AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 15, 2006

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	May 15, 2006
(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: 4,519

Form 13F Information Table Value Total: $23,162,028 (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		FSC SECURITIES CORPORATION

13F SECURITIES - 1Q 2006

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X 1000	SHARES/ PRINCIPAL	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MGRS

1-800 CONTACTS INC	EQUITY	681977	10	4	87	6,486	SH	SOLE	1
1-800-FLOWERS.COM INC	EQUITY	68243Q	10	6	137	19,291	SH	SOLE	1
1ST SOURCE CORP	EQUITY	336901	10	3	267	8,913	SH	SOLE	1
21ST CENTURY INSURANCE GROUP	EQUITY	90130N	10	3	387	24,476	SH	SOLE	1
21ST CENTURY INSURANCE GROUP	EQUITY	90130N	10	3	844441	53,445,620	SH	SOLE	1
3COM CORP	EQUITY	885535	10	4	5641	1,101,845	SH	SOLE	1
3D SYSTEMS CORP	EQUITY	88554D	20	5	197	9,239	SH	SOLE	1
3M CO	EQUITY	88579Y	10	1	51654	682,448	SH	SOLE	1
3M CO	EQUITY	88579Y	10	1	217	2,805	SH	SOLE	2
3M CO	EQUITY	88579Y	10	1	189	2,495	SH	DEFINED	4
3M COMPANY	CORP BOND	88579Y	AB	7	3212	3,650,000	PRN	SOLE	1
3M COMPANY	CORP BOND	88579Y	AB	7	4	4,000	PRN	DEFINED	4
4KIDS ENTERTAINMENT INC	EQUITY	350865	10	1	174	10,135	SH	SOLE	1
99 CENTS ONLY STORES	EQUITY	65440K	10	6	1789	131,946	SH	SOLE	1
AAMES INVESTMENT CORP	EQUITY	00253G	10	8	178	31,340	SH	SOLE	1
AAON INC	EQUITY	000360	20	6	160	6,675	SH	SOLE	1
AAR CORP	EQUITY	000361	10	5	1016	35,666	SH	SOLE	1
AARON RENTS INC	EQUITY	002535	20	1	805	29,638	SH	SOLE	1
AASTROM BIOSCIENCES INC	EQUITY	00253U	10	7	157	77,397	SH	SOLE	1
ABAXIS INC	EQUITY	002567	10	5	341	15,050	SH	SOLE	1
ABBEY NATIONAL PLC	CORP BOND	002920	80	9	32683	1,276,200	PRN	SOLE	1
ABBEY NATIONAL PLC	CORP BOND	002920	80	9	10	400	PRN	DEFINED	4
ABBOTT LABORATORIES	EQUITY	002824	10	0	47567	1,120,014	SH	SOLE	1
ABBOTT LABORATORIES	EQUITY	002824	10	0	10718	181,218	SH	SOLE	2
ABBOTT LABORATORIES	EQUITY	002824	10	0	23	530	SH	DEFINED	4
ABERCROMBIE & FITCH CO	EQUITY	002896	20	7	11258	193,106	SH	SOLE	1
ABERCROMBIE & FITCH CO	EQUITY	002896	20	7	2559	43,900	SH	SOLE	3
ABERDEEN ASIA-PACIFIC INCOME F	EQUITY	003009	10	7	12	2,000	SH	DEFINED	4
ABGENIX INC	EQUITY	00339B	10	7	8555	380,217	SH	SOLE	1
ABIOMED INC	EQUITY	003654	10	0	186	14,457	SH	SOLE	1
ABM INDUSTRIES INC	EQUITY	000957	10	0	576	30,024	SH	SOLE	1
ABRAXIS BIOSCIENCE INC	EQUITY	02886P	10	9	14	500	SH	SOLE	1
ABX AIR INC	EQUITY	00080S	10	1	302	44,309	SH	SOLE	1
AC MOORE ARTS & CRAFTS INC	EQUITY	00086T	10	3	203	11,026	SH	SOLE	1
ACADIA PHARMACEUTICALS INC	EQUITY	004225	10	8	198	12,412	SH	SOLE	1
ACADIA REALTY TRUST	EQUITY	004239	10	9	497	21,103	SH	SOLE	1
ACCO BRANDS CORP	EQUITY	00081T	10	8	22	986	SH	SOLE	1
ACCO BRANDS CORP	EQUITY	00081T	10	8	1	25	SH	DEFINED	4
ACCREDITED HOME LENDERS HOLDIN	EQUITY	00437P	10	7	685	13,381	SH	SOLE	1
ACCURIDE CORP	EQUITY	004398	10	3	96	8,360	SH	SOLE	1
ACE CASH EXPRESS INC	EQUITY	004403	10	1	215	8,642	SH	SOLE	1
ACE LTD	EQUITY	G0070K	10	3	16993	317,991	SH	SOLE	2
ACE*COMM CORP	EQUITY	004404	10	9	1	375	SH	DEFINED	4
ACERGY SA	EQUITY	861567	10	5	441	37,800	SH	SOLE	2
ACM INCOME FUND INC	EQUITY	000912	10	5	281	34,764	SH	DEFINED	4
ACTEL CORP	EQUITY	004934	10	5	305	19,142	SH	SOLE	1
ACTIVISION INC	EQUITY	004930	20	2	8196	594,370	SH	SOLE	1
ACTUANT CORP	EQUITY	00508X	20	3	1246	20,345	SH	SOLE	1
ACTUATE CORP	EQUITY	00508B	10	2	246	78,300	SH	SOLE	2
ACUITY BRANDS INC	EQUITY	00508Y	10	2	1786	44,648	SH	SOLE	1
ACXIOM CORP	EQUITY	005125	10	9	5865	226,960	SH	SOLE	1
ADAMS RESPIRATORY THERAPEUTICS	EQUITY	00635P	10	7	256	6,438	SH	SOLE	1
ADAMS RESPIRATORY THERAPEUTICS	EQUITY	00635P	10	7	622	15,300	SH	SOLE	2
ADAPTEC INC	EQUITY	00651F	10	8	469	84,845	SH	SOLE	1
ADC TELECOMMUNICATIONS INC	EQUITY	000886	30	9	2193	85,717	SH	SOLE	1
ADC TELECOMMUNICATIONS INC	EQUITY	000886	30	9	10	286	SH	SOLE	2

ADE CORP	EQUITY	00089C 10 7	234	7,658	SH	SOLE		1
ADESA INC	EQUITY	00686U 10 4	5038	188,414	SH	SOLE		1
ADEZA BIOMEDICAL CORP	EQUITY	006864 10 2	67	3,179	SH	SOLE		1
ADMINISTAFF INC	EQUITY	007094 10 5	2263	41,629	SH	SOLE		1
ADMINISTAFF INC	EQUITY	007094 10 5	378	9,000	SH	SOLE		2
ADOBE SYSTEMS INC	EQUITY	00724F 10 1	10371	296,741	SH	SOLE		1
ADOBE SYSTEMS INC	EQUITY	00724F 10 1	31239	845,220	SH	SOLE		2
ADOBE SYSTEMS INC	EQUITY	00724F 10 1	6	185	SH	DEFINED		4
ADOLOR CORP	EQUITY	00724X 10 2	978	41,085	SH	SOLE		1
ADTRAN INC	EQUITY	00738A 10 6	5012	191,501	SH	SOLE		1
ADTRAN INC	EQUITY	00738A 10 6	5371	180,600	SH	SOLE		2
ADVANCE AMERICA CASH ADVANCE C	EQUITY	00739W 10 7	746	51,903	SH	SOLE		1
ADVANCE AUTO PARTS INC	EQUITY	00751Y 10 6	9451	226,968	SH	SOLE		1
ADVANCED ANALOGIC TECHNOLOGIES	EQUITY	00752J 10 8	97	8,488	SH	SOLE		1
ADVANCED DIGITAL INFORMATION C	EQUITY	007525 10 8	426	48,535	SH	SOLE		1
ADVANCED ENERGY INDUSTRIES INC	EQUITY	007973 10 0	299	21,141	SH	SOLE		1
ADVANCED MEDICAL OPTICS INC	EQUITY	00763M 10 8	6524	139,887	SH	SOLE		1
ADVANCED MICRO DEVICES INC	EQUITY	007903 10 7	7380	222,566	SH	SOLE		1
ADVANCED MICRO DEVICES INC	EQUITY	007903 10 7	46	1,491	SH	SOLE		2
ADVANCED MICRO DEVICES INC	EQUITY	007903 10 7	2076	62,600	SH	SOLE		3
ADVANCED MICRO DEVICES INC	EQUITY	007903 10 7	654	19,734	SH	DEFINED		4
ADVANTA CORP	EQUITY	007942 20 4	532	14,442	SH	SOLE		1
ADVANTAGE ENERGY INCOME FUND	EQUITY	00762L 10 1	6	300	SH	DEFINED		4
ADVENT SOFTWARE INC	EQUITY	007974 10 8	1416	49,818	SH	SOLE		1
ADVISORY BOARD CO/THE	EQUITY	00762W 10 7	814	14,602	SH	SOLE		1
ADVO INC	EQUITY	007585 10 2	761	23,776	SH	SOLE		1
AEROFLEX INC	EQUITY	007768 10 4	779	56,737	SH	SOLE		1
AEROPOSTALE INC	EQUITY	007865 10 8	4671	154,885	SH	SOLE		1
AES CORP/THE	EQUITY	00130H 10 5	8670	508,228	SH	SOLE		1
AES CORP/THE	EQUITY	00130H 10 5	38	2,412	SH	SOLE		2
AETNA INC	EQUITY	00817Y 10 8	31208	635,087	SH	SOLE		1
AETNA INC	EQUITY	00817Y 10 8	59119	626,856	SH	SOLE		2
AETNA INC	EQUITY	00817Y 10 8	11	216	SH	DEFINED		4
AFC ENTERPRISES	EQUITY	00104Q 10 7	210	15,109	SH	SOLE		1
AFFILIATED COMPUTER SERVICES I	EQUITY	008190 10 0	3244	54,371	SH	SOLE		1
AFFILIATED COMPUTER SERVICES I	EQUITY	008190 10 0	27	459	SH	SOLE		2
AFFILIATED COMPUTER SERVICES I	EQUITY	008190 10 0	2971	49,800	SH	SOLE		3
AFFILIATED COMPUTER SERVICES I	EQUITY	008190 10 0	191	3,200	SH	DEFINED		4
AFFILIATED MANAGERS GROUP INC	EQUITY	008252 10 8	87	818	SH	SOLE		1
AFFILIATED MANAGERS GROUP INC	EQUITY	008252 10 8	1	9	SH	DEFINED		4
AFFIRMATIVE INSURANCE HOLDINGS	EQUITY	008272 10 6	85	6,464	SH	SOLE		1
AFFORDABLE RESIDENTIAL COMMUNI	EQUITY	008273 10 4	208	19,767	SH	SOLE		1
AFFYMETRIX INC	EQUITY	00826T 10 8	4654	141,320	SH	SOLE		1
AFLAC INC	EQUITY	001055 10 2	16472	364,992	SH	SOLE		1
AFLAC INC	EQUITY	001055 10 2	86	1,232	SH	SOLE		2
AFTERMARKET TECHNOLOGY CORP	EQUITY	008318 10 7	366	16,202	SH	SOLE		1
AG EDWARDS INC	EQUITY	281760 10 8	7950	159,440	SH	SOLE		1
AGCO CORP	EQUITY	001084 10 2	5319	256,459	SH	SOLE		1
AGERE SYSTEMS INC	EQUITY	00845V 30 8	66	4,412	SH	SOLE		1
AGERE SYSTEMS INC	EQUITY	00845V 30 8	7	469	SH	DEFINED		4
AGILE SOFTWARE CORP	EQUITY	00846X 10 5	309	40,513	SH	SOLE		1
AGILENT TECHNOLOGIES INC	EQUITY	00846U 10 1	7437	198,044	SH	SOLE		1
AGILENT TECHNOLOGIES INC	EQUITY	00846U 10 1	51	1,518	SH	SOLE		2
AGILENT TECHNOLOGIES INC	EQUITY	00846U 10 1	1908	50,800	SH	SOLE		3
AGILENT TECHNOLOGIES INC	EQUITY	00846U 10 1	14	381	SH	DEFINED		4
AGILYSYS INC	EQUITY	00847J 10 5	1073	71,231	SH	SOLE		1

