AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 10, 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: June 30, 2007

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| /s/ Win J. Neuger | New York, New York | August 10, 2007 |
|---|---|---|
| (Signature) | (City, State) | (Date) |

Report Type (Check only one.):

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

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: 4,758

Form 13F Information Table Value Total: $25,709,582 (thousands)

List of Other Included Managers:

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

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

13F SECURITIES - 2Q 2007

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X $1000 | SHARES/ PRINCIPAL | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OT MG |
|---|---|---|---|---|---|---|---|---|
| 1-800 CONTACTS INC | EQUITY | 681977104 | 146 | 6,236 | SH | | SOLE | 1 |
| 1-800-FLOWERS.COM INC | EQUITY | 68243Q106 | 190 | 20,121 | SH | | SOLE | 1 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 1ST SOURCE CORP | EQUITY | 336901103 | 264 | 10,582 | SH | SOLE | 1 |
| 21ST CENTURY INSURANCE GROUP | EQUITY | 90130N103 | 627 | 28,691 | SH | SOLE | 1 |
| 21ST CENTURY INSURANCE GROUP | EQUITY | 90130N103 | 1168321 | 53,445,620 | SH | SOLE | 1 |
| 24/7 REAL MEDIA INC | EQUITY | 901314203 | 1996 | 170,161 | SH | SOLE | 1 |
| 3COM CORP | EQUITY | 885535104 | 5348 | 1,294,815 | SH | SOLE | 1 |
| 3D SYSTEMS CORP | EQUITY | 88554D205 | 315 | 12,663 | SH | SOLE | 1 |
| 3M CO | EQUITY | 88579Y101 | 699 | 8,053 | SH | DEFINED | 4 |
| 3M CO | EQUITY | 88579Y101 | 18047 | 207,933 | SH | SOLE | 2 |
| 3M CO | EQUITY | 88579Y101 | 35370 | 407,532 | SH | SOLE | 1 |
| 3M COMPANY | FIXED INCOME | 88579YAB7 | 4 | 4,000 | PRN | DEFINED | 4 |
| 3M COMPANY | FIXED INCOME | 88579YAB7 | 631 | 700,000 | PRN | SOLE | 1 |
| 40/86 STRATEGIC INCOME FUND | EQUITY | 349739102 | 17 | 1,730 | SH | DEFINED | 4 |
| 99 CENTS ONLY STORES | EQUITY | 65440K106 | 2009 | 153,212 | SH | SOLE | 1 |
| AAON INC | EQUITY | 000360206 | 244 | 7,676 | SH | SOLE | 1 |
| AAR CORP | EQUITY | 000361105 | 1024 | 31,031 | SH | SOLE | 1 |
| AARON RENTS INC | EQUITY | 002535201 | 1123 | 38,457 | SH | SOLE | 1 |
| ABAXIS INC | EQUITY | 002567105 | 363 | 17,388 | SH | SOLE | 1 |
| ABB LTD | EQUITY | 000375204 | 644 | 28,500 | SH | SOLE | 2 |
| ABBEY NATIONAL PLC | EQUITY | 002920809 | 10 | 400 | SH | DEFINED | 4 |
| ABBEY NATIONAL PLC | FIXED INCOME | 002920809 | 22020 | 876,600 | PRN | SOLE | 1 |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 42 | 781 | SH | DEFINED | 4 |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 8235 | 153,779 | SH | SOLE | 2 |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 38219 | 713,714 | SH | SOLE | 1 |
| ABER DIAMOND CORP | EQUITY | 002893105 | 35 | 920 | SH | OTHER | 1 |
| ABERCROMBIE & FITCH CO | EQUITY | 002896207 | 8 | 114 | SH | SOLE | 2 |
| ABERCROMBIE & FITCH CO | EQUITY | 002896207 | 3160 | 43,300 | SH | SOLE | 3 |
| ABERCROMBIE & FITCH CO | EQUITY | 002896207 | 3593 | 49,238 | SH | SOLE | 1 |
| ABERDEEN ASIA-PACIFIC INCOME F | EQUITY | 003009107 | 29 | 4,580 | SH | DEFINED | 4 |
| ABERDEEN AUSTRALIA EQUITY FUND | EQUITY | 003011103 | 3000 | 173,387 | SH | DEFINED | 4 |
| ABIOMED INC | EQUITY | 003654100 | 259 | 24,047 | SH | SOLE | 1 |
| ABITIBI-CONSOLIDATED INC | EQUITY | 003924107 | 24 | 8,278 | SH | OTHER | 1 |
| ABM INDUSTRIES INC | EQUITY | 000957100 | 17 | 675 | SH | DEFINED | 4 |
| ABM INDUSTRIES INC | EQUITY | 000957100 | 2196 | 85,068 | SH | SOLE | 1 |
| ABRAXIS BIOSCIENCE INC | EQUITY | 00383E106 | 834 | 37,535 | SH | SOLE | 1 |
| ABX AIR INC | EQUITY | 00080S101 | 394 | 48,825 | SH | SOLE | 1 |
| AC MOORE ARTS & CRAFTS INC | EQUITY | 00086T103 | 330 | 16,835 | SH | SOLE | 1 |
| ACA CAPITAL HOLDINGS INC | EQUITY | 000833103 | 81 | 6,817 | SH | SOLE | 1 |
| ACACIA RESEARCH - ACACIA TECHN | EQUITY | 003881307 | 383 | 23,689 | SH | SOLE | 1 |
| ACADIA PHARMACEUTICALS INC | EQUITY | 004225108 | 352 | 25,771 | SH | SOLE | 1 |
| ACADIA REALTY TRUST | EQUITY | 004239109 | 694 | 26,736 | SH | SOLE | 1 |
| ACCENTURE LTD | EQUITY | G1150G111 | 9 | 200 | SH | DEFINED | 4 |
| ACCO BRANDS CORP | EQUITY | 00081T108 | 1035 | 44,902 | SH | SOLE | 1 |
| ACCREDITED HOME LENDERS HOLDIN | EQUITY | 00437P107 | 243 | 17,802 | SH | SOLE | 1 |
| ACCURAY INC | EQUITY | 004397105 | 304 | 13,692 | SH | SOLE | 1 |
| ACCURIDE CORP | EQUITY | 004398103 | 302 | 19,597 | SH | SOLE | 1 |
| ACE LTD | EQUITY | G0070K103 | 26 | 419 | SH | SOLE | 2 |
| ACI WORLDWIDE INC | EQUITY | 893416107 | 4087 | 121,421 | SH | SOLE | 1 |
| ACI WORLDWIDE INC | EQUITY | 893416107 | 4268 | 126,800 | SH | SOLE | 2 |
| ACME PACKET INC | EQUITY | 004764106 | 565 | 49,166 | SH | SOLE | 1 |
| ACORDA THERAPEUTICS INC | EQUITY | 00484M106 | 301 | 17,666 | SH | SOLE | 1 |
| ACORN INTERNATIONAL INC | EQUITY | 004854105 | 8033 | 332,090 | SH | SOLE | 1 |
| ACTEL CORP | EQUITY | 004934105 | 620 | 44,608 | SH | SOLE | 1 |
| ACTIVISION INC | EQUITY | 004930202 | 19 | 1,000 | SH | DEFINED | 4 |
| ACTIVISION INC | EQUITY | 004930202 | 1926 | 103,161 | SH | SOLE | 2 |
| ACTIVISION INC | EQUITY | 004930202 | 6557 | 351,200 | SH | SOLE | 3 |
| ACTIVISION INC | EQUITY | 004930202 | 12246 | 655,894 | SH | SOLE | 1 |
| ACTUANT CORP | EQUITY | 00508X203 | 1438 | 22,807 | SH | SOLE | 1 |
| ACTUATE CORP | EQUITY | 00508B102 | 342 | 50,386 | SH | SOLE | 1 |
| ACUITY BRANDS INC | EQUITY | 00508Y102 | 3023 | 50,145 | SH | SOLE | 1 |
| ACXIOM CORP | EQUITY | 005125109 | 4477 | 169,247 | SH | SOLE | 1 |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P107 | 548 | 13,900 | SH | SOLE | 2 |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P107 | 1225 | 31,100 | SH | SOLE | 3 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P107 | 1806 | 45,839 | SH | SOLE | 1 |
| ADAPTEC INC | EQUITY | 00651F108 | 375 | 98,471 | SH | SOLE | 1 |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886309 | 3 | 151 | SH | SOLE | 2 |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886309 | 6729 | 367,127 | SH | SOLE | 1 |
| ADMINISTAFF INC | EQUITY | 007094105 | 652 | 19,458 | SH | SOLE | 1 |
| ADOBE SYSTEMS INC | EQUITY | 00724F101 | 30 | 757 | SH | SOLE | 2 |
| ADOBE SYSTEMS INC | EQUITY | 00724F101 | 23718 | 590,743 | SH | SOLE | 1 |
| ADOLOR CORP | EQUITY | 00724X102 | 29 | 7,757 | SH | SOLE | 1 |
| ADTRAN INC | EQUITY | 00738A106 | 5160 | 198,708 | SH | SOLE | 1 |
| ADVANCE AMERICA CASH ADVANCE C | EQUITY | 00739W107 | 987 | 55,631 | SH | SOLE | 1 |
| ADVANCE AUTO PARTS INC | EQUITY | 00751Y106 | 314 | 7,755 | SH | DEFINED | 4 |
| ADVANCE AUTO PARTS INC | EQUITY | 00751Y106 | 12132 | 299,332 | SH | SOLE | 1 |
| ADVANCED ANALOGIC TECHNOLOGIES | EQUITY | 00752J108 | 308 | 31,746 | SH | SOLE | 1 |
| ADVANCED ENERGY INDUSTRIES INC | EQUITY | 007973100 | 1448 | 63,904 | SH | SOLE | 1 |
| ADVANCED MAGNETICS INC | EQUITY | 00753P103 | 689 | 11,852 | SH | SOLE | 1 |
| ADVANCED MEDICAL OPTICS INC | EQUITY | 00763M108 | 6320 | 181,183 | SH | SOLE | 1 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903107 | 232 | 16,237 | SH | SOLE | 2 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903107 | 3649 | 255,173 | SH | SOLE | 1 |
| ADVANCED SEMICONDUCTOR ENGINEE | EQUITY | 00756M404 | 10930 | 1,600,330 | SH | SOLE | 1 |
| ADVANTA CORP | EQUITY | 007942204 | 570 | 18,300 | SH | SOLE | 2 |
| ADVANTA CORP | EQUITY | 007942204 | 640 | 20,563 | SH | SOLE | 1 |
| ADVANTAGE ENERGY INCOME FUND | EQUITY | 00762L101 | 48 | 3,409 | SH | DEFINED | 4 |
| ADVENT SOFTWARE INC | EQUITY | 007974108 | 553 | 17,000 | SH | SOLE | 2 |
| ADVENT SOFTWARE INC | EQUITY | 007974108 | 2049 | 62,964 | SH | SOLE | 1 |
| ADVISORY BOARD CO/THE | EQUITY | 00762W107 | 835 | 15,030 | SH | SOLE | 1 |
| AECOM TECHNOLOGY CORP | EQUITY | 00766T100 | 831 | 33,497 | SH | SOLE | 1 |
| AEP INDUSTRIES INC | EQUITY | 001031103 | 244 | 5,421 | SH | SOLE | 1 |
| AERCAP HOLDINGS NV | EQUITY | N00985106 | 3990 | 124,700 | SH | SOLE | 2 |
| AEROFLEX INC | EQUITY | 007768104 | 882 | 62,229 | SH | SOLE | 1 |
| AEROPOSTALE INC | EQUITY | 007865108 | 563 | 13,500 | SH | SOLE | 2 |
| AEROPOSTALE INC | EQUITY | 007865108 | 7036 | 168,804 | SH | SOLE | 1 |
| AEROVIRONMENT INC | EQUITY | 008073108 | 119 | 5,795 | SH | SOLE | 1 |
| AES CORP/THE | EQUITY | 00130H105 | 11 | 500 | SH | DEFINED | 4 |
| AES CORP/THE | EQUITY | 00130H105 | 19 | 860 | SH | SOLE | 2 |
| AES CORP/THE | EQUITY | 00130H105 | 6570 | 300,252 | SH | SOLE | 1 |
| AETNA INC | EQUITY | 00817Y108 | 33 | 665 | SH | SOLE | 2 |
| AETNA INC | EQUITY | 00817Y108 | 22707 | 459,659 | SH | SOLE | 1 |
| AFC ENTERPRISES | EQUITY | 00104Q107 | 422 | 24,420 | SH | SOLE | 1 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 3 | 50 | SH | DEFINED | 4 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 7 | 128 | SH | SOLE | 2 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 2575 | 45,398 | SH | SOLE | 1 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252108 | 1 | 9 | SH | DEFINED | 4 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252108 | 105 | 813 | SH | SOLE | 1 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252108 | 592 | 4,600 | SH | SOLE | 2 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252108 | 4442 | 34,500 | SH | SOLE | 3 |
| AFFYMAX INC | EQUITY | 00826A109 | 96 | 3,546 | SH | SOLE | 1 |
| AFFYMETRIX INC | EQUITY | 00826T108 | 553 | 22,200 | SH | SOLE | 2 |
| AFFYMETRIX INC | EQUITY | 00826T108 | 5580 | 224,188 | SH | SOLE | 1 |
| AFLAC INC | EQUITY | 001055102 | 6 | 110 | SH | DEFINED | 4 |
| AFLAC INC | EQUITY | 001055102 | 32 | 630 | SH | SOLE | 2 |
| AFLAC INC | EQUITY | 001055102 | 13999 | 272,348 | SH | SOLE | 1 |
| AFTERMARKET TECHNOLOGY CORP | EQUITY | 008318107 | 540 | 18,178 | SH | SOLE | 1 |
| AG EDWARDS INC | EQUITY | 281760108 | 19665 | 232,580 | SH | SOLE | 1 |
| AGCO CORP | EQUITY | 001084102 | 8422 | 194,000 | SH | SOLE | 3 |
| AGCO CORP | EQUITY | 001084102 | 12303 | 283,403 | SH | SOLE | 1 |
| AGILE SOFTWARE CORP | EQUITY | 00846X105 | 398 | 49,334 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 6120 | 159,210 | SH | SOLE | 2 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 8907 | 231,715 | SH | SOLE | 1 |
| AGILYSYS INC | EQUITY | 00847J105 | 1412 | 62,763 | SH | SOLE | 1 |
| AGL RESOURCES INC | EQUITY | 001204106 | 12 | 301 | SH | DEFINED | 4 |
| AGL RESOURCES INC | EQUITY | 001204106 | 8236 | 203,470 | SH | SOLE | 1 |
| AGNICO-EAGLE MINES LTD | EQUITY | 008474108 | 6823 | 187,397 | SH | OTHER | 1 |
| AGREE REALTY CORP | EQUITY | 008492100 | 202 | 6,448 | SH | SOLE | 1 |
| AGRIUM INC | EQUITY | 008916108 | 6696 | 152,497 | SH | OTHER | 1 |
| AIR METHODS CORP | EQUITY | 009128307 | 318 | 8,683 | SH | SOLE | 1 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 263 | 3,269 | SH | DEFINED | 4 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 2618 | 32,579 | SH | SOLE | 2 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 71649 | 891,565 | SH | SOLE | 1 |
| AIRGAS INC | EQUITY | 009363102 | 9168 | 191,390 | SH | SOLE | 1 |
| AIRSPAN NETWORKS INC | EQUITY | 00950H102 | 13 | 3,500 | SH | DEFINED | 4 |
| AIRTRAN HOLDINGS INC | EQUITY | 00949P108 | 3264 | 298,931 | SH | SOLE | 1 |
| AK STEEL HOLDING CORP | EQUITY | 001547108 | 88 | 2,365 | SH | SOLE | 1 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T101 | 24 | 500 | SH | DEFINED | 4 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T101 | 546 | 11,223 | SH | SOLE | 1 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T101 | 5326 | 109,500 | SH | SOLE | 3 |
| AKORN INC | EQUITY | 009728106 | 320 | 45,808 | SH | SOLE | 1 |
| ALABAMA NATIONAL BANCORPORATIO | EQUITY | 010317105 | 876 | 14,161 | SH | SOLE | 1 |
| ALADDIN KNOWLEDGE SYSTEMS LTD | EQUITY | M0392N101 | 3553 | 171,300 | SH | SOLE | 3 |
| ALASKA AIR GROUP INC | EQUITY | 011659109 | 3732 | 133,960 | SH | SOLE | 1 |
| ALASKA AIR GROUP INC | EQUITY | 011659109 | 8327 | 298,900 | SH | SOLE | 2 |
| ALASKA COMMUNICATIONS SYSTEMS | EQUITY | 01167P101 | 563 | 35,542 | SH | SOLE | 1 |
| ALBANY INTERNATIONAL CORP | EQUITY | 012348108 | 987 | 24,404 | SH | SOLE | 1 |
| ALBANY MOLECULAR RESEARCH INC | EQUITY | 012423109 | 320 | 21,565 | SH | SOLE | 1 |
| ALBEMARLE CORP | EQUITY | 012653101 | 389 | 10,100 | SH | DEFINED | 4 |
| ALBEMARLE CORP | EQUITY | 012653101 | 7591 | 197,015 | SH | SOLE | 1 |
| ALBERTO-CULVER CO | EQUITY | 013078100 | 4771 | 201,125 | SH | SOLE | 1 |
| ALCAN INC | EQUITY | 013716105 | 654 | 8,002 | SH | OTHER | 1 |
| ALCATEL-LUCENT | EQUITY | 013904305 | 24 | 1,729 | SH | DEFINED | 4 |
| ALCOA INC | EQUITY | 013817101 | 27 | 665 | SH | DEFINED | 4 |
| ALCOA INC | EQUITY | 013817101 | 4666 | 115,120 | SH | SOLE | 2 |
| ALCOA INC | EQUITY | 013817101 | 17528 | 432,480 | SH | SOLE | 1 |
| ALCON INC | EQUITY | H01301102 | 4 | 30 | SH | DEFINED | 4 |
| ALESCO FINANCIAL INC | EQUITY | 014485106 | 375 | 46,146 | SH | SOLE | 1 |
| ALEXANDER & BALDWIN INC | EQUITY | 014482103 | 5636 | 106,116 | SH | SOLE | 1 |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 484 | 5,000 | SH | SOLE | 2 |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 2374 | 24,524 | SH | SOLE | 1 |
| ALEXION PHARMACEUTICALS INC | EQUITY | 015351109 | 1365 | 30,301 | SH | SOLE | 1 |
| ALEXZA PHARMACEUTICALS INC | EQUITY | 015384100 | 140 | 16,885 | SH | SOLE | 1 |
| ALFA CORP | EQUITY | 015385107 | 425 | 27,268 | SH | SOLE | 1 |
| ALICO INC | EQUITY | 016230104 | 183 | 3,000 | SH | SOLE | 1 |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 1190 | 49,245 | SH | SOLE | 1 |
| ALKERMES INC | EQUITY | 01642T108 | 1222 | 83,672 | SH | SOLE | 1 |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 11 | 213 | SH | SOLE | 2 |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 3884 | 75,063 | SH | SOLE | 1 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 9 | 82 | SH | DEFINED | 4 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 726 | 675,132 | SH | SOLE | 2 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 4823 | 45,982 | SH | SOLE | 1 |
| ALLEGIANT TRAVEL CO | EQUITY | 01748X102 | 135 | 4,393 | SH | SOLE | 1 |
| ALLERGAN INC/UNITED STATES | EQUITY | 018490102 | 57 | 992 | SH | DEFINED | 4 |
| ALLERGAN INC/UNITED STATES | EQUITY | 018490102 | 1787 | 30,996 | SH | SOLE | 2 |
| ALLERGAN INC/UNITED STATES | EQUITY | 018490102 | 39304 | 681,736 | SH | SOLE | 1 |
| ALLETE INC | EQUITY | 018522300 | 43 | 920 | SH | DEFINED | 4 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| ALLETE INC | EQUITY | 018522300 | 1004 | 21,336 | SH | SOLE | 1 |
| ALLIANCE ALL-MARKET ADVANTAGE | EQUITY | 01852M108 | 158 | 11,405 | SH | DEFINED | 4 |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581108 | 27731 | 358,842 | SH | SOLE | 1 |
| ALLIANCE IMAGING INC | EQUITY | 018606202 | 199 | 21,228 | SH | SOLE | 1 |
| ALLIANCE ONE INTERNATIONAL INC | EQUITY | 018772103 | 3684 | 366,602 | SH | SOLE | 1 |
| ALLIANCEBERNSTEIN GLOBAL HIGH | EQUITY | 01879R106 | 4 | 300 | SH | DEFINED | 4 |
| ALLIANCEBERNSTEIN HOLDING LP | EQUITY | 01881G106 | 109 | 1,255 | SH | DEFINED | 4 |
| ALLIANCEBERNSTEIN INCOME FUND | EQUITY | 01881E101 | 362 | 44,196 | SH | DEFINED | 4 |
| ALLIANT ENERGY CORP | EQUITY | 018802108 | 11206 | 288,455 | SH | SOLE | 1 |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 8 | 85 | SH | DEFINED | 4 |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 2042 | 20,600 | SH | SOLE | 2 |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 8064 | 81,329 | SH | SOLE | 1 |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 3 | 100 | SH | DEFINED | 4 |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 178 | 5,736 | SH | SOLE | 1 |
| ALLIED HEALTHCARE INTERNATIONA | EQUITY | 01923A109 | 1395 | 498,044 | SH | SOLE | 1 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589308 | 4 | 329 | SH | SOLE | 2 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589308 | 7 | 500 | SH | DEFINED | 4 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589308 | 1621 | 120,398 | SH | SOLE | 1 |
| ALLIED WORLD ASSURANCE HOLDING | EQUITY | G0219G203 | 599283 | 11,693,333 | SH | SOLE | 1 |
| ALLIS-CHALMERS ENERGY INC | EQUITY | 019645506 | 480 | 20,899 | SH | SOLE | 1 |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 190 | 43,051 | SH | SOLE | 1 |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 968 | 38,000 | SH | SOLE | 3 |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 1673 | 65,661 | SH | SOLE | 1 |
| ALLSTATE CORP/THE | EQUITY | 020002101 | 58 | 942 | SH | DEFINED | 4 |
| ALLSTATE CORP/THE | EQUITY | 020002101 | 2422 | 39,382 | SH | SOLE | 2 |
| ALLSTATE CORP/THE | EQUITY | 020002101 | 54086 | 879,302 | SH | SOLE | 1 |
| ALLTEL CORP | EQUITY | 020039103 | 7 | 100 | SH | DEFINED | 4 |
| ALLTEL CORP | EQUITY | 020039103 | 30 | 445 | SH | SOLE | 2 |
| ALLTEL CORP | EQUITY | 020039103 | 44082 | 652,582 | SH | SOLE | 1 |
| ALNYLAM PHARMACEUTICALS INC | EQUITY | 02043Q107 | 408 | 26,863 | SH | SOLE | 1 |
| ALON USA ENERGY INC | EQUITY | 020520102 | 475 | 10,788 | SH | SOLE | 1 |
| ALON USA ENERGY INC | EQUITY | 020520102 | 563 | 12,800 | SH | SOLE | 2 |
| ALPHA NATURAL RESOURCES INC | EQUITY | 02076X102 | 1134 | 54,535 | SH | SOLE | 1 |
| ALPHARMA INC | EQUITY | 020813101 | 938 | 36,074 | SH | SOLE | 1 |
| ALTERA CORP | EQUITY | 021441100 | 10 | 457 | SH | SOLE | 2 |
| ALTERA CORP | EQUITY | 021441100 | 7243 | 327,284 | SH | SOLE | 1 |
| ALTRA HOLDINGS INC | EQUITY | 02208R106 | 144 | 8,318 | SH | SOLE | 1 |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 1128 | 16,079 | SH | DEFINED | 4 |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 15928 | 227,089 | SH | SOLE | 2 |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 74146 | 1,057,113 | SH | SOLE | 1 |
| ALTUS PHARMACEUTICALS INC | EQUITY | 02216N105 | 204 | 17,661 | SH | SOLE | 1 |
| ALUMINUM CORP OF CHINA LTD | EQUITY | 022276109 | 41 | 970 | SH | DEFINED | 4 |
| ALZA CORP | EQUITY | 02261WAB5 | 3 | 3,000 | SH | DEFINED | 4 |
| AM CASTLE & CO | EQUITY | 148411101 | 1367 | 38,078 | SH | SOLE | 1 |
| AMAZON.COM INC | EQUITY | 023135106 | 4 | 55 | SH | DEFINED | 4 |
| AMAZON.COM INC | EQUITY | 023135106 | 27 | 401 | SH | SOLE | 2 |
| AMAZON.COM INC | EQUITY | 023135106 | 10026 | 146,559 | SH | SOLE | 1 |
| AMB PROPERTY CORP | EQUITY | 00163T109 | 15297 | 287,433 | SH | SOLE | 1 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139108 | 20 | 228 | SH | DEFINED | 4 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139108 | 596 | 6,831 | SH | SOLE | 2 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139108 | 8606 | 98,701 | SH | SOLE | 1 |
| AMBASSADORS GROUP INC | EQUITY | 023177108 | 465 | 13,077 | SH | SOLE | 1 |
| AMBASSADORS INTERNATIONAL INC | EQUITY | 023178106 | 247 | 7,430 | SH | SOLE | 1 |
| AMCOL INTERNATIONAL CORP | EQUITY | 02341W103 | 583 | 21,348 | SH | SOLE | 1 |
| AMCORE FINANCIAL INC | EQUITY | 023912108 | 557 | 19,217 | SH | SOLE | 1 |
| AMDOCS LIMITED | FIXED INCOME | 02342TAD1 | 1 | 1,000 | PRN | DEFINED | 4 |
| AMDOCS LTD | EQUITY | G02602103 | 8 | 200 | SH | DEFINED | 4 |
| AMEDISYS INC | EQUITY | 023436108 | 785 | 21,597 | SH | SOLE | 1 |
| AMERCO INC | EQUITY | 023586100 | 667 | 8,837 | SH | SOLE | 1 |
| AMEREN CORP | EQUITY | 023608102 | 2 | 32 | SH | DEFINED | 4 |
| AMEREN CORP | EQUITY | 023608102 | 13 | 266 | SH | SOLE | 2 |
| AMEREN CORP | EQUITY | 023608102 | 7842 | 160,014 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| AMERICA FIRST TAX EXEMPT INVES | EQUITY | 02364V107 | 2 | 300 | SH | DEFINED | 4 |
| AMERICA MOVIL SAB DE CV | EQUITY | 02364W105 | 403 | 6,509 | SH | DEFINED | 4 |
| AMERICA MOVIL SAB DE CV | EQUITY | 02364W105 | 29161 | 470,873 | SH | SOLE | 1 |
| AMERICAN AXLE & MANUFACTURING | EQUITY | 024061103 | 1103 | 37,227 | SH | SOLE | 1 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY | 024937104 | 50 | 1,177 | SH | DEFINED | 4 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY | 024937104 | 190 | 4,466 | SH | SOLE | 1 |
| AMERICAN COMMERCIAL LINES INC | EQUITY | 025195207 | 1354 | 51,976 | SH | SOLE | 1 |
| AMERICAN DAIRY INC | EQUITY | 025334103 | 101 | 5,402 | SH | SOLE | 1 |
| AMERICAN DENTAL PARTNERS INC | EQUITY | 025353103 | 271 | 10,435 | SH | SOLE | 1 |
| AMERICAN EAGLE OUTFITTERS INC | EQUITY | 02553E106 | 11280 | 439,600 | SH | SOLE | 2 |
| AMERICAN EAGLE OUTFITTERS INC | EQUITY | 02553E106 | 12961 | 505,115 | SH | SOLE | 1 |
| AMERICAN ECOLOGY CORP | EQUITY | 025533407 | 289 | 13,496 | SH | SOLE | 1 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537101 | 23 | 514 | SH | SOLE | 2 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537101 | 8440 | 187,395 | SH | SOLE | 1 |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY | 025676206 | 571 | 47,298 | SH | SOLE | 1 |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY | 025676206 | 3375 | 279,400 | SH | SOLE | 2 |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 21 | 337 | SH | DEFINED | 4 |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 17490 | 285,880 | SH | SOLE | 2 |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 50471 | 824,965 | SH | SOLE | 1 |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY | 025932104 | 6014 | 176,098 | SH | SOLE | 1 |
| AMERICAN GREETINGS CORP | EQUITY | 026375105 | 6255 | 220,788 | SH | SOLE | 1 |
| AMERICAN HOME MORTGAGE INVESTM | EQUITY | 02660R107 | 746 | 40,602 | SH | SOLE | 1 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 234 | 3,342 | SH | SOLE | 2 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 744 | 10,626 | SH | DEFINED | 4 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 226626 | 3,236,128 | SH | SOLE | 1 |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 1082 | 59,958 | SH | SOLE | 1 |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY | 028731107 | 344 | 38,707 | SH | SOLE | 1 |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 324 | 7,990 | SH | SOLE | 1 |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 381 | 9,400 | SH | SOLE | 2 |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P103 | 318 | 8,148 | SH | SOLE | 1 |
| AMERICAN REPROGRAPHICS CO | EQUITY | 029263100 | 762 | 24,757 | SH | SOLE | 1 |
| AMERICAN REPROGRAPHICS CO | EQUITY | 029263100 | 13058 | 424,100 | SH | SOLE | 2 |
| AMERICAN SCIENCE & ENGINEERING | EQUITY | 029429107 | 434 | 7,636 | SH | SOLE | 1 |
| AMERICAN STANDARD COS INC | EQUITY | 029712106 | 13 | 227 | SH | SOLE | 2 |
| AMERICAN STANDARD COS INC | EQUITY | 029712106 | 4672 | 79,212 | SH | SOLE | 1 |
| AMERICAN STATES WATER CO | EQUITY | 029899101 | 505 | 14,196 | SH | SOLE | 1 |
| AMERICAN SUPERCONDUCTOR CORP | EQUITY | 030111108 | 558 | 28,913 | SH | SOLE | 1 |
| AMERICAN TOWER CORP | EQUITY | 029912201 | 2441 | 58,127 | SH | SOLE | 1 |
| AMERICAN VANGUARD CORP | EQUITY | 030371108 | 217 | 15,139 | SH | SOLE | 1 |
| AMERICAN WOODMARK CORP | EQUITY | 030506109 | 340 | 9,830 | SH | SOLE | 1 |
| AMERICANWEST BANCORP | EQUITY | 03058P109 | 261 | 14,299 | SH | SOLE | 1 |
| AMERICREDIT CORP | EQUITY | 03060R101 | 7740 | 291,510 | SH | SOLE | 1 |
| AMERIGAS PARTNERS LP | EQUITY | 030975106 | 57 | 1,572 | SH | DEFINED | 4 |
| AMERIGON INC | EQUITY | 03070L300 | 324 | 17,989 | SH | SOLE | 1 |
| AMERIGROUP CORP | EQUITY | 03073T102 | 1045 | 43,904 | SH | SOLE | 1 |
| AMERIPRISE FINANCIAL INC | EQUITY | 03076C106 | 19 | 303 | SH | SOLE | 2 |
| AMERIPRISE FINANCIAL INC | EQUITY | 03076C106 | 22690 | 356,922 | SH | SOLE | 1 |
| AMERIS BANCORP | EQUITY | 03076K108 | 253 | 11,264 | SH | SOLE | 1 |
| AMERISAFE INC | EQUITY | 03071H100 | 307 | 15,639 | SH | SOLE | 1 |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 12 | 246 | SH | SOLE | 2 |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 4520 | 91,376 | SH | SOLE | 1 |
| AMERISTAR CASINOS INC | EQUITY | 03070Q101 | 731 | 21,035 | SH | SOLE | 1 |
| AMERITYRE CORP | EQUITY | 03073V107 | 4 | 1,000 | SH | DEFINED | 4 |
| AMERON INTERNATIONAL CORP | EQUITY | 030710107 | 684 | 7,581 | SH | SOLE | 1 |
| AMETEK INC | EQUITY | 031100100 | 7 | 187 | SH | DEFINED | 4 |
| AMETEK INC | EQUITY | 031100100 | 10268 | 258,777 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| AMETEK INC | EQUITY | 031100100 | 22800 | 574,600 | SH | SOLE | 2 |
| AMGEN INC | EQUITY | 031162100 | 99 | 1,794 | SH | DEFINED | 4 |
| AMGEN INC | EQUITY | 031162100 | 5871 | 106,194 | SH | SOLE | 2 |
| AMGEN INC | EQUITY | 031162100 | 70921 | 1,282,712 | SH | SOLE | 1 |
| AMICUS THERAPEUTICS INC | EQUITY | 03152W109 | 48 | 4,162 | SH | SOLE | 1 |
| AMIS HOLDINGS INC | EQUITY | 031538101 | 696 | 55,618 | SH | SOLE | 1 |
| AMKOR TECHNOLOGY INC | EQUITY | 031652100 | 425 | 27,000 | SH | SOLE | 2 |
| AMKOR TECHNOLOGY INC | EQUITY | 031652100 | 1371 | 87,039 | SH | SOLE | 1 |
| AMN HEALTHCARE SERVICES INC | EQUITY | 001744101 | 635 | 28,864 | SH | SOLE | 1 |
| AMN HEALTHCARE SERVICES INC | EQUITY | 001744101 | 4330 | 196,800 | SH | SOLE | 2 |
| AMPAL AMERICAN ISRAEL | EQUITY | 032015109 | 87 | 14,538 | SH | SOLE | 1 |
| AMPCO-PITTSBURGH CORP | EQUITY | 032037103 | 245 | 6,117 | SH | SOLE | 1 |
| AMPHENOL CORP | EQUITY | 032095101 | 9886 | 277,300 | SH | SOLE | 2 |
| AMPHENOL CORP | EQUITY | 032095101 | 15668 | 439,501 | SH | SOLE | 1 |
| AMR CORP | EQUITY | 001765106 | 444 | 16,868 | SH | SOLE | 1 |
| AMREP CORP | EQUITY | 032159105 | 87 | 1,838 | SH | SOLE | 1 |
| AMSURG CORP | EQUITY | 03232P405 | 614 | 25,422 | SH | SOLE | 1 |
| AMTRUST FINANCIAL SERVICES INC | EQUITY | 032359309 | 400 | 21,303 | SH | SOLE | 1 |
| AMYLIN PHARMACEUTICALS INC | EQUITY | 032346108 | 272 | 6,600 | SH | SOLE | 2 |
| AMYLIN PHARMACEUTICALS INC | EQUITY | 032346108 | 370 | 8,988 | SH | SOLE | 1 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511107 | 31 | 598 | SH | SOLE | 2 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511107 | 10169 | 195,588 | SH | SOLE | 1 |
| ANADIGICS INC | EQUITY | 032515108 | 14 | 1,000 | SH | DEFINED | 4 |
| ANADIGICS INC | EQUITY | 032515108 | 675 | 48,969 | SH | SOLE | 1 |
| ANALOG DEVICES INC | EQUITY | 032654105 | 2 | 50 | SH | DEFINED | 4 |
| ANALOG DEVICES INC | EQUITY | 032654105 | 16 | 421 | SH | SOLE | 2 |
| ANALOG DEVICES INC | EQUITY | 032654105 | 28905 | 767,946 | SH | SOLE | 1 |
| ANALOGIC CORP | EQUITY | 032657207 | 1706 | 23,214 | SH | SOLE | 1 |
| ANAREN INC | EQUITY | 032744104 | 251 | 14,272 | SH | SOLE | 1 |
| ANCHOR BANCORP WISCONSIN INC | EQUITY | 032839102 | 427 | 16,290 | SH | SOLE | 1 |
| ANDERSONS INC/THE | EQUITY | 034164103 | 587 | 12,945 | SH | SOLE | 1 |
| ANDERSONS INC/THE | EQUITY | 034164103 | 6573 | 145,000 | SH | SOLE | 2 |
| ANDREW CORP | EQUITY | 034425108 | 7347 | 508,774 | SH | SOLE | 1 |
| ANGIODYNAMICS INC | EQUITY | 03475V101 | 315 | 17,463 | SH | SOLE | 1 |
| ANGLO AMERN PLC ADR | EQUITY | 03485P102 | 277 | 9,440 | SH | DEFINED | 4 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229103 | 50 | 950 | SH | DEFINED | 4 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229103 | 3737 | 71,654 | SH | SOLE | 2 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229103 | 17439 | 334,328 | SH | SOLE | 1 |
| ANIMAL HEALTH INTERNATIONAL IN | EQUITY | 03525N109 | 142 | 9,819 | SH | SOLE | 1 |
| ANIMAL HEALTH INTERNATIONAL IN | EQUITY | 03525N109 | 1091 | 75,300 | SH | SOLE | 3 |
| ANIXTER INTERNATIONAL INC | EQUITY | 035290105 | 431 | 5,730 | SH | DEFINED | 4 |
| ANIXTER INTERNATIONAL INC | EQUITY | 035290105 | 1933 | 25,699 | SH | SOLE | 1 |
| ANIXTER INTERNATIONAL INC | EQUITY | 035290105 | 6543 | 87,000 | SH | SOLE | 2 |
| ANNALY CAPITAL MANAGEMENT INC | EQUITY | 035710409 | 143 | 9,903 | SH | SOLE | 1 |
| ANNTAYLOR STORES CORP | EQUITY | 036115103 | 5898 | 166,516 | SH | SOLE | 1 |
| ANSOFT CORP | EQUITY | 036384105 | 495 | 16,800 | SH | SOLE | 2 |
| ANSOFT CORP | EQUITY | 036384105 | 1184 | 40,166 | SH | SOLE | 1 |
| ANSWERTHINK INC | EQUITY | 036916104 | 3 | 700 | SH | DEFINED | 4 |
| ANSYS INC | EQUITY | 03662Q105 | 1709 | 64,507 | SH | SOLE | 1 |
| ANTARES PHARMA INC | EQUITY | 036642106 | 14 | 8,900 | SH | DEFINED | 4 |
| ANTHRACITE CAPITAL INC | EQUITY | 037023108 | 684 | 58,447 | SH | SOLE | 1 |
| ANWORTH MORTGAGE ASSET CORP | EQUITY | 037347101 | 344 | 37,956 | SH | SOLE | 1 |
| AO SMITH CORP | EQUITY | 831865209 | 683 | 17,119 | SH | SOLE | 1 |
| AON CORP | EQUITY | 037389103 | 16 | 378 | SH | SOLE | 2 |
| AON CORP | EQUITY | 037389103 | 12560 | 294,778 | SH | SOLE | 1 |
| APACHE CORP | EQUITY | 037411105 | 22 | 265 | SH | DEFINED | 4 |
| APACHE CORP | EQUITY | 037411105 | 35 | 427 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| APACHE CORP | EQUITY | 037411105 | 26054 | 319,327 | SH | SOLE | 1 |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 6 | 125 | SH | SOLE | 2 |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 10643 | 211,078 | SH | SOLE | 1 |
| APCO ARGENTINA INC | EQUITY | 037489101 | 161 | 1,898 | SH | SOLE | 1 |
| APOGEE ENTERPRISES INC | EQUITY | 037598109 | 450 | 16,166 | SH | DEFINED | 4 |
| APOGEE ENTERPRISES INC | EQUITY | 037598109 | 666 | 23,956 | SH | SOLE | 1 |
| APOLLO GROUP INC | EQUITY | 037604105 | 11 | 180 | SH | SOLE | 2 |
| APOLLO GROUP INC | EQUITY | 037604105 | 6892 | 117,955 | SH | SOLE | 1 |
| APOLLO INVESTMENT CORP | EQUITY | 03761U106 | 1797 | 83,500 | SH | SOLE | 1 |
| APPLE INC | EQUITY | 037833100 | 2562 | 21,006 | SH | DEFINED | 4 |
| APPLE INC | EQUITY | 037833100 | 49393 | 404,730 | SH | SOLE | 2 |
| APPLE INC | EQUITY | 037833100 | 95662 | 783,859 | SH | SOLE | 1 |
| APPLEBEES INTERNATIONAL INC | EQUITY | 037899101 | 5 | 205 | SH | DEFINED | 4 |
| APPLEBEES INTERNATIONAL INC | EQUITY | 037899101 | 5878 | 243,916 | SH | SOLE | 1 |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 1 | 44 | SH | DEFINED | 4 |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 7 | 236 | SH | SOLE | 2 |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 2750 | 90,032 | SH | SOLE | 1 |
| APPLERA CORP - CELERA GROUP | EQUITY | 038020202 | 842 | 67,909 | SH | SOLE | 1 |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 03820C105 | 1057 | 35,837 | SH | SOLE | 1 |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 9 | 430 | SH | DEFINED | 4 |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 35 | 1,780 | SH | SOLE | 2 |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 36503 | 1,836,981 | SH | SOLE | 1 |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W109 | 589 | 235,653 | SH | SOLE | 1 |
| APPLIX INC | EQUITY | 038316105 | 215 | 13,100 | SH | SOLE | 2 |
| APRIA HEALTHCARE GROUP INC | EQUITY | 037933108 | 4609 | 160,216 | SH | SOLE | 1 |
| APTARGROUP INC | EQUITY | 038336103 | 2048 | 57,593 | SH | SOLE | 1 |
| AQUA AMERICA INC | EQUITY | 03836W103 | 11 | 500 | SH | DEFINED | 4 |
| AQUA AMERICA INC | EQUITY | 03836W103 | 7371 | 327,747 | SH | SOLE | 1 |
| AQUA AMERICA INC | EQUITY | 03836W103 | 10896 | 484,500 | SH | SOLE | 2 |
| AQUANTIVE INC | EQUITY | 03839G105 | 10655 | 167,002 | SH | SOLE | 1 |
| AQUILA INC | EQUITY | 03840P102 | 4 | 933 | SH | DEFINED | 4 |
| AQUILA INC | EQUITY | 03840P102 | 5007 | 1,224,165 | SH | SOLE | 1 |
| ARACRUZ CELULOSE SA | EQUITY | 038496204 | 4 | 58 | SH | DEFINED | 4 |
| ARBITRON INC | EQUITY | 03875Q108 | 5 | 97 | SH | DEFINED | 4 |
| ARBITRON INC | EQUITY | 03875Q108 | 2658 | 51,588 | SH | SOLE | 1 |
| ARBOR REALTY TRUST INC | EQUITY | 038923108 | 273 | 10,571 | SH | SOLE | 1 |
| ARCELOR MITTAL | EQUITY | 03937E101 | 31 | 500 | SH | DEFINED | 4 |
| ARCH CHEMICALS INC | EQUITY | 03937R102 | 711 | 20,226 | SH | SOLE | 1 |
| ARCH COAL INC | EQUITY | 039380100 | 3 | 80 | SH | DEFINED | 4 |
| ARCH COAL INC | EQUITY | 039380100 | 2923 | 84,000 | SH | SOLE | 3 |
| ARCH COAL INC | EQUITY | 039380100 | 12191 | 350,330 | SH | SOLE | 1 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483102 | 24 | 727 | SH | DEFINED | 4 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483102 | 28 | 841 | SH | SOLE | 2 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483102 | 11271 | 340,631 | SH | SOLE | 1 |
| ARCHSTONE-SMITH TRUST | EQUITY | 039583109 | 17 | 287 | SH | SOLE | 2 |
| ARCHSTONE-SMITH TRUST | EQUITY | 039583109 | 12433 | 210,344 | SH | SOLE | 1 |
| ARCTIC CAT INC | EQUITY | 039670104 | 198 | 9,992 | SH | SOLE | 1 |
| ARDEN GROUP INC | EQUITY | 039762109 | 129 | 943 | SH | SOLE | 1 |
| ARENA PHARMACEUTICALS INC | EQUITY | 040047102 | 557 | 50,718 | SH | SOLE | 1 |
| ARENA RESOURCES INC | EQUITY | 040049108 | 647 | 11,134 | SH | SOLE | 1 |
| ARES CAPITAL CORP | EQUITY | 04010L103 | 974 | 57,818 | SH | SOLE | 1 |
| ARGON ST INC | EQUITY | 040149106 | 251 | 10,829 | SH | SOLE | 1 |
| ARGONAUT GROUP INC | EQUITY | 040157109 | 874 | 27,992 | SH | SOLE | 1 |
| ARIAD PHARMACEUTICALS INC | EQUITY | 04033A100 | 314 | 57,143 | SH | SOLE | 1 |
| ARIBA INC | EQUITY | 04033V203 | 646 | 65,212 | SH | SOLE | 1 |
| ARKANSAS BEST CORP | EQUITY | 040790107 | 731 | 18,763 | SH | SOLE | 1 |
| ARLINGTON TANKERS LTD | EQUITY | G04899103 | 49 | 1,700 | SH | DEFINED | 4 |
| ARMOR HOLDINGS INC | EQUITY | 042260109 | 11109 | 127,876 | SH | SOLE | 1 |
| ARMSTRONG WORLD INDUSTRIES INC | EQUITY | 04247X102 | 37 | 732 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| ARQULE INC | EQUITY | 04269E107 | 192 | 27,170 | SH | SOLE | 1 |
| ARRAY BIOPHARMA INC | EQUITY | 04269X105 | 456 | 39,109 | SH | SOLE | 1 |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 697 | 39,600 | SH | SOLE | 2 |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 1596 | 90,712 | SH | SOLE | 1 |
| ARROW ELECTRONICS INC | EQUITY | 042735100 | 11639 | 302,853 | SH | SOLE | 1 |
| ARROW INTERNATIONAL INC | EQUITY | 042764100 | 804 | 20,997 | SH | SOLE | 1 |
| ARROWHEAD RESEARCH CORP | EQUITY | 042797100 | 142 | 28,169 | SH | SOLE | 1 |
| ART TECHNOLOGY GROUP INC | EQUITY | 04289L107 | 283 | 106,436 | SH | SOLE | 1 |
| ARTHROCARE CORP | EQUITY | 043136100 | 1005 | 22,887 | SH | SOLE | 1 |
| ARTHUR J GALLAGHER & CO | EQUITY | 363576109 | 13 | 449 | SH | DEFINED | 4 |
| ARTHUR J GALLAGHER & CO | EQUITY | 363576109 | 22315 | 800,412 | SH | SOLE | 1 |
| ARUBA NETWORKS INC | EQUITY | 043176106 | 133 | 6,627 | SH | SOLE | 1 |
| ARVINMERITOR INC | EQUITY | 043353101 | 5179 | 233,310 | SH | SOLE | 1 |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 043436104 | 629 | 25,218 | SH | SOLE | 1 |
| ASHFORD HOSPITALITY TRUST INC | EQUITY | 044103109 | 1036 | 88,137 | SH | SOLE | 1 |
| ASHLAND INC | EQUITY | 044209104 | 5 | 72 | SH | SOLE | 2 |
| ASHLAND INC | EQUITY | 044209104 | 10209 | 159,640 | SH | SOLE | 1 |
| ASIAINFO HOLDINGS INC | EQUITY | 04518A104 | 256 | 26,357 | SH | SOLE | 1 |
| ASPECT MEDICAL SYSTEMS INC | EQUITY | 045235108 | 205 | 13,722 | SH | SOLE | 1 |
| ASPEN INSURANCE HOLDINGS LTD | EQUITY | G05384105 | 601 | 21,400 | SH | SOLE | 2 |
| ASPEN TECHNOLOGY INC | EQUITY | 045327103 | 1026 | 73,295 | SH | SOLE | 1 |
| ASPEN TECHNOLOGY INC | EQUITY | 045327103 | 4112 | 293,700 | SH | SOLE | 2 |
| ASPREVA PHARMACEUTICALS CORP | EQUITY | 04538T109 | 498 | 28,769 | SH | SOLE | 1 |
| ASSET ACCEPTANCE CAPITAL CORP | EQUITY | 04543P100 | 3789 | 214,090 | SH | SOLE | 1 |
| ASSISTED LIVING CONCEPTS INC | EQUITY | 04544X102 | 533 | 50,091 | SH | SOLE | 1 |
| ASSOCIATED BANC-CORP | EQUITY | 045487105 | 10585 | 323,704 | SH | SOLE | 1 |
| ASSOCIATED ESTATES REALTY CORP | EQUITY | 045604105 | 204 | 13,087 | SH | SOLE | 1 |
| ASSURANT INC | EQUITY | 04621X108 | 8 | 128 | SH | SOLE | 2 |
| ASSURANT INC | EQUITY | 04621X108 | 2798 | 47,486 | SH | SOLE | 1 |
| ASTA FUNDING INC | EQUITY | 046220109 | 360 | 9,359 | SH | SOLE | 1 |
| ASTEC INDUSTRIES INC | EQUITY | 046224101 | 661 | 15,652 | SH | SOLE | 1 |
| ASTORIA FINANCIAL CORP | EQUITY | 046265104 | 5240 | 209,280 | SH | SOLE | 1 |
| ASTRONICS CORP | EQUITY | 046433108 | 1262 | 39,600 | SH | SOLE | 3 |
| ASV INC | EQUITY | 001963107 | 35 | 2,000 | SH | DEFINED | 4 |
| ASV INC | EQUITY | 001963107 | 293 | 16,945 | SH | SOLE | 1 |
| ASYST TECHNOLOGIES INC | EQUITY | 04648X107 | 296 | 40,965 | SH | SOLE | 1 |
| AT&T INC | EQUITY | 00206R102 | 2922 | 70,420 | SH | DEFINED | 4 |
| AT&T INC | EQUITY | 00206R102 | 97684 | 2,353,823 | SH | SOLE | 2 |
| AT&T INC | EQUITY | 00206R102 | 228384 | 5,503,630 | SH | SOLE | 1 |
| ATHEROS COMMUNICATIONS INC | EQUITY | 04743P108 | 2544 | 82,486 | SH | SOLE | 1 |
| ATHEROS COMMUNICATIONS INC | EQUITY | 04743P108 | 3136 | 101,700 | SH | SOLE | 3 |
| ATLANTIC TELE-NETWORK INC | EQUITY | 049079205 | 224 | 7,836 | SH | SOLE | 1 |
| ATLAS AIR WORLDWIDE HOLDINGS I | EQUITY | 049164205 | 654 | 11,103 | SH | SOLE | 1 |
| ATLAS AMERICA INC | EQUITY | 049167109 | 1022 | 19,013 | SH | SOLE | 1 |
| ATLAS PIPELINE PARTNERS LP | EQUITY | 049392103 | 66 | 1,221 | SH | DEFINED | 4 |
| ATMEL CORP | EQUITY | 049513104 | 5975 | 1,074,704 | SH | SOLE | 1 |
| ATMI INC | EQUITY | 00207R101 | 862 | 28,719 | SH | SOLE | 1 |
| ATMOS ENERGY CORP | EQUITY | 049560105 | 15 | 500 | SH | DEFINED | 4 |
| ATMOS ENERGY CORP | EQUITY | 049560105 | 1466 | 48,765 | SH | SOLE | 1 |
| ATP OIL & GAS CORP | EQUITY | 00208J108 | 864 | 17,767 | SH | SOLE | 1 |
| ATWOOD OCEANICS INC | EQUITY | 050095108 | 1565 | 22,814 | SH | SOLE | 1 |
| AU OPTRONICS CORP | EQUITY | 002255107 | 33 | 1,912 | SH | DEFINED | 4 |
| AUDIOVOX CORP | EQUITY | 050757103 | 181 | 13,969 | SH | SOLE | 1 |
| AUTHORIZE.NET HOLDINGS INC | EQUITY | 052686102 | 457 | 25,570 | SH | SOLE | 1 |
| AUTODESK INC | EQUITY | 052769106 | 13 | 280 | SH | DEFINED | 4 |
| AUTODESK INC | EQUITY | 052769106 | 6927 | 147,137 | SH | SOLE | 1 |
| AUTODESK INC | EQUITY | 052769106 | 26294 | 558,498 | SH | SOLE | 2 |
| AUTOLIV INC | EQUITY | 052800109 | 496 | 8,714 | SH | SOLE | 1 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015103 | 35 | 713 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015103 | 40 | 835 | SH | DEFINED | 4 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015103 | 11886 | 245,223 | SH | SOLE | 1 |
| AUTONATION INC | EQUITY | 05329W102 | 4 | 195 | SH | SOLE | 2 |
| AUTONATION INC | EQUITY | 05329W102 | 1599 | 71,243 | SH | SOLE | 1 |
| AUTOZONE INC | EQUITY | 053332102 | 8 | 62 | SH | SOLE | 2 |
| AUTOZONE INC | EQUITY | 053332102 | 59 | 429 | SH | DEFINED | 4 |
| AUTOZONE INC | EQUITY | 053332102 | 9593 | 70,220 | SH | SOLE | 1 |
| AUXILIUM PHARMACEUTICALS INC | EQUITY | 05334D107 | 376 | 23,601 | SH | SOLE | 1 |
| AVALON PHARMACEUTICALS INC | EQUITY | 05346P106 | 1186 | 277,671 | SH | SOLE | 1 |
| AVALONBAY COMMUNITIES INC | EQUITY | 053484101 | 12 | 103 | SH | SOLE | 2 |
| AVALONBAY COMMUNITIES INC | EQUITY | 053484101 | 4726 | 39,753 | SH | SOLE | 1 |
| AVANEX CORP | EQUITY | 05348W109 | 291 | 161,826 | SH | SOLE | 1 |
| AVATAR HOLDINGS INC | EQUITY | 053494100 | 366 | 4,761 | SH | SOLE | 1 |
| AVAYA INC | EQUITY | 053499109 | 10 | 580 | SH | SOLE | 2 |
| AVAYA INC | EQUITY | 053499109 | 11697 | 694,592 | SH | SOLE | 1 |
| AVENTINE RENEWABLE ENERGY HOLD | EQUITY | 05356X403 | 425 | 25,038 | SH | SOLE | 1 |
| AVENTINE RENEWABLE ENERGY HOLD | EQUITY | 05356X403 | 3564 | 210,000 | SH | SOLE | 2 |
| AVERY DENNISON CORP | EQUITY | 053611109 | 3235 | 48,655 | SH | SOLE | 2 |
| AVERY DENNISON CORP | EQUITY | 053611109 | 9468 | 142,424 | SH | SOLE | 1 |
| AVI BIOPHARMA INC | EQUITY | 002346104 | 1 | 500 | SH | DEFINED | 4 |
| AVICI SYSTEMS INC | EQUITY | 05367L802 | 2625 | 350,000 | SH | SOLE | 1 |
| AVID TECHNOLOGY INC | EQUITY | 05367P100 | 1215 | 34,357 | SH | SOLE | 1 |
| AVIS BUDGET GROUP INC | EQUITY | 053774105 | 7445 | 261,883 | SH | SOLE | 1 |
| AVISTA CORP | EQUITY | 05379B107 | 946 | 43,895 | SH | SOLE | 1 |
| AVNET INC | EQUITY | 053807103 | 30 | 745 | SH | DEFINED | 4 |
| AVNET INC | EQUITY | 053807103 | 12827 | 323,589 | SH | SOLE | 1 |
| AVOCENT CORP | EQUITY | 053893103 | 4783 | 164,885 | SH | SOLE | 1 |
| AVOCENT CORP | EQUITY | 053893103 | 5872 | 202,400 | SH | SOLE | 2 |
| AVON PRODUCTS INC | EQUITY | 054303102 | 3 | 75 | SH | DEFINED | 4 |
| AVON PRODUCTS INC | EQUITY | 054303102 | 21 | 565 | SH | SOLE | 2 |
| AVON PRODUCTS INC | EQUITY | 054303102 | 7275 | 197,950 | SH | SOLE | 1 |
| AVX CORP | EQUITY | 002444107 | 696 | 41,590 | SH | SOLE | 1 |
| AXA SA | EQUITY | 054536107 | 752 | 17,470 | SH | DEFINED | 4 |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 549 | 84,578 | SH | SOLE | 1 |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 2382 | 367,000 | SH | SOLE | 2 |
| AXIS CAPITAL HOLDINGS LTD | EQUITY | G0692U109 | 9 | 232 | SH | DEFINED | 4 |
| AZZ INC | EQUITY | 002474104 | 326 | 9,697 | SH | SOLE | 1 |
| BADGER METER INC | EQUITY | 056525108 | 335 | 11,839 | SH | SOLE | 1 |
| BAKER HUGHES INC | EQUITY | 057224107 | 51 | 604 | SH | DEFINED | 4 |
| BAKER HUGHES INC | EQUITY | 057224107 | 688 | 8,180 | SH | SOLE | 2 |
| BAKER HUGHES INC | EQUITY | 057224107 | 11862 | 140,998 | SH | SOLE | 1 |
| BALCHEM CORP | EQUITY | 057665200 | 270 | 14,844 | SH | SOLE | 1 |
| BALDOR ELECTRIC CO | EQUITY | 057741100 | 2103 | 42,681 | SH | SOLE | 1 |
| BALDWIN & LYONS INC | EQUITY | 057755209 | 176 | 6,764 | SH | SOLE | 1 |
| BALL CORP | EQUITY | 058498106 | 7 | 132 | SH | SOLE | 2 |
| BALL CORP | EQUITY | 058498106 | 2412 | 45,361 | SH | SOLE | 1 |
| BALLY TECHNOLOGIES INC | EQUITY | 05874B107 | 579 | 21,900 | SH | SOLE | 2 |
| BALLY TECHNOLOGIES INC | EQUITY | 05874B107 | 1171 | 44,316 | SH | SOLE | 1 |
| BANCFIRST CORP | EQUITY | 05945F103 | 284 | 6,635 | SH | SOLE | 1 |
| BANCO SANTANDER CHILE SA | EQUITY | 05965X109 | 5786 | 116,795 | SH | SOLE | 1 |
| BANCOLOMBIA SA | EQUITY | 05968L102 | 302 | 9,200 | SH | SOLE | 1 |
| BANCOLOMBIA SA | EQUITY | 05968L102 | 1380 | 42,043 | SH | DEFINED | 4 |
| BANCORP INC/DE | EQUITY | 05969A105 | 200 | 8,942 | SH | SOLE | 1 |
| BANCORPSOUTH INC | EQUITY | 059692103 | 76 | 3,096 | SH | SOLE | 1 |
| BANK MUTUAL CORP | EQUITY | 063750103 | 1210 | 104,934 | SH | SOLE | 1 |
| BANK OF AMERICA CORP | EQUITY | 060505104 | 390 | 7,984 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| BANK OF AMERICA CORP | EQUITY | 060505104 | 15890 | 325,012 | SH | SOLE | 2 |
| BANK OF AMERICA CORP | EQUITY | 060505104 | 201531 | 4,122,122 | SH | SOLE | 1 |
| BANK OF HAWAII CORP | EQUITY | 062540109 | 6315 | 122,293 | SH | SOLE | 1 |
| BANK OF MONTREAL | EQUITY | 063671101 | 9069 | 140,998 | SH | OTHER | 1 |
| BANK OF NEW YORK MELLON CORP/T | EQUITY | 064057102 | 112 | 2,677 | SH | DEFINED | 4 |
| BANK OF NEW YORK MELLON CORP/T | EQUITY | 064057102 | 11563 | 279,023 | SH | SOLE | 2 |
| BANK OF NEW YORK MELLON CORP/T | EQUITY | 064057102 | 26252 | 633,487 | SH | SOLE | 1 |
| BANK OF NOVA SCOTIA | EQUITY | 064149107 | 5 | 106 | SH | DEFINED | 4 |
| BANK OF NOVA SCOTIA | EQUITY | 064149107 | 11667 | 239,103 | SH | OTHER | 1 |
| BANK OF THE OZARKS INC | EQUITY | 063904106 | 283 | 10,168 | SH | SOLE | 1 |
| BANKATLANTIC BANCORP INC | EQUITY | 065908501 | 321 | 37,266 | SH | SOLE | 1 |
| BANKFINANCIAL CORP | EQUITY | 06643P104 | 298 | 19,284 | SH | SOLE | 1 |
| BANKRATE INC | EQUITY | 06646V108 | 449 | 9,364 | SH | SOLE | 1 |
| BANKUNITED FINANCIAL CORP | EQUITY | 06652B103 | 533 | 26,571 | SH | SOLE | 1 |
| BANNER CORP | EQUITY | 06652V109 | 369 | 10,820 | SH | SOLE | 1 |
| BARCLAYS BANK PLC | EQUITY | 06738C778 | 822 | 16,198 | SH | DEFINED | 4 |
| BARCLAYS PLC | EQUITY | 06738E204 | 3 | 52 | SH | DEFINED | 4 |
| BARE ESCENTUALS INC | EQUITY | 067511105 | 28 | 826 | SH | SOLE | 1 |
| BARE ESCENTUALS INC | EQUITY | 067511105 | 379 | 11,100 | SH | SOLE | 2 |
| BARNES & NOBLE INC | EQUITY | 067774109 | 369 | 9,600 | SH | SOLE | 2 |
| BARNES & NOBLE INC | EQUITY | 067774109 | 4888 | 127,063 | SH | SOLE | 1 |
| BARNES GROUP INC | EQUITY | 067806109 | 1215 | 38,341 | SH | SOLE | 1 |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 163 | 3,240 | SH | DEFINED | 4 |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 2482 | 49,412 | SH | SOLE | 1 |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 9154 | 182,241 | SH | SOLE | 2 |
| BARRETT BUSINESS SERVICES INC | EQUITY | 068463108 | 160 | 6,184 | SH | SOLE | 1 |
| BARRETT BUSINESS SERVICES INC | EQUITY | 068463108 | 511 | 19,800 | SH | SOLE | 2 |
| BARRICK GOLD CORP | EQUITY | 067901108 | 539 | 18,496 | SH | OTHER | 1 |
| BARRICK GOLD CORP | EQUITY | 067901108 | 1001 | 34,439 | SH | SOLE | 2 |
| BASIC ENERGY SERVICES INC | EQUITY | 06985P100 | 15 | 590 | SH | DEFINED | 4 |
| BASIC ENERGY SERVICES INC | EQUITY | 06985P100 | 869 | 34,000 | SH | SOLE | 1 |
| BAUSCH & LOMB INC | EQUITY | 071707103 | 5 | 70 | SH | SOLE | 2 |
| BAUSCH & LOMB INC | EQUITY | 071707103 | 1733 | 24,955 | SH | SOLE | 1 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813109 | 17 | 310 | SH | DEFINED | 4 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813109 | 1096 | 19,454 | SH | SOLE | 2 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813109 | 20216 | 358,816 | SH | SOLE | 1 |
| BAYTEX ENERGY TRUST | EQUITY | 073176109 | 46 | 2,289 | SH | DEFINED | 4 |
| BB&T CORP | EQUITY | 054937107 | 28 | 699 | SH | SOLE | 2 |
| BB&T CORP | EQUITY | 054937107 | 25815 | 634,579 | SH | SOLE | 1 |
| BCE INC | EQUITY | 05534B760 | 214 | 5,642 | SH | OTHER | 1 |
| BE AEROSPACE INC | EQUITY | 073302101 | 81 | 1,958 | SH | SOLE | 1 |
| BE AEROSPACE INC | EQUITY | 073302101 | 743 | 18,000 | SH | SOLE | 2 |
| BE AEROSPACE INC | EQUITY | 073302101 | 3593 | 87,000 | SH | SOLE | 3 |
| BEA SYSTEMS INC | EQUITY | 073325102 | 357 | 26,080 | SH | SOLE | 1 |
| BEACON ROOFING SUPPLY INC | EQUITY | 073685109 | 626 | 36,834 | SH | SOLE | 1 |
| BEAR STEARNS COS INC/THE | EQUITY | 073902108 | 21 | 153 | SH | SOLE | 2 |
| BEAR STEARNS COS INC/THE | EQUITY | 073902108 | 8594 | 61,384 | SH | SOLE | 1 |
| BEARINGPOINT INC | EQUITY | 074002106 | 1226 | 167,741 | SH | SOLE | 1 |
| BEAZER HOMES USA INC | EQUITY | 07556Q105 | 3156 | 127,936 | SH | SOLE | 1 |
| BEBE STORES INC | EQUITY | 075571109 | 338 | 21,098 | SH | SOLE | 1 |
| BECKMAN COULTER INC | EQUITY | 075811109 | 6 | 100 | SH | DEFINED | 4 |
| BECKMAN COULTER INC | EQUITY | 075811109 | 9808 | 151,637 | SH | SOLE | 1 |
| BECTON DICKINSON & CO | EQUITY | 075887109 | 24 | 316 | SH | SOLE | 2 |
| BECTON DICKINSON & CO | EQUITY | 075887109 | 7822 | 104,996 | SH | SOLE | 1 |
| BED BATH & BEYOND INC | EQUITY | 075896100 | 12 | 320 | SH | DEFINED | 4 |
| BED BATH & BEYOND INC | EQUITY | 075896100 | 13 | 353 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| BED BATH & BEYOND INC | EQUITY | 075896100 | 6216 | 172,704 | SH | SOLE | 1 |
| BEIJING MED-PHARM CORP | EQUITY | 077255107 | 237 | 22,167 | SH | SOLE | 1 |
| BEL FUSE INC | EQUITY | 077347300 | 337 | 9,890 | SH | SOLE | 1 |
| BELDEN INC | EQUITY | 077454106 | 32 | 578 | SH | DEFINED | 4 |
| BELDEN INC | EQUITY | 077454106 | 3503 | 63,282 | SH | SOLE | 1 |