AGL RESOURCES INC	EQUITY	001204 10 6	5907	163,843	SH	SOLE	1
AGREE REALTY CORP	EQUITY	008492 10 0	187	5,835	SH	SOLE	1
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158 10 6	36553	544,025	SH	SOLE	1
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158 10 6	48	819	SH	SOLE	2
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158 10 6	219	3,263	SH	DEFINED	4
AIRGAS INC	EQUITY	009363 10 2	5530	141,476	SH	SOLE	1
AIRGAS INC	EQUITY	009363 10 2	33	850	SH	DEFINED	4
AIRSPAN NETWORKS INC	EQUITY	00950H 10 2	196	29,049	SH	SOLE	1
AIRTRAN HOLDINGS INC	EQUITY	00949P 10 8	4553	251,411	SH	SOLE	1
AK STEEL HOLDING CORP	EQUITY	001547 10 8	1252	83,472	SH	SOLE	1
AKAMAI TECHNOLOGIES INC	EQUITY	00971T 10 1	219	6,669	SH	SOLE	1
AKAMAI TECHNOLOGIES INC	EQUITY	00971T 10 1	652	32,700	SH	SOLE	2
AKAMAI TECHNOLOGIES INC	EQUITY	00971T 10 1	4733	143,900	SH	SOLE	3
ALABAMA NATIONAL BANCORPORATIO	EQUITY	010317 10 5	708	10,352	SH	SOLE	1
ALAMO GROUP INC	EQUITY	011311 10 7	104	4,683	SH	SOLE	1
ALASKA AIR GROUP INC	EQUITY	011659 10 9	3353	94,593	SH	SOLE	1
ALASKA COMMUNICATIONS SYSTEMS	EQUITY	01167P 10 1	120	9,864	SH	SOLE	1
ALBANY INTERNATIONAL CORP	EQUITY	012348 10 8	1293	33,954	SH	SOLE	1
ALBANY MOLECULAR RESEARCH INC	EQUITY	012423 10 9	183	18,059	SH	SOLE	1
ALBEMARLE CORP	EQUITY	012653 10 1	3647	80,411	SH	SOLE	1
ALBERTO-CULVER CO	EQUITY	013068 10 1	1555	35,164	SH	SOLE	1
ALBERTO-CULVER CO	EQUITY	013068 10 1	13	279	SH	SOLE	2
ALBERTSON'S INC	EQUITY	013104 10 4	11778	458,816	SH	SOLE	1
ALBERTSON'S INC	EQUITY	013104 10 4	29	1,362	SH	SOLE	2
ALCAN INC	EQUITY	013716 10 5	18550	453,000	SH	SOLE	2
ALCATEL SA	EQUITY	013904 30 5	1695	110,064	SH	SOLE	1
ALCATEL SA	EQUITY	013904 30 5	1292	83,900	SH	SOLE	3
ALCOA INC	EQUITY	013817 10 1	11829	387,075	SH	SOLE	1
ALCOA INC	EQUITY	013817 10 1	9072	306,813	SH	SOLE	2
ALCOA INC	EQUITY	013817 10 1	42	1,380	SH	DEFINED	4
ALDERWOODS GROUP INC	EQUITY	014383 10 3	546	30,487	SH	SOLE	1
ALERIS INTERNATIONAL INC	EQUITY	014477 10 3	1125	23,400	SH	SOLE	1
ALEXANDER & BALDWIN INC	EQUITY	014482 10 3	4436	93,030	SH	SOLE	1
ALEXANDER'S INC	EQUITY	014752 10 9	423	1,462	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271 10 9	1630	17,101	SH	SOLE	1
ALEXION PHARMACEUTICALS INC	EQUITY	015351 10 9	827	23,337	SH	SOLE	1
ALFA CORP	EQUITY	015385 10 7	424	24,722	SH	SOLE	1
ALICO INC	EQUITY	016230 10 4	132	2,898	SH	SOLE	1
ALIGN TECHNOLOGY INC	EQUITY	016255 10 1	429	46,736	SH	SOLE	1
ALKERMES INC	EQUITY	01642T 10 8	2500	113,389	SH	SOLE	1
ALLEGHANY CORP	EQUITY	017175 10 0	44	151	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361 10 6	2585	76,371	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361 10 6	19	600	SH	SOLE	2
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R 10 2	2454	40,103	SH	SOLE	1
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R 10 2	11	315	SH	SOLE	2
ALLERGAN INC	EQUITY	018490 10 2	7539	69,483	SH	SOLE	1
ALLERGAN INC	EQUITY	018490 10 2	6595	61,086	SH	SOLE	2
ALLETE INC	EQUITY	018522 30 0	898	19,278	SH	SOLE	1
ALLETE INC	EQUITY	018522 30 0	43	920	SH	DEFINED	4
ALLIANCE ALL-MARKET ADVANTAGE	EQUITY	01852M 10 8	331	22,043	SH	DEFINED	4
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581 10 8	6573	140,535	SH	SOLE	1
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581 10 8	25632	720,000	SH	SOLE	2
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581 10 8	1562	33,400	SH	SOLE	3
ALLIANCE IMAGING INC	EQUITY	018606 20 2	67	10,452	SH	SOLE	1
ALLIANCE ONE INTERNATIONAL INC	EQUITY	018772 10 3	320	65,847	SH	SOLE	1
ALLIANCE WORLD DOLLAR GOVERNME	EQUITY	01879R 10 6	10	800	SH	DEFINED	4

ALLIANCEBERNSTEIN HOLDING LP	EQUITY	01881G 10 6	159	2,405	SH	DEFINED	4
ALLIANT ENERGY CORP	EQUITY	018802 10 8	7765	246,731	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804 10 4	5916	76,663	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804 10 4	45496	597,300	SH	SOLE	2
ALLIED CAPITAL CORP	EQUITY	01903Q 10 8	124	4,060	SH	SOLE	1
ALLIED HEALTHCARE INTERNATIONA	EQUITY	01923A 10 9	112	23,112	SH	SOLE	1
ALLIED WASTE INDUSTRIES INC	EQUITY	019589 30 8	1248	101,977	SH	SOLE	1
ALLIED WASTE INDUSTRIES INC	EQUITY	019589 30 8	7	807	SH	SOLE	2
ALLION HEALTHCARE INC	EQUITY	019615 10 3	50	3,659	SH	SOLE	1
ALLOS THERAPEUTICS	EQUITY	019777 10 1	29	8,294	SH	SOLE	1
ALLOY INC	EQUITY	019855 30 3	93	6,954	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P 10 8	532	29,036	SH	SOLE	1
ALLSTATE CORP/THE	EQUITY	020002 10 1	25151	482,656	SH	SOLE	1
ALLSTATE CORP/THE	EQUITY	020002 10 1	13609	251,694	SH	SOLE	2
ALLTEL CORP	EQUITY	020039 10 3	10960	169,260	SH	SOLE	1
ALLTEL CORP	EQUITY	020039 10 3	89	1,413	SH	SOLE	2
ALLTEL CORP	EQUITY	020039 10 3	74	1,145	SH	DEFINED	4
ALON USA ENERGY INC	EQUITY	020520 10 2	198	8,031	SH	SOLE	1
ALPHA NATURAL RESOURCES INC	EQUITY	02076X 10 2	519	22,423	SH	SOLE	1
ALPHARMA INC	EQUITY	020813 10 1	2013	75,040	SH	SOLE	1
ALTERA CORP	EQUITY	021441 10 0	6681	323,686	SH	SOLE	1
ALTERA CORP	EQUITY	021441 10 0	25	1,338	SH	SOLE	2
ALTIRIS INC	EQUITY	02148M 10 0	368	16,740	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S 10 3	87848	1,239,736	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S 10 3	55426	741,786	SH	SOLE	2
ALTRIA GROUP INC	EQUITY	02209S 10 3	106	1,500	SH	DEFINED	4
ALZA CORP	CORP BOND	02261W AB 5	2441	3,000,000	PRN	SOLE	1
ALZA CORP	CORP BOND	02261W AB 5	2	3,000	PRN	DEFINED	4
AM CASTLE & CO	EQUITY	148411 10 1	235	7,977	SH	SOLE	1
AMAZON.COM INC	EQUITY	023135 10 6	5518	151,041	SH	SOLE	1
AMAZON.COM INC	EQUITY	023135 10 6	53	1,131	SH	SOLE	2
AMB PROPERTY CORP	EQUITY	00163T 10 9	9999	184,254	SH	SOLE	1
AMBAC FINANCIAL GROUP INC	EQUITY	023139 10 8	3911	49,127	SH	SOLE	1
AMBAC FINANCIAL GROUP INC	EQUITY	023139 10 8	30	387	SH	SOLE	2
AMBAC FINANCIAL GROUP INC	EQUITY	023139 10 8	16	200	SH	DEFINED	4
AMBASSADORS GROUP INC	EQUITY	023177 10 8	325	12,812	SH	SOLE	1
AMCOL INTERNATIONAL CORP	EQUITY	02341W 10 3	1349	46,824	SH	SOLE	1
AMCOL INTERNATIONAL CORP	EQUITY	02341W 10 3	2984	103,600	SH	SOLE	3
AMCORE FINANCIAL INC	EQUITY	023912 10 8	509	16,101	SH	SOLE	1
AMDOCS LIMITED	CORP BOND	02342T AD 1	2974	3,000,000	PRN	SOLE	1
AMDOCS LIMITED	CORP BOND	02342T AD 1	1	1,000	PRN	DEFINED	4
AMDOCS LTD	EQUITY	G02602 10 3	7	200	SH	DEFINED	4
AMEDISYS INC	EQUITY	023436 10 8	409	11,763	SH	SOLE	1
AMERADA HESS CORP	EQUITY	023551 10 4	5296	37,192	SH	SOLE	1
AMERADA HESS CORP	EQUITY	023551 10 4	37	294	SH	SOLE	2
AMERCO INC	EQUITY	023586 10 0	772	7,801	SH	SOLE	1
AMEREN CORP	EQUITY	023608 10 2	12366	248,205	SH	SOLE	1
AMEREN CORP	EQUITY	023608 10 2	39	753	SH	SOLE	2
AMERICA MOVIL SA DE CV	EQUITY	02364W 10 5	12471	364,020	SH	SOLE	1
AMERICA SERVICE GROUP INC	EQUITY	02364L 10 9	108	8,267	SH	SOLE	1
AMERICAN AXLE & MANUFACTURING	EQUITY	024061 10 3	558	32,566	SH	SOLE	1
AMERICAN CAMPUS COMMUNITIES IN	EQUITY	024835 10 0	327	12,634	SH	SOLE	1
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937 10 4	2012	57,235	SH	SOLE	1
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937 10 4	1002	28,498	SH	DEFINED	4
AMERICAN DENTAL PARTNERS INC	EQUITY	025353 10 3	123	9,087	SH	SOLE	1
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E 10 6	8383	280,733	SH	SOLE	1