| BELL MICROPRODUCTS INC | EQUITY | 078137106 | 361 | 55,400 | SH | SOLE | 1 |
| BELO CORP | EQUITY | 080555105 | 5859 | 284,546 | SH | SOLE | 1 |
| BEMIS CO INC | EQUITY | 081437105 | 1631 | 49,165 | SH | SOLE | 1 |
| BEMIS CO INC | EQUITY | 081437105 | 3100 | 93,428 | SH | SOLE | 2 |
| BENCHMARK ELECTRONICS INC | EQUITY | 08160H101 | 1367 | 60,435 | SH | SOLE | 1 |
| BENIHANA INC | EQUITY | 082047200 | 137 | 6,835 | SH | SOLE | 1 |
| BENTLEY PHARMACEUTICALS INC | EQUITY | 082657107 | 193 | 15,901 | SH | SOLE | 1 |
| BERKSHIRE HATHAWAY INC | EQUITY | 084670207 | 32 | 9 | SH | DEFINED | 4 |
| BERKSHIRE HATHAWAY INC | EQUITY | 084670108 | 109 | 1 | SH | DEFINED | 4 |
| BERKSHIRE HILLS BANCORP INC | EQUITY | 084680107 | 231 | 7,346 | SH | SOLE | 1 |
| BERRY PETROLEUM CO | EQUITY | 085789105 | 2256 | 59,873 | SH | SOLE | 1 |
| BERRY PETROLEUM CO | EQUITY | 085789105 | 4145 | 110,000 | SH | SOLE | 3 |
| BEST BUY | FIXED INCOME | 086516AF8 | 3 | 3,000 | PRN | DEFINED | 4 |
| BEST BUY CO INC | EQUITY | 086516101 | 8097 | 173,492 | SH | SOLE | 1 |
| BEST BUY CO INC | EQUITY | 086516101 | 8740 | 187,266 | SH | SOLE | 2 |
| BHP BILLITON LTD | EQUITY | 088606108 | 4 | 73 | SH | DEFINED | 4 |
| BHP BILLITON LTD | EQUITY | 088606108 | 896 | 15,000 | SH | SOLE | 2 |
| BIG 5 SPORTING GOODS CORP | EQUITY | 08915P101 | 482 | 18,883 | SH | SOLE | 1 |
| BIG LOTS INC | EQUITY | 089302103 | 4 | 141 | SH | SOLE | 2 |
| BIG LOTS INC | EQUITY | 089302103 | 6199 | 210,694 | SH | SOLE | 1 |
| BIGBAND NETWORKS INC | EQUITY | 089750509 | 4 | 300 | SH | DEFINED | 4 |
| BIGBAND NETWORKS INC | EQUITY | 089750509 | 134 | 10,259 | SH | SOLE | 1 |
| BILL BARRETT CORP | EQUITY | 06846N104 | 946 | 25,687 | SH | SOLE | 1 |
| BIODEL INC | EQUITY | 09064M105 | 83 | 4,167 | SH | SOLE | 1 |
| BIOENVISION INC | EQUITY | 09059N100 | 265 | 45,794 | SH | SOLE | 1 |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 20 | 368 | SH | SOLE | 2 |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 7553 | 141,180 | SH | SOLE | 1 |
| BIOMARIN PHARMACEUTICALS INC | EQUITY | 09061G101 | 366 | 20,400 | SH | SOLE | 2 |
| BIOMARIN PHARMACEUTICALS INC | EQUITY | 09061G101 | 1430 | 79,714 | SH | SOLE | 1 |
| BIOMED REALTY TRUST INC | EQUITY | 09063H107 | 1368 | 54,461 | SH | SOLE | 1 |
| BIOMET INC | EQUITY | 090613100 | 14 | 316 | SH | SOLE | 2 |
| BIOMET INC | EQUITY | 090613100 | 5718 | 125,066 | SH | SOLE | 1 |
| BIOMIMETIC THERAPEUTICS INC | EQUITY | 09064X101 | 139 | 8,922 | SH | SOLE | 1 |
| BIONOVO INC | EQUITY | 090643107 | 145 | 37,472 | SH | SOLE | 1 |
| BIO-RAD LABORATORIES INC | EQUITY | 090572207 | 1175 | 15,544 | SH | SOLE | 1 |
| BIO-REFERENCE LABS INC | EQUITY | 09057G602 | 252 | 9,232 | SH | SOLE | 1 |
| BIOVAIL CORP | EQUITY | 09067J109 | 85 | 3,311 | SH | OTHER | 1 |
| BIRCH MOUNTAIN RESOURCES LTD | EQUITY | 09066X109 | 11 | 3,000 | SH | DEFINED | 4 |
| BISYS GROUP INC/THE | EQUITY | 055472104 | 4687 | 396,195 | SH | SOLE | 1 |
| BJ SERVICES CO | EQUITY | 055482103 | 11 | 378 | SH | SOLE | 2 |
| BJ SERVICES CO | EQUITY | 055482103 | 3753 | 131,969 | SH | SOLE | 1 |
| BJ'S RESTAURANTS INC | EQUITY | 09180C106 | 279 | 14,152 | SH | SOLE | 1 |
| BJ'S WHOLESALE CLUB INC | EQUITY | 05548J106 | 5695 | 158,060 | SH | SOLE | 1 |
| BLACK & DECKER CORP | EQUITY | 091797100 | 4 | 50 | SH | DEFINED | 4 |
| BLACK & DECKER CORP | EQUITY | 091797100 | 8 | 85 | SH | SOLE | 2 |
| BLACK & DECKER CORP | EQUITY | 091797100 | 2669 | 30,220 | SH | SOLE | 1 |
| BLACK BOX CORP | EQUITY | 091826107 | 598 | 14,443 | SH | SOLE | 1 |
| BLACK HILLS CORP | EQUITY | 092113109 | 4891 | 123,042 | SH | SOLE | 1 |
| BLACKBAUD INC | EQUITY | 09227Q100 | 807 | 36,570 | SH | SOLE | 1 |
| BLACKBOARD INC | EQUITY | 091935502 | 1001 | 23,769 | SH | SOLE | 1 |
| BLACKROCK CORE BOND TRUST | EQUITY | 09249E101 | 2 | 195 | SH | DEFINED | 4 |
| BLACKROCK CORPORATE HIGH YIELD | EQUITY | 09255N102 | 11 | 845 | SH | DEFINED | 4 |
| BLACKROCK GLOBAL ENERGY AND RE | EQUITY | 09250U101 | 61 | 2,004 | SH | DEFINED | 4 |
| BLACKROCK HIGH INCOME SHARES | EQUITY | 09250E107 | 31 | 12,000 | SH | DEFINED | 4 |
| BLACKROCK HIGH YIELD TRUST | EQUITY | 09248N102 | 40 | 5,000 | SH | DEFINED | 4 |
| BLACKROCK INC/NEW YORK | EQUITY | 09247X101 | 283 | 1,807 | SH | SOLE | 1 |
| BLACKROCK INCOME OPPORTUNITY T | EQUITY | 092475102 | 634 | 64,013 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| BLACKROCK INCOME TRUST INC | EQUITY | 09247F100 | 42 | 7,000 | SH | DEFINED | 4 |
| BLACKROCK MUNICIPAL INCOME TRU | EQUITY | 09249N101 | 75 | 4,750 | SH | DEFINED | 4 |
| BLACKROCK STRATEGIC MUNICIPAL | EQUITY | 09248T109 | 475 | 28,075 | SH | DEFINED | 4 |
| BLOCKBUSTER INC | EQUITY | 093679108 | 689 | 159,792 | SH | SOLE | 1 |
| BLOUNT INTERNATIONAL INC | EQUITY | 095180105 | 414 | 31,667 | SH | SOLE | 1 |
| BLUE CHIP VALUE FUND INC | EQUITY | 095333100 | 254 | 41,110 | SH | DEFINED | 4 |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T508 | 37 | 741 | SH | DEFINED | 4 |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T508 | 704 | 14,208 | SH | SOLE | 1 |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T508 | 2684 | 54,200 | SH | SOLE | 2 |
| BLUE NILE INC | EQUITY | 09578R103 | 1248 | 20,659 | SH | SOLE | 1 |
| BLUEGREEN CORP | EQUITY | 096231105 | 206 | 17,660 | SH | SOLE | 1 |
| BLUELINX HOLDINGS INC | EQUITY | 09624H109 | 101 | 9,583 | SH | SOLE | 1 |
| BLUEPHOENIX SOLUTIONS LTD | EQUITY | M20157109 | 4134 | 347,700 | SH | SOLE | 3 |
| BLYTH INC | EQUITY | 09643P108 | 2192 | 82,452 | SH | SOLE | 1 |
| BMC SOFTWARE INC | EQUITY | 055921100 | 3 | 102 | SH | DEFINED | 4 |
| BMC SOFTWARE INC | EQUITY | 055921100 | 8 | 263 | SH | SOLE | 2 |
| BMC SOFTWARE INC | EQUITY | 055921100 | 3016 | 99,543 | SH | SOLE | 1 |
| BOARDWALK PIPELINE PARTNERS LP | EQUITY | 096627104 | 1930 | 54,400 | SH | SOLE | 1 |
| BOB EVANS FARMS INC | EQUITY | 096761101 | 4307 | 116,875 | SH | SOLE | 1 |
| BOEING CO | EQUITY | 097023105 | 542 | 5,632 | SH | DEFINED | 4 |
| BOEING CO | EQUITY | 097023105 | 11612 | 120,752 | SH | SOLE | 2 |
| BOEING CO | EQUITY | 097023105 | 88210 | 917,445 | SH | SOLE | 1 |
| BOIS D'ARC ENERGY INC | EQUITY | 09738U103 | 258 | 15,145 | SH | SOLE | 1 |
| BOK FINANCIAL CORP | EQUITY | 05561Q201 | 45 | 838 | SH | SOLE | 1 |
| BOLT TECHNOLOGY CORP | EQUITY | 097698104 | 1299 | 29,500 | SH | SOLE | 3 |
| BON-TON STORES INC/THE | EQUITY | 09776J101 | 341 | 8,523 | SH | SOLE | 1 |
| BOOKS-A-MILLION INC | EQUITY | 098570104 | 209 | 12,351 | SH | SOLE | 1 |
| BORDERS GROUP INC | EQUITY | 099709107 | 3687 | 193,433 | SH | SOLE | 1 |
| BORGWARNER INC | EQUITY | 099724106 | 12570 | 146,095 | SH | SOLE | 1 |
| BORLAND SOFTWARE CORP | EQUITY | 099849101 | 359 | 60,490 | SH | SOLE | 1 |
| BOSTON BEER CO INC | EQUITY | 100557107 | 296 | 7,515 | SH | SOLE | 1 |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 828 | 30,823 | SH | SOLE | 1 |
| BOSTON PROPERTIES INC | EQUITY | 101121101 | 16 | 153 | SH | SOLE | 2 |
| BOSTON PROPERTIES INC | EQUITY | 101121101 | 5655 | 55,373 | SH | SOLE | 1 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 16 | 1,072 | SH | DEFINED | 4 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 23 | 1,529 | SH | SOLE | 2 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 7756 | 505,579 | SH | SOLE | 1 |
| BOTTOMLINE TECHNOLOGIES INC | EQUITY | 101388106 | 223 | 18,027 | SH | SOLE | 1 |
| BOULDER GROWTH & INCOME FUND I | EQUITY | 101507101 | 106 | 9,611 | SH | SOLE | 1 |
| BOWATER INC | EQUITY | 102183100 | 4583 | 183,677 | SH | SOLE | 1 |
| BOWNE & CO INC | EQUITY | 103043105 | 1088 | 55,753 | SH | SOLE | 1 |
| BOYD GAMING CORP | EQUITY | 103304101 | 5184 | 105,395 | SH | SOLE | 1 |
| BP PLC | EQUITY | 055622104 | 95 | 1,313 | SH | DEFINED | 4 |
| BP PRUDHOE BAY ROYALTY TRUST | EQUITY | 055630107 | 63 | 871 | SH | DEFINED | 4 |
| BPZ ENERGY INC | EQUITY | 055639108 | 210 | 37,638 | SH | SOLE | 1 |
| BRADLEY PHARMACEUTICALS INC | EQUITY | 104576103 | 271 | 12,486 | SH | SOLE | 1 |
| BRADY CORP | EQUITY | 104674106 | 1558 | 41,936 | SH | SOLE | 1 |
| BRANDYWINE REALTY TRUST | EQUITY | 105368203 | 94 | 3,279 | SH | SOLE | 1 |
| BRE PROPERTIES INC | EQUITY | 05564E106 | 8612 | 145,250 | SH | SOLE | 1 |
| BRIGGS & STRATTON CORP | EQUITY | 109043109 | 1299 | 41,152 | SH | SOLE | 1 |
| BRIGHAM EXPLORATION CO | EQUITY | 109178103 | 223 | 37,956 | SH | SOLE | 1 |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 109195107 | 847 | 21,766 | SH | SOLE | 1 |
| BRIGHTPOINT INC | EQUITY | 109473405 | 584 | 42,316 | SH | SOLE | 1 |
| BRINKER INTERNATIONAL INC | EQUITY | 109641100 | 8161 | 278,811 | SH | SOLE | 1 |
| BRINK'S CO/THE | EQUITY | 109696104 | 7367 | 119,026 | SH | SOLE | 1 |
| BRISTOL WEST HOLDINGS INC | EQUITY | 11037M105 | 265 | 11,848 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122108 | 20 | 620 | SH | DEFINED | 4 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122108 | 11006 | 348,746 | SH | SOLE | 2 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122108 | 46067 | 1,459,675 | SH | SOLE | 1 |
| BRISTOW GROUP INC | EQUITY | 110394103 | 834 | 16,837 | SH | SOLE | 1 |
| BROADCOM CORP | EQUITY | 111320107 | 1 | 43 | SH | DEFINED | 4 |
| BROADCOM CORP | EQUITY | 111320107 | 18 | 599 | SH | SOLE | 2 |
| BROADCOM CORP | EQUITY | 111320107 | 14253 | 487,288 | SH | SOLE | 1 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 11133T103 | 3 | 167 | SH | DEFINED | 4 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 11133T103 | 6550 | 342,579 | SH | SOLE | 1 |
| BRONCO DRILLING CO INC | EQUITY | 112211107 | 355 | 21,650 | SH | SOLE | 1 |
| BROOKDALE SENIOR LIVING INC | EQUITY | 112463104 | 6972 | 153,000 | SH | SOLE | 2 |
| BROOKDALE SENIOR LIVING INC | EQUITY | 112463104 | 7080 | 155,368 | SH | SOLE | 1 |
| BROOKFIELD ASSET MANAGEMENT IN | EQUITY | 112585104 | 450 | 11,230 | SH | OTHER | 1 |
| BROOKFIELD HOMES CORP | EQUITY | 112723101 | 273 | 9,394 | SH | SOLE | 1 |
| BROOKFIELD PROPERTIES CORP | EQUITY | 112900105 | 73 | 3,003 | SH | OTHER | 1 |
| BROOKLINE BANCORP INC | EQUITY | 11373M107 | 604 | 52,467 | SH | SOLE | 1 |
| BROOKS AUTOMATION INC | EQUITY | 114340102 | 1145 | 63,089 | SH | SOLE | 1 |
| BROWN & BROWN INC | EQUITY | 115236101 | 7227 | 287,457 | SH | SOLE | 1 |
| BROWN SHOE CO INC | EQUITY | 115736100 | 1317 | 54,169 | SH | SOLE | 1 |
| BROWN-FORMAN CORP | EQUITY | 115637209 | 7 | 102 | SH | SOLE | 2 |
| BROWN-FORMAN CORP | EQUITY | 115637209 | 2571 | 35,174 | SH | SOLE | 1 |
| BRT REALTY TRUST | EQUITY | 055645303 | 152 | 5,841 | SH | SOLE | 1 |
| BRUKER BIOSCIENCES CORP | EQUITY | 116794108 | 487 | 54,062 | SH | SOLE | 1 |
| BRUNSWICK CORP/DE | EQUITY | 117043109 | 4 | 116 | SH | SOLE | 2 |
| BRUNSWICK CORP/DE | EQUITY | 117043109 | 1533 | 46,990 | SH | SOLE | 1 |
| BRUSH ENGINEERED MATERIALS INC | EQUITY | 117421107 | 928 | 22,092 | SH | SOLE | 1 |
| BRYN MAWR BANK CORP | EQUITY | 117665109 | 7 | 300 | SH | DEFINED | 4 |
| BUCKEYE PARTNERS LP | EQUITY | 118230101 | 215 | 4,187 | SH | DEFINED | 4 |
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255108 | 778 | 50,316 | SH | SOLE | 1 |
| BUCKLE INC/THE | EQUITY | 118440106 | 460 | 11,683 | SH | SOLE | 1 |
| BUCYRUS INTERNATIONAL INC | EQUITY | 118759109 | 411 | 5,805 | SH | DEFINED | 4 |
| BUCYRUS INTERNATIONAL INC | EQUITY | 118759109 | 2882 | 40,712 | SH | SOLE | 1 |
| BUFFALO WILD WINGS INC | EQUITY | 119848109 | 265 | 6,374 | SH | SOLE | 1 |
| BUILD-A-BEAR WORKSHOP INC | EQUITY | 120076104 | 341 | 13,049 | SH | SOLE | 1 |
| BUILDERS FIRSTSOURCE INC | EQUITY | 12008R107 | 204 | 12,716 | SH | SOLE | 1 |
| BUILDING MATERIALS HOLDING COR | EQUITY | 120113105 | 347 | 24,452 | SH | SOLE | 1 |
| BURGER KING HOLDINGS INC | EQUITY | 121208201 | 17 | 630 | SH | SOLE | 1 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T104 | 39 | 459 | SH | SOLE | 2 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T104 | 23179 | 272,249 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| BWAY HOLDING CO | EQUITY | 12429T104 | 568 | 38,400 | SH | SOLE | 2 |
| CA INC | FIXED INCOME | 204912AQ2 | 1 | 1,000 | PRN | DEFINED | 4 |
| CA INC | EQUITY | 12673P105 | 2 | 67 | SH | DEFINED | 4 |
| CA INC | EQUITY | 12673P105 | 14 | 530 | SH | SOLE | 2 |
| CA INC | EQUITY | 12673P105 | 4823 | 186,727 | SH | SOLE | 1 |
| CABELA'S INC | EQUITY | 126804301 | 716 | 32,345 | SH | SOLE | 1 |
| CABLEVISION SYSTEMS CORP | EQUITY | 12686C109 | 257 | 7,111 | SH | SOLE | 1 |
| CABOT CORP | EQUITY | 127055101 | 7535 | 158,034 | SH | SOLE | 1 |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P103 | 703 | 19,799 | SH | SOLE | 1 |
| CABOT OIL & GAS CORP | EQUITY | 127097103 | 850 | 23,058 | SH | SOLE | 1 |
| CACHE INC | EQUITY | 127150308 | 136 | 10,251 | SH | SOLE | 1 |
| CACI INTERNATIONAL INC | EQUITY | 127190304 | 1256 | 25,714 | SH | SOLE | 1 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 127387108 | 10 | 478 | SH | DEFINED | 4 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 127387108 | 19617 | 893,292 | SH | SOLE | 1 |
| CADENCE PHARMACEUTICALS INC | EQUITY | 12738T100 | 163 | 13,451 | SH | SOLE | 1 |
| CADIZ INC | EQUITY | 127537207 | 222 | 9,890 | SH | SOLE | 1 |
| CAE INC | EQUITY | 124765108 | 80 | 5,996 | SH | OTHER | 1 |

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|---|---|---|---|---|---|---|---|
| CAL DIVE INTERNATIONAL INC | EQUITY | 12802T101 | 309 | 18,593 | SH | SOLE | 1 |
| CALAMOS ASSET MANAGEMENT INC | EQUITY | 12811R104 | 496 | 19,408 | SH | SOLE | 1 |
| CALAMOS CONVERTIBLE AND HIGH I | EQUITY | 12811P108 | 125 | 7,674 | SH | DEFINED | 4 |
| CALAMOS STRATEGIC TOTAL RETURN | EQUITY | 128125101 | 40 | 2,666 | SH | DEFINED | 4 |
| CALGON CARBON CORP | EQUITY | 129603106 | 388 | 33,442 | SH | SOLE | 1 |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY | 13054D109 | 346 | 16,130 | SH | SOLE | 1 |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 9 | 247 | SH | DEFINED | 4 |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 610 | 16,284 | SH | SOLE | 1 |
| CALLAWAY GOLF CO | EQUITY | 131193104 | 3730 | 209,439 | SH | SOLE | 1 |
| CALLON PETROLEUM CO | EQUITY | 13123X102 | 245 | 17,265 | SH | SOLE | 1 |
| CAL-MAINE FOODS INC | EQUITY | 128030202 | 172 | 10,487 | SH | SOLE | 1 |
| CAMBREX CORP | EQUITY | 132011107 | 747 | 56,255 | SH | SOLE | 1 |
| CAMECO CORP | EQUITY | 13321L108 | 7 | 138 | SH | DEFINED | 4 |
| CAMECO CORP | EQUITY | 13321L108 | 374 | 7,358 | SH | OTHER | 1 |
| CAMECO CORP | EQUITY | 13321L108 | 507 | 10,000 | SH | SOLE | 2 |
| CAMERON INTERNATIONAL CORP | EQUITY | 13342B105 | 31 | 431 | SH | DEFINED | 4 |
| CAMERON INTERNATIONAL CORP | EQUITY | 13342B105 | 3238 | 45,300 | SH | SOLE | 3 |
| CAMERON INTERNATIONAL CORP | EQUITY | 13342B105 | 19324 | 270,385 | SH | SOLE | 1 |
| CAMERON INTL CORP | FIXED INCOME | 216640AE2 | 730 | 350,000 | PRN | SOLE | 1 |
| CAMPBELL SOUP CO | EQUITY | 134429109 | 826 | 21,281 | SH | SOLE | 2 |
| CAMPBELL SOUP CO | EQUITY | 134429109 | 10128 | 260,958 | SH | SOLE | 1 |
| CANADIAN IMPERIAL BANK OF COMM | EQUITY | 136069101 | 668 | 7,400 | SH | OTHER | 1 |
| CANADIAN NATIONAL RAILWAY CO | EQUITY | 136375102 | 563 | 11,037 | SH | OTHER | 1 |
| CANADIAN NATURAL RESOURCES LTD | EQUITY | 136385101 | 11235 | 168,797 | SH | OTHER | 1 |
| CANADIAN PACIFIC RAILWAY LTD | EQUITY | 13645T100 | 216 | 3,127 | SH | OTHER | 1 |
| CANETIC RESOURCES TRUST | EQUITY | 137513107 | 50 | 3,063 | SH | DEFINED | 4 |
| CANETIC RESOURCES TRUST | EQUITY | 137513107 | 65 | 3,999 | SH | OTHER | 1 |
| CANTEL MEDICAL CORP | EQUITY | 138098108 | 163 | 9,586 | SH | SOLE | 1 |
| CAPELLA EDUCATION CO | EQUITY | 139594105 | 412 | 8,940 | SH | SOLE | 1 |
| CAPELLA EDUCATION CO | EQUITY | 139594105 | 617 | 13,400 | SH | SOLE | 2 |
| CAPITAL CITY BANK GROUP INC | EQUITY | 139674105 | 331 | 10,560 | SH | SOLE | 1 |
| CAPITAL CORP OF THE WEST | EQUITY | 140065202 | 190 | 7,945 | SH | SOLE | 1 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H105 | 42 | 532 | SH | SOLE | 2 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H105 | 13893 | 177,113 | SH | SOLE | 1 |
| CAPITAL SENIOR LIVING CORP | EQUITY | 140475104 | 182 | 19,329 | SH | SOLE | 1 |
| CAPITAL SOUTHWEST CORP | EQUITY | 140501107 | 394 | 2,531 | SH | SOLE | 1 |
| CAPITAL TRUST INC/NY | EQUITY | 14052H506 | 388 | 11,355 | SH | SOLE | 1 |
| CAPITALSOURCE INC | EQUITY | 14055X102 | 86 | 3,515 | SH | SOLE | 1 |
| CAPITALSOURCE INC | EQUITY | 14055X102 | 872 | 35,442 | SH | DEFINED | 4 |
| CAPITOL BANCORP LTD | EQUITY | 14056D105 | 31 | 1,125 | SH | DEFINED | 4 |
| CAPITOL BANCORP LTD | EQUITY | 14056D105 | 324 | 11,852 | SH | SOLE | 1 |
| CAPITOL FEDERAL FINANCIAL | EQUITY | 14057C106 | 1925 | 52,130 | SH | SOLE | 1 |
| CAPTARIS INC | EQUITY | 14071N104 | 887 | 173,188 | SH | SOLE | 1 |
| CARACO PHARMACEUTICAL LABORATO | EQUITY | 14075T107 | 175 | 11,528 | SH | SOLE | 1 |
| CARBO CERAMICS INC | EQUITY | 140781105 | 739 | 16,877 | SH | SOLE | 1 |
| CARDIAC SCIENCE CORP | EQUITY | 14141A108 | 728 | 66,400 | SH | SOLE | 1 |
| CARDIAC SCIENCE CORP | EQUITY | 14141A108 | 2929 | 267,200 | SH | SOLE | 3 |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 35 | 496 | SH | SOLE | 2 |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 28824 | 408,039 | SH | SOLE | 1 |
| CARDIOME PHARMA CORP | EQUITY | 14159U202 | 918 | 100,000 | SH | OTHER | 1 |
| CAREER EDUCATION CORP | EQUITY | 141665109 | 6 | 174 | SH | DEFINED | 4 |
| CAREER EDUCATION CORP | EQUITY | 141665109 | 7889 | 233,608 | SH | SOLE | 1 |
| CARLISLE COS INC | EQUITY | 142339100 | 24 | 506 | SH | DEFINED | 4 |
| CARLISLE COS INC | EQUITY | 142339100 | 7128 | 153,261 | SH | SOLE | 1 |
| CARMAX INC | EQUITY | 143130102 | 13455 | 527,653 | SH | SOLE | 1 |
| CARMIKE CINEMAS INC | EQUITY | 143436400 | 230 | 10,488 | SH | SOLE | 1 |
| CARNIVAL CORP | EQUITY | 143658300 | 15 | 305 | SH | DEFINED | 4 |
| CARNIVAL CORP | EQUITY | 143658300 | 3282 | 67,288 | SH | SOLE | 2 |
| CARNIVAL CORP | EQUITY | 143658300 | 9351 | 191,740 | SH | SOLE | 1 |
| CARPENTER TECHNOLOGY CORP | EQUITY | 144285103 | 3 | 25 | SH | DEFINED | 4 |
| CARPENTER TECHNOLOGY CORP | EQUITY | 144285103 | 8286 | 63,587 | SH | SOLE | 1 |
| CARRIER ACCESS CORP | EQUITY | 144460102 | 4 | 790 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| CARRIZO OIL & GAS INC | EQUITY | 144577103 | 1533 | 36,966 | SH | SOLE | 1 |
| CARROLS RESTAURANT GROUP INC | EQUITY | 14574X104 | 126 | 8,284 | SH | SOLE | 1 |
| CARTER'S INC | EQUITY | 146229109 | 35 | 1,359 | SH | DEFINED | 4 |
| CARTER'S INC | EQUITY | 146229109 | 3095 | 119,299 | SH | SOLE | 1 |
| CASCADE BANCORP | EQUITY | 147154108 | 523 | 22,586 | SH | SOLE | 1 |
| CASCADE CORP | EQUITY | 147195101 | 771 | 9,827 | SH | SOLE | 1 |
| CASCADE NATURAL GAS CORP | EQUITY | 147339105 | 253 | 9,581 | SH | SOLE | 1 |
| CASELLA WASTE SYSTEMS INC | EQUITY | 147448104 | 204 | 18,916 | SH | SOLE | 1 |
| CASEY'S GENERAL STORES INC | EQUITY | 147528103 | 1146 | 42,039 | SH | SOLE | 1 |
| CASH AMERICA INTERNATIONAL INC | EQUITY | 14754D100 | 980 | 24,711 | SH | SOLE | 1 |
| CASS INFORMATION SYSTEMS INC | EQUITY | 14808P109 | 191 | 5,259 | SH | SOLE | 1 |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711104 | 304 | 30,053 | SH | SOLE | 1 |
| CATALINA MARKETING CORP | EQUITY | 148867104 | 3767 | 119,579 | SH | SOLE | 1 |
| CATERPILLAR INC | EQUITY | 149123101 | 180 | 2,296 | SH | DEFINED | 4 |
| CATERPILLAR INC | EQUITY | 149123101 | 5192 | 66,305 | SH | SOLE | 2 |
| CATERPILLAR INC | EQUITY | 149123101 | 42649 | 544,693 | SH | SOLE | 1 |
| CATHAY GENERAL BANCORP | EQUITY | 149150104 | 5607 | 167,184 | SH | SOLE | 1 |
| CATO CORP/THE | EQUITY | 149205106 | 545 | 24,862 | SH | SOLE | 1 |
| CAVIUM NETWORKS INC | EQUITY | 14965A101 | 127 | 5,614 | SH | SOLE | 1 |
| CB RICHARD ELLIS GROUP INC | EQUITY | 12497T101 | 9 | 242 | SH | SOLE | 2 |
| CB RICHARD ELLIS GROUP INC | EQUITY | 12497T101 | 3095 | 84,800 | SH | SOLE | 1 |
| CB RICHARD ELLIS GROUP INC | EQUITY | 12497T101 | 3949 | 108,200 | SH | SOLE | 3 |
| CBEYOND INC | EQUITY | 149847105 | 661 | 17,173 | SH | SOLE | 1 |
| CBIZ INC | EQUITY | 124805102 | 290 | 39,485 | SH | SOLE | 1 |
| CBL & ASSOCIATES PROPERTIES IN | EQUITY | 124830100 | 89 | 2,472 | SH | SOLE | 1 |
| CBOT HOLDINGS INC | EQUITY | 14984K106 | 1742 | 8,433 | SH | SOLE | 1 |
| CBRE REALTY FINANCE INC | EQUITY | 12498B307 | 288 | 24,257 | SH | SOLE | 1 |
| CBRL GROUP INC | EQUITY | 12489V106 | 3403 | 80,105 | SH | SOLE | 1 |
| CBS CORP | EQUITY | 124857202 | 31 | 944 | SH | SOLE | 2 |
| CBS CORP | EQUITY | 124857202 | 70 | 2,110 | SH | DEFINED | 4 |
| CBS CORP | EQUITY | 124857202 | 23480 | 704,673 | SH | SOLE | 1 |
| C-COR INC | EQUITY | 125010108 | 612 | 43,500 | SH | SOLE | 2 |
| C-COR INC | EQUITY | 125010108 | 1487 | 105,741 | SH | SOLE | 1 |
| CDI CORP | EQUITY | 125071100 | 346 | 10,742 | SH | SOLE | 1 |
| CDW CORP | EQUITY | 12512N105 | 24465 | 287,926 | SH | SOLE | 1 |
| CEC ENTERTAINMENT INC | EQUITY | 125137109 | 1651 | 46,914 | SH | SOLE | 1 |
| CELADON GROUP INC | EQUITY | 150838100 | 311 | 19,564 | SH | SOLE | 1 |
| CELANESE CORP | EQUITY | 150870103 | 169 | 4,369 | SH | SOLE | 1 |
| CELANESE CORP | EQUITY | 150870103 | 403 | 10,400 | SH | SOLE | 2 |
| CELESTICA INC | EQUITY | 15101Q108 | 19 | 2,944 | SH | OTHER | 1 |
| CELGENE CORP | EQUITY | 151020104 | 3588 | 62,589 | SH | SOLE | 2 |
| CELGENE CORP | EQUITY | 151020104 | 10367 | 180,839 | SH | SOLE | 1 |
| CELL GENESYS INC | EQUITY | 150921104 | 203 | 60,703 | SH | SOLE | 1 |
| CEMEX SAB DE CV | EQUITY | 151290889 | 44 | 1,201 | SH | DEFINED | 4 |
| CENTENE CORP | EQUITY | 15135B101 | 777 | 36,290 | SH | SOLE | 1 |
| CENTENNIAL BANK HOLDINGS INC | EQUITY | 151345303 | 389 | 45,927 | SH | SOLE | 1 |
| CENTENNIAL COMMUNICATIONS CORP | EQUITY | 15133V208 | 503 | 53,040 | SH | SOLE | 1 |
| CENTER FINANCIAL CORP | EQUITY | 15146E102 | 141 | 8,359 | SH | SOLE | 1 |
| CENTERLINE HOLDING CO | EQUITY | 15188T108 | 5967 | 331,497 | SH | SOLE | 1 |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 7 | 413 | SH | SOLE | 2 |
| CENTERPOINT ENERGY INC | FIXED INCOME | 15189TAM9 | 777 | 500,000 | PRN | SOLE | 1 |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 7685 | 441,694 | SH | SOLE | 1 |
| CENTEX CORP | EQUITY | 152312104 | 6 | 154 | SH | SOLE | 2 |
| CENTEX CORP | EQUITY | 152312104 | 2333 | 58,178 | SH | SOLE | 1 |
| CENTRAL EUROPEAN DISTRIBUTION | EQUITY | 153435102 | 1018 | 29,406 | SH | SOLE | 1 |
| CENTRAL GARDEN AND PET CO | EQUITY | 153527205 | 682 | 58,110 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 154760102 | 844 | 25,579 | SH | SOLE | 1 |
| CENTRAL VERMONT PUBLIC SERVICE | EQUITY | 155771108 | 798 | 21,173 | SH | SOLE | 1 |
| CENTURY ALUMINUM CO | EQUITY | 156431108 | 1058 | 19,358 | SH | SOLE | 1 |
| CENTURYTEL INC | EQUITY | 156700106 | 7 | 141 | SH | SOLE | 2 |
| CENTURYTEL INC | EQUITY | 156700106 | 5717 | 116,547 | SH | SOLE | 1 |
| CENVEO INC | EQUITY | 15670S105 | 1036 | 44,670 | SH | SOLE | 1 |
| CEPHALON INC | EQUITY | 156708109 | 14970 | 186,216 | SH | SOLE | 1 |
| CEPHEID INC | EQUITY | 15670R107 | 669 | 45,842 | SH | SOLE | 1 |
| CERADYNE INC | EQUITY | 156710105 | 976 | 13,200 | SH | SOLE | 2 |
| CERADYNE INC | EQUITY | 156710105 | 1673 | 22,627 | SH | SOLE | 1 |
| CERAGON NETWORKS LTD | EQUITY | M22013102 | 7091 | 618,200 | SH | SOLE | 3 |
| CERIDIAN CORP | EQUITY | 156779100 | 12377 | 353,641 | SH | SOLE | 1 |
| CERNER CORP | EQUITY | 156782104 | 8919 | 160,797 | SH | SOLE | 1 |
| CF INDUSTRIES HOLDINGS INC | EQUITY | 125269100 | 4431 | 73,980 | SH | SOLE | 1 |
| CGI GROUP INC | EQUITY | 39945C109 | 56 | 4,997 | SH | OTHER | 1 |
| CH ENERGY GROUP INC | EQUITY | 12541M102 | 590 | 13,116 | SH | SOLE | 1 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 12541W209 | 12 | 221 | SH | SOLE | 2 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 12541W209 | 4471 | 85,136 | SH | SOLE | 1 |
| CHAMPION ENTERPRISES INC | EQUITY | 158496109 | 628 | 63,869 | SH | SOLE | 1 |
| CHAPARRAL STEEL CO | EQUITY | 159423102 | 33 | 453 | SH | DEFINED | 4 |
| CHAPARRAL STEEL CO | EQUITY | 159423102 | 72 | 995 | SH | SOLE | 1 |
| CHARLES RIVER LABORATORIES INT | EQUITY | 159864107 | 8537 | 165,389 | SH | SOLE | 1 |
| CHARLES SCHWAB CORP/THE | EQUITY | 808513105 | 3 | 154 | SH | DEFINED | 4 |
| CHARLES SCHWAB CORP/THE | EQUITY | 808513105 | 27 | 1,303 | SH | SOLE | 2 |
| CHARLES SCHWAB CORP/THE | EQUITY | 808513105 | 24070 | 1,172,993 | SH | SOLE | 1 |
| CHARLOTTE RUSSE HOLDING INC | EQUITY | 161048103 | 566 | 21,071 | SH | SOLE | 1 |
| CHARMING SHOPPES INC | EQUITY | 161133103 | 4507 | 416,164 | SH | SOLE | 1 |
| CHART INDUSTRIES INC | EQUITY | 16115Q308 | 299 | 10,520 | SH | SOLE | 1 |
| CHARTER COMMUNICATIONS INC | EQUITY | 16117M107 | 1377 | 340,029 | SH | SOLE | 1 |
| CHATTEM INC | EQUITY | 162456107 | 895 | 14,115 | SH | SOLE | 1 |
| CHECKFREE CORP | EQUITY | 162813109 | 49 | 1,231 | SH | DEFINED | 4 |
| CHECKFREE CORP | EQUITY | 162813109 | 8851 | 220,165 | SH | SOLE | 1 |
| CHECKFREE CORP | EQUITY | 162813109 | 10826 | 269,300 | SH | SOLE | 2 |
| CHECKPOINT SYSTEMS INC | EQUITY | 162825103 | 828 | 32,811 | SH | SOLE | 1 |
| CHEESECAKE FACTORY/THE | EQUITY | 163072101 | 4247 | 173,199 | SH | SOLE | 1 |
| CHEMED CORP | EQUITY | 16359R103 | 577 | 8,700 | SH | SOLE | 2 |
| CHEMED CORP | EQUITY | 16359R103 | 1081 | 16,305 | SH | DEFINED | 4 |
| CHEMED CORP | EQUITY | 16359R103 | 1395 | 21,051 | SH | SOLE | 1 |
| CHEMICAL FINANCIAL CORP | EQUITY | 163731102 | 534 | 20,648 | SH | SOLE | 1 |
| CHEMTURA CORP | EQUITY | 163893100 | 6587 | 592,867 | SH | SOLE | 1 |
| CHENIERE ENERGY INC | EQUITY | 16411R208 | 42 | 1,075 | SH | SOLE | 1 |
| CHEROKEE INC | EQUITY | 16444H102 | 871 | 23,839 | SH | SOLE | 1 |
| CHESAPEAKE CORP | EQUITY | 165159104 | 208 | 16,576 | SH | SOLE | 1 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167107 | 18 | 527 | SH | SOLE | 2 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167107 | 23 | 659 | SH | DEFINED | 4 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167107 | 7617 | 220,140 | SH | SOLE | 1 |
| CHEVRON CORP | EQUITY | 166764100 | 693 | 8,230 | SH | DEFINED | 4 |
| CHEVRON CORP | EQUITY | 166764100 | 44108 | 523,597 | SH | SOLE | 2 |
| CHEVRON CORP | EQUITY | 166764100 | 204234 | 2,424,452 | SH | SOLE | 1 |
| CHICAGO MERCANTILE EXCHANG | EQUITY | 167760107 | 2 | 3 | SH | DEFINED | 4 |
| CHICAGO MERCANTILE EXCHANG | EQUITY | 167760107 | 25 | 46 | SH | SOLE | 2 |
| CHICAGO MERCANTILE EXCHANGE | EQUITY | 167760107 | 25018 | 46,819 | SH | SOLE | 1 |
| CHICO'S FAS INC | EQUITY | 168615102 | 5 | 200 | SH | DEFINED | 4 |
| CHICO'S FAS INC | EQUITY | 168615102 | 10464 | 429,919 | SH | SOLE | 1 |
| CHILDRENS PLACE RETAIL STORES | EQUITY | 168905107 | 967 | 18,717 | SH | SOLE | 1 |
| CHILDRENS PLACE RETAIL STORES | EQUITY | 168905107 | 12869 | 249,200 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| CHINA PETROLEUM & CHEMICAL COR | EQUITY | 16941R108 | 44 | 395 | SH | DEFINED | 4 |
| CHIPOTLE MEXICAN GRILL INC | EQUITY | 169656204 | 2145 | 27,284 | SH | SOLE | 1 |
| CHIQUITA BRANDS INTERNATIONAL | EQUITY | 170032809 | 670 | 35,325 | SH | SOLE | 1 |
| CHITTENDEN CORP | EQUITY | 170228100 | 2746 | 78,568 | SH | SOLE | 1 |
| CHOICE HOTELS INTERNATIONAL IN | EQUITY | 169905106 | 52 | 1,304 | SH | SOLE | 1 |
| CHOICEPOINT INC | EQUITY | 170388102 | 7930 | 186,815 | SH | SOLE | 1 |
| CHORDIANT SOFTWARE INC | EQUITY | 170404305 | 427 | 27,248 | SH | SOLE | 1 |
| CHRISTOPHER & BANKS CORP | EQUITY | 171046105 | 517 | 30,123 | SH | SOLE | 1 |
| CHROMCRAFT REVINGTON INC | EQUITY | 171117104 | 2 | 210 | SH | DEFINED | 4 |
| CHUBB CORP | EQUITY | 171232101 | 4 | 69 | SH | DEFINED | 4 |
| CHUBB CORP | EQUITY | 171232101 | 8344 | 154,117 | SH | SOLE | 2 |
| CHUBB CORP | EQUITY | 171232101 | 32984 | 609,239 | SH | SOLE | 1 |
| CHUNGHWA TELECOM CO LTD | EQUITY | 17133Q205 | 7 | 397 | SH | DEFINED | 4 |
| CHURCH & DWIGHT CO INC | EQUITY | 171340102 | 7834 | 161,661 | SH | SOLE | 1 |
| CHURCHILL DOWNS INC | EQUITY | 171484108 | 412 | 7,864 | SH | SOLE | 1 |
| CIA SIDERURGICA NACIONAL SA | EQUITY | 20440W105 | 406 | 7,844 | SH | DEFINED | 4 |
| CIA SIDERURGICA NACIONAL SA | EQUITY | 20440W105 | 7256 | 140,290 | SH | SOLE | 1 |
| CIA VALE DO RIO DOCE | EQUITY | 204412209 | 394 | 8,851 | SH | DEFINED | 4 |
| CIA VALE DO RIO DOCE | EQUITY | 204412209 | 668 | 15,000 | SH | SOLE | 2 |
| CIBER INC | EQUITY | 17163B102 | 793 | 96,974 | SH | SOLE | 1 |
| CIENA CORP | EQUITY | 171779309 | 615 | 17,010 | SH | SOLE | 2 |
| CIENA CORP | EQUITY | 171779309 | 1330 | 36,815 | SH | SOLE | 1 |
| CIGNA CORP | EQUITY | 125509109 | 13 | 257 | SH | DEFINED | 4 |
| CIGNA CORP | EQUITY | 125509109 | 19 | 371 | SH | SOLE | 2 |
| CIGNA CORP | EQUITY | 125509109 | 14551 | 278,647 | SH | SOLE | 1 |
| CIMAREX ENERGY CO | EQUITY | 171798101 | 4 | 107 | SH | DEFINED | 4 |
| CIMAREX ENERGY CO | EQUITY | 171798101 | 8116 | 205,937 | SH | SOLE | 1 |
| CINCINNATI BELL INC | EQUITY | 171871106 | 4677 | 809,177 | SH | SOLE | 1 |
| CINCINNATI FINANCIAL CORP | EQUITY | 172062101 | 10 | 221 | SH | SOLE | 2 |
| CINCINNATI FINANCIAL CORP | EQUITY | 172062101 | 4204 | 96,858 | SH | SOLE | 1 |
| CINEMARK HOLDINGS INC | EQUITY | 17243V102 | 417 | 23,299 | SH | SOLE | 1 |
| CINTAS CORP | EQUITY | 172908105 | 7 | 174 | SH | SOLE | 2 |
| CINTAS CORP | EQUITY | 172908105 | 2780 | 70,516 | SH | SOLE | 1 |
| CIRCOR INTERNATIONAL INC | EQUITY | 17273K109 | 551 | 13,617 | SH | SOLE | 1 |
| CIRCUIT CITY STORES INC | EQUITY | 172737108 | 3 | 178 | SH | SOLE | 2 |
| CIRCUIT CITY STORES INC | EQUITY | 172737108 | 986 | 65,376 | SH | SOLE | 1 |
| CIRRUS LOGIC INC | EQUITY | 172755100 | 609 | 73,358 | SH | SOLE | 1 |
| CISCO SYSTEMS INC | EQUITY | 17275R102 | 424 | 15,209 | SH | DEFINED | 4 |
| CISCO SYSTEMS INC | EQUITY | 17275R102 | 22655 | 813,473 | SH | SOLE | 2 |
| CISCO SYSTEMS INC | EQUITY | 17275R102 | 120276 | 4,318,719 | SH | SOLE | 1 |
| CIT GROUP INC | EQUITY | 125581108 | 14 | 247 | SH | SOLE | 2 |
| CIT GROUP INC | EQUITY | 125581108 | 57 | 1,040 | SH | DEFINED | 4 |
| CIT GROUP INC | EQUITY | 125581108 | 9057 | 165,181 | SH | SOLE | 1 |
| CITADEL BROADCASTING CORP | EQUITY | 17285T106 | 1 | 162 | SH | DEFINED | 4 |
| CITADEL BROADCASTING CORP | EQUITY | 17285T106 | 1259 | 195,271 | SH | SOLE | 1 |
| CITI TRENDS INC | EQUITY | 17306X102 | 438 | 11,537 | SH | SOLE | 1 |
| CITIGROUP INC | EQUITY | 172967101 | 527 | 10,275 | SH | DEFINED | 4 |
| CITIGROUP INC | EQUITY | 172967101 | 66928 | 1,304,884 | SH | SOLE | 2 |
| CITIGROUP INC | EQUITY | 172967101 | 234492 | 4,571,682 | SH | SOLE | 1 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 3364 | 3,338,441 | SH | SOLE | 2 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 10667 | 698,539 | SH | SOLE | 1 |
| CITIZENS INC/TX | EQUITY | 174740100 | 203 | 28,773 | SH | SOLE | 1 |
| CITIZENS REPUBLIC BANCORP INC | EQUITY | 174420109 | 1153 | 62,996 | SH | SOLE | 1 |
| CITRIX SYSTEMS INC | EQUITY | 177376100 | 8 | 233 | SH | SOLE | 2 |
| CITRIX SYSTEMS INC | EQUITY | 177376100 | 18 | 537 | SH | DEFINED | 4 |
| CITRIX SYSTEMS INC | EQUITY | 177376100 | 3087 | 91,679 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| CITY BANK/LYNNWOOD WA | EQUITY | 17770A109 | 358 | 11,360 | SH | SOLE | 1 |
| CITY HOLDING CO | EQUITY | 177835105 | 547 | 14,275 | SH | SOLE | 1 |
| CITY NATIONAL CORP/CA | EQUITY | 178566105 | 8 | 100 | SH | DEFINED | 4 |
| CITY NATIONAL CORP/CA | EQUITY | 178566105 | 7711 | 101,341 | SH | SOLE | 1 |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 16 | 810 | SH | DEFINED | 4 |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 692 | 34,500 | SH | SOLE | 2 |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 1053 | 52,459 | SH | SOLE | 1 |
| CKX INC | EQUITY | 12562M106 | 435 | 31,496 | SH | SOLE | 1 |
| CLARCOR INC | EQUITY | 179895107 | 1597 | 42,669 | SH | SOLE | 1 |
| CLAYMONT STEEL INC | EQUITY | 18382P104 | 2 | 100 | SH | SOLE | 2 |
| CLAYMONT STEEL INC | EQUITY | 18382P104 | 155 | 7,234 | SH | SOLE | 1 |
| CLAYTON HOLDINGS INC | EQUITY | 18418N107 | 114 | 9,978 | SH | SOLE | 1 |
| CLAYTON WILLIAMS ENERGY INC | EQUITY | 969490101 | 122 | 4,600 | SH | SOLE | 1 |
| CLEAN ENERGY FUELS CORP | EQUITY | 184499101 | 104 | 8,310 | SH | SOLE | 1 |
| CLEAN HARBORS INC | EQUITY | 184496107 | 682 | 13,795 | SH | SOLE | 1 |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 2 | 65 | SH | DEFINED | 4 |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 24 | 639 | SH | SOLE | 2 |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 27424 | 725,129 | SH | SOLE | 1 |
| CLEAR CHANNEL OUTDOOR HOLDINGS | EQUITY | 18451C109 | 24 | 845 | SH | SOLE | 1 |
| CLEARWIRE CORP | EQUITY | 185385309 | 21 | 874 | SH | SOLE | 1 |
| CLECO CORP | EQUITY | 12561W105 | 1217 | 49,663 | SH | SOLE | 1 |
| CLEVELAND-CLIFFS INC | EQUITY | 185896107 | 34 | 439 | SH | DEFINED | 4 |
| CLEVELAND-CLIFFS INC | EQUITY | 185896107 | 1388 | 17,872 | SH | SOLE | 1 |
| CLIFTON SAVINGS BANCORP INC | EQUITY | 18712Q103 | 108 | 9,930 | SH | SOLE | 1 |
| CLOROX CO | EQUITY | 189054109 | 12 | 196 | SH | SOLE | 2 |
| CLOROX CO | EQUITY | 189054109 | 45 | 725 | SH | DEFINED | 4 |
| CLOROX CO | EQUITY | 189054109 | 16449 | 264,880 | SH | SOLE | 1 |
| CLOUGH GLOBAL OPPORTUNITIES FU | EQUITY | 18914E106 | 21 | 1,148 | SH | DEFINED | 4 |
| CMGI INC | EQUITY | 125750109 | 790 | 405,377 | SH | SOLE | 1 |
| CMS ENERGY CORP | EQUITY | 125896100 | 5 | 289 | SH | SOLE | 2 |
| CMS ENERGY CORP | EQUITY | 125896100 | 1815 | 105,526 | SH | SOLE | 1 |
| CNA FINANCIAL CORP | EQUITY | 126117100 | 51 | 1,079 | SH | SOLE | 1 |
| CNA SURETY CORP | EQUITY | 12612L108 | 260 | 13,760 | SH | SOLE | 1 |
| CNA SURETY CORP | EQUITY | 12612L108 | 312 | 16,500 | SH | SOLE | 2 |
| CNET NETWORKS INC | EQUITY | 12613R104 | 1030 | 125,824 | SH | SOLE | 1 |
| CNH GLOBAL NV | EQUITY | N20935206 | 20 | 395 | SH | DEFINED | 4 |
| CNOOC LTD | EQUITY | 126132109 | 6 | 51 | SH | DEFINED | 4 |
| CNX GAS CORP | EQUITY | 12618H309 | 18 | 593 | SH | SOLE | 1 |
| COACH INC | EQUITY | 189754104 | 128 | 2,705 | SH | DEFINED | 4 |
| COACH INC | EQUITY | 189754104 | 1360 | 28,689 | SH | SOLE | 2 |
| COACH INC | EQUITY | 189754104 | 11013 | 232,382 | SH | SOLE | 1 |
| COACHMEN INDUSTRIES INC | EQUITY | 189873102 | 34 | 3,500 | SH | SOLE | 1 |
| COBIZ FINANCIAL INC | EQUITY | 190897108 | 279 | 15,390 | SH | SOLE | 1 |
| COCA-COLA BOTTLING CO CONSOLID | EQUITY | 191098102 | 249 | 4,950 | SH | SOLE | 1 |
| COCA-COLA CO/THE | EQUITY | 191216100 | 81 | 1,543 | SH | DEFINED | 4 |
| COCA-COLA CO/THE | EQUITY | 191216100 | 4988 | 95,361 | SH | SOLE | 2 |
| COCA-COLA CO/THE | EQUITY | 191216100 | 67544 | 1,291,231 | SH | SOLE | 1 |
| COCA-COLA ENTERPRISES INC | EQUITY | 191219104 | 2 | 100 | SH | DEFINED | 4 |
| COCA-COLA ENTERPRISES INC | EQUITY | 191219104 | 9 | 359 | SH | SOLE | 2 |
| COCA-COLA ENTERPRISES INC | EQUITY | 191219104 | 6219 | 259,139 | SH | SOLE | 1 |
| COCA-COLA FEMSA SAB DE CV | EQUITY | 191241108 | 639 | 14,427 | SH | DEFINED | 4 |
| COEUR D'ALENE MINES CORP | EQUITY | 192108108 | 832 | 231,719 | SH | SOLE | 1 |
| COGENT COMMUNICATIONS GROUP IN | EQUITY | 19239V302 | 1242 | 41,570 | SH | SOLE | 1 |
| COGENT INC | EQUITY | 19239Y108 | 532 | 36,230 | SH | SOLE | 1 |
| COGNEX CORP | EQUITY | 192422103 | 829 | 36,811 | SH | SOLE | 1 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 8 | 100 | SH | DEFINED | 4 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 14 | 185 | SH | SOLE | 2 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 5447 | 72,633 | SH | SOLE | 1 |
| COGNOS INC | EQUITY | 19244C109 | 2329 | 58,700 | SH | SOLE | 2 |
| COGNOS INC | EQUITY | 19244C109 | 6058 | 151,655 | SH | OTHER | 1 |
| COHEN & STEERS ADVANTAGE INCOM | EQUITY | 19247W102 | 66 | 3,000 | SH | DEFINED | 4 |
| COHEN & STEERS INC | EQUITY | 19247A100 | 632 | 14,550 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| COHEN & STEERS PREMIUM INCOME | EQUITY | 19247V104 | 207 | 9,395 | SH | DEFINED | 4 |
| COHEN & STEERS QUALITY INCOME | EQUITY | 19247L106 | 16 | 775 | SH | DEFINED | 4 |
| COHEN & STEERS TOTAL RETURN RE | EQUITY | 19247R103 | 9 | 500 | SH | DEFINED | 4 |
| COHEN & STEERS WORLDWIDE REALT | EQUITY | 19248J100 | 68 | 2,850 | SH | DEFINED | 4 |
| COHERENT INC | EQUITY | 192479103 | 1679 | 55,037 | SH | SOLE | 1 |
| COHU INC | EQUITY | 192576106 | 421 | 18,917 | SH | SOLE | 1 |
| COINMACH SERVICE CORP | EQUITY | 19259W206 | 320 | 24,218 | SH | SOLE | 1 |
| COINSTAR INC | EQUITY | 19259P300 | 728 | 23,139 | SH | SOLE | 1 |
| COLDWATER CREEK INC | EQUITY | 193068103 | 3443 | 148,231 | SH | SOLE | 1 |
| COLEMAN CABLE INC | EQUITY | 193459302 | 181 | 6,984 | SH | SOLE | 1 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162103 | 321 | 4,956 | SH | DEFINED | 4 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162103 | 4782 | 73,737 | SH | SOLE | 2 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162103 | 52513 | 809,686 | SH | SOLE | 1 |
| COLONIAL BANCGROUP INC/THE | EQUITY | 195493309 | 12 | 500 | SH | DEFINED | 4 |
| COLONIAL BANCGROUP INC/THE | EQUITY | 195493309 | 9487 | 379,947 | SH | SOLE | 1 |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872106 | 130 | 3,569 | SH | DEFINED | 4 |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872106 | 433 | 11,881 | SH | SOLE | 1 |
| COLOR KINETICS INC | EQUITY | 19624P100 | 17 | 500 | SH | DEFINED | 4 |
| COLOR KINETICS INC | EQUITY | 19624P100 | 491 | 14,692 | SH | SOLE | 1 |
| COLUMBIA BANKING SYSTEM INC | EQUITY | 197236102 | 393 | 13,447 | SH | SOLE | 1 |
| COLUMBIA SPORTSWEAR CO | EQUITY | 198516106 | 790 | 11,507 | SH | SOLE | 1 |
| COLUMBUS MCKINNON CORP/NY | EQUITY | 199333105 | 505 | 15,670 | SH | SOLE | 1 |
| COMCAST CORP | EQUITY | 20030N200 | 5 | 187 | SH | DEFINED | 4 |
| COMCAST CORP | EQUITY | 20030N101 | 23 | 805 | SH | DEFINED | 4 |
| COMCAST CORP | EQUITY | 20030N101 | 57287 | 2,037,233 | SH | SOLE | 1 |
| COMCAST CORP | EQUITY | 20030N101 | 131681 | 4,683,199 | SH | SOLE | 2 |
| COMERICA INC | EQUITY | 200340107 | 12 | 201 | SH | SOLE | 2 |
| COMERICA INC | EQUITY | 200340107 | 4361 | 73,335 | SH | SOLE | 1 |
| COMFORT SYSTEMS USA INC | EQUITY | 199908104 | 483 | 34,076 | SH | SOLE | 1 |
| COMMERCE BANCORP INC/NJ | EQUITY | 200519106 | 9 | 247 | SH | SOLE | 2 |
| COMMERCE BANCORP INC/NJ | EQUITY | 200519106 | 3450 | 93,272 | SH | SOLE | 1 |
| COMMERCE BANCSHARES INC/KANSAS | EQUITY | 200525103 | 119 | 2,622 | SH | SOLE | 1 |
| COMMERCE GROUP INC | EQUITY | 200641108 | 5595 | 161,132 | SH | SOLE | 1 |
| COMMERCIAL METALS CO | EQUITY | 201723103 | 9874 | 292,391 | SH | SOLE | 1 |
| COMMERCIAL VEHICLE GROUP INC | EQUITY | 202608105 | 332 | 17,802 | SH | SOLE | 1 |
| COMMSCOPE INC | EQUITY | 203372107 | 619 | 10,600 | SH | SOLE | 2 |
| COMMSCOPE INC | EQUITY | 203372107 | 1086 | 18,608 | SH | DEFINED | 4 |
| COMMSCOPE INC | EQUITY | 203372107 | 8776 | 150,401 | SH | SOLE | 1 |
| COMMUNITY BANCORP/NV | EQUITY | 20343T100 | 243 | 8,670 | SH | SOLE | 1 |
| COMMUNITY BANK SYSTEM INC | EQUITY | 203607106 | 60 | 3,000 | SH | DEFINED | 4 |
| COMMUNITY BANK SYSTEM INC | EQUITY | 203607106 | 501 | 25,038 | SH | SOLE | 1 |
| COMMUNITY BANKS INC | EQUITY | 203628102 | 664 | 20,594 | SH | SOLE | 1 |
| COMMUNITY HEALTH SYSTEMS INC | EQUITY | 203668108 | 12 | 300 | SH | DEFINED | 4 |
| COMMUNITY HEALTH SYSTEMS INC | EQUITY | 203668108 | 9407 | 232,571 | SH | SOLE | 1 |
| COMMUNITY TRUST BANCORP INC | EQUITY | 204149108 | 409 | 12,662 | SH | SOLE | 1 |
| COMMVAULT SYSTEMS INC | EQUITY | 204166102 | 599 | 34,700 | SH | SOLE | 2 |
| COMMVAULT SYSTEMS INC | EQUITY | 204166102 | 1082 | 62,632 | SH | SOLE | 1 |
| COMPASS BANCSHARES INC | EQUITY | 20449H109 | 12 | 170 | SH | SOLE | 2 |
| COMPASS BANCSHARES INC | EQUITY | 20449H109 | 4098 | 59,411 | SH | SOLE | 1 |
| COMPASS DIVERSIFIED TRUST | EQUITY | 20451Q104 | 1526 | 85,612 | SH | SOLE | 1 |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 15 | 445 | SH | DEFINED | 4 |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 928 | 26,764 | SH | SOLE | 1 |
| COMPLETE PRODUCTION SERVICES I | EQUITY | 20453E109 | 919 | 35,561 | SH | SOLE | 1 |
| COMPTON PETROLEUM CORP | EQUITY | 204940100 | 15 | 1,500 | SH | DEFINED | 4 |
| COMPUCREDIT CORP | EQUITY | 20478N100 | 593 | 16,927 | SH | SOLE | 1 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306103 | 234 | 7,554 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 8 | 141 | SH | DEFINED | 4 |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 13 | 223 | SH | SOLE | 2 |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 5080 | 85,878 | SH | SOLE | 1 |
| COMPUWARE CORP | EQUITY | 205638109 | 5 | 388 | SH | SOLE | 2 |
| COMPUWARE CORP | EQUITY | 205638109 | 1631 | 137,520 | SH | SOLE | 1 |
| COMPX INTERNATIONAL INC | EQUITY | 20563P101 | 23 | 1,245 | SH | SOLE | 1 |
| COMSTOCK RESOURCES INC | EQUITY | 205768203 | 1107 | 36,950 | SH | SOLE | 1 |
| COMSYS IT PARTNERS INC | EQUITY | 20581E104 | 333 | 14,589 | SH | SOLE | 1 |
| COMTECH GROUP INC | EQUITY | 205821200 | 270 | 16,350 | SH | SOLE | 1 |
| COMTECH GROUP INC | EQUITY | 205821200 | 380 | 23,000 | SH | SOLE | 2 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 608 | 13,100 | SH | SOLE | 2 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 894 | 19,266 | SH | SOLE | 1 |
| COMVERGE INC | EQUITY | 205859101 | 141 | 4,554 | SH | SOLE | 1 |
| CONAGRA FOODS INC | EQUITY | 205887102 | 17 | 642 | SH | SOLE | 2 |
| CONAGRA FOODS INC | EQUITY | 205887102 | 26347 | 980,916 | SH | SOLE | 1 |
| CONCEPTUS INC | EQUITY | 206016107 | 1683 | 86,867 | SH | SOLE | 1 |
| CONCUR TECHNOLOGIES INC | EQUITY | 206708109 | 718 | 31,417 | SH | SOLE | 1 |
| CONEXANT SYSTEMS INC | EQUITY | 207142100 | 563 | 408,124 | SH | SOLE | 1 |
| CONMED CORP | EQUITY | 207410101 | 1919 | 65,539 | SH | SOLE | 1 |
| CONN'S INC | EQUITY | 208242107 | 290 | 10,137 | SH | SOLE | 1 |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 11 | 146 | SH | DEFINED | 4 |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 15973 | 203,473 | SH | SOLE | 2 |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 64893 | 826,661 | SH | SOLE | 1 |
| CONSECO INC | EQUITY | 208464883 | 148 | 7,104 | SH | SOLE | 1 |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 11 | 235 | SH | SOLE | 2 |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 73 | 1,590 | SH | DEFINED | 4 |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 3648 | 79,119 | SH | SOLE | 1 |
| CONSOLIDATED COMMUNICATIONS HO | EQUITY | 209034107 | 2059 | 91,115 | SH | SOLE | 1 |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 16 | 348 | SH | SOLE | 2 |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 63 | 1,394 | SH | DEFINED | 4 |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 39145 | 867,585 | SH | SOLE | 1 |
| CONSOLIDATED GRAPHICS INC | EQUITY | 209341106 | 17 | 244 | SH | DEFINED | 4 |
| CONSOLIDATED GRAPHICS INC | EQUITY | 209341106 | 607 | 8,764 | SH | SOLE | 1 |
| CONSOLIDATED-TOMOKA LAND CO | EQUITY | 210226106 | 330 | 4,756 | SH | SOLE | 1 |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 6 | 249 | SH | SOLE | 2 |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 45 | 1,850 | SH | DEFINED | 4 |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 2193 | 90,310 | SH | SOLE | 1 |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 20 | 233 | SH | SOLE | 2 |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 26 | 299 | SH | DEFINED | 4 |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 26596 | 305,101 | SH | SOLE | 1 |
| CONSUMER DISCRETIONARY SELECT | EQUITY | 81369Y407 | 817 | 20,780 | SH | DEFINED | 4 |
| CONSUMER STAPLES SELECT SECTOR | EQUITY | 81369Y308 | 244 | 9,020 | SH | DEFINED | 4 |
| CONTANGO OIL & GAS CO | EQUITY | 21075N204 | 396 | 10,911 | SH | SOLE | 1 |
| CONTINENTAL AIRLINES INC | EQUITY | 210795308 | 4184 | 123,541 | SH | SOLE | 1 |
| CONTINENTAL RESOURCES INC/OK | EQUITY | 212015101 | 14 | 887 | SH | SOLE | 1 |
| CONVERGYS CORP | EQUITY | 212485106 | 4 | 176 | SH | SOLE | 2 |
| CONVERGYS CORP | EQUITY | 212485106 | 3386 | 139,703 | SH | SOLE | 1 |
| CON-WAY INC | EQUITY | 205944101 | 5722 | 113,894 | SH | SOLE | 1 |
| COOPER COS INC/THE | EQUITY | 216648402 | 74 | 1,386 | SH | SOLE | 1 |
| COOPER INDUSTRIES LTD | EQUITY | G24182100 | 15371 | 269,236 | SH | SOLE | 2 |
| COOPER TIRE & RUBBER CO | EQUITY | 216831107 | 1083 | 39,198 | SH | DEFINED | 4 |
| COOPER TIRE & RUBBER CO | EQUITY | 216831107 | 2022 | 73,221 | SH | SOLE | 1 |
| COPART INC | EQUITY | 217204106 | 5390 | 176,198 | SH | SOLE | 1 |
| CORE LABORATORIES NV | EQUITY | N22717107 | 33 | 320 | SH | DEFINED | 4 |
| CORE LABORATORIES NV | EQUITY | N22717107 | 824 | 8,100 | SH | SOLE | 2 |
| CORE-MARK HOLDING CO INC | EQUITY | 218681104 | 11971 | 332,720 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| CORINTHIAN COLLEGES INC | EQUITY | 218868107 | 4612 | 283,094 | SH | SOLE | 1 |
| CORN PRODUCTS INTERNATIONAL IN | EQUITY | 219023108 | 177 | 3,884 | SH | SOLE | 1 |
| CORNELL COS INC | EQUITY | 219141108 | 2803 | 114,145 | SH | SOLE | 1 |
| CORNING INC | EQUITY | 219350105 | 42 | 1,662 | SH | DEFINED | 4 |
| CORNING INC | EQUITY | 219350105 | 13751 | 538,201 | SH | SOLE | 2 |
| CORNING INC | EQUITY | 219350105 | 74465 | 2,914,345 | SH | SOLE | 1 |
| CORPORATE EXECUTIVE BOARD CO | EQUITY | 21988R102 | 13 | 202 | SH | DEFINED | 4 |
| CORPORATE EXECUTIVE BOARD CO | EQUITY | 21988R102 | 6121 | 94,306 | SH | SOLE | 1 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 22002T108 | 7693 | 187,578 | SH | SOLE | 1 |
| CORRECTIONS CORP OF AMERICA | EQUITY | 22025Y407 | 2395 | 37,955 | SH | SOLE | 1 |
| CORRECTIONS CORP OF AMERICA | EQUITY | 22025Y407 | 10830 | 171,600 | SH | SOLE | 3 |
| CORUS BANKSHARES INC | EQUITY | 220873103 | 3441 | 199,386 | SH | SOLE | 1 |
| CORVEL CORP | EQUITY | 221006109 | 166 | 6,336 | SH | SOLE | 1 |
| COSTAR GROUP INC | EQUITY | 22160N109 | 845 | 15,972 | SH | SOLE | 1 |
| COSTCO WHOLESALE CORP | FIXED INCOME | 22160QAC6 | 4 | 3,000 | PRN | DEFINED | 4 |
| COSTCO WHOLESALE CORP | EQUITY | 22160K105 | 6 | 100 | SH | DEFINED | 4 |
| COSTCO WHOLESALE CORP | EQUITY | 22160K105 | 34 | 575 | SH | SOLE | 2 |
| COSTCO WHOLESALE CORP | EQUITY | 22160K105 | 11984 | 204,777 | SH | SOLE | 1 |
| COTT CORP | EQUITY | 22163N106 | 27 | 1,839 | SH | OTHER | 1 |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372104 | 28 | 764 | SH | SOLE | 2 |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372104 | 10121 | 278,435 | SH | SOLE | 1 |
| COURIER CORP | EQUITY | 222660102 | 347 | 8,664 | SH | SOLE | 1 |
| COUSINS PROPERTIES INC | EQUITY | 222795106 | 2740 | 94,434 | SH | SOLE | 1 |
| COVANCE INC | EQUITY | 222816100 | 10898 | 158,950 | SH | SOLE | 1 |