AMERICAN ECOLOGY CORP	EQUITY	025533	40	7	1799	88,282	SH	SOLE	1
AMERICAN ECOLOGY CORP	EQUITY	025533	40	7	6950	341,021	SH	SOLE	3
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537	10	1	30400	893,585	SH	SOLE	1
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537	10	1	54	1,452	SH	SOLE	2
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537	10	1	26	756	SH	DEFINED	4
AMERICAN EQUITY INVESTMENT LIF	EQUITY	025676	20	6	1242	86,633	SH	SOLE	1
AMERICAN EQUITY INVESTMENT LIF	EQUITY	025676	20	6	2553	178,000	SH	SOLE	3
AMERICAN EXPRESS	CORP BOND	025816	AS	8	3	3,000	PRN	DEFINED	4
AMERICAN EXPRESS CO	EQUITY	025816	10	9	54632	1,039,622	SH	SOLE	1
AMERICAN EXPRESS CO	EQUITY	025816	10	9	52968	1,029,306	SH	SOLE	2
AMERICAN EXPRESS CO	EQUITY	025816	10	9	17	320	SH	DEFINED	4
AMERICAN FINANCIAL GROUP INC/O	EQUITY	025932	10	4	4108	98,730	SH	SOLE	1
AMERICAN FINANCIAL REALTY TRUS	EQUITY	02607P	30	5	6442	552,990	SH	SOLE	1
AMERICAN GREETINGS CORP	EQUITY	026375	10	5	3862	178,613	SH	SOLE	1
AMERICAN HOME MORTGAGE INVESTM	EQUITY	02660R	10	7	14933	478,477	SH	SOLE	1
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874	10	7	72439	1,096,068	SH	SOLE	1
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874	10	7	654	9,582	SH	SOLE	2
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874	10	7	51	765	SH	DEFINED	4
AMERICAN ITALIAN PASTA CO	EQUITY	027070	10	1	88	14,018	SH	SOLE	1
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M	10	8	1182	52,512	SH	SOLE	1
AMERICAN NATIONAL INSURANCE	EQUITY	028591	10	5	27	241	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884	10	4	269	5,600	SH	SOLE	1
AMERICAN POWER CONVERSION CORP	EQUITY	029066	10	7	2103	90,991	SH	SOLE	1
AMERICAN POWER CONVERSION CORP	EQUITY	029066	10	7	14	633	SH	SOLE	2
AMERICAN RAILCAR INDUSTRIES IN	EQUITY	02916P	10	3	905	25,800	SH	SOLE	1
AMERICAN RAILCAR INDUSTRIES IN	EQUITY	02916P	10	3	3090	88,100	SH	SOLE	3
AMERICAN REPROGRAPHICS CO	EQUITY	029263	10	0	352	10,155	SH	SOLE	1
AMERICAN RETIREMENT CORP	EQUITY	028913	10	1	603	23,517	SH	SOLE	1
AMERICAN RETIREMENT CORP	EQUITY	028913	10	1	618	24,600	SH	SOLE	2
AMERICAN SCIENCE & ENGINEERING	EQUITY	029429	10	7	581	6,219	SH	SOLE	1
AMERICAN STANDARD COS INC	EQUITY	029712	10	6	3532	82,410	SH	SOLE	1
AMERICAN STANDARD COS INC	EQUITY	029712	10	6	27	675	SH	SOLE	2
AMERICAN STATES WATER CO	EQUITY	029899	10	1	476	12,753	SH	SOLE	1
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111	10	8	276	24,290	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912	20	1	299	9,868	SH	SOLE	1
AMERICAN VANGUARD CORP	EQUITY	030371	10	8	261	8,530	SH	SOLE	1
AMERICAN WOODMARK CORP	EQUITY	030506	10	9	306	8,608	SH	SOLE	1
AMERICANWEST BANCORP	EQUITY	03058P	10	9	209	7,901	SH	SOLE	1
AMERICA'S CAR-MART INC	EQUITY	03062T	10	5	146	6,804	SH	SOLE	1
AMERICREDIT CORP	EQUITY	03060R	10	1	8340	271,383	SH	SOLE	1
AMERIGROUP CORP	EQUITY	03073T	10	2	26	1,249	SH	SOLE	1
AMERIPRISE FINANCIAL INC	EQUITY	03076C	10	6	10679	236,998	SH	SOLE	1
AMERIPRISE FINANCIAL INC	EQUITY	03076C	10	6	37	909	SH	SOLE	2
AMERIS BANCORP	EQUITY	03076K	10	8	210	9,014	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E	10	5	14439	299,131	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E	10	5	32	768	SH	SOLE	2
AMERISTAR CASINOS INC	EQUITY	03070Q	10	1	480	18,596	SH	SOLE	1
AMERON INTERNATIONAL CORP	EQUITY	030710	10	7	472	6,440	SH	SOLE	1
AMERUS GROUP CO	EQUITY	03072M	10	8	4903	81,390	SH	SOLE	1
AMES NATIONAL CORP	EQUITY	031001	10	0	155	6,404	SH	SOLE	1
AMETEK INC	EQUITY	031100	10	0	6668	148,300	SH	SOLE	1
AMETEK INC	EQUITY	031100	10	0	79278	1,863,600	SH	SOLE	2
AMGEN INC	EQUITY	031162	10	0	105611	1,451,702	SH	SOLE	1
AMGEN INC	EQUITY	031162	10	0	44127	559,557	SH	SOLE	2
AMGEN INC	EQUITY	031162	10	0	755	10,381	SH	DEFINED	4
AMICAS INC	EQUITY	001712	10	8	172	36,541	SH	SOLE	1

AMIS HOLDINGS INC	EQUITY	031538	10	1	303	33,419	SH	SOLE	1
AMKOR TECHNOLOGY INC	EQUITY	031652	10	0	658	76,193	SH	SOLE	1
AMN HEALTHCARE SERVICES INC	EQUITY	001744	10	1	164	8,787	SH	SOLE	1
AMPHENOL CORP	EQUITY	032095	10	1	9729	186,454	SH	SOLE	1
AMR CORP	EQUITY	001765	10	6	437	16,143	SH	SOLE	1
AMSOUTH BANCORP	EQUITY	032165	10	2	11839	437,671	SH	SOLE	1
AMSOUTH BANCORP	EQUITY	032165	10	2	34	1,287	SH	SOLE	2
AMSOUTH BANCORP	EQUITY	032165	10	2	147	5,441	SH	DEFINED	4
AMSURG CORP	EQUITY	03232P	40	5	509	22,432	SH	SOLE	1
AMYLIN PHARMACEUTICALS INC	EQUITY	032346	10	8	4405	89,998	SH	SOLE	1
ANADARKO PETROLEUM CORP	EQUITY	032511	10	7	10126	100,245	SH	SOLE	1
ANADARKO PETROLEUM CORP	EQUITY	032511	10	7	83	876	SH	SOLE	2
ANADARKO PETROLEUM CORP	EQUITY	032511	10	7	35	350	SH	DEFINED	4
ANALOG DEVICES INC	EQUITY	032654	10	5	14975	391,086	SH	SOLE	1
ANALOG DEVICES INC	EQUITY	032654	10	5	29652	826,653	SH	SOLE	2
ANALOG DEVICES INC	EQUITY	032654	10	5	8	200	SH	DEFINED	4
ANALOGIC CORP	EQUITY	032657	20	7	690	10,423	SH	SOLE	1
ANAREN INC	EQUITY	032744	10	4	256	13,170	SH	SOLE	1
ANAREN INC	EQUITY	032744	10	4	1040	53,400	SH	SOLE	3
ANCHOR BANCORP WISCONSIN INC	EQUITY	032839	10	2	524	17,290	SH	SOLE	1
ANDERSONS INC/THE	EQUITY	034164	10	3	395	5,053	SH	SOLE	1
ANDREW CORP	EQUITY	034425	10	8	914	74,456	SH	SOLE	1
ANDREW CORP	EQUITY	034425	10	8	16636	1,550,400	SH	SOLE	2
ANDRX CORP	EQUITY	034553	10	7	1321	55,651	SH	SOLE	1
ANGELICA CORP	EQUITY	034663	10	4	143	6,978	SH	SOLE	1
ANGIODYNAMICS INC	EQUITY	03475V	10	1	53	1,761	SH	SOLE	1
ANHEUSER-BUSCH COS INC	EQUITY	035229	10	3	22201	519,080	SH	SOLE	1
ANHEUSER-BUSCH COS INC	EQUITY	035229	10	3	123	2,865	SH	SOLE	2
ANHEUSER-BUSCH COS INC	EQUITY	035229	10	3	19	450	SH	DEFINED	4
ANIXTER INTERNATIONAL INC	EQUITY	035290	10	5	1160	24,270	SH	SOLE	1
ANNALY MORTGAGE MANAGEMENT INC	EQUITY	035710	40	9	45	3,685	SH	SOLE	1
ANNTAYLOR STORES CORP	EQUITY	036115	10	3	5618	152,712	SH	SOLE	1
ANSOFT CORP	EQUITY	036384	10	5	463	11,115	SH	SOLE	1
ANSOFT CORP	EQUITY	036384	10	5	521	15,300	SH	SOLE	2
ANSYS INC	EQUITY	03662Q	10	5	1774	32,759	SH	SOLE	1
ANSYS INC	EQUITY	03662Q	10	5	628	14,700	SH	SOLE	2
ANTARES PHARMA INC	EQUITY	036642	10	6	3	2,000	SH	DEFINED	4
ANTEON INTERNATIONAL CORP	EQUITY	03674E	10	8	4847	88,839	SH	SOLE	1
ANTHRACITE CAPITAL INC	EQUITY	037023	10	8	4386	399,474	SH	SOLE	1
ANTIGENICS INC	EQUITY	037032	10	9	60	21,932	SH	SOLE	1
ANWORTH MORTGAGE ASSET CORP	EQUITY	037347	10	1	283	36,026	SH	SOLE	1
AO SMITH CORP	EQUITY	831865	20	9	2053	38,874	SH	SOLE	1
AON CORP	EQUITY	037389	10	3	6245	150,435	SH	SOLE	1
AON CORP	EQUITY	037389	10	3	42	1,182	SH	SOLE	2
APACHE CORP	EQUITY	037411	10	5	14466	220,828	SH	SOLE	1
APACHE CORP	EQUITY	037411	10	5	83	1,215	SH	SOLE	2
APACHE CORP	EQUITY	037411	10	5	324	4,944	SH	DEFINED	4
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R	10	1	2118	45,164	SH	SOLE	1
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R	10	1	13	354	SH	SOLE	2
APOGEE ENTERPRISES INC	EQUITY	037598	10	9	357	21,140	SH	SOLE	1
APOGEE ENTERPRISES INC	EQUITY	037598	10	9	13	781	SH	DEFINED	4
APOLLO GROUP INC	EQUITY	037604	10	5	6019	114,634	SH	SOLE	1
APOLLO GROUP INC	EQUITY	037604	10	5	32	537	SH	SOLE	2
APOLLO INVESTMENT CORP	EQUITY	03761U	10	6	844	47,370	SH	SOLE	1
APPLE COMPUTER INC	EQUITY	037833	10	0	37734	601,621	SH	SOLE	1
APPLE COMPUTER INC	EQUITY	037833	10	0	69616	993,211	SH	SOLE	2

APPLE COMPUTER INC	EQUITY	037833 10 0	697	11,118	SH	DEFINED	4
APPLEBEES INTERNATIONAL INC	EQUITY	037899 10 1	3834	156,162	SH	SOLE	1
APPLERA CORP - APPLIED BIOSYST	EQUITY	038020 10 3	2951	108,724	SH	SOLE	1
APPLERA CORP - APPLIED BIOSYST	EQUITY	038020 10 3	18	693	SH	SOLE	2
APPLERA CORP - CELERA GENOMICS	EQUITY	038020 20 2	655	56,072	SH	SOLE	1
APPLIED DIGITAL SOLUTIONS INC	EQUITY	038188 30 6	148	50,978	SH	SOLE	1
APPLIED FILMS CORP	EQUITY	038197 10 9	231	11,906	SH	SOLE	1
APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	03820C 10 5	2366	53,051	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222 10 5	47785	2,729,031	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222 10 5	107	5,991	SH	SOLE	2
APPLIED MATERIALS INC	EQUITY	038222 10 5	5	300	SH	DEFINED	4
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W 10 9	2446	600,862	SH	SOLE	1
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W 10 9	3	1,104	SH	SOLE	2
APPLIED SIGNAL TECHNOLOGY INC	EQUITY	038237 10 3	171	8,638	SH	SOLE	1
APRIA HEALTHCARE GROUP INC	EQUITY	037933 10 8	3221	140,183	SH	SOLE	1
APTARGROUP INC	EQUITY	038336 10 3	60	1,078	SH	SOLE	1
AQUA AMERICA INC	EQUITY	03836W 10 3	9571	344,033	SH	SOLE	1
AQUANTIVE INC	EQUITY	03839G 10 5	1014	43,077	SH	SOLE	1
AQUANTIVE INC	EQUITY	03839G 10 5	447	17,700	SH	SOLE	2
AQUILA INC	EQUITY	03840P 10 2	4225	1,058,939	SH	SOLE	1
AQUILA INC	EQUITY	03840P 10 2	4	963	SH	DEFINED	4
ARACRUZ CELULOSE SA	EQUITY	038496 20 4	2319	43,800	SH	SOLE	1
ARAMARK CORP	EQUITY	038521 10 0	52	1,749	SH	SOLE	1
ARBINET-THEXCHANGE INC	EQUITY	03875P 10 0	37	5,020	SH	SOLE	1
ARBITRON INC	EQUITY	03875Q 10 8	1907	56,389	SH	SOLE	1
ARBITRON INC	EQUITY	03875Q 10 8	3874	102,000	SH	SOLE	2
ARBITRON INC	EQUITY	03875Q 10 8	2	50	SH	DEFINED	4
ARBOR REALTY TRUST INC	EQUITY	038923 10 8	2223	82,380	SH	SOLE	1
ARCH CHEMICALS INC	EQUITY	03937R 10 2	546	17,972	SH	SOLE	1
ARCH COAL INC	EQUITY	039380 10 0	11352	149,493	SH	SOLE	1
ARCH COAL INC	EQUITY	039380 10 0	12368	176,700	SH	SOLE	2
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483 10 2	11937	354,735	SH	SOLE	1
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483 10 2	59	2,412	SH	SOLE	2
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483 10 2	45	1,342	SH	DEFINED	4
ARCHSTONE-SMITH TRUST	EQUITY	039583 10 9	4868	99,825	SH	SOLE	1
ARCHSTONE-SMITH TRUST	EQUITY	039583 10 9	33	783	SH	SOLE	2
ARCTIC CAT INC	EQUITY	039670 10 4	460	19,128	SH	SOLE	1
ARDEN GROUP INC	EQUITY	039762 10 9	94	1,007	SH	SOLE	1
ARDEN REALTY INC	EQUITY	039793 10 4	6432	142,529	SH	SOLE	1
ARENA PHARMACEUTICALS INC	EQUITY	040047 10 2	616	34,011	SH	SOLE	1
ARES CAPITAL CORP	EQUITY	04010L 10 3	495	28,826	SH	SOLE	1
ARGON ST INC	EQUITY	040149 10 6	245	7,294	SH	SOLE	1
ARGONAUT GROUP INC	EQUITY	040157 10 9	813	22,883	SH	SOLE	1
ARIAD PHARMACEUTICALS INC	EQUITY	04033A 10 0	303	45,990	SH	SOLE	1
ARIBA INC	EQUITY	04033V 20 3	535	54,733	SH	SOLE	1
ARKANSAS BEST CORP	EQUITY	040790 10 7	828	21,178	SH	SOLE	1
ARKANSAS BEST CORP	EQUITY	040790 10 7	3158	72,300	SH	SOLE	2
ARMOR HOLDINGS INC	EQUITY	042260 10 9	1531	26,262	SH	SOLE	1
ARQULE INC	EQUITY	04269E 10 7	138	23,984	SH	SOLE	1
ARRAY BIOPHARMA INC	EQUITY	04269X 10 5	219	23,926	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q 10 0	1087	79,005	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q 10 0	11583	1,223,100	SH	SOLE	2
ARROW ELECTRONICS INC	EQUITY	042735 10 0	8383	259,775	SH	SOLE	1
ARROW FINANCIAL CORP	EQUITY	042744 10 2	220	8,025	SH	SOLE	1
ARROW INTERNATIONAL INC	EQUITY	042764 10 0	526	16,091	SH	SOLE	1
ARTESYN TECHNOLOGIES INC	EQUITY	043127 10 9	312	28,510	SH	SOLE	1

ARTHROCARE CORP	EQUITY	043136 10 0	1188	24,834	SH	SOLE	1
ARTHUR J GALLAGHER & CO	EQUITY	363576 10 9	32906	1,183,227	SH	SOLE	1
ARVINMERITOR INC	EQUITY	043353 10 1	2973	199,410	SH	SOLE	1
ASBURY AUTOMOTIVE GROUP INC	EQUITY	043436 10 4	194	9,841	SH	SOLE	1
ASHFORD HOSPITALITY TRUST INC	EQUITY	044103 10 9	422	34,049	SH	SOLE	1
ASHLAND INC	EQUITY	044209 10 4	2360	33,195	SH	SOLE	1
ASHLAND INC	EQUITY	044209 10 4	15	264	SH	SOLE	2
ASIAINFO HOLDINGS INC	EQUITY	04518A 10 4	140	28,034	SH	SOLE	1
ASPECT MEDICAL SYSTEMS INC	EQUITY	045235 10 8	339	12,363	SH	SOLE	1
ASPEN TECHNOLOGY INC	EQUITY	045327 10 3	413	32,616	SH	SOLE	1
ASPREVA PHARMACEUTICALS CORP	EQUITY	04538T 10 9	247	9,931	SH	SOLE	1
ASSET ACCEPTANCE CAPITAL CORP	EQUITY	04543P 10 0	132	6,794	SH	SOLE	1
ASSOCIATED BANC-CORP	EQUITY	045487 10 5	9730	286,352	SH	SOLE	1
ASSURANT INC	EQUITY	04621X 10 8	164	3,325	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220 10 9	261	7,860	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220 10 9	664	24,300	SH	SOLE	2
ASTEC INDUSTRIES INC	EQUITY	046224 10 1	799	22,253	SH	SOLE	1
ASTEC INDUSTRIES INC	EQUITY	046224 10 1	2111	58,800	SH	SOLE	3
ASTORIA FINANCIAL CORP	EQUITY	046265 10 4	5639	182,125	SH	SOLE	1
ASTRAZENECA PLC	EQUITY	046353 10 8	19187	394,800	SH	SOLE	2
ASV INC	EQUITY	001963 10 7	1108	34,400	SH	SOLE	1
ASV INC	EQUITY	001963 10 7	2272	70,500	SH	SOLE	3
ASYST TECHNOLOGIES INC	EQUITY	04648X 10 7	377	36,183	SH	SOLE	1
AT&T INC	EQUITY	00206R 10 2	66257	2,450,329	SH	SOLE	1
AT&T INC	EQUITY	00206R 10 2	353	14,421	SH	SOLE	2
AT&T INC	EQUITY	00206R 10 2	206	7,619	SH	DEFINED	4
ATARI INC	EQUITY	04651M 10 5	26	40,986	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439 10 4	468	28,669	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439 10 4	8	500	SH	DEFINED	4
ATHEROS COMMUNICATIONS INC	EQUITY	04743P 10 8	1319	50,368	SH	SOLE	1
ATHEROS COMMUNICATIONS INC	EQUITY	04743P 10 8	1930	73,700	SH	SOLE	3
ATLAS AMERICA INC	EQUITY	049167 10 9	864	18,067	SH	SOLE	1
ATMEL CORP	EQUITY	049513 10 4	5672	1,201,726	SH	SOLE	1
ATMI INC	EQUITY	00207R 10 1	853	28,256	SH	SOLE	1
ATMOS ENERGY CORP	EQUITY	049560 10 5	64	2,429	SH	SOLE	1
ATP OIL & GAS CORP	EQUITY	00208J 10 8	607	13,814	SH	SOLE	1
ATWOOD OCEANICS INC	EQUITY	050095 10 8	1016	10,060	SH	SOLE	1
AU OPTRONICS CORP	EQUITY	002255 10 7	5489	368,141	SH	SOLE	1
AUDIBLE INC	EQUITY	05069A 30 2	193	18,323	SH	SOLE	1
AUDIOVOX CORP	EQUITY	050757 10 3	155	12,982	SH	SOLE	1
AUTOBYTEL INC	EQUITY	05275N 10 6	153	31,760	SH	SOLE	1
AUTODESK INC	EQUITY	052769 10 6	6714	174,301	SH	SOLE	1
AUTODESK INC	EQUITY	052769 10 6	37	852	SH	SOLE	2
AUTOLIV INC	EQUITY	052800 10 9	139	2,461	SH	SOLE	1
AUTOMATIC DATA PROCESSING INC	EQUITY	053015 10 3	19432	425,385	SH	SOLE	1
AUTOMATIC DATA PROCESSING INC	EQUITY	053015 10 3	98	2,130	SH	SOLE	2
AUTONATION INC	EQUITY	05329W 10 2	1826	84,737	SH	SOLE	1
AUTONATION INC	EQUITY	05329W 10 2	15	669	SH	SOLE	2
AUTOZONE INC	EQUITY	053332 10 2	4844	48,586	SH	SOLE	1
AUTOZONE INC	EQUITY	053332 10 2	19	204	SH	SOLE	2
AVALON PHARMACEUTICALS INC	EQUITY	05346P 10 6	355	70,313	SH	SOLE	1
AVALONBAY COMMUNITIES INC	EQUITY	053484 10 1	242	2,216	SH	SOLE	1
AVANIR PHARMACEUTICALS	EQUITY	05348P 40 1	339	23,172	SH	SOLE	1
AVATAR HOLDINGS INC	EQUITY	053494 10 0	269	4,405	SH	SOLE	1
AVAYA INC	EQUITY	053499 10 9	8383	741,843	SH	SOLE	1
AVAYA INC	EQUITY	053499 10 9	16	1,545	SH	SOLE	2