| COVANSYS CORP | EQUITY | 22281W103 | 2721 | 80,202 | SH | SOLE | 1 |
| COVANTA HOLDING CORP | EQUITY | 22282E102 | 63 | 2,552 | SH | SOLE | 1 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862104 | 12 | 201 | SH | SOLE | 2 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862104 | 48 | 832 | SH | DEFINED | 4 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862104 | 9382 | 162,749 | SH | SOLE | 1 |
| COWEN GROUP INC | EQUITY | 223621103 | 236 | 13,151 | SH | SOLE | 1 |
| COX RADIO INC | EQUITY | 224051102 | 394 | 27,666 | SH | SOLE | 1 |
| CPFL ENERGIA SA | EQUITY | 126153105 | 900 | 14,813 | SH | DEFINED | 4 |
| CPI CORP | EQUITY | 125902106 | 1333 | 19,184 | SH | SOLE | 1 |
| CPI INTERNATIONAL INC | EQUITY | 12618M100 | 118 | 5,973 | SH | SOLE | 1 |
| CR BARD INC | EQUITY | 067383109 | 8 | 100 | SH | DEFINED | 4 |
| CR BARD INC | EQUITY | 067383109 | 2644 | 32,000 | SH | SOLE | 3 |
| CR BARD INC | EQUITY | 067383109 | 3842 | 46,502 | SH | SOLE | 1 |
| CR BARD INC | EQUITY | 067383109 | 14587 | 176,533 | SH | SOLE | 2 |
| CRA INTERNATIONAL INC | EQUITY | 12618T105 | 68 | 1,421 | SH | DEFINED | 4 |
| CRA INTERNATIONAL INC | EQUITY | 12618T105 | 469 | 9,738 | SH | SOLE | 1 |
| CRA INTERNATIONAL INC | EQUITY | 12618T105 | 2159 | 44,800 | SH | SOLE | 2 |
| CRANE CO | EQUITY | 224399105 | 5646 | 124,218 | SH | SOLE | 1 |
| CRAWFORD & CO | EQUITY | 224633107 | 143 | 21,122 | SH | SOLE | 1 |
| CRAY INC | EQUITY | 225223304 | 206 | 27,012 | SH | SOLE | 1 |
| CREDENCE SYSTEMS CORP | EQUITY | 225302108 | 303 | 84,167 | SH | SOLE | 1 |
| CREDIT ACCEPTANCE CORP | EQUITY | 225310101 | 122 | 4,559 | SH | SOLE | 1 |
| CREDIT SUISSE HIGH YIELD BOND | EQUITY | 22544F103 | 292 | 67,792 | SH | DEFINED | 4 |
| CREE INC | EQUITY | 225447101 | 5 | 200 | SH | DEFINED | 4 |
| CREE INC | EQUITY | 225447101 | 5378 | 208,030 | SH | SOLE | 1 |
| CRESCENT REAL ESTATE EQT CO | EQUITY | 225756105 | 3596 | 160,237 | SH | SOLE | 1 |
| CRESUD SA | EQUITY | 226406106 | 863 | 40,357 | SH | SOLE | 1 |
| CRITICAL THERAPEUTICS INC | EQUITY | 22674T105 | 36 | 16,432 | SH | SOLE | 1 |
| CROCS INC | EQUITY | 227046109 | 34 | 800 | SH | DEFINED | 4 |
| CROCS INC | EQUITY | 227046109 | 615 | 14,300 | SH | SOLE | 2 |
| CROCS INC | EQUITY | 227046109 | 1956 | 45,498 | SH | SOLE | 1 |
| CROSS COUNTRY HEALTHCARE INC | EQUITY | 227483104 | 445 | 26,679 | SH | SOLE | 1 |
| CROSSTEX ENERGY INC | EQUITY | 22765Y104 | 881 | 30,681 | SH | SOLE | 1 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 3 | 84 | SH | DEFINED | 4 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 129 | 3,548 | SH | SOLE | 1 |
| CROWN HOLDINGS INC | EQUITY | 228368106 | 25 | 1,000 | SH | DEFINED | 4 |
| CROWN HOLDINGS INC | EQUITY | 228368106 | 7395 | 296,159 | SH | SOLE | 1 |
| CROWN MEDIA HOLDINGS INC | EQUITY | 228411104 | 97 | 13,427 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| CRYOLIFE INC | EQUITY | 228903100 | 244 | 18,721 | SH | SOLE | 1 |
| CRYOLIFE INC | EQUITY | 228903100 | 1065 | 81,892 | SH | DEFINED | 4 |
| CRYSTAL RIVER CAPITAL INC | EQUITY | 229393301 | 7 | 300 | SH | DEFINED | 4 |
| CRYSTAL RIVER CAPITAL INC | EQUITY | 229393301 | 3507 | 144,424 | SH | SOLE | 1 |
| CSG SYSTEMS INTERNATIONAL INC | EQUITY | 126349109 | 3759 | 141,799 | SH | SOLE | 1 |
| CSK AUTO CORP | EQUITY | 125965103 | 673 | 36,570 | SH | SOLE | 1 |
| CSS INDUSTRIES INC | EQUITY | 125906107 | 258 | 6,523 | SH | SOLE | 1 |
| CSX CORP | EQUITY | 126408103 | 25 | 563 | SH | SOLE | 2 |
| CSX CORP | EQUITY | 126408103 | 23607 | 523,672 | SH | SOLE | 1 |
| CT COMMUNICATIONS INC | EQUITY | 126426402 | 1247 | 40,887 | SH | SOLE | 1 |
| CTC MEDIA INC | EQUITY | 12642X106 | 1371 | 50,528 | SH | SOLE | 1 |
| CTS CORP | EQUITY | 126501105 | 378 | 29,858 | SH | SOLE | 1 |
| CUBIC CORP | EQUITY | 229669106 | 496 | 16,439 | SH | SOLE | 1 |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678107 | 908 | 46,048 | SH | SOLE | 1 |
| CULLEN/FROST BANKERS INC | EQUITY | 229899109 | 5 | 100 | SH | DEFINED | 4 |
| CULLEN/FROST BANKERS INC | EQUITY | 229899109 | 7933 | 148,361 | SH | SOLE | 1 |
| CUMMINS INC | EQUITY | 231021106 | 14 | 134 | SH | SOLE | 2 |
| CUMMINS INC | EQUITY | 231021106 | 38 | 378 | SH | DEFINED | 4 |
| CUMMINS INC | EQUITY | 231021106 | 4784 | 47,269 | SH | SOLE | 1 |
| CUMULUS MEDIA INC | EQUITY | 231082108 | 221 | 23,627 | SH | SOLE | 1 |
| CURRENCYSHARES AUSTRALIAN DOLL | EQUITY | 23129U101 | 30 | 350 | SH | DEFINED | 4 |
| CURRENCYSHARES BRITISH POUND S | EQUITY | 23129S106 | 2 | 10 | SH | DEFINED | 4 |
| CURRENCYSHARES CANADIAN DOLLAR | EQUITY | 23129X105 | 31 | 325 | SH | DEFINED | 4 |
| CURRENCYSHARES EURO TRUST | EQUITY | 23130C108 | 1198 | 8,830 | SH | DEFINED | 4 |
| CURRENCYSHARES JAPANESE YEN TR | EQUITY | 23130A102 | 2 | 25 | SH | DEFINED | 4 |
| CURRENCYSHARES SWEDISH KRONA T | EQUITY | 23129R108 | 2 | 15 | SH | DEFINED | 4 |
| CURRENCYSHARES SWISS FRANC TRU | EQUITY | 23129V109 | 2 | 25 | SH | DEFINED | 4 |
| CURTISS-WRIGHT CORP | EQUITY | 231561101 | 1718 | 36,855 | SH | SOLE | 1 |
| CUTERA INC | EQUITY | 232109108 | 281 | 11,276 | SH | SOLE | 1 |
| CV THERAPEUTICS INC | EQUITY | 126667104 | 653 | 49,399 | SH | SOLE | 1 |
| CVB FINANCIAL CORP | EQUITY | 126600105 | 614 | 55,185 | SH | SOLE | 1 |
| CVS CAREMARK CORP | EQUITY | 126650100 | 86 | 2,352 | SH | DEFINED | 4 |
| CVS CAREMARK CORP | EQUITY | 126650100 | 13520 | 370,911 | SH | SOLE | 2 |
| CVS CAREMARK CORP | EQUITY | 126650100 | 70815 | 1,942,754 | SH | SOLE | 1 |
| CYBERONICS INC | EQUITY | 23251P102 | 311 | 18,472 | SH | SOLE | 1 |
| CYBERSOURCE CORP | EQUITY | 23251J106 | 316 | 26,186 | SH | SOLE | 1 |
| CYBEX INTERNATIONAL INC | EQUITY | 23252E106 | 1 | 150 | SH | DEFINED | 4 |
| CYBEX INTERNATIONAL INC | EQUITY | 23252E106 | 1589 | 227,000 | SH | SOLE | 3 |
| CYMER INC | EQUITY | 232572107 | 1206 | 30,011 | SH | SOLE | 1 |
| CYNOSURE INC | EQUITY | 232577205 | 230 | 6,318 | SH | SOLE | 1 |
| CYPRESS BIOSCIENCE INC | EQUITY | 232674507 | 356 | 26,872 | SH | SOLE | 1 |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806109 | 6 | 250 | SH | DEFINED | 4 |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806109 | 8650 | 371,412 | SH | SOLE | 1 |
| CYTEC INDUSTRIES INC | EQUITY | 232820100 | 5612 | 88,000 | SH | SOLE | 2 |
| CYTEC INDUSTRIES INC | EQUITY | 232820100 | 6706 | 105,156 | SH | SOLE | 1 |
| CYTOKINETICS INC | EQUITY | 23282W100 | 154 | 27,266 | SH | SOLE | 1 |
| CYTRX CORP | EQUITY | 232828301 | 47 | 15,000 | SH | DEFINED | 4 |
| CYTRX CORP | EQUITY | 232828301 | 225 | 72,235 | SH | SOLE | 1 |
| CYTYC CORP | EQUITY | 232946103 | 19 | 445 | SH | DEFINED | 4 |
| CYTYC CORP | EQUITY | 232946103 | 12936 | 300,076 | SH | SOLE | 1 |
| DADE BEHRING HOLDINGS INC | EQUITY | 23342J206 | 95 | 1,785 | SH | SOLE | 1 |
| DAKTRONICS INC | EQUITY | 234264109 | 4 | 200 | SH | DEFINED | 4 |
| DAKTRONICS INC | EQUITY | 234264109 | 568 | 26,448 | SH | SOLE | 1 |
| DAKTRONICS INC | EQUITY | 234264109 | 6917 | 322,000 | SH | SOLE | 2 |
| DANAHER CORP | EQUITY | 235851102 | 8 | 100 | SH | DEFINED | 4 |
| DANAHER CORP | EQUITY | 235851102 | 6320 | 83,707 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| DANAHER CORP | EQUITY | 235851102 | 10343 | 136,997 | SH | SOLE | 1 |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 8 | 182 | SH | SOLE | 2 |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 2801 | 63,665 | SH | SOLE | 1 |
| DARLING INTERNATIONAL INC | EQUITY | 237266101 | 2554 | 279,485 | SH | SOLE | 1 |
| DARWIN PROFESSIONAL UNDERWRITE | EQUITY | 237502109 | 161 | 6,388 | SH | SOLE | 1 |
| DATASCOPE CORP | EQUITY | 238113104 | 409 | 10,695 | SH | SOLE | 1 |
| DAVITA INC | EQUITY | 23918K108 | 121 | 2,237 | SH | SOLE | 1 |
| DAWSON GEOPHYSICAL CO | EQUITY | 239359102 | 5 | 77 | SH | DEFINED | 4 |
| DAWSON GEOPHYSICAL CO | EQUITY | 239359102 | 1176 | 19,143 | SH | SOLE | 1 |
| DCT INDUSTRIAL TRUST INC | EQUITY | 233153105 | 496 | 46,120 | SH | DEFINED | 4 |
| DEALERTRACK HOLDINGS INC | EQUITY | 242309102 | 1023 | 27,780 | SH | SOLE | 1 |
| DEAN FOODS CO | EQUITY | 242370104 | 2995 | 93,967 | SH | SOLE | 2 |
| DEAN FOODS CO | EQUITY | 242370104 | 6349 | 199,203 | SH | SOLE | 1 |
| DEB SHOPS INC | EQUITY | 242728103 | 116 | 4,185 | SH | SOLE | 1 |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 68 | 671 | SH | DEFINED | 4 |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 615 | 6,100 | SH | SOLE | 2 |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 2358 | 23,368 | SH | SOLE | 1 |
| DEERE & CO | EQUITY | 244199105 | 35 | 290 | SH | SOLE | 2 |
| DEERE & CO | EQUITY | 244199105 | 97 | 807 | SH | DEFINED | 4 |
| DEERE & CO | EQUITY | 244199105 | 16474 | 136,440 | SH | SOLE | 1 |
| DEJOUR ENTERPRISES LTD | EQUITY | 244866208 | 224 | 100,000 | SH | OTHER | 1 |
| DEL MONTE FOODS CO | EQUITY | 24522P103 | 62 | 5,116 | SH | SOLE | 1 |
| DELEK US HOLDINGS INC | EQUITY | 246647101 | 261 | 9,787 | SH | SOLE | 1 |
| DELHAIZE GROUP | EQUITY | 29759W101 | 26 | 269 | SH | DEFINED | 4 |
| DELL INC | EQUITY | 24702R101 | 84 | 2,926 | SH | SOLE | 2 |
| DELL INC | EQUITY | 24702R101 | 211 | 7,379 | SH | DEFINED | 4 |
| DELL INC | EQUITY | 24702R101 | 35353 | 1,238,277 | SH | SOLE | 1 |
| DELPHI FINANCIAL GROUP INC | EQUITY | 247131105 | 1511 | 36,137 | SH | SOLE | 1 |
| DELTA AIR LINES INC | EQUITY | 247361702 | 20 | 1,000 | SH | DEFINED | 4 |
| DELTA AIR LINES INC | EQUITY | 247361702 | 2538 | 128,838 | SH | SOLE | 1 |
| DELTA FINANCIAL CORP | EQUITY | 247918105 | 169 | 13,754 | SH | SOLE | 1 |
| DELTA NATURAL GAS CO INC | EQUITY | 247748106 | 3 | 100 | SH | DEFINED | 4 |
| DELTA PETROLEUM CORP | EQUITY | 247907207 | 1098 | 54,657 | SH | SOLE | 1 |
| DELTIC TIMBER CORP | EQUITY | 247850100 | 479 | 8,731 | SH | SOLE | 1 |
| DELUXE CORP | EQUITY | 248019101 | 556 | 13,700 | SH | SOLE | 2 |
| DELUXE CORP | EQUITY | 248019101 | 6854 | 168,785 | SH | SOLE | 1 |
| DENBURY RESOURCES INC | EQUITY | 247916208 | 11155 | 297,472 | SH | SOLE | 1 |
| DENDREON CORP | EQUITY | 24823Q107 | 490 | 69,484 | SH | SOLE | 1 |
| DENNY'S CORP | EQUITY | 24869P104 | 347 | 77,945 | SH | SOLE | 1 |
| DENTSPLY INTERNATIONAL INC | EQUITY | 249030107 | 90 | 2,355 | SH | DEFINED | 4 |
| DENTSPLY INTERNATIONAL INC | EQUITY | 249030107 | 16844 | 440,250 | SH | SOLE | 1 |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 3 | 45 | SH | DEFINED | 4 |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 28692 | 473,610 | SH | SOLE | 1 |
| DEUTSCHE TELEKOM AG | EQUITY | 251566105 | 3 | 155 | SH | DEFINED | 4 |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 8 | 161 | SH | SOLE | 2 |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 154 | 2,924 | SH | DEFINED | 4 |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 3099 | 58,788 | SH | SOLE | 1 |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 26 | 338 | SH | DEFINED | 4 |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 45 | 573 | SH | SOLE | 2 |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 14924 | 190,623 | SH | SOLE | 1 |
| DEVRY INC | EQUITY | 251893103 | 6633 | 194,982 | SH | SOLE | 1 |
| DG FASTCHANNEL INC | EQUITY | 23326R109 | 224 | 11,007 | SH | SOLE | 1 |
| DIAGEO PLC | EQUITY | 25243Q205 | 8 | 100 | SH | DEFINED | 4 |
| DIAMOND MANAGEMENT & TECHNOLOG | EQUITY | 25269L106 | 310 | 23,499 | SH | SOLE | 1 |
| DIAMOND OFFSHORE DRILLING INC | EQUITY | 25271C102 | 7150 | 70,401 | SH | SOLE | 1 |
| DIAMONDROCK HOSPITALITY CO | EQUITY | 252784301 | 1501 | 78,660 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| DIAMONDS TRUST SERIES I | EQUITY | 252787106 | 13 | 100 | SH | DEFINED | 4 |
| DIANA SHIPPING INC | EQUITY | Y2066G104 | 433 | 19,320 | SH | DEFINED | 4 |
| DICK'S SPORTING GOODS INC | EQUITY | 253393102 | 6 | 100 | SH | DEFINED | 4 |
| DICK'S SPORTING GOODS INC | EQUITY | 253393102 | 8675 | 149,127 | SH | SOLE | 1 |
| DIEBOLD INC | EQUITY | 253651103 | 8425 | 161,398 | SH | SOLE | 1 |
| DIGENE CORP | EQUITY | 253752109 | 1069 | 17,808 | SH | SOLE | 1 |
| DIGI INTERNATIONAL INC | EQUITY | 253798102 | 310 | 21,011 | SH | SOLE | 1 |
| DIGITAL REALTY TRUST INC | EQUITY | 253868103 | 9510 | 252,386 | SH | SOLE | 1 |
| DIGITAL RIVER INC | EQUITY | 25388B104 | 6014 | 132,907 | SH | SOLE | 1 |
| DILLARD'S INC | EQUITY | 254067101 | 3 | 78 | SH | SOLE | 2 |
| DILLARD'S INC | EQUITY | 254067101 | 1028 | 28,624 | SH | SOLE | 1 |
| DIME COMMUNITY BANCSHARES | EQUITY | 253922108 | 285 | 21,601 | SH | SOLE | 1 |
| DIODES INC | EQUITY | 254543101 | 365 | 8,749 | SH | DEFINED | 4 |
| DIODES INC | EQUITY | 254543101 | 690 | 16,521 | SH | SOLE | 1 |
| DIONEX CORP | EQUITY | 254546104 | 1124 | 15,829 | SH | SOLE | 1 |
| DIRECTV GROUP INC/THE | EQUITY | 25459L106 | 23 | 993 | SH | SOLE | 2 |
| DIRECTV GROUP INC/THE | EQUITY | 25459L106 | 8869 | 383,783 | SH | SOLE | 1 |
| DISCOVER FINANCIAL SERVICES | EQUITY | 254709108 | 134 | 4,690 | SH | SOLE | 1 |
| DISCOVERY HOLDING CO | EQUITY | 25468Y107 | 390 | 16,964 | SH | SOLE | 1 |
| DISCOVERY LABORATORIES INC | EQUITY | 254668106 | 199 | 70,388 | SH | SOLE | 1 |
| DISTRIBUCION Y SERVICIO D&S SA | EQUITY | 254753106 | 10199 | 318,820 | SH | SOLE | 1 |
| DISTRIBUTED ENERGY SYSTEMS COR | EQUITY | 25475V104 | 1 | 1,000 | SH | DEFINED | 4 |
| DITECH NETWORKS INC | EQUITY | 25500T108 | 225 | 27,443 | SH | SOLE | 1 |
| DIVX INC | EQUITY | 255413106 | 643 | 42,878 | SH | SOLE | 1 |
| DJO INC | EQUITY | 23325G104 | 809 | 19,601 | SH | SOLE | 1 |
| DOBSON COMMUNICATIONS CORP | EQUITY | 256069105 | 629 | 56,600 | SH | SOLE | 2 |
| DOBSON COMMUNICATIONS CORP | EQUITY | 256069105 | 1351 | 121,610 | SH | SOLE | 1 |
| DOLBY LABORATORIES INC | EQUITY | 25659T107 | 428 | 12,100 | SH | SOLE | 2 |
| DOLBY LABORATORIES INC | EQUITY | 25659T107 | 2950 | 83,308 | SH | SOLE | 1 |
| DOLLAR FINANCIAL CORP | EQUITY | 256664103 | 381 | 13,357 | SH | SOLE | 1 |
| DOLLAR GENERAL CORP | EQUITY | 256669102 | 9 | 406 | SH | SOLE | 2 |
| DOLLAR GENERAL CORP | EQUITY | 256669102 | 37 | 1,696 | SH | DEFINED | 4 |
| DOLLAR GENERAL CORP | EQUITY | 256669102 | 19919 | 908,725 | SH | SOLE | 1 |
| DOLLAR THRIFTY AUTOMOTIVE GROU | EQUITY | 256743105 | 805 | 19,721 | SH | SOLE | 1 |
| DOLLAR TREE STORES INC | EQUITY | 256747106 | 14310 | 328,591 | SH | SOLE | 1 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U109 | 17 | 201 | SH | DEFINED | 4 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U109 | 1062 | 12,305 | SH | SOLE | 2 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U109 | 13079 | 151,531 | SH | SOLE | 1 |
| DOMINO'S PIZZA INC | EQUITY | 25754A201 | 1079 | 59,083 | SH | SOLE | 1 |
| DOMTAR CORP | EQUITY | 257559104 | 123 | 11,700 | SH | OTHER | 1 |
| DONALDSON CO INC | EQUITY | 257651109 | 5990 | 168,508 | SH | SOLE | 1 |
| DONEGAL GROUP INC | EQUITY | 257701201 | 165 | 11,055 | SH | SOLE | 1 |
| DORCHESTER MINERALS LP | EQUITY | 25820R105 | 92 | 4,200 | SH | SOLE | 1 |
| DOUBLE-TAKE SOFTWARE INC | EQUITY | 258598101 | 115 | 6,981 | SH | SOLE | 1 |
| DOUGLAS EMMETT INC | EQUITY | 25960P109 | 96 | 3,899 | SH | SOLE | 1 |
| DOVER CORP | EQUITY | 260003108 | 8169 | 159,707 | SH | SOLE | 1 |
| DOVER CORP | EQUITY | 260003108 | 9225 | 180,353 | SH | SOLE | 2 |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY | 260095104 | 195 | 13,009 | SH | SOLE | 1 |
| DOW CHEMICAL CO/THE | EQUITY | 260543103 | 2 | 55 | SH | DEFINED | 4 |
| DOW CHEMICAL CO/THE | EQUITY | 260543103 | 11932 | 269,828 | SH | SOLE | 2 |
| DOW CHEMICAL CO/THE | EQUITY | 260543103 | 28150 | 636,588 | SH | SOLE | 1 |
| DOW JONES & CO INC | EQUITY | 260561105 | 1695 | 29,501 | SH | SOLE | 1 |
| DOW JONES & CO INC | EQUITY | 260561105 | 8640 | 150,384 | SH | SOLE | 2 |
| DOWNEY FINANCIAL CORP | EQUITY | 261018105 | 2403 | 36,427 | SH | SOLE | 1 |
| DPL INC | EQUITY | 233293109 | 6 | 200 | SH | DEFINED | 4 |
| DPL INC | EQUITY | 233293109 | 7892 | 278,470 | SH | SOLE | 1 |
| DR HORTON INC | EQUITY | 23331A109 | 3 | 150 | SH | DEFINED | 4 |
| DR HORTON INC | EQUITY | 23331A109 | 2570 | 128,944 | SH | SOLE | 1 |
| DR HORTON INC | EQUITY | 23331A109 | 2831 | 142,052 | SH | SOLE | 2 |
| DREAMWORKS ANIMATION SKG INC | EQUITY | 26153C103 | 519 | 18,000 | SH | SOLE | 2 |
| DRESS BARN INC | EQUITY | 261570105 | 803 | 39,140 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| DRESSER-RAND GROUP INC | EQUITY | 261608103 | 875 | 22,143 | SH | SOLE | 1 |
| DREW INDUSTRIES INC | EQUITY | 26168L205 | 500 | 15,100 | SH | SOLE | 1 |
| DREYFUS MUNICIPAL INCOME INC | EQUITY | 26201R102 | 103 | 11,561 | SH | DEFINED | 4 |
| DRIL-QUIP INC | EQUITY | 262037104 | 27 | 608 | SH | DEFINED | 4 |
| DRIL-QUIP INC | EQUITY | 262037104 | 997 | 22,173 | SH | SOLE | 1 |
| DRS TECHNOLOGIES INC | EQUITY | 23330X100 | 5738 | 100,197 | SH | SOLE | 1 |
| DRYSHIPS INC | EQUITY | Y2109Q101 | 850 | 19,600 | SH | SOLE | 2 |
| DSP GROUP INC | EQUITY | 23332B106 | 485 | 23,710 | SH | SOLE | 1 |
| DST SYSTEMS INC | FIXED INCOME | 233326AB3 | 2 | 1,000 | PRN | DEFINED | 4 |
| DST SYSTEMS INC | EQUITY | 233326107 | 10539 | 133,047 | SH | SOLE | 1 |
| DSW INC | EQUITY | 23334L102 | 469 | 13,483 | SH | SOLE | 1 |
| DTE ENERGY CO | EQUITY | 233331107 | 11 | 227 | SH | SOLE | 2 |
| DTE ENERGY CO | EQUITY | 233331107 | 3992 | 82,789 | SH | SOLE | 1 |
| DTS INC/DE | EQUITY | 23335C101 | 329 | 15,134 | SH | SOLE | 1 |
| DUKE ENERGY CORP | EQUITY | 26441C105 | 29 | 1,596 | SH | DEFINED | 4 |
| DUKE ENERGY CORP | EQUITY | 26441C105 | 7189 | 392,823 | SH | SOLE | 2 |
| DUKE ENERGY CORP | EQUITY | 26441C105 | 27211 | 1,486,952 | SH | SOLE | 1 |
| DUN & BRADSTREET CORP | EQUITY | 26483E100 | 14970 | 145,372 | SH | SOLE | 1 |
| DURECT CORP | EQUITY | 266605104 | 222 | 57,748 | SH | SOLE | 1 |
| DYCOM INDUSTRIES INC | EQUITY | 267475101 | 3986 | 132,969 | SH | SOLE | 1 |
| DYNAMEX INC | EQUITY | 26784F103 | 228 | 8,923 | SH | SOLE | 1 |
| DYNAMIC MATERIALS CORP | EQUITY | 267888105 | 377 | 10,066 | SH | SOLE | 1 |
| DYNAMIC MATERIALS CORP | EQUITY | 267888105 | 3874 | 103,300 | SH | SOLE | 2 |
| DYNCORP INTERNATIONAL INC | EQUITY | 26817C101 | 813 | 36,974 | SH | SOLE | 1 |
| DYNEGY INC | EQUITY | 26817G102 | 5 | 518 | SH | SOLE | 2 |
| DYNEGY INC | EQUITY | 26817G102 | 4612 | 488,528 | SH | SOLE | 1 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246104 | 3 | 155 | SH | DEFINED | 4 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246104 | 4355 | 197,154 | SH | SOLE | 1 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246104 | 6809 | 308,250 | SH | SOLE | 2 |
| EAGLE MATERIALS INC | EQUITY | 26969P108 | 66 | 1,348 | SH | SOLE | 1 |
| EAGLE TEST SYSTEMS INC | EQUITY | 270006109 | 164 | 10,201 | SH | SOLE | 1 |
| EARTHLINK INC | EQUITY | 270321102 | 2 | 300 | SH | DEFINED | 4 |
| EARTHLINK INC | EQUITY | 270321102 | 766 | 102,610 | SH | SOLE | 1 |
| EAST WEST BANCORP INC | EQUITY | 27579R104 | 1050 | 27,000 | SH | SOLE | 1 |
| EASTGROUP PROPERTIES INC | EQUITY | 277276101 | 4715 | 107,590 | SH | SOLE | 1 |
| EASTMAN CHEMICAL CO | EQUITY | 277432100 | 7 | 108 | SH | SOLE | 2 |
| EASTMAN CHEMICAL CO | EQUITY | 277432100 | 2543 | 39,527 | SH | SOLE | 1 |
| EASTMAN KODAK CO | EQUITY | 277461109 | 1 | 45 | SH | DEFINED | 4 |
| EASTMAN KODAK CO | EQUITY | 277461109 | 10 | 371 | SH | SOLE | 2 |
| EASTMAN KODAK CO | EQUITY | 277461109 | 3824 | 137,418 | SH | SOLE | 1 |
| EATON CORP | EQUITY | 278058102 | 18 | 189 | SH | SOLE | 2 |
| EATON CORP | EQUITY | 278058102 | 34 | 365 | SH | DEFINED | 4 |
| EATON CORP | EQUITY | 278058102 | 6376 | 68,563 | SH | SOLE | 1 |
| EATON VANCE CORP | EQUITY | 278265103 | 13640 | 308,734 | SH | SOLE | 1 |
| EATON VANCE ENHANCED EQUITY IN | EQUITY | 278274105 | 29 | 1,400 | SH | DEFINED | 4 |
| EATON VANCE LIMITED DURATION I | EQUITY | 27828H105 | 88 | 4,900 | SH | DEFINED | 4 |
| EATON VANCE MUNICIPAL INCOME T | EQUITY | 27826U108 | 500 | 32,800 | SH | DEFINED | 4 |
| EATON VANCE SENIOR FLOATING-RA | EQUITY | 27828Q105 | 786 | 41,625 | SH | DEFINED | 4 |
| EATON VANCE TAX-ADVANTAGED DIV | EQUITY | 27828G107 | 15 | 500 | SH | DEFINED | 4 |
| EATON VANCE TAX-ADVANTAGED GLO | EQUITY | 27828S101 | 14 | 520 | SH | DEFINED | 4 |
| EATON VANCE TAX-MANAGED BUY-WR | EQUITY | 27828Y108 | 69 | 3,542 | SH | DEFINED | 4 |
| EBAY INC | EQUITY | 278642103 | 15 | 452 | SH | DEFINED | 4 |
| EBAY INC | EQUITY | 278642103 | 4385 | 136,258 | SH | SOLE | 2 |
| EBAY INC | EQUITY | 278642103 | 31918 | 991,871 | SH | SOLE | 1 |
| ECHELON CORP | EQUITY | 27874N105 | 389 | 24,903 | SH | SOLE | 1 |
| ECHOSTAR COMMUNICATIONS CORP | EQUITY | 278762109 | 647 | 14,928 | SH | SOLE | 1 |
| ECLIPSYS CORP | EQUITY | 278856109 | 753 | 38,010 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| ECOLAB INC | EQUITY | 278865100 | 10 | 226 | SH | SOLE | 2 |
| ECOLAB INC | EQUITY | 278865100 | 3553 | 83,209 | SH | SOLE | 1 |
| ECOLLEGE.COM INC | EQUITY | 27887E100 | 338 | 15,199 | SH | SOLE | 1 |
| EDDIE BAUER HOLDINGS INC | EQUITY | 071625107 | 326 | 25,342 | SH | SOLE | 1 |
| EDGE PETROLEUM CORP | EQUITY | 279862106 | 332 | 23,681 | SH | SOLE | 1 |
| EDGE PETROLEUM CORP | EQUITY | 279862106 | 5435 | 387,947 | SH | SOLE | 2 |
| EDISON INTERNATIONAL | EQUITY | 281020107 | 24 | 420 | SH | SOLE | 2 |
| EDISON INTERNATIONAL | EQUITY | 281020107 | 19304 | 343,972 | SH | SOLE | 1 |
| EDO CORP | EQUITY | 281347104 | 482 | 14,672 | SH | SOLE | 1 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 28176E108 | 8071 | 163,584 | SH | SOLE | 1 |
| EFUNDS CORP | EQUITY | 28224R101 | 4296 | 121,724 | SH | SOLE | 1 |
| EGL INC | EQUITY | 268484102 | 1282 | 27,575 | SH | SOLE | 1 |
| EHEALTH INC | EQUITY | 28238P109 | 197 | 10,330 | SH | SOLE | 1 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534109 | 122 | 2,406 | SH | DEFINED | 4 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534109 | 10142 | 199,484 | SH | SOLE | 2 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534109 | 22847 | 449,390 | SH | SOLE | 1 |
| EL PASO CORP | EQUITY | 28336L109 | 10 | 580 | SH | DEFINED | 4 |
| EL PASO CORP | EQUITY | 28336L109 | 16 | 902 | SH | SOLE | 2 |
| EL PASO CORP | EQUITY | 28336L109 | 10511 | 610,060 | SH | SOLE | 1 |
| EL PASO ELECTRIC CO | EQUITY | 283677854 | 992 | 40,395 | SH | SOLE | 1 |
| ELBIT SYSTEMS LTD | EQUITY | M3760D101 | 368 | 8,600 | SH | SOLE | 2 |
| ELDORADO GOLD CORP | EQUITY | 284902103 | 6299 | 1,073,518 | SH | OTHER | 1 |
| ELECTRO RENT CORP | EQUITY | 285218103 | 210 | 14,414 | SH | SOLE | 1 |
| ELECTRO SCIENTIFIC INDUSTRIES | EQUITY | 285229100 | 506 | 24,314 | SH | SOLE | 1 |
| ELECTRONIC ARTS INC | EQUITY | 285512109 | 45 | 949 | SH | DEFINED | 4 |
| ELECTRONIC ARTS INC | EQUITY | 285512109 | 4699 | 99,310 | SH | SOLE | 2 |
| ELECTRONIC ARTS INC | EQUITY | 285512109 | 44829 | 947,313 | SH | SOLE | 1 |
| ELECTRONIC DATA SYSTEMS CORP | EQUITY | 285661104 | 18 | 656 | SH | SOLE | 2 |
| ELECTRONIC DATA SYSTEMS CORP | EQUITY | 285661104 | 35931 | 1,295,737 | SH | SOLE | 1 |
| ELECTRONICS FOR IMAGING | EQUITY | 286082102 | 1334 | 47,279 | SH | SOLE | 1 |
| ELI LILLY & CO | EQUITY | 532457108 | 71 | 1,271 | SH | SOLE | 2 |
| ELI LILLY & CO | EQUITY | 532457108 | 55784 | 998,246 | SH | SOLE | 1 |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 492 | 20,291 | SH | SOLE | 1 |
| EMBARQ CORP | EQUITY | 29078E105 | 1 | 23 | SH | DEFINED | 4 |
| EMBARQ CORP | EQUITY | 29078E105 | 7401 | 116,795 | SH | SOLE | 2 |
| EMBARQ CORP | EQUITY | 29078E105 | 31419 | 495,801 | SH | SOLE | 1 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648102 | 49 | 2,703 | SH | SOLE | 2 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648102 | 401 | 22,169 | SH | DEFINED | 4 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648102 | 22555 | 1,246,113 | SH | SOLE | 1 |
| EMC INSURANCE GROUP INC | EQUITY | 268664109 | 123 | 4,969 | SH | SOLE | 1 |
| EMCOR GROUP INC | EQUITY | 29084Q100 | 3538 | 48,534 | SH | SOLE | 1 |
| EMERGENCY MEDICAL SERVICES COR | EQUITY | 29100P102 | 192 | 4,900 | SH | SOLE | 2 |
| EMERGENCY MEDICAL SERVICES COR | EQUITY | 29100P102 | 302 | 7,730 | SH | SOLE | 1 |
| EMERGENT BIOSOLUTIONS INC | EQUITY | 29089Q105 | 48 | 4,688 | SH | SOLE | 1 |
| EMERITUS CORP | EQUITY | 291005106 | 154 | 4,971 | SH | SOLE | 1 |
| EMERSON ELECTRIC CO | EQUITY | 291011104 | 408 | 8,716 | SH | DEFINED | 4 |
| EMERSON ELECTRIC CO | EQUITY | 291011104 | 13889 | 296,770 | SH | SOLE | 2 |
| EMERSON ELECTRIC CO | EQUITY | 291011104 | 20878 | 446,113 | SH | SOLE | 1 |
| EMMIS COMMUNICATIONS CORP | EQUITY | 291525103 | 244 | 26,478 | SH | SOLE | 1 |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641108 | 837 | 37,404 | SH | DEFINED | 4 |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641108 | 2243 | 100,275 | SH | SOLE | 1 |
| EMPLOYERS HOLDINGS INC | EQUITY | 292218104 | 946 | 44,540 | SH | SOLE | 1 |
| EMS TECHNOLOGIES INC | EQUITY | 26873N108 | 282 | 12,775 | SH | SOLE | 1 |
| EMULEX CORP | EQUITY | 292475209 | 616 | 28,200 | SH | SOLE | 2 |
| EMULEX CORP | EQUITY | 292475209 | 1551 | 71,017 | SH | SOLE | 1 |
| ENBRIDGE ENERGY PARTNERS LP | EQUITY | 29250R106 | 229 | 4,122 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| ENBRIDGE INC | EQUITY | 29250N105 | 253 | 7,503 | SH | OTHER | 1 |
| ENCANA CORP | EQUITY | 292505104 | 14509 | 235,486 | SH | OTHER | 1 |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 7218 | 259,644 | SH | SOLE | 1 |
| ENCORE CAPITAL GROUP INC | EQUITY | 292554102 | 167 | 13,375 | SH | SOLE | 1 |
| ENCORE WIRE CORP | EQUITY | 292562105 | 572 | 19,431 | SH | SOLE | 1 |
| ENCYSIVE PHARMACEUTICALS INC | EQUITY | 29256X107 | 89 | 50,128 | SH | SOLE | 1 |
| ENDO PHARMACEUTICALS HOLDINGS | EQUITY | 29264F205 | 6 | 175 | SH | DEFINED | 4 |
| ENDO PHARMACEUTICALS HOLDINGS | EQUITY | 29264F205 | 13826 | 403,919 | SH | SOLE | 1 |
| ENERGEN CORP | EQUITY | 29265N108 | 672 | 12,232 | SH | SOLE | 1 |
| ENERGIZER HOLDINGS INC | EQUITY | 29266R108 | 18626 | 187,008 | SH | SOLE | 1 |
| ENERGY CONVERSION DEVICES INC | EQUITY | 292659109 | 9 | 300 | SH | DEFINED | 4 |
| ENERGY CONVERSION DEVICES INC | EQUITY | 292659109 | 354 | 11,500 | SH | SOLE | 2 |
| ENERGY CONVERSION DEVICES INC | EQUITY | 292659109 | 1016 | 32,950 | SH | SOLE | 1 |
| ENERGY EAST CORP | EQUITY | 29266M109 | 55 | 2,102 | SH | DEFINED | 4 |
| ENERGY EAST CORP | EQUITY | 29266M109 | 14108 | 540,753 | SH | SOLE | 1 |
| ENERGY INCOME AND GROWTH FUND | EQUITY | 292697109 | 826 | 29,599 | SH | DEFINED | 4 |
| ENERGY INFRASTRUCTURE ACQUISIT | EQUITY | 29269P109 | 181 | 18,574 | SH | SOLE | 1 |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 392 | 23,510 | SH | SOLE | 1 |
| ENERGY SELECT SECTOR SPDR FUND | EQUITY | 81369Y506 | 568 | 8,232 | SH | DEFINED | 4 |
| ENERGY TRANSFER EQUITY LP | EQUITY | 29273V100 | 5700 | 134,156 | SH | SOLE | 1 |
| ENERGYSOUTH INC | EQUITY | 292970100 | 301 | 5,901 | SH | SOLE | 1 |
| ENERNOC INC | EQUITY | 292764107 | 119 | 3,113 | SH | SOLE | 1 |
| ENERPLUS RESOURCES FUND | EQUITY | 29274D604 | 113 | 2,392 | SH | OTHER | 1 |
| ENERPLUS RESOURCES FUND | EQUITY | 29274D604 | 587 | 12,459 | SH | DEFINED | 4 |
| ENERSYS | EQUITY | 29275Y102 | 326 | 17,802 | SH | SOLE | 1 |
| ENGLOBAL CORP | EQUITY | 293306106 | 169 | 13,920 | SH | SOLE | 1 |
| ENNIS INC | EQUITY | 293389102 | 277 | 11,760 | SH | DEFINED | 4 |
| ENNIS INC | EQUITY | 293389102 | 501 | 21,289 | SH | SOLE | 1 |
| ENPRO INDUSTRIES INC | EQUITY | 29355X107 | 974 | 22,753 | SH | SOLE | 1 |
| ENSCO INTERNATIONAL INC | EQUITY | 26874Q100 | 12 | 192 | SH | SOLE | 2 |
| ENSCO INTERNATIONAL INC | EQUITY | 26874Q100 | 14528 | 238,132 | SH | SOLE | 1 |
| ENTEGRIS INC | EQUITY | 29362U104 | 1336 | 112,464 | SH | SOLE | 1 |
| ENTERCOM COMMUNICATIONS CORP | EQUITY | 293639100 | 338 | 13,589 | SH | DEFINED | 4 |
| ENTERCOM COMMUNICATIONS CORP | EQUITY | 293639100 | 2370 | 95,233 | SH | SOLE | 1 |
| ENTERGY CORP | EQUITY | 29364G103 | 27 | 254 | SH | SOLE | 2 |
| ENTERGY CORP | EQUITY | 29364G103 | 897 | 8,352 | SH | DEFINED | 4 |
| ENTERGY CORP | EQUITY | 29364G103 | 9157 | 85,304 | SH | SOLE | 1 |
| ENTERPRISE FINANCIAL SERVICES | EQUITY | 293712105 | 213 | 8,572 | SH | SOLE | 1 |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 22 | 700 | SH | DEFINED | 4 |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 2810 | 88,350 | SH | SOLE | 1 |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 6561 | 122,001 | SH | SOLE | 1 |
| ENTRAVISION COMMUNICATIONS COR | EQUITY | 29382R107 | 600 | 57,528 | SH | SOLE | 1 |
| ENZO BIOCHEM INC | EQUITY | 294100102 | 386 | 25,830 | SH | SOLE | 1 |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904108 | 288 | 36,663 | SH | SOLE | 1 |
| EOG RESOURCES INC | EQUITY | 26875P101 | 15 | 200 | SH | DEFINED | 4 |
| EOG RESOURCES INC | EQUITY | 26875P101 | 23 | 315 | SH | SOLE | 2 |
| EOG RESOURCES INC | EQUITY | 26875P101 | 20956 | 286,835 | SH | SOLE | 1 |
| EPICOR SOFTWARE CORP | EQUITY | 29426L108 | 404 | 27,200 | SH | SOLE | 2 |
| EPICOR SOFTWARE CORP | EQUITY | 29426L108 | 719 | 48,345 | SH | SOLE | 1 |
| EPIQ SYSTEMS INC | EQUITY | 26882D109 | 349 | 21,571 | SH | SOLE | 1 |
| EPOCH HOLDING CORP | EQUITY | 29428R103 | 97 | 7,235 | SH | SOLE | 1 |
| EQUIFAX INC | EQUITY | 294429105 | 8 | 187 | SH | SOLE | 2 |
| EQUIFAX INC | EQUITY | 294429105 | 3899 | 87,777 | SH | SOLE | 1 |
| EQUINIX INC | EQUITY | 29444U502 | 1262 | 13,800 | SH | SOLE | 2 |
| EQUINIX INC | EQUITY | 29444U502 | 2403 | 26,267 | SH | SOLE | 1 |
| EQUITABLE RESOURCES INC | EQUITY | 294549100 | 15017 | 302,998 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| EQUITY INNS INC | EQUITY | 294703103 | 915 | 40,853 | SH | SOLE | 1 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 29472R108 | 3912 | 74,953 | SH | SOLE | 1 |
| EQUITY RESIDENTIAL | EQUITY | 29476L107 | 17 | 375 | SH | SOLE | 2 |
| ERESEARCH TECHNOLOGY INC | EQUITY | 29481V108 | 310 | 32,588 | SH | SOLE | 1 |
| ERICSSON | EQUITY | 294821608 | 2 | 40 | SH | DEFINED | 4 |
| ERICSSON | EQUITY | 294821608 | 259 | 6,487 | SH | SOLE | 1 |
| ERIE INDEMNITY CO | EQUITY | 29530P102 | 90 | 1,669 | SH | SOLE | 1 |
| ESCHELON TELECOM INC | EQUITY | 296290109 | 264 | 8,918 | SH | SOLE | 1 |
| ESCO TECHNOLOGIES INC | EQUITY | 296315104 | 783 | 21,587 | SH | SOLE | 1 |
| ESPEED INC | EQUITY | 296643109 | 140 | 16,200 | SH | SOLE | 1 |
| ESSEX PROPERTY TRUST INC | EQUITY | 297178105 | 8435 | 72,529 | SH | SOLE | 1 |
| ESTEE LAUDER COS INC/THE | EQUITY | 518439104 | 7 | 152 | SH | SOLE | 2 |
| ESTEE LAUDER COS INC/THE | EQUITY | 518439104 | 14706 | 323,143 | SH | SOLE | 1 |
| ESTERLINE TECHNOLOGIES CORP | EQUITY | 297425100 | 1028 | 21,285 | SH | SOLE | 1 |
| ETHAN ALLEN INTERIORS INC | EQUITY | 297602104 | 754 | 22,023 | SH | SOLE | 1 |
| ETRIALS WORLDWIDE INC | EQUITY | 29786P103 | 709 | 147,500 | SH | SOLE | 3 |
| EURONET WORLDWIDE INC | EQUITY | 298736109 | 1112 | 38,148 | SH | SOLE | 1 |
| EURONET WORLDWIDE INC | EQUITY | 298736109 | 9305 | 319,100 | SH | SOLE | 2 |
| EV3 INC | EQUITY | 26928A200 | 248 | 14,670 | SH | SOLE | 1 |
| EV3 INC | EQUITY | 26928A200 | 302 | 17,900 | SH | SOLE | 2 |
| EVERCORE PARTNERS INC | EQUITY | 29977A105 | 217 | 7,296 | SH | SOLE | 1 |
| EVERGREEN ENERGY INC | EQUITY | 30024B104 | 420 | 69,610 | SH | SOLE | 1 |
| EVERGREEN INCOME ADVANTAGE FUN | EQUITY | 30023Y105 | 127 | 9,009 | SH | DEFINED | 4 |
| EVERGREEN SOLAR INC | EQUITY | 30033R108 | 731 | 78,591 | SH | SOLE | 1 |
| EW SCRIPPS CO | EQUITY | 811054204 | 5 | 107 | SH | SOLE | 2 |
| EW SCRIPPS CO | EQUITY | 811054204 | 2748 | 60,142 | SH | SOLE | 1 |
| EXAR CORP | EQUITY | 300645108 | 1239 | 92,442 | SH | SOLE | 1 |
| EXCEL TECHNOLOGY INC | EQUITY | 30067T103 | 283 | 10,122 | SH | SOLE | 1 |
| EXCO RESOURCES INC | EQUITY | 269279402 | 895 | 51,294 | SH | SOLE | 1 |
| EXELIXIS INC | EQUITY | 30161Q104 | 428 | 35,400 | SH | SOLE | 2 |
| EXELIXIS INC | EQUITY | 30161Q104 | 975 | 80,538 | SH | SOLE | 1 |
| EXELON CORP | EQUITY | 30161N101 | 39 | 540 | SH | DEFINED | 4 |
| EXELON CORP | EQUITY | 30161N101 | 63 | 867 | SH | SOLE | 2 |
| EXELON CORP | EQUITY | 30161N101 | 21362 | 294,247 | SH | SOLE | 1 |
| EXIDE TECHNOLOGIES | EQUITY | 302051206 | 470 | 50,513 | SH | SOLE | 1 |
| EXLSERVICE HOLDINGS INC | EQUITY | 302081104 | 352 | 18,803 | SH | SOLE | 1 |
| EXPEDIA INC | EQUITY | 30212P105 | 664 | 22,684 | SH | SOLE | 1 |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 22044 | 533,749 | SH | SOLE | 1 |
| EXPONENT INC | EQUITY | 30214U102 | 276 | 12,347 | SH | SOLE | 1 |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 1148 | 22,950 | SH | SOLE | 2 |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 7380 | 147,580 | SH | SOLE | 1 |
| EXPRESSJET HOLDINGS INC | EQUITY | 30218U108 | 270 | 45,207 | SH | SOLE | 1 |
| EXTRA SPACE STORAGE INC | EQUITY | 30225T102 | 1769 | 107,226 | SH | SOLE | 1 |
| EXTREME NETWORKS | EQUITY | 30226D106 | 399 | 98,559 | SH | SOLE | 1 |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 1366 | 16,285 | SH | DEFINED | 4 |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 74454 | 887,624 | SH | SOLE | 2 |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 368709 | 4,395,722 | SH | SOLE | 1 |
| EZCORP INC | EQUITY | 302301106 | 408 | 30,820 | SH | SOLE | 1 |
| F5 NETWORKS INC | EQUITY | 315616102 | 790 | 9,800 | SH | SOLE | 2 |
| F5 NETWORKS INC | EQUITY | 315616102 | 8508 | 105,556 | SH | SOLE | 1 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 303075105 | 62 | 912 | SH | SOLE | 1 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 303075105 | 848 | 12,400 | SH | SOLE | 2 |
| FAIR ISAAC CORP | EQUITY | 303250104 | 5709 | 142,288 | SH | SOLE | 1 |
| FAIRCHILD SEMICONDUCTOR INTERN | EQUITY | 303726103 | 5895 | 305,124 | SH | SOLE | 1 |
| FAIRFAX FINANCIAL HOLDINGS LTD | EQUITY | 303901102 | 60 | 313 | SH | OTHER | 1 |
| FAIRPOINT COMMUNICATIONS INC | EQUITY | 305560104 | 10699 | 602,762 | SH | SOLE | 1 |
| FALCONSTOR SOFTWARE INC | EQUITY | 306137100 | 281 | 26,628 | SH | SOLE | 1 |
| FAMILY DOLLAR STORES INC | EQUITY | 307000109 | 7 | 194 | SH | SOLE | 2 |
| FAMILY DOLLAR STORES INC | EQUITY | 307000109 | 5610 | 163,463 | SH | SOLE | 1 |
| FANNIE MAE | EQUITY | 313586109 | 11 | 162 | SH | DEFINED | 4 |
| FANNIE MAE | EQUITY | 313586109 | 9623 | 147,301 | SH | SOLE | 2 |
| FANNIE MAE | EQUITY | 313586109 | 41046 | 628,288 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| FARMER BROS CO | EQUITY | 307675108 | 127 | 5,604 | SH | SOLE | 1 |
| FARMER MAC | EQUITY | 313148306 | 294 | 8,587 | SH | SOLE | 1 |
| FARMERS CAPITAL BANK CORP | EQUITY | 309562106 | 75 | 2,600 | SH | SOLE | 1 |
| FARO TECHNOLOGIES INC | EQUITY | 311642102 | 389 | 12,213 | SH | SOLE | 1 |
| FASTENAL CO | EQUITY | 311900104 | 449 | 10,732 | SH | DEFINED | 4 |
| FASTENAL CO | EQUITY | 311900104 | 13141 | 313,923 | SH | SOLE | 1 |
| FBL FINANCIAL GROUP INC | EQUITY | 30239F106 | 471 | 11,971 | SH | SOLE | 1 |
| FCSTONE GROUP INC | EQUITY | 31308T100 | 280 | 4,886 | SH | SOLE | 1 |
| FCSTONE GROUP INC | EQUITY | 31308T100 | 928 | 16,200 | SH | SOLE | 3 |
| FEDERAL REALTY INVS TRUST | EQUITY | 313747206 | 127 | 1,642 | SH | SOLE | 1 |
| FEDERAL SIGNAL CORP | EQUITY | 313855108 | 2474 | 155,987 | SH | SOLE | 1 |
| FEDERATED INVESTORS INC | EQUITY | 314211103 | 4 | 114 | SH | SOLE | 2 |
| FEDERATED INVESTORS INC | EQUITY | 314211103 | 355 | 9,262 | SH | DEFINED | 4 |
| FEDERATED INVESTORS INC | EQUITY | 314211103 | 2226 | 58,085 | SH | SOLE | 1 |
| FEDEX CORP | EQUITY | 31428X106 | 44 | 397 | SH | SOLE | 2 |
| FEDEX CORP | EQUITY | 31428X106 | 32712 | 294,784 | SH | SOLE | 1 |
| FEI CO | EQUITY | 30241L109 | 961 | 29,605 | SH | SOLE | 1 |
| FELCOR LODGING TRUST INC | EQUITY | 31430F101 | 7946 | 305,276 | SH | SOLE | 1 |
| FERRELLGAS PARTNERS-LP | EQUITY | 315293100 | 29 | 1,200 | SH | DEFINED | 4 |
| FERRO CORP | EQUITY | 315405100 | 3520 | 141,206 | SH | SOLE | 1 |
| FIBERTOWER CORP | EQUITY | 31567R100 | 527 | 121,639 | SH | SOLE | 1 |
| FIDELITY NATIONAL FINANCIAL IN | EQUITY | 31620R105 | 13008 | 548,879 | SH | SOLE | 1 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 31620M106 | 11 | 211 | SH | SOLE | 2 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 31620M106 | 4052 | 74,648 | SH | SOLE | 1 |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 28 | 709 | SH | SOLE | 2 |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 50 | 1,246 | SH | DEFINED | 4 |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 63241 | 1,590,174 | SH | SOLE | 1 |
| FINANCIAL FEDERAL CORP | EQUITY | 317492106 | 667 | 22,383 | SH | SOLE | 1 |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 163 | 4,500 | SH | DEFINED | 4 |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 22579 | 624,065 | SH | SOLE | 1 |
| FINISAR CORP | EQUITY | 31787A101 | 843 | 222,907 | SH | SOLE | 1 |
| FINISH LINE | EQUITY | 317923100 | 322 | 35,375 | SH | SOLE | 1 |
| FIRST ACCEPTANCE CORP | EQUITY | 318457108 | 144 | 14,219 | SH | SOLE | 1 |
| FIRST ADVANTAGE CORP | EQUITY | 31845F100 | 11 | 476 | SH | DEFINED | 4 |
| FIRST ADVANTAGE CORP | EQUITY | 31845F100 | 142 | 6,182 | SH | SOLE | 1 |
| FIRST AMERICAN CORP | EQUITY | 318522307 | 11828 | 238,940 | SH | SOLE | 1 |
| FIRST BANCORP/PUERTO RICO | EQUITY | 318672102 | 761 | 69,273 | SH | SOLE | 1 |
| FIRST BANCORP/TROY NC | EQUITY | 318910106 | 188 | 10,015 | SH | SOLE | 1 |
| FIRST BUSEY CORP | EQUITY | 319383105 | 250 | 12,518 | SH | SOLE | 1 |
| FIRST CASH FINANCIAL SERVICES | EQUITY | 31942D107 | 512 | 21,854 | SH | SOLE | 1 |
| FIRST CHARTER CORP | EQUITY | 319439105 | 569 | 29,249 | SH | SOLE | 1 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 31946M103 | 44 | 226 | SH | SOLE | 1 |
| FIRST COMMONWEALTH FINANCIAL C | EQUITY | 319829107 | 672 | 61,579 | SH | SOLE | 1 |
| FIRST COMMUNITY BANCORP INC/CA | EQUITY | 31983B101 | 4847 | 84,730 | SH | SOLE | 1 |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 261 | 8,356 | SH | SOLE | 1 |
| FIRST DATA CORP | EQUITY | 319963104 | 32 | 972 | SH | SOLE | 2 |
| FIRST DATA CORP | EQUITY | 319963104 | 39869 | 1,220,348 | SH | SOLE | 1 |
| FIRST FINANCIAL BANCORP | EQUITY | 320209109 | 414 | 27,625 | SH | SOLE | 1 |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R109 | 670 | 17,270 | SH | SOLE | 1 |
| FIRST FINANCIAL CORP/IN | EQUITY | 320218100 | 323 | 10,987 | SH | SOLE | 1 |
| FIRST FINANCIAL HOLDINGS INC | EQUITY | 320239106 | 325 | 9,929 | SH | SOLE | 1 |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517105 | 6 | 162 | SH | SOLE | 2 |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517105 | 10 | 260 | SH | DEFINED | 4 |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517105 | 2307 | 59,159 | SH | SOLE | 1 |
| FIRST INDIANA CORP | EQUITY | 32054R108 | 227 | 10,284 | SH | SOLE | 1 |
| FIRST INDUSTRIAL REALTY TRUST | EQUITY | 32054K103 | 2730 | 70,438 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| FIRST MARBLEHEAD CORP/THE | EQUITY | 320771108 | 7285 | 188,528 | SH | SOLE | 1 |
| FIRST MERCHANTS CORP | EQUITY | 320817109 | 366 | 15,240 | SH | SOLE | 1 |
| FIRST MERCURY FINANCIAL CORP | EQUITY | 320841109 | 216 | 10,284 | SH | SOLE | 1 |
| FIRST MIDWEST BANCORP INC/IL | EQUITY | 320867104 | 1469 | 41,370 | SH | SOLE | 1 |
| FIRST NIAGARA FINANCIAL GROUP | EQUITY | 33582V108 | 4707 | 359,321 | SH | SOLE | 1 |
| FIRST PLACE FINANCIAL CORP/OH | EQUITY | 33610T109 | 306 | 14,507 | SH | SOLE | 1 |
| FIRST REGIONAL BANCORP/LOS ANG | EQUITY | 33615C101 | 177 | 6,942 | SH | SOLE | 1 |
| FIRST REPUBLIC BANK/SAN FRANCI | EQUITY | 336158100 | 1391 | 25,921 | SH | SOLE | 1 |
| FIRST SOLAR INC | EQUITY | 336433107 | 64 | 712 | SH | SOLE | 1 |
| FIRST SOUTH BANCORP INC/WASHIN | EQUITY | 33646W100 | 190 | 7,078 | SH | SOLE | 1 |
| FIRST STATE BANCORPORATION/NM | EQUITY | 336453105 | 362 | 17,014 | SH | SOLE | 1 |
| FIRST TRUST DOW JONES INTERNET | EQUITY | 33733E302 | 347 | 13,365 | SH | DEFINED | 4 |
| FIRST TRUST VALUE LINE DIVIDEN | EQUITY | 33734H106 | 21 | 1,228 | SH | DEFINED | 4 |
| FIRST TRUST/FOUR CORNERS SENIO | EQUITY | 33733U108 | 24 | 1,254 | SH | DEFINED | 4 |
| FIRSTENERGY CORP | EQUITY | 337932107 | 12 | 190 | SH | DEFINED | 4 |
| FIRSTENERGY CORP | EQUITY | 337932107 | 25 | 393 | SH | SOLE | 2 |
| FIRSTENERGY CORP | EQUITY | 337932107 | 34533 | 533,545 | SH | SOLE | 1 |
| FIRSTFED FINANCIAL CORP | EQUITY | 337907109 | 780 | 13,745 | SH | SOLE | 1 |
| FIRSTMERIT CORP | EQUITY | 337915102 | 5502 | 262,853 | SH | SOLE | 1 |
| FISERV INC | EQUITY | 337738108 | 12 | 217 | SH | SOLE | 2 |
| FISERV INC | EQUITY | 337738108 | 4880 | 85,907 | SH | SOLE | 1 |
| FISHER COMMUNICATIONS INC | EQUITY | 337756209 | 264 | 5,195 | SH | SOLE | 1 |
| FISHER SCIENTIFIC INTL | FIXED INCOME | 338032AW5 | 2 | 1,000 | PRN | DEFINED | 4 |
| FISHER SCIENTIFIC INTL | FIXED INCOME | 338032AX3 | 714 | 500,000 | PRN | SOLE | 1 |
| FIVE STAR QUALITY CARE INC | EQUITY | 33832D106 | 2401 | 300,900 | SH | SOLE | 2 |
| FLAGSTAR BANCORP INC | EQUITY | 337930101 | 446 | 37,017 | SH | SOLE | 1 |
| FLAHERTY & CRUMRINE PREFERRED | EQUITY | 338480106 | 860 | 53,309 | SH | DEFINED | 4 |
| FLEETWOOD ENTERPRISES INC | EQUITY | 339099103 | 482 | 53,298 | SH | SOLE | 1 |
| FLIR SYSTEMS INC | EQUITY | 302445101 | 611 | 13,200 | SH | SOLE | 2 |
| FLIR SYSTEMS INC | EQUITY | 302445101 | 2921 | 63,161 | SH | SOLE | 1 |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632108 | 2552 | 30,758 | SH | SOLE | 1 |
| FLORIDA ROCK INDUSTRIES INC | EQUITY | 341140101 | 8185 | 121,256 | SH | SOLE | 1 |
| FLOTEK INDUSTRIES INC | EQUITY | 343389102 | 453 | 7,557 | SH | SOLE | 1 |
| FLOW INTERNATIONAL CORP | EQUITY | 343468104 | 391 | 31,008 | SH | SOLE | 1 |
| FLOW INTERNATIONAL CORP | EQUITY | 343468104 | 1562 | 124,000 | SH | SOLE | 2 |
| FLOWERS FOODS INC | EQUITY | 343498101 | 1751 | 52,476 | SH | SOLE | 1 |
| FLOWSERVE CORP | EQUITY | 34354P105 | 9996 | 139,607 | SH | SOLE | 1 |
| FLUOR CORP | EQUITY | 343412102 | 592 | 5,314 | SH | SOLE | 2 |
| FLUOR CORP | EQUITY | 343412102 | 4270 | 38,337 | SH | SOLE | 1 |
| FLUSHING FINANCIAL CORP | EQUITY | 343873105 | 282 | 17,569 | SH | SOLE | 1 |
| FMC CORP | EQUITY | 302491303 | 7 | 77 | SH | DEFINED | 4 |
| FMC CORP | EQUITY | 302491303 | 12070 | 135,021 | SH | SOLE | 1 |
| FMC TECHNOLOGIES INC | EQUITY | 30249U101 | 95 | 1,200 | SH | DEFINED | 4 |
| FMC TECHNOLOGIES INC | EQUITY | 30249U101 | 12634 | 159,479 | SH | SOLE | 1 |
| FNB CORP/PA | EQUITY | 302520101 | 841 | 50,227 | SH | SOLE | 1 |
| FOCUS MEDIA HOLDING LTD | EQUITY | 34415V109 | 2747 | 54,400 | SH | SOLE | 3 |
| FOMENTO ECONOMICO MEXICANO SAB | EQUITY | 344419106 | 25 | 646 | SH | DEFINED | 4 |
| FOMENTO ECONOMICO MEXICANO SAB | EQUITY | 344419106 | 9774 | 248,581 | SH | SOLE | 1 |
| FOOT LOCKER INC | EQUITY | 344849104 | 8340 | 382,549 | SH | SOLE | 1 |
| FORCE PROTECTION INC | EQUITY | 345203202 | 345 | 16,700 | SH | SOLE | 2 |
| FORCE PROTECTION INC | EQUITY | 345203202 | 1169 | 56,635 | SH | SOLE | 1 |
| FORD MOTOR CO | EQUITY | 345370860 | 18 | 1,894 | SH | DEFINED | 4 |
| FORD MOTOR CO | EQUITY | 345370860 | 6034 | 7,972,422 | SH | SOLE | 2 |
| FORD MOTOR CO | EQUITY | 345370860 | 8301 | 881,215 | SH | SOLE | 1 |
| FORD MOTOR CO CAP TR II | FIXED INCOME | 345395206 | 10 | 260 | PRN | DEFINED | 4 |
| FORDING CANADIAN COAL TRUST | EQUITY | 345425102 | 99 | 3,000 | SH | OTHER | 1 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| FORDING CANADIAN COAL TRUST | EQUITY | 345425102 | 629 | 19,111 | SH | DEFINED | 4 |
| FOREST LABORATORIES INC | EQUITY | 345838106 | 19 | 409 | SH | SOLE | 2 |
| FOREST LABORATORIES INC | EQUITY | 345838106 | 32592 | 713,959 | SH | SOLE | 1 |
| FOREST OIL CORP | EQUITY | 346091705 | 8012 | 189,591 | SH | SOLE | 1 |
| FORMFACTOR INC | EQUITY | 346375108 | 1523 | 39,753 | SH | SOLE | 1 |
| FORRESTER RESEARCH INC | EQUITY | 346563109 | 354 | 12,572 | SH | SOLE | 1 |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 16 | 197 | SH | SOLE | 2 |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 29 | 350 | SH | DEFINED | 4 |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 5825 | 70,712 | SH | SOLE | 1 |
| FORWARD AIR CORP | EQUITY | 349853101 | 856 | 25,101 | SH | SOLE | 1 |
| FOSSIL INC | EQUITY | 349882100 | 1071 | 36,312 | SH | SOLE | 1 |
| FOSTER WHEELER LTD | EQUITY | G36535139 | 599 | 5,600 | SH | SOLE | 2 |
| FOUNDATION COAL HOLDINGS INC | EQUITY | 35039W100 | 2897 | 71,288 | SH | SOLE | 1 |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 570 | 34,200 | SH | SOLE | 2 |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 1010 | 60,600 | SH | SOLE | 3 |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 2544 | 152,725 | SH | SOLE | 1 |
| FOXHOLLOW TECHNOLOGIES INC | EQUITY | 35166A103 | 350 | 16,459 | SH | SOLE | 1 |
| FPIC INSURANCE GROUP INC | EQUITY | 302563101 | 330 | 8,098 | SH | SOLE | 1 |
| FPL GROUP INC | EQUITY | 302571104 | 4507 | 79,429 | SH | SOLE | 2 |
| FPL GROUP INC | EQUITY | 302571104 | 9825 | 173,154 | SH | SOLE | 1 |
| FRANKLIN BANK CORP/HOUSTON TX | EQUITY | 352451108 | 293 | 19,649 | SH | SOLE | 1 |
| FRANKLIN ELECTRIC CO INC | EQUITY | 353514102 | 758 | 16,057 | SH | SOLE | 1 |
| FRANKLIN RESOURCES INC | EQUITY | 354613101 | 28 | 212 | SH | SOLE | 2 |
| FRANKLIN RESOURCES INC | EQUITY | 354613101 | 103 | 777 | SH | DEFINED | 4 |
| FRANKLIN RESOURCES INC | EQUITY | 354613101 | 14146 | 106,784 | SH | SOLE | 1 |
| FREDDIE MAC | EQUITY | 313400301 | 45 | 747 | SH | DEFINED | 4 |
| FREDDIE MAC | EQUITY | 313400301 | 614 | 10,109 | SH | SOLE | 2 |
| FREDDIE MAC | EQUITY | 313400301 | 30778 | 507,059 | SH | SOLE | 1 |
| FRED'S INC | EQUITY | 356108100 | 446 | 33,339 | SH | SOLE | 1 |
| FREEDOM ACQUISITION HOLDING IN | EQUITY | 35645F103 | 484 | 43,944 | SH | SOLE | 1 |
| FREEPORT-MCMORAN COPPER & GOLD | EQUITY | 35671D857 | 8162 | 98,552 | SH | SOLE | 2 |
| FREEPORT-MCMORAN COPPER & GOLD | EQUITY | 35671D857 | 16337 | 197,264 | SH | SOLE | 1 |
| FREIGHTCAR AMERICA INC | EQUITY | 357023100 | 488 | 10,197 | SH | SOLE | 1 |
| FREMONT GENERAL CORP | EQUITY | 357288109 | 607 | 56,378 | SH | SOLE | 1 |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY | 358434108 | 732 | 134,105 | SH | SOLE | 1 |
| FRONTEER DEVELOPMENT GROUP INC | EQUITY | 35903Q106 | 87 | 7,312 | SH | DEFINED | 4 |
| FRONTIER FINANCIAL CORP | EQUITY | 35907K105 | 734 | 32,588 | SH | SOLE | 1 |
| FRONTIER OIL CORP | EQUITY | 35914P105 | 11826 | 270,180 | SH | SOLE | 1 |
| FTD GROUP INC | EQUITY | 30267U108 | 293 | 15,918 | SH | SOLE | 1 |
| FTI CONSULTING INC | EQUITY | 302941109 | 787 | 20,700 | SH | SOLE | 2 |
| FTI CONSULTING INC | EQUITY | 302941109 | 1352 | 35,553 | SH | SOLE | 1 |
| FUEL TECH INC | EQUITY | 359523107 | 20 | 576 | SH | DEFINED | 4 |
| FUEL TECH INC | EQUITY | 359523107 | 493 | 14,407 | SH | SOLE | 1 |
| FUELCELL ENERGY INC | EQUITY | 35952H106 | 6 | 800 | SH | DEFINED | 4 |
| FUELCELL ENERGY INC | EQUITY | 35952H106 | 437 | 55,124 | SH | SOLE | 1 |
| FULTON FINANCIAL CORP | EQUITY | 360271100 | 42 | 2,943 | SH | SOLE | 1 |
| FURNITURE BRANDS INTERNATIONAL | EQUITY | 360921100 | 2243 | 157,931 | SH | SOLE | 1 |
| FX ENERGY INC | EQUITY | 302695101 | 272 | 29,708 | SH | SOLE | 1 |
| G&K SERVICES INC | EQUITY | 361268105 | 707 | 17,906 | SH | SOLE | 1 |
| GABELLI EQUITY TRUST INC | EQUITY | 362397101 | 784 | 79,649 | SH | DEFINED | 4 |
| GAIAM INC | EQUITY | 36268Q103 | 263 | 14,400 | SH | SOLE | 1 |
| GAMCO INVESTORS INC | EQUITY | 361438104 | 257 | 4,594 | SH | SOLE | 1 |
| GAMESTOP CORP | EQUITY | 36467W109 | 2636 | 67,408 | SH | SOLE | 2 |
| GAMESTOP CORP | EQUITY | 36467W109 | 14660 | 374,944 | SH | SOLE | 1 |
| GANDER MOUNTAIN CO | EQUITY | 36471P108 | 48 | 4,249 | SH | SOLE | 1 |
| GANNETT CO INC | EQUITY | 364730101 | 3062 | 55,724 | SH | SOLE | 2 |
| GANNETT CO INC | EQUITY | 364730101 | 37338 | 679,482 | SH | SOLE | 1 |
| GAP INC/THE | EQUITY | 364760108 | 13 | 683 | SH | SOLE | 2 |
| GAP INC/THE | EQUITY | 364760108 | 53 | 2,789 | SH | DEFINED | 4 |
| GAP INC/THE | EQUITY | 364760108 | 13732 | 718,928 | SH | SOLE | 1 |
| GARDNER DENVER INC | EQUITY | 365558105 | 115 | 2,712 | SH | SOLE | 1 |
| GARMIN LTD | EQUITY | G37260109 | 9 | 120 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| GARTNER INC | EQUITY | 366651107 | 4527 | 184,096 | SH | SOLE | 1 |
| GASCO ENERGY INC | EQUITY | 367220100 | 3 | 1,200 | SH | DEFINED | 4 |
| GATEHOUSE MEDIA INC | EQUITY | 367348109 | 233 | 12,571 | SH | SOLE | 1 |
| GATEWAY INC | EQUITY | 367626108 | 11 | 7,000 | SH | DEFINED | 4 |
| GATEWAY INC | EQUITY | 367626108 | 405 | 254,993 | SH | SOLE | 1 |
| GATX CORP | EQUITY | 361448103 | 6205 | 125,997 | SH | SOLE | 1 |
| GAYLORD ENTERTAINMENT CO | EQUITY | 367905106 | 1828 | 34,085 | SH | SOLE | 1 |
| GEHL CO | EQUITY | 368483103 | 265 | 8,715 | SH | SOLE | 1 |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 1025 | 208,350 | SH | SOLE | 1 |
| GENCO SHIPPING & TRADING LTD | EQUITY | Y2685T107 | 51 | 1,226 | SH | DEFINED | 4 |
| GENCO SHIPPING & TRADING LTD | EQUITY | Y2685T107 | 2847 | 69,000 | SH | SOLE | 2 |
| GENCORP INC | EQUITY | 368682100 | 610 | 46,680 | SH | SOLE | 1 |
| GENENTECH INC | EQUITY | 368710406 | 14 | 190 | SH | DEFINED | 4 |
| GENENTECH INC | EQUITY | 368710406 | 39174 | 517,767 | SH | SOLE | 2 |
| GENENTECH INC | EQUITY | 368710406 | 61068 | 807,135 | SH | SOLE | 1 |
| GENERAL CABLE CORP | EQUITY | 369300108 | 765 | 10,100 | SH | SOLE | 2 |
| GENERAL CABLE CORP | EQUITY | 369300108 | 1159 | 15,303 | SH | DEFINED | 4 |
| GENERAL CABLE CORP | EQUITY | 369300108 | 1236 | 16,311 | SH | SOLE | 1 |
| GENERAL COMMUNICATION INC | EQUITY | 369385109 | 611 | 47,722 | SH | SOLE | 1 |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 391 | 4,993 | SH | DEFINED | 4 |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 21788 | 278,550 | SH | SOLE | 1 |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 37851 | 483,904 | SH | SOLE | 2 |
| GENERAL ELECTRIC CO | EQUITY | 369604103 | 1309 | 34,201 | SH | DEFINED | 4 |
| GENERAL ELECTRIC CO | EQUITY | 369604103 | 39324 | 1,027,280 | SH | SOLE | 2 |
| GENERAL ELECTRIC CO | EQUITY | 369604103 | 296724 | 7,751,499 | SH | SOLE | 1 |
| GENERAL GROWTH PROPERTIES INC | EQUITY | 370021107 | 13758 | 259,836 | SH | SOLE | 1 |
| GENERAL MILLS INC | EQUITY | 370334104 | 2 | 30 | SH | DEFINED | 4 |
| GENERAL MILLS INC | EQUITY | 370334104 | 26 | 446 | SH | SOLE | 2 |
| GENERAL MILLS INC | EQUITY | 370334104 | 13946 | 238,726 | SH | SOLE | 1 |
| GENERAL MOTORS CORP | EQUITY | 370442105 | 25 | 657 | SH | DEFINED | 4 |
| GENERAL MOTORS CORP | EQUITY | 370442105 | 17754 | 8,132,213 | SH | SOLE | 2 |
| GENERAL MOTORS CORP | EQUITY | 370442105 | 24795 | 655,953 | SH | SOLE | 1 |
| GENESCO INC | EQUITY | 371532102 | 991 | 18,943 | SH | SOLE | 1 |
| GENESEE & WYOMING INC | EQUITY | 371559105 | 882 | 29,558 | SH | SOLE | 1 |
| GENESIS ENERGY LP | EQUITY | 371927104 | 14 | 400 | SH | DEFINED | 4 |
| GENESIS HEALTHCARE CORP | EQUITY | 37184D101 | 1123 | 16,409 | SH | SOLE | 1 |
| GENESIS LEASE LTD | EQUITY | 37183T107 | 934 | 34,100 | SH | SOLE | 1 |
| GENESIS LEASE LTD | EQUITY | 37183T107 | 1800 | 65,700 | SH | SOLE | 3 |
| GENESIS MICROCHIP INC | EQUITY | 37184C103 | 288 | 30,820 | SH | SOLE | 1 |
| GENLYTE GROUP INC | EQUITY | 372302109 | 1859 | 23,667 | SH | SOLE | 1 |
| GENOMIC HEALTH INC | EQUITY | 37244C101 | 214 | 11,362 | SH | SOLE | 1 |
| GENOMIC HEALTH INC | EQUITY | 37244C101 | 784 | 41,700 | SH | SOLE | 2 |
| GEN-PROBE INC | EQUITY | 36866T103 | 3631 | 60,100 | SH | SOLE | 3 |
| GEN-PROBE INC | EQUITY | 36866T103 | 7783 | 128,814 | SH | SOLE | 1 |
| GENTEK INC | EQUITY | 37245X203 | 254 | 7,204 | SH | SOLE | 1 |
| GENTEX CORP | EQUITY | 371901109 | 6902 | 350,532 | SH | SOLE | 1 |
| GENTEX CORP | EQUITY | 371901109 | 7441 | 377,900 | SH | SOLE | 2 |
| GENTIUM SPA | EQUITY | 37250B104 | 17 | 1,000 | SH | SOLE | 2 |
| GENTIVA HEALTH SERVICES INC | EQUITY | 37247A102 | 461 | 22,976 | SH | SOLE | 1 |
| GENUINE PARTS CO | EQUITY | 372460105 | 3193 | 64,383 | SH | SOLE | 2 |
| GENUINE PARTS CO | EQUITY | 372460105 | 3816 | 76,927 | SH | SOLE | 1 |
| GENVEC INC | EQUITY | 37246C109 | 130 | 55,125 | SH | SOLE | 1 |
| GENWORTH FINANCIAL INC | EQUITY | 37247D106 | 3 | 100 | SH | DEFINED | 4 |
| GENWORTH FINANCIAL INC | EQUITY | 37247D106 | 19 | 539 | SH | SOLE | 2 |
| GENWORTH FINANCIAL INC | EQUITY | 37247D106 | 23551 | 684,612 | SH | SOLE | 1 |
| GENZYME CORP | EQUITY | 372917104 | 8 | 120 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| GENZYME CORP | EQUITY | 372917104 | 18694 | 290,281 | SH | SOLE | 1 |
| GENZYME CORP | EQUITY | 372917104 | 23268 | 361,306 | SH | SOLE | 2 |
| GEO GROUP INC/THE | EQUITY | 36159R103 | 385 | 13,240 | SH | DEFINED | 4 |
| GEO GROUP INC/THE | EQUITY | 36159R103 | 4224 | 145,157 | SH | SOLE | 1 |
| GEO GROUP INC/THE | EQUITY | 36159R103 | 12615 | 433,500 | SH | SOLE | 3 |
| GEOEYE INC | EQUITY | 37250W108 | 316 | 14,565 | SH | SOLE | 1 |
| GEOGLOBAL RESOURCES INC | EQUITY | 37249T109 | 137 | 26,837 | SH | SOLE | 1 |
| GEOKINETICS INC | EQUITY | 372910307 | 980 | 31,588 | SH | SOLE | 1 |
| GEOMET INC | EQUITY | 37250U201 | 115 | 15,045 | SH | SOLE | 1 |
| GEORGIA GULF CORP | EQUITY | 373200203 | 518 | 28,620 | SH | SOLE | 1 |
| GERBER SCIENTIFIC INC | EQUITY | 373730100 | 330 | 28,397 | SH | SOLE | 1 |
| GERON CORP | EQUITY | 374163103 | 14 | 2,000 | SH | DEFINED | 4 |
| GERON CORP | EQUITY | 374163103 | 427 | 60,635 | SH | SOLE | 1 |
| GETTY IMAGES INC | EQUITY | 374276103 | 25 | 524 | SH | DEFINED | 4 |
| GETTY IMAGES INC | EQUITY | 374276103 | 55 | 1,157 | SH | SOLE | 1 |
| GEVITY HR INC | EQUITY | 374393106 | 393 | 20,342 | SH | SOLE | 1 |
| GFI GROUP INC | EQUITY | 361652209 | 942 | 13,000 | SH | SOLE | 2 |
| GFI GROUP INC | EQUITY | 361652209 | 966 | 13,334 | SH | SOLE | 1 |
| GIBRALTAR INDUSTRIES INC | EQUITY | 374689107 | 461 | 20,810 | SH | SOLE | 1 |
| GIGAMEDIA LTD | EQUITY | Y2711Y104 | 367 | 27,200 | SH | SOLE | 2 |
| G-III APPAREL GROUP LTD | EQUITY | 36237H101 | 171 | 10,827 | SH | SOLE | 1 |
| GILDAN ACTIVEWEAR INC | EQUITY | 375916103 | 9 | 254 | SH | DEFINED | 4 |
| GILDAN ACTIVEWEAR INC | EQUITY | 375916103 | 87 | 2,532 | SH | OTHER | 1 |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 8 | 200 | SH | DEFINED | 4 |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 6871 | 177,234 | SH | SOLE | 2 |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 40039 | 1,031,629 | SH | SOLE | 1 |
| GLACIER BANCORP INC | EQUITY | 37637Q105 | 892 | 43,841 | SH | SOLE | 1 |
| GLADSTONE CAPITAL CORP | EQUITY | 376535100 | 254 | 11,857 | SH | SOLE | 1 |
| GLATFELTER | EQUITY | 377316104 | 509 | 37,465 | SH | SOLE | 1 |
| GLAXOSMITHKLINE PLC | EQUITY | 37733W105 | 13 | 250 | SH | DEFINED | 4 |
| GLOBAL CASH ACCESS HOLDINGS IN | EQUITY | 378967103 | 589 | 36,757 | SH | SOLE | 1 |
| GLOBAL INDUSTRIES LTD | EQUITY | 379336100 | 405 | 15,100 | SH | SOLE | 2 |
| GLOBAL INDUSTRIES LTD | EQUITY | 379336100 | 461 | 17,190 | SH | DEFINED | 4 |
| GLOBAL INDUSTRIES LTD | EQUITY | 379336100 | 723 | 26,946 | SH | SOLE | 1 |
| GLOBAL PAYMENTS INC | EQUITY | 37940X102 | 259 | 6,537 | SH | DEFINED | 4 |
| GLOBAL PAYMENTS INC | EQUITY | 37940X102 | 5614 | 141,600 | SH | SOLE | 2 |
| GLOBAL PAYMENTS INC | EQUITY | 37940X102 | 6678 | 168,415 | SH | SOLE | 1 |
| GLOBAL SOURCES LTD | EQUITY | G39300101 | 32 | 1,420 | SH | DEFINED | 4 |
| GLOBALSANTAFE CORP | EQUITY | G3930E101 | 2955 | 40,900 | SH | DEFINED | 4 |
| GLOBALSTAR INC | EQUITY | 378973408 | 167 | 16,123 | SH | SOLE | 1 |
| GLOBECOMM SYSTEMS INC | EQUITY | 37956X103 | 1570 | 107,400 | SH | SOLE | 3 |
| GLU MOBILE INC | EQUITY | 379890106 | 86 | 6,162 | SH | SOLE | 1 |
| GMX RESOURCES INC | EQUITY | 38011M108 | 332 | 9,593 | SH | SOLE | 1 |
| GOLD FIELDS LTD | EQUITY | 38059T106 | 13 | 799 | SH | DEFINED | 4 |
| GOLDCORP INC | EQUITY | 380956409 | 6376 | 268,081 | SH | OTHER | 1 |
| GOLDEN TELECOM INC | EQUITY | 38122G107 | 720 | 13,085 | SH | SOLE | 1 |
| GOLDMAN SACHS GROUP INC/THE | EQUITY | 38141G104 | 244 | 1,126 | SH | DEFINED | 4 |
| GOLDMAN SACHS GROUP INC/THE | EQUITY | 38141G104 | 9626 | 44,410 | SH | SOLE | 2 |
| GOLDMAN SACHS GROUP INC/THE | EQUITY | 38141G104 | 38228 | 176,368 | SH | SOLE | 1 |
| GOODMAN GLOBAL INC | EQUITY | 38239A100 | 696 | 31,306 | SH | SOLE | 1 |
| GOODRICH CORP | EQUITY | 382388106 | 10 | 161 | SH | SOLE | 2 |
| GOODRICH CORP | EQUITY | 382388106 | 910 | 15,275 | SH | DEFINED | 4 |
| GOODRICH CORP | EQUITY | 382388106 | 3291 | 55,250 | SH | SOLE | 1 |
| GOODRICH PETROLEUM CORP | EQUITY | 382410405 | 447 | 12,905 | SH | SOLE | 1 |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 382550101 | 5 | 153 | SH | DEFINED | 4 |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 382550101 | 9 | 266 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 382550101 | 3577 | 102,911 | SH | SOLE | 1 |
| GOOGLE INC | EQUITY | 38259P508 | 18 | 34 | SH | DEFINED | 4 |
| GOOGLE INC | EQUITY | 38259P508 | 1413 | 2,700 | SH | SOLE | 3 |
| GOOGLE INC | EQUITY | 38259P508 | 16372 | 31,281 | SH | SOLE | 2 |
| GOOGLE INC | EQUITY | 38259P508 | 96881 | 185,348 | SH | SOLE | 1 |
| GORMAN-RUPP CO/THE | EQUITY | 383082104 | 304 | 9,549 | SH | SOLE | 1 |
| GRACO INC | EQUITY | 384109104 | 6582 | 163,413 | SH | SOLE | 1 |
| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313102 | 608 | 36,100 | SH | SOLE | 2 |
| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313102 | 1392 | 82,632 | SH | SOLE | 1 |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871109 | 1702 | 61,801 | SH | SOLE | 1 |
| GRANITE CITY FOOD & BREWERY LT | EQUITY | 38724Q107 | 1226 | 225,000 | SH | SOLE | 3 |
| GRANITE CONSTRUCTION INC | EQUITY | 387328107 | 7231 | 112,674 | SH | SOLE | 1 |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 3 | 63 | SH | DEFINED | 4 |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 22631 | 420,422 | SH | SOLE | 1 |
| GRAPHIC PACKAGING CORP | EQUITY | 388688103 | 277 | 57,177 | SH | SOLE | 1 |
| GRAY TELEVISION INC | EQUITY | 389375106 | 323 | 34,832 | SH | SOLE | 1 |
| GREAT AMERICAN FINANCIAL RESOU | EQUITY | 389915109 | 182 | 7,513 | SH | SOLE | 1 |
| GREAT ATLANTIC & PACIFIC TEA C | EQUITY | 390064103 | 548 | 16,336 | SH | SOLE | 1 |
| GREAT LAKES DREDGE & DOCK CORP | EQUITY | 390607109 | 64 | 6,744 | SH | SOLE | 1 |
| GREAT PLAINS ENERGY INC | EQUITY | 391164100 | 6186 | 212,439 | SH | SOLE | 1 |
| GREAT SOUTHERN BANCORP INC | EQUITY | 390905107 | 234 | 8,658 | SH | SOLE | 1 |
| GREAT WOLF RESORTS INC | EQUITY | 391523107 | 364 | 25,529 | SH | SOLE | 1 |
| GREATBATCH INC | EQUITY | 39153L106 | 890 | 27,478 | SH | SOLE | 1 |
| GREATER BAY BANCORP | EQUITY | 391648102 | 4650 | 167,031 | SH | SOLE | 1 |
| GREEN BANKSHARES INC | EQUITY | 394361208 | 226 | 7,223 | SH | SOLE | 1 |
| GREEN MOUNTAIN COFFEE ROASTERS | EQUITY | 393122106 | 376 | 4,773 | SH | SOLE | 1 |
| GREENBRIER COS INC | EQUITY | 393657101 | 402 | 13,301 | SH | SOLE | 1 |
| GREENFIELD ONLINE INC | EQUITY | 395150105 | 287 | 18,061 | SH | SOLE | 1 |
| GREENHILL & CO INC | EQUITY | 395259104 | 1089 | 15,846 | SH | SOLE | 1 |
| GREIF INC | EQUITY | 397624107 | 12 | 200 | SH | DEFINED | 4 |
| GREIF INC | EQUITY | 397624107 | 2934 | 49,218 | SH | SOLE | 1 |
| GREY WOLF INC | EQUITY | 397888108 | 1268 | 153,825 | SH | SOLE | 1 |
| GRIFFON CORP | EQUITY | 398433102 | 540 | 24,815 | SH | SOLE | 1 |
| GROUP 1 AUTOMOTIVE INC | EQUITY | 398905109 | 815 | 20,202 | SH | SOLE | 1 |
| GRUBB & ELLIS CO | EQUITY | 400095204 | 153 | 13,150 | SH | SOLE | 1 |
| GRUPO AEROPORTUARIO DEL CENTRO | EQUITY | 400501102 | 28 | 1,019 | SH | DEFINED | 4 |
| GRUPO AEROPORTUARIO DEL PACIFI | EQUITY | 400506101 | 3895 | 78,970 | SH | SOLE | 1 |
| GSI COMMERCE INC | EQUITY | 36238G102 | 378 | 16,627 | SH | SOLE | 1 |
| GSI COMMERCE INC | EQUITY | 36238G102 | 961 | 42,300 | SH | SOLE | 2 |
| GTX INC | EQUITY | 40052B108 | 227 | 14,020 | SH | SOLE | 1 |
| GUESS ? INC | EQUITY | 401617105 | 1545 | 32,155 | SH | SOLE | 1 |
| GUIDANCE SOFTWARE INC | EQUITY | 401692108 | 39 | 2,733 | SH | SOLE | 1 |
| GUITAR CENTER INC | EQUITY | 402040109 | 1470 | 24,584 | SH | SOLE | 1 |
| GULF ISLAND FABRICATION INC | EQUITY | 402307102 | 310 | 8,921 | SH | SOLE | 1 |
| GULFMARK OFFSHORE INC | EQUITY | 402629109 | 975 | 19,031 | SH | SOLE | 1 |
| GULFPORT ENERGY CORP | EQUITY | 402635304 | 328 | 16,436 | SH | SOLE | 1 |
| GYMBOREE CORP | EQUITY | 403777105 | 1072 | 27,213 | SH | SOLE | 1 |
| H&E EQUIPMENT SERVICES INC | EQUITY | 404030108 | 8 | 300 | SH | DEFINED | 4 |
| H&E EQUIPMENT SERVICES INC | EQUITY | 404030108 | 411 | 14,802 | SH | SOLE | 1 |
| H&R BLOCK INC | EQUITY | 093671105 | 3338 | 142,836 | SH | SOLE | 1 |
| H&R BLOCK INC | EQUITY | 093671105 | 5971 | 255,516 | SH | SOLE | 2 |
| HAEMONETICS CORP | EQUITY | 405024100 | 1162 | 22,087 | SH | SOLE | 1 |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217100 | 896 | 33,019 | SH | SOLE | 1 |
| HALLIBURTON CO | EQUITY | 406216101 | 36 | 1,029 | SH | DEFINED | 4 |
| HALLIBURTON CO | EQUITY | 406216101 | 8548 | 247,778 | SH | SOLE | 2 |
| HALLIBURTON CO | EQUITY | 406216101 | 16166 | 468,577 | SH | SOLE | 1 |
| HALLIBURTON COMPANY | FIXED INCOME | 406216AM3 | 6 | 3,000 | PRN | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| HALLIBURTON COMPANY | FIXED INCOME | 406216AM3 | 926 | 500,000 | PRN | SOLE | 1 |
| HALLMARK FINANCIAL SERVICES | EQUITY | 40624Q203 | 46 | 3,818 | SH | SOLE | 1 |
| HALOZYME THERAPEUTICS INC | EQUITY | 40637H109 | 495 | 53,577 | SH | SOLE | 1 |
| HANCOCK HOLDING CO | EQUITY | 410120109 | 836 | 22,262 | SH | SOLE | 1 |
| HANDLEMAN CO | EQUITY | 410252100 | 1 | 200 | SH | DEFINED | 4 |
| HANESBRANDS INC | EQUITY | 410345102 | 9 | 332 | SH | DEFINED | 4 |
| HANESBRANDS INC | EQUITY | 410345102 | 6402 | 236,849 | SH | SOLE | 1 |
| HANMI FINANCIAL CORP | EQUITY | 410495105 | 1232 | 72,232 | SH | SOLE | 1 |
| HANOVER COMPRESSOR CO | EQUITY | 410768105 | 7833 | 328,427 | SH | SOLE | 1 |
| HANOVER INSURANCE GROUP INC/TH | EQUITY | 410867105 | 6211 | 127,296 | SH | SOLE | 1 |
| HANSEN MEDICAL INC | EQUITY | 411307101 | 150 | 7,966 | SH | SOLE | 1 |
| HANSEN NATURAL CORP | EQUITY | 411310105 | 6369 | 148,178 | SH | SOLE | 1 |
| HARDINGE INC | EQUITY | 412324303 | 315 | 9,245 | SH | SOLE | 1 |
| HARLEY-DAVIDSON INC | EQUITY | 412822108 | 20 | 332 | SH | SOLE | 2 |
| HARLEY-DAVIDSON INC | EQUITY | 412822108 | 43 | 726 | SH | DEFINED | 4 |
| HARLEY-DAVIDSON INC | EQUITY | 412822108 | 7387 | 123,919 | SH | SOLE | 1 |
| HARLEYSVILLE GROUP INC | EQUITY | 412824104 | 433 | 12,992 | SH | SOLE | 1 |
| HARLEYSVILLE NATIONAL CORP | EQUITY | 412850109 | 389 | 24,104 | SH | SOLE | 1 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 10 | 84 | SH | SOLE | 2 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 46 | 397 | SH | DEFINED | 4 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 11079 | 94,858 | SH | SOLE | 1 |
| HARMONIC INC | EQUITY | 413160102 | 586 | 66,029 | SH | SOLE | 1 |
| HARRAH'S ENTERTAINMENT INC | EQUITY | 413619107 | 9 | 100 | SH | DEFINED | 4 |
| HARRAH'S ENTERTAINMENT INC | EQUITY | 413619107 | 20 | 240 | SH | SOLE | 2 |
| HARRAH'S ENTERTAINMENT INC | EQUITY | 413619107 | 24165 | 283,432 | SH | SOLE | 1 |
| HARRIS CORP | EQUITY | 413875105 | 17993 | 329,853 | SH | SOLE | 1 |
| HARRIS INTERACTIVE INC | EQUITY | 414549105 | 235 | 43,877 | SH | SOLE | 1 |
| HARRIS STRATEX NETWORKS INC | EQUITY | 41457P106 | 378 | 21,017 | SH | SOLE | 1 |
| HARSCO CORP | EQUITY | 415864107 | 3 | 64 | SH | DEFINED | 4 |
| HARSCO CORP | EQUITY | 415864107 | 10727 | 206,298 | SH | SOLE | 1 |
| HARTE-HANKS INC | EQUITY | 416196103 | 2998 | 116,759 | SH | SOLE | 1 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 56 | 567 | SH | DEFINED | 4 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 1160 | 11,778 | SH | SOLE | 2 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 79857 | 810,650 | SH | SOLE | 1 |
| HARVEST ENERGY TRUST | EQUITY | 41752X101 | 74 | 2,384 | SH | DEFINED | 4 |
| HARVEST ENERGY TRUST | EQUITY | 41752X101 | 77 | 2,498 | SH | OTHER | 1 |
| HARVEST NATURAL RESOURCES INC | EQUITY | 41754V103 | 372 | 31,243 | SH | SOLE | 1 |
| HASBRO INC | EQUITY | 418056107 | 2337 | 74,396 | SH | SOLE | 1 |
| HASBRO INC | EQUITY | 418056107 | 8390 | 267,105 | SH | SOLE | 2 |
| HAVERTY FURNITURE COS INC | EQUITY | 419596101 | 215 | 18,425 | SH | SOLE | 1 |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 419870100 | 8438 | 356,187 | SH | SOLE | 1 |
| HAYES LEMMERZ INTERNATIONAL IN | EQUITY | 420781304 | 423 | 79,075 | SH | SOLE | 1 |
| HAYNES INTERNATIONAL INC | EQUITY | 420877201 | 15895 | 188,265 | SH | SOLE | 1 |
| HB FULLER CO | EQUITY | 359694106 | 24 | 795 | SH | DEFINED | 4 |
| HB FULLER CO | EQUITY | 359694106 | 1509 | 50,473 | SH | SOLE | 1 |
| HCC INSURANCE HOLDINGS INC | EQUITY | 404132102 | 9828 | 294,164 | SH | SOLE | 1 |
| HCC INSURANCE HOLDINGS INC | EQUITY | 404132102 | 15960 | 477,700 | SH | SOLE | 2 |
| HEADWATERS INC | EQUITY | 42210P102 | 566 | 32,794 | SH | SOLE | 1 |
| HEALTH CARE PROPERTY INVESTORS | EQUITY | 421915109 | 65 | 2,248 | SH | DEFINED | 4 |
| HEALTH CARE PROPERTY INVESTORS | EQUITY | 421915109 | 2828 | 97,761 | SH | SOLE | 1 |
| HEALTH CARE SELECT SECTOR SPDR | EQUITY | 81369Y209 | 133 | 3,753 | SH | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 65 | 5,765 | SH | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 6717 | 591,287 | SH | SOLE | 1 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 10308 | 907,400 | SH | SOLE | 2 |
| HEALTH NET INC | EQUITY | 42222G108 | 14579 | 276,115 | SH | SOLE | 1 |
| HEALTHCARE REALTY TRUST INC | EQUITY | 421946104 | 175 | 6,314 | SH | DEFINED | 4 |
| HEALTHCARE SERVICES GROUP | EQUITY | 421906108 | 681 | 23,069 | SH | SOLE | 1 |
| HEALTHEXTRAS INC | EQUITY | 422211102 | 1295 | 43,767 | SH | SOLE | 1 |
| HEALTHSOUTH CORP | EQUITY | 421924309 | 1186 | 65,514 | SH | SOLE | 1 |
| HEALTHSOUTH CORP | EQUITY | 421924309 | 10792 | 595,900 | SH | SOLE | 2 |
| HEALTHSPRING INC | EQUITY | 42224N101 | 198 | 10,395 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| HEALTHSPRING INC | EQUITY | 42224N101 | 758 | 39,791 | SH | SOLE | 1 |
| HEALTHWAYS INC | EQUITY | 422245100 | 1382 | 29,169 | SH | SOLE | 1 |
| HEARST-ARGYLE TELEVISION INC | EQUITY | 422317107 | 50 | 2,081 | SH | SOLE | 1 |
| HEARTLAND EXPRESS INC | EQUITY | 422347104 | 786 | 48,234 | SH | SOLE | 1 |
| HEARTLAND FINANCIAL USA INC | EQUITY | 42234Q102 | 257 | 10,570 | SH | SOLE | 1 |
| HEARTLAND PAYMENT SYSTEMS INC | EQUITY | 42235N108 | 398 | 13,584 | SH | SOLE | 1 |
| HEARTLAND PAYMENT SYSTEMS INC | EQUITY | 42235N108 | 3748 | 127,800 | SH | SOLE | 2 |
| HECLA MINING CO | EQUITY | 422704106 | 855 | 100,069 | SH | SOLE | 1 |
| HEELYS INC | EQUITY | 42279M107 | 139 | 5,356 | SH | SOLE | 1 |
| HEICO CORP | EQUITY | 422806109 | 2132 | 50,669 | SH | SOLE | 1 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819102 | 594 | 11,600 | SH | SOLE | 2 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819102 | 772 | 15,071 | SH | SOLE | 1 |
| HELIX ENERGY SOLUTIONS GROUP I | EQUITY | 42330P107 | 14 | 343 | SH | SOLE | 1 |
| HELMERICH & PAYNE INC | EQUITY | 423452101 | 8971 | 253,272 | SH | SOLE | 1 |
| HENRY SCHEIN INC | EQUITY | 806407102 | 11658 | 218,187 | SH | SOLE | 1 |
| HERCULES INC | EQUITY | 427056106 | 3 | 150 | SH | SOLE | 2 |
| HERCULES INC | EQUITY | 427056106 | 2892 | 147,184 | SH | SOLE | 1 |
| HERCULES OFFSHORE INC | EQUITY | 427093109 | 714 | 22,036 | SH | SOLE | 1 |
| HERCULES TECHNOLOGY GROWTH CAP | EQUITY | 427096508 | 260 | 19,223 | SH | SOLE | 1 |
| HERCULES TECHNOLOGY GROWTH CAP | EQUITY | 427096508 | 5404 | 400,000 | SH | SOLE | 2 |
| HERITAGE COMMERCE CORP | EQUITY | 426927109 | 229 | 9,683 | SH | SOLE | 1 |
| HERLEY INDUSTRIES INC | EQUITY | 427398102 | 6 | 388 | SH | DEFINED | 4 |
| HERMAN MILLER INC | EQUITY | 600544100 | 12 | 376 | SH | DEFINED | 4 |
| HERMAN MILLER INC | EQUITY | 600544100 | 6555 | 207,434 | SH | SOLE | 1 |
| HERSHEY CO/THE | EQUITY | 427866108 | 2598 | 51,321 | SH | SOLE | 2 |
| HERSHEY CO/THE | EQUITY | 427866108 | 9199 | 181,727 | SH | SOLE | 1 |
| HERTZ GLOBAL HOLDINGS INC | EQUITY | 42805T105 | 216 | 8,144 | SH | SOLE | 1 |
| HESS CORP | EQUITY | 42809H107 | 21 | 352 | SH | SOLE | 2 |
| HESS CORP | EQUITY | 42809H107 | 7573 | 128,440 | SH | SOLE | 1 |
| HEWITT ASSOCIATES INC | EQUITY | 42822Q100 | 30 | 944 | SH | SOLE | 1 |
| HEWLETT-PACKARD CO | EQUITY | 428236103 | 35 | 788 | SH | DEFINED | 4 |
| HEWLETT-PACKARD CO | EQUITY | 428236103 | 16662 | 373,428 | SH | SOLE | 2 |
| HEWLETT-PACKARD CO | EQUITY | 428236103 | 153682 | 3,444,255 | SH | SOLE | 1 |
| HEXCEL CORP | EQUITY | 428291108 | 1654 | 78,477 | SH | SOLE | 1 |
| HFF INC | EQUITY | 40418F108 | 212 | 13,684 | SH | SOLE | 1 |
| HIBBETT SPORTS INC | EQUITY | 428567101 | 720 | 26,304 | SH | SOLE | 1 |
| HIGHLAND HOSPITALITY CORP | EQUITY | 430141101 | 10947 | 570,132 | SH | SOLE | 1 |
| HIGHWOODS PROPERTIES INC | EQUITY | 431284108 | 6969 | 185,828 | SH | SOLE | 1 |
| HILB ROGAL & HOBBS CO | EQUITY | 431294107 | 1311 | 30,597 | SH | SOLE | 1 |
| HILLENBRAND INDUSTRIES INC | EQUITY | 431573104 | 9903 | 152,350 | SH | SOLE | 1 |
| HILLTOP HOLDINGS INC | EQUITY | 008273104 | 466 | 39,467 | SH | SOLE | 1 |
| HILTON HOTELS CORP | FIXED INCOME | 432848AZ2 | 6 | 4,000 | PRN | DEFINED | 4 |
| HILTON HOTELS CORP | EQUITY | 432848109 | 17 | 502 | SH | SOLE | 2 |
| HILTON HOTELS CORP | EQUITY | 432848109 | 5898 | 176,232 | SH | SOLE | 1 |
| HITTITE MICROWAVE CORP | EQUITY | 43365Y104 | 582 | 13,622 | SH | SOLE | 1 |
| HJ HEINZ CO | EQUITY | 423074103 | 2 | 50 | SH | DEFINED | 4 |
| HJ HEINZ CO | EQUITY | 423074103 | 20 | 418 | SH | SOLE | 2 |
| HJ HEINZ CO | EQUITY | 423074103 | 20983 | 442,034 | SH | SOLE | 1 |
| HLTH CORP | EQUITY | 40422Y101 | 1350 | 96,325 | SH | SOLE | 1 |
| HMS HOLDINGS CORP | EQUITY | 40425J101 | 2002 | 104,572 | SH | SOLE | 1 |
| HMS HOLDINGS CORP | EQUITY | 40425J101 | 8670 | 453,000 | SH | SOLE | 3 |
| HNI CORP | EQUITY | 404251100 | 4826 | 117,718 | SH | SOLE | 1 |
| HOLLY CORP | EQUITY | 435758305 | 890 | 11,990 | SH | DEFINED | 4 |
| HOLLY CORP | EQUITY | 435758305 | 1688 | 22,747 | SH | SOLE | 1 |
| HOLOGIC INC | EQUITY | 436440101 | 2480 | 44,839 | SH | SOLE | 1 |
| HOLOGIC INC | EQUITY | 436440101 | 7611 | 137,600 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| HOME BANCSHARES INC/CONWAY AR | EQUITY | 436893200 | 216 | 9,565 | SH | SOLE | 1 |
| HOME DEPOT INC | EQUITY | 437076102 | 157 | 4,001 | SH | DEFINED | 4 |
| HOME DEPOT INC | EQUITY | 437076102 | 16375 | 416,136 | SH | SOLE | 2 |
| HOME DEPOT INC | EQUITY | 437076102 | 36085 | 917,032 | SH | SOLE | 1 |
| HOME DIAGNOSTICS INC | EQUITY | 437080104 | 4245 | 360,700 | SH | SOLE | 2 |
| HOME INNS & HOTELS MANAGEMENT | EQUITY | 43713W107 | 1739 | 54,000 | SH | SOLE | 2 |
| HOME PROPERTIES INC | EQUITY | 437306103 | 1436 | 27,661 | SH | SOLE | 1 |
| HOME SOLUTIONS OF AMERICA INC | EQUITY | 437355100 | 196 | 32,804 | SH | SOLE | 1 |
| HOMEBANC CORP/ATLANTA GA | EQUITY | 43738R109 | 2 | 1,249 | SH | DEFINED | 4 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516106 | 532 | 9,460 | SH | DEFINED | 4 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516106 | 712 | 12,648 | SH | SOLE | 2 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516106 | 33145 | 588,938 | SH | SOLE | 1 |
| HOOKER FURNITURE CORP | EQUITY | 439038100 | 222 | 9,904 | SH | SOLE | 1 |
| HORACE MANN EDUCATORS CORP | EQUITY | 440327104 | 2998 | 141,139 | SH | SOLE | 1 |
| HORIZON FINANCIAL CORP | EQUITY | 44041F105 | 222 | 10,197 | SH | SOLE | 1 |
| HORIZON LINES INC | EQUITY | 44044K101 | 917 | 27,988 | SH | SOLE | 1 |
| HORIZON OFFSHORE INC | EQUITY | 44043J204 | 10602 | 552,194 | SH | SOLE | 1 |
| HORMEL FOODS CORP | EQUITY | 440452100 | 6836 | 183,015 | SH | SOLE | 1 |
| HORNBECK OFFSHORE SERVICES INC | EQUITY | 440543106 | 1253 | 32,322 | SH | SOLE | 1 |
| HOSPIRA INC | EQUITY | 441060100 | 8 | 201 | SH | SOLE | 2 |
| HOSPIRA INC | EQUITY | 441060100 | 2736 | 70,078 | SH | SOLE | 1 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 58 | 1,390 | SH | DEFINED | 4 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 9631 | 232,136 | SH | SOLE | 1 |
| HOST HOTELS & RESORTS INC | EQUITY | 44107P104 | 16 | 673 | SH | SOLE | 2 |
| HOST HOTELS & RESORTS INC | EQUITY | 44107P104 | 20926 | 905,098 | SH | SOLE | 1 |
| HOT TOPIC INC | EQUITY | 441339108 | 400 | 36,817 | SH | SOLE | 1 |
| HOUSTON WIRE & CABLE CO | EQUITY | 44244K109 | 398 | 14,001 | SH | SOLE | 1 |
| HOVNANIAN ENTERPRISES INC | EQUITY | 442487203 | 1988 | 120,250 | SH | SOLE | 1 |
| HSBC HOLDINGS PLC | EQUITY | 404280406 | 51 | 551 | SH | DEFINED | 4 |
| HSBC HOLDINGS PLC | FIXED INCOME | 404280604 | 1288 | 54,000 | PRN | SOLE | 1 |
| HUANENG POWER INTERNATIONAL IN | EQUITY | 443304100 | 5 | 100 | SH | DEFINED | 4 |
| HUB GROUP INC | EQUITY | 443320106 | 18 | 520 | SH | DEFINED | 4 |
| HUB GROUP INC | EQUITY | 443320106 | 2298 | 65,364 | SH | SOLE | 1 |
| HUBBELL INC | EQUITY | 443510201 | 7977 | 147,118 | SH | SOLE | 1 |
| HUDSON CITY BANCORP INC | EQUITY | 443683107 | 8 | 624 | SH | SOLE | 2 |
| HUDSON CITY BANCORP INC | EQUITY | 443683107 | 2624 | 214,753 | SH | SOLE | 1 |
| HUDSON HIGHLAND GROUP INC | EQUITY | 443792106 | 449 | 20,993 | SH | SOLE | 1 |
| HUGHES COMMUNICATIONS INC | EQUITY | 444398101 | 279 | 5,350 | SH | SOLE | 1 |
| HUMAN GENOME SCIENCES INC | EQUITY | 444903108 | 997 | 111,723 | SH | SOLE | 1 |
| HUMANA INC | EQUITY | 444859102 | 13 | 216 | SH | SOLE | 2 |
| HUMANA INC | EQUITY | 444859102 | 7047 | 115,696 | SH | SOLE | 1 |
| HUNGARIAN TELEPHONE & CABLE | EQUITY | 445542103 | 60 | 2,993 | SH | SOLE | 1 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150104 | 6 | 282 | SH | DEFINED | 4 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150104 | 7 | 304 | SH | SOLE | 2 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150104 | 25739 | 1,131,884 | SH | SOLE | 1 |
| HUNTSMAN CORP | EQUITY | 447011107 | 83 | 3,402 | SH | SOLE | 1 |
| HURCO COS INC | EQUITY | 447324104 | 232 | 4,646 | SH | SOLE | 1 |
| HURON CONSULTING GROUP INC | EQUITY | 447462102 | 606 | 8,300 | SH | SOLE | 2 |
| HURON CONSULTING GROUP INC | EQUITY | 447462102 | 1133 | 15,516 | SH | SOLE | 1 |
| HUTCHINSON TECHNOLOGY INC | EQUITY | 448407106 | 407 | 21,659 | SH | SOLE | 1 |
| HYPERCOM CORP | EQUITY | 44913M105 | 262 | 44,309 | SH | SOLE | 1 |
| HYTHIAM INC | EQUITY | 44919F104 | 219 | 25,350 | SH | SOLE | 1 |
| I2 TECHNOLOGIES INC | EQUITY | 465754208 | 240 | 12,878 | SH | SOLE | 1 |
| IAC/INTERACTIVECORP | EQUITY | 44919P300 | 10 | 281 | SH | SOLE | 2 |
| IAC/INTERACTIVECORP | EQUITY | 44919P300 | 42 | 1,215 | SH | DEFINED | 4 |
| IAC/INTERACTIVECORP | EQUITY | 44919P300 | 6634 | 191,685 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| IBASIS INC | EQUITY | 450732201 | 277 | 27,601 | SH | SOLE | 1 |
| IBERIABANK CORP | EQUITY | 450828108 | 477 | 9,655 | SH | SOLE | 1 |
| IBM | EQUITY | 459200101 | 356 | 3,386 | SH | DEFINED | 4 |
| IBM | EQUITY | 459200101 | 16527 | 157,024 | SH | SOLE | 2 |
| IBM | EQUITY | 459200101 | 129294 | 1,228,446 | SH | SOLE | 1 |
| ICF INTERNATIONAL INC | EQUITY | 44925C103 | 1177 | 58,500 | SH | SOLE | 3 |
| ICO GLOBAL COMMUNICATIONS HOLD | EQUITY | 44930K108 | 298 | 85,582 | SH | SOLE | 1 |
| ICONIX BRAND GROUP INC | EQUITY | 451055107 | 937 | 42,189 | SH | SOLE | 1 |
| ICOP DIGITAL INC | EQUITY | 44930M203 | 1242 | 148,400 | SH | SOLE | 3 |
| ICT GROUP INC | EQUITY | 44929Y101 | 126 | 6,743 | SH | SOLE | 1 |
| ICU MEDICAL INC | EQUITY | 44930G107 | 464 | 10,814 | SH | SOLE | 1 |
| IDACORP INC | EQUITY | 451107106 | 4579 | 142,900 | SH | SOLE | 1 |
| IDAHO GENERAL MINES INC | EQUITY | 451272306 | 256 | 40,395 | SH | SOLE | 1 |
| IDEARC INC | EQUITY | 451663108 | 9 | 267 | SH | DEFINED | 4 |
| IDEARC INC | EQUITY | 451663108 | 205 | 5,791 | SH | SOLE | 1 |
| IDENIX PHARMACEUTICALS INC | EQUITY | 45166R204 | 122 | 20,705 | SH | SOLE | 1 |
| IDEX CORP | EQUITY | 45167R104 | 4361 | 113,164 | SH | SOLE | 2 |
| IDEXX LABORATORIES INC | EQUITY | 45168D104 | 6 | 68 | SH | SOLE | 1 |
| IDEXX LABORATORIES INC | EQUITY | 45168D104 | 60 | 644 | SH | DEFINED | 4 |
| IDT CORP | EQUITY | 448947309 | 426 | 41,290 | SH | SOLE | 1 |
| I-FLOW CORP | EQUITY | 449520303 | 286 | 17,068 | SH | SOLE | 1 |
| IGATE CORP | EQUITY | 45169U105 | 146 | 18,173 | SH | SOLE | 1 |
| IHOP CORP | EQUITY | 449623107 | 790 | 14,506 | SH | SOLE | 1 |
| IHS INC | EQUITY | 451734107 | 1204 | 26,173 | SH | SOLE | 1 |
| II-VI INC | EQUITY | 902104108 | 536 | 19,718 | SH | SOLE | 1 |
| IKON OFFICE SOLUTIONS INC | EQUITY | 451713101 | 1397 | 89,472 | SH | SOLE | 1 |
| ILLINOIS TOOL WORKS INC | EQUITY | 452308109 | 29 | 531 | SH | SOLE | 2 |
| ILLINOIS TOOL WORKS INC | EQUITY | 452308109 | 15684 | 289,421 | SH | SOLE | 1 |
| ILLUMINA INC | EQUITY | 452327109 | 4 | 100 | SH | DEFINED | 4 |
| ILLUMINA INC | EQUITY | 452327109 | 1811 | 44,605 | SH | SOLE | 1 |
| IMATION CORP | EQUITY | 45245A107 | 4238 | 114,977 | SH | SOLE | 1 |
| IMCLONE SYSTEMS INC | EQUITY | 45245W109 | 22 | 632 | SH | SOLE | 1 |
| IMCLONE SYSTEMS INC | EQUITY | 45245W109 | 615 | 17,385 | SH | SOLE | 2 |
| IMERGENT INC | EQUITY | 45247Q100 | 19 | 771 | SH | DEFINED | 4 |
| IMERGENT INC | EQUITY | 45247Q100 | 251 | 10,251 | SH | SOLE | 1 |
| IMMERSION CORP | EQUITY | 452521107 | 324 | 21,632 | SH | SOLE | 1 |
| IMMUCOR INC | EQUITY | 452526106 | 736 | 26,300 | SH | SOLE | 2 |
| IMMUCOR INC | EQUITY | 452526106 | 2859 | 102,215 | SH | SOLE | 1 |
| IMMUNOMEDICS INC | EQUITY | 452907108 | 200 | 48,309 | SH | SOLE | 1 |
| IMPAC MORTGAGE HOLDINGS INC | EQUITY | 45254P102 | 292 | 63,308 | SH | SOLE | 1 |
| IMPERIAL OIL LTD | EQUITY | 453038408 | 326 | 6,990 | SH | OTHER | 1 |
| IMPERIAL SUGAR CO | EQUITY | 453096208 | 301 | 9,777 | SH | SOLE | 1 |
| IMPERIAL TOBACCO GROUP PLC | EQUITY | 453142101 | 14 | 150 | SH | DEFINED | 4 |
| IMS HEALTH INC | EQUITY | 449934108 | 4 | 125 | SH | DEFINED | 4 |
| IMS HEALTH INC | EQUITY | 449934108 | 8 | 253 | SH | SOLE | 2 |
| IMS HEALTH INC | EQUITY | 449934108 | 2847 | 88,617 | SH | SOLE | 1 |
| INCYTE CORP | EQUITY | 45337C102 | 419 | 69,890 | SH | SOLE | 1 |
| INDEPENDENCE HOLDING CO | EQUITY | 453440307 | 107 | 5,258 | SH | SOLE | 1 |
| INDEPENDENT BANK CORP/MI | EQUITY | 453838104 | 323 | 18,792 | SH | SOLE | 1 |
| INDEPENDENT BANK CORP/ROCKLAND | EQUITY | 453836108 | 349 | 11,813 | SH | SOLE | 1 |
| INDEVUS PHARMACEUTICALS INC | EQUITY | 454072109 | 341 | 50,722 | SH | SOLE | 1 |
| INDIA FUND INC | EQUITY | 454089103 | 97 | 2,230 | SH | DEFINED | 4 |
| INDUSTRIAL SELECT SECTOR SPDR | EQUITY | 81369Y704 | 194 | 4,970 | SH | DEFINED | 4 |
| INDYMAC BANCORP INC | EQUITY | 456607100 | 5218 | 178,872 | SH | SOLE | 1 |
| INFINERA CORP | EQUITY | 45667G103 | 304 | 12,200 | SH | SOLE | 2 |
| INFINITY PROPERTY & CASUALTY C | EQUITY | 45665Q103 | 553 | 10,900 | SH | SOLE | 2 |
| INFINITY PROPERTY & CASUALTY C | EQUITY | 45665Q103 | 818 | 16,134 | SH | SOLE | 1 |
| INFOCROSSING INC | EQUITY | 45664X109 | 340 | 18,395 | SH | SOLE | 1 |
| INFORMATICA CORP | EQUITY | 45666Q102 | 390 | 26,400 | SH | SOLE | 2 |
| INFORMATICA CORP | EQUITY | 45666Q102 | 1075 | 72,815 | SH | SOLE | 1 |
| INFORMATION SERVICES GROUP INC | EQUITY | 45675Y104 | 206 | 26,913 | SH | SOLE | 1 |
| INFOSPACE INC | EQUITY | 45678T201 | 1672 | 72,040 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| INFOSYS TECHNOLOGIES LTD | EQUITY | 456788108 | 274 | 5,437 | SH | SOLE | 1 |
| INFOUSA INC | EQUITY | 456818301 | 276 | 27,051 | SH | SOLE | 1 |
| INFRASOURCE SERVICES INC | EQUITY | 45684P102 | 1250 | 33,692 | SH | SOLE | 1 |
| INGERSOLL-RAND CO LTD | EQUITY | G4776G101 | 21 | 389 | SH | SOLE | 2 |
| INGERSOLL-RAND CO LTD | EQUITY | G4776G101 | 84 | 1,527 | SH | DEFINED | 4 |
| INGLES MARKETS INC | EQUITY | 457030104 | 355 | 10,319 | SH | SOLE | 1 |
| INGRAM MICRO INC | EQUITY | 457153104 | 10 | 475 | SH | DEFINED | 4 |
| INGRAM MICRO INC | EQUITY | 457153104 | 7545 | 347,535 | SH | SOLE | 1 |
| INLAND REAL ESTATE CORP | EQUITY | 457461200 | 821 | 48,336 | SH | SOLE | 1 |
| INNERWORKINGS INC | EQUITY | 45773Y105 | 311 | 19,392 | SH | SOLE | 1 |
| INNOPHOS HOLDINGS INC | EQUITY | 45774N108 | 247 | 17,295 | SH | SOLE | 1 |
| INNOSPEC INC | EQUITY | 45768S105 | 597 | 10,091 | SH | SOLE | 1 |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N105 | 244 | 10,492 | SH | SOLE | 1 |
| INOVIO BIOMEDICAL CORP | EQUITY | 45773H102 | 7 | 2,600 | SH | DEFINED | 4 |
| INPHONIC INC | EQUITY | 45772G105 | 96 | 20,579 | SH | SOLE | 1 |
| INPUT/OUTPUT INC | EQUITY | 457652105 | 923 | 59,160 | SH | SOLE | 1 |
| INSIGHT ENTERPRISES INC | EQUITY | 45765U103 | 908 | 40,226 | SH | SOLE | 1 |
| INSITUFORM TECHNOLOGIES INC | EQUITY | 457667103 | 495 | 22,696 | SH | SOLE | 1 |
| INSTEEL INDUSTRIES INC | EQUITY | 45774W108 | 274 | 15,211 | SH | SOLE | 1 |
| INSULET CORP | EQUITY | 45784P101 | 93 | 6,526 | SH | SOLE | 1 |
| INSWEB CORP | EQUITY | 45809K202 | 70 | 9,194 | SH | SOLE | 1 |
| INTEGRA BANK CORP | EQUITY | 45814P105 | 371 | 17,282 | SH | SOLE | 1 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985208 | 1462 | 29,579 | SH | SOLE | 1 |
| INTEGRAL SYSTEMS INC/MD | EQUITY | 45810H107 | 225 | 9,244 | SH | SOLE | 1 |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 7453 | 488,060 | SH | SOLE | 1 |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 23577 | 1,544,000 | SH | SOLE | 2 |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E301 | 367 | 11,134 | SH | SOLE | 1 |
| INTEGRYS ENERGY GROUP INC | EQUITY | 45822P105 | 5 | 97 | SH | SOLE | 2 |
| INTEGRYS ENERGY GROUP INC | EQUITY | 45822P105 | 8849 | 174,438 | SH | SOLE | 1 |
| INTEL CORP | EQUITY | 458140100 | 603 | 25,358 | SH | DEFINED | 4 |
| INTEL CORP | EQUITY | 458140100 | 16161 | 680,167 | SH | SOLE | 2 |
| INTEL CORP | EQUITY | 458140100 | 80459 | 3,389,178 | SH | SOLE | 1 |
| INTER PARFUMS INC | EQUITY | 458334109 | 191 | 7,158 | SH | SOLE | 1 |
| INTERACTIVE BROKERS GROUP INC | EQUITY | 45841N107 | 1361 | 50,182 | SH | SOLE | 1 |
| INTERACTIVE DATA CORP | EQUITY | 45840J107 | 804 | 30,025 | SH | SOLE | 1 |
| INTERACTIVE INTELLIGENCE INC | EQUITY | 45839M103 | 223 | 10,840 | SH | SOLE | 1 |
| INTERACTIVE INTELLIGENCE INC | EQUITY | 45839M103 | 406 | 19,700 | SH | SOLE | 2 |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V100 | 390 | 2,636 | SH | SOLE | 1 |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V100 | 532 | 3,600 | SH | SOLE | 2 |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V100 | 6210 | 42,000 | SH | SOLE | 3 |
| INTERDIGITAL COMMUNICATION | EQUITY | 45866A105 | 1256 | 39,030 | SH | SOLE | 1 |
| INTERFACE INC | EQUITY | 458665106 | 1837 | 97,428 | SH | SOLE | 1 |
| INTERLINE BRANDS INC | EQUITY | 458743101 | 600 | 23,022 | SH | SOLE | 1 |
| INTERMEC INC | EQUITY | 458786100 | 1276 | 50,419 | SH | SOLE | 1 |
| INTERMUNE INC | EQUITY | 45884X103 | 337 | 13,000 | SH | SOLE | 2 |
| INTERMUNE INC | EQUITY | 45884X103 | 584 | 22,498 | SH | SOLE | 1 |
| INTERNAP NETWORK SERVICES CORP | EQUITY | 45885A300 | 587 | 40,707 | SH | SOLE | 1 |
| INTERNATIONAL BANCSHARES CORP | EQUITY | 459044103 | 1092 | 42,629 | SH | SOLE | 1 |
| INTERNATIONAL COAL GROUP INC | EQUITY | 45928H106 | 632 | 105,724 | SH | SOLE | 1 |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506101 | 5 | 100 | SH | DEFINED | 4 |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506101 | 5 | 100 | SH | SOLE | 2 |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506101 | 1853 | 35,530 | SH | SOLE | 1 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 1255 | 31,612 | SH | DEFINED | 4 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 2200 | 55,428 | SH | SOLE | 2 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 5936 | 149,510 | SH | SOLE | 1 |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 3 | 65 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 5942 | 152,161 | SH | SOLE | 2 |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 7354 | 188,321 | SH | SOLE | 1 |
| INTERNATIONAL RECTIFIER CORP | EQUITY | 460254105 | 6629 | 177,922 | SH | SOLE | 1 |
| INTERNATIONAL SECURITIES EXCHA | EQUITY | 46031W204 | 2114 | 32,355 | SH | SOLE | 1 |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 460335201 | 4 | 80 | SH | DEFINED | 4 |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 460335201 | 5275 | 100,067 | SH | SOLE | 1 |
| INTERNET CAPITAL GROUP INC | EQUITY | 46059C205 | 399 | 32,159 | SH | SOLE | 1 |
| INTERPOOL INC | EQUITY | 46062R108 | 250 | 9,306 | SH | SOLE | 1 |
| INTERPUBLIC GROUP OF COS INC | EQUITY | 460690100 | 3 | 289 | SH | DEFINED | 4 |
| INTERPUBLIC GROUP OF COS INC | EQUITY | 460690100 | 7 | 604 | SH | SOLE | 2 |
| INTERPUBLIC GROUP OF COS INC | EQUITY | 460690100 | 2432 | 213,295 | SH | SOLE | 1 |
| INTERSIL CORP | EQUITY | 46069S109 | 5226 | 166,100 | SH | SOLE | 3 |
| INTERSIL CORP | EQUITY | 46069S109 | 8019 | 254,900 | SH | SOLE | 2 |
| INTERSIL CORP | EQUITY | 46069S109 | 10853 | 344,992 | SH | SOLE | 1 |
| INTER-TEL INC | EQUITY | 458372109 | 439 | 18,355 | SH | SOLE | 1 |
| INTERVOICE INC | EQUITY | 461142101 | 269 | 32,322 | SH | SOLE | 1 |
| INTERWOVEN INC | EQUITY | 46114T508 | 644 | 45,865 | SH | SOLE | 1 |
| INTEVAC INC | EQUITY | 461148108 | 378 | 17,802 | SH | SOLE | 1 |
| INTUIT INC | EQUITY | 461202103 | 13 | 441 | SH | SOLE | 2 |
| INTUIT INC | EQUITY | 461202103 | 12425 | 413,062 | SH | SOLE | 1 |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 5565 | 40,100 | SH | SOLE | 3 |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 13020 | 93,824 | SH | SOLE | 1 |
| INVACARE CORP | EQUITY | 461203101 | 439 | 23,946 | SH | SOLE | 1 |
| INVENTIV HEALTH INC | EQUITY | 46122E105 | 794 | 21,700 | SH | SOLE | 2 |
| INVENTIV HEALTH INC | EQUITY | 46122E105 | 948 | 25,898 | SH | SOLE | 1 |
| INVERNESS MEDICAL INNOVATIONS | EQUITY | 46126P106 | 1978 | 38,763 | SH | SOLE | 1 |
| INVERNESS MEDICAL INNOVATIONS | EQUITY | 46126P106 | 4694 | 92,000 | SH | SOLE | 2 |
| INVESCO PLC | EQUITY | 46127U104 | 6344 | 245,400 | SH | SOLE | 2 |
| INVESTMENT GRADE MUNICIPAL INC | EQUITY | 461368102 | 11 | 773 | SH | DEFINED | 4 |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 46145F105 | 37 | 862 | SH | SOLE | 1 |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 46145F105 | 568 | 13,100 | SH | SOLE | 2 |
| INVESTOOLS INC | EQUITY | 46145P103 | 433 | 43,520 | SH | SOLE | 1 |
| INVESTORS BANCORP INC | EQUITY | 46146P102 | 570 | 42,478 | SH | SOLE | 1 |
| INVESTORS FINANCIAL SERVICES C | EQUITY | 461915100 | 24367 | 395,127 | SH | SOLE | 1 |
| INVESTORS REAL ESTATE TRUST | EQUITY | 461730103 | 414 | 40,124 | SH | SOLE | 1 |
| INVITROGEN CORP | EQUITY | 46185R100 | 8600 | 116,612 | SH | SOLE | 1 |
| IONATRON INC | EQUITY | 462070103 | 104 | 26,546 | SH | SOLE | 1 |
| IOWA TELECOMMUNICATIONS SERVIC | EQUITY | 462594201 | 672 | 29,586 | SH | SOLE | 1 |
| IPASS INC | EQUITY | 46261V108 | 228 | 41,997 | SH | SOLE | 1 |
| IPATH GOLDMAN SACHS CRUDE OIL | EQUITY | 06738C786 | 39 | 1,000 | SH | DEFINED | 4 |
| IPATH MSCI INDIA INDEX ETN | EQUITY | 06739F291 | 12 | 200 | SH | DEFINED | 4 |
| IPCS INC | EQUITY | 44980Y305 | 14471 | 427,262 | SH | SOLE | 2 |
| IPCS INC | EQUITY | 44980Y305 | 91267 | 2,694,614 | SH | SOLE | 1 |
| IPG PHOTONICS CORP | EQUITY | 44980X109 | 167 | 8,356 | SH | SOLE | 1 |
| IPSCO INC | EQUITY | 462622101 | 146 | 920 | SH | OTHER | 1 |
| IROBOT CORP | EQUITY | 462726100 | 254 | 12,784 | SH | SOLE | 1 |
| IRON MOUNTAIN INC | EQUITY | 462846106 | 98 | 3,760 | SH | SOLE | 1 |
| IRON MOUNTAIN INC | EQUITY | 462846106 | 6838 | 261,700 | SH | SOLE | 2 |
| IRWIN FINANCIAL CORP | EQUITY | 464119106 | 234 | 15,656 | SH | SOLE | 1 |
| ISHARES COHEN & STEERS REALTY | EQUITY | 464287564 | 1096 | 12,113 | SH | DEFINED | 4 |
| ISHARES COMEX GOLD TRUST | EQUITY | 464285105 | 631 | 9,806 | SH | DEFINED | 4 |
| ISHARES DOW JONES SELECT DIVID | EQUITY | 464287168 | 8167 | 113,607 | SH | DEFINED | 4 |
| ISHARES DOW JONES TRANSPORTATI | EQUITY | 464287192 | 972 | 10,655 | SH | DEFINED | 4 |
| ISHARES DOW JONES US AEROSPACE | EQUITY | 464288760 | 924 | 14,707 | SH | DEFINED | 4 |
| ISHARES DOW JONES US BASIC MAT | EQUITY | 464287838 | 1994 | 28,394 | SH | DEFINED | 4 |
| ISHARES DOW JONES US BROKER DE | EQUITY | 464288794 | 325 | 5,945 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| ISHARES DOW JONES US CONSUMER | EQUITY | 464287812 | 1087 | 17,448 | SH | DEFINED | 4 |
| ISHARES DOW JONES US CONSUMER | EQUITY | 464287580 | 1213 | 17,285 | SH | DEFINED | 4 |
| ISHARES DOW JONES US ENERGY SE | EQUITY | 464287796 | 1716 | 14,315 | SH | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287770 | 852 | 6,568 | SH | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287788 | 1315 | 11,413 | SH | DEFINED | 4 |
| ISHARES DOW JONES US HEALTH CA | EQUITY | 464288828 | 1352 | 23,160 | SH | DEFINED | 4 |
| ISHARES DOW JONES US HEALTHCAR | EQUITY | 464287762 | 1475 | 21,206 | SH | DEFINED | 4 |
| ISHARES DOW JONES US INDUSTRIA | EQUITY | 464287754 | 1312 | 17,857 | SH | DEFINED | 4 |
| ISHARES DOW JONES US OIL & GAS | EQUITY | 464288851 | 586 | 10,015 | SH | DEFINED | 4 |
| ISHARES DOW JONES US OIL EQUIP | EQUITY | 464288844 | 104 | 1,810 | SH | DEFINED | 4 |
| ISHARES DOW JONES US PHARMACEU | EQUITY | 464288836 | 1266 | 22,610 | SH | DEFINED | 4 |
| ISHARES DOW JONES US REAL ESTA | EQUITY | 464287739 | 857 | 11,070 | SH | DEFINED | 4 |
| ISHARES DOW JONES US TECHNOLOG | EQUITY | 464287721 | 528 | 8,864 | SH | DEFINED | 4 |
| ISHARES DOW JONES US UTILITIES | EQUITY | 464287697 | 1013 | 10,516 | SH | DEFINED | 4 |
| ISHARES FTSE/XINHUA CHINA 25 I | EQUITY | 464287184 | 163 | 1,262 | SH | DEFINED | 4 |
| ISHARES IBOXX $ HIGH YIELD COR | EQUITY | 464288513 | 7 | 67 | SH | DEFINED | 4 |
| ISHARES IBOXX $ INVESTMT | EQUITY | 464287242 | 43 | 407 | SH | DEFINED | 4 |
| ISHARES LEHMAN 1-3 YEAR TREASU | EQUITY | 464287457 | 1527 | 19,053 | SH | DEFINED | 4 |
| ISHARES LEHMAN 20+ YEAR TREASU | EQUITY | 464287432 | 1582 | 18,570 | SH | DEFINED | 4 |
| ISHARES LEHMAN 7-10 YEAR TREAS | EQUITY | 464287440 | 451 | 5,563 | SH | DEFINED | 4 |
| ISHARES LEHMAN AGGREGATE BOND | EQUITY | 464287226 | 1382 | 14,050 | SH | DEFINED | 4 |
| ISHARES LEHMAN TREASURY INFLAT | EQUITY | 464287176 | 1395 | 14,090 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR LARGE GROW | EQUITY | 464287119 | 34 | 489 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR LARGE VALU | EQUITY | 464288109 | 1543 | 17,623 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID CORE I | EQUITY | 464288208 | 13 | 140 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID GROWTH | EQUITY | 464288307 | 42 | 443 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID VALUE | EQUITY | 464288406 | 40 | 438 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL CORE | EQUITY | 464288505 | 339 | 3,655 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL GROW | EQUITY | 464288604 | 27 | 328 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL VALU | EQUITY | 464288703 | 1296 | 15,303 | SH | DEFINED | 4 |
| ISHARES MSCI AUSTRALIA INDEX F | EQUITY | 464286103 | 24 | 834 | SH | DEFINED | 4 |
| ISHARES MSCI AUSTRIA INDEX FUN | EQUITY | 464286202 | 1798 | 44,940 | SH | DEFINED | 4 |
| ISHARES MSCI BELGIUM INDEX FUN | EQUITY | 464286301 | 8 | 305 | SH | DEFINED | 4 |
| ISHARES MSCI BRAZIL INDEX FUND | EQUITY | 464286400 | 51 | 835 | SH | DEFINED | 4 |
| ISHARES MSCI EAFE GROWTH INDEX | EQUITY | 464288885 | 738 | 9,728 | SH | DEFINED | 4 |
| ISHARES MSCI EAFE INDEX FUND | EQUITY | 464287465 | 2839 | 35,212 | SH | DEFINED | 4 |
| ISHARES MSCI EAFE INDEX FUND | EQUITY | 464287465 | 63065 | 780,800 | SH | SOLE | 1 |
| ISHARES MSCI EAFE VALUE INDEX | EQUITY | 464288877 | 57 | 729 | SH | DEFINED | 4 |
| ISHARES MSCI EMERGING MARKETS | EQUITY | 464287234 | 3499 | 26,620 | SH | DEFINED | 4 |
| ISHARES MSCI EMU INDEX FUND | EQUITY | 464286608 | 188 | 1,595 | SH | DEFINED | 4 |
| ISHARES MSCI FRANCE INDEX FUND | EQUITY | 464286707 | 8 | 200 | SH | DEFINED | 4 |
| ISHARES MSCI GERMANY INDEX FUN | EQUITY | 464286806 | 46 | 1,400 | SH | DEFINED | 4 |
| ISHARES MSCI HONG KONG INDEX F | EQUITY | 464286871 | 102 | 6,018 | SH | DEFINED | 4 |
| ISHARES MSCI HONG KONG INDEX F | EQUITY | 464286871 | 2851 | 167,500 | SH | SOLE | 1 |
| ISHARES MSCI JAPAN INDEX FUND | EQUITY | 464286848 | 52 | 3,601 | SH | DEFINED | 4 |
| ISHARES MSCI JAPAN INDEX FUND | EQUITY | 464286848 | 21081 | 1,453,050 | SH | SOLE | 1 |
| ISHARES MSCI MALAYSIA INDEX FU | EQUITY | 464286830 | 42 | 3,543 | SH | DEFINED | 4 |
| ISHARES MSCI MEXICO INDEX FUND | EQUITY | 464286822 | 98 | 1,590 | SH | DEFINED | 4 |
| ISHARES MSCI NETHERLANDS INDEX | EQUITY | 464286814 | 6 | 200 | SH | DEFINED | 4 |
| ISHARES MSCI PACIFIC EX-JAPAN | EQUITY | 464286665 | 114 | 780 | SH | DEFINED | 4 |
| ISHARES MSCI SOUTH AFRICA INDE | EQUITY | 464286780 | 15 | 120 | SH | DEFINED | 4 |
| ISHARES MSCI SOUTH KOREA INDEX | EQUITY | 464286772 | 2017 | 33,424 | SH | DEFINED | 4 |
| ISHARES MSCI SPAIN INDEX FUND | EQUITY | 464286764 | 20 | 340 | SH | DEFINED | 4 |
| ISHARES MSCI SWEDEN INDEX FUND | EQUITY | 464286756 | 1805 | 50,030 | SH | DEFINED | 4 |
| ISHARES MSCI SWITZERLAND INDEX | EQUITY | 464286749 | 5 | 200 | SH | DEFINED | 4 |
| ISHARES MSCI UNITED KINGDOM IN | EQUITY | 464286699 | 10 | 400 | SH | DEFINED | 4 |
| ISHARES NASDAQ BIOTECHNOLOGY I | EQUITY | 464287556 | 631 | 8,074 | SH | DEFINED | 4 |
| ISHARES RUSSELL 1000 GROWTH IN | EQUITY | 464287614 | 1541 | 26,026 | SH | DEFINED | 4 |