AVAYA INC	EQUITY	053499 10 9	1	104	SH	DEFINED	4
AVERY DENNISON CORP	EQUITY	053611 10 9	12683	216,870	SH	SOLE	1
AVERY DENNISON CORP	EQUITY	053611 10 9	23	408	SH	SOLE	2
AVI BIOPHARMA INC	EQUITY	002346 10 4	4	500	SH	DEFINED	4
AVIALL INC	EQUITY	05366B 10 2	969	25,450	SH	SOLE	1
AVID TECHNOLOGY INC	EQUITY	05367P 10 0	45	1,027	SH	SOLE	1
AVISTA CORP	EQUITY	05379B 10 7	848	41,082	SH	SOLE	1
AVNET INC	EQUITY	053807 10 3	7805	307,532	SH	SOLE	1
AVOCENT CORP	EQUITY	053893 10 3	4442	139,965	SH	SOLE	1
AVON PRODUCTS INC	EQUITY	054303 10 2	26440	848,368	SH	SOLE	1
AVON PRODUCTS INC	EQUITY	054303 10 2	48	1,692	SH	SOLE	2
AVX CORP	EQUITY	002444 10 7	26	1,492	SH	SOLE	1
AXA SA	EQUITY	054536 10 7	2	58	SH	DEFINED	4
AXCELIS TECHNOLOGIES INC	EQUITY	054540 10 9	446	76,188	SH	SOLE	1
AZTAR CORP	EQUITY	054802 10 3	1112	26,487	SH	SOLE	1
BADGER METER INC	EQUITY	056525 10 8	243	4,270	SH	SOLE	1
BADGER METER INC	EQUITY	056525 10 8	997	17,500	SH	SOLE	3
BAKER HUGHES INC	EQUITY	057224 10 7	10200	149,123	SH	SOLE	1
BAKER HUGHES INC	EQUITY	057224 10 7	77	1,263	SH	SOLE	2
BAKER HUGHES INC	EQUITY	057224 10 7	352	5,144	SH	DEFINED	4
BALCHEM CORP	EQUITY	057665 20 0	203	8,780	SH	SOLE	1
BALDOR ELECTRIC CO	EQUITY	057741 10 0	855	25,231	SH	SOLE	1
BALDWIN & LYONS INC	EQUITY	057755 20 9	152	5,710	SH	SOLE	1
BALL CORP	EQUITY	058498 10 6	2127	48,533	SH	SOLE	1
BALL CORP	EQUITY	058498 10 6	15	384	SH	SOLE	2
BALLY TECHNOLOGIES INC	EQUITY	05874B 10 7	660	38,856	SH	SOLE	1
BANC CORP/THE	EQUITY	05944B 10 3	127	10,736	SH	SOLE	1
BANCFIRST CORP	EQUITY	05945F 10 3	260	5,969	SH	SOLE	1
BANCOLOMBIA SA	EQUITY	05968L 10 2	8675	248,560	SH	SOLE	1
BANCORP INC/WILMINGTON DE	EQUITY	05969A 10 5	193	7,863	SH	SOLE	1
BANCORPSOUTH INC	EQUITY	059692 10 3	1429	59,525	SH	SOLE	1
BANCTRUST FINANCIAL GROUP INC	EQUITY	05978R 10 7	158	7,126	SH	SOLE	1
BANDAG INC	EQUITY	059815 10 0	1372	32,759	SH	SOLE	1
BANK MUTUAL CORP	EQUITY	063750 10 3	515	43,505	SH	SOLE	1
BANK OF AMERICA CORP	EQUITY	060505 10 4	127871	2,807,891	SH	SOLE	1
BANK OF AMERICA CORP	EQUITY	060505 10 4	94526	2,048,226	SH	SOLE	2
BANK OF AMERICA CORP	EQUITY	060505 10 4	319	7,004	SH	DEFINED	4
BANK OF GRANITE CORP	EQUITY	062401 10 4	203	10,037	SH	SOLE	1
BANK OF HAWAII CORP	EQUITY	062540 10 9	6208	116,450	SH	SOLE	1
BANK OF MONTREAL	EQUITY	063671 10 1	7902	139,000	SH	OTHER	1
BANK OF NEW YORK CO INC/THE	EQUITY	064057 10 2	52687	1,461,892	SH	SOLE	1
BANK OF NEW YORK CO INC/THE	EQUITY	064057 10 2	91	2,844	SH	SOLE	2
BANK OF NOVA SCOTIA	EQUITY	064149 10 7	8944	218,300	SH	OTHER	1
BANK OF NOVA SCOTIA	EQUITY	064149 10 7	3	85	SH	DEFINED	4
BANK OF THE OZARKS INC	EQUITY	063904 10 6	315	8,634	SH	SOLE	1
BANKATLANTIC BANCORP INC	EQUITY	065908 50 1	479	33,300	SH	SOLE	1
BANKFINANCIAL CORP	EQUITY	06643P 10 4	296	18,604	SH	SOLE	1
BANKRATE INC	EQUITY	06646V 10 8	314	7,209	SH	SOLE	1
BANKUNITED FINANCIAL CORP	EQUITY	06652B 10 3	632	23,360	SH	SOLE	1
BANNER CORP	EQUITY	06652V 10 9	271	7,969	SH	SOLE	1
BANTA CORP	EQUITY	066821 10 9	3590	69,065	SH	SOLE	1
BARCLAYS PLC	EQUITY	06738E 20 4	1642	35,085	SH	DEFINED	4
BARNES & NOBLE INC	EQUITY	067774 10 9	5114	110,582	SH	SOLE	1
BARNES GROUP INC	EQUITY	067806 10 9	622	15,354	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306 10 9	5502	87,362	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306 10 9	2429	39,000	SH	SOLE	2

BARRIER THERAPEUTICS INC	EQUITY	06850R 10 8	108	11,137	SH	SOLE	1
BASSETT FURNITURE INDUSTRIES I	EQUITY	070203 10 4	157	7,874	SH	SOLE	1
BAUSCH & LOMB INC	EQUITY	071707 10 3	1582	24,840	SH	SOLE	1
BAUSCH & LOMB INC	EQUITY	071707 10 3	3863	56,898	SH	SOLE	2
BAXTER INTERNATIONAL INC	EQUITY	071813 10 9	14010	360,982	SH	SOLE	1
BAXTER INTERNATIONAL INC	EQUITY	071813 10 9	87	2,301	SH	SOLE	2
BAXTER INTERNATIONAL INC	EQUITY	071813 10 9	13	340	SH	DEFINED	4
BB&T CORP	EQUITY	054937 10 7	9692	247,242	SH	SOLE	1
BB&T CORP	EQUITY	054937 10 7	84	2,001	SH	SOLE	2
BCE INC	EQUITY	05534B 10 9	7583	312,500	SH	OTHER	1
BE AEROSPACE INC	EQUITY	073302 10 1	1393	55,457	SH	SOLE	1
BEA SYSTEMS INC	EQUITY	073325 10 2	482	36,690	SH	SOLE	1
BEACON ROOFING SUPPLY INC	EQUITY	073685 10 9	555	13,651	SH	SOLE	1
BEAR STEARNS COS INC/THE	EQUITY	073902 10 8	7982	57,552	SH	SOLE	1
BEAR STEARNS COS INC/THE	EQUITY	073902 10 8	46872	405,717	SH	SOLE	2
BEARINGPOINT INC	EQUITY	074002 10 6	1185	139,521	SH	SOLE	1
BEASLEY BROADCASTING GROUP INC	EQUITY	074014 10 1	68	5,640	SH	SOLE	1
BEAZER HOMES USA INC	EQUITY	07556Q 10 5	5680	86,458	SH	SOLE	1
BEBE STORES INC	EQUITY	075571 10 9	8	461	SH	SOLE	1
BECKMAN COULTER INC	EQUITY	075811 10 9	7226	132,410	SH	SOLE	1
BECTON DICKINSON & CO	EQUITY	075887 10 9	6624	107,566	SH	SOLE	1
BECTON DICKINSON & CO	EQUITY	075887 10 9	56	930	SH	SOLE	2
BED BATH & BEYOND INC	EQUITY	075896 10 0	5890	153,387	SH	SOLE	1
BED BATH & BEYOND INC	EQUITY	075896 10 0	14040	388,395	SH	SOLE	2
BEDFORD PROPERTY INVESTORS	EQUITY	076446 30 1	1794	66,613	SH	SOLE	1
BEL FUSE INC	EQUITY	077347 30 0	306	8,728	SH	SOLE	1
BELDEN CDT INC	EQUITY	077454 10 6	897	32,953	SH	SOLE	1
BELL MICROPRODUCTS INC	EQUITY	078137 10 6	136	22,029	SH	SOLE	1
BELLSOUTH CORP	EQUITY	079860 10 2	46739	1,348,887	SH	SOLE	1
BELLSOUTH CORP	EQUITY	079860 10 2	10069	371,550	SH	SOLE	2
BELO CORP	EQUITY	080555 10 5	3825	192,414	SH	SOLE	1
BEMA GOLD CORP	EQUITY	08135F 10 7	5566	1,258,900	SH	OTHER	1
BEMIS CO	EQUITY	081437 10 5	1560	49,386	SH	SOLE	1
BEMIS CO	EQUITY	081437 10 5	11	390	SH	SOLE	2
BENCHMARK ELECTRONICS INC	EQUITY	08160H 10 1	1215	31,692	SH	SOLE	1
BENTLEY PHARMACEUTICALS INC	EQUITY	082657 10 7	182	13,878	SH	SOLE	1
BERKSHIRE HATHAWAY INC	EQUITY	084670 20 7	21	7	SH	DEFINED	4
BERKSHIRE HILLS BANCORP INC	EQUITY	084680 10 7	205	5,859	SH	SOLE	1
BERRY PETROLEUM CO	EQUITY	085789 10 5	893	13,041	SH	SOLE	1
BERRY PETROLEUM CO	EQUITY	085789 10 5	429	7,500	SH	SOLE	2
BEST BUY	CORP BOND	086516 AF 8	1829	1,450,000	PRN	SOLE	1
BEST BUY	CORP BOND	086516 AF 8	4	3,000	PRN	DEFINED	4
BEST BUY CO INC	EQUITY	086516 10 1	27507	491,817	SH	SOLE	1
BEST BUY CO INC	EQUITY	086516 10 1	66	1,509	SH	SOLE	2
BEVERLY HILLS BANCORP INC	EQUITY	087866 10 9	111	10,438	SH	SOLE	1
BFC FINANCIAL CORP	EQUITY	055384 20 0	120	18,341	SH	SOLE	1
BIG 5 SPORTING GOODS CORP	EQUITY	08915P 10 1	302	15,447	SH	SOLE	1
BIG LOTS INC	EQUITY	089302 10 3	1903	136,324	SH	SOLE	1
BIG LOTS INC	EQUITY	089302 10 3	5	420	SH	SOLE	2
BILL BARRETT CORP	EQUITY	06846N 10 4	323	9,898	SH	SOLE	1
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V 10 3	156	9,300	SH	SOLE	2
BIOENVISION INC	EQUITY	09059N 10 0	219	30,745	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X 10 3	9207	195,469	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X 10 3	19721	435,054	SH	SOLE	2
BIOLASE TECHNOLOGY INC	EQUITY	090911 10 8	1869	195,700	SH	SOLE	3
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G 10 1	747	55,696	SH	SOLE	1