| ISHARES RUSSELL 1000 VALUE IND | EQUITY | 464287598 | 3131 | 36,096 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 GROWTH IN | EQUITY | 464287648 | 60 | 700 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 INDEX FUN | EQUITY | 464287655 | 362 | 4,364 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 INDEX FUN | EQUITY | 464287655 | 5803 | 70,000 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| ISHARES RUSSELL 2000 VALUE IND | EQUITY | 464287630 | 1450 | 17,604 | SH | DEFINED | 4 |
| ISHARES RUSSELL 3000 GROWTH IN | EQUITY | 464287671 | 9 | 177 | SH | DEFINED | 4 |
| ISHARES RUSSELL 3000 VALUE IND | EQUITY | 464287663 | 144 | 1,279 | SH | DEFINED | 4 |
| ISHARES RUSSELL MICROCAP INDEX | EQUITY | 464288869 | 47 | 770 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP GROWTH | EQUITY | 464287481 | 629 | 5,522 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP INDEX F | EQUITY | 464287499 | 72 | 661 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP VALUE I | EQUITY | 464287473 | 1395 | 8,860 | SH | DEFINED | 4 |
| ISHARES S&P 100 INDEX FUND | EQUITY | 464287101 | 384 | 5,550 | SH | DEFINED | 4 |
| ISHARES S&P 500 GROWTH INDEX F | EQUITY | 464287309 | 1638 | 23,852 | SH | DEFINED | 4 |
| ISHARES S&P 500 INDEX FUND/US | EQUITY | 464287200 | 563 | 3,743 | SH | DEFINED | 4 |
| ISHARES S&P 500 VALUE INDEX FU | EQUITY | 464287408 | 1751 | 21,432 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL 100 INDEX F | EQUITY | 464287572 | 47 | 585 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL 100 INDEX F | EQUITY | 464287572 | 281 | 3,500 | SH | SOLE | 1 |
| ISHARES S&P GLOBAL ENERGY SECT | EQUITY | 464287341 | 1447 | 11,190 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL FINANCIALS | EQUITY | 464287333 | 872 | 9,515 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL HEALTHCARE | EQUITY | 464287325 | 866 | 14,640 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL MATERIALS S | EQUITY | 464288695 | 7 | 100 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL TECHNOLOGY | EQUITY | 464287291 | 115 | 1,835 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL TELECOMMUNI | EQUITY | 464287275 | 1137 | 15,825 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL UTILITIES S | EQUITY | 464288711 | 1422 | 22,545 | SH | DEFINED | 4 |
| ISHARES S&P GSCI COMMODITY IND | EQUITY | 46428R107 | 3 | 81 | SH | DEFINED | 4 |
| ISHARES S&P GSSI NATURAL RESOU | EQUITY | 464287374 | 1064 | 8,877 | SH | DEFINED | 4 |
| ISHARES S&P GSTI NETWORKING IN | EQUITY | 464287531 | 557 | 15,612 | SH | DEFINED | 4 |
| ISHARES S&P GSTI SEMICONDUCTOR | EQUITY | 464287523 | 533 | 8,093 | SH | DEFINED | 4 |
| ISHARES S&P GSTI SOFTWARE INDE | EQUITY | 464287515 | 426 | 8,955 | SH | DEFINED | 4 |
| ISHARES S&P GSTI TECHNOLOGY IN | EQUITY | 464287549 | 556 | 9,824 | SH | DEFINED | 4 |
| ISHARES S&P LATIN AMERICA 40 I | EQUITY | 464287390 | 2227 | 10,463 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 GROWTH | EQUITY | 464287606 | 39 | 430 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 INDEX F | EQUITY | 464287507 | 9 | 100 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400/BARRA V | EQUITY | 464287705 | 94 | 1,080 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600 INDEX | EQUITY | 464287804 | 762 | 10,717 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600 VALUE | EQUITY | 464287879 | 1739 | 21,898 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600/BARRA | EQUITY | 464287887 | 1749 | 12,368 | SH | DEFINED | 4 |
| ISHARES S&P/TOPIX 150 INDEX FU | EQUITY | 464287382 | 7 | 54 | SH | DEFINED | 4 |
| ISHARES SILVER TRUST | EQUITY | 46428Q109 | 51 | 414 | SH | DEFINED | 4 |
| ISILON SYSTEMS INC | EQUITY | 46432L104 | 109 | 7,085 | SH | SOLE | 1 |
| ISILON SYSTEMS INC | EQUITY | 46432L104 | 2418 | 156,800 | SH | SOLE | 2 |
| ISIS PHARMACEUTICALS INC | EQUITY | 464330109 | 15 | 1,600 | SH | DEFINED | 4 |
| ISIS PHARMACEUTICALS INC | EQUITY | 464330109 | 665 | 68,675 | SH | SOLE | 1 |
| ISLE OF CAPRI CASINOS INC | EQUITY | 464592104 | 320 | 13,371 | SH | SOLE | 1 |
| ISOLAGEN INC | EQUITY | 46488N103 | 5 | 1,225 | SH | DEFINED | 4 |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 218 | 4,928 | SH | SOLE | 1 |
| ITC HOLDINGS CORP | EQUITY | 465685105 | 1437 | 35,364 | SH | SOLE | 1 |
| ITLA CAP CORP | EQUITY | 450565106 | 238 | 4,573 | SH | SOLE | 1 |
| ITRON INC | EQUITY | 465741106 | 1013 | 13,000 | SH | SOLE | 2 |
| ITRON INC | EQUITY | 465741106 | 1946 | 24,974 | SH | SOLE | 1 |
| ITT CORP | EQUITY | 450911102 | 16 | 234 | SH | SOLE | 2 |
| ITT CORP | EQUITY | 450911102 | 35 | 518 | SH | DEFINED | 4 |
| ITT CORP | EQUITY | 450911102 | 21774 | 318,937 | SH | SOLE | 1 |
| ITT EDUCATIONAL SERVICES INC | EQUITY | 45068B109 | 563 | 4,800 | SH | SOLE | 2 |
| ITT EDUCATIONAL SERVICES INC | EQUITY | 45068B109 | 1085 | 9,241 | SH | DEFINED | 4 |
| ITT EDUCATIONAL SERVICES INC | EQUITY | 45068B109 | 10674 | 90,935 | SH | SOLE | 1 |
| IVANHOE ENERGY INC | EQUITY | 465790103 | 19 | 10,000 | SH | DEFINED | 4 |
| IVANHOE MINES LTD/CA | EQUITY | 46579N103 | 9078 | 639,297 | SH | OTHER | 1 |
| IXIA | EQUITY | 45071R109 | 338 | 36,460 | SH | SOLE | 1 |
| IXYS CORP | EQUITY | 46600W106 | 180 | 21,540 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| J CREW GROUP INC | EQUITY | 46612H402 | 1753 | 32,412 | SH | SOLE | 1 |
| J&J SNACK FOODS CORP | EQUITY | 466032109 | 440 | 11,653 | SH | SOLE | 1 |
| J2 GLOBAL COMMUNICATIONS INC | EQUITY | 46626E205 | 1434 | 41,076 | SH | SOLE | 1 |
| JA SOLAR HOLDINGS CO LTD | EQUITY | 466090107 | 1278 | 37,900 | SH | SOLE | 1 |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 5 | 231 | SH | SOLE | 2 |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 1806 | 81,819 | SH | SOLE | 1 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 426281101 | 6523 | 253,306 | SH | SOLE | 1 |
| JACK IN THE BOX INC | EQUITY | 466367109 | 30 | 424 | SH | DEFINED | 4 |
| JACK IN THE BOX INC | EQUITY | 466367109 | 362 | 5,100 | SH | SOLE | 2 |
| JACK IN THE BOX INC | EQUITY | 466367109 | 2603 | 36,692 | SH | SOLE | 1 |
| JACKSON HEWITT TAX SERVICE INC | EQUITY | 468202106 | 756 | 26,889 | SH | SOLE | 1 |
| JACKSON HEWITT TAX SERVICE INC | EQUITY | 468202106 | 11716 | 416,800 | SH | SOLE | 2 |
| JACOBS ENGINEERING GROUP INC | EQUITY | 469814107 | 721 | 12,531 | SH | DEFINED | 4 |
| JACOBS ENGINEERING GROUP INC | EQUITY | 469814107 | 16714 | 290,633 | SH | SOLE | 1 |
| JAKKS PACIFIC INC | EQUITY | 47012E106 | 659 | 23,418 | SH | SOLE | 1 |
| JAMBA INC | EQUITY | 47023A101 | 396 | 43,284 | SH | SOLE | 1 |
| JAMES RIVER GROUP INC | EQUITY | 470359100 | 161 | 4,849 | SH | SOLE | 1 |
| JANUS CAPITAL GROUP INC | EQUITY | 47102X105 | 2354 | 84,543 | SH | SOLE | 1 |
| JARDEN CORP | EQUITY | 471109108 | 77 | 1,801 | SH | SOLE | 1 |
| JAVELIN PHARMACEUTICALS INC | EQUITY | 471894105 | 219 | 35,371 | SH | SOLE | 1 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658107 | 7283 | 248,389 | SH | SOLE | 1 |
| JC PENNEY CO INC | EQUITY | 708160106 | 21 | 290 | SH | SOLE | 2 |
| JC PENNEY CO INC | EQUITY | 708160106 | 7794 | 107,687 | SH | SOLE | 1 |
| JDA SOFTWARE GROUP INC | EQUITY | 46612K108 | 419 | 21,364 | SH | SOLE | 1 |
| JDS UNIPHASE CORP | EQUITY | 46612J507 | 4 | 272 | SH | SOLE | 2 |
| JDS UNIPHASE CORP | EQUITY | 46612J507 | 1257 | 93,624 | SH | SOLE | 1 |
| JEFFERIES GROUP INC | EQUITY | 472319102 | 7097 | 263,065 | SH | SOLE | 1 |
| JER INVESTORS TRUST INC | EQUITY | 46614H301 | 323 | 21,534 | SH | SOLE | 1 |
| JETBLUE AIRWAYS CORP | EQUITY | 477143101 | 6855 | 583,370 | SH | SOLE | 1 |
| JM SMUCKER CO/THE | EQUITY | 832696405 | 7 | 112 | SH | DEFINED | 4 |
| JM SMUCKER CO/THE | EQUITY | 832696405 | 8915 | 140,033 | SH | SOLE | 1 |
| JO-ANN STORES INC | EQUITY | 47758P307 | 1361 | 47,861 | SH | SOLE | 1 |
| JOHN HANCOCK PATRIOT PREMIUM D | EQUITY | 41013T105 | 69 | 6,296 | SH | DEFINED | 4 |
| JOHN HANCOCK PREFERRED INCOME | EQUITY | 41013X106 | 530 | 22,280 | SH | DEFINED | 4 |
| JOHN HANCOCK TAX-ADVANTAGED DI | EQUITY | 41013V100 | 20 | 1,041 | SH | DEFINED | 4 |
| JOHN WILEY & SONS INC | EQUITY | 968223206 | 5253 | 108,778 | SH | SOLE | 1 |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 577 | 9,366 | SH | DEFINED | 4 |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 67603 | 1,097,092 | SH | SOLE | 2 |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 144982 | 2,352,845 | SH | SOLE | 1 |
| JOHNSON CONTROLS INC | EQUITY | 478366107 | 5 | 42 | SH | DEFINED | 4 |
| JOHNSON CONTROLS INC | EQUITY | 478366107 | 29 | 254 | SH | SOLE | 2 |
| JOHNSON CONTROLS INC | EQUITY | 478366107 | 9901 | 85,524 | SH | SOLE | 1 |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 4 | 140 | SH | SOLE | 2 |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 1405 | 49,722 | SH | SOLE | 1 |
| JONES LANG LASALLE INC | EQUITY | 48020Q107 | 38 | 334 | SH | DEFINED | 4 |
| JONES LANG LASALLE INC | EQUITY | 48020Q107 | 89 | 782 | SH | SOLE | 1 |
| JONES SODA CO | EQUITY | 48023P106 | 302 | 21,519 | SH | SOLE | 1 |
| JOS A BANK CLOTHIERS INC | EQUITY | 480838101 | 624 | 15,046 | SH | SOLE | 1 |
| JOURNAL COMMUNICATIONS INC | EQUITY | 481130102 | 510 | 39,190 | SH | SOLE | 1 |
| JOY GLOBAL INC | EQUITY | 481165108 | 15829 | 271,378 | SH | SOLE | 1 |
| JPMORGAN CHASE & CO | EQUITY | 46625H100 | 1246 | 25,720 | SH | DEFINED | 4 |
| JPMORGAN CHASE & CO | EQUITY | 46625H100 | 17544 | 362,109 | SH | SOLE | 2 |
| JPMORGAN CHASE & CO | EQUITY | 46625H100 | 212082 | 4,377,075 | SH | SOLE | 1 |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 18 | 730 | SH | SOLE | 2 |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 18901 | 750,920 | SH | SOLE | 1 |
| K2 INC | EQUITY | 482732104 | 625 | 41,156 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| KADANT INC | EQUITY | 48282T104 | 362 | 11,595 | SH | SOLE | 1 |
| KAISER ALUMINUM CORP | EQUITY | 483007704 | 916 | 12,566 | SH | SOLE | 1 |
| KAMAN CORP | EQUITY | 483548103 | 632 | 20,258 | SH | SOLE | 1 |
| KANSAS CITY LIFE INSURANCE CO | EQUITY | 484836101 | 180 | 3,868 | SH | SOLE | 1 |
| KANSAS CITY SOUTHERN | EQUITY | 485170302 | 80 | 2,135 | SH | SOLE | 1 |
| KAYDON CORP | EQUITY | 486587108 | 1227 | 23,535 | SH | SOLE | 1 |
| KAYNE ANDERSON ENERGY DEVELOPM | EQUITY | 48660Q102 | 210 | 8,321 | SH | SOLE | 1 |
| KB HOME | EQUITY | 48666K109 | 1416 | 35,969 | SH | SOLE | 1 |
| KB HOME | EQUITY | 48666K109 | 2866 | 72,799 | SH | SOLE | 2 |
| KBR INC | EQUITY | 48242W106 | 10874 | 414,558 | SH | SOLE | 1 |
| KBW INC | EQUITY | 482423100 | 715 | 24,352 | SH | SOLE | 1 |
| KEARNY FINANCIAL CORP | EQUITY | 487169104 | 240 | 17,814 | SH | SOLE | 1 |
| KELLOGG CO | EQUITY | 487836108 | 713 | 13,761 | SH | SOLE | 2 |
| KELLOGG CO | EQUITY | 487836108 | 31479 | 607,817 | SH | SOLE | 1 |
| KELLWOOD CO | EQUITY | 488044108 | 1542 | 54,825 | SH | SOLE | 1 |
| KELLY SERVICES INC | EQUITY | 488152208 | 1977 | 71,983 | SH | SOLE | 1 |
| KEMET CORP | EQUITY | 488360108 | 1930 | 273,762 | SH | SOLE | 1 |
| KENDLE INTERNATIONAL INC | EQUITY | 48880L107 | 388 | 10,563 | SH | SOLE | 1 |
| KENEXA CORP | EQUITY | 488879107 | 793 | 21,025 | SH | SOLE | 1 |
| KENNAMETAL INC | EQUITY | 489170100 | 8015 | 97,704 | SH | SOLE | 1 |
| KENNETH COLE PRODUCTIONS INC | EQUITY | 193294105 | 204 | 8,269 | SH | SOLE | 1 |
| KENSEY NASH CORP | EQUITY | 490057106 | 266 | 9,924 | SH | SOLE | 1 |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515101 | 354 | 36,250 | SH | SOLE | 1 |
| KEYCORP | EQUITY | 493267108 | 17 | 505 | SH | SOLE | 2 |
| KEYCORP | EQUITY | 493267108 | 18040 | 525,494 | SH | SOLE | 1 |
| KEYNOTE SYSTEMS INC | EQUITY | 493308100 | 214 | 13,055 | SH | SOLE | 1 |
| KEYSPAN CORP | EQUITY | 49337W100 | 1 | 25 | SH | DEFINED | 4 |
| KEYSPAN CORP | EQUITY | 49337W100 | 9 | 226 | SH | SOLE | 2 |
| KEYSPAN CORP | EQUITY | 49337W100 | 33947 | 808,655 | SH | SOLE | 1 |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N109 | 563 | 13,610 | SH | SOLE | 1 |
| K-FED BANCORP | EQUITY | 48246S101 | 64 | 4,080 | SH | SOLE | 1 |
| KFORCE INC | EQUITY | 493732101 | 431 | 26,952 | SH | SOLE | 1 |
| KIMBALL INTERNATIONAL INC | EQUITY | 494274103 | 308 | 21,987 | SH | SOLE | 1 |
| KIMBERLY-CLARK CORP | EQUITY | 494368103 | 14 | 211 | SH | DEFINED | 4 |
| KIMBERLY-CLARK CORP | EQUITY | 494368103 | 3335 | 49,856 | SH | SOLE | 2 |
| KIMBERLY-CLARK CORP | EQUITY | 494368103 | 13424 | 200,693 | SH | SOLE | 1 |
| KIMCO REALTY CORP | EQUITY | 49446R109 | 11 | 292 | SH | SOLE | 2 |
| KIMCO REALTY CORP | EQUITY | 49446R109 | 9680 | 254,280 | SH | SOLE | 1 |
| KINDER MORGAN ENERGY PARTNERS | EQUITY | 494550106 | 86 | 1,558 | SH | DEFINED | 4 |
| KINDER MORGAN MANAGEMENT LLC | EQUITY | 49455U100 | 363 | 6,988 | SH | DEFINED | 4 |
| KINDRED HEALTHCARE INC | EQUITY | 494580103 | 3907 | 127,167 | SH | SOLE | 1 |
| KINETIC CONCEPTS INC | EQUITY | 49460W208 | 67 | 1,291 | SH | SOLE | 1 |
| KING PHARMACEUTICALS INC | EQUITY | 495582108 | 6 | 314 | SH | SOLE | 2 |
| KING PHARMACEUTICALS INC | EQUITY | 495582108 | 14680 | 717,513 | SH | SOLE | 1 |
| KINROSS GOLD CORP | EQUITY | 496902404 | 5367 | 460,670 | SH | OTHER | 1 |
| KIRBY CORP | EQUITY | 497266106 | 750 | 19,532 | SH | SOLE | 1 |
| KLA-TENCOR CORP | EQUITY | 482480100 | 14 | 247 | SH | SOLE | 2 |
| KLA-TENCOR CORP | EQUITY | 482480100 | 6936 | 126,231 | SH | SOLE | 1 |
| KNBT BANCORP INC | EQUITY | 482921103 | 337 | 22,952 | SH | SOLE | 1 |
| KNIGHT CAPITAL GROUP INC | EQUITY | 499005106 | 1435 | 86,417 | SH | SOLE | 1 |
| KNIGHT CAPITAL GROUP INC | EQUITY | 499005106 | 4806 | 289,500 | SH | SOLE | 2 |
| KNIGHT TRANSPORTATION INC | EQUITY | 499064103 | 922 | 47,599 | SH | SOLE | 1 |
| KNOLL INC | EQUITY | 498904200 | 926 | 41,342 | SH | SOLE | 1 |
| KNOLOGY INC | EQUITY | 499183804 | 376 | 21,665 | SH | SOLE | 1 |
| KNOT INC/THE | EQUITY | 499184109 | 464 | 22,982 | SH | SOLE | 1 |
| KOHLBERG CAPITAL CORP | EQUITY | 500233101 | 220 | 11,882 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| KOHL'S CORP | EQUITY | 500255104 | 4879 | 68,683 | SH | SOLE | 2 |
| KOHL'S CORP | EQUITY | 500255104 | 35827 | 504,395 | SH | SOLE | 1 |
| KOMAG INC | EQUITY | 500453204 | 2379 | 74,597 | SH | SOLE | 1 |
| KONA GRILL INC | EQUITY | 50047H201 | 1004 | 55,100 | SH | SOLE | 3 |
| KOPPERS HOLDINGS INC | EQUITY | 50060P106 | 491 | 14,592 | SH | SOLE | 1 |
| KORN/FERRY INTERNATIONAL | EQUITY | 500643200 | 4021 | 153,125 | SH | SOLE | 1 |
| KOSAN BIOSCIENCES INC | EQUITY | 50064W107 | 185 | 35,384 | SH | SOLE | 1 |
| KRAFT FOODS INC | EQUITY | 50075N104 | 542 | 15,385 | SH | DEFINED | 4 |
| KRAFT FOODS INC | EQUITY | 50075N104 | 12887 | 365,582 | SH | SOLE | 2 |
| KRAFT FOODS INC | EQUITY | 50075N104 | 45097 | 1,279,338 | SH | SOLE | 1 |
| KRISPY KREME DOUGHNUTS INC | EQUITY | 501014104 | 499 | 53,892 | SH | SOLE | 1 |
| KROGER CO/THE | EQUITY | 501044101 | 16 | 570 | SH | DEFINED | 4 |
| KROGER CO/THE | EQUITY | 501044101 | 1643 | 58,395 | SH | SOLE | 2 |
| KROGER CO/THE | EQUITY | 501044101 | 9663 | 343,502 | SH | SOLE | 1 |
| KRONOS WORLDWIDE INC | EQUITY | 50105F105 | 50 | 1,996 | SH | SOLE | 1 |
| K-SWISS INC | EQUITY | 482686102 | 609 | 21,506 | SH | SOLE | 1 |
| KULICKE & SOFFA INDUSTRIES INC | EQUITY | 501242101 | 504 | 48,114 | SH | SOLE | 1 |
| KV PHARMACEUTICAL CO | EQUITY | 482740206 | 2635 | 96,725 | SH | SOLE | 1 |
| KYPHON INC | EQUITY | 501577100 | 775 | 16,100 | SH | SOLE | 2 |
| KYPHON INC | EQUITY | 501577100 | 1825 | 37,910 | SH | SOLE | 1 |
| L-1 IDENTITY SOLUTIONS INC | EQUITY | 50212A106 | 1008 | 49,276 | SH | SOLE | 1 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 15 | 150 | SH | DEFINED | 4 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 4651 | 47,761 | SH | SOLE | 2 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 5611 | 57,614 | SH | SOLE | 1 |
| LABOR READY INC | EQUITY | 505401208 | 893 | 38,625 | SH | SOLE | 1 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 12 | 151 | SH | SOLE | 2 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 39 | 495 | SH | DEFINED | 4 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 14588 | 186,402 | SH | SOLE | 1 |
| LABRANCHE & CO INC | EQUITY | 505447102 | 327 | 44,243 | SH | SOLE | 1 |
| LACLEDE GROUP INC/THE | EQUITY | 505597104 | 573 | 17,974 | SH | SOLE | 1 |
| LADENBURG THALMANN FINANCIAL S | EQUITY | 50575Q102 | 187 | 81,493 | SH | SOLE | 1 |
| LADISH CO INC | EQUITY | 505754200 | 519 | 12,070 | SH | SOLE | 1 |
| LAIDLAW INTERNATIONAL INC | EQUITY | 50730R102 | 23566 | 682,079 | SH | SOLE | 1 |
| LAKELAND BANCORP INC | EQUITY | 511637100 | 211 | 15,892 | SH | SOLE | 1 |
| LAKELAND FINANCIAL CORP | EQUITY | 511656100 | 216 | 10,142 | SH | SOLE | 1 |
| LAKES ENTERTAINMENT INC | EQUITY | 51206P109 | 175 | 14,820 | SH | SOLE | 1 |
| LAM RESEARCH CORP | EQUITY | 512807108 | 17900 | 348,242 | SH | SOLE | 1 |
| LAMAR ADVERTISING CO | EQUITY | 512815101 | 5608 | 89,362 | SH | SOLE | 1 |
| LAMSON & SESSIONS CO/THE | EQUITY | 513696104 | 313 | 11,775 | SH | SOLE | 1 |
| LANCASTER COLONY CORP | EQUITY | 513847103 | 3166 | 75,590 | SH | SOLE | 1 |
| LANCASTER COLONY CORP | EQUITY | 513847103 | 4817 | 115,000 | SH | SOLE | 2 |
| LANCE INC | EQUITY | 514606102 | 608 | 25,788 | SH | SOLE | 1 |
| LANDAMERICA FINANCIAL GROUP IN | EQUITY | 514936103 | 2396 | 24,834 | SH | SOLE | 1 |
| LANDAUER INC | EQUITY | 51476K103 | 377 | 7,648 | SH | SOLE | 1 |
| LANDEC CORP | EQUITY | 514766104 | 242 | 18,075 | SH | SOLE | 1 |
| LANDRY'S RESTAURANTS INC | EQUITY | 51508L103 | 1289 | 42,583 | SH | SOLE | 1 |
| LANDSTAR SYSTEM INC | EQUITY | 515098101 | 127 | 2,640 | SH | SOLE | 1 |
| LANOPTICS LTD | EQUITY | M6706C103 | 14 | 1,000 | SH | DEFINED | 4 |
| LAS VEGAS SANDS CORP | EQUITY | 517834107 | 35462 | 464,226 | SH | SOLE | 2 |
| LASALLE HOTEL PROPERTIES | EQUITY | 517942108 | 1449 | 33,370 | SH | SOLE | 1 |
| LATTICE SEMICONDUCTOR CORP | EQUITY | 518415104 | 2145 | 374,997 | SH | SOLE | 1 |
| LAUREATE EDUCATION INC | EQUITY | 518613104 | 11267 | 182,733 | SH | SOLE | 1 |
| LAWSON PRODUCTS | EQUITY | 520776105 | 135 | 3,481 | SH | SOLE | 1 |
| LAWSON SOFTWARE INC | EQUITY | 52078P102 | 1071 | 108,295 | SH | SOLE | 1 |
| LAWSON SOFTWARE INC | EQUITY | 52078P102 | 3560 | 360,000 | SH | SOLE | 2 |
| LAYNE CHRISTENSEN CO | EQUITY | 521050104 | 473 | 11,544 | SH | SOLE | 1 |
| LA-Z-BOY INC | EQUITY | 505336107 | 490 | 42,746 | SH | SOLE | 1 |
| LB FOSTER CO | EQUITY | 350060109 | 252 | 8,795 | SH | SOLE | 1 |
| LB FOSTER CO | EQUITY | 350060109 | 758 | 26,428 | SH | DEFINED | 4 |
| LCA-VISION INC | EQUITY | 501803308 | 789 | 16,697 | SH | SOLE | 1 |
| LEAP WIRELESS INTERNATIONAL IN | EQUITY | 521863308 | 115 | 1,362 | SH | SOLE | 1 |
| LEAPFROG ENTERPRISES INC | EQUITY | 52186N106 | 294 | 28,652 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| LEAR CORP | EQUITY | 521865105 | 7 | 205 | SH | DEFINED | 4 |
| LEAR CORP | EQUITY | 521865105 | 8921 | 250,508 | SH | SOLE | 1 |
| LECG CORP | EQUITY | 523234102 | 318 | 21,013 | SH | SOLE | 1 |
| LECG CORP | EQUITY | 523234102 | 3753 | 248,400 | SH | SOLE | 2 |
| LEE ENTERPRISES INC | EQUITY | 523768109 | 3138 | 150,418 | SH | SOLE | 1 |
| LEGG MASON INC | EQUITY | 524901105 | 17 | 169 | SH | SOLE | 2 |
| LEGG MASON INC | EQUITY | 524901105 | 5813 | 59,091 | SH | SOLE | 1 |
| LEGGETT & PLATT INC | EQUITY | 524660107 | 5 | 228 | SH | SOLE | 2 |
| LEGGETT & PLATT INC | EQUITY | 524660107 | 5475 | 248,311 | SH | SOLE | 1 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908100 | 9 | 126 | SH | DEFINED | 4 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908100 | 580 | 7,786 | SH | SOLE | 2 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908100 | 21196 | 279,626 | SH | SOLE | 1 |
| LENNAR CORP | EQUITY | 526057104 | 7 | 179 | SH | SOLE | 2 |
| LENNAR CORP | EQUITY | 526057104 | 3358 | 91,851 | SH | SOLE | 1 |
| LENNOX INTERNATIONAL INC | EQUITY | 526107107 | 70 | 2,050 | SH | SOLE | 1 |
| LEUCADIA NATIONAL CORP | EQUITY | 527288104 | 106 | 3,000 | SH | DEFINED | 4 |
| LEUCADIA NATIONAL CORP | EQUITY | 527288104 | 14163 | 401,776 | SH | SOLE | 1 |
| LEVEL 3 COMMUNICATIONS INC | EQUITY | 52729N100 | 606 | 103,659 | SH | SOLE | 1 |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771107 | 6 | 122 | SH | SOLE | 2 |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771107 | 7 | 150 | SH | DEFINED | 4 |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771107 | 10322 | 209,333 | SH | SOLE | 1 |
| LHC GROUP INC | EQUITY | 50187A107 | 316 | 12,070 | SH | SOLE | 1 |
| LIBBEY INC | EQUITY | 529898108 | 44 | 2,020 | SH | DEFINED | 4 |
| LIBBEY INC | EQUITY | 529898108 | 258 | 11,979 | SH | SOLE | 1 |
| LIBERTY GLOBAL INC | EQUITY | 530555101 | 851 | 20,727 | SH | SOLE | 1 |
| LIBERTY MEDIA CORP - CAPITAL | EQUITY | 53071M302 | 572 | 4,860 | SH | SOLE | 1 |
| LIBERTY MEDIA CORP - INTERACTI | EQUITY | 53071M104 | 1059 | 47,414 | SH | SOLE | 1 |
| LIBERTY MEDIA LLC | FIXED INCOME | 530718AF2 | 4 | 3,000 | PRN | DEFINED | 4 |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 15 | 350 | SH | DEFINED | 4 |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 10152 | 231,094 | SH | SOLE | 1 |
| LIFE TIME FITNESS INC | EQUITY | 53217R207 | 383 | 7,200 | SH | SOLE | 2 |
| LIFE TIME FITNESS INC | EQUITY | 53217R207 | 1406 | 26,410 | SH | SOLE | 1 |
| LIFECELL CORP | EQUITY | 531927101 | 861 | 28,204 | SH | SOLE | 1 |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L109 | 38 | 975 | SH | DEFINED | 4 |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L109 | 5490 | 141,935 | SH | SOLE | 1 |
| LIFETIME BRANDS INC | EQUITY | 53222Q103 | 185 | 9,058 | SH | SOLE | 1 |
| LIGAND PHARMACEUTICALS INC | EQUITY | 53220K207 | 516 | 75,035 | SH | SOLE | 1 |
| LIMELIGHT NETWORKS INC | EQUITY | 53261M104 | 307 | 15,500 | SH | SOLE | 2 |
| LIN TV CORP | EQUITY | 532774106 | 427 | 22,687 | SH | SOLE | 1 |
| LINCARE HOLDINGS INC | EQUITY | 532791100 | 8208 | 205,981 | SH | SOLE | 1 |
| LINCOLN EDUCATIONAL SERVICES C | EQUITY | 533535100 | 58 | 3,899 | SH | SOLE | 1 |
| LINCOLN ELECTRIC HOLDINGS INC | EQUITY | 533900106 | 7790 | 104,934 | SH | SOLE | 1 |
| LINCOLN NATIONAL CORP | EQUITY | 534187109 | 3 | 40 | SH | DEFINED | 4 |
| LINCOLN NATIONAL CORP | EQUITY | 534187109 | 25 | 349 | SH | SOLE | 2 |
| LINCOLN NATIONAL CORP | EQUITY | 534187109 | 24206 | 341,173 | SH | SOLE | 1 |
| LINDSAY CORP | EQUITY | 535555106 | 429 | 9,683 | SH | SOLE | 1 |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 3608 | 99,727 | SH | SOLE | 2 |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 4743 | 131,081 | SH | SOLE | 1 |
| LIONBRIDGE TECHNOLOGIES | EQUITY | 536252109 | 297 | 50,352 | SH | SOLE | 1 |
| LIQUIDITY SERVICES INC | EQUITY | 53635B107 | 166 | 8,829 | SH | SOLE | 1 |
| LITHIA MOTORS INC | EQUITY | 536797103 | 335 | 13,207 | SH | SOLE | 1 |
| LITTELFUSE INC | EQUITY | 537008104 | 625 | 18,498 | SH | SOLE | 1 |
| LIVE NATION INC | EQUITY | 538034109 | 1220 | 54,520 | SH | SOLE | 1 |
| LIVEPERSON INC | EQUITY | 538146101 | 163 | 30,539 | SH | SOLE | 1 |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 5 | 135 | SH | SOLE | 2 |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 1812 | 48,576 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| LKQ CORP | EQUITY | 501889208 | 932 | 37,783 | SH | SOLE | 1 |
| LLOYDS TSB GROUP PLC | EQUITY | 539439109 | 1302 | 29,116 | SH | DEFINED | 4 |
| LMI AEROSPACE INC | EQUITY | 502079106 | 2089 | 86,000 | SH | SOLE | 2 |
| LOCKHEED MARTIN CORP | EQUITY | 539830AP4 | 4 | 3,000 | SH | DEFINED | 4 |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 7 | 75 | SH | DEFINED | 4 |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 17453 | 185,417 | SH | SOLE | 1 |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 38259 | 406,445 | SH | SOLE | 2 |
| LODGENET ENTERTAINMENT CORP | EQUITY | 540211109 | 606 | 18,909 | SH | SOLE | 1 |
| LODGIAN INC | EQUITY | 54021P403 | 236 | 15,723 | SH | SOLE | 1 |
| LOEWS CORP | EQUITY | 540424108 | 29 | 574 | SH | SOLE | 2 |
| LOEWS CORP | EQUITY | 540424108 | 55 | 1,084 | SH | DEFINED | 4 |
| LOEWS CORP | EQUITY | 540424108 | 9828 | 192,784 | SH | SOLE | 1 |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424207 | 5 | 65 | SH | DEFINED | 4 |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424207 | 234 | 3,028 | SH | SOLE | 1 |
| LOJACK CORP | EQUITY | 539451104 | 1950 | 87,493 | SH | SOLE | 1 |
| LONGS DRUG STORES CORP | EQUITY | 543162101 | 2354 | 44,827 | SH | SOLE | 1 |
| LOOPNET INC | EQUITY | 543524300 | 1567 | 67,177 | SH | SOLE | 1 |
| LORAL SPACE & COMMUNICATIONS I | EQUITY | 543881106 | 11270 | 228,694 | SH | SOLE | 1 |
| LOUISIANA-PACIFIC CORP | EQUITY | 546347105 | 4880 | 257,930 | SH | SOLE | 1 |
| LOUISIANA-PACIFIC CORP | EQUITY | 546347105 | 5286 | 279,400 | SH | SOLE | 2 |
| LOWE'S COS INC | EQUITY | 548661107 | 18 | 600 | SH | DEFINED | 4 |
| LOWE'S COS INC | EQUITY | 548661107 | 69 | 2,239 | SH | SOLE | 2 |
| LOWE'S COS INC | EQUITY | 548661107 | 19818 | 645,759 | SH | SOLE | 1 |
| LSB INDUSTRIES INC | EQUITY | 502160104 | 263 | 12,286 | SH | SOLE | 1 |
| LSI CORP | EQUITY | 502161102 | 7 | 992 | SH | SOLE | 2 |
| LSI CORP | EQUITY | 502161102 | 2655 | 353,531 | SH | SOLE | 1 |
| LSI INDUSTRIES INC | EQUITY | 50216C108 | 273 | 15,273 | SH | SOLE | 1 |
| LTC PROPERTIES INC | EQUITY | 502175102 | 448 | 19,686 | SH | SOLE | 1 |
| LTD BRANDS INC | EQUITY | 532716107 | 4267 | 155,441 | SH | SOLE | 1 |
| LTD BRANDS INC | EQUITY | 532716107 | 5705 | 207,841 | SH | SOLE | 2 |
| LTX CORP | EQUITY | 502392103 | 287 | 51,690 | SH | SOLE | 1 |
| LUBRIZOL CORP | EQUITY | 549271104 | 19 | 300 | SH | DEFINED | 4 |
| LUBRIZOL CORP | EQUITY | 549271104 | 11083 | 171,699 | SH | SOLE | 1 |
| LUFKIN INDUSTRIES INC | EQUITY | 549764108 | 2190 | 33,920 | SH | SOLE | 1 |
| LUMINEX CORP | EQUITY | 55027E102 | 367 | 29,812 | SH | SOLE | 1 |
| LUNA INNOVATIONS INC | EQUITY | 550351100 | 6 | 1,351 | SH | DEFINED | 4 |
| LUNDIN MINING CORP | EQUITY | 550372106 | 1524 | 126,000 | SH | OTHER | 1 |
| LYDALL INC | EQUITY | 550819106 | 295 | 20,200 | SH | SOLE | 1 |
| LYONDELL CHEMICAL CO | EQUITY | 552078107 | 19756 | 532,216 | SH | SOLE | 1 |
| M&F WORLDWIDE CORP | EQUITY | 552541104 | 672 | 10,092 | SH | SOLE | 1 |
| M&T BANK CORP | EQUITY | 55261F104 | 10 | 98 | SH | SOLE | 2 |
| M&T BANK CORP | EQUITY | 55261F104 | 10253 | 95,913 | SH | SOLE | 1 |
| M/I HOMES INC | EQUITY | 55305B101 | 267 | 10,035 | SH | SOLE | 1 |
| MACATAWA BANK CORP | EQUITY | 554225102 | 205 | 12,873 | SH | SOLE | 1 |
| MACERICH CO/THE | EQUITY | 554382101 | 6141 | 74,513 | SH | SOLE | 1 |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 17 | 400 | SH | DEFINED | 4 |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 3132 | 72,008 | SH | SOLE | 1 |
| MACROVISION CORP | EQUITY | 555904101 | 830 | 27,600 | SH | SOLE | 2 |
| MACROVISION CORP | EQUITY | 555904101 | 5207 | 173,228 | SH | SOLE | 1 |
| MACY'S INC | EQUITY | 55616P104 | 590 | 14,826 | SH | SOLE | 2 |
| MACY'S INC | EQUITY | 55616P104 | 31671 | 796,156 | SH | SOLE | 1 |
| MADISON STRATEGIC SECTOR PREMI | EQUITY | 558268108 | 261 | 13,000 | SH | DEFINED | 4 |
| MAF BANCORP INC | EQUITY | 55261R108 | 1488 | 27,416 | SH | SOLE | 1 |
| MAGELLAN HEALTH SERVICES INC | EQUITY | 559079207 | 1512 | 32,538 | SH | SOLE | 1 |
| MAGELLAN HEALTH SERVICES INC | EQUITY | 559079207 | 7849 | 168,900 | SH | SOLE | 2 |
| MAGELLAN MIDSTREAM HOLDINGS LP | EQUITY | 55907R108 | 1788 | 59,600 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| MAGMA DESIGN AUTOMATION INC | EQUITY | 559181102 | 450 | 32,068 | SH | SOLE | 1 |
| MAGNA ENTERTAINMENT CORP | EQUITY | 559211107 | 98 | 33,506 | SH | SOLE | 1 |
| MAGNA INTERNATIONAL INC | EQUITY | 559222401 | 202 | 2,207 | SH | OTHER | 1 |
| MAIDENFORM BRANDS INC | EQUITY | 560305104 | 380 | 19,124 | SH | SOLE | 1 |
| MAINSOURCE FINANCIAL GROUP INC | EQUITY | 56062Y102 | 262 | 15,582 | SH | SOLE | 1 |
| MANHATTAN ASSOCIATES INC | EQUITY | 562750109 | 391 | 14,000 | SH | SOLE | 2 |
| MANHATTAN ASSOCIATES INC | EQUITY | 562750109 | 1062 | 38,036 | SH | SOLE | 1 |
| MANITOWOC CO INC/THE | EQUITY | 563571108 | 34 | 428 | SH | DEFINED | 4 |
| MANITOWOC CO INC/THE | EQUITY | 563571108 | 197 | 2,445 | SH | SOLE | 1 |
| MANNATECH INC | EQUITY | 563771104 | 207 | 13,017 | SH | SOLE | 1 |
| MANNKIND CORP | EQUITY | 56400P201 | 428 | 34,699 | SH | SOLE | 1 |
| MANOR CARE INC | EQUITY | 564055101 | 6 | 94 | SH | SOLE | 2 |
| MANOR CARE INC | EQUITY | 564055101 | 2156 | 33,028 | SH | SOLE | 1 |
| MANPOWER INC | EQUITY | 56418H100 | 19149 | 207,596 | SH | SOLE | 1 |
| MANTECH INTERNATIONAL CORP | EQUITY | 564563104 | 501 | 16,249 | SH | SOLE | 1 |
| MANULIFE FINANCIAL CORP | EQUITY | 56501R106 | 1266 | 33,802 | SH | OTHER | 1 |
| MARATHON ACQUISITION CORP | EQUITY | 565756103 | 248 | 31,492 | SH | SOLE | 1 |
| MARATHON OIL CORP | EQUITY | 565849106 | 7 | 122 | SH | DEFINED | 4 |
| MARATHON OIL CORP | EQUITY | 565849106 | 53 | 884 | SH | SOLE | 2 |
| MARATHON OIL CORP | EQUITY | 565849106 | 30759 | 512,987 | SH | SOLE | 1 |
| MARCHEX INC | EQUITY | 56624R108 | 380 | 23,281 | SH | SOLE | 1 |
| MARCUS CORP | EQUITY | 566330106 | 418 | 17,611 | SH | SOLE | 1 |
| MARINE PRODUCTS CORP | EQUITY | 568427108 | 81 | 9,863 | SH | SOLE | 1 |
| MARINEMAX INC | EQUITY | 567908108 | 272 | 13,599 | SH | SOLE | 1 |
| MARINER ENERGY INC | EQUITY | 56845T305 | 1758 | 72,500 | SH | SOLE | 1 |
| MARKEL CORP | EQUITY | 570535104 | 182 | 375 | SH | SOLE | 1 |
| MARKETAXESS HOLDINGS INC | EQUITY | 57060D108 | 465 | 25,830 | SH | SOLE | 1 |
| MARKWEST HYDROCARBON INC | EQUITY | 570762104 | 306 | 5,329 | SH | SOLE | 1 |
| MARRIOTT INTERNATIONAL INC/DE | EQUITY | 571903202 | 7 | 170 | SH | DEFINED | 4 |
| MARRIOTT INTERNATIONAL INC/DE | EQUITY | 571903202 | 18 | 423 | SH | SOLE | 2 |
| MARRIOTT INTERNATIONAL INC/DE | EQUITY | 571903202 | 6111 | 141,323 | SH | SOLE | 1 |
| MARSH & MCLENNAN COS INC | EQUITY | 571748102 | 22 | 716 | SH | SOLE | 2 |
| MARSH & MCLENNAN COS INC | EQUITY | 571748102 | 7363 | 238,436 | SH | SOLE | 1 |
| MARSHALL & ILSLEY CORP | EQUITY | 571834100 | 120 | 2,524 | SH | SOLE | 2 |
| MARSHALL & ILSLEY CORP | EQUITY | 571834100 | 5881 | 123,464 | SH | SOLE | 1 |
| MARTEK BIOSCIENCES CORP | EQUITY | 572901106 | 697 | 26,836 | SH | SOLE | 1 |
| MARTEN TRANSPORT LTD | EQUITY | 573075108 | 229 | 12,719 | SH | SOLE | 1 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 2 | 100 | SH | DEFINED | 4 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 380 | 22,104 | SH | SOLE | 1 |
| MARTIN MARIETTA MATERIALS INC | EQUITY | 573284106 | 16924 | 104,455 | SH | SOLE | 1 |
| MARVEL ENTERTAINMENT INC | EQUITY | 57383T103 | 1149 | 45,097 | SH | SOLE | 1 |
| MASCO CORP | EQUITY | 574599106 | 14 | 500 | SH | DEFINED | 4 |
| MASCO CORP | EQUITY | 574599106 | 5580 | 195,987 | SH | SOLE | 2 |
| MASCO CORP | EQUITY | 574599106 | 20607 | 723,814 | SH | SOLE | 1 |
| MASSEY ENERGY CO | EQUITY | 576206106 | 46 | 1,723 | SH | SOLE | 1 |
| MASTEC INC | EQUITY | 576323109 | 559 | 35,319 | SH | SOLE | 1 |
| MASTERCARD INC | EQUITY | 57636Q104 | 6025 | 36,323 | SH | SOLE | 1 |
| MASTERCARD INC | EQUITY | 57636Q104 | 8111 | 48,900 | SH | SOLE | 3 |
| MATERIALS SELECT SECTOR SPDR F | EQUITY | 81369Y100 | 65 | 1,615 | SH | DEFINED | 4 |
| MATRIA HEALTHCARE INC | EQUITY | 576817209 | 937 | 30,944 | SH | SOLE | 1 |
| MATRIX SERVICE CO | EQUITY | 576853105 | 686 | 27,591 | SH | SOLE | 1 |
| MATTEL INC | EQUITY | 577081102 | 13 | 507 | SH | SOLE | 2 |
| MATTEL INC | EQUITY | 577081102 | 51 | 2,036 | SH | DEFINED | 4 |
| MATTEL INC | EQUITY | 577081102 | 5874 | 232,261 | SH | SOLE | 1 |
| MATTHEWS INTERNATIONAL CORP | EQUITY | 577128101 | 4500 | 103,190 | SH | SOLE | 1 |
| MATTSON TECHNOLOGY INC | EQUITY | 577223100 | 425 | 43,838 | SH | SOLE | 1 |
| MAUI LAND & PINEAPPLE CO INC | EQUITY | 577345101 | 135 | 3,689 | SH | SOLE | 1 |
| MAXIM INTEGRATED PRODUCTS INC | EQUITY | 57772K101 | 14 | 413 | SH | SOLE | 2 |
| MAXIM INTEGRATED PRODUCTS INC | EQUITY | 57772K101 | 5586 | 167,193 | SH | SOLE | 1 |
| MAXIMUS INC | EQUITY | 577933104 | 790 | 18,202 | SH | SOLE | 1 |
| MAXYGEN INC | EQUITY | 577776107 | 174 | 20,295 | SH | SOLE | 1 |
| MB FINANCIAL INC | EQUITY | 55264U108 | 1055 | 30,359 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| MBIA INC | EQUITY | 55262C100 | 11 | 169 | SH | SOLE | 2 |
| MBIA INC | EQUITY | 55262C100 | 5473 | 87,966 | SH | SOLE | 1 |
| MCAFEE INC | EQUITY | 579064106 | 15 | 430 | SH | DEFINED | 4 |
| MCAFEE INC | EQUITY | 579064106 | 13803 | 392,129 | SH | SOLE | 1 |
| MCCLATCHY CO | EQUITY | 579489105 | 43 | 1,702 | SH | SOLE | 1 |
| MCCORMICK & CO INC/MD | EQUITY | 579780206 | 6 | 168 | SH | SOLE | 2 |
| MCCORMICK & CO INC/MD | EQUITY | 579780206 | 2264 | 59,297 | SH | SOLE | 1 |
| MCCORMICK & SCHMICK'S SEAFOOD | EQUITY | 579793100 | 316 | 12,186 | SH | SOLE | 1 |
| MCDERMOTT INTERNATIONAL INC | EQUITY | 580037109 | 196 | 2,364 | SH | SOLE | 1 |
| MCDONALD'S CORP | EQUITY | 580135101 | 73 | 1,445 | SH | DEFINED | 4 |
| MCDONALD'S CORP | EQUITY | 580135101 | 30930 | 609,335 | SH | SOLE | 2 |
| MCDONALD'S CORP | EQUITY | 580135101 | 71671 | 1,411,956 | SH | SOLE | 1 |
| MCG CAPITAL CORP | EQUITY | 58047P107 | 2379 | 148,532 | SH | SOLE | 1 |
| MCGRATH RENTCORP | EQUITY | 580589109 | 706 | 20,957 | SH | SOLE | 1 |
| MCGRAW-HILL COS INC/THE | EQUITY | 580645109 | 20 | 300 | SH | DEFINED | 4 |
| MCGRAW-HILL COS INC/THE | EQUITY | 580645109 | 30 | 442 | SH | SOLE | 2 |
| MCGRAW-HILL COS INC/THE | EQUITY | 580645109 | 33723 | 495,338 | SH | SOLE | 1 |
| MCKESSON CORP | EQUITY | 58155Q103 | 23 | 381 | SH | SOLE | 2 |
| MCKESSON CORP | EQUITY | 58155Q103 | 9852 | 165,191 | SH | SOLE | 1 |
| MCMORAN EXPLORATION CO | EQUITY | 582411104 | 275 | 19,611 | SH | SOLE | 1 |
| MDC HOLDINGS INC | EQUITY | 552676108 | 4208 | 87,016 | SH | SOLE | 1 |
| MDS INC | EQUITY | 55269P302 | 56 | 2,759 | SH | OTHER | 1 |
| MDU RESOURCES GROUP INC | EQUITY | 552690109 | 12608 | 449,650 | SH | SOLE | 1 |
| MEADOWBROOK INSURANCE GROUP IN | EQUITY | 58319P108 | 241 | 22,015 | SH | SOLE | 1 |
| MEADWESTVACO CORP | EQUITY | 583334107 | 8 | 238 | SH | SOLE | 2 |
| MEADWESTVACO CORP | EQUITY | 583334107 | 151 | 4,282 | SH | DEFINED | 4 |
| MEADWESTVACO CORP | EQUITY | 583334107 | 3061 | 86,676 | SH | SOLE | 1 |
| MEASUREMENT SPECIALTIES INC | EQUITY | 583421102 | 281 | 11,871 | SH | SOLE | 1 |
| MECHEL | EQUITY | 583840103 | 2192 | 60,000 | SH | SOLE | 1 |
| MEDAREX INC | EQUITY | 583916101 | 1498 | 104,798 | SH | SOLE | 1 |
| MEDCATH CORP | EQUITY | 58404W109 | 359 | 11,294 | SH | SOLE | 1 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 20 | 256 | SH | DEFINED | 4 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 677 | 8,676 | SH | SOLE | 2 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 19944 | 255,725 | SH | SOLE | 1 |
| MEDIA GENERAL INC | EQUITY | 584404107 | 2445 | 73,495 | SH | SOLE | 1 |
| MEDIACOM COMMUNICATIONS CORP | EQUITY | 58446K105 | 437 | 45,125 | SH | SOLE | 1 |
| MEDICAL ACTION INDUSTRIES INC | EQUITY | 58449L100 | 209 | 11,579 | SH | SOLE | 1 |
| MEDICAL PROPERTIES TRUST INC | EQUITY | 58463J304 | 991 | 74,880 | SH | SOLE | 1 |
| MEDICINES CO/THE | EQUITY | 584688105 | 758 | 43,039 | SH | SOLE | 1 |
| MEDICIS PHARMACEUTICAL CORP | EQUITY | 584690309 | 354 | 11,600 | SH | SOLE | 2 |
| MEDICIS PHARMACEUTICAL CORP | EQUITY | 584690309 | 5573 | 182,467 | SH | SOLE | 1 |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P107 | 280 | 19,047 | SH | SOLE | 1 |
| MEDIVATION INC | EQUITY | 58501N101 | 363 | 17,755 | SH | SOLE | 1 |
| MEDTRONIC INC | EQUITY | 585055106 | 41 | 789 | SH | DEFINED | 4 |
| MEDTRONIC INC | FIXED INCOME | 585055AM8 | 2625 | 2,500,000 | PRN | SOLE | 1 |
| MEDTRONIC INC | EQUITY | 585055106 | 11454 | 220,862 | SH | SOLE | 2 |
| MEDTRONIC INC | EQUITY | 585055106 | 43194 | 832,894 | SH | SOLE | 1 |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 24 | 536 | SH | SOLE | 2 |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 36 | 807 | SH | DEFINED | 4 |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 8012 | 182,087 | SH | SOLE | 1 |
| MEMC ELECTRONIC MATERIALS INC | EQUITY | 552715104 | 18 | 289 | SH | SOLE | 2 |
| MEMC ELECTRONIC MATERIALS INC | EQUITY | 552715104 | 236 | 3,868 | SH | DEFINED | 4 |
| MEMC ELECTRONIC MATERIALS INC | EQUITY | 552715104 | 16369 | 267,822 | SH | SOLE | 1 |
| MEN'S WEARHOUSE INC | EQUITY | 587118100 | 27 | 530 | SH | DEFINED | 4 |
| MEN'S WEARHOUSE INC | EQUITY | 587118100 | 2304 | 45,105 | SH | SOLE | 1 |
| MENTOR CORP | EQUITY | 587188103 | 1345 | 33,060 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| MENTOR GRAPHICS CORP | EQUITY | 587200106 | 3673 | 278,898 | SH | SOLE | 1 |
| MERCER INTERNATIONAL INC | EQUITY | 588056101 | 270 | 26,516 | SH | SOLE | 1 |
| MERCK & CO INC | EQUITY | 589331107 | 52 | 1,039 | SH | DEFINED | 4 |
| MERCK & CO INC | EQUITY | 589331107 | 11513 | 231,186 | SH | SOLE | 2 |
| MERCK & CO INC | EQUITY | 589331107 | 75351 | 1,513,073 | SH | SOLE | 1 |
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378108 | 226 | 18,487 | SH | SOLE | 1 |
| MERCURY GENERAL CORP | EQUITY | 589400100 | 4828 | 87,601 | SH | SOLE | 1 |
| MEREDITH CORP | EQUITY | 589433101 | 379 | 6,150 | SH | SOLE | 2 |
| MEREDITH CORP | EQUITY | 589433101 | 2154 | 34,972 | SH | SOLE | 1 |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584101 | 716 | 33,050 | SH | SOLE | 1 |
| MERIDIAN GOLD INC | EQUITY | 589975101 | 6278 | 229,041 | SH | OTHER | 1 |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q109 | 225 | 74,351 | SH | SOLE | 1 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 589889104 | 272 | 22,783 | SH | SOLE | 1 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 589889104 | 1954 | 163,412 | SH | SOLE | 2 |
| MERITAGE HOMES CORP | EQUITY | 59001A102 | 584 | 21,821 | SH | SOLE | 1 |
| MERRILL LYNCH & CO INC | EQUITY | 590188108 | 87 | 1,043 | SH | DEFINED | 4 |
| MERRILL LYNCH & CO INC | EQUITY | 590188108 | 18966 | 226,922 | SH | SOLE | 2 |
| MERRILL LYNCH & CO INC | EQUITY | 590188108 | 54193 | 648,399 | SH | SOLE | 1 |
| MERUELO MADDUX PROPERTIES INC | EQUITY | 590473104 | 311 | 38,056 | SH | SOLE | 1 |
| METABOLIX INC | EQUITY | 591018809 | 301 | 12,017 | SH | SOLE | 1 |
| METABOLIX INC | EQUITY | 591018809 | 436 | 17,400 | SH | SOLE | 2 |
| METAL MANAGEMENT INC | EQUITY | 591097209 | 17 | 395 | SH | DEFINED | 4 |
| METAL MANAGEMENT INC | EQUITY | 591097209 | 939 | 21,312 | SH | SOLE | 1 |
| METHANEX CORP | EQUITY | 59151K108 | 14 | 558 | SH | DEFINED | 4 |
| METHANEX CORP | EQUITY | 59151K108 | 55 | 2,202 | SH | OTHER | 1 |
| METHODE ELECTRONICS INC | EQUITY | 591520200 | 662 | 42,320 | SH | SOLE | 1 |
| METLIFE INC | EQUITY | 59156R108 | 5696 | 88,332 | SH | SOLE | 2 |
| METLIFE INC | EQUITY | 59156R108 | 41212 | 639,150 | SH | SOLE | 1 |
| METRETEK TECHNOLOGIES INC | EQUITY | 59159Q107 | 6374 | 412,800 | SH | SOLE | 2 |
| METROPCS COMMUNICATIONS INC | EQUITY | 591708102 | 40 | 1,222 | SH | SOLE | 1 |
| METSO OYJ | EQUITY | 592671101 | 32 | 551 | SH | DEFINED | 4 |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688105 | 86 | 902 | SH | SOLE | 1 |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688105 | 573 | 6,000 | SH | SOLE | 2 |
| MFA MORTGAGE INVESTMENTS INC | EQUITY | 55272X102 | 492 | 67,536 | SH | SOLE | 1 |
| MFS MULTIMARKET INCOME TRUST | EQUITY | 552737108 | 29 | 4,800 | SH | DEFINED | 4 |
| MGE ENERGY INC | EQUITY | 55277P104 | 577 | 17,653 | SH | SOLE | 1 |
| MGI PHARMA INC | EQUITY | 552880106 | 17 | 760 | SH | DEFINED | 4 |
| MGI PHARMA INC | EQUITY | 552880106 | 1485 | 66,379 | SH | SOLE | 1 |
| MGIC INVESTMENT CORP | EQUITY | 552848103 | 6 | 107 | SH | SOLE | 2 |
| MGIC INVESTMENT CORP | EQUITY | 552848103 | 10260 | 180,437 | SH | SOLE | 1 |
| MGP INGREDIENTS INC | EQUITY | 55302G103 | 139 | 8,233 | SH | SOLE | 1 |
| MI DEVELOPMENTS INC | EQUITY | 55304X104 | 27 | 735 | SH | OTHER | 1 |
| MICHAEL BAKER CORP | EQUITY | 057149106 | 223 | 6,008 | SH | SOLE | 1 |
| MICREL INC | EQUITY | 594793101 | 2342 | 184,115 | SH | SOLE | 1 |
| MICROCHIP TECHNOLOGY INC | EQUITY | 595017104 | 11 | 300 | SH | DEFINED | 4 |
| MICROCHIP TECHNOLOGY INC | EQUITY | 595017104 | 26396 | 712,596 | SH | SOLE | 1 |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 12 | 974 | SH | SOLE | 2 |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 4404 | 351,455 | SH | SOLE | 1 |
| MICROS SYSTEMS INC | EQUITY | 594901100 | 794 | 14,600 | SH | SOLE | 2 |
| MICROS SYSTEMS INC | EQUITY | 594901100 | 1834 | 33,715 | SH | SOLE | 1 |
| MICROSEMI CORP | EQUITY | 595137100 | 575 | 24,000 | SH | SOLE | 2 |
| MICROSEMI CORP | EQUITY | 595137100 | 1520 | 63,461 | SH | SOLE | 1 |
| MICROSOFT CORP | EQUITY | 594918104 | 925 | 31,395 | SH | DEFINED | 4 |
| MICROSOFT CORP | EQUITY | 594918104 | 22194 | 753,091 | SH | SOLE | 2 |
| MICROSOFT CORP | EQUITY | 594918104 | 200611 | 6,806,908 | SH | SOLE | 1 |
| MICROSTRATEGY INC | EQUITY | 594972408 | 752 | 7,957 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| MICROTUNE INC | EQUITY | 59514P109 | 233 | 44,592 | SH | SOLE | 1 |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V102 | 3 | 140 | SH | DEFINED | 4 |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V102 | 307 | 12,485 | SH | SOLE | 1 |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V102 | 450 | 18,300 | SH | SOLE | 2 |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V102 | 2052 | 83,400 | SH | SOLE | 3 |
| MIDAS INC | EQUITY | 595626102 | 1048 | 46,242 | SH | SOLE | 1 |
| MIDCAP SPDR TRUST SERIES 1 | EQUITY | 595635103 | 547 | 3,357 | SH | DEFINED | 4 |
| MIDDLEBY CORP | EQUITY | 596278101 | 340 | 5,692 | SH | SOLE | 1 |
| MIDLAND CO/THE | EQUITY | 597486109 | 385 | 8,203 | SH | SOLE | 1 |
| MIDWAY GAMES INC | EQUITY | 598148104 | 122 | 19,238 | SH | SOLE | 1 |
| MIDWEST AIR GROUP INC | EQUITY | 597911106 | 307 | 20,459 | SH | SOLE | 1 |
| MIDWEST BANC HOLDINGS INC | EQUITY | 598251106 | 236 | 16,244 | SH | SOLE | 1 |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 3 | 240 | SH | DEFINED | 4 |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 9269 | 876,871 | SH | SOLE | 1 |
| MILLER INDUSTRIES INC/TN | EQUITY | 600551204 | 209 | 8,324 | SH | SOLE | 1 |
| MILLICOM INTERNATIONAL CELLULA | EQUITY | L6388F110 | 59 | 643 | SH | DEFINED | 4 |
| MILLIPORE CORP | EQUITY | 601073109 | 5 | 70 | SH | SOLE | 2 |
| MILLIPORE CORP | EQUITY | 601073109 | 1703 | 22,677 | SH | SOLE | 1 |
| MINE SAFETY APPLIANCES CO | EQUITY | 602720104 | 4201 | 96,006 | SH | SOLE | 1 |
| MINERALS TECHNOLOGIES INC | EQUITY | 603158106 | 4176 | 62,382 | SH | SOLE | 1 |
| MINRAD INTERNATIONAL INC | EQUITY | 60443P103 | 232 | 39,185 | SH | SOLE | 1 |
| MIPS TECHNOLOGIES INC | EQUITY | 604567107 | 317 | 36,094 | SH | SOLE | 1 |
| MIRAMAR MINING CORP | EQUITY | 60466E100 | 6951 | 1,603,400 | SH | OTHER | 1 |
| MIRANT CORP | EQUITY | 60467R118 | 1 | 55 | SH | DEFINED | 4 |
| MIRANT CORP | EQUITY | 60467R100 | 26770 | 627,672 | SH | SOLE | 1 |
| MISSION WEST PROPERTIES | EQUITY | 605203108 | 228 | 16,342 | SH | SOLE | 1 |
| MKS INSTRUMENTS INC | EQUITY | 55306N104 | 5 | 179 | SH | DEFINED | 4 |
| MKS INSTRUMENTS INC | EQUITY | 55306N104 | 1166 | 42,094 | SH | SOLE | 1 |
| MOBILE MINI INC | EQUITY | 60740F105 | 872 | 29,874 | SH | SOLE | 1 |
| MOBILE TELESYSTEMS OJSC | EQUITY | 607409109 | 15105 | 251,640 | SH | SOLE | 1 |
| MODINE MANUFACTURING CO | EQUITY | 607828100 | 2418 | 106,974 | SH | SOLE | 1 |
| MOHAWK INDUSTRIES INC | EQUITY | 608190104 | 13423 | 133,174 | SH | SOLE | 1 |
| MOLDFLOW CORP | EQUITY | 608507109 | 1081 | 49,177 | SH | DEFINED | 4 |
| MOLECULAR INSIGHT PHARMACEUTIC | EQUITY | 60852M104 | 40 | 4,185 | SH | SOLE | 1 |
| MOLEX INC | EQUITY | 608554101 | 1954 | 65,118 | SH | SOLE | 1 |
| MOLEX INC | EQUITY | 608554101 | 3763 | 125,383 | SH | SOLE | 2 |
| MOLINA HEALTHCARE INC | EQUITY | 60855R100 | 347 | 11,366 | SH | SOLE | 1 |
| MOLSON COORS BREWING CO | EQUITY | 60871R209 | 6 | 61 | SH | SOLE | 2 |
| MOLSON COORS BREWING CO | EQUITY | 60871R209 | 25 | 275 | SH | DEFINED | 4 |
| MOLSON COORS BREWING CO | EQUITY | 60871R209 | 2089 | 22,594 | SH | SOLE | 1 |
| MOMENTA PHARMACEUTICALS INC | EQUITY | 60877T100 | 199 | 19,723 | SH | SOLE | 1 |
| MONACO COACH CORP | EQUITY | 60886R103 | 357 | 24,910 | SH | SOLE | 1 |
| MONARCH CASINO & RESORT INC | EQUITY | 609027107 | 268 | 9,992 | SH | SOLE | 1 |
| MONEYGRAM INTERNATIONAL INC | EQUITY | 60935Y109 | 5732 | 205,073 | SH | SOLE | 1 |
| MONOLITHIC POWER SYSTEMS INC | EQUITY | 609839105 | 344 | 19,735 | SH | SOLE | 1 |
| MONRO MUFFLER INC | EQUITY | 610236101 | 392 | 10,454 | SH | SOLE | 1 |
| MONSANTO CO | EQUITY | 61166W101 | 493 | 7,300 | SH | SOLE | 3 |
| MONSANTO CO | EQUITY | 61166W101 | 572 | 8,467 | SH | DEFINED | 4 |
| MONSANTO CO | EQUITY | 61166W101 | 8235 | 121,923 | SH | SOLE | 2 |
| MONSANTO CO | EQUITY | 61166W101 | 22275 | 329,806 | SH | SOLE | 1 |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 7 | 168 | SH | SOLE | 2 |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 2688 | 65,404 | SH | SOLE | 1 |
| MONTGOMERY STREET INCOME SECUR | EQUITY | 614115103 | 26 | 1,500 | SH | DEFINED | 4 |
| MOODY'S CORP | EQUITY | 615369105 | 18 | 296 | SH | SOLE | 2 |
| MOODY'S CORP | EQUITY | 615369105 | 18061 | 290,375 | SH | SOLE | 1 |
| MOOG INC | EQUITY | 615394202 | 1391 | 31,525 | SH | SOLE | 1 |
| MORGAN STANLEY | EQUITY | 617446448 | 4 | 50 | SH | DEFINED | 4 |
| MORGAN STANLEY | EQUITY | 617446448 | 40311 | 480,582 | SH | SOLE | 2 |
| MORGAN STANLEY | EQUITY | 617446448 | 68657 | 818,430 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| MORGAN STANLEY CAP TRUST | FIXED INCOME | 61753R200 | 242 | 10,000 | PRN | SOLE | 1 |
| MORGAN STANLEY EASTERN EUROPE | EQUITY | 616988101 | 27 | 726 | SH | DEFINED | 4 |
| MORGANS HOTEL GROUP CO | EQUITY | 61748W108 | 413 | 16,930 | SH | SOLE | 1 |
| MORNINGSTAR INC | EQUITY | 617700109 | 481 | 10,234 | SH | SOLE | 1 |
| MORNINGSTAR INC | EQUITY | 617700109 | 494 | 10,500 | SH | SOLE | 2 |
| MORTON'S RESTAURANT GROUP INC | EQUITY | 619430101 | 160 | 8,848 | SH | SOLE | 1 |
| MOSAIC CO/THE | EQUITY | 61945A107 | 62 | 1,598 | SH | SOLE | 1 |
| MOTOROLA INC | EQUITY | 620076109 | 24 | 1,330 | SH | DEFINED | 4 |
| MOTOROLA INC | EQUITY | 620076109 | 53 | 2,982 | SH | SOLE | 2 |
| MOTOROLA INC | EQUITY | 620076109 | 30622 | 1,729,962 | SH | SOLE | 1 |
| MOVADO GROUP INC | EQUITY | 624580106 | 5 | 145 | SH | DEFINED | 4 |
| MOVADO GROUP INC | EQUITY | 624580106 | 483 | 14,318 | SH | SOLE | 1 |
| MOVE INC | EQUITY | 62458M108 | 389 | 86,785 | SH | SOLE | 1 |
| MPS GROUP INC | EQUITY | 553409103 | 4479 | 335,014 | SH | SOLE | 1 |
| MRV COMMUNICATIONS INC | EQUITY | 553477100 | 341 | 104,821 | SH | SOLE | 1 |
| MSC INDUSTRIAL DIRECT CO | EQUITY | 553530106 | 1451 | 26,380 | SH | DEFINED | 4 |
| MSC INDUSTRIAL DIRECT CO | EQUITY | 553530106 | 7193 | 130,778 | SH | SOLE | 1 |
| MSC.SOFTWARE CORP | EQUITY | 553531104 | 494 | 36,513 | SH | SOLE | 1 |
| MTC TECHNOLOGIES INC | EQUITY | 55377A106 | 193 | 7,850 | SH | SOLE | 1 |
| MTR GAMING GROUP INC | EQUITY | 553769100 | 263 | 17,053 | SH | SOLE | 1 |
| MTS SYSTEMS CORP | EQUITY | 553777103 | 659 | 14,757 | SH | SOLE | 1 |
| MUELLER INDUSTRIES INC | EQUITY | 624756102 | 1337 | 38,823 | SH | SOLE | 1 |
| MUELLER WATER PRODUCTS INC | EQUITY | 624758207 | 28 | 1,862 | SH | SOLE | 1 |
| MUELLER WATER PRODUCTS INC | EQUITY | 624758108 | 1629 | 95,494 | SH | SOLE | 1 |
| MULTI-COLOR CORP | EQUITY | 625383104 | 178 | 4,520 | SH | SOLE | 1 |
| MULTI-FINELINE ELECTRONIX INC | EQUITY | 62541B101 | 120 | 6,985 | SH | SOLE | 1 |
| MULTIMEDIA GAMES INC | EQUITY | 625453105 | 259 | 20,323 | SH | SOLE | 1 |
| MURPHY OIL CORP | EQUITY | 626717102 | 14 | 242 | SH | SOLE | 2 |
| MURPHY OIL CORP | EQUITY | 626717102 | 5188 | 87,289 | SH | SOLE | 1 |
| MVC CAPITAL INC | EQUITY | 553829102 | 380 | 20,189 | SH | SOLE | 1 |
| MWI VETERINARY SUPPLY INC | EQUITY | 55402X105 | 1033 | 25,887 | SH | SOLE | 1 |
| MWI VETERINARY SUPPLY INC | EQUITY | 55402X105 | 2493 | 62,500 | SH | SOLE | 3 |
| MYERS INDUSTRIES INC | EQUITY | 628464109 | 515 | 23,306 | SH | SOLE | 1 |
| MYLAN LABORATORIES INC | EQUITY | 628530107 | 6 | 320 | SH | SOLE | 2 |
| MYLAN LABORATORIES INC | EQUITY | 628530107 | 180 | 9,883 | SH | DEFINED | 4 |
| MYLAN LABORATORIES INC | EQUITY | 628530107 | 10226 | 562,152 | SH | SOLE | 1 |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 1332 | 35,820 | SH | SOLE | 1 |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519109 | 232 | 50,472 | SH | SOLE | 1 |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 12 | 363 | SH | SOLE | 2 |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 30 | 913 | SH | DEFINED | 4 |
| NACCO INDUSTRIES INC | EQUITY | 629579103 | 986 | 6,341 | SH | SOLE | 1 |
| NALCO HOLDING CO | EQUITY | 62985Q101 | 84 | 3,067 | SH | SOLE | 1 |
| NALCO HOLDING CO | EQUITY | 62985Q101 | 359 | 13,075 | SH | DEFINED | 4 |
| NARA BANCORP INC | EQUITY | 63080P105 | 298 | 18,712 | SH | SOLE | 1 |
| NASB FINANCIAL INC | EQUITY | 628968109 | 106 | 3,139 | SH | SOLE | 1 |
| NASDAQ STOCK MARKET INC/THE | EQUITY | 631103108 | 82 | 2,764 | SH | SOLE | 1 |
| NASDAQ STOCK MARKET INC/THE | EQUITY | 631103108 | 3672 | 123,600 | SH | SOLE | 2 |
| NASH FINCH CO | EQUITY | 631158102 | 1235 | 24,955 | SH | SOLE | 1 |
| NASTECH PHARMACEUTICAL CO INC | EQUITY | 631728409 | 231 | 21,201 | SH | SOLE | 1 |
| NATCO GROUP INC | EQUITY | 63227W203 | 667 | 14,477 | SH | SOLE | 1 |
| NATIONAL BANK OF GREECE SA | EQUITY | 633643408 | 283 | 24,719 | SH | DEFINED | 4 |
| NATIONAL BEVERAGE CORP | EQUITY | 635017106 | 98 | 8,518 | SH | SOLE | 1 |
| NATIONAL CINEMEDIA INC | EQUITY | 635309107 | 979 | 34,947 | SH | SOLE | 1 |
| NATIONAL CITY CORP | EQUITY | 635405103 | 25 | 742 | SH | SOLE | 2 |
| NATIONAL CITY CORP | EQUITY | 635405103 | 30910 | 927,681 | SH | SOLE | 1 |
| NATIONAL FINANCIAL PARTNERS CO | EQUITY | 63607P208 | 1451 | 31,338 | SH | SOLE | 1 |
| NATIONAL FUEL GAS CO | EQUITY | 636180101 | 8941 | 206,444 | SH | SOLE | 1 |
| NATIONAL GRID PLC | EQUITY | 636274300 | 629 | 8,530 | SH | DEFINED | 4 |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906100 | 300 | 5,810 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| NATIONAL INSTRUMENTS CORP | EQUITY | 636518102 | 4596 | 141,121 | SH | SOLE | 1 |
| NATIONAL INTERSTATE CORP | EQUITY | 63654U100 | 115 | 4,411 | SH | SOLE | 1 |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 24 | 229 | SH | SOLE | 2 |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 485 | 4,649 | SH | DEFINED | 4 |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 87298 | 837,567 | SH | SOLE | 1 |
| NATIONAL PENN BANCSHARES INC | EQUITY | 637138108 | 103 | 6,180 | SH | DEFINED | 4 |
| NATIONAL PENN BANCSHARES INC | EQUITY | 637138108 | 661 | 39,634 | SH | SOLE | 1 |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 637215104 | 231 | 3,709 | SH | SOLE | 1 |
| NATIONAL RETAIL PROPERTIES INC | EQUITY | 637417106 | 288 | 13,160 | SH | DEFINED | 4 |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640103 | 10 | 359 | SH | SOLE | 2 |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640103 | 17601 | 622,603 | SH | SOLE | 1 |
| NATIONAL WESTERN LIFE INSURANC | EQUITY | 638522102 | 475 | 1,877 | SH | SOLE | 1 |
| NATIONWIDE FINANCIAL SERVICES | EQUITY | 638612101 | 292 | 4,624 | SH | SOLE | 1 |
| NATIONWIDE HEALTH PROPERTIES I | EQUITY | 638620104 | 8638 | 317,569 | SH | SOLE | 1 |
| NATUS MEDICAL INC | EQUITY | 639050103 | 1165 | 73,152 | SH | SOLE | 1 |
| NAUTILUS INC | EQUITY | 63910B102 | 316 | 26,248 | SH | SOLE | 1 |
| NAVIGANT CONSULTING INC | EQUITY | 63935N107 | 2850 | 153,543 | SH | SOLE | 1 |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 377 | 7,000 | SH | SOLE | 2 |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 589 | 10,919 | SH | SOLE | 1 |
| NAVTEQ CORP | EQUITY | 63936L100 | 88 | 2,075 | SH | SOLE | 1 |
| NAVTEQ CORP | EQUITY | 63936L100 | 1016 | 24,000 | SH | SOLE | 2 |
| NAVTEQ CORP | EQUITY | 63936L100 | 3493 | 82,500 | SH | SOLE | 3 |
| NBT BANCORP INC | EQUITY | 628778102 | 102 | 4,500 | SH | DEFINED | 4 |
| NBT BANCORP INC | EQUITY | 628778102 | 638 | 28,300 | SH | SOLE | 1 |
| NBTY INC | EQUITY | 628782104 | 6486 | 150,128 | SH | SOLE | 1 |
| NCI BUILDING SYSTEMS INC | EQUITY | 628852105 | 828 | 16,779 | SH | SOLE | 1 |
| NCI BUILDING SYSTEMS INC | EQUITY | 628852105 | 7745 | 157,000 | SH | SOLE | 2 |
| NCR CORP | EQUITY | 62886E108 | 380 | 7,232 | SH | SOLE | 2 |
| NCR CORP | EQUITY | 62886E108 | 434 | 8,253 | SH | DEFINED | 4 |
| NCR CORP | EQUITY | 62886E108 | 4408 | 83,890 | SH | SOLE | 1 |
| NDS GROUP PLC | EQUITY | 628891103 | 2563 | 54,600 | SH | SOLE | 2 |
| NEENAH PAPER INC | EQUITY | 640079109 | 674 | 16,324 | SH | SOLE | 1 |
| NEKTAR THERAPEUTICS | EQUITY | 640268108 | 724 | 76,287 | SH | SOLE | 1 |
| NEKTAR THERAPEUTICS | FIXED INCOME | 640268AH1 | 4363 | 5,000,000 | PRN | SOLE | 1 |
| NELNET INC | EQUITY | 64031N108 | 356 | 14,568 | SH | SOLE | 1 |
| NELNET INC | EQUITY | 64031N108 | 2569 | 105,100 | SH | SOLE | 2 |
| NESS TECHNOLOGIES INC | EQUITY | 64104X108 | 648 | 49,775 | SH | SOLE | 1 |
| NET 1 UEPS TECHNOLOGIES INC | EQUITY | 64107N206 | 840 | 34,798 | SH | SOLE | 1 |
| NETFLIX INC | EQUITY | 64110L106 | 3612 | 186,276 | SH | SOLE | 1 |
| NETGEAR INC | EQUITY | 64111Q104 | 373 | 10,300 | SH | SOLE | 2 |
| NETGEAR INC | EQUITY | 64111Q104 | 1044 | 28,801 | SH | SOLE | 1 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B100 | 1452 | 45,599 | SH | SOLE | 1 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B100 | 4244 | 133,300 | SH | SOLE | 3 |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 8 | 267 | SH | DEFINED | 4 |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 5425 | 185,844 | SH | SOLE | 1 |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 14056 | 481,378 | SH | SOLE | 2 |
| NETWORK EQUIPMENT TECHNOLOGIES | EQUITY | 641208103 | 209 | 21,938 | SH | SOLE | 1 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 355 | 31,609 | SH | SOLE | 1 |
| NEUROGEN CORP | EQUITY | 64124E106 | 175 | 26,331 | SH | SOLE | 1 |
| NEUSTAR INC | EQUITY | 64126X201 | 5957 | 205,633 | SH | SOLE | 1 |
| NEUSTAR INC | EQUITY | 64126X201 | 14233 | 491,300 | SH | SOLE | 2 |
| NEW JERSEY RESOURCES CORP | EQUITY | 646025106 | 1188 | 23,293 | SH | SOLE | 1 |
| NEW YORK & CO INC | EQUITY | 649295102 | 198 | 18,111 | SH | SOLE | 1 |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 1 | 70 | SH | DEFINED | 4 |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 11525 | 677,126 | SH | SOLE | 1 |
| NEW YORK TIMES CO/THE | EQUITY | 650111107 | 2 | 70 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| NEW YORK TIMES CO/THE | EQUITY | 650111107 | 5 | 185 | SH | SOLE | 2 |
| NEW YORK TIMES CO/THE | EQUITY | 650111107 | 1702 | 66,992 | SH | SOLE | 1 |
| NEWALLIANCE BANCSHARES INC | EQUITY | 650203102 | 4 | 251 | SH | DEFINED | 4 |
| NEWALLIANCE BANCSHARES INC | EQUITY | 650203102 | 1390 | 94,401 | SH | SOLE | 1 |
| NEWCASTLE INVESTMENT CORP | EQUITY | 65105M108 | 122 | 4,878 | SH | DEFINED | 4 |
| NEWCASTLE INVESTMENT CORP | EQUITY | 65105M108 | 866 | 34,555 | SH | SOLE | 1 |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 11 | 359 | SH | SOLE | 2 |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 23 | 775 | SH | DEFINED | 4 |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 20214 | 686,863 | SH | SOLE | 1 |
| NEWFIELD EXPLORATION CO | EQUITY | 651290108 | 52 | 1,135 | SH | DEFINED | 4 |
| NEWFIELD EXPLORATION CO | EQUITY | 651290108 | 14640 | 321,396 | SH | SOLE | 1 |
| NEWMARKET CORP | EQUITY | 651587107 | 615 | 12,722 | SH | SOLE | 1 |
| NEWMONT MINING CORP | EQUITY | 651639106 | 12 | 300 | SH | DEFINED | 4 |
| NEWMONT MINING CORP | EQUITY | 651639106 | 458 | 11,732 | SH | SOLE | 2 |
| NEWMONT MINING CORP | EQUITY | 651639106 | 7549 | 193,271 | SH | SOLE | 1 |
| NEWPARK RESOURCES | EQUITY | 651718504 | 580 | 74,806 | SH | SOLE | 1 |
| NEWPORT CORP | EQUITY | 651824104 | 450 | 29,087 | SH | SOLE | 1 |
| NEWS CORP | EQUITY | 65248E104 | 3346 | 157,746 | SH | SOLE | 2 |
| NEWS CORP | EQUITY | 65248E104 | 53958 | 2,543,982 | SH | SOLE | 1 |
| NEWSTAR FINANCIAL INC | EQUITY | 65251F105 | 164 | 11,495 | SH | SOLE | 1 |
| NEWTEK BUSINESS SERVICES INC | EQUITY | 652526104 | 2250 | 1,184,379 | SH | SOLE | 1 |
| NEXCEN BRANDS INC | EQUITY | 653351106 | 390 | 34,977 | SH | SOLE | 1 |
| NEXEN INC | EQUITY | 65334H102 | 12240 | 394,410 | SH | OTHER | 1 |
| NEXSTAR BROADCASTING GROUP INC | EQUITY | 65336K103 | 116 | 8,838 | SH | SOLE | 1 |
| NEXTWAVE WIRELESS INC | EQUITY | 65337Y102 | 188 | 22,561 | SH | SOLE | 1 |
| NFJ DIVIDEND INTEREST & PREMIU | EQUITY | 65337H109 | 35 | 1,365 | SH | DEFINED | 4 |
| NGP CAPITAL RESOURCES CO | EQUITY | 62912R107 | 243 | 14,516 | SH | SOLE | 1 |
| NIC INC | EQUITY | 62914B100 | 223 | 32,631 | SH | SOLE | 1 |
| NIC INC | EQUITY | 62914B100 | 274 | 40,000 | SH | SOLE | 2 |
| NICE SYSTEMS LTD | EQUITY | 653656108 | 12 | 337 | SH | DEFINED | 4 |
| NICE SYSTEMS LTD | EQUITY | 653656108 | 9829 | 282,940 | SH | SOLE | 1 |
| NICHOLAS-APPLEGATE CONVERTIBLE | EQUITY | 65370F101 | 22 | 1,390 | SH | DEFINED | 4 |
| NICHOLAS-APPLEGATE INTERNATION | EQUITY | 65370C108 | 14 | 500 | SH | DEFINED | 4 |
| NICOR INC | EQUITY | 654086107 | 2 | 58 | SH | SOLE | 2 |
| NICOR INC | EQUITY | 654086107 | 2446 | 56,983 | SH | SOLE | 1 |
| NIGHTHAWK RADIOLOGY HOLDINGS I | EQUITY | 65411N105 | 317 | 17,537 | SH | SOLE | 1 |
| NII HOLDINGS INC | EQUITY | 62913F201 | 61 | 761 | SH | DEFINED | 4 |
| NII HOLDINGS INC | EQUITY | 62913F201 | 862 | 10,671 | SH | SOLE | 1 |
| NII HOLDINGS INC | EQUITY | 62913F201 | 3052 | 37,800 | SH | SOLE | 3 |
| NII HOLDINGS INC | EQUITY | 62913F201 | 6459 | 80,000 | SH | SOLE | 2 |
| NIKE INC | EQUITY | 654106103 | 28 | 488 | SH | SOLE | 2 |
| NIKE INC | EQUITY | 654106103 | 44699 | 766,831 | SH | SOLE | 1 |
| NISOURCE INC | EQUITY | 65473P105 | 7 | 353 | SH | SOLE | 2 |
| NISOURCE INC | EQUITY | 65473P105 | 9 | 450 | SH | DEFINED | 4 |
| NISOURCE INC | EQUITY | 65473P105 | 14015 | 676,711 | SH | SOLE | 1 |
| NITROMED INC | EQUITY | 654798503 | 293 | 133,346 | SH | SOLE | 1 |
| NL INDUSTRIES | EQUITY | 629156407 | 60 | 5,943 | SH | SOLE | 1 |
| NOBLE CORP | EQUITY | G65422100 | 17 | 173 | SH | SOLE | 2 |
| NOBLE CORP | EQUITY | G65422100 | 20 | 206 | SH | DEFINED | 4 |
| NOBLE CORP | EQUITY | G65422100 | 6378 | 65,400 | SH | SOLE | 3 |
| NOBLE ENERGY INC | EQUITY | 655044105 | 39189 | 628,127 | SH | SOLE | 1 |
| NOBLE INTERNATIONAL LTD/UNITED | EQUITY | 655053106 | 200 | 9,770 | SH | SOLE | 1 |
| NOKIA OYJ | EQUITY | 654902204 | 284 | 10,100 | SH | SOLE | 2 |
| NOKIA OYJ | EQUITY | 654902204 | 336 | 11,940 | SH | DEFINED | 4 |
| NOKIA OYJ | EQUITY | 654902204 | 1005 | 35,735 | SH | SOLE | 1 |
| NORDSON CORP | EQUITY | 655663102 | 5519 | 110,027 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| NORDSTROM INC | EQUITY | 655664100 | 15 | 289 | SH | SOLE | 2 |
| NORDSTROM INC | EQUITY | 655664100 | 5404 | 105,718 | SH | SOLE | 1 |
| NORFOLK SOUTHERN CORP | EQUITY | 655844108 | 27 | 507 | SH | SOLE | 2 |
| NORFOLK SOUTHERN CORP | EQUITY | 655844108 | 18972 | 360,881 | SH | SOLE | 1 |
| NORTEL NETWORKS CORP | FIXED INCOME | 656568AB8 | 2 | 2,000 | PRN | DEFINED | 4 |
| NORTEL NETWORKS CORP | EQUITY | 656568508 | 7183 | 316,996 | SH | OTHER | 1 |
| NORTH EUROPEAN OIL ROYALTY TRU | EQUITY | 659310106 | 45 | 1,141 | SH | DEFINED | 4 |
| NORTH PITTSBURGH SYSTEMS INC | EQUITY | 661562108 | 265 | 12,486 | SH | SOLE | 1 |
| NORTHEAST UTILITIES | EQUITY | 664397106 | 10886 | 383,862 | SH | SOLE | 1 |
| NORTHERN ORION RESOURCES INC | EQUITY | 665575106 | 4575 | 801,500 | SH | OTHER | 1 |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 16 | 243 | SH | SOLE | 2 |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 9241 | 143,852 | SH | SOLE | 1 |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 35 | 445 | SH | SOLE | 2 |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 26915 | 345,634 | SH | SOLE | 1 |
| NORTHSTAR NEUROSCIENCE INC | EQUITY | 66704V101 | 189 | 16,250 | SH | SOLE | 1 |
| NORTHSTAR NEUROSCIENCE INC | EQUITY | 66704V101 | 3147 | 270,600 | SH | SOLE | 2 |
| NORTHSTAR REALTY FINANCE CORP | EQUITY | 66704R100 | 3803 | 304,003 | SH | SOLE | 1 |
| NORTHWEST AIRLINES CORP | EQUITY | 667280408 | 156 | 7,048 | SH | SOLE | 1 |
| NORTHWEST BANCORP INC | EQUITY | 667328108 | 399 | 15,256 | SH | SOLE | 1 |
| NORTHWEST NATURAL GAS CO | EQUITY | 667655104 | 79 | 1,721 | SH | DEFINED | 4 |
| NORTHWEST NATURAL GAS CO | EQUITY | 667655104 | 1901 | 41,156 | SH | SOLE | 1 |
| NORTHWEST PIPE CO | EQUITY | 667746101 | 1709 | 48,034 | SH | SOLE | 1 |
| NORTHWESTERN CORP | EQUITY | 668074305 | 950 | 29,879 | SH | SOLE | 1 |
| NOVA BIOSOURCE FUELS INC | EQUITY | 65488W103 | 67 | 26,085 | SH | SOLE | 1 |
| NOVA CHEMICALS CORP | EQUITY | 66977W109 | 66 | 1,839 | SH | OTHER | 1 |
| NOVACEA INC | EQUITY | 66987B103 | 52 | 5,499 | SH | SOLE | 1 |
| NOVAGOLD RESOURCES INC | EQUITY | 66987E206 | 6388 | 425,000 | SH | SOLE | 2 |
| NOVARTIS AG | EQUITY | 66987V109 | 18 | 320 | SH | DEFINED | 4 |
| NOVARTIS AG | EQUITY | 66987V109 | 5508 | 98,242 | SH | SOLE | 2 |
| NOVASTAR FINL INC | EQUITY | 669947400 | 220 | 31,535 | SH | SOLE | 1 |
| NOVATEL WIRELESS INC | EQUITY | 66987M604 | 2212 | 85,015 | SH | SOLE | 1 |
| NOVELL INC | EQUITY | 670006105 | 3 | 449 | SH | SOLE | 2 |
| NOVELL INC | EQUITY | 670006105 | 1746 | 224,079 | SH | SOLE | 1 |
| NOVELLUS SYSTEMS INC | EQUITY | 670008101 | 5 | 163 | SH | SOLE | 2 |
| NOVELLUS SYSTEMS INC | EQUITY | 670008101 | 3993 | 140,751 | SH | SOLE | 1 |
| NOVEN PHARMACEUTICALS INC | EQUITY | 670009109 | 485 | 20,668 | SH | SOLE | 1 |
| NRG ENERGY INC | EQUITY | 629377508 | 14347 | 345,131 | SH | SOLE | 1 |
| NSTAR | EQUITY | 67019E107 | 8845 | 272,580 | SH | SOLE | 1 |
| NTELOS HOLDINGS CORP | EQUITY | 67020Q107 | 638 | 23,090 | SH | SOLE | 1 |
| NTN BUZZTIME INC | EQUITY | 629410309 | 47 | 45,639 | SH | SOLE | 1 |
| NTR ACQUISITION CO | EQUITY | 629415100 | 194 | 20,441 | SH | SOLE | 1 |
| NU SKIN ENTERPRISES INC | EQUITY | 67018T105 | 691 | 41,855 | SH | SOLE | 1 |
| NUANCE COMMUNICATIONS INC | EQUITY | 67020Y100 | 1834 | 109,638 | SH | SOLE | 1 |
| NUCO2 INC | EQUITY | 629428103 | 328 | 12,780 | SH | SOLE | 1 |
| NUCOR CORP | EQUITY | 670346105 | 23 | 389 | SH | SOLE | 2 |
| NUCOR CORP | EQUITY | 670346105 | 31253 | 532,878 | SH | SOLE | 1 |
| NUSTAR ENERGY LP | EQUITY | 67058H102 | 70 | 1,022 | SH | DEFINED | 4 |
| NUSTAR ENERGY LP | EQUITY | 67058H102 | 2603 | 38,000 | SH | SOLE | 1 |
| NUTRISYSTEM INC | EQUITY | 67069D108 | 51 | 730 | SH | SOLE | 1 |
| NUTRISYSTEM INC | EQUITY | 67069D108 | 21553 | 308,600 | SH | SOLE | 2 |
| NUTRITION 21 INC | EQUITY | 67069V108 | 5 | 3,000 | SH | DEFINED | 4 |
| NUVASIVE INC | EQUITY | 670704105 | 1686 | 62,422 | SH | SOLE | 1 |
| NUVEEN DIVIDEND ADVANTAGE MUNI | EQUITY | 67070F100 | 493 | 31,182 | SH | DEFINED | 4 |
| NUVEEN INVESTMENTS INC | EQUITY | 67090F106 | 13747 | 221,188 | SH | SOLE | 1 |
| NUVEEN MULTI-STRATEGY INCOME A | EQUITY | 67073B106 | 113 | 8,571 | SH | DEFINED | 4 |
| NUVEEN MUNICIPAL VALUE FUND | EQUITY | 670928100 | 5 | 467 | SH | DEFINED | 4 |
| NUVEEN PREMIER INSURED MUNICIP | EQUITY | 670987106 | 437 | 31,650 | SH | DEFINED | 4 |
| NUVEEN PREMIUM INCOME MUNICIPA | EQUITY | 67063W102 | 6 | 415 | SH | DEFINED | 4 |
| NUVEEN QUALITY PREFERRED INCOM | EQUITY | 67072C105 | 9 | 650 | SH | DEFINED | 4 |
| NUVEEN REAL ESTATE INCOME FUND | EQUITY | 67071B108 | 14 | 600 | SH | DEFINED | 4 |
| NUVEEN SELECT TAX FREE 3 | EQUITY | 67063X100 | 3 | 189 | SH | DEFINED | 4 |
| NVIDIA CORP | EQUITY | 67066G104 | 44 | 1,066 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| NVIDIA CORP | EQUITY | 67066G104 | 599 | 14,502 | SH | SOLE | 2 |
| NVIDIA CORP | EQUITY | 67066G104 | 5717 | 138,400 | SH | SOLE | 3 |
| NVIDIA CORP | EQUITY | 67066G104 | 10921 | 264,356 | SH | SOLE | 1 |
| NVR INC | EQUITY | 62944T105 | 9067 | 13,339 | SH | SOLE | 1 |
| NXSTAGE MEDICAL INC | EQUITY | 67072V103 | 217 | 16,807 | SH | SOLE | 1 |
| NYMAGIC INC | EQUITY | 629484106 | 227 | 5,649 | SH | SOLE | 1 |
| NYMEX HOLDINGS INC | EQUITY | 62948N104 | 246 | 1,956 | SH | SOLE | 1 |
| NYMEX HOLDINGS INC | EQUITY | 62948N104 | 2663 | 21,200 | SH | SOLE | 2 |
| NYSE EURONEXT | EQUITY | 629491101 | 209 | 2,843 | SH | DEFINED | 4 |
| OAKLEY INC | EQUITY | 673662102 | 581 | 20,457 | SH | SOLE | 1 |
| OBAGI MEDICAL PRODUCTS INC | EQUITY | 67423R108 | 79 | 4,444 | SH | SOLE | 1 |
| OBAGI MEDICAL PRODUCTS INC | EQUITY | 67423R108 | 402 | 22,700 | SH | SOLE | 2 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 674599105 | 9821 | 169,674 | SH | SOLE | 2 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 674599105 | 45511 | 786,292 | SH | SOLE | 1 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232102 | 61 | 1,158 | SH | SOLE | 1 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232102 | 832 | 15,800 | SH | SOLE | 2 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232102 | 1436 | 27,277 | SH | DEFINED | 4 |
| O'CHARLEYS INC | EQUITY | 670823103 | 601 | 29,789 | SH | SOLE | 1 |
| OCWEN FINANCIAL CORP | EQUITY | 675746309 | 394 | 29,550 | SH | SOLE | 1 |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 333 | 28,104 | SH | SOLE | 1 |
| ODYSSEY MARINE EXPLORATION INC | EQUITY | 676118102 | 206 | 34,197 | SH | SOLE | 1 |
| ODYSSEY RE HOLDINGS CORP | EQUITY | 67612W108 | 1011 | 23,567 | SH | SOLE | 1 |
| OFFICE DEPOT INC | EQUITY | 676220106 | 2926 | 96,556 | SH | SOLE | 2 |
| OFFICE DEPOT INC | EQUITY | 676220106 | 3744 | 123,554 | SH | SOLE | 1 |
| OFFICEMAX INC | EQUITY | 67622P101 | 4 | 97 | SH | SOLE | 2 |
| OFFICEMAX INC | EQUITY | 67622P101 | 1369 | 34,837 | SH | SOLE | 1 |
| OGE ENERGY CORP | EQUITY | 670837103 | 8331 | 227,316 | SH | SOLE | 1 |
| OHIO CASUALTY CORP | EQUITY | 677240103 | 8481 | 195,822 | SH | SOLE | 1 |
| OIL SERVICE HOLDRS TRUST | EQUITY | 678002106 | 17 | 100 | SH | DEFINED | 4 |
| OIL STATES INTERNATIONAL INC | EQUITY | 678026105 | 1694 | 40,971 | SH | SOLE | 1 |
| OILSANDS QUEST INC | EQUITY | 678046103 | 222 | 89,857 | SH | SOLE | 1 |
| OILSANDS QUEST INC COMMON | EQUITY | 6780461*3 | 865 | 350,000 | SH | OTHER | 1 |
| OLD DOMINION FREIGHT LINE INC | EQUITY | 679580100 | 745 | 24,694 | SH | SOLE | 1 |
| OLD NATIONAL BANCORP/IN | EQUITY | 680033107 | 918 | 55,269 | SH | SOLE | 1 |
| OLD REPUBLIC INTERNATIONAL COR | EQUITY | 680223104 | 12153 | 571,617 | SH | SOLE | 1 |
| OLD SECOND BANCORP INC | EQUITY | 680277100 | 318 | 10,908 | SH | SOLE | 1 |
| OLIN CORP | EQUITY | 680665205 | 5145 | 245,000 | SH | SOLE | 2 |
| OLIN CORP | EQUITY | 680665205 | 6509 | 309,957 | SH | SOLE | 1 |
| OLYMPIC STEEL INC | EQUITY | 68162K106 | 208 | 7,271 | SH | SOLE | 1 |
| OM GROUP INC | EQUITY | 670872100 | 1731 | 32,705 | SH | SOLE | 1 |
| OMEGA FINANCIAL CORP | EQUITY | 682092101 | 283 | 10,523 | SH | SOLE | 1 |
| OMEGA HEALTHCARE INVESTORS INC | EQUITY | 681936100 | 383 | 24,225 | SH | SOLE | 1 |
| OMEGA PROTEIN CORP | EQUITY | 68210P107 | 2335 | 252,200 | SH | SOLE | 3 |
| OMNI ENERGY SERVICES CORP | EQUITY | 68210T208 | 664 | 59,200 | SH | SOLE | 1 |
| OMNI ENERGY SERVICES CORP | EQUITY | 68210T208 | 2201 | 196,500 | SH | SOLE | 3 |
| OMNICARE INC | EQUITY | 681904108 | 10830 | 300,336 | SH | SOLE | 1 |
| OMNICELL INC | EQUITY | 68213N109 | 1664 | 80,083 | SH | SOLE | 1 |
| OMNICELL INC | EQUITY | 68213N109 | 3630 | 174,700 | SH | SOLE | 3 |
| OMNICOM GROUP INC | EQUITY | 681919106 | 4 | 80 | SH | DEFINED | 4 |
| OMNICOM GROUP INC | EQUITY | 681919106 | 23 | 426 | SH | SOLE | 2 |
| OMNICOM GROUP INC | EQUITY | 681919106 | 29912 | 565,231 | SH | SOLE | 1 |
| OMNITURE INC | EQUITY | 68212S109 | 539 | 23,516 | SH | SOLE | 1 |
| OMNIVISION TECHNOLOGIES INC | EQUITY | 682128103 | 828 | 45,702 | SH | SOLE | 1 |
| OMRIX BIOPHARMACEUTICALS INC | EQUITY | 681989109 | 359 | 11,398 | SH | SOLE | 1 |
| OMRIX BIOPHARMACEUTICALS INC | EQUITY | 681989109 | 535 | 17,000 | SH | SOLE | 2 |
| ON ASSIGNMENT INC | EQUITY | 682159108 | 313 | 29,235 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| ON SEMICONDUCTOR CORP | EQUITY | 682189105 | 1201 | 112,000 | SH | SOLE | 2 |
| ON SEMICONDUCTOR CORP | EQUITY | 682189105 | 2165 | 201,966 | SH | SOLE | 1 |
| ON2 TECHNOLOGIES INC | EQUITY | 68338A107 | 282 | 93,909 | SH | SOLE | 1 |
| ONEBEACON INSURANCE GROUP LTD | EQUITY | G67742109 | 8911 | 351,800 | SH | SOLE | 2 |
| ONEOK INC | EQUITY | 682680103 | 13842 | 274,583 | SH | SOLE | 1 |
| ONEOK PARTNERS LP | EQUITY | 68268N103 | 34 | 500 | SH | DEFINED | 4 |
| ONLINE RESOURCES CORP | EQUITY | 68273G101 | 1 | 100 | SH | DEFINED | 4 |
| ONLINE RESOURCES CORP | EQUITY | 68273G101 | 239 | 21,762 | SH | SOLE | 1 |
| ONLINE RESOURCES CORP | EQUITY | 68273G101 | 3407 | 310,314 | SH | SOLE | 2 |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 1071 | 39,830 | SH | SOLE | 1 |
| OPEN TEXT CORP | EQUITY | 683715106 | 33 | 1,496 | SH | OTHER | 1 |
| OPEN TEXT CORP | EQUITY | 683715106 | 1073 | 49,303 | SH | DEFINED | 4 |
| OPENWAVE SYSTEMS INC | EQUITY | 683718308 | 454 | 72,487 | SH | SOLE | 1 |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q403 | 278 | 18,536 | SH | SOLE | 1 |
| OPNET TECHNOLOGIES INC | EQUITY | 683757108 | 1 | 100 | SH | SOLE | 1 |
| OPNEXT INC | EQUITY | 68375V105 | 206 | 15,531 | SH | SOLE | 1 |
| OPSWARE INC | EQUITY | 68383A101 | 696 | 73,161 | SH | SOLE | 1 |
| OPTEUM INC | EQUITY | 68384A100 | 3 | 1,000 | SH | DEFINED | 4 |
| OPTION CARE INC | EQUITY | 683948103 | 398 | 25,841 | SH | SOLE | 1 |
| OPTIONSXPRESS HOLDINGS INC | EQUITY | 684010101 | 933 | 36,346 | SH | SOLE | 1 |
| OPTIONSXPRESS HOLDINGS INC | EQUITY | 684010101 | 9982 | 389,000 | SH | SOLE | 2 |
| OPTIUM CORP | EQUITY | 68402T107 | 129 | 10,186 | SH | SOLE | 1 |
| ORACLE CORP | EQUITY | 68389X105 | 314 | 15,942 | SH | DEFINED | 4 |
| ORACLE CORP | EQUITY | 68389X105 | 13371 | 678,402 | SH | SOLE | 2 |
| ORACLE CORP | EQUITY | 68389X105 | 85325 | 4,329,018 | SH | SOLE | 1 |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V108 | 314 | 38,422 | SH | SOLE | 1 |
| ORBCOMM INC | EQUITY | 68555P100 | 358 | 21,827 | SH | SOLE | 1 |
| ORBITAL SCIENCES CORP | EQUITY | 685564106 | 1394 | 66,347 | SH | SOLE | 1 |
| O'REILLY AUTOMOTIVE INC | EQUITY | 686091109 | 10224 | 279,734 | SH | SOLE | 1 |
| OREXIGEN THERAPEUTICS INC | EQUITY | 686164104 | 91 | 6,067 | SH | SOLE | 1 |
| ORIENTAL FINANCIAL GROUP | EQUITY | 68618W100 | 188 | 17,240 | SH | SOLE | 1 |
| ORITANI FINANCIAL CORP | EQUITY | 686323106 | 145 | 10,122 | SH | SOLE | 1 |
| ORMAT TECHNOLOGIES INC | EQUITY | 686688102 | 430 | 11,419 | SH | SOLE | 1 |
| OSCIENT PHARMACEUTICALS | FIXED INCOME | 68812RAC9 | 5568 | 7,628,000 | PRN | SOLE | 1 |
| OSCIENT PHARMACEUTICALS CORP | EQUITY | 68812R303 | 339 | 74,221 | SH | SOLE | 1 |
| OSHKOSH TRUCK CORP | EQUITY | 688239201 | 11423 | 181,553 | SH | SOLE | 1 |
| OSI PHARMACEUTICALS INC | EQUITY | 671040103 | 1737 | 47,978 | SH | SOLE | 1 |
| OSI SYSTEMS INC | EQUITY | 671044105 | 345 | 12,603 | SH | SOLE | 1 |
| OSIRIS THERAPEUTICS INC | EQUITY | 68827R108 | 144 | 10,628 | SH | SOLE | 1 |
| OTTER TAIL CORP | EQUITY | 689648103 | 96 | 3,000 | SH | DEFINED | 4 |
| OTTER TAIL CORP | EQUITY | 689648103 | 793 | 24,736 | SH | SOLE | 1 |
| OVERSEAS SHIPHOLDING GROUP | EQUITY | 690368105 | 5206 | 63,951 | SH | SOLE | 1 |
| OVERSTOCK.COM INC | EQUITY | 690370101 | 250 | 13,696 | SH | SOLE | 1 |
| OWENS & MINOR INC | EQUITY | 690732102 | 1178 | 33,705 | SH | SOLE | 1 |
| OWENS CORNING INC | EQUITY | 690742101 | 10180 | 302,713 | SH | SOLE | 1 |
| OWENS-ILLINOIS INC | EQUITY | 690768403 | 121 | 3,448 | SH | SOLE | 1 |
| OXFORD INDUSTRIES INC | EQUITY | 691497309 | 568 | 12,804 | SH | SOLE | 1 |
| OYO GEOSPACE CORP | EQUITY | 671074102 | 245 | 3,305 | SH | SOLE | 1 |
| PACCAR INC | EQUITY | 693718108 | 28 | 320 | SH | SOLE | 2 |
| PACCAR INC | EQUITY | 693718108 | 24562 | 282,191 | SH | SOLE | 1 |
| PACER INTERNATIONAL INC | EQUITY | 69373H106 | 721 | 30,647 | SH | SOLE | 1 |
| PACHOLDER HIGH YIELD FUND INC | EQUITY | 693742108 | 113 | 11,266 | SH | DEFINED | 4 |
| PACIFIC CAPITAL BANCORP NA | EQUITY | 69404P101 | 1056 | 39,127 | SH | SOLE | 1 |
| PACIFIC ETHANOL INC | EQUITY | 69423U107 | 7 | 500 | SH | DEFINED | 4 |
| PACIFIC ETHANOL INC | EQUITY | 69423U107 | 391 | 29,598 | SH | SOLE | 1 |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY | 694873100 | 5058 | 229,925 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| PACKAGING CORP OF AMERICA | EQUITY | 695156109 | 5109 | 201,865 | SH | SOLE | 1 |
| PACKETEER INC | EQUITY | 695210104 | 234 | 29,935 | SH | SOLE | 1 |
| PACTIV CORP | EQUITY | 695257105 | 5 | 168 | SH | SOLE | 2 |
| PACTIV CORP | EQUITY | 695257105 | 8 | 250 | SH | DEFINED | 4 |
| PACTIV CORP | EQUITY | 695257105 | 6160 | 193,163 | SH | SOLE | 1 |
| PAETEC HOLDING CORP | EQUITY | 695459107 | 660 | 58,475 | SH | SOLE | 1 |
| PAIN THERAPEUTICS INC | EQUITY | 69562K100 | 261 | 29,943 | SH | SOLE | 1 |
| PALL CORP | EQUITY | 696429307 | 7 | 158 | SH | SOLE | 2 |
| PALL CORP | EQUITY | 696429307 | 2554 | 55,527 | SH | SOLE | 1 |
| PALM HARBOR HOMES INC | EQUITY | 696639103 | 115 | 8,137 | SH | SOLE | 1 |
| PALM INC | EQUITY | 696643105 | 5414 | 337,976 | SH | SOLE | 1 |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529303 | 530 | 15,255 | SH | SOLE | 1 |
| PAM TRANSPORTATION SERVICES | EQUITY | 693149106 | 33 | 1,800 | SH | SOLE | 1 |
| PAN AMERICAN SILVER CORP | EQUITY | 697900108 | 2652 | 101,457 | SH | OTHER | 1 |
| PANERA BREAD CO | EQUITY | 69840W108 | 28 | 603 | SH | SOLE | 1 |
| PANTRY INC/THE | EQUITY | 698657103 | 878 | 19,043 | SH | SOLE | 1 |
| PAPA JOHN'S INTERNATIONAL INC | EQUITY | 698813102 | 515 | 17,900 | SH | SOLE | 1 |
| PAR PHARMACEUTICAL COS INC | EQUITY | 69888P106 | 3255 | 115,298 | SH | SOLE | 1 |
| PARALLEL PETROLEUM CORP | EQUITY | 699157103 | 687 | 31,369 | SH | SOLE | 1 |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173209 | 62 | 2,889 | SH | DEFINED | 4 |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173209 | 8110 | 375,272 | SH | SOLE | 1 |
| PAREXEL INTERNATIONAL CORP | EQUITY | 699462107 | 1041 | 24,755 | SH | SOLE | 1 |
| PARK ELECTROCHEMICAL CORP | EQUITY | 700416209 | 474 | 16,807 | SH | SOLE | 1 |
| PARK NATIONAL CORP | EQUITY | 700658107 | 4 | 52 | SH | DEFINED | 4 |
| PARK NATIONAL CORP | EQUITY | 700658107 | 854 | 10,075 | SH | SOLE | 1 |
| PARKER DRILLING CO | EQUITY | 701081101 | 979 | 92,882 | SH | SOLE | 1 |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 15 | 149 | SH | SOLE | 2 |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 7850 | 80,172 | SH | SOLE | 1 |
| PARK-OHIO HOLDINGS CORP | EQUITY | 700666100 | 182 | 6,670 | SH | SOLE | 1 |
| PARKWAY PROPERTIES INC/MD | EQUITY | 70159Q104 | 635 | 13,220 | SH | SOLE | 1 |
| PARTNERS TRUST FINANCIAL GROUP | EQUITY | 70213F102 | 382 | 36,374 | SH | SOLE | 1 |
| PATHMARK STORES INC | EQUITY | 70322A101 | 346 | 26,702 | SH | SOLE | 1 |
| PATRIOT CAPITAL FUNDING INC | EQUITY | 70335Y104 | 102 | 6,842 | SH | DEFINED | 4 |
| PATRIOT CAPITAL FUNDING INC | EQUITY | 70335Y104 | 226 | 15,188 | SH | SOLE | 1 |
| PATRIOT TRANSPORTATION HOLDING | EQUITY | 70337B102 | 116 | 1,342 | SH | SOLE | 1 |
| PATTERSON COS INC | EQUITY | 703395103 | 7 | 179 | SH | SOLE | 2 |
| PATTERSON COS INC | EQUITY | 703395103 | 2577 | 69,143 | SH | SOLE | 1 |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481101 | 10359 | 395,235 | SH | SOLE | 1 |
| PAYCHEX INC | EQUITY | 704326107 | 129 | 3,286 | SH | DEFINED | 4 |
| PAYCHEX INC | EQUITY | 704326107 | 3202 | 81,838 | SH | SOLE | 2 |
| PAYCHEX INC | EQUITY | 704326107 | 6592 | 168,512 | SH | SOLE | 1 |
| PAYLESS SHOESOURCE INC | EQUITY | 704379106 | 6784 | 215,019 | SH | SOLE | 1 |
| PC CONNECTION INC | EQUITY | 69318J100 | 102 | 7,738 | SH | SOLE | 1 |
| PDF SOLUTIONS INC | EQUITY | 693282105 | 224 | 18,900 | SH | SOLE | 1 |
| PDL BIOPHARMA INC | EQUITY | 69329Y104 | 4707 | 202,000 | SH | SOLE | 3 |
| PDL BIOPHARMA INC | EQUITY | 69329Y104 | 7705 | 330,677 | SH | SOLE | 1 |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 31 | 646 | SH | DEFINED | 4 |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 5537 | 114,441 | SH | SOLE | 2 |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 6866 | 141,910 | SH | SOLE | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY | 705324101 | 57 | 1,030 | SH | SOLE | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY | 705324101 | 769 | 13,950 | SH | SOLE | 2 |
| PEET'S COFFEE & TEA INC | EQUITY | 705560100 | 280 | 11,364 | SH | SOLE | 1 |
| PEGASYSTEMS INC | EQUITY | 705573103 | 123 | 11,258 | SH | SOLE | 1 |
| PENGROWTH ENERGY TRUST | EQUITY | 706902509 | 67 | 3,525 | SH | DEFINED | 4 |
| PENN NATIONAL GAMING INC | EQUITY | 707569109 | 19 | 320 | SH | SOLE | 1 |
| PENN TREATY AMERICAN CORP | EQUITY | 707874400 | 2 | 300 | SH | DEFINED | 4 |
| PENN VIRGINIA CORP | EQUITY | 707882106 | 1285 | 31,972 | SH | SOLE | 1 |
| PENN WEST ENERGY TRUST | EQUITY | 707885109 | 60 | 1,788 | SH | DEFINED | 4 |
| PENN WEST ENERGY TRUST | EQUITY | 707885109 | 167 | 4,997 | SH | OTHER | 1 |
| PENNANTPARK INVESTMENT CORP | EQUITY | 708062104 | 234 | 16,635 | SH | SOLE | 1 |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102107 | 4677 | 105,500 | SH | SOLE | 2 |
| PENSKE AUTO GROUP INC | EQUITY | 909440109 | 45 | 2,109 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| PENSON WORLDWIDE INC | EQUITY | 709600100 | 297 | 12,098 | SH | SOLE | 1 |
| PENTAIR INC | EQUITY | 709631105 | 9517 | 246,759 | SH | SOLE | 1 |
| PENWEST PHARMACEUTICALS CO | EQUITY | 709754105 | 242 | 19,378 | SH | SOLE | 1 |
| PEOPLES BANCORP INC/OH | EQUITY | 709789101 | 237 | 8,753 | SH | SOLE | 1 |
| PEOPLE'S UNITED FINANCIAL INC | EQUITY | 712704105 | 71 | 4,023 | SH | DEFINED | 4 |
| PEOPLE'S UNITED FINANCIAL INC | EQUITY | 712704105 | 101 | 5,701 | SH | SOLE | 1 |
| PEOPLESUPPORT INC | EQUITY | 712714302 | 222 | 19,602 | SH | SOLE | 1 |
| PEP BOYS-MANNY MOE & JACK | EQUITY | 713278109 | 707 | 35,047 | SH | SOLE | 1 |
| PEPCO HOLDINGS INC | EQUITY | 713291102 | 20234 | 717,513 | SH | SOLE | 1 |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 6 | 169 | SH | SOLE | 2 |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 6 | 175 | SH | DEFINED | 4 |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 38182 | 1,133,660 | SH | SOLE | 1 |
| PEPSIAMERICAS INC | EQUITY | 71343P200 | 10 | 400 | SH | DEFINED | 4 |
| PEPSIAMERICAS INC | EQUITY | 71343P200 | 3660 | 149,022 | SH | SOLE | 1 |
| PEPSICO INC | EQUITY | 713448108 | 153 | 2,360 | SH | DEFINED | 4 |
| PEPSICO INC | EQUITY | 713448108 | 18830 | 290,370 | SH | SOLE | 2 |
| PEPSICO INC | EQUITY | 713448108 | 115019 | 1,773,566 | SH | SOLE | 1 |
| PERFICIENT INC | EQUITY | 71375U101 | 505 | 24,378 | SH | SOLE | 1 |
| PERFICIENT INC | EQUITY | 71375U101 | 1341 | 64,800 | SH | SOLE | 3 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 713755106 | 1810 | 55,696 | SH | SOLE | 1 |
| PERICOM SEMICONDUCTOR CORP | EQUITY | 713831105 | 1465 | 131,247 | SH | SOLE | 1 |
| PERINI CORP | EQUITY | 713839108 | 1366 | 22,208 | SH | SOLE | 1 |
| PERKINELMER INC | EQUITY | 714046109 | 4 | 154 | SH | SOLE | 2 |
| PERKINELMER INC | EQUITY | 714046109 | 1453 | 55,752 | SH | SOLE | 1 |
| PERMA-FIX ENVIRONMENTAL SERVIC | EQUITY | 714157104 | 31 | 10,000 | SH | DEFINED | 4 |
| PERMIAN BASIN ROYALTY TRUST | EQUITY | 714236106 | 8 | 600 | SH | DEFINED | 4 |
| PEROT SYSTEMS CORP | EQUITY | 714265105 | 1238 | 72,642 | SH | SOLE | 1 |
| PERRIGO CO | EQUITY | 714290103 | 4872 | 248,847 | SH | SOLE | 1 |
| PERRY ELLIS INTERNATIONAL INC | EQUITY | 288853104 | 307 | 9,552 | SH | SOLE | 1 |
| PERU COPPER INC | EQUITY | 715455101 | 11 | 1,800 | SH | DEFINED | 4 |
| PETMED EXPRESS INC | EQUITY | 716382106 | 228 | 17,779 | SH | SOLE | 1 |
| PETRO-CANADA | EQUITY | 71644E102 | 569 | 10,669 | SH | OTHER | 1 |
| PETROCHINA CO LTD | EQUITY | 71646E100 | 14065 | 94,600 | SH | SOLE | 1 |
| PETROHAWK ENERGY CORP | EQUITY | 716495106 | 2238 | 141,110 | SH | SOLE | 1 |
| PETROLEO BRASILEIRO SA | EQUITY | 71654V101 | 14761 | 138,369 | SH | SOLE | 1 |
| PETROLEO BRASILEIRO SA | EQUITY | 71654V408 | 64665 | 533,231 | SH | SOLE | 1 |
| PETROLEUM DEVELOPMENT CORP | EQUITY | 716578109 | 588 | 12,388 | SH | SOLE | 1 |
| PETROQUEST ENERGY INC | EQUITY | 716748108 | 502 | 34,553 | SH | SOLE | 1 |
| PETSMART INC | EQUITY | 716768106 | 29 | 884 | SH | DEFINED | 4 |
| PETSMART INC | EQUITY | 716768106 | 11055 | 340,671 | SH | SOLE | 1 |
| PF CHANG'S CHINA BISTRO INC | EQUITY | 69333Y108 | 755 | 21,457 | SH | SOLE | 1 |
| PFF BANCORP INC | EQUITY | 69331W104 | 558 | 19,982 | SH | SOLE | 1 |
| PFIZER INC | EQUITY | 717081103 | 455 | 17,813 | SH | DEFINED | 4 |
| PFIZER INC | EQUITY | 717081103 | 18797 | 735,124 | SH | SOLE | 2 |
| PFIZER INC | EQUITY | 717081103 | 172671 | 6,752,857 | SH | SOLE | 1 |
| PG&E CORP | EQUITY | 69331C108 | 1112 | 24,545 | SH | SOLE | 2 |
| PG&E CORP | EQUITY | 69331C108 | 16222 | 358,105 | SH | SOLE | 1 |
| PGT INC | EQUITY | 69336V101 | 95 | 8,670 | SH | SOLE | 1 |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 4558 | 119,100 | SH | SOLE | 2 |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 9694 | 253,299 | SH | SOLE | 1 |
| PHARMANET DEVELOPMENT GROUP IN | EQUITY | 717148100 | 1260 | 39,528 | SH | SOLE | 1 |
| PHARMION CORP | EQUITY | 71715B409 | 630 | 21,751 | SH | SOLE | 1 |
| PHASE FORWARD INC | EQUITY | 71721R406 | 1687 | 100,218 | SH | SOLE | 1 |
| PHASE FORWARD INC | EQUITY | 71721R406 | 4125 | 245,100 | SH | SOLE | 3 |
| PHH CORP | EQUITY | 693320202 | 6371 | 204,122 | SH | SOLE | 1 |
| PHI INC | EQUITY | 69336T205 | 337 | 11,326 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 19 | 452 | SH | DEFINED | 4 |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 120 | 2,860 | SH | SOLE | 1 |
| PHILLIPS-VAN HEUSEN | EQUITY | 718592108 | 1199 | 19,800 | SH | SOLE | 2 |
| PHILLIPS-VAN HEUSEN | EQUITY | 718592108 | 8261 | 136,389 | SH | SOLE | 1 |
| PHOENIX COS INC/THE | EQUITY | 71902E109 | 1425 | 94,939 | SH | SOLE | 1 |
| PHOTRONICS INC | EQUITY | 719405102 | 517 | 34,775 | SH | SOLE | 1 |
| PHYSICIANS FORMULA HOLDINGS IN | EQUITY | 719427106 | 4596 | 292,300 | SH | SOLE | 2 |
| PICO HOLDINGS INC | EQUITY | 693366205 | 549 | 12,683 | SH | SOLE | 1 |
| PIEDMONT NATURAL GAS CO | EQUITY | 720186105 | 1530 | 62,073 | SH | SOLE | 1 |
| PIER 1 IMPORTS INC | EQUITY | 720279108 | 624 | 73,473 | SH | SOLE | 1 |
| PIKE ELECTRIC CORP | EQUITY | 721283109 | 331 | 14,783 | SH | SOLE | 1 |
| PILGRIM'S PRIDE CORP | EQUITY | 721467108 | 1283 | 33,615 | SH | SOLE | 1 |
| PIMCO CORPORATE INCOME FUND | EQUITY | 72200U100 | 9 | 600 | SH | DEFINED | 4 |
| PIMCO CORPORATE OPPORTUNITY FU | EQUITY | 72201B101 | 57 | 3,795 | SH | DEFINED | 4 |
| PIMCO FLOATING RATE INCOME FUN | EQUITY | 72201H108 | 48 | 2,330 | SH | DEFINED | 4 |
| PIMCO HIGH INCOME FUND | EQUITY | 722014107 | 90 | 5,835 | SH | DEFINED | 4 |
| PIMCO STRATEGIC GLOBAL GOVERNM | EQUITY | 72200X104 | 43 | 4,200 | SH | DEFINED | 4 |
| PINNACLE AIRLINES CORP | EQUITY | 723443107 | 307 | 16,371 | SH | SOLE | 1 |
| PINNACLE ENTERTAINMENT INC | EQUITY | 723456109 | 1398 | 49,664 | SH | SOLE | 1 |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 72346Q104 | 380 | 12,927 | SH | SOLE | 1 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 723484101 | 5 | 129 | SH | SOLE | 2 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 723484101 | 18 | 444 | SH | DEFINED | 4 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 723484101 | 14674 | 368,225 | SH | SOLE | 1 |
| PIONEER COS INC | EQUITY | 723643300 | 339 | 9,853 | SH | SOLE | 1 |
| PIONEER DRILLING CO | EQUITY | 723655106 | 1 | 100 | SH | DEFINED | 4 |
| PIONEER DRILLING CO | EQUITY | 723655106 | 616 | 41,295 | SH | SOLE | 1 |
| PIONEER HIGH INCOME TRUST | EQUITY | 72369H106 | 7 | 400 | SH | DEFINED | 4 |
| PIONEER NATURAL RESOURCES CO | EQUITY | 723787107 | 21398 | 439,288 | SH | SOLE | 1 |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 1477 | 26,509 | SH | SOLE | 1 |
| PITNEY BOWES INC | EQUITY | 724479100 | 13 | 283 | SH | SOLE | 2 |
| PITNEY BOWES INC | EQUITY | 724479100 | 23 | 492 | SH | DEFINED | 4 |
| PITNEY BOWES INC | EQUITY | 724479100 | 29214 | 623,963 | SH | SOLE | 1 |
| PLAINS ALL AMERICAN PIPELINE L | EQUITY | 726503105 | 153 | 2,400 | SH | DEFINED | 4 |
| PLAINS ALL AMERICAN PIPELINE L | EQUITY | 726503105 | 2546 | 40,000 | SH | SOLE | 1 |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 5 | 100 | SH | DEFINED | 4 |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 8624 | 180,391 | SH | SOLE | 1 |
| PLANTRONICS INC | EQUITY | 727493108 | 4106 | 156,597 | SH | SOLE | 1 |
| PLAYBOY ENTERPRISES INC | EQUITY | 728117300 | 208 | 18,339 | SH | SOLE | 1 |
| PLAYTEX PRODUCTS INC | EQUITY | 72813P100 | 694 | 46,891 | SH | SOLE | 1 |
| PLEXUS CORP | EQUITY | 729132100 | 886 | 38,552 | SH | SOLE | 1 |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 9 | 228 | SH | SOLE | 2 |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 47 | 1,139 | SH | DEFINED | 4 |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 3454 | 82,920 | SH | SOLE | 1 |
| PLX TECHNOLOGY INC | EQUITY | 693417107 | 266 | 23,855 | SH | SOLE | 1 |
| PMA CAPITAL CORP | EQUITY | 693419202 | 290 | 27,151 | SH | SOLE | 1 |
| PMC - SIERRA INC | EQUITY | 69344F106 | 2 | 275 | SH | SOLE | 2 |
| PMC - SIERRA INC | EQUITY | 69344F106 | 1274 | 164,874 | SH | SOLE | 1 |
| PMI GROUP INC/THE | EQUITY | 69344M101 | 9641 | 215,827 | SH | SOLE | 1 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 145 | 2,030 | SH | DEFINED | 4 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 495 | 6,914 | SH | SOLE | 2 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 32913 | 459,805 | SH | SOLE | 1 |
| PNM RESOURCES INC | EQUITY | 69349H107 | 6962 | 250,510 | SH | SOLE | 1 |
| POGO PRODUCING CO | EQUITY | 730448107 | 7197 | 141,693 | SH | SOLE | 1 |
| POLARIS INDUSTRIES INC | EQUITY | 731068102 | 1747 | 32,258 | SH | SOLE | 1 |
| POLO RALPH LAUREN CORP | EQUITY | 731572103 | 577 | 5,879 | SH | SOLE | 2 |
| POLO RALPH LAUREN CORP | EQUITY | 731572103 | 2752 | 28,050 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| POLYCOM INC | EQUITY | 73172K104 | 2362 | 70,300 | SH | SOLE | 2 |
| POLYCOM INC | EQUITY | 73172K104 | 10066 | 299,592 | SH | SOLE | 1 |
| POLYMEDICA CORP | EQUITY | 731738100 | 773 | 18,935 | SH | SOLE | 1 |
| POLYONE CORP | EQUITY | 73179P106 | 556 | 77,374 | SH | SOLE | 1 |
| PONIARD PHARMACEUTICALS INC | EQUITY | 732449301 | 132 | 19,349 | SH | SOLE | 1 |
| POOL CORP | EQUITY | 73278L105 | 41 | 1,047 | SH | SOLE | 1 |
| POPE & TALBOT INC | EQUITY | 732827100 | 63 | 15,800 | SH | SOLE | 1 |
| POPULAR INC | EQUITY | 733174106 | 169 | 10,523 | SH | SOLE | 1 |
| PORTFOLIO RECOVERY ASSOCIATES | EQUITY | 73640Q105 | 799 | 13,310 | SH | SOLE | 1 |
| PORTLAND GENERAL ELECTRIC CO | EQUITY | 736508847 | 696 | 25,380 | SH | SOLE | 1 |
| POTASH CORP OF SASKATCHEWAN | EQUITY | 73755L107 | 519 | 6,621 | SH | OTHER | 1 |
| POTASH CORP OF SASKATCHEWAN | EQUITY | 73755L107 | 1290 | 16,602 | SH | DEFINED | 4 |
| POTASH CORP OF SASKATCHEWAN | EQUITY | 73755L107 | 3368 | 43,200 | SH | SOLE | 3 |
| POTLATCH CORP | EQUITY | 737630103 | 9936 | 230,809 | SH | SOLE | 1 |
| POWELL INDUSTRIES INC | EQUITY | 739128106 | 213 | 6,704 | SH | SOLE | 1 |
| POWER-ONE INC | EQUITY | 739308104 | 232 | 58,417 | SH | SOLE | 1 |
| POWERSHARES AEROSPACE & DEFENS | EQUITY | 73935X690 | 49 | 2,270 | SH | DEFINED | 4 |
| POWERSHARES DB COMMODITY INDEX | EQUITY | 73935S105 | 3 | 128 | SH | DEFINED | 4 |
| POWERSHARES DB G10 CURRENCY HA | EQUITY | 73935Y102 | 30 | 1,050 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC BIOTECHNOL | EQUITY | 73935X856 | 329 | 17,950 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC ENERGY & E | EQUITY | 73935X658 | 102 | 4,450 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC FOOD & BEV | EQUITY | 73935X849 | 799 | 45,700 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC MEDIA PORT | EQUITY | 73935X823 | 817 | 47,670 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC OIL & GAS | EQUITY | 73935X625 | 907 | 35,275 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC RETAIL POR | EQUITY | 73935X617 | 49 | 2,495 | SH | DEFINED | 4 |
| POWERSHARES DYNAMIC TELECOMMUN | EQUITY | 73935X765 | 347 | 16,605 | SH | DEFINED | 4 |
| POWERSHARES INTERNATIONAL DIVI | EQUITY | 73935X716 | 19 | 900 | SH | DEFINED | 4 |
| POWERSHARES QQQ | EQUITY | 73935A104 | 162 | 3,395 | SH | DEFINED | 4 |
| POWERSHARES QQQ | EQUITY | 73935A104 | 10548 | 221,600 | SH | SOLE | 1 |
| POWERSHARES VALUE LINE TIMELIN | EQUITY | 73935X682 | 11 | 630 | SH | DEFINED | 4 |
| POWERSHARES WATER RESOURCES PO | EQUITY | 73935X575 | 169 | 8,077 | SH | DEFINED | 4 |
| POWERSHARES WILDERHILL CLEAN E | EQUITY | 73935X500 | 1816 | 87,215 | SH | DEFINED | 4 |
| POWERSHARES WILDERHILL PROGRES | EQUITY | 73935X161 | 109 | 3,575 | SH | DEFINED | 4 |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 2852 | 425,708 | SH | SOLE | 1 |
| POZEN INC | EQUITY | 73941U102 | 407 | 22,498 | SH | SOLE | 1 |
| PPG INDUSTRIES INC | EQUITY | 693506107 | 6508 | 85,511 | SH | SOLE | 2 |
| PPG INDUSTRIES INC | EQUITY | 693506107 | 6579 | 86,440 | SH | SOLE | 1 |
| PPL CORP | EQUITY | 69351T106 | 23 | 496 | SH | SOLE | 2 |
| PPL CORP | EQUITY | 69351T106 | 440 | 9,407 | SH | DEFINED | 4 |
| PPL CORP | EQUITY | 69351T106 | 8084 | 172,765 | SH | SOLE | 1 |
| PRA INTERNATIONAL | EQUITY | 69353C101 | 418 | 16,519 | SH | SOLE | 1 |
| PRAXAIR INC | EQUITY | 74005P104 | 22 | 300 | SH | DEFINED | 4 |
| PRAXAIR INC | EQUITY | 74005P104 | 1019 | 14,149 | SH | SOLE | 2 |
| PRAXAIR INC | EQUITY | 74005P104 | 19532 | 271,311 | SH | SOLE | 1 |
| PRECISION CASTPARTS CORP | EQUITY | 740189105 | 75 | 619 | SH | DEFINED | 4 |
| PRECISION CASTPARTS CORP | EQUITY | 740189105 | 616 | 5,077 | SH | SOLE | 2 |
| PRECISION CASTPARTS CORP | EQUITY | 740189105 | 7484 | 61,670 | SH | SOLE | 1 |
| PRECISION DRILLING TRUST | EQUITY | 740215108 | 40 | 1,655 | SH | OTHER | 1 |
| PRECISION DRILLING TRUST | EQUITY | 740215108 | 43 | 1,755 | SH | DEFINED | 4 |
| PREFERRED BANK/LOS ANGELES CA | EQUITY | 740367107 | 307 | 7,674 | SH | SOLE | 1 |
| PREFORMED LINE PRODUCTS CO | EQUITY | 740444104 | 99 | 2,062 | SH | SOLE | 1 |
| PREMIER EXHIBITIONS INC | EQUITY | 74051E102 | 383 | 24,328 | SH | SOLE | 1 |
| PREMIERE GLOBAL SERVICES INC | EQUITY | 740585104 | 767 | 58,896 | SH | SOLE | 1 |
| PREMIERWEST BANCORP | EQUITY | 740921101 | 8 | 627 | SH | SOLE | 1 |
| PRE-PAID LEGAL SERVICES INC | EQUITY | 740065107 | 1369 | 21,291 | SH | SOLE | 1 |
| PRESIDENTIAL LIFE CORP | EQUITY | 740884101 | 353 | 17,972 | SH | SOLE | 1 |

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| PRESTIGE BRANDS HOLDINGS INC | EQUITY | 74112D101 | 366 | 28,199 | SH | SOLE | 1 |
| PRICELINE.COM INC | EQUITY | 741503403 | 34 | 490 | SH | DEFINED | 4 |
| PRICELINE.COM INC | EQUITY | 741503403 | 653 | 9,500 | SH | SOLE | 2 |
| PRICELINE.COM INC | EQUITY | 741503403 | 2167 | 31,527 | SH | SOLE | 1 |
| PRICESMART INC | EQUITY | 741511109 | 275 | 11,139 | SH | SOLE | 1 |
| PRIDE INTERNATIONAL INC | EQUITY | 74153Q102 | 15503 | 413,849 | SH | SOLE | 1 |
| PRIMEDIA INC | EQUITY | 74157K101 | 627 | 220,107 | SH | SOLE | 1 |
| PRIMEWEST ENERGY TRUST | EQUITY | 741930309 | 35 | 1,657 | SH | OTHER | 1 |
| PRIMEWEST ENERGY TRUST | EQUITY | 741930309 | 44 | 2,111 | SH | DEFINED | 4 |
| PRINCIPAL FINANCIAL GROUP INC | EQUITY | 74251V102 | 20 | 345 | SH | SOLE | 2 |
| PRINCIPAL FINANCIAL GROUP INC | EQUITY | 74251V102 | 64 | 1,100 | SH | DEFINED | 4 |
| PRINCIPAL FINANCIAL GROUP INC | EQUITY | 74251V102 | 29794 | 511,136 | SH | SOLE | 1 |
| PRIVATEBANCORP INC | EQUITY | 742962103 | 452 | 15,700 | SH | SOLE | 1 |
| PROASSURANCE CORP | EQUITY | 74267C106 | 1544 | 27,738 | SH | SOLE | 1 |
| PROCTER & GAMBLE CO | EQUITY | 742718109 | 605 | 9,884 | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO | EQUITY | 742718109 | 27458 | 448,740 | SH | SOLE | 2 |
| PROCTER & GAMBLE CO | EQUITY | 742718109 | 133581 | 2,183,054 | SH | SOLE | 1 |
| PROGENICS PHARMACEUTICALS INC | EQUITY | 743187106 | 417 | 19,311 | SH | SOLE | 1 |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 650 | 14,261 | SH | SOLE | 2 |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 24123 | 529,120 | SH | SOLE | 1 |
| PROGRESS SOFTWARE CORP | EQUITY | 743312100 | 582 | 18,300 | SH | SOLE | 2 |
| PROGRESS SOFTWARE CORP | EQUITY | 743312100 | 1085 | 34,134 | SH | SOLE | 1 |
| PROGRESSIVE CORP/THE | EQUITY | 743315103 | 23 | 948 | SH | SOLE | 2 |
| PROGRESSIVE CORP/THE | EQUITY | 743315103 | 54 | 2,256 | SH | DEFINED | 4 |
| PROGRESSIVE CORP/THE | EQUITY | 743315103 | 29098 | 1,215,973 | SH | SOLE | 1 |
| PROLOGIS | EQUITY | 743410102 | 7 | 125 | SH | DEFINED | 4 |
| PROLOGIS | EQUITY | 743410102 | 19 | 331 | SH | SOLE | 2 |
| PROLOGIS | EQUITY | 743410102 | 16447 | 289,053 | SH | SOLE | 1 |
| PROSPECT CAPITAL CORP | EQUITY | 74348T102 | 96 | 5,478 | SH | DEFINED | 4 |
| PROSPECT CAPITAL CORP | EQUITY | 74348T102 | 289 | 16,541 | SH | SOLE | 1 |
| PROSPERITY BANCSHARES INC | EQUITY | 743606105 | 968 | 29,558 | SH | SOLE | 1 |