BIOMED REALTY TRUST INC	EQUITY	09063H 10 7	1005	33,917	SH	SOLE	1
BIOMET INC	EQUITY	090613 10 0	4765	134,145	SH	SOLE	1
BIOMET INC	EQUITY	090613 10 0	5212	142,518	SH	SOLE	2
BIO-RAD LABORATORIES INC	EQUITY	090572 20 7	834	13,374	SH	SOLE	1
BIO-REFERENCE LABS INC	EQUITY	09057G 60 2	139	7,706	SH	SOLE	1
BIOSCRIP INC	EQUITY	09069N 10 8	203	28,088	SH	SOLE	1
BIOSITE INC	EQUITY	090945 10 6	667	12,846	SH	SOLE	1
BIRCH MOUNTAIN RESOURCES LTD	EQUITY	09066X 10 9	31	4,140	SH	DEFINED	4
BISYS GROUP INC/THE	EQUITY	055472 10 4	3423	253,942	SH	SOLE	1
BJ SERVICES CO	EQUITY	055482 10 3	7861	227,207	SH	SOLE	1
BJ SERVICES CO	EQUITY	055482 10 3	44	1,191	SH	SOLE	2
BJ SERVICES CO	EQUITY	055482 10 3	2	50	SH	DEFINED	4
BJ'S RESTAURANTS INC	EQUITY	09180C 10 6	294	10,906	SH	SOLE	1
BJ'S WHOLESALE CLUB INC	EQUITY	05548J 10 6	4484	142,299	SH	SOLE	1
BKF CAPITAL GROUP INC	EQUITY	05548G 10 2	67	5,170	SH	SOLE	1
BLACK & DECKER CORP	EQUITY	091797 10 0	5253	60,454	SH	SOLE	1
BLACK & DECKER CORP	EQUITY	091797 10 0	25	288	SH	SOLE	2
BLACK & DECKER CORP	EQUITY	091797 10 0	855	9,845	SH	DEFINED	4
BLACK BOX CORP	EQUITY	091826 10 7	615	12,805	SH	SOLE	1
BLACK HILLS CORP	EQUITY	092113 10 9	3180	93,541	SH	SOLE	1
BLACKBAUD INC	EQUITY	09227Q 10 0	166	7,837	SH	SOLE	1
BLACKBOARD INC	EQUITY	091935 50 2	393	13,824	SH	SOLE	1
BLACKBOARD INC	EQUITY	091935 50 2	704	24,300	SH	SOLE	2
BLACKROCK HIGH YIELD TRUST	EQUITY	09248N 10 2	33	4,000	SH	DEFINED	4
BLACKROCK INC/NEW YORK	EQUITY	09247X 10 1	68	483	SH	SOLE	1
BLACKROCK INCOME OPPORTUNITY T	EQUITY	092475 10 2	23	2,197	SH	DEFINED	4
BLACKROCK INCOME TRUST INC	EQUITY	09247F 10 0	19	3,000	SH	DEFINED	4
BLACKROCK INSURED MUNICIPAL TE	EQUITY	092474 10 5	21	1,950	SH	DEFINED	4
BLACKROCK MUNICIPAL INCOME TRU	EQUITY	09249N 10 1	22	1,300	SH	DEFINED	4
BLACKROCK MUNICIPAL TARGET TER	EQUITY	09247M 10 5	20	2,000	SH	DEFINED	4
BLAIR CORP	EQUITY	092828 10 2	121	2,932	SH	SOLE	1
BLOCKBUSTER INC	EQUITY	093679 10 8	575	144,774	SH	SOLE	1
BLOUNT INTERNATIONAL INC	EQUITY	095180 10 5	365	22,669	SH	SOLE	1
BLUE CHIP VALUE FUND INC	EQUITY	095333 10 0	216	37,531	SH	DEFINED	4
BLUE COAT SYSTEMS INC	EQUITY	09534T 50 8	260	11,953	SH	SOLE	1
BLUE COAT SYSTEMS INC	EQUITY	09534T 50 8	645	14,100	SH	SOLE	2
BLUE NILE INC	EQUITY	09578R 10 3	396	11,256	SH	SOLE	1
BLUEGREEN CORP	EQUITY	096231 10 5	208	15,759	SH	SOLE	1
BLUELINX HOLDINGS INC	EQUITY	09624H 10 9	118	7,368	SH	SOLE	1
BLYTH INC	EQUITY	09643P 10 8	1587	75,496	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921 10 0	3055	141,057	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921 10 0	16	798	SH	SOLE	2
BOB EVANS FARMS INC	EQUITY	096761 10 1	3009	101,290	SH	SOLE	1
BOEING CO	EQUITY	097023 10 5	30870	396,119	SH	SOLE	1
BOEING CO	EQUITY	097023 10 5	18331	260,979	SH	SOLE	2
BOEING CO	EQUITY	097023 10 5	192	2,466	SH	DEFINED	4
BOIS D'ARC ENERGY INC	EQUITY	09738U 10 3	171	10,243	SH	SOLE	1
BOK FINANCIAL CORP	EQUITY	05561Q 20 1	33	691	SH	SOLE	1
BOMBAY CO INC/THE	EQUITY	097924 10 4	90	27,241	SH	SOLE	1
BON-TON STORES INC/THE	EQUITY	09776J 10 1	157	4,868	SH	SOLE	1
BOOKHAM INC	EQUITY	09856E 10 5	652	68,300	SH	SOLE	1
BOOKHAM INC	EQUITY	09856E 10 5	2993	313,700	SH	SOLE	3
BOOKHAM INC	EQUITY	09856E 10 5	2	200	SH	DEFINED	4
BORDERS GROUP INC	EQUITY	099709 10 7	3547	140,529	SH	SOLE	1
BORGWARNER INC	EQUITY	099724 10 6	7224	120,314	SH	SOLE	1
BORLAND SOFTWARE CORP	EQUITY	099849 10 1	327	60,499	SH	SOLE	1

BOSTON BEER CO INC	EQUITY	100557	10	7	191	7,345	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119	10	5	882	26,100	SH	SOLE	1
BOSTON PROPERTIES INC	EQUITY	101121	10	1	3991	42,796	SH	SOLE	1
BOSTON SCIENTIFIC CORP	EQUITY	101137	10	7	6743	292,551	SH	SOLE	1
BOSTON SCIENTIFIC CORP	EQUITY	101137	10	7	1229	50,178	SH	SOLE	2
BOSTON SCIENTIFIC CORP	EQUITY	101137	10	7	15	650	SH	DEFINED	4
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388	10	6	166	12,112	SH	SOLE	1
BOULDER GROWTH & INCOME FUND I	EQUITY	101507	10	1	65	8,400	SH	SOLE	1
BOWATER INC	EQUITY	102183	10	0	4689	158,523	SH	SOLE	1
BOWNE & CO INC	EQUITY	103043	10	5	433	25,999	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304	10	1	4581	91,731	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304	10	1	6834	143,400	SH	SOLE	2
BOYKIN LODGING CO	EQUITY	103430	10	4	151	13,333	SH	SOLE	1
BP PLC	EQUITY	055622	10	4	101	1,461	SH	DEFINED	4
BP PRUDHOE BAY ROYALTY TRUST	EQUITY	055630	10	7	25	359	SH	DEFINED	4
BRADY CORP	EQUITY	104674	10	6	1174	31,345	SH	SOLE	1
BRADY CORP	EQUITY	104674	10	6	901	24,900	SH	SOLE	2
BRADY CORP	EQUITY	104674	10	6	16	426	SH	DEFINED	4
BRANDYWINE REALTY TRUST	EQUITY	105368	20	3	2104	66,259	SH	SOLE	1
BRE PROPERTIES INC	EQUITY	05564E	10	6	86	1,544	SH	SOLE	1
BRIGGS & STRATTON CORP	EQUITY	109043	10	9	1388	39,232	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178	10	3	180	20,579	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178	10	3	9	1,000	SH	DEFINED	4
BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	109195	10	7	798	20,593	SH	SOLE	1
BRIGHTPOINT INC	EQUITY	109473	40	5	1631	52,511	SH	SOLE	1
BRIGHTPOINT INC	EQUITY	109473	40	5	424	15,300	SH	SOLE	2
BRIGHTPOINT INC	EQUITY	109473	40	5	863	27,788	SH	DEFINED	4
BRINKER INTERNATIONAL INC	EQUITY	109641	10	0	7604	179,966	SH	SOLE	1
BRINK'S CO/THE	EQUITY	109696	10	4	6257	123,270	SH	SOLE	1
BRISTOL WEST HOLDINGS INC	EQUITY	11037M	10	5	254	13,196	SH	SOLE	1
BRISTOL-MYERS SQUIBB CO	EQUITY	110122	10	8	38074	1,547,102	SH	SOLE	1
BRISTOL-MYERS SQUIBB CO	EQUITY	110122	10	8	166	7,224	SH	SOLE	2
BRISTOL-MYERS SQUIBB CO	EQUITY	110122	10	8	54	2,200	SH	DEFINED	4
BRISTOW GROUP INC	EQUITY	110394	10	3	548	17,729	SH	SOLE	1
BROADBAND HOLDRS TRUST	EQUITY	11130P	10	4	4	200	SH	DEFINED	4
BROADCOM CORP	EQUITY	111320	10	7	11225	260,072	SH	SOLE	1
BROADCOM CORP	EQUITY	111320	10	7	60415	1,311,168	SH	SOLE	2
BROADWING CORP	EQUITY	11161E	10	1	730	49,557	SH	SOLE	1
BROCADE COMMUNICATIONS	CORP BOND	111621	AB	4	4	4,000	PRN	DEFINED	4
BROCADE COMMUNICATIONS SYSTEMS	EQUITY	111621	10	8	1364	204,181	SH	SOLE	1
BRONCO DRILLING CO INC	EQUITY	112211	10	7	128	4,861	SH	SOLE	1
BROOKDALE SENIOR LIVING INC	EQUITY	112463	10	4	319	8,439	SH	SOLE	1
BROOKDALE SENIOR LIVING INC	EQUITY	112463	10	4	528	17,700	SH	SOLE	2
BROOKFIELD HOMES CORP	EQUITY	112723	10	1	578	11,144	SH	SOLE	1
BROOKLINE BANCORP INC	EQUITY	11373M	10	7	727	46,907	SH	SOLE	1
BROOKS AUTOMATION INC	EQUITY	114340	10	2	804	56,466	SH	SOLE	1
BROWN & BROWN INC	EQUITY	115236	10	1	7745	233,271	SH	SOLE	1
BROWN SHOE CO INC	EQUITY	115736	10	0	981	18,687	SH	SOLE	1
BROWN-FORMAN CORP	EQUITY	115637	20	9	2901	37,695	SH	SOLE	1
BROWN-FORMAN CORP	EQUITY	115637	20	9	21	306	SH	SOLE	2
BRUKER BIOSCIENCES CORP	EQUITY	116794	10	8	154	28,438	SH	SOLE	1
BRUNSWICK CORP	EQUITY	117043	10	9	1716	44,164	SH	SOLE	1
BRUNSWICK CORP	EQUITY	117043	10	9	15	357	SH	SOLE	2
BRUSH ENGINEERED MATERIALS INC	EQUITY	117421	10	7	289	14,621	SH	SOLE	1
BTU INTERNATIONAL INC	EQUITY	056032	10	5	386	30,600	SH	SOLE	2
BUCKEYE PARTNERS LP	EQUITY	118230	10	1	18	432	SH	DEFINED	4