| PROTALIX BIOTHERAPEUTICS INC | EQUITY | 74365A101 | 722 | 26,769 | SH | SOLE | 1 |
| PROTECTION ONE INC | EQUITY | 743663403 | 81 | 5,433 | SH | SOLE | 1 |
| PROTECTIVE LIFE CORP | EQUITY | 743674103 | 5 | 100 | SH | DEFINED | 4 |
| PROTECTIVE LIFE CORP | EQUITY | 743674103 | 8268 | 172,940 | SH | SOLE | 1 |
| PROVIDENCE SERVICE CORP/THE | EQUITY | 743815102 | 257 | 9,632 | SH | SOLE | 1 |
| PROVIDENT BANKSHARES CORP | EQUITY | 743859100 | 879 | 26,827 | SH | SOLE | 1 |
| PROVIDENT ENERGY TRUST | EQUITY | 74386K104 | 49 | 4,194 | SH | OTHER | 1 |
| PROVIDENT ENERGY TRUST | EQUITY | 74386K104 | 1296 | 110,121 | SH | DEFINED | 4 |
| PROVIDENT FINANCIAL SERVICES I | EQUITY | 74386T105 | 865 | 54,878 | SH | SOLE | 1 |
| PROVIDENT NEW YORK BANCORP | EQUITY | 744028101 | 477 | 35,273 | SH | SOLE | 1 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 59 | 602 | SH | SOLE | 2 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 109 | 1,122 | SH | DEFINED | 4 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 19666 | 202,262 | SH | SOLE | 1 |
| PRUDENTIAL PLC | FIXED INCOME | G7293H114 | 15 | 600 | PRN | DEFINED | 4 |
| PRUDENTIAL PLC | EQUITY | 74435K204 | 28 | 985 | SH | DEFINED | 4 |
| PS BUSINESS PARKS INC | EQUITY | 69360J107 | 2262 | 35,700 | SH | SOLE | 1 |
| PSS WORLD MEDICAL INC | EQUITY | 69366A100 | 1019 | 55,913 | SH | SOLE | 1 |
| PSYCHIATRIC SOLUTIONS INC | EQUITY | 74439H108 | 6432 | 177,375 | SH | SOLE | 1 |
| PSYCHIATRIC SOLUTIONS INC | EQUITY | 74439H108 | 24030 | 662,700 | SH | SOLE | 2 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 22 | 245 | SH | DEFINED | 4 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 29 | 326 | SH | SOLE | 2 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 23008 | 262,110 | SH | SOLE | 1 |
| PUBLIC STORAGE | EQUITY | 74460D729 | 3 | 104 | SH | DEFINED | 4 |
| PUBLIC STORAGE | EQUITY | 74460D109 | 37 | 488 | SH | DEFINED | 4 |
| PUBLIC STORAGE | EQUITY | 74460D109 | 4967 | 64,658 | SH | SOLE | 2 |
| PUBLIC STORAGE | EQUITY | 74460D109 | 7489 | 97,485 | SH | SOLE | 1 |
| PUGET ENERGY INC | EQUITY | 745310102 | 6978 | 288,602 | SH | SOLE | 1 |
| PULTE HOMES INC | EQUITY | 745867101 | 6 | 274 | SH | SOLE | 2 |
| PULTE HOMES INC | EQUITY | 745867101 | 2303 | 102,600 | SH | SOLE | 1 |
| PUTNAM HIGH INCOME SECURITIES | EQUITY | 746779107 | 36 | 4,000 | SH | DEFINED | 4 |
| PUTNAM PREMIER INCOME TRUST | EQUITY | 746853100 | 20 | 3,100 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| QAD INC | EQUITY | 74727D108 | 100 | 12,022 | SH | SOLE | 1 |
| QC HOLDINGS INC | EQUITY | 74729T101 | 99 | 6,591 | SH | SOLE | 1 |
| QLOGIC CORP | EQUITY | 747277101 | 1199 | 72,018 | SH | SOLE | 1 |
| QLOGIC CORP | EQUITY | 747277101 | 9013 | 541,305 | SH | SOLE | 2 |
| QUADRA REALTY TRUST INC | EQUITY | 746945104 | 174 | 13,869 | SH | SOLE | 1 |
| QUALCOMM INC | EQUITY | 747525103 | 128 | 2,950 | SH | DEFINED | 4 |
| QUALCOMM INC | EQUITY | 747525103 | 12677 | 292,173 | SH | SOLE | 2 |
| QUALCOMM INC | EQUITY | 747525103 | 56333 | 1,298,302 | SH | SOLE | 1 |
| QUALITY SYSTEMS INC | EQUITY | 747582104 | 538 | 14,163 | SH | SOLE | 1 |
| QUANEX CORP | EQUITY | 747620102 | 1503 | 30,869 | SH | SOLE | 1 |
| QUANTA SERVICES INC | EQUITY | 74762E102 | 385 | 12,538 | SH | DEFINED | 4 |
| QUANTA SERVICES INC | EQUITY | 74762E102 | 9163 | 298,762 | SH | SOLE | 1 |
| QUANTUM CORP | EQUITY | 747906204 | 517 | 163,087 | SH | SOLE | 1 |
| QUEBECOR WORLD INC | EQUITY | 748203106 | 29 | 2,392 | SH | OTHER | 1 |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L100 | 3680 | 71,251 | SH | SOLE | 1 |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L100 | 5846 | 113,178 | SH | SOLE | 2 |
| QUEST SOFTWARE INC | EQUITY | 74834T103 | 919 | 56,772 | SH | SOLE | 1 |
| QUESTAR CORP | EQUITY | 748356102 | 12 | 222 | SH | SOLE | 2 |
| QUESTAR CORP | EQUITY | 748356102 | 72 | 1,356 | SH | DEFINED | 4 |
| QUESTAR CORP | EQUITY | 748356102 | 4048 | 76,595 | SH | SOLE | 1 |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R104 | 3941 | 88,400 | SH | SOLE | 3 |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R104 | 5908 | 132,524 | SH | SOLE | 1 |
| QUIDEL CORP | EQUITY | 74838J101 | 419 | 23,884 | SH | SOLE | 1 |
| QUIKSILVER INC | EQUITY | 74838C106 | 1462 | 103,456 | SH | SOLE | 1 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 3335 | 3,277,001 | SH | SOLE | 2 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 20689 | 2,132,863 | SH | SOLE | 1 |
| RACKABLE SYSTEMS INC | EQUITY | 750077109 | 294 | 23,816 | SH | SOLE | 1 |
| RADIAN GROUP INC | EQUITY | 750236101 | 10715 | 198,423 | SH | SOLE | 1 |
| RADIANT SYSTEMS INC | EQUITY | 75025N102 | 6 | 480 | SH | DEFINED | 4 |
| RADIANT SYSTEMS INC | EQUITY | 75025N102 | 289 | 21,842 | SH | SOLE | 1 |
| RADIATION THERAPY SERVICES INC | EQUITY | 750323206 | 285 | 10,802 | SH | SOLE | 1 |
| RADIATION THERAPY SERVICES INC | EQUITY | 750323206 | 4504 | 171,000 | SH | SOLE | 2 |
| RADIO ONE INC | EQUITY | 75040P405 | 449 | 63,653 | SH | SOLE | 1 |
| RADIOSHACK CORP | EQUITY | 750438103 | 6 | 175 | SH | SOLE | 2 |
| RADIOSHACK CORP | EQUITY | 750438103 | 8133 | 245,404 | SH | SOLE | 1 |
| RADISYS CORP | EQUITY | 750459109 | 227 | 18,267 | SH | SOLE | 1 |
| RADYNE CORP | EQUITY | 750611402 | 4871 | 456,500 | SH | SOLE | 2 |
| RALCORP HOLDINGS INC | EQUITY | 751028101 | 1256 | 23,497 | SH | SOLE | 1 |
| RAMBUS INC | EQUITY | 750917106 | 38 | 2,124 | SH | SOLE | 1 |
| RANGE RESOURCES CORP | EQUITY | 75281A109 | 19 | 500 | SH | DEFINED | 4 |
| RANGE RESOURCES CORP | EQUITY | 75281A109 | 118 | 3,144 | SH | SOLE | 1 |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 685 | 25,589 | SH | SOLE | 1 |
| RASER TECHNOLOGIES INC | EQUITY | 754055101 | 191 | 25,862 | SH | SOLE | 1 |
| RAVEN INDUSTRIES INC | EQUITY | 754212108 | 476 | 13,316 | SH | SOLE | 1 |
| RAYMOND JAMES FINANCIAL INC | EQUITY | 754730109 | 7259 | 234,904 | SH | SOLE | 1 |
| RAYONIER INC | EQUITY | 754907103 | 3 | 75 | SH | DEFINED | 4 |
| RAYONIER INC | EQUITY | 754907103 | 8494 | 188,169 | SH | SOLE | 1 |
| RAYTHEON CO | EQUITY | 755111507 | 497 | 9,217 | SH | DEFINED | 4 |
| RAYTHEON CO | EQUITY | 755111507 | 969 | 17,990 | SH | SOLE | 2 |
| RAYTHEON CO | EQUITY | 755111507 | 10341 | 191,882 | SH | SOLE | 1 |
| RAYTHEON COMPANY | EQUITY | 755111119 | 9 | 513 | SH | SOLE | 1 |
| RBC BEARINGS INC | EQUITY | 75524B104 | 16 | 395 | SH | DEFINED | 4 |
| RBC BEARINGS INC | EQUITY | 75524B104 | 1620 | 39,271 | SH | SOLE | 1 |
| RBC BEARINGS INC | EQUITY | 75524B104 | 4542 | 110,100 | SH | SOLE | 3 |
| RC2 CORP | EQUITY | 749388104 | 705 | 17,624 | SH | SOLE | 1 |
| RCN CORP | EQUITY | 749361200 | 500 | 26,609 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| REALNETWORKS INC | EQUITY | 75605L104 | 695 | 85,009 | SH | SOLE | 1 |
| REALTY INCOME CORP | EQUITY | 756109104 | 113 | 4,491 | SH | DEFINED | 4 |
| REALTY INCOME CORP | EQUITY | 756109104 | 559 | 22,201 | SH | SOLE | 1 |
| RED HAT INC | EQUITY | 756577102 | 75 | 3,364 | SH | SOLE | 1 |
| RED ROBIN GOURMET BURGERS INC | EQUITY | 75689M101 | 560 | 13,863 | SH | SOLE | 1 |
| REDDY ICE HOLDINGS INC | EQUITY | 75734R105 | 325 | 11,382 | SH | DEFINED | 4 |
| REDDY ICE HOLDINGS INC | EQUITY | 75734R105 | 1730 | 60,647 | SH | SOLE | 1 |
| REDWOOD TRUST INC | EQUITY | 758075402 | 850 | 17,575 | SH | SOLE | 1 |
| REGAL ENTERTAINMENT GROUP | EQUITY | 758766109 | 162 | 7,404 | SH | SOLE | 1 |
| REGAL-BELOIT CORP | EQUITY | 758750103 | 1238 | 26,591 | SH | SOLE | 1 |
| REGENCY CENTERS CORP | EQUITY | 758849103 | 12113 | 171,817 | SH | SOLE | 1 |
| REGENERATION TECHNOLOGIES INC | EQUITY | 75886N100 | 279 | 24,776 | SH | SOLE | 1 |
| REGENERON PHARMACEUTICALS INC | EQUITY | 75886F107 | 949 | 52,962 | SH | SOLE | 1 |
| REGIONS FINANCIAL CORP | EQUITY | 7591EP100 | 30 | 908 | SH | SOLE | 2 |
| REGIONS FINANCIAL CORP | EQUITY | 7591EP100 | 13206 | 398,958 | SH | SOLE | 1 |
| REGIS CORP | EQUITY | 758932107 | 5537 | 144,765 | SH | SOLE | 1 |
| REHABCARE GROUP INC | EQUITY | 759148109 | 207 | 14,537 | SH | SOLE | 1 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351109 | 6 | 100 | SH | DEFINED | 4 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351109 | 91 | 1,507 | SH | SOLE | 1 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 759509102 | 30 | 538 | SH | DEFINED | 4 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 759509102 | 9011 | 160,173 | SH | SOLE | 1 |
| RELIANT ENERGY INC | EQUITY | 75952B105 | 665 | 24,669 | SH | SOLE | 1 |
| RENAISSANCE LEARNING INC | EQUITY | 75968L105 | 93 | 7,083 | SH | SOLE | 1 |
| RENASANT CORP | EQUITY | 75970E107 | 340 | 14,944 | SH | SOLE | 1 |
| RENT-A-CENTER INC/TX | EQUITY | 76009N100 | 320 | 12,200 | SH | SOLE | 2 |
| RENT-A-CENTER INC/TX | EQUITY | 76009N100 | 6026 | 229,744 | SH | SOLE | 1 |
| RENTECH INC | EQUITY | 760112102 | 351 | 135,424 | SH | SOLE | 1 |
| REPUBLIC AIRWAYS HOLDINGS INC | EQUITY | 760276105 | 617 | 30,296 | SH | SOLE | 1 |
| REPUBLIC BANCORP INC/KY | EQUITY | 760281204 | 131 | 7,887 | SH | SOLE | 1 |
| REPUBLIC SERVICES INC | EQUITY | 760759100 | 6 | 187 | SH | DEFINED | 4 |
| REPUBLIC SERVICES INC | EQUITY | 760759100 | 14491 | 472,942 | SH | SOLE | 1 |
| RES-CARE INC | EQUITY | 760943100 | 428 | 20,269 | SH | SOLE | 1 |
| RESEARCH IN MOTION LTD | EQUITY | 760975102 | 110 | 585 | SH | DEFINED | 4 |
| RESEARCH IN MOTION LTD | EQUITY | 760975102 | 2800 | 14,000 | SH | SOLE | 2 |
| RESEARCH IN MOTION LTD | EQUITY | 760975102 | 5745 | 28,496 | SH | OTHER | 1 |
| RESMED INC | EQUITY | 761152107 | 7891 | 191,254 | SH | SOLE | 1 |
| RESOURCE AMERICA INC | EQUITY | 761195205 | 226 | 10,988 | SH | SOLE | 1 |
| RESOURCE CAPITAL CORP | EQUITY | 76120W302 | 256 | 18,322 | SH | SOLE | 1 |
| RESOURCES CONNECTION INC | EQUITY | 76122Q105 | 1353 | 40,790 | SH | SOLE | 1 |
| RESPIRONICS INC | EQUITY | 761230101 | 3 | 59 | SH | DEFINED | 4 |
| RESPIRONICS INC | EQUITY | 761230101 | 872 | 20,464 | SH | SOLE | 1 |
| RETAIL VENTURES INC | EQUITY | 76128Y102 | 371 | 23,011 | SH | SOLE | 1 |
| REVLON INC | EQUITY | 761525500 | 224 | 163,636 | SH | SOLE | 1 |
| REYNOLDS AMERICAN INC | EQUITY | 761713106 | 5485 | 84,120 | SH | SOLE | 2 |
| REYNOLDS AMERICAN INC | EQUITY | 761713106 | 26508 | 406,563 | SH | SOLE | 1 |
| RF MICRO DEVICES INC | EQUITY | 749941100 | 3941 | 631,503 | SH | SOLE | 1 |
| RF MONOLITHICS INC | EQUITY | 74955F106 | 26 | 4,973 | SH | SOLE | 1 |
| RH DONNELLEY CORP | EQUITY | 74955W307 | 113 | 1,492 | SH | SOLE | 1 |
| RIGEL PHARMACEUTICALS INC | EQUITY | 766559603 | 224 | 25,133 | SH | SOLE | 1 |
| RIGHTNOW TECHNOLOGIES INC | EQUITY | 76657R106 | 247 | 15,031 | SH | SOLE | 1 |
| RIMAGE CORP | EQUITY | 766721104 | 265 | 8,404 | SH | SOLE | 1 |
| RITCHIE BROS AUCTIONEERS INC | EQUITY | 767744105 | 35 | 552 | SH | OTHER | 1 |
| RITE AID CORP | EQUITY | 767754104 | 32 | 5,010 | SH | DEFINED | 4 |
| RITE AID CORP | EQUITY | 767754104 | 112 | 17,515 | SH | SOLE | 1 |
| RIVERBED TECHNOLOGY INC | EQUITY | 768573107 | 18 | 416 | SH | SOLE | 1 |
| RIVERBED TECHNOLOGY INC | EQUITY | 768573107 | 570 | 13,000 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| RIVIERA HOLDINGS CORP | EQUITY | 769627100 | 308 | 8,462 | SH | SOLE | 1 |
| RLI CORP | EQUITY | 749607107 | 981 | 17,525 | SH | SOLE | 1 |
| ROBBINS & MYERS INC | EQUITY | 770196103 | 2125 | 40,001 | SH | SOLE | 1 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 2729 | 74,756 | SH | SOLE | 1 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 4786 | 131,114 | SH | SOLE | 2 |
| ROCK-TENN CO | EQUITY | 772739207 | 326 | 10,280 | SH | DEFINED | 4 |
| ROCK-TENN CO | EQUITY | 772739207 | 1436 | 45,264 | SH | SOLE | 1 |
| ROCKVILLE FINANCIAL INC | EQUITY | 774186100 | 112 | 7,395 | SH | SOLE | 1 |
| ROCKWELL AUTOMATION INC/DE | EQUITY | 773903109 | 14 | 203 | SH | SOLE | 2 |
| ROCKWELL AUTOMATION INC/DE | EQUITY | 773903109 | 4869 | 70,114 | SH | SOLE | 1 |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 1188 | 16,816 | SH | SOLE | 2 |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 10077 | 142,657 | SH | SOLE | 1 |
| ROCKWOOD HOLDINGS INC | EQUITY | 774415103 | 1066 | 29,166 | SH | SOLE | 1 |
| ROFIN-SINAR TECHNOLOGIES INC | EQUITY | 775043102 | 893 | 12,935 | SH | SOLE | 1 |
| ROGERS COMMUNICATIONS INC | EQUITY | 775109200 | 11970 | 280,238 | SH | OTHER | 1 |
| ROGERS CORP | EQUITY | 775133101 | 544 | 14,704 | SH | SOLE | 1 |
| ROGERS CORP | EQUITY | 775133101 | 2553 | 69,000 | SH | SOLE | 2 |
| ROHM & HAAS CO | EQUITY | 775371107 | 3315 | 60,625 | SH | SOLE | 2 |
| ROHM & HAAS CO | EQUITY | 775371107 | 3872 | 70,820 | SH | SOLE | 1 |
| ROLLINS INC | EQUITY | 775711104 | 2174 | 95,467 | SH | SOLE | 1 |
| ROMA FINANCIAL CORP | EQUITY | 77581P109 | 140 | 8,442 | SH | SOLE | 1 |
| ROPER INDUSTRIES INC | EQUITY | 776696106 | 885 | 15,500 | SH | SOLE | 2 |
| ROPER INDUSTRIES INC | EQUITY | 776696106 | 12384 | 216,875 | SH | SOLE | 1 |
| ROSETTA RESOURCES INC | EQUITY | 777779307 | 910 | 42,245 | SH | SOLE | 1 |
| ROSS STORES INC | EQUITY | 778296103 | 6 | 200 | SH | DEFINED | 4 |
| ROSS STORES INC | EQUITY | 778296103 | 10811 | 351,004 | SH | SOLE | 1 |
| ROWAN COS INC | EQUITY | 779382100 | 6 | 143 | SH | SOLE | 2 |
| ROWAN COS INC | EQUITY | 779382100 | 1986 | 48,473 | SH | SOLE | 1 |
| ROYAL BANCSHARES OF PENNSYLVAN | EQUITY | 780081105 | 89 | 4,519 | SH | SOLE | 1 |
| ROYAL BANK OF CANADA | EQUITY | 780087102 | 17906 | 336,301 | SH | OTHER | 1 |
| ROYAL BK SCOTLND GRP PLC | EQUITY | 780097788 | 14 | 625 | SH | DEFINED | 4 |
| ROYAL BK SCOTLND GRP PLC | FIXED INCOME | 780097754 | 634 | 25,000 | PRN | SOLE | 1 |
| ROYAL BK SCOTLND GRP PLC | FIXED INCOME | 780097770 | 1331 | 55,000 | PRN | SOLE | 1 |
| ROYAL BK SCOTLND GRP PLC | FIXED INCOME | 780097747 | 1419 | 60,000 | PRN | SOLE | 1 |
| ROYAL BK SCOTLND GRP PLC | FIXED INCOME | 780097804 | 2341 | 90,000 | PRN | SOLE | 1 |
| ROYAL GOLD INC | EQUITY | 780287108 | 479 | 20,140 | SH | SOLE | 1 |
| ROYCE MICRO-CAP TRUST INC | EQUITY | 780915104 | 288 | 18,710 | SH | DEFINED | 4 |
| ROYCE VALUE TRUST INC | EQUITY | 780910105 | 898 | 41,935 | SH | DEFINED | 4 |
| RPC INC | EQUITY | 749660106 | 457 | 26,803 | SH | SOLE | 1 |
| RPM INTERNATIONAL INC | EQUITY | 749685103 | 6869 | 297,247 | SH | SOLE | 1 |
| RR DONNELLEY & SONS CO | EQUITY | 257867101 | 8 | 175 | SH | DEFINED | 4 |
| RR DONNELLEY & SONS CO | EQUITY | 257867101 | 12 | 284 | SH | SOLE | 2 |
| RR DONNELLEY & SONS CO | EQUITY | 257867101 | 4403 | 101,195 | SH | SOLE | 1 |
| RSC HOLDINGS INC | EQUITY | 74972L102 | 347 | 17,337 | SH | SOLE | 1 |
| RSC HOLDINGS INC | EQUITY | 74972L102 | 12528 | 626,400 | SH | SOLE | 2 |
| RTI INTERNATIONAL METALS INC | EQUITY | 74973W107 | 59 | 781 | SH | DEFINED | 4 |
| RTI INTERNATIONAL METALS INC | EQUITY | 74973W107 | 1446 | 19,191 | SH | SOLE | 1 |
| RUBY TUESDAY INC | EQUITY | 781182100 | 4671 | 177,386 | SH | SOLE | 1 |
| RUDDICK CORP | EQUITY | 781258108 | 3672 | 121,896 | SH | SOLE | 1 |
| RUDOLPH TECHNOLOGIES INC | EQUITY | 781270103 | 402 | 24,205 | SH | SOLE | 1 |
| RURAL CELLULAR CORP | EQUITY | 781904107 | 445 | 10,147 | SH | SOLE | 1 |
| RUSH ENTERPRISES INC | EQUITY | 781846209 | 400 | 18,413 | SH | SOLE | 1 |
| RUSS BERRIE & CO INC | EQUITY | 782233100 | 258 | 13,836 | SH | SOLE | 1 |
| RUTH'S CHRIS STEAK HOUSE | EQUITY | 783332109 | 269 | 15,820 | SH | SOLE | 1 |
| RYANAIR HOLDINGS PLC | EQUITY | 783513104 | 438 | 11,615 | SH | SOLE | 1 |
| RYDER SYSTEM INC | EQUITY | 783549108 | 4 | 79 | SH | SOLE | 2 |
| RYDER SYSTEM INC | EQUITY | 783549108 | 1552 | 28,842 | SH | SOLE | 1 |
| RYDEX RUSSELL TOP 50 ETF | EQUITY | 78355W205 | 261 | 2,355 | SH | DEFINED | 4 |
| RYDEX S&P EQUAL WEIGHT ETF | EQUITY | 78355W106 | 1003 | 19,590 | SH | DEFINED | 4 |
| RYERSON INC | EQUITY | 78375P107 | 27 | 709 | SH | DEFINED | 4 |
| RYERSON INC | EQUITY | 78375P107 | 1772 | 47,063 | SH | SOLE | 1 |
| RYLAND GROUP INC | EQUITY | 783764103 | 3886 | 103,984 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| S&P 500 COVERED CALL FUND INC | EQUITY | 78381P109 | 15 | 787 | SH | DEFINED | 4 |
| S&T BANCORP INC | EQUITY | 783859101 | 679 | 20,637 | SH | SOLE | 1 |
| S1 CORP | EQUITY | 78463B101 | 366 | 45,751 | SH | SOLE | 1 |
| SABINE ROYALTY TRUST | EQUITY | 785688102 | 44 | 1,040 | SH | DEFINED | 4 |
| SAFECO CORP | EQUITY | 786429100 | 9 | 137 | SH | SOLE | 2 |
| SAFECO CORP | EQUITY | 786429100 | 3108 | 49,927 | SH | SOLE | 1 |
| SAFEGUARD SCIENTIFICS INC | EQUITY | 786449108 | 283 | 100,619 | SH | SOLE | 1 |
| SAFETY INSURANCE GROUP INC | EQUITY | 78648T100 | 559 | 13,501 | SH | SOLE | 1 |
| SAFEWAY INC | EQUITY | 786514208 | 8 | 240 | SH | DEFINED | 4 |
| SAFEWAY INC | EQUITY | 786514208 | 19 | 569 | SH | SOLE | 2 |
| SAFEWAY INC | EQUITY | 786514208 | 11697 | 343,734 | SH | SOLE | 1 |
| SAIA INC | EQUITY | 78709Y105 | 483 | 17,723 | SH | SOLE | 1 |
| SAIC INC | EQUITY | 78390X101 | 9 | 500 | SH | DEFINED | 4 |
| SAIC INC | EQUITY | 78390X101 | 1487 | 82,273 | SH | SOLE | 1 |
| SAKS INC | EQUITY | 79377W108 | 7473 | 350,016 | SH | SOLE | 1 |
| SALEM COMMUNICATIONS CORP | EQUITY | 794093104 | 85 | 7,640 | SH | SOLE | 1 |
| SALESFORCE.COM INC | EQUITY | 79466L302 | 86 | 2,017 | SH | SOLE | 1 |
| SALIX PHARMACEUTICALS LTD | EQUITY | 795435106 | 483 | 39,243 | SH | SOLE | 1 |
| SALLY BEAUTY HOLDINGS INC | EQUITY | 79546E104 | 701 | 77,872 | SH | SOLE | 1 |
| SAN JUAN BASIN ROYALTY TR | EQUITY | 798241105 | 6 | 200 | SH | DEFINED | 4 |
| SANDERS MORRIS HARRIS GROUP IN | EQUITY | 80000Q104 | 180 | 15,465 | SH | SOLE | 1 |
| SANDERSON FARMS INC | EQUITY | 800013104 | 687 | 15,270 | SH | SOLE | 1 |
| SANDISK CORP | EQUITY | 80004C101 | 14 | 294 | SH | SOLE | 2 |
| SANDISK CORP | EQUITY | 80004C101 | 15 | 300 | SH | DEFINED | 4 |
| SANDISK CORP | EQUITY | 80004C101 | 5598 | 114,391 | SH | SOLE | 1 |
| SANDY SPRING BANCORP INC | EQUITY | 800363103 | 412 | 13,093 | SH | SOLE | 1 |
| SANGAMO BIOSCIENCES INC | EQUITY | 800677106 | 22 | 2,700 | SH | DEFINED | 4 |
| SANGAMO BIOSCIENCES INC | EQUITY | 800677106 | 650 | 80,000 | SH | SOLE | 2 |
| SANMINA-SCI CORP | EQUITY | 800907107 | 2 | 683 | SH | SOLE | 2 |
| SANMINA-SCI CORP | EQUITY | 800907107 | 56 | 18,028 | SH | SOLE | 1 |
| SANTANDER BANCORP | EQUITY | 802809103 | 54 | 3,647 | SH | SOLE | 1 |
| SANTARUS INC | EQUITY | 802817304 | 218 | 42,232 | SH | SOLE | 1 |
| SAPIENT CORP | EQUITY | 803062108 | 524 | 67,829 | SH | SOLE | 1 |
| SARA LEE CORP | EQUITY | 803111103 | 16 | 946 | SH | SOLE | 2 |
| SARA LEE CORP | EQUITY | 803111103 | 157 | 9,044 | SH | DEFINED | 4 |
| SARA LEE CORP | EQUITY | 803111103 | 5957 | 342,366 | SH | SOLE | 1 |
| SATYAM COMPUTER SERVICES LTD | EQUITY | 804098101 | 36 | 1,470 | SH | DEFINED | 4 |
| SAUER-DANFOSS INC | EQUITY | 804137107 | 272 | 9,129 | SH | SOLE | 1 |
| SAUL CENTERS INC | EQUITY | 804395101 | 404 | 8,917 | SH | SOLE | 1 |
| SAVIENT PHARMACEUTICALS INC | EQUITY | 80517Q100 | 376 | 30,300 | SH | SOLE | 2 |
| SAVIENT PHARMACEUTICALS INC | EQUITY | 80517Q100 | 1553 | 125,006 | SH | SOLE | 1 |
| SAVVIS INC | EQUITY | 805423308 | 1132 | 22,857 | SH | SOLE | 1 |
| SBA COMMUNICATIONS CORP | EQUITY | 78388J106 | 53 | 1,584 | SH | SOLE | 1 |
| SCANA CORP | EQUITY | 80589M102 | 17965 | 469,170 | SH | SOLE | 1 |
| SCANSOURCE INC | EQUITY | 806037107 | 685 | 21,421 | SH | SOLE | 1 |
| SCBT FINANCIAL CORP | EQUITY | 78401V102 | 278 | 7,644 | SH | SOLE | 1 |
| SCHAWK INC | EQUITY | 806373106 | 245 | 12,249 | SH | SOLE | 1 |
| SCHERING-PLOUGH CORP | EQUITY | 806605101 | 4 | 143 | SH | DEFINED | 4 |
| SCHERING-PLOUGH CORP | EQUITY | 806605101 | 58 | 1,919 | SH | SOLE | 2 |
| SCHERING-PLOUGH CORP | EQUITY | 806605101 | 22359 | 734,524 | SH | SOLE | 1 |
| SCHLUMBERGER LIMITED | FIXED INCOME | 806857AC2 | 7 | 3,000 | PRN | DEFINED | 4 |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 39 | 461 | SH | DEFINED | 4 |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 63592 | 748,668 | SH | SOLE | 2 |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 69666 | 820,184 | SH | SOLE | 1 |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY | 806882106 | 873 | 18,203 | SH | SOLE | 1 |
| SCHOLASTIC CORP | EQUITY | 807066105 | 3319 | 92,338 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| SCHOOL SPECIALTY INC | EQUITY | 807863105 | 656 | 18,517 | SH | SOLE | 1 |
| SCHULMAN A INC | EQUITY | 808194104 | 546 | 22,438 | SH | SOLE | 1 |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY | 808541106 | 405 | 13,069 | SH | SOLE | 1 |
| SCIELE PHARMA INC | EQUITY | 808627103 | 547 | 23,200 | SH | SOLE | 2 |
| SCIELE PHARMA INC | EQUITY | 808627103 | 691 | 29,340 | SH | SOLE | 1 |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P109 | 5644 | 161,498 | SH | SOLE | 1 |
| SCOTTS MIRACLE-GRO CO/THE | EQUITY | 810186106 | 4646 | 108,209 | SH | SOLE | 1 |
| SEABOARD CORP | EQUITY | 811543107 | 689 | 294 | SH | SOLE | 1 |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY | 811656107 | 303 | 17,306 | SH | SOLE | 1 |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY | 811656107 | 358 | 20,500 | SH | SOLE | 2 |
| SEACHANGE INTERNATIONAL INC | EQUITY | 811699107 | 190 | 24,508 | SH | SOLE | 1 |
| SEACOAST BANKING CORP OF FLORI | EQUITY | 811707306 | 268 | 12,344 | SH | SOLE | 1 |
| SEACOR HOLDINGS INC | EQUITY | 811904101 | 1836 | 19,661 | SH | SOLE | 1 |
| SEAGATE TECHNOLOGY | EQUITY | G7945J104 | 6 | 291 | SH | DEFINED | 4 |
| SEALED AIR CORP | EQUITY | 81211K100 | 6 | 208 | SH | SOLE | 2 |
| SEALED AIR CORP | EQUITY | 81211K100 | 2336 | 75,308 | SH | SOLE | 1 |
| SEALY CORP | EQUITY | 812139301 | 615 | 37,208 | SH | SOLE | 1 |
| SEARS HOLDINGS CORP | EQUITY | 812350106 | 18 | 106 | SH | SOLE | 2 |
| SEARS HOLDINGS CORP | EQUITY | 812350106 | 7261 | 42,836 | SH | SOLE | 1 |
| SEASPAN CORP | EQUITY | Y75638109 | 50 | 1,549 | SH | DEFINED | 4 |
| SEATTLE GENETICS INC/WA | EQUITY | 812578102 | 341 | 34,721 | SH | SOLE | 1 |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 294 | 38,769 | SH | SOLE | 1 |
| SECURITY BANK CORP/GA | EQUITY | 814047106 | 26 | 1,300 | SH | DEFINED | 4 |
| SECURITY BANK CORP/GA | EQUITY | 814047106 | 274 | 13,615 | SH | SOLE | 1 |
| SEI INVESTMENTS CO | EQUITY | 784117103 | 18489 | 636,673 | SH | SOLE | 1 |
| SELECT COMFORT CORP | EQUITY | 81616X103 | 665 | 41,019 | SH | SOLE | 1 |
| SELECTIVE INSURANCE GROUP | EQUITY | 816300107 | 1227 | 45,646 | SH | SOLE | 1 |
| SEMCO ENERGY INC | EQUITY | 78412D109 | 230 | 29,560 | SH | SOLE | 1 |
| SEMITOOL INC | EQUITY | 816909105 | 177 | 18,443 | SH | SOLE | 1 |
| SEMPRA ENERGY | EQUITY | 816851109 | 8 | 130 | SH | DEFINED | 4 |
| SEMPRA ENERGY | EQUITY | 816851109 | 20 | 340 | SH | SOLE | 2 |
| SEMPRA ENERGY | EQUITY | 816851109 | 8040 | 135,738 | SH | SOLE | 1 |
| SEMTECH CORP | EQUITY | 816850101 | 3700 | 213,510 | SH | SOLE | 1 |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 81721M109 | 2247 | 110,399 | SH | SOLE | 1 |
| SENOMYX INC | EQUITY | 81724Q107 | 341 | 25,235 | SH | SOLE | 1 |
| SENSIENT TECHNOLOGIES CORP | EQUITY | 81725T100 | 3900 | 153,614 | SH | SOLE | 1 |
| SEPRACOR INC | EQUITY | 817315104 | 12348 | 301,030 | SH | SOLE | 1 |
| SEQUA CORP | EQUITY | 817320104 | 2566 | 22,910 | SH | SOLE | 1 |
| SERVICE CORP INTERNATIONAL/US | EQUITY | 817565104 | 142 | 11,074 | SH | SOLE | 1 |
| SERVICEMASTER CO/THE | EQUITY | 81760N109 | 8 | 500 | SH | DEFINED | 4 |
| SERVICEMASTER CO/THE | EQUITY | 81760N109 | 7470 | 483,200 | SH | SOLE | 2 |
| SERVICEMASTER CO/THE | EQUITY | 81760N109 | 13701 | 886,253 | SH | SOLE | 1 |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 2058 | 66,400 | SH | SOLE | 1 |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 11268 | 363,500 | SH | SOLE | 3 |
| SHAW COMMUNICATIONS INC | EQUITY | 82028K200 | 156 | 3,679 | SH | OTHER | 1 |
| SHAW GROUP INC/THE | EQUITY | 820280105 | 11590 | 250,387 | SH | SOLE | 1 |
| SHENANDOAH TELECOM CO | EQUITY | 82312B106 | 329 | 6,473 | SH | SOLE | 1 |
| SHENGDATECH INC | EQUITY | 823213103 | 127 | 23,811 | SH | SOLE | 1 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 824348106 | 9 | 141 | SH | SOLE | 2 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 824348106 | 7596 | 114,275 | SH | SOLE | 1 |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | G81075106 | 58 | 1,948 | SH | DEFINED | 4 |
| SHIRE PLC | EQUITY | 82481R106 | 593 | 8,000 | SH | SOLE | 2 |
| SHOE CARNIVAL INC | EQUITY | 824889109 | 216 | 7,862 | SH | SOLE | 1 |
| SHORT S&P500 PROSHARES | EQUITY | 74347R503 | 1458 | 24,405 | SH | DEFINED | 4 |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 486 | 29,307 | SH | SOLE | 1 |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 9432 | 568,200 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| SHUTTERFLY INC | EQUITY | 82568P304 | 262 | 12,145 | SH | SOLE | 1 |
| SI INTERNATIONAL INC | EQUITY | 78427V102 | 360 | 10,906 | SH | SOLE | 1 |
| SIERRA BANCORP | EQUITY | 82620P102 | 178 | 6,309 | SH | SOLE | 1 |
| SIERRA HEALTH SERVICES INC | EQUITY | 826322109 | 55 | 1,328 | SH | SOLE | 1 |
| SIERRA PACIFIC RESOURCES | EQUITY | 826428104 | 9598 | 546,604 | SH | SOLE | 1 |
| SIGMA DESIGNS INC | EQUITY | 826565103 | 497 | 19,057 | SH | SOLE | 1 |
| SIGMA-ALDRICH CORP | EQUITY | 826552101 | 7 | 169 | SH | SOLE | 2 |
| SIGMA-ALDRICH CORP | EQUITY | 826552101 | 6974 | 163,434 | SH | SOLE | 1 |
| SIGNATURE BANK/NEW YORK NY | EQUITY | 82669G104 | 842 | 24,690 | SH | SOLE | 1 |
| SILGAN HOLDINGS INC | EQUITY | 827048109 | 381 | 6,900 | SH | SOLE | 2 |
| SILGAN HOLDINGS INC | EQUITY | 827048109 | 1141 | 20,634 | SH | SOLE | 1 |
| SILICON GRAPHICS INC | EQUITY | 827056300 | 144 | 5,424 | SH | SOLE | 1 |
| SILICON IMAGE INC | EQUITY | 82705T102 | 7 | 800 | SH | DEFINED | 4 |
| SILICON IMAGE INC | EQUITY | 82705T102 | 627 | 73,023 | SH | SOLE | 1 |
| SILICON LABORATORIES INC | EQUITY | 826919102 | 4657 | 134,563 | SH | SOLE | 1 |
| SILICON MOTION TECHNOLOGY CORP | EQUITY | 82706C108 | 18 | 710 | SH | DEFINED | 4 |
| SILICON MOTION TECHNOLOGY CORP | EQUITY | 82706C108 | 430 | 17,300 | SH | SOLE | 2 |
| SILICON STORAGE TECHNOLOGY INC | EQUITY | 827057100 | 282 | 75,573 | SH | SOLE | 1 |
| SILICONWARE PRECISION INDUSTRI | EQUITY | 827084864 | 21 | 2,125 | SH | DEFINED | 4 |
| SILVER WHEATON CORP | EQUITY | 828336107 | 2203 | 186,100 | SH | OTHER | 1 |
| SIMMONS FIRST NATIONAL CORP | EQUITY | 828730200 | 324 | 11,756 | SH | SOLE | 1 |
| SIMON PROPERTY GROUP INC | EQUITY | 828806109 | 27 | 288 | SH | SOLE | 2 |
| SIMON PROPERTY GROUP INC | EQUITY | 828806109 | 16311 | 175,317 | SH | SOLE | 1 |
| SIMPSON MANUFACTURING CO INC | EQUITY | 829073105 | 1036 | 30,692 | SH | SOLE | 1 |
| SINCLAIR BROADCAST GROUP INC | EQUITY | 829226109 | 582 | 40,922 | SH | SOLE | 1 |
| SINCLAIR BROADCAST GROUP INC | EQUITY | 829226109 | 757 | 53,200 | SH | SOLE | 2 |
| SINOPEC SHANGHAI PETROCHEMICAL | EQUITY | 82935M109 | 28 | 420 | SH | DEFINED | 4 |
| SIRENZA MICRODEVICES INC | EQUITY | 82966T106 | 388 | 32,722 | SH | SOLE | 1 |
| SIRENZA MICRODEVICES INC | EQUITY | 82966T106 | 1151 | 97,000 | SH | SOLE | 2 |
| SIRF TECHNOLOGY HOLDINGS INC | EQUITY | 82967H101 | 914 | 44,072 | SH | SOLE | 1 |
| SIRF TECHNOLOGY HOLDINGS INC | EQUITY | 82967H101 | 3837 | 185,000 | SH | SOLE | 2 |
| SIRIUS SATELLITE RADIO INC | EQUITY | 82966U103 | 46 | 15,340 | SH | DEFINED | 4 |
| SIRIUS SATELLITE RADIO INC | EQUITY | 82966U103 | 1510 | 500,142 | SH | SOLE | 1 |
| SIRONA DENTAL SYSTEMS INC | EQUITY | 82966C103 | 443 | 11,700 | SH | SOLE | 2 |
| SIRONA DENTAL SYSTEMS INC | EQUITY | 82966C103 | 527 | 13,936 | SH | SOLE | 1 |
| SIRTRIS PHARMACEUTICALS INC | EQUITY | 82968A105 | 50 | 5,041 | SH | SOLE | 1 |
| SIX FLAGS INC | EQUITY | 83001P109 | 357 | 58,695 | SH | SOLE | 1 |
| SJW CORP | EQUITY | 784305104 | 420 | 12,616 | SH | SOLE | 1 |
| SKECHERS U.S.A. INC | EQUITY | 830566105 | 498 | 17,067 | SH | SOLE | 1 |
| SKILLED HEALTHCARE GROUP INC | EQUITY | 83066R107 | 289 | 18,636 | SH | SOLE | 1 |
| SKY FINANCIAL GROUP INC | EQUITY | 83080P103 | 124 | 4,440 | SH | SOLE | 1 |
| SKYLINE CORP | EQUITY | 830830105 | 170 | 5,675 | SH | SOLE | 1 |
| SKYWEST INC | EQUITY | 830879102 | 1280 | 53,698 | SH | SOLE | 1 |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M102 | 1936 | 263,340 | SH | SOLE | 1 |
| SL GREEN REALTY CORP | EQUITY | 78440X101 | 8343 | 67,341 | SH | SOLE | 1 |
| SLM CORP | EQUITY | 78442P106 | 6 | 100 | SH | DEFINED | 4 |
| SLM CORP | EQUITY | 78442P106 | 9923 | 172,330 | SH | SOLE | 2 |
| SLM CORP | EQUITY | 78442P106 | 24678 | 428,580 | SH | SOLE | 1 |
| SMITH & WESSON HOLDING CORP | EQUITY | 831756101 | 413 | 24,675 | SH | SOLE | 1 |
| SMITH & WESSON HOLDING CORP | EQUITY | 831756101 | 1003 | 59,900 | SH | SOLE | 2 |
| SMITH INTERNATIONAL INC | EQUITY | 832110100 | 15 | 258 | SH | SOLE | 2 |
| SMITH INTERNATIONAL INC | EQUITY | 832110100 | 5251 | 89,547 | SH | SOLE | 1 |
| SMITH MICRO SOFTWARE INC | EQUITY | 832154108 | 1294 | 85,956 | SH | SOLE | 1 |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 9056 | 294,112 | SH | SOLE | 1 |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727101 | 128 | 9,606 | SH | SOLE | 1 |
| SNAP-ON INC | EQUITY | 833034101 | 4 | 75 | SH | SOLE | 2 |
| SNAP-ON INC | EQUITY | 833034101 | 1377 | 27,269 | SH | SOLE | 1 |
| SOHU.COM INC | EQUITY | 83408W103 | 731 | 22,861 | SH | SOLE | 1 |
| SOLECTRON CORP | EQUITY | 834182107 | 4 | 1,165 | SH | SOLE | 2 |
| SOLECTRON CORP | EQUITY | 834182107 | 1545 | 419,786 | SH | SOLE | 1 |
| SOLERA HOLDINGS INC | EQUITY | 83421A104 | 423 | 21,843 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| SOMAXON PHARMACEUTICALS INC | EQUITY | 834453102 | 103 | 8,452 | SH | SOLE | 1 |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G102 | 1996 | 68,891 | SH | SOLE | 1 |
| SONIC CORP | EQUITY | 835451105 | 1229 | 55,541 | SH | SOLE | 1 |
| SONIC INNOVATIONS INC | EQUITY | 83545M109 | 192 | 21,946 | SH | SOLE | 1 |
| SONIC SOLUTIONS INC | EQUITY | 835460106 | 234 | 18,589 | SH | SOLE | 1 |
| SONICWALL INC | EQUITY | 835470105 | 462 | 53,840 | SH | SOLE | 1 |
| SONOCO PRODUCTS CO | EQUITY | 835495102 | 10586 | 247,267 | SH | SOLE | 1 |
| SONOSITE INC | EQUITY | 83568G104 | 434 | 13,810 | SH | SOLE | 1 |
| SONUS NETWORKS INC | EQUITY | 835916107 | 1790 | 210,104 | SH | SOLE | 1 |
| SOTHEBY'S | EQUITY | 835898107 | 29 | 621 | SH | DEFINED | 4 |
| SOTHEBY'S | EQUITY | 835898107 | 713 | 15,500 | SH | SOLE | 2 |
| SOTHEBY'S | EQUITY | 835898107 | 8973 | 194,986 | SH | SOLE | 1 |
| SOURCE INTERLINK COS INC | EQUITY | 836151209 | 143 | 28,615 | SH | SOLE | 1 |
| SOURCEFIRE INC | EQUITY | 83616T108 | 77 | 5,513 | SH | SOLE | 1 |
| SOURCEFORGE INC | EQUITY | 83616W101 | 237 | 56,267 | SH | SOLE | 1 |
| SOUTH FINANCIAL GROUP INC/THE | EQUITY | 837841105 | 1397 | 61,699 | SH | SOLE | 1 |
| SOUTH JERSEY INDUSTRIES INC | EQUITY | 838518108 | 867 | 24,518 | SH | SOLE | 1 |
| SOUTHERN CO | EQUITY | 842587107 | 400 | 11,655 | SH | DEFINED | 4 |
| SOUTHERN CO | EQUITY | 842587107 | 4271 | 124,564 | SH | SOLE | 2 |
| SOUTHERN CO | EQUITY | 842587107 | 11148 | 325,109 | SH | SOLE | 1 |
| SOUTHERN COPPER CORP | EQUITY | 84265V105 | 1096 | 11,623 | SH | DEFINED | 4 |
| SOUTHERN COPPER CORP | EQUITY | 84265V105 | 10548 | 111,900 | SH | SOLE | 2 |
| SOUTHERN COPPER CORP | EQUITY | 84265V105 | 44309 | 470,070 | SH | SOLE | 1 |
| SOUTHERN UNION CO | EQUITY | 844030106 | 688 | 21,099 | SH | SOLE | 1 |
| SOUTHSIDE BANCSHARES INC | EQUITY | 84470P109 | 196 | 9,029 | SH | SOLE | 1 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741108 | 15 | 1,006 | SH | SOLE | 2 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741108 | 253 | 16,945 | SH | DEFINED | 4 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741108 | 5622 | 377,076 | SH | SOLE | 1 |
| SOUTHWEST BANCORP INC/STILLWAT | EQUITY | 844767103 | 286 | 11,890 | SH | SOLE | 1 |
| SOUTHWEST GAS CORP | EQUITY | 844895102 | 1186 | 35,080 | SH | SOLE | 1 |
| SOUTHWEST WATER CO | EQUITY | 845331107 | 256 | 20,023 | SH | SOLE | 1 |
| SOUTHWESTERN ENERGY CO | EQUITY | 845467109 | 18397 | 413,408 | SH | SOLE | 1 |
| SOVEREIGN BANCORP INC | EQUITY | 845905108 | 10 | 465 | SH | SOLE | 2 |
| SOVEREIGN BANCORP INC | EQUITY | 845905108 | 99 | 4,662 | SH | DEFINED | 4 |
| SOVEREIGN BANCORP INC | EQUITY | 845905108 | 3631 | 171,748 | SH | SOLE | 1 |
| SOVRAN SELF STORAGE INC | EQUITY | 84610H108 | 825 | 17,130 | SH | SOLE | 1 |
| SPAIN FUND INC/THE | EQUITY | 846330108 | 448 | 26,373 | SH | DEFINED | 4 |
| SPANISH BROADCASTING SYSTEM IN | EQUITY | 846425882 | 144 | 33,527 | SH | SOLE | 1 |
| SPANSION INC | EQUITY | 84649R101 | 831 | 74,858 | SH | SOLE | 1 |
| SPARTAN MOTORS INC | EQUITY | 846819100 | 299 | 17,550 | SH | SOLE | 2 |
| SPARTAN MOTORS INC | EQUITY | 846819100 | 456 | 26,795 | SH | SOLE | 1 |
| SPARTAN STORES INC | EQUITY | 846822104 | 593 | 18,032 | SH | SOLE | 1 |
| SPARTECH CORP | EQUITY | 847220209 | 706 | 26,602 | SH | SOLE | 1 |
| SPDR TRUST SERIES 1 | EQUITY | 78462F103 | 586 | 3,897 | SH | DEFINED | 4 |
| SPDR TRUST SERIES 1 | EQUITY | 78462F103 | 68578 | 456,397 | SH | SOLE | 1 |
| SPECTRA ENERGY CORP | EQUITY | 847560109 | 12 | 448 | SH | DEFINED | 4 |
| SPECTRA ENERGY CORP | EQUITY | 847560109 | 21 | 814 | SH | SOLE | 2 |
| SPECTRA ENERGY CORP | EQUITY | 847560109 | 7696 | 296,456 | SH | SOLE | 1 |
| SPECTRANETICS CORP | EQUITY | 84760C107 | 299 | 25,915 | SH | SOLE | 1 |
| SPECTRUM BRANDS INC | EQUITY | 84762L105 | 220 | 32,563 | SH | SOLE | 1 |
| SPECTRUM PHARMACEUTICALS INC | EQUITY | 84763A108 | 18 | 2,500 | SH | DEFINED | 4 |
| SPEEDWAY MOTORSPORTS INC | EQUITY | 847788106 | 463 | 11,586 | SH | SOLE | 1 |
| SPHERION CORP | EQUITY | 848420105 | 1655 | 176,251 | SH | SOLE | 1 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 62 | 1,710 | SH | SOLE | 1 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 3594 | 99,700 | SH | SOLE | 2 |
| SPIRIT FINANCE CORP | EQUITY | 848568309 | 5011 | 344,128 | SH | SOLE | 1 |
| SPRINT NEXTEL CORP | EQUITY | 852061100 | 275 | 13,282 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| SPRINT NEXTEL CORP | EQUITY | 852061100 | 48858 | 2,359,151 | SH | SOLE | 1 |
| SPSS INC | EQUITY | 78462K102 | 671 | 15,200 | SH | SOLE | 2 |
| SPSS INC | EQUITY | 78462K102 | 676 | 15,305 | SH | SOLE | 1 |
| SPX CORP | EQUITY | 784635104 | 12313 | 140,224 | SH | SOLE | 1 |
| SRA INTERNATIONAL INC | EQUITY | 78464R105 | 3427 | 135,664 | SH | SOLE | 1 |
| ST JOE CO/THE | EQUITY | 790148100 | 73 | 1,580 | SH | SOLE | 1 |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 3 | 75 | SH | DEFINED | 4 |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 654 | 15,767 | SH | SOLE | 2 |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 6304 | 151,943 | SH | SOLE | 1 |
| ST MARY LAND & EXPLORATION CO | EQUITY | 792228108 | 87 | 2,365 | SH | SOLE | 1 |
| STAGE STORES INC | EQUITY | 85254C305 | 757 | 36,119 | SH | SOLE | 1 |
| STAMPS.COM INC | EQUITY | 852857200 | 200 | 14,483 | SH | SOLE | 1 |
| STANCORP FINANCIAL GROUP INC | EQUITY | 852891100 | 7260 | 138,342 | SH | SOLE | 1 |
| STANDARD MICROSYSTEMS CORP | EQUITY | 853626109 | 653 | 19,029 | SH | SOLE | 1 |
| STANDARD MOTOR PRODUCTS INC | EQUITY | 853666105 | 424 | 28,201 | SH | SOLE | 1 |
| STANDARD PARKING CORP | EQUITY | 853790103 | 154 | 4,390 | SH | SOLE | 1 |
| STANDARD REGISTER CO/THE | EQUITY | 853887107 | 169 | 14,798 | SH | SOLE | 1 |
| STANDARD REGISTER CO/THE | EQUITY | 853887107 | 2017 | 176,900 | SH | SOLE | 2 |
| STANDARD-PACIFIC CORP | EQUITY | 85375C101 | 926 | 52,814 | SH | SOLE | 1 |
| STANDEX INTERNATIONAL CORP | EQUITY | 854231107 | 294 | 10,343 | SH | SOLE | 1 |
| STANLEY INC | EQUITY | 854532108 | 306 | 17,353 | SH | SOLE | 1 |
| STANLEY WORKS/THE | EQUITY | 854616109 | 6 | 107 | SH | SOLE | 2 |
| STANLEY WORKS/THE | EQUITY | 854616109 | 2351 | 38,739 | SH | SOLE | 1 |
| STAPLES INC | EQUITY | 855030102 | 5 | 225 | SH | DEFINED | 4 |
| STAPLES INC | EQUITY | 855030102 | 7998 | 337,021 | SH | SOLE | 2 |
| STAPLES INC | EQUITY | 855030102 | 12962 | 546,209 | SH | SOLE | 1 |
| STAR MARITIME ACQUISITION CORP | EQUITY | 85516E107 | 192 | 15,699 | SH | SOLE | 1 |
| STAR MARITIME ACQUISITION CORP | EQUITY | 85516E107 | 4659 | 380,000 | SH | SOLE | 2 |
| STARBUCKS CORP | EQUITY | 855244109 | 39 | 1,502 | SH | DEFINED | 4 |
| STARBUCKS CORP | EQUITY | 855244109 | 9322 | 355,254 | SH | SOLE | 2 |
| STARBUCKS CORP | EQUITY | 855244109 | 9561 | 364,385 | SH | SOLE | 1 |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 19 | 277 | SH | SOLE | 2 |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 5091 | 75,900 | SH | SOLE | 3 |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 9164 | 136,627 | SH | SOLE | 1 |
| STATE AUTO FINANCIAL CORP | EQUITY | 855707105 | 368 | 12,008 | SH | SOLE | 1 |
| STATE STREET CORP | EQUITY | 857477103 | 21 | 300 | SH | DEFINED | 4 |
| STATE STREET CORP | EQUITY | 857477103 | 30 | 433 | SH | SOLE | 2 |
| STATE STREET CORP | EQUITY | 857477103 | 7929 | 115,923 | SH | SOLE | 1 |
| STATION CASINOS INC | EQUITY | 857689103 | 1536 | 17,699 | SH | SOLE | 1 |
| STEAK N SHAKE CO/THE | EQUITY | 857873103 | 395 | 23,674 | SH | SOLE | 1 |
| STEALTHGAS INC | EQUITY | Y81669106 | 5231 | 292,698 | SH | SOLE | 2 |
| STEC INC | EQUITY | 784774101 | 173 | 26,925 | SH | SOLE | 1 |
| STEEL DYNAMICS INC | EQUITY | 858119100 | 26 | 629 | SH | DEFINED | 4 |
| STEEL DYNAMICS INC | EQUITY | 858119100 | 8804 | 210,061 | SH | SOLE | 1 |
| STEELCASE INC | EQUITY | 858155203 | 16 | 845 | SH | DEFINED | 4 |
| STEELCASE INC | EQUITY | 858155203 | 646 | 34,899 | SH | SOLE | 1 |
| STEIN MART INC | EQUITY | 858375108 | 277 | 22,579 | SH | SOLE | 1 |
| STEINWAY MUSICAL INSTRUMENTS | EQUITY | 858495104 | 12563 | 363,197 | SH | SOLE | 1 |
| STEPAN CO | EQUITY | 858586100 | 156 | 5,164 | SH | SOLE | 1 |
| STEREOTAXIS INC | EQUITY | 85916J102 | 284 | 21,762 | SH | SOLE | 1 |
| STERICYCLE INC | EQUITY | 858912108 | 9575 | 215,364 | SH | SOLE | 1 |
| STERIS CORP | EQUITY | 859152100 | 6494 | 212,227 | SH | SOLE | 1 |
| STERLING BANCORP/NY | EQUITY | 859158107 | 249 | 15,531 | SH | SOLE | 1 |
| STERLING BANCSHARES INC/TX | EQUITY | 858907108 | 700 | 61,917 | SH | SOLE | 1 |
| STERLING FINANCIAL CORP/PA | EQUITY | 859317109 | 231 | 21,966 | SH | SOLE | 1 |
| STERLING FINANCIAL CORP/WA | EQUITY | 859319105 | 1235 | 42,658 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| STEVEN MADDEN LTD | EQUITY | 556269108 | 559 | 17,053 | SH | SOLE | 1 |
| STEVEN MADDEN LTD | EQUITY | 556269108 | 11152 | 340,400 | SH | SOLE | 2 |
| STEWART ENTERPRISES INC | EQUITY | 860370105 | 661 | 84,805 | SH | SOLE | 1 |
| STEWART INFORMATION SERVICES C | EQUITY | 860372101 | 739 | 18,555 | SH | SOLE | 1 |
| STIFEL FINANCIAL CORP | EQUITY | 860630102 | 733 | 12,441 | SH | SOLE | 1 |
| STILLWATER MINING CO | EQUITY | 86074Q102 | 383 | 34,787 | SH | SOLE | 1 |
| STONE ENERGY CORP | EQUITY | 861642106 | 799 | 23,324 | SH | SOLE | 1 |
| STONERIDGE INC | EQUITY | 86183P102 | 146 | 11,811 | SH | SOLE | 1 |
| STRATASYS INC | EQUITY | 862685104 | 403 | 8,581 | SH | SOLE | 1 |
| STRATEGIC GLOBAL INCOME FUND I | EQUITY | 862719101 | 34 | 3,028 | SH | DEFINED | 4 |
| STRATEGIC HOTELS & RESORTS INC | EQUITY | 86272T106 | 22 | 1,000 | SH | DEFINED | 4 |
| STRATOS INTERNATIONAL INC | EQUITY | 863100202 | 64 | 8,000 | SH | DEFINED | 4 |
| STRATUS PROPERTIES INC | EQUITY | 863167201 | 142 | 4,118 | SH | SOLE | 1 |
| STRAYER EDUCATION INC | EQUITY | 863236105 | 6176 | 46,890 | SH | SOLE | 1 |
| STREETTRACKS GOLD TRUST | EQUITY | 863307104 | 1040 | 16,180 | SH | DEFINED | 4 |
| STREETTRACKS INDEX SHS FDS DJ EURSTX50ETF | EQUITY | 863308201 | 8 | 140 | SH | DEFINED | 4 |
| STREETTRACKS INDEX SHS FDS DJ STOXX50ETF | EQUITY | 863308102 | 3 | 63 | SH | DEFINED | 4 |
| STREETTRACKS INDEX SHS FDS SPDR INTL REAL | EQUITY | 863308839 | 493 | 7,589 | SH | DEFINED | 4 |
| STREETTRACKS SER TR DJ WIL REIT | EQUITY | 86330E604 | 16 | 200 | SH | DEFINED | 4 |
| STREETTRACKS SER TR SPDR TTL MRKT | EQUITY | 86330E885 | 46 | 425 | SH | DEFINED | 4 |
| STRIDE RITE CORP | EQUITY | 863314100 | 619 | 30,562 | SH | SOLE | 1 |
| STRYKER CORP | EQUITY | 863667101 | 24 | 385 | SH | SOLE | 2 |
| STRYKER CORP | EQUITY | 863667101 | 26 | 416 | SH | DEFINED | 4 |
| STRYKER CORP | EQUITY | 863667101 | 21762 | 344,935 | SH | SOLE | 1 |
| STUDENT LOAN CORP/THE | EQUITY | 863902102 | 441 | 2,161 | SH | SOLE | 1 |
| STURM RUGER & CO INC | EQUITY | 864159108 | 292 | 18,837 | SH | SOLE | 1 |
| SUBURBAN PROPANE PARTNERS LP | EQUITY | 864482104 | 71 | 1,491 | SH | DEFINED | 4 |
| SUFFOLK BANCORP | EQUITY | 864739107 | 267 | 8,358 | SH | SOLE | 1 |
| SULPHCO INC | EQUITY | 865378103 | 133 | 36,912 | SH | SOLE | 1 |
| SUN BANCORP INC/NJ | EQUITY | 86663B102 | 205 | 12,145 | SH | SOLE | 1 |
| SUN HEALTHCARE GROUP INC | EQUITY | 866933401 | 3110 | 214,631 | SH | SOLE | 1 |
| SUN HYDRAULICS CORP | EQUITY | 866942105 | 305 | 6,186 | SH | SOLE | 1 |
| SUN LIFE FINANCIAL INC | EQUITY | 866796105 | 21 | 435 | SH | DEFINED | 4 |
| SUN LIFE FINANCIAL INC | EQUITY | 866796105 | 6325 | 132,499 | SH | OTHER | 1 |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 6 | 1,124 | SH | DEFINED | 4 |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 24 | 4,599 | SH | SOLE | 2 |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 8502 | 1,616,423 | SH | SOLE | 1 |
| SUNAMERICA FOCUSED ALPHA GROWT | EQUITY | 867037103 | 120 | 6,300 | SH | DEFINED | 4 |
| SUNCOR ENERGY INC | EQUITY | 867229106 | 9927 | 110,005 | SH | OTHER | 1 |
| SUNOCO INC | EQUITY | 86764P109 | 12 | 156 | SH | SOLE | 2 |
| SUNOCO INC | EQUITY | 86764P109 | 4370 | 54,846 | SH | SOLE | 1 |
| SUNPOWER CORP | EQUITY | 867652109 | 30 | 476 | SH | SOLE | 1 |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K106 | 10 | 259 | SH | DEFINED | 4 |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K106 | 1488 | 37,202 | SH | SOLE | 1 |
| SUNSTONE HOTEL INVESTORS INC | EQUITY | 867892101 | 930 | 32,766 | SH | DEFINED | 4 |
| SUNTECH POWER HOLDINGS CO LTD | EQUITY | 86800C104 | 18 | 500 | SH | DEFINED | 4 |
| SUN-TIMES MEDIA GROUP INC | EQUITY | 86688Q100 | 285 | 54,289 | SH | SOLE | 1 |
| SUNTRUST BANKS INC | EQUITY | 867914103 | 17 | 200 | SH | DEFINED | 4 |
| SUNTRUST BANKS INC | EQUITY | 867914103 | 568 | 6,629 | SH | SOLE | 2 |
| SUNTRUST BANKS INC | EQUITY | 867914103 | 13222 | 154,209 | SH | SOLE | 1 |
| SUPER MICRO COMPUTER INC | EQUITY | 86800U104 | 77 | 7,678 | SH | SOLE | 1 |
| SUPERGEN INC | EQUITY | 868059106 | 247 | 44,413 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| SUPERIOR BANCORP | EQUITY | 86806M106 | 296 | 28,926 | SH | SOLE | 1 |
| SUPERIOR ENERGY SERVICES | EQUITY | 868157108 | 7 | 170 | SH | DEFINED | 4 |
| SUPERIOR ENERGY SERVICES | EQUITY | 868157108 | 7913 | 198,214 | SH | SOLE | 1 |
| SUPERIOR ESSEX INC | EQUITY | 86815V105 | 638 | 17,093 | SH | SOLE | 1 |
| SUPERIOR INDUSTRIES INTERNATIO | EQUITY | 868168105 | 413 | 18,997 | SH | SOLE | 1 |
| SUPERIOR OFFSHORE INTERNATIONA | EQUITY | 86825Q104 | 154 | 8,457 | SH | SOLE | 1 |
| SUPERIOR WELL SERVICES INC | EQUITY | 86837X105 | 25 | 1,000 | SH | DEFINED | 4 |
| SUPERIOR WELL SERVICES INC | EQUITY | 86837X105 | 331 | 13,042 | SH | SOLE | 1 |
| SUPERTEX INC | EQUITY | 868532102 | 297 | 9,490 | SH | SOLE | 1 |
| SUPERVALU INC | EQUITY | 868536103 | 12 | 268 | SH | SOLE | 2 |
| SUPERVALU INC | EQUITY | 868536103 | 4529 | 97,782 | SH | SOLE | 1 |
| SUREWEST COMMUNICATIONS | EQUITY | 868733106 | 328 | 12,036 | SH | SOLE | 1 |
| SURMODICS INC | EQUITY | 868873100 | 631 | 12,628 | SH | SOLE | 1 |
| SUSQUEHANNA BANCSHARES INC | EQUITY | 869099101 | 1754 | 78,388 | SH | SOLE | 1 |
| SVB FINANCIAL GROUP | EQUITY | 78486Q101 | 754 | 14,200 | SH | SOLE | 2 |
| SVB FINANCIAL GROUP | EQUITY | 78486Q101 | 5976 | 112,524 | SH | SOLE | 1 |
| SWIFT ENERGY CO | EQUITY | 870738101 | 2165 | 50,624 | SH | SOLE | 1 |
| SWITCH & DATA FACILITIES CO IN | EQUITY | 871043105 | 614 | 32,000 | SH | SOLE | 2 |
| SWITCH & DATA FACILITIES CO IN | EQUITY | 871043105 | 8379 | 436,608 | SH | SOLE | 1 |
| SWS GROUP INC | EQUITY | 78503N107 | 7085 | 327,687 | SH | SOLE | 1 |
| SY BANCORP INC | EQUITY | 785060104 | 243 | 10,231 | SH | SOLE | 1 |
| SYBASE INC | EQUITY | 871130100 | 561 | 23,500 | SH | SOLE | 2 |
| SYBASE INC | EQUITY | 871130100 | 7128 | 298,388 | SH | SOLE | 1 |
| SYCAMORE NETWORKS INC | EQUITY | 871206108 | 616 | 153,353 | SH | SOLE | 1 |
| SYKES ENTERPRISES INC | EQUITY | 871237103 | 876 | 46,152 | SH | SOLE | 1 |
| SYMANTEC CORP | EQUITY | 871503108 | 379 | 18,779 | SH | SOLE | 2 |
| SYMANTEC CORP | EQUITY | 871503108 | 12361 | 611,923 | SH | SOLE | 1 |
| SYMBION INC | EQUITY | 871507109 | 6228 | 286,873 | SH | SOLE | 1 |
| SYMMETRICOM INC | EQUITY | 871543104 | 324 | 38,621 | SH | SOLE | 1 |
| SYMMETRY MEDICAL INC | EQUITY | 871546206 | 1199 | 74,868 | SH | SOLE | 1 |
| SYMS CORP | EQUITY | 871551107 | 113 | 5,712 | SH | SOLE | 1 |
| SYMYX TECHNOLOGIES | EQUITY | 87155S108 | 318 | 27,650 | SH | SOLE | 1 |
| SYNAPTICS INC | EQUITY | 87157D109 | 764 | 21,351 | SH | SOLE | 1 |
| SYNCHRONOSS TECHNOLOGIES INC | EQUITY | 87157B103 | 450 | 15,328 | SH | SOLE | 1 |
| SYNCHRONOSS TECHNOLOGIES INC | EQUITY | 87157B103 | 1091 | 37,200 | SH | SOLE | 2 |
| SYNIVERSE HOLDINGS INC | EQUITY | 87163F106 | 292 | 22,715 | SH | SOLE | 1 |
| SYNNEX CORP | EQUITY | 87162W100 | 279 | 13,554 | SH | SOLE | 1 |
| SYNOPSYS INC | EQUITY | 871607107 | 9359 | 354,087 | SH | SOLE | 1 |
| SYNOVUS FINANCIAL CORP | EQUITY | 87161C105 | 13 | 421 | SH | SOLE | 2 |
| SYNOVUS FINANCIAL CORP | EQUITY | 87161C105 | 5370 | 174,917 | SH | SOLE | 1 |
| SYNTA PHARMACEUTICALS CORP | EQUITY | 87162T206 | 10053 | 1,211,249 | SH | SOLE | 1 |
| SYNTAX-BRILLIAN CORP | EQUITY | 87163L103 | 235 | 47,726 | SH | SOLE | 1 |
| SYNTEL INC | EQUITY | 87162H103 | 318 | 10,476 | SH | SOLE | 1 |
| SYNUTRA INTERNATIONAL INC | EQUITY | 87164C102 | 68 | 3,329 | SH | SOLE | 1 |
| SYSCO CORP | EQUITY | 871829107 | 29 | 885 | SH | DEFINED | 4 |
| SYSCO CORP | EQUITY | 871829107 | 6989 | 211,856 | SH | SOLE | 2 |
| SYSCO CORP | EQUITY | 871829107 | 21998 | 666,802 | SH | SOLE | 1 |
| SYSTEMAX INC | EQUITY | 871851101 | 184 | 8,832 | SH | SOLE | 1 |
| T ROWE PRICE GROUP INC | EQUITY | 74144T108 | 18 | 342 | SH | SOLE | 2 |
| T ROWE PRICE GROUP INC | EQUITY | 74144T108 | 11940 | 230,095 | SH | SOLE | 1 |
| T-3 ENERGY SERVICES INC | EQUITY | 87306E107 | 154 | 4,605 | SH | SOLE | 1 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 1212 | 60,680 | SH | SOLE | 1 |
| TAL INTERNATIONAL GROUP INC | EQUITY | 874083108 | 406 | 13,670 | SH | SOLE | 1 |
| TALBOTS INC | EQUITY | 874161102 | 483 | 19,281 | SH | SOLE | 1 |
| TALEO CORP | EQUITY | 87424N104 | 310 | 13,750 | SH | SOLE | 1 |