BUCKEYE TECHNOLOGIES INC	EQUITY	118255 10 8	212	23,402	SH	SOLE		1
BUCKLE INC/THE	EQUITY	118440 10 6	240	5,862	SH	SOLE		1
BUCYRUS INTERNATIONAL INC	EQUITY	118759 10 9	2310	47,933	SH	SOLE		1
BUFFALO WILD WINGS INC	EQUITY	119848 10 9	219	5,260	SH	SOLE		1
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076 10 4	223	7,269	SH	SOLE		1
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076 10 4	453	15,300	SH	SOLE		2
BUILDERS FIRSTSOURCE INC	EQUITY	12008R 10 7	211	9,313	SH	SOLE		1
BUILDING MATERIAL HOLDING CORP	EQUITY	120113 10 5	3312	57,160	SH	SOLE		1
BURLINGTON COAT FACTORY WAREHO	EQUITY	121579 10 6	4296	94,524	SH	SOLE		1
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T 10 4	15427	185,131	SH	SOLE		1
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T 10 4	98	1,380	SH	SOLE		2
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T 10 4	1367	16,400	SH	SOLE		3
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T 10 4	873	10,480	SH	DEFINED		4
BURLINGTON RESOURCES INC	EQUITY	122014 10 3	30555	332,445	SH	SOLE		1
BURLINGTON RESOURCES INC	EQUITY	122014 10 3	21093	244,695	SH	SOLE		2
C&D TECHNOLOGIES INC	EQUITY	124661 10 9	178	19,273	SH	SOLE		1
CA INC	CORP BOND	204912 AQ 2	730	525,000	PRN	SOLE		1
CA INC	EQUITY	12673P 10 5	5839	214,597	SH	SOLE		1
CA INC	CORP BOND	204912 AQ 2	1	1,000	PRN	DEFINED		4
CABELA'S INC	EQUITY	126804 30 1	481	23,433	SH	SOLE		1
CABLEVISION SYSTEMS CORP	EQUITY	12686C 10 9	130	4,879	SH	SOLE		1
CABOT CORP	EQUITY	127055 10 1	4524	133,084	SH	SOLE		1
CABOT MICROELECTRONICS CORP	EQUITY	12709P 10 3	2570	69,278	SH	SOLE		1
CABOT OIL & GAS CORP	EQUITY	127097 10 3	1783	37,203	SH	SOLE		1
CABOT OIL & GAS CORP	EQUITY	127097 10 3	677	15,000	SH	SOLE		2
CACHE INC	EQUITY	127150 30 8	172	9,375	SH	SOLE		1
CACI INTERNATIONAL INC	EQUITY	127190 30 4	48	731	SH	SOLE		1
CADENCE DESIGN SYSTEMS INC	EQUITY	127387 10 8	11347	613,695	SH	SOLE		1
CALAMOS ASSET MANAGEMENT INC	EQUITY	12811R 10 4	654	17,490	SH	SOLE		1
CALAMOS CONVERTIBLE AND HIGH I	EQUITY	12811P 10 8	99	6,074	SH	DEFINED		4
CALGON CARBON CORP	EQUITY	129603 10 6	158	25,694	SH	SOLE		1
CALIFORNIA COASTAL COMMUNITIES	EQUITY	129915 20 3	221	5,964	SH	SOLE		1
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D 10 9	476	14,679	SH	SOLE		1
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788 10 2	592	13,132	SH	SOLE		1
CALIPER LIFE SCIENCES INC	EQUITY	130872 10 4	146	22,767	SH	SOLE		1
CALLAWAY GOLF CO	EQUITY	131193 10 4	3342	194,316	SH	SOLE		1
CALLON PETROLEUM CO	EQUITY	13123X 10 2	217	10,344	SH	SOLE		1
CAMBREX CORP	EQUITY	132011 10 7	392	20,071	SH	SOLE		1
CAMDEN NATIONAL CORP	EQUITY	133034 10 8	223	5,801	SH	SOLE		1
CAMDEN PROPERTY TRUST	EQUITY	133131 10 2	102	1,416	SH	SOLE		1
CAMECO CORP	EQUITY	13321L 10 8	18960	299,100	SH	SOLE		2
CAMECO CORP	EQUITY	13321L 10 8	46	1,290	SH	DEFINED		4
CAMERON INTERNATIONAL CORP	EQUITY	216640 10 2	59943	1,359,747	SH	SOLE		1
CAMERON INTERNATIONAL CORP	EQUITY	216640 10 2	11724	283,200	SH	SOLE		2
CAMERON INTL CORP	CORP BOND	216640 AE 2	481	350,000	PRN	SOLE		1
CAMPBELL SOUP CO	EQUITY	134429 10 9	24908	768,750	SH	SOLE		1
CAMPBELL SOUP CO	EQUITY	134429 10 9	20	687	SH	SOLE		2
CANADIAN IMPERIAL BANK OF COMM	EQUITY	136069 10 1	3773	51,200	SH	OTHER		1
CANADIAN NATURAL RESOURCES LTD	EQUITY	136385 10 1	3614	65,000	SH	OTHER		1
CANDELA CORP	EQUITY	136907 10 2	371	17,173	SH	SOLE		1
CANON INC	EQUITY	138006 30 9	7	100	SH	DEFINED		4
CANTEL MEDICAL CORP	EQUITY	138098 10 8	140	8,566	SH	SOLE		1
CAPITAL CITY BANK GROUP INC	EQUITY	139674 10 5	331	9,303	SH	SOLE		1
CAPITAL CORP OF THE WEST	EQUITY	140065 20 2	259	7,062	SH	SOLE		1
CAPITAL CROSSING BANK	EQUITY	140071 10 1	128	4,010	SH	SOLE		1
CAPITAL LEASE FUNDING INC	EQUITY	140288 10 1	204	18,398	SH	SOLE		1

CAPITAL ONE FINANCIAL CORP	EQUITY	14040H 10 5	19862	246,677	SH	SOLE	1
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H 10 5	15699	181,707	SH	SOLE	2
CAPITAL SOUTHWEST CORP	EQUITY	140501 10 7	200	2,099	SH	SOLE	1
CAPITAL TRUST INC/NY	EQUITY	14052H 50 6	284	9,115	SH	SOLE	1
CAPITALSOURCE INC	EQUITY	14055X 10 2	53	2,123	SH	SOLE	1
CAPITALSOURCE INC	EQUITY	14055X 10 2	14666	698,600	SH	SOLE	2
CAPITOL BANCORP LTD	EQUITY	14056D 10 5	467	9,988	SH	SOLE	1
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C 10 6	21	662	SH	SOLE	1
CARACO PHARMACEUTICAL LABORATO	EQUITY	14075T 10 7	95	7,294	SH	SOLE	1
CARAUSTAR INDUSTRIES INC	EQUITY	140909 10 2	225	21,872	SH	SOLE	1
CARBO CERAMICS INC	EQUITY	140781 10 5	844	14,831	SH	SOLE	1
CARDINAL FINANCIAL CORP	EQUITY	14149F 10 9	250	18,481	SH	SOLE	1
CARDINAL HEALTH INC	EQUITY	14149Y 10 8	18873	253,262	SH	SOLE	1
CARDINAL HEALTH INC	EQUITY	14149Y 10 8	22466	326,781	SH	SOLE	2
CAREER EDUCATION CORP	EQUITY	141665 10 9	7776	206,108	SH	SOLE	1
CAREER EDUCATION CORP	EQUITY	141665 10 9	144	3,815	SH	DEFINED	4
CAREMARK RX INC	EQUITY	141705 10 3	25012	508,588	SH	SOLE	1
CAREMARK RX INC	EQUITY	141705 10 3	1950	37,659	SH	SOLE	2
CAREMARK RX INC	EQUITY	141705 10 3	1417	28,821	SH	DEFINED	4
CARLISLE COS INC	EQUITY	142339 10 0	5051	61,750	SH	SOLE	1
CARMAX INC	EQUITY	143130 10 2	7188	219,948	SH	SOLE	1
CARMIKE CINEMAS INC	EQUITY	143436 40 0	226	9,360	SH	SOLE	1
CARNIVAL CORP	CORP BOND	143658 AN 2	3201	2,600,000	PRN	SOLE	1
CARNIVAL CORP	EQUITY	143658 30 0	22667	478,507	SH	SOLE	1
CARNIVAL CORP	EQUITY	143658 30 0	26008	486,399	SH	SOLE	2
CARNIVAL CORP	EQUITY	143658 30 0	95	2,000	SH	DEFINED	4
CARPENTER TECHNOLOGY CORP	EQUITY	144285 10 3	1768	18,704	SH	SOLE	1
CARRAMERICA REALTY CORP	EQUITY	144418 10 0	79	1,777	SH	SOLE	1
CARRAMERICA REALTY CORP	EQUITY	144418 10 0	4	100	SH	DEFINED	4
CARRIZO OIL & GAS INC	EQUITY	144577 10 3	394	15,172	SH	SOLE	1
CARTER'S INC	EQUITY	146229 10 9	944	13,982	SH	SOLE	1
CARTER'S INC	EQUITY	146229 10 9	600	10,200	SH	SOLE	2
CASCADE BANCORP	EQUITY	147154 10 8	378	12,805	SH	SOLE	1
CASCADE CORP	EQUITY	147195 10 1	491	9,298	SH	SOLE	1
CASCADE NATURAL GAS CORP	EQUITY	147339 10 5	170	8,648	SH	SOLE	1
CASELLA WASTE SYSTEMS INC	EQUITY	147448 10 4	209	14,699	SH	SOLE	1
CASEY'S GENERAL STORES INC	EQUITY	147528 10 3	873	38,155	SH	SOLE	1
CASEY'S GENERAL STORES INC	EQUITY	147528 10 3	506	20,400	SH	SOLE	2
CASH AMERICA INTERNATIONAL INC	EQUITY	14754D 10 0	669	22,277	SH	SOLE	1
CASUAL MALE RETAIL GROUP INC	EQUITY	148711 10 4	192	19,755	SH	SOLE	1
CATALINA MARKETING CORP	EQUITY	148867 10 4	2754	119,220	SH	SOLE	1
CATALINA MARKETING CORP	EQUITY	148867 10 4	2966	117,000	SH	SOLE	2
CATAPULT COMMUNICATIONS CORP	EQUITY	149016 10 7	99	7,455	SH	SOLE	1
CATERPILLAR INC	EQUITY	149123 10 1	24927	347,119	SH	SOLE	1
CATERPILLAR INC	EQUITY	149123 10 1	145	2,511	SH	SOLE	2
CATERPILLAR INC	EQUITY	149123 10 1	4	60	SH	DEFINED	4
CATHAY GENERAL BANCORP	EQUITY	149150 10 4	5220	138,683	SH	SOLE	1
CATO CORP/THE	EQUITY	149205 10 6	554	23,232	SH	SOLE	1
CB RICHARD ELLIS GROUP INC	EQUITY	12497T 10 1	366	4,532	SH	SOLE	1
CBEYOND COMMUNICATIONS INC	EQUITY	149847 10 5	82	4,668	SH	SOLE	1
CBIZ INC	EQUITY	124805 10 2	370	46,243	SH	SOLE	1
CBL & ASSOCIATES PROPERTIES IN	EQUITY	124830 10 0	57	1,347	SH	SOLE	1
CBOT HOLDINGS INC	EQUITY	14984K 10 6	11	93	SH	SOLE	1
CBRL GROUP INC	EQUITY	12489V 10 6	4369	99,503	SH	SOLE	1
CBRL GROUP INC	EQUITY	12489V 10 6	64	1,452	SH	DEFINED	4
CBS CORP	EQUITY	124857 20 2	8084	337,135	SH	SOLE	1