| TALISMAN ENERGY INC | EQUITY | 87425E103 | 7938 | 409,795 | SH | OTHER | 1 |
| TANGER FACTORY OUTLET CENTERS | EQUITY | 875465106 | 975 | 26,030 | SH | SOLE | 1 |
| TANOX INC | EQUITY | 87588Q109 | 4416 | 227,495 | SH | SOLE | 1 |
| TARGET CORP | EQUITY | 87612E106 | 126 | 1,979 | SH | DEFINED | 4 |
| TARGET CORP | EQUITY | 87612E106 | 35720 | 561,635 | SH | SOLE | 2 |
| TARGET CORP | EQUITY | 87612E106 | 40508 | 636,912 | SH | SOLE | 1 |
| TARRAGON CORP | EQUITY | 876287103 | 98 | 11,552 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| TASER INTERNATIONAL INC | EQUITY | 87651B104 | 3 | 200 | SH | DEFINED | 4 |
| TASER INTERNATIONAL INC | EQUITY | 87651B104 | 721 | 51,651 | SH | SOLE | 1 |
| TAUBMAN CENTERS INC | EQUITY | 876664103 | 8233 | 165,957 | SH | SOLE | 1 |
| TAYLOR CAPITAL GROUP INC | EQUITY | 876851106 | 133 | 4,815 | SH | SOLE | 1 |
| TCF FINANCIAL CORP | EQUITY | 872275102 | 7730 | 278,071 | SH | SOLE | 1 |
| TD AMERITRADE HOLDING CORP | EQUITY | 87236Y108 | 106 | 5,275 | SH | SOLE | 1 |
| TD AMERITRADE HOLDING CORP | EQUITY | 87236Y108 | 26578 | 1,328,900 | SH | SOLE | 2 |
| TEAM INC | EQUITY | 878155100 | 296 | 6,589 | SH | SOLE | 1 |
| TECH DATA CORP | EQUITY | 878237106 | 5367 | 139,551 | SH | SOLE | 1 |
| TECHNE CORP | EQUITY | 878377100 | 5540 | 96,838 | SH | SOLE | 1 |
| TECHNITROL INC | EQUITY | 878555101 | 973 | 33,941 | SH | SOLE | 1 |
| TECHNOLOGY INVESTMENT CAPITAL | EQUITY | 878717305 | 260 | 16,485 | SH | SOLE | 1 |
| TECHNOLOGY SELECT SECTOR SPDR | EQUITY | 81369Y803 | 68 | 2,675 | SH | DEFINED | 4 |
| TECHTARGET INC | EQUITY | 87874R100 | 82 | 6,402 | SH | SOLE | 1 |
| TECHWELL INC | EQUITY | 87874D101 | 163 | 12,445 | SH | SOLE | 1 |
| TECK COMINCO LTD | EQUITY | 878742204 | 374 | 8,802 | SH | OTHER | 1 |
| TECO ENERGY INC | EQUITY | 872375100 | 5 | 270 | SH | SOLE | 2 |
| TECO ENERGY INC | EQUITY | 872375100 | 35 | 2,038 | SH | DEFINED | 4 |
| TECO ENERGY INC | EQUITY | 872375100 | 2678 | 155,866 | SH | SOLE | 1 |
| TECUMSEH PRODUCTS CO | EQUITY | 878895200 | 202 | 12,870 | SH | SOLE | 1 |
| TEEKAY LNG PARTNERS LP | EQUITY | Y8564M105 | 42 | 1,176 | SH | DEFINED | 4 |
| TEJON RANCH CO | EQUITY | 879080109 | 407 | 9,198 | SH | SOLE | 1 |
| TEKELEC | EQUITY | 879101103 | 731 | 50,693 | SH | SOLE | 1 |
| TEKTRONIX INC | EQUITY | 879131100 | 4 | 105 | SH | SOLE | 2 |
| TEKTRONIX INC | EQUITY | 879131100 | 1280 | 37,931 | SH | SOLE | 1 |
| TELE NORTE LESTE PARTICIPACOES | EQUITY | 879246106 | 525 | 27,680 | SH | DEFINED | 4 |
| TELEBRAS | EQUITY | 879287308 | 6 | 164 | SH | DEFINED | 4 |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360105 | 1337 | 29,089 | SH | SOLE | 1 |
| TELEFLEX INC | EQUITY | 879369106 | 7923 | 96,876 | SH | SOLE | 1 |
| TELEPHONE & DATA SYSTEMS INC | EQUITY | 879433100 | 16056 | 256,609 | SH | SOLE | 1 |
| TELETECH HOLDINGS INC | EQUITY | 879939106 | 724 | 22,300 | SH | SOLE | 2 |
| TELETECH HOLDINGS INC | EQUITY | 879939106 | 1129 | 34,777 | SH | SOLE | 1 |
| TELIK INC | EQUITY | 87959M109 | 148 | 43,651 | SH | SOLE | 1 |
| TELLABS INC | EQUITY | 879664100 | 6 | 564 | SH | SOLE | 2 |
| TELLABS INC | EQUITY | 879664100 | 2327 | 216,262 | SH | SOLE | 1 |
| TELUS CORP | EQUITY | 87971M202 | 195 | 3,311 | SH | OTHER | 1 |
| TEMPLE-INLAND INC | EQUITY | 879868107 | 8 | 136 | SH | SOLE | 2 |
| TEMPLE-INLAND INC | EQUITY | 879868107 | 3022 | 49,112 | SH | SOLE | 1 |
| TEMPLETON EMERGING MARKETS INC | EQUITY | 880192109 | 196 | 13,462 | SH | DEFINED | 4 |
| TEMPLETON GLOBAL INCOME FUND | EQUITY | 880198106 | 2621 | 280,653 | SH | DEFINED | 4 |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY | 88023U101 | 2243 | 86,600 | SH | SOLE | 3 |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY | 88023U101 | 2957 | 114,156 | SH | SOLE | 1 |
| TENARIS SA | EQUITY | 88031M109 | 6556 | 133,909 | SH | SOLE | 1 |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 4 | 609 | SH | SOLE | 2 |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 1408 | 216,224 | SH | SOLE | 1 |
| TENNANT CO | EQUITY | 880345103 | 511 | 14,010 | SH | SOLE | 1 |
| TENNECO INC | EQUITY | 880349105 | 1350 | 38,517 | SH | SOLE | 1 |
| TEPPCO PARTNERS LP | EQUITY | 872384102 | 43 | 975 | SH | DEFINED | 4 |
| TERADYNE INC | EQUITY | 880770102 | 4 | 244 | SH | SOLE | 2 |
| TERADYNE INC | EQUITY | 880770102 | 1963 | 111,677 | SH | SOLE | 1 |
| TERCICA INC | EQUITY | 88078L105 | 140 | 27,423 | SH | SOLE | 1 |
| TEREX CORP | EQUITY | 880779103 | 11 | 133 | SH | SOLE | 2 |
| TEREX CORP | EQUITY | 880779103 | 24 | 300 | SH | DEFINED | 4 |
| TEREX CORP | EQUITY | 880779103 | 4770 | 58,673 | SH | SOLE | 1 |
| TERRA INDUSTRIES INC | EQUITY | 880915103 | 867 | 34,100 | SH | SOLE | 2 |
| TERRA INDUSTRIES INC | EQUITY | 880915103 | 3896 | 153,256 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| TERREMARK WORLDWIDE INC | EQUITY | 881448203 | 258 | 40,076 | SH | SOLE | 1 |
| TESORO CORP | EQUITY | 881609101 | 9726 | 170,188 | SH | SOLE | 1 |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L100 | 900 | 22,200 | SH | SOLE | 2 |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L100 | 1617 | 39,876 | SH | SOLE | 1 |
| TETRA TECH INC | EQUITY | 88162G103 | 1042 | 48,340 | SH | SOLE | 1 |
| TETRA TECHNOLOGIES INC | EQUITY | 88162F105 | 1567 | 55,567 | SH | DEFINED | 4 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY | 881624209 | 32 | 782 | SH | DEFINED | 4 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY | 881624209 | 11404 | 276,462 | SH | SOLE | 1 |
| TEXAS CAPITAL BANCSHARES INC | EQUITY | 88224Q107 | 436 | 19,493 | SH | SOLE | 1 |
| TEXAS INDUSTRIES INC | EQUITY | 882491103 | 1782 | 22,722 | SH | SOLE | 1 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 8 | 203 | SH | DEFINED | 4 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 10842 | 288,132 | SH | SOLE | 2 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 57872 | 1,537,933 | SH | SOLE | 1 |
| TEXAS PACIFIC LAND TRUST | EQUITY | 882610108 | 16 | 51 | SH | DEFINED | 4 |
| TEXAS ROADHOUSE INC | EQUITY | 882681109 | 561 | 43,826 | SH | SOLE | 1 |
| TEXTRON INC | EQUITY | 883203101 | 3751 | 34,062 | SH | SOLE | 2 |
| TEXTRON INC | EQUITY | 883203101 | 6271 | 56,949 | SH | SOLE | 1 |
| TFS FINANCIAL CORP | EQUITY | 87240R107 | 42 | 3,660 | SH | SOLE | 1 |
| THERAGENICS CORP | EQUITY | 883375107 | 75 | 17,900 | SH | SOLE | 1 |
| THERAVANCE INC | EQUITY | 88338T104 | 2294 | 71,684 | SH | SOLE | 1 |
| THERMO FISHER SCIENTIFIC INC | EQUITY | 883556102 | 4848 | 93,744 | SH | SOLE | 2 |
| THERMO FISHER SCIENTIFIC INC | EQUITY | 883556102 | 9396 | 181,664 | SH | SOLE | 1 |
| THESTREET.COM INC | EQUITY | 88368Q103 | 187 | 17,205 | SH | SOLE | 1 |
| THOMAS & BETTS CORP | EQUITY | 884315102 | 7217 | 124,436 | SH | SOLE | 1 |
| THOMAS PROPERTIES GROUP INC | EQUITY | 884453101 | 316 | 19,757 | SH | SOLE | 1 |
| THOMAS WEISEL PARTNERS GROUP I | EQUITY | 884481102 | 926 | 55,605 | SH | SOLE | 1 |
| THOMSON | EQUITY | 885118109 | 49 | 2,658 | SH | DEFINED | 4 |
| THOMSON CORP/THE | EQUITY | 884903105 | 196 | 4,783 | SH | OTHER | 1 |
| THOR INDUSTRIES INC | EQUITY | 885160101 | 19 | 419 | SH | DEFINED | 4 |
| THOR INDUSTRIES INC | EQUITY | 885160101 | 3959 | 87,703 | SH | SOLE | 1 |
| THORATEC CORP | EQUITY | 885175307 | 1621 | 88,169 | SH | SOLE | 1 |
| THORNBURG MORTGAGE INC | EQUITY | 885218107 | 119 | 4,552 | SH | SOLE | 1 |
| THQ INC | EQUITY | 872443403 | 6 | 200 | SH | DEFINED | 4 |
| THQ INC | EQUITY | 872443403 | 2636 | 86,377 | SH | SOLE | 1 |
| TIBCO SOFTWARE INC | EQUITY | 88632Q103 | 397 | 43,900 | SH | SOLE | 2 |
| TIBCO SOFTWARE INC | EQUITY | 88632Q103 | 1570 | 173,482 | SH | SOLE | 1 |
| TIDEWATER INC | EQUITY | 886423102 | 18 | 260 | SH | DEFINED | 4 |
| TIDEWATER INC | EQUITY | 886423102 | 10047 | 141,752 | SH | SOLE | 1 |
| TIENS BIOTECH GROUP USA INC | EQUITY | 88650T104 | 11 | 2,908 | SH | SOLE | 1 |
| TIERONE CORP | EQUITY | 88650R108 | 452 | 15,022 | SH | SOLE | 1 |
| TIFFANY & CO | EQUITY | 886547108 | 566 | 10,676 | SH | SOLE | 2 |
| TIFFANY & CO | EQUITY | 886547108 | 3194 | 60,197 | SH | SOLE | 1 |
| TIMBERLAND CO | EQUITY | 887100105 | 18 | 733 | SH | DEFINED | 4 |
| TIMBERLAND CO | EQUITY | 887100105 | 4073 | 161,686 | SH | SOLE | 1 |
| TIME WARNER CABLE INC | EQUITY | 88732J108 | 6652 | 169,818 | SH | SOLE | 1 |
| TIME WARNER CABLE INC | EQUITY | 88732J108 | 9221 | 235,400 | SH | SOLE | 2 |
| TIME WARNER INC | EQUITY | 887317105 | 10 | 465 | SH | DEFINED | 4 |
| TIME WARNER INC | EQUITY | 887317105 | 3962 | 188,298 | SH | SOLE | 2 |
| TIME WARNER INC | EQUITY | 887317105 | 69470 | 3,301,789 | SH | SOLE | 1 |
| TIME WARNER TELECOM INC | EQUITY | 887319101 | 2420 | 120,407 | SH | SOLE | 1 |
| TIME WARNER TELECOM INC | EQUITY | 887319101 | 10068 | 500,900 | SH | SOLE | 2 |
| TIMKEN CO | EQUITY | 887389104 | 8406 | 232,775 | SH | SOLE | 1 |
| TITAN INTERNATIONAL INC | EQUITY | 88830M102 | 633 | 20,040 | SH | SOLE | 1 |
| TITANIUM METALS CORP | EQUITY | 888339207 | 36 | 1,139 | SH | SOLE | 1 |
| TIVO INC | EQUITY | 888706108 | 470 | 81,107 | SH | SOLE | 1 |
| TJX COS INC | EQUITY | 872540109 | 16 | 586 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| TJX COS INC | EQUITY | 872540109 | 30622 | 1,113,513 | SH | SOLE | 1 |
| TNS INC | EQUITY | 872960109 | 290 | 20,143 | SH | SOLE | 1 |
| TODCO | EQUITY | 88889T107 | 214 | 4,527 | SH | SOLE | 1 |
| TOLL BROTHERS INC | EQUITY | 889478103 | 2 | 100 | SH | DEFINED | 4 |
| TOLL BROTHERS INC | EQUITY | 889478103 | 7825 | 313,238 | SH | SOLE | 1 |
| TOMOTHERAPY INC | EQUITY | 890088107 | 214 | 9,775 | SH | SOLE | 1 |
| TOMPKINS FINANCIAL CORP | EQUITY | 890110109 | 205 | 5,470 | SH | SOLE | 1 |
| TOOTSIE ROLL INDUSTRIES INC | EQUITY | 890516107 | 2655 | 95,811 | SH | SOLE | 1 |
| TOPPS CO INC/THE | EQUITY | 890786106 | 295 | 28,092 | SH | SOLE | 1 |
| TORCHMARK CORP | EQUITY | 891027104 | 8 | 123 | SH | SOLE | 2 |
| TORCHMARK CORP | EQUITY | 891027104 | 3617 | 53,990 | SH | SOLE | 1 |
| TOREADOR RESOURCES CORP | EQUITY | 891050106 | 189 | 12,574 | SH | SOLE | 1 |
| TORO CO | EQUITY | 891092108 | 586 | 9,956 | SH | SOLE | 1 |
| TORONTO-DOMINION BANK | EQUITY | 891160509 | 14607 | 213,184 | SH | OTHER | 1 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 891906109 | 79 | 2,683 | SH | SOLE | 1 |
| TOWER GROUP INC | EQUITY | 891777104 | 529 | 16,590 | SH | SOLE | 1 |
| TOWN SPORTS INTERNATIONAL HOLD | EQUITY | 89214A102 | 261 | 13,517 | SH | SOLE | 1 |
| TOYOTA MOTOR CORP | EQUITY | 892331307 | 11 | 85 | SH | DEFINED | 4 |
| TRACTOR SUPPLY CO | EQUITY | 892356106 | 27 | 514 | SH | SOLE | 1 |
| TRADESTATION GROUP INC | EQUITY | 89267P105 | 281 | 24,108 | SH | SOLE | 1 |
| TRADESTATION GROUP INC | EQUITY | 89267P105 | 3215 | 276,000 | SH | SOLE | 2 |
| TRANSALTA CORP | EQUITY | 89346D107 | 93 | 3,697 | SH | OTHER | 1 |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 57 | 800 | SH | SOLE | 1 |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 2780661 | 39,092,662 | SH | SOLE | 1 |
| TRANSCANADA CORP | EQUITY | 89353D107 | 379 | 10,997 | SH | OTHER | 1 |
| TRANSDIGM GROUP INC | EQUITY | 893641100 | 316 | 7,805 | SH | SOLE | 1 |
| TRANSMERIDIAN EXPLORATION INC | EQUITY | 89376N108 | 11 | 44,907 | SH | SOLE | 2 |
| TRANSMERIDIAN EXPLORATION INC | EQUITY | 89376N108 | 192 | 109,160 | SH | SOLE | 1 |
| TRANSOCEAN INC | EQUITY | G90078109 | 39 | 371 | SH | SOLE | 2 |
| TRANSOCEAN INC | EQUITY | G90078109 | 2024 | 19,094 | SH | DEFINED | 4 |
| TRAVELCENTERS OF AMERICA LLC | EQUITY | 894174101 | 6 | 146 | SH | DEFINED | 4 |
| TRAVELERS COS INC/THE | EQUITY | 89417E109 | 22 | 406 | SH | DEFINED | 4 |
| TRAVELERS COS INC/THE | EQUITY | 89417E109 | 46 | 855 | SH | SOLE | 2 |
| TRAVELERS COS INC/THE | EQUITY | 89417E109 | 72614 | 1,357,303 | SH | SOLE | 1 |
| TRAVELZOO INC | EQUITY | 89421Q106 | 166 | 6,255 | SH | SOLE | 1 |
| TREDEGAR CORP | EQUITY | 894650100 | 1682 | 78,957 | SH | SOLE | 1 |
| TREEHOUSE FOODS INC | EQUITY | 89469A104 | 691 | 25,962 | SH | SOLE | 1 |
| TREX CO INC | EQUITY | 89531P105 | 195 | 9,945 | SH | SOLE | 1 |
| TRIAD GUARANTY INC | EQUITY | 895925105 | 380 | 9,528 | SH | SOLE | 1 |
| TRIAD HOSPITALS INC | EQUITY | 89579K109 | 11853 | 220,486 | SH | SOLE | 1 |
| TRIARC COS INC | EQUITY | 895927309 | 823 | 52,398 | SH | SOLE | 1 |
| TRIBUNE CO | EQUITY | 896047107 | 3 | 109 | SH | SOLE | 2 |
| TRIBUNE CO | EQUITY | 896047107 | 1167 | 39,677 | SH | SOLE | 1 |
| TRICO BANCSHARES | EQUITY | 896095106 | 261 | 11,668 | SH | SOLE | 1 |
| TRICO MARINE SERVICES INC | EQUITY | 896106200 | 2599 | 63,588 | SH | SOLE | 2 |
| TRICO MARINE SERVICES INC | EQUITY | 896106200 | 30056 | 735,226 | SH | SOLE | 1 |
| TRIDENT MICROSYSTEMS INC | EQUITY | 895919108 | 15 | 800 | SH | DEFINED | 4 |
| TRIDENT MICROSYSTEMS INC | EQUITY | 895919108 | 872 | 47,514 | SH | SOLE | 1 |
| TRIMAS CORP | EQUITY | 896215209 | 135 | 11,152 | SH | SOLE | 1 |
| TRIMBLE NAVIGATION LTD | EQUITY | 896239100 | 119 | 3,688 | SH | SOLE | 1 |
| TRINITY INDUSTRIES INC | EQUITY | 896522109 | 5 | 114 | SH | DEFINED | 4 |
| TRINITY INDUSTRIES INC | EQUITY | 896522109 | 8552 | 196,425 | SH | SOLE | 1 |
| TRIQUINT SEMICONDUCTOR INC | EQUITY | 89674K103 | 2300 | 454,562 | SH | SOLE | 1 |
| TRIUMPH GROUP INC | EQUITY | 896818101 | 897 | 13,704 | SH | SOLE | 1 |
| TRIZETTO GROUP | EQUITY | 896882107 | 1405 | 72,549 | SH | SOLE | 1 |
| TRONOX INC | EQUITY | 897051207 | 485 | 34,492 | SH | SOLE | 1 |
| TRUBION PHARMACEUTICALS INC | EQUITY | 89778N102 | 151 | 7,225 | SH | SOLE | 1 |
| TRUE RELIGION APPAREL INC | EQUITY | 89784N104 | 236 | 11,606 | SH | SOLE | 1 |
| TRUMP ENTERTAINMENT RESORTS IN | EQUITY | 89816T103 | 326 | 25,876 | SH | SOLE | 1 |
| TRUMP ENTERTAINMENT RESORTS IN | EQUITY | 89816T103 | 3545 | 282,500 | SH | SOLE | 2 |
| TRUSTCO BANK CORP NY | EQUITY | 898349105 | 618 | 62,502 | SH | SOLE | 1 |
| TRUSTMARK CORP | EQUITY | 898402102 | 26 | 1,000 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| TRUSTMARK CORP | EQUITY | 898402102 | 1053 | 40,722 | SH | SOLE | 1 |
| TRW AUTOMOTIVE HOLDINGS CORP | EQUITY | 87264S106 | 59 | 1,599 | SH | SOLE | 1 |
| TSAKOS ENERGY NAVIGATION LTD | EQUITY | G9108L108 | 4894 | 70,000 | SH | SOLE | 2 |
| TSMC | EQUITY | 874039100 | 10 | 862 | SH | DEFINED | 4 |
| TSMC | EQUITY | 874039100 | 5403 | 485,414 | SH | SOLE | 1 |
| TTM TECHNOLOGIES INC | EQUITY | 87305R109 | 456 | 35,103 | SH | SOLE | 1 |
| TUESDAY MORNING CORP | EQUITY | 899035505 | 309 | 24,963 | SH | SOLE | 1 |
| TUPPERWARE BRANDS CORP | EQUITY | 899896104 | 5772 | 200,843 | SH | SOLE | 1 |
| TURBOCHEF TECHNOLOGIES INC | EQUITY | 900006206 | 228 | 16,359 | SH | SOLE | 1 |
| TWEEN BRANDS INC | EQUITY | 901166108 | 1138 | 25,526 | SH | SOLE | 1 |
| TWIN DISC INC | EQUITY | 901476101 | 273 | 3,800 | SH | SOLE | 1 |
| TXCO RESOURCES INC | EQUITY | 87311M102 | 288 | 28,046 | SH | SOLE | 1 |
| TXU CORP | EQUITY | 873168108 | 7 | 100 | SH | DEFINED | 4 |
| TXU CORP | EQUITY | 873168108 | 40 | 592 | SH | SOLE | 2 |
| TXU CORP | EQUITY | 873168108 | 25666 | 381,366 | SH | SOLE | 1 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124106 | 86 | 2,554 | SH | SOLE | 2 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124106 | 274 | 8,110 | SH | DEFINED | 4 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124106 | 49922 | 1,477,416 | SH | SOLE | 1 |
| TYLER TECHNOLOGIES INC | EQUITY | 902252105 | 402 | 32,405 | SH | SOLE | 1 |
| TYSON FOODS INC | EQUITY | 902494103 | 8 | 326 | SH | SOLE | 2 |
| TYSON FOODS INC | EQUITY | 902494103 | 2747 | 119,228 | SH | SOLE | 1 |
| UAL CORP | EQUITY | 902549807 | 1204 | 29,663 | SH | SOLE | 1 |
| UAP HOLDING CORP | EQUITY | 903441103 | 1291 | 42,831 | SH | SOLE | 1 |
| UCBH HOLDINGS INC | EQUITY | 90262T308 | 1519 | 83,127 | SH | SOLE | 1 |
| UDR INC | EQUITY | 902653104 | 10218 | 388,516 | SH | SOLE | 1 |
| UGI CORP | EQUITY | 902681105 | 9 | 325 | SH | DEFINED | 4 |
| UGI CORP | EQUITY | 902681105 | 109 | 4,002 | SH | SOLE | 1 |
| UIL HOLDINGS CORP | EQUITY | 902748102 | 696 | 21,031 | SH | SOLE | 1 |
| ULTIMATE SOFTWARE GROUP INC | EQUITY | 90385D107 | 594 | 20,532 | SH | SOLE | 1 |
| ULTRA CLEAN HOLDINGS | EQUITY | 90385V107 | 221 | 15,789 | SH | SOLE | 1 |
| ULTRA CLEAN HOLDINGS | EQUITY | 90385V107 | 1698 | 121,467 | SH | DEFINED | 4 |
| ULTRASHORT FINANCIALS PROSHARE | EQUITY | 74347R628 | 117 | 1,587 | SH | DEFINED | 4 |
| ULTRASHORT QQQ PROSHARES | EQUITY | 74347R875 | 971 | 21,298 | SH | DEFINED | 4 |
| ULTRASHORT REAL ESTATE PROSHAR | EQUITY | 74347R552 | 77 | 838 | SH | DEFINED | 4 |
| ULTRASHORT S&P500 PROSHARES | EQUITY | 74347R883 | 1049 | 19,895 | SH | DEFINED | 4 |
| ULTRATECH INC | EQUITY | 904034105 | 258 | 19,330 | SH | SOLE | 1 |
| UMB FINANCIAL CORP | EQUITY | 902788108 | 950 | 25,765 | SH | SOLE | 1 |
| UMPQUA HOLDINGS CORP | EQUITY | 904214103 | 1779 | 75,650 | SH | SOLE | 1 |
| UNDER ARMOUR INC | EQUITY | 904311107 | 25905 | 567,421 | SH | SOLE | 1 |
| UNIBANCO | EQUITY | 90458E107 | 35304 | 312,781 | SH | SOLE | 1 |
| UNICA CORP | EQUITY | 904583101 | 135 | 8,161 | SH | SOLE | 1 |
| UNIFI INC | EQUITY | 904677101 | 3724 | 1,421,500 | SH | SOLE | 1 |
| UNIFIRST CORP/MA | EQUITY | 904708104 | 525 | 11,912 | SH | SOLE | 1 |
| UNILEVER PLC | EQUITY | 904767704 | 19 | 594 | SH | DEFINED | 4 |
| UNION BANKSHARES CORP/VA | EQUITY | 905399101 | 258 | 11,107 | SH | SOLE | 1 |
| UNION DRILLING INC | EQUITY | 90653P105 | 188 | 11,471 | SH | SOLE | 1 |
| UNION PACIFIC CORP | EQUITY | 907818108 | 9 | 79 | SH | DEFINED | 4 |
| UNION PACIFIC CORP | EQUITY | 907818108 | 40 | 349 | SH | SOLE | 2 |
| UNION PACIFIC CORP | EQUITY | 907818108 | 13483 | 117,089 | SH | SOLE | 1 |
| UNIONBANCAL CORP | EQUITY | 908906100 | 108 | 1,801 | SH | SOLE | 1 |
| UNISOURCE ENERGY CORP | EQUITY | 909205106 | 965 | 29,350 | SH | SOLE | 1 |
| UNISYS CORP | EQUITY | 909214108 | 4 | 448 | SH | SOLE | 2 |
| UNISYS CORP | EQUITY | 909214108 | 1494 | 163,478 | SH | SOLE | 1 |
| UNIT CORP | EQUITY | 909218109 | 72 | 1,152 | SH | SOLE | 1 |
| UNITED AMERICA INDEMNITY LTD | EQUITY | 90933T109 | 510 | 20,522 | SH | SOLE | 1 |
| UNITED BANKSHARES INC | EQUITY | 909907107 | 952 | 29,925 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| UNITED COMMUNITY BANKS INC/GA | EQUITY | 90984P105 | 126 | 4,886 | SH | DEFINED | 4 |
| UNITED COMMUNITY BANKS INC/GA | EQUITY | 90984P105 | 790 | 30,530 | SH | SOLE | 1 |
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 909839102 | 223 | 22,315 | SH | SOLE | 1 |
| UNITED FIRE & CASUALTY CO | EQUITY | 910331107 | 645 | 18,224 | SH | SOLE | 1 |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 425 | 7,085 | SH | SOLE | 1 |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 726 | 12,100 | SH | SOLE | 2 |
| UNITED NATURAL FOODS INC | EQUITY | 911163103 | 947 | 35,614 | SH | SOLE | 1 |
| UNITED ONLINE INC | EQUITY | 911268100 | 1720 | 104,327 | SH | SOLE | 1 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312106 | 164 | 2,242 | SH | DEFINED | 4 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312106 | 5863 | 80,315 | SH | SOLE | 2 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312106 | 80532 | 1,103,179 | SH | SOLE | 1 |
| UNITED RENTALS INC | EQUITY | 911363109 | 5378 | 165,276 | SH | SOLE | 1 |
| UNITED RETAIL GROUP INC | EQUITY | 911380103 | 3 | 250 | SH | DEFINED | 4 |
| UNITED SECURITY BANCSHARES/FRE | EQUITY | 911460103 | 139 | 6,804 | SH | SOLE | 1 |
| UNITED STATES OIL FUND LP | EQUITY | 91232N108 | 18 | 335 | SH | DEFINED | 4 |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 17 | 152 | SH | SOLE | 2 |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 30 | 274 | SH | DEFINED | 4 |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 12801 | 117,709 | SH | SOLE | 1 |
| UNITED STATIONERS INC | EQUITY | 913004107 | 2457 | 36,872 | SH | SOLE | 1 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 26 | 360 | SH | DEFINED | 4 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 60824 | 857,525 | SH | SOLE | 2 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 124272 | 1,752,004 | SH | SOLE | 1 |
| UNITED THERAPEUTICS CORP | EQUITY | 91307C102 | 383 | 6,000 | SH | SOLE | 2 |
| UNITED THERAPEUTICS CORP | EQUITY | 91307C102 | 1103 | 17,293 | SH | SOLE | 1 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 26 | 513 | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 61744 | 1,207,345 | SH | SOLE | 1 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 71521 | 1,398,543 | SH | SOLE | 2 |
| UNITRIN INC | EQUITY | 913275103 | 4850 | 98,619 | SH | SOLE | 1 |
| UNIVERSAL AMERICAN FINANCIAL C | EQUITY | 913377107 | 695 | 32,645 | SH | SOLE | 1 |
| UNIVERSAL COMPRESSION HOLDINGS | EQUITY | 913431102 | 1823 | 25,161 | SH | SOLE | 1 |
| UNIVERSAL CORP/RICHMOND VA | EQUITY | 913456109 | 5220 | 85,688 | SH | SOLE | 1 |
| UNIVERSAL DISPLAY CORP | EQUITY | 91347P105 | 323 | 20,579 | SH | SOLE | 1 |
| UNIVERSAL ELECTRONICS INC | EQUITY | 913483103 | 436 | 11,995 | SH | SOLE | 1 |
| UNIVERSAL FOREST PRODUCTS INC | EQUITY | 913543104 | 587 | 13,888 | SH | SOLE | 1 |
| UNIVERSAL HEALTH SERVICES INC | EQUITY | 913903100 | 8155 | 132,606 | SH | SOLE | 1 |
| UNIVERSAL STAINLESS & ALLOY | EQUITY | 913837100 | 195 | 5,523 | SH | SOLE | 1 |
| UNIVERSAL TECHNICAL INSTITUTE | EQUITY | 913915104 | 497 | 19,576 | SH | SOLE | 1 |
| UNIVERSAL TRUCKLOAD SERVICES I | EQUITY | 91388P105 | 98 | 4,935 | SH | SOLE | 1 |
| UNIVEST CORP OF PENNSYLVANIA | EQUITY | 915271100 | 243 | 10,799 | SH | SOLE | 1 |
| UNUM GROUP | EQUITY | 91529Y106 | 12 | 442 | SH | SOLE | 2 |
| UNUM GROUP | EQUITY | 91529Y106 | 4206 | 161,085 | SH | SOLE | 1 |
| URANIUM RESOURCES INC | EQUITY | 916901507 | 479 | 43,418 | SH | SOLE | 1 |
| URBAN OUTFITTERS INC | EQUITY | 917047102 | 6592 | 274,326 | SH | SOLE | 1 |
| URS CORP | EQUITY | 903236107 | 87 | 1,785 | SH | SOLE | 1 |
| URSTADT BIDDLE PROPERTIES INC | EQUITY | 917286205 | 299 | 17,591 | SH | SOLE | 1 |
| US AIRWAYS GROUP INC/NEW | EQUITY | 90341W108 | 252 | 8,315 | SH | SOLE | 1 |
| US AIRWAYS GROUP INC/NEW | EQUITY | 90341W108 | 7604 | 251,200 | SH | SOLE | 2 |
| US BANCORP | EQUITY | 902973304 | 148 | 4,479 | SH | DEFINED | 4 |
| US BANCORP | EQUITY | 902973304 | 4928 | 149,555 | SH | SOLE | 2 |
| US BANCORP | EQUITY | 902973304 | 44513 | 1,350,940 | SH | SOLE | 1 |
| US BIOENERGY CORP | EQUITY | 90342V109 | 109 | 9,618 | SH | SOLE | 1 |
| US CELLULAR CORP | EQUITY | 911684108 | 49 | 545 | SH | SOLE | 1 |
| US CONCRETE INC | EQUITY | 90333L102 | 246 | 28,288 | SH | SOLE | 1 |
| US GLOBAL INVESTORS INC | EQUITY | 902952100 | 223 | 9,829 | SH | SOLE | 1 |
| US GOLD CORP | EQUITY | 912023207 | 211 | 38,311 | SH | SOLE | 1 |
| USA MOBILITY INC | EQUITY | 90341G103 | 514 | 19,206 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| USANA HEALTH SCIENCES INC | EQUITY | 90328M107 | 314 | 7,019 | SH | SOLE | 1 |
| USB HOLDING CO INC | EQUITY | 902910108 | 179 | 9,397 | SH | SOLE | 1 |
| USEC INC | EQUITY | 90333E108 | 22 | 1,010 | SH | DEFINED | 4 |
| USEC INC | EQUITY | 90333E108 | 3502 | 159,334 | SH | SOLE | 1 |
| USG CORP | EQUITY | 903293405 | 148 | 3,019 | SH | SOLE | 1 |
| UST INC | EQUITY | 902911106 | 5468 | 101,806 | SH | SOLE | 2 |
| UST INC | EQUITY | 902911106 | 42085 | 783,560 | SH | SOLE | 1 |
| UTI WORLDWIDE INC | EQUITY | G87210103 | 4268 | 159,300 | SH | SOLE | 2 |
| UTILITIES SELECT SECTOR SPDR F | EQUITY | 81369Y886 | 37 | 935 | SH | DEFINED | 4 |
| UTSTARCOM INC | EQUITY | 918076100 | 1949 | 347,382 | SH | SOLE | 1 |
| VAALCO ENERGY INC | EQUITY | 91851C201 | 238 | 49,182 | SH | SOLE | 1 |
| VAIL RESORTS INC | EQUITY | 91879Q109 | 1591 | 26,140 | SH | SOLE | 1 |
| VALASSIS COMMUNICATIONS INC | EQUITY | 918866104 | 2689 | 156,440 | SH | SOLE | 1 |
| VALEANT PHARMACEUTICALS INTERN | EQUITY | 91911X104 | 5167 | 309,567 | SH | SOLE | 1 |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 537 | 7,274 | SH | SOLE | 2 |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 1427 | 19,323 | SH | DEFINED | 4 |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 17441 | 236,137 | SH | SOLE | 1 |
| VALHI INC | EQUITY | 918905100 | 91 | 5,604 | SH | SOLE | 1 |
| VALMONT INDUSTRIES INC | EQUITY | 920253101 | 1126 | 15,480 | SH | SOLE | 1 |
| VALSPAR CORP | EQUITY | 920355104 | 7042 | 247,864 | SH | SOLE | 1 |
| VALUE LINE INC | EQUITY | 920437100 | 49 | 1,121 | SH | SOLE | 1 |
| VALUECLICK INC | EQUITY | 92046N102 | 374 | 12,690 | SH | DEFINED | 4 |
| VALUECLICK INC | EQUITY | 92046N102 | 10170 | 345,204 | SH | SOLE | 1 |
| VALUEVISION MEDIA INC | EQUITY | 92047K107 | 289 | 25,526 | SH | SOLE | 1 |
| VAN KAMPEN SENIOR INCOME TRUST | EQUITY | 920961109 | 22 | 2,500 | SH | DEFINED | 4 |
| VAN KAMPEN TRUST FOR INSURED M | EQUITY | 920928108 | 37 | 2,504 | SH | DEFINED | 4 |
| VAN KAMPEN TRUST FOR INVESTMEN | EQUITY | 920929106 | 40 | 2,640 | SH | DEFINED | 4 |
| VANDA PHARMACEUTICALS INC | EQUITY | 921659108 | 448 | 22,115 | SH | SOLE | 1 |
| VANGUARD EMERGING MARKETS ETF | EQUITY | 922042858 | 32 | 355 | SH | DEFINED | 4 |
| VANGUARD HEALTH CARE ETF | EQUITY | 92204A504 | 21 | 345 | SH | DEFINED | 4 |
| VANGUARD TELECOMMUNICATION SER | EQUITY | 92204A884 | 77 | 927 | SH | DEFINED | 4 |
| VARIAN INC | EQUITY | 922206107 | 5484 | 100,014 | SH | SOLE | 1 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P105 | 391 | 9,196 | SH | DEFINED | 4 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P105 | 2409 | 56,662 | SH | SOLE | 1 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P105 | 9270 | 218,064 | SH | SOLE | 2 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 29 | 733 | SH | DEFINED | 4 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 77 | 1,912 | SH | SOLE | 1 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 387 | 9,650 | SH | SOLE | 2 |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 495 | 21,770 | SH | SOLE | 1 |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 986 | 43,300 | SH | SOLE | 2 |
| VCA ANTECH INC | EQUITY | 918194101 | 7782 | 206,485 | SH | SOLE | 1 |
| VECTOR GROUP LTD | EQUITY | 92240M108 | 36 | 1,588 | SH | DEFINED | 4 |
| VECTOR GROUP LTD | EQUITY | 92240M108 | 555 | 24,620 | SH | SOLE | 1 |
| VECTREN CORP | EQUITY | 92240G101 | 9336 | 346,682 | SH | SOLE | 1 |
| VEECO INSTRUMENTS INC | EQUITY | 922417100 | 538 | 25,925 | SH | SOLE | 1 |
| VENOCO INC | EQUITY | 92275P307 | 194 | 10,377 | SH | SOLE | 1 |
| VENTANA MEDICAL SYSTEMS INC | EQUITY | 92276H106 | 850 | 11,000 | SH | SOLE | 2 |
| VENTANA MEDICAL SYSTEMS INC | EQUITY | 92276H106 | 8155 | 105,539 | SH | SOLE | 1 |
| VENTAS INC | EQUITY | 92276F100 | 7955 | 219,454 | SH | SOLE | 1 |
| VERASUN ENERGY CORP | EQUITY | 92336G106 | 397 | 27,451 | SH | SOLE | 1 |
| VERAZ NETWORKS INC | EQUITY | 923359103 | 49 | 7,537 | SH | SOLE | 1 |
| VERIFONE HOLDINGS INC | EQUITY | 92342Y109 | 1720 | 48,800 | SH | SOLE | 1 |
| VERIFONE HOLDINGS INC | EQUITY | 92342Y109 | 6902 | 195,800 | SH | SOLE | 2 |
| VERIGY LTD | EQUITY | Y93691106 | 761 | 26,600 | SH | SOLE | 2 |
| VERISIGN INC | EQUITY | 92343E102 | 10 | 316 | SH | SOLE | 2 |
| VERISIGN INC | EQUITY | 92343E102 | 3868 | 121,913 | SH | SOLE | 1 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V104 | 200 | 4,858 | SH | DEFINED | 4 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V104 | 20947 | 508,792 | SH | SOLE | 2 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V104 | 80785 | 1,962,219 | SH | SOLE | 1 |
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F100 | 9381 | 328,475 | SH | SOLE | 1 |
| VERTRUE INC | EQUITY | 92534N101 | 305 | 6,255 | SH | SOLE | 1 |

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|---|---|---|---|---|---|---|---|
| VF CORP | EQUITY | 918204108 | 7 | 75 | SH | DEFINED | 4 |
| VF CORP | EQUITY | 918204108 | 3669 | 40,060 | SH | SOLE | 1 |
| VF CORP | EQUITY | 918204108 | 7126 | 77,815 | SH | SOLE | 2 |
| VIACOM INC | EQUITY | 92553P201 | 37 | 888 | SH | SOLE | 2 |
| VIACOM INC | EQUITY | 92553P201 | 85 | 2,030 | SH | DEFINED | 4 |
| VIACOM INC | EQUITY | 92553P201 | 15204 | 365,228 | SH | SOLE | 1 |
| VIAD CORP | EQUITY | 92552R406 | 739 | 17,535 | SH | SOLE | 1 |
| VIASAT INC | EQUITY | 92552V100 | 647 | 20,160 | SH | SOLE | 1 |
| VICAL INC | EQUITY | 925602104 | 2 | 300 | SH | DEFINED | 4 |
| VICOR CORP | EQUITY | 925815102 | 214 | 16,185 | SH | SOLE | 1 |
| VIEWPOINT FINANCIAL GROUP | EQUITY | 926727108 | 166 | 9,656 | SH | SOLE | 1 |
| VIGNETTE CORP | EQUITY | 926734401 | 228 | 11,925 | SH | DEFINED | 4 |
| VIGNETTE CORP | EQUITY | 926734401 | 618 | 32,265 | SH | SOLE | 1 |
| VILLAGE SUPER MARKET | EQUITY | 927107409 | 122 | 2,550 | SH | SOLE | 1 |
| VIMPEL-COMMUNICATIONS | EQUITY | 68370R109 | 5 | 47 | SH | DEFINED | 4 |
| VIMPEL-COMMUNICATIONS | EQUITY | 68370R109 | 31142 | 296,320 | SH | SOLE | 1 |
| VIRGIN MEDIA INC | EQUITY | 92769L101 | 554 | 22,751 | SH | SOLE | 1 |
| VIRGINIA COMMERCE BANCORP | EQUITY | 92778Q109 | 241 | 14,260 | SH | SOLE | 1 |
| VIROPHARMA INC | EQUITY | 928241108 | 869 | 62,973 | SH | SOLE | 1 |
| VISHAY INTERTECHNOLOGY | FIXED INCOME | 928298AF5 | 1 | 1,000 | PRN | DEFINED | 4 |
| VISHAY INTERTECHNOLOGY INC | EQUITY | 928298108 | 7226 | 456,752 | SH | SOLE | 1 |
| VISICU INC | EQUITY | 92831L204 | 117 | 12,774 | SH | SOLE | 1 |
| VISTEON CORP | EQUITY | 92839U107 | 874 | 107,869 | SH | SOLE | 1 |
| VISUAL SCIENCES INC | EQUITY | 92845H108 | 263 | 16,977 | SH | SOLE | 1 |
| VITAL IMAGES INC | EQUITY | 92846N104 | 386 | 14,202 | SH | SOLE | 1 |
| VITAL IMAGES INC | EQUITY | 92846N104 | 405 | 14,900 | SH | SOLE | 2 |
| VITAL SIGNS INC | EQUITY | 928469105 | 501 | 9,013 | SH | SOLE | 1 |
| VIVUS INC | EQUITY | 928551100 | 254 | 48,560 | SH | SOLE | 1 |
| VOCUS INC | EQUITY | 92858J108 | 1137 | 45,284 | SH | SOLE | 1 |
| VOCUS INC | EQUITY | 92858J108 | 9273 | 369,300 | SH | SOLE | 3 |
| VODAFONE GROUP PLC | EQUITY | 92857W209 | 772 | 22,970 | SH | DEFINED | 4 |
| VOLCANO CORP | EQUITY | 928645100 | 2 | 100 | SH | DEFINED | 4 |
| VOLCANO CORP | EQUITY | 928645100 | 399 | 19,718 | SH | SOLE | 1 |
| VOLCOM INC | EQUITY | 92864N101 | 611 | 12,184 | SH | SOLE | 1 |
| VOLT INFORMATION SCIENCES INC | EQUITY | 928703107 | 750 | 40,672 | SH | SOLE | 1 |
| VOLTERRA SEMICONDUCTOR CORP | EQUITY | 928708106 | 251 | 17,706 | SH | SOLE | 1 |
| VONAGE HOLDINGS CORP | EQUITY | 92886T201 | 167 | 53,803 | SH | SOLE | 1 |
| VORNADO REALTY TRUST | EQUITY | 929042109 | 18 | 168 | SH | SOLE | 2 |
| VORNADO REALTY TRUST | EQUITY | 929042109 | 6605 | 60,136 | SH | SOLE | 1 |
| VOYAGEUR MINNESOTA MUNI II | EQUITY | 24610V103 | 23 | 1,700 | SH | DEFINED | 4 |
| VULCAN MATERIALS CO | EQUITY | 929160109 | 14 | 123 | SH | SOLE | 2 |
| VULCAN MATERIALS CO | EQUITY | 929160109 | 4941 | 43,137 | SH | SOLE | 1 |
| W HOLDING CO INC | EQUITY | 929251106 | 251 | 94,948 | SH | SOLE | 1 |
| W&T OFFSHORE INC | EQUITY | 92922P106 | 21 | 763 | SH | SOLE | 1 |
| WABASH NATIONAL CORP | EQUITY | 929566107 | 372 | 25,401 | SH | SOLE | 1 |
| WABTEC CORP | EQUITY | 929740108 | 1480 | 40,519 | SH | SOLE | 1 |
| WACHOVIA CORP | EQUITY | 929903102 | 284 | 5,544 | SH | DEFINED | 4 |
| WACHOVIA CORP | EQUITY | 929903102 | 30807 | 601,106 | SH | SOLE | 2 |
| WACHOVIA CORP | EQUITY | 929903102 | 63323 | 1,235,576 | SH | SOLE | 1 |
| WADDELL & REED FINANCIAL INC | EQUITY | 930059100 | 7130 | 274,124 | SH | SOLE | 1 |
| WALGREEN CO | EQUITY | 931422109 | 272 | 6,240 | SH | SOLE | 2 |
| WALGREEN CO | EQUITY | 931422109 | 321 | 7,373 | SH | DEFINED | 4 |
| WALGREEN CO | EQUITY | 931422109 | 38399 | 881,915 | SH | SOLE | 1 |
| WAL-MART STORES INC | EQUITY | 931142103 | 113 | 2,354 | SH | DEFINED | 4 |
| WAL-MART STORES INC | EQUITY | 931142103 | 6363 | 132,265 | SH | SOLE | 2 |
| WAL-MART STORES INC | EQUITY | 931142103 | 94682 | 1,968,026 | SH | SOLE | 1 |
| WALT DISNEY CO/THE | EQUITY | 254687106 | 74 | 2,165 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| WALT DISNEY CO/THE | EQUITY | 254687106 | 692 | 20,271 | SH | SOLE | 2 |
| WALT DISNEY CO/THE | EQUITY | 254687106 | 87983 | 2,577,360 | SH | SOLE | 1 |
| WALT DISNEY COMPANY | FIXED INCOME | 254687AU0 | 5 | 4,000 | PRN | DEFINED | 4 |
| WALT DISNEY COMPANY | FIXED INCOME | 254687AU0 | 1377 | 1,150,000 | PRN | SOLE | 1 |
| WALTER INDUSTRIES INC | EQUITY | 93317Q105 | 3030 | 104,616 | SH | SOLE | 1 |
| WARNACO GROUP INC/THE | EQUITY | 934390402 | 36 | 925 | SH | DEFINED | 4 |
| WARNACO GROUP INC/THE | EQUITY | 934390402 | 814 | 20,700 | SH | SOLE | 2 |
| WARNACO GROUP INC/THE | EQUITY | 934390402 | 1516 | 38,525 | SH | SOLE | 1 |
| WARNER MUSIC GROUP CORP | EQUITY | 934550104 | 6232 | 431,300 | SH | SOLE | 2 |
| WARREN RESOURCES INC | EQUITY | 93564A100 | 527 | 45,081 | SH | SOLE | 1 |
| WASHINGTON FEDERAL INC | EQUITY | 938824109 | 5247 | 215,844 | SH | SOLE | 1 |
| WASHINGTON GROUP INTERNATIONAL | EQUITY | 938862208 | 1943 | 24,282 | SH | SOLE | 1 |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 45 | 1,065 | SH | DEFINED | 4 |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 49 | 1,145 | SH | SOLE | 2 |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 79742 | 1,870,124 | SH | SOLE | 1 |
| WASHINGTON POST CO/THE | EQUITY | 939640108 | 10804 | 13,921 | SH | SOLE | 1 |
| WASHINGTON REAL ESTATE INVESTM | EQUITY | 939653101 | 21 | 615 | SH | DEFINED | 4 |
| WASHINGTON REAL ESTATE INVESTM | EQUITY | 939653101 | 1274 | 37,481 | SH | SOLE | 1 |
| WASHINGTON TRUST BANCORP INC | EQUITY | 940610108 | 240 | 9,501 | SH | SOLE | 1 |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 1728 | 57,147 | SH | SOLE | 1 |
| WASTE INDUSTRIES USA INC | EQUITY | 941057101 | 144 | 4,210 | SH | SOLE | 1 |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 3 | 72 | SH | DEFINED | 4 |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 3798 | 97,267 | SH | SOLE | 2 |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 72829 | 1,864,989 | SH | SOLE | 1 |
| WASTE SERVICES INC | EQUITY | 941075202 | 197 | 16,181 | SH | SOLE | 1 |
| WATERS CORP | EQUITY | 941848103 | 8 | 130 | SH | SOLE | 2 |
| WATERS CORP | EQUITY | 941848103 | 2656 | 44,743 | SH | SOLE | 1 |
| WATSCO INC | EQUITY | 942622200 | 1036 | 19,048 | SH | SOLE | 1 |
| WATSON PHARMACEUTICALS | FIXED INCOME | 942683AC7 | 3 | 3,000 | PRN | DEFINED | 4 |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 4 | 132 | SH | SOLE | 2 |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 11984 | 368,395 | SH | SOLE | 1 |
| WATSON WYATT WORLDWIDE INC | EQUITY | 942712100 | 606 | 12,000 | SH | SOLE | 2 |
| WATSON WYATT WORLDWIDE INC | EQUITY | 942712100 | 1796 | 35,582 | SH | SOLE | 1 |
| WATTS WATER TECHNOLOGIES INC | EQUITY | 942749102 | 980 | 26,143 | SH | SOLE | 1 |
| WAUSAU PAPER CORP | EQUITY | 943315101 | 496 | 36,989 | SH | SOLE | 1 |
| WAUWATOSA HOLDINGS INC | EQUITY | 94348P108 | 135 | 8,149 | SH | SOLE | 1 |
| WCI COMMUNITIES INC | EQUITY | 92923C104 | 429 | 25,692 | SH | SOLE | 1 |
| WD-40 CO | EQUITY | 929236107 | 481 | 14,635 | SH | SOLE | 1 |
| WEATHERFORD INTERNATIONAL LTD | EQUITY | G95089101 | 24 | 435 | SH | SOLE | 2 |
| WEBMD HEALTH CORP | EQUITY | 94770V102 | 8 | 161 | SH | SOLE | 1 |
| WEBSENSE INC | EQUITY | 947684106 | 795 | 37,421 | SH | SOLE | 1 |
| WEBSITE PROS INC | EQUITY | 94769V105 | 1288 | 136,700 | SH | SOLE | 3 |
| WEBSTER FINANCIAL CORP | EQUITY | 947890109 | 5983 | 140,219 | SH | SOLE | 1 |
| WEIGHT WATCHERS INTERNATIONAL | EQUITY | 948626106 | 38 | 752 | SH | SOLE | 1 |
| WEINGARTEN REALTY INVESTORS | EQUITY | 948741103 | 7795 | 189,654 | SH | SOLE | 1 |
| WEIS MARKETS INC | EQUITY | 948849104 | 418 | 10,330 | SH | SOLE | 1 |
| WELLCARE HEALTH PLANS INC | EQUITY | 94946T106 | 21 | 237 | SH | DEFINED | 4 |
| WELLCARE HEALTH PLANS INC | EQUITY | 94946T106 | 353 | 3,900 | SH | SOLE | 2 |
| WELLCARE HEALTH PLANS INC | EQUITY | 94946T106 | 7873 | 86,989 | SH | SOLE | 1 |
| WELLPOINT INC | EQUITY | 94973V107 | 63 | 791 | SH | SOLE | 2 |
| WELLPOINT INC | EQUITY | 94973V107 | 679 | 8,501 | SH | DEFINED | 4 |
| WELLPOINT INC | EQUITY | 94973V107 | 63960 | 801,171 | SH | SOLE | 1 |
| WELLS FARGO & CO | EQUITY | 949746101 | 234 | 6,641 | SH | DEFINED | 4 |
| WELLS FARGO & CO | EQUITY | 949746101 | 9612 | 273,287 | SH | SOLE | 2 |
| WELLS FARGO & CO | EQUITY | 949746101 | 134940 | 3,836,795 | SH | SOLE | 1 |
| WENDY'S INTERNATIONAL INC | EQUITY | 950590109 | 4 | 112 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| WENDY'S INTERNATIONAL INC | EQUITY | 950590109 | 1448 | 39,396 | SH | SOLE | 1 |
| WERNER ENTERPRISES INC | EQUITY | 950755108 | 3164 | 157,001 | SH | SOLE | 1 |
| WESBANCO INC | EQUITY | 950810101 | 513 | 17,391 | SH | SOLE | 1 |
| WESCO FINANCIAL CORP | EQUITY | 950817106 | 20 | 53 | SH | SOLE | 1 |
| WESCO INTERNATIONAL INC | EQUITY | 95082P105 | 59 | 969 | SH | SOLE | 1 |
| WESCO INTERNATIONAL INC | EQUITY | 95082P105 | 22306 | 369,000 | SH | SOLE | 2 |
| WEST COAST BANCORP/OR | EQUITY | 952145100 | 397 | 13,059 | SH | SOLE | 1 |
| WEST MARINE INC | EQUITY | 954235107 | 169 | 12,281 | SH | SOLE | 1 |
| WEST PHARMACEUTICAL SERVICES I | EQUITY | 955306105 | 1327 | 28,153 | SH | SOLE | 1 |
| WESTAMERICA BANCORPORATION | EQUITY | 957090103 | 4345 | 98,207 | SH | SOLE | 1 |
| WESTAR ENERGY INC | EQUITY | 95709T100 | 32 | 1,334 | SH | DEFINED | 4 |
| WESTAR ENERGY INC | EQUITY | 95709T100 | 6969 | 287,034 | SH | SOLE | 1 |
| WESTERN ALLIANCE BANCORP | EQUITY | 957638109 | 412 | 13,791 | SH | SOLE | 1 |
| WESTERN ALLIANCE BANCORP | EQUITY | 957638109 | 3558 | 119,200 | SH | SOLE | 2 |
| WESTERN ASSET EMERGING MARKETS | EQUITY | 95766A101 | 18 | 1,019 | SH | DEFINED | 4 |
| WESTERN ASSET EMERGING MARKETS | EQUITY | 95766E103 | 42 | 3,186 | SH | DEFINED | 4 |
| WESTERN DIGITAL CORP | EQUITY | 958102105 | 10 | 512 | SH | DEFINED | 4 |
| WESTERN DIGITAL CORP | EQUITY | 958102105 | 10597 | 547,673 | SH | SOLE | 1 |
| WESTERN REFINING INC | EQUITY | 959319104 | 46 | 793 | SH | SOLE | 1 |
| WESTERN REFINING INC | EQUITY | 959319104 | 50 | 860 | SH | DEFINED | 4 |
| WESTERN UNION CO/THE | EQUITY | 959802109 | 21 | 995 | SH | SOLE | 2 |
| WESTERN UNION CO/THE | EQUITY | 959802109 | 9042 | 434,101 | SH | SOLE | 1 |
| WESTFIELD FINANCIAL INC | EQUITY | 96008P104 | 86 | 8,607 | SH | SOLE | 1 |
| WESTWOOD ONE INC | EQUITY | 961815107 | 1664 | 231,455 | SH | SOLE | 1 |
| WET SEAL INC/THE | EQUITY | 961840105 | 422 | 70,169 | SH | SOLE | 1 |
| WEYCO GROUP INC | EQUITY | 962149100 | 166 | 6,165 | SH | SOLE | 1 |
| WEYERHAEUSER CO | EQUITY | 962166104 | 22 | 278 | SH | SOLE | 2 |
| WEYERHAEUSER CO | EQUITY | 962166104 | 7261 | 91,998 | SH | SOLE | 1 |
| WGL HOLDINGS INC | EQUITY | 92924F106 | 5250 | 160,858 | SH | SOLE | 1 |
| W-H ENERGY SERVICES INC | EQUITY | 92925E108 | 1567 | 25,311 | SH | SOLE | 1 |
| WHEELING-PITTSBURGH CORP | EQUITY | 963142302 | 487 | 25,603 | SH | SOLE | 1 |
| WHIRLPOOL CORP | EQUITY | 963320106 | 3 | 30 | SH | DEFINED | 4 |
| WHIRLPOOL CORP | EQUITY | 963320106 | 11 | 102 | SH | SOLE | 2 |
| WHIRLPOOL CORP | EQUITY | 963320106 | 4017 | 36,126 | SH | SOLE | 1 |
| WHITING PETROLEUM CORP | EQUITY | 966387102 | 1249 | 30,831 | SH | SOLE | 1 |
| WHITNEY HOLDING CORP | EQUITY | 966612103 | 77 | 2,545 | SH | SOLE | 1 |
| WHITNEY HOLDING CORP | EQUITY | 966612103 | 2863 | 95,100 | SH | SOLE | 2 |
| WHOLE FOODS MARKET INC | EQUITY | 966837106 | 303 | 7,908 | SH | DEFINED | 4 |
| WHOLE FOODS MARKET INC | EQUITY | 966837106 | 2703 | 70,567 | SH | SOLE | 1 |
| WHOLE FOODS MARKET INC | EQUITY | 966837106 | 5354 | 139,782 | SH | SOLE | 2 |
| WILD OATS MARKETS INC | EQUITY | 96808B107 | 13 | 750 | SH | DEFINED | 4 |
| WILD OATS MARKETS INC | EQUITY | 96808B107 | 424 | 25,286 | SH | SOLE | 1 |
| WILLBROS GROUP INC | EQUITY | 969199108 | 643 | 21,668 | SH | SOLE | 1 |
| WILLIAMS COS INC | EQUITY | 969457100 | 24 | 771 | SH | SOLE | 2 |
| WILLIAMS COS INC | EQUITY | 969457100 | 25696 | 812,655 | SH | SOLE | 1 |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY | 96950G102 | 598 | 25,133 | SH | SOLE | 1 |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY | 96950G102 | 3486 | 146,400 | SH | SOLE | 2 |
| WILLIAMS-SONOMA INC | EQUITY | 969904101 | 8569 | 271,333 | SH | SOLE | 1 |
| WILLIS GROUP HOLDINGS LTD | EQUITY | G96655108 | 4 | 98 | SH | DEFINED | 4 |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 2 | 50 | SH | DEFINED | 4 |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 7056 | 169,989 | SH | SOLE | 1 |
| WILSHIRE BANCORP INC | EQUITY | 97186T108 | 179 | 14,662 | SH | SOLE | 1 |
| WIMM-BILL-DANN FOODS OJSC | EQUITY | 97263M109 | 1872 | 18,000 | SH | SOLE | 1 |
| WIND RIVER SYSTEMS INC | EQUITY | 973149107 | 2696 | 245,109 | SH | SOLE | 1 |
| WINDSTREAM CORP | EQUITY | 97381W104 | 3 | 183 | SH | DEFINED | 4 |
| WINDSTREAM CORP | EQUITY | 97381W104 | 9 | 614 | SH | SOLE | 2 |

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|---|---|---|---|---|---|---|---|
| WINDSTREAM CORP | EQUITY | 97381W104 | 5458 | 369,766 | SH | SOLE | 1 |
| WINN-DIXIE STORES INC | EQUITY | 974280307 | 834 | 28,480 | SH | SOLE | 1 |
| WINNEBAGO INDUSTRIES | EQUITY | 974637100 | 776 | 26,289 | SH | SOLE | 1 |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 26 | 1,700 | SH | DEFINED | 4 |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 329 | 21,929 | SH | SOLE | 1 |
| WINTHROP REALTY TRUST | EQUITY | 976391102 | 291 | 42,082 | SH | SOLE | 1 |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W108 | 881 | 20,091 | SH | SOLE | 1 |
| WIPRO LTD | EQUITY | 97651M109 | 13 | 804 | SH | DEFINED | 4 |
| WIRELESS RONIN TECHNOLOGIES IN | EQUITY | 97652A203 | 1485 | 185,600 | SH | SOLE | 3 |
| WISCONSIN ENERGY CORP | EQUITY | 976657106 | 12792 | 289,205 | SH | SOLE | 1 |
| WISDOMTREE INTERNATIONAL FINAN | EQUITY | 97717W695 | 785 | 26,950 | SH | DEFINED | 4 |
| WM WRIGLEY JR CO | EQUITY | 982526105 | 30 | 551 | SH | DEFINED | 4 |
| WM WRIGLEY JR CO | EQUITY | 982526105 | 3416 | 61,757 | SH | SOLE | 2 |
| WM WRIGLEY JR CO | EQUITY | 982526105 | 5318 | 96,153 | SH | SOLE | 1 |
| WMS INDUSTRIES INC | EQUITY | 929297109 | 976 | 33,820 | SH | SOLE | 1 |
| WOLVERINE WORLD WIDE INC | EQUITY | 978097103 | 1256 | 45,316 | SH | SOLE | 1 |
| WOODWARD GOVERNOR CO | EQUITY | 980745103 | 537 | 10,000 | SH | SOLE | 2 |
| WOODWARD GOVERNOR CO | EQUITY | 980745103 | 1408 | 26,242 | SH | SOLE | 1 |
| WORLD ACCEPTANCE CORP | EQUITY | 981419104 | 1770 | 41,421 | SH | SOLE | 1 |
| WORLD FUEL SERVICES CORP | EQUITY | 981475106 | 999 | 23,744 | SH | SOLE | 1 |
| WORLD FUEL SERVICES CORP | EQUITY | 981475106 | 15836 | 376,500 | SH | SOLE | 2 |
| WORTHINGTON INDUSTRIES INC | EQUITY | 981811102 | 4897 | 226,185 | SH | SOLE | 1 |
| WR BERKLEY CORP | EQUITY | 084423102 | 13756 | 422,747 | SH | SOLE | 1 |
| WR GRACE & CO | EQUITY | 38388F108 | 1428 | 58,314 | SH | SOLE | 1 |
| WRIGHT EXPRESS CORP | EQUITY | 98233Q105 | 1139 | 33,231 | SH | SOLE | 1 |
| WRIGHT MEDICAL GROUP INC | EQUITY | 98235T107 | 1223 | 50,692 | SH | SOLE | 1 |
| WSFS FINANCIAL CORP | EQUITY | 929328102 | 342 | 5,231 | SH | SOLE | 1 |
| WW GRAINGER INC | EQUITY | 384802104 | 8 | 91 | SH | SOLE | 2 |
| WW GRAINGER INC | EQUITY | 384802104 | 3003 | 32,268 | SH | SOLE | 1 |
| WWE | EQUITY | 98156Q108 | 82 | 5,137 | SH | DEFINED | 4 |
| WWE | EQUITY | 98156Q108 | 300 | 18,766 | SH | SOLE | 1 |
| WYETH | EQUITY | 983024AD2 | 3 | 3,000 | SH | DEFINED | 4 |
| WYETH | EQUITY | 983024100 | 32 | 565 | SH | DEFINED | 4 |
| WYETH | EQUITY | 983024100 | 1800 | 31,395 | SH | SOLE | 2 |
| WYETH | EQUITY | 983024100 | 37252 | 649,673 | SH | SOLE | 1 |
| WYNDHAM WORLDWIDE CORP | EQUITY | 98310W108 | 9 | 235 | SH | SOLE | 2 |
| WYNDHAM WORLDWIDE CORP | EQUITY | 98310W108 | 3100 | 85,491 | SH | SOLE | 1 |
| WYNN RESORTS LTD | EQUITY | 983134107 | 584 | 6,511 | SH | SOLE | 1 |
| XCEL ENERGY INC | EQUITY | 98389B100 | 11 | 527 | SH | SOLE | 2 |
| XCEL ENERGY INC | EQUITY | 98389B100 | 15 | 714 | SH | DEFINED | 4 |
| XCEL ENERGY INC | EQUITY | 98389B100 | 4408 | 215,341 | SH | SOLE | 1 |
| XENOPORT INC | EQUITY | 98411C100 | 796 | 17,930 | SH | SOLE | 1 |
| XERIUM TECHNOLOGIES INC | EQUITY | 98416J100 | 125 | 16,371 | SH | SOLE | 1 |
| XEROX CORP | EQUITY | 984121103 | 22 | 1,208 | SH | SOLE | 2 |
| XEROX CORP | EQUITY | 984121103 | 25060 | 1,356,081 | SH | SOLE | 1 |
| XILINX INC | EQUITY | 983919101 | 10 | 384 | SH | SOLE | 2 |
| XILINX INC | EQUITY | 983919101 | 14613 | 545,862 | SH | SOLE | 1 |
| XL CAPITAL LTD | EQUITY | G98255105 | 649 | 7,704 | SH | SOLE | 2 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759101 | 253 | 21,484 | SH | SOLE | 1 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759101 | 1858 | 157,900 | SH | SOLE | 2 |
| X-RITE INC | EQUITY | 983857103 | 357 | 24,187 | SH | SOLE | 1 |
| XTO ENERGY INC | EQUITY | 98385X106 | 16 | 266 | SH | DEFINED | 4 |
| XTO ENERGY INC | EQUITY | 98385X106 | 239 | 3,978 | SH | SOLE | 2 |
| XTO ENERGY INC | EQUITY | 98385X106 | 9875 | 164,314 | SH | SOLE | 1 |
| YAHOO! INC | EQUITY | 984332106 | 16 | 580 | SH | DEFINED | 4 |
| YAHOO! INC | EQUITY | 984332106 | 8428 | 310,651 | SH | SOLE | 2 |
| YAHOO! INC | EQUITY | 984332106 | 15951 | 587,933 | SH | SOLE | 1 |
| YAMANA GOLD INC | EQUITY | 98462Y100 | 63 | 5,703 | SH | OTHER | 1 |
| YARDVILLE NATIONAL BANCORP | EQUITY | 985021104 | 281 | 8,236 | SH | SOLE | 1 |
| YRC WORLDWIDE INC | EQUITY | 984249102 | 4 | 100 | SH | DEFINED | 4 |
| YRC WORLDWIDE INC | EQUITY | 984249102 | 5232 | 142,166 | SH | SOLE | 1 |
| YUM! BRANDS INC | EQUITY | 988498101 | 4 | 134 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| YUM! BRANDS INC | EQUITY | 988498101 | 22 | 674 | SH | SOLE | 2 |
| YUM! BRANDS INC | EQUITY | 988498101 | 7711 | 235,662 | SH | SOLE | 1 |
| ZALE CORP | EQUITY | 988858106 | 970 | 40,749 | SH | SOLE | 1 |
| ZARLINK SEMICONDUCTOR INC | EQUITY | 989139100 | 13 | 7,065 | SH | DEFINED | 4 |
| ZEBRA TECHNOLOGIES CORP | EQUITY | 989207105 | 6540 | 168,807 | SH | SOLE | 1 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 744 | 15,800 | SH | SOLE | 2 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 1451 | 30,823 | SH | SOLE | 1 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 26 | 305 | SH | SOLE | 2 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 24821 | 292,395 | SH | SOLE | 1 |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 11 | 142 | SH | SOLE | 2 |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 3976 | 51,694 | SH | SOLE | 1 |
| ZOLL MEDICAL CORP | EQUITY | 989922109 | 396 | 17,767 | SH | SOLE | 1 |
| ZOLTEK COS INC | EQUITY | 98975W104 | 752 | 18,105 | SH | SOLE | 1 |
| ZORAN CORP | EQUITY | 98975F101 | 827 | 41,269 | SH | SOLE | 1 |
| ZUMIEZ INC | EQUITY | 989817101 | 1290 | 34,158 | SH | SOLE | 1 |
| ZYGO CORP | EQUITY | 989855101 | 194 | 13,599 | SH | SOLE | 1 |
| ZYMOGENETICS INC | EQUITY | 98985T109 | 473 | 32,359 | SH | SOLE | 1 |