C-COR INC	EQUITY	125010 10 8	317	36,296	SH	SOLE	1
CDI CORP	EQUITY	125071 10 0	274	9,512	SH	SOLE	1
CDW CORP	EQUITY	12512N 10 5	8620	146,477	SH	SOLE	1
CEC ENTERTAINMENT INC	EQUITY	125137 10 9	898	26,715	SH	SOLE	1
CEDAR FAIR -LP	EQUITY	150185 10 6	5	180	SH	DEFINED	4
CEDAR SHOPPING CENTERS INC	EQUITY	150602 20 9	310	19,553	SH	SOLE	1
CELADON GROUP INC	EQUITY	150838 10 0	492	17,100	SH	SOLE	2
CELANESE CORP	EQUITY	150870 10 3	32	1,503	SH	SOLE	1
CELGENE CORP	EQUITY	151020 10 4	1282	28,986	SH	SOLE	1
CELGENE CORP	EQUITY	151020 10 4	1944	30,000	SH	SOLE	2
CELL GENESYS INC	EQUITY	150921 10 4	276	34,525	SH	SOLE	1
CELL THERAPEUTICS INC	EQUITY	150934 10 7	104	54,637	SH	SOLE	1
CEMEX SA DE CV	EQUITY	151290 88 9	9926	152,050	SH	SOLE	1
CEMEX SA DE CV	EQUITY	151290 88 9	803	12,305	SH	DEFINED	4
CENDANT CORP	EQUITY	151313 10 3	8278	477,116	SH	SOLE	1
CENDANT CORP	EQUITY	151313 10 3	65	3,783	SH	SOLE	2
CENTENE CORP	EQUITY	15135B 10 1	928	31,803	SH	SOLE	1
CENTENE CORP	EQUITY	15135B 10 1	13676	520,200	SH	SOLE	2
CENTENNIAL BANK HOLDINGS INC	EQUITY	151345 30 3	544	46,481	SH	SOLE	1
CENTENNIAL COMMUNICATIONS CORP	EQUITY	15133V 20 8	123	16,753	SH	SOLE	1
CENTER FINANCIAL CORP	EQUITY	15146E 10 2	205	8,479	SH	SOLE	1
CENTERPOINT ENERGY INC	CORP BOND	15189T AM 9	1435	1,300,000	PRN	SOLE	1
CENTERPOINT ENERGY INC	EQUITY	15189T 10 7	3929	329,369	SH	SOLE	1
CENTERPOINT ENERGY INC	EQUITY	15189T 10 7	15	1,146	SH	SOLE	2
CENTEX CORP	EQUITY	152312 10 4	3525	56,857	SH	SOLE	1
CENTEX CORP	EQUITY	152312 10 4	34	471	SH	SOLE	2
CENTEX CORP	EQUITY	152312 10 4	31	501	SH	DEFINED	4
CENTRACORE PROPERTIES TRUST	EQUITY	15235H 10 7	209	8,363	SH	SOLE	1
CENTRAL EUROPEAN DISTRIBUTION	EQUITY	153435 10 2	567	14,755	SH	SOLE	1
CENTRAL EUROPEAN DISTRIBUTION	EQUITY	153435 10 2	494	12,300	SH	SOLE	2
CENTRAL GARDEN AND PET CO	EQUITY	153527 10 6	780	14,669	SH	SOLE	1
CENTRAL PACIFIC FINANCIAL CORP	EQUITY	154760 10 2	1380	37,582	SH	SOLE	1
CENTRAL PARKING CORP	EQUITY	154785 10 9	214	13,387	SH	SOLE	1
CENTRAL VERMONT PUBLIC SERVICE	EQUITY	155771 10 8	198	9,313	SH	SOLE	1
CENTURY ALUMINUM CO	EQUITY	156431 10 8	733	17,258	SH	SOLE	1
CENTURYTEL INC	EQUITY	156700 10 6	2401	61,381	SH	SOLE	1
CENTURYTEL INC	EQUITY	156700 10 6	19693	593,883	SH	SOLE	2
CENTURYTEL INC	EQUITY	156700 10 6	7	175	SH	DEFINED	4
CENVEO INC	EQUITY	15670S 10 5	666	40,188	SH	SOLE	1
CEPHALON INC	EQUITY	156708 10 9	7580	125,817	SH	SOLE	1
CEPHALON INC	EQUITY	156708 10 9	2039	31,500	SH	SOLE	2
CEPHEID INC	EQUITY	15670R 10 7	296	32,286	SH	SOLE	1
CERADYNE INC	EQUITY	156710 10 5	1000	20,041	SH	SOLE	1
CERADYNE INC	EQUITY	156710 10 5	959	21,900	SH	SOLE	2
CERADYNE INC	EQUITY	156710 10 5	686	13,748	SH	DEFINED	4
CERES GROUP INC	EQUITY	156772 10 5	145	26,281	SH	SOLE	1
CERIDIAN CORP	EQUITY	156779 10 0	7773	305,419	SH	SOLE	1
CERNER CORP	EQUITY	156782 10 4	69	1,460	SH	SOLE	1
CERNER CORP	EQUITY	156782 10 4	14237	156,600	SH	SOLE	2
CF INDUSTRIES HOLDINGS INC	EQUITY	125269 10 0	728	42,867	SH	SOLE	1
CH ENERGY GROUP INC	EQUITY	12541M 10 2	575	11,986	SH	SOLE	1
CH ROBINSON WORLDWIDE INC	EQUITY	12541W 20 9	19416	395,511	SH	SOLE	1
CHAMPION ENTERPRISES INC	EQUITY	158496 10 9	861	57,558	SH	SOLE	1
CHAPARRAL STEEL CO	EQUITY	159423 10 2	1853	28,546	SH	SOLE	1
CHARLES & COLVARD LTD	EQUITY	159765 10 6	126	11,608	SH	SOLE	1
CHARLES RIVER LABORATORIES INT	EQUITY	159864 10 7	7450	151,980	SH	SOLE	1

CHARLES SCHWAB CORP/THE	EQUITY	808513 10 5	7754	450,525	SH	SOLE		1
CHARLES SCHWAB CORP/THE	EQUITY	808513 10 5	5544	377,907	SH	SOLE		2
CHARLES SCHWAB CORP/THE	EQUITY	808513 10 5	1	75	SH	DEFINED		4
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048 10 3	243	11,359	SH	SOLE		1
CHARMING SHOPPES INC	EQUITY	161133 10 3	1355	91,109	SH	SOLE		1
CHARMING SHOPPES INC	EQUITY	161133 10 3	1	85	SH	DEFINED		4
CHARTER COMMUN INC	CORP BOND	16117M AE 7	4734	7,000,000	PRN	SOLE		1
CHARTER COMMUNICATIONS INC	EQUITY	16117M 10 7	1853	1,699,816	SH	SOLE		1
CHARTER FINANCIAL CORP/GA	EQUITY	16122M 10 0	113	2,981	SH	SOLE		1
CHARTERMAC	EQUITY	160908 10 9	2502	123,275	SH	SOLE		1
CHATTEM INC	EQUITY	162456 10 7	509	13,524	SH	SOLE		1
CHECKFREE CORP	EQUITY	162813 10 9	9932	196,667	SH	SOLE		1
CHECKPOINT SYSTEMS INC	EQUITY	162825 10 3	773	28,773	SH	SOLE		1
CHEESECAKE FACTORY/THE	EQUITY	163072 10 1	6198	165,506	SH	SOLE		1
CHEMED CORP	EQUITY	16359R 10 3	1141	19,230	SH	SOLE		1
CHEMICAL FINANCIAL CORP	EQUITY	163731 10 2	619	19,156	SH	SOLE		1
CHEMTURA CORP	EQUITY	163893 10 0	5938	504,078	SH	SOLE		1
CHENIERE ENERGY INC	EQUITY	16411R 20 8	1477	36,413	SH	SOLE		1
CHEROKEE INC	EQUITY	16444H 10 2	215	5,334	SH	SOLE		1
CHESAPEAKE CORP	EQUITY	165159 10 4	208	14,984	SH	SOLE		1
CHESAPEAKE ENERGY CORP	EQUITY	165167 10 7	5428	172,814	SH	SOLE		1
CHESAPEAKE ENERGY CORP	EQUITY	165167 10 7	9	300	SH	DEFINED		4
CHEVRON CORP	EQUITY	166764 10 0	98015	1,690,747	SH	SOLE		1
CHEVRON CORP	EQUITY	166764 10 0	29270	515,589	SH	SOLE		2
CHEVRON CORP	EQUITY	166764 10 0	51	873	SH	DEFINED		4
CHICAGO MERCANTILE EXCHANGE HO	EQUITY	167760 10 7	956	2,136	SH	SOLE		1
CHICO'S FAS INC	EQUITY	168615 10 2	15561	382,902	SH	SOLE		1
CHICO'S FAS INC	EQUITY	168615 10 2	9	230	SH	DEFINED		4
CHILDRENS PLACE RETAIL STORES	EQUITY	168905 10 7	926	15,987	SH	SOLE		1
CHINA ENERGY SAVINGS TECHNOLOG	EQUITY	16938W 10 2	7	1,044	SH	SOLE		1
CHINA MOBILE HONG KONG LTD	EQUITY	16941M 10 9	9865	371,700	SH	SOLE		1
CHINA MOBILE HONG KONG LTD	EQUITY	16941M 10 9	1	20	SH	DEFINED		4
CHINA PETROLEUM & CHEMICAL COR	EQUITY	16941R 10 8	6158	105,510	SH	SOLE		1
CHINA PETROLEUM & CHEMICAL COR	EQUITY	16941R 10 8	2	35	SH	DEFINED		4
CHIQUITA BRANDS INTERNATIONAL	EQUITY	170032 80 9	532	31,712	SH	SOLE		1
CHIRON CORP	EQUITY	170040 10 9	3076	67,149	SH	SOLE		1
CHIRON CORP	EQUITY	170040 10 9	18	405	SH	SOLE		2
CHITTENDEN CORP	EQUITY	170228 10 0	1998	68,985	SH	SOLE		1
CHOICE HOTELS INTERNATIONAL IN	EQUITY	169905 10 6	1064	23,245	SH	SOLE		1
CHOICEPOINT INC	EQUITY	170388 10 2	8301	185,502	SH	SOLE		1
CHRISTOPHER & BANKS CORP	EQUITY	171046 10 5	632	27,211	SH	SOLE		1
CHUBB CORP	EQUITY	171232 10 1	22889	239,827	SH	SOLE		1
CHUBB CORP	EQUITY	171232 10 1	39767	407,238	SH	SOLE		2
CHURCH & DWIGHT CO INC	EQUITY	171340 10 2	4997	135,350	SH	SOLE		1
CHURCHILL DOWNS INC	EQUITY	171484 10 8	226	5,908	SH	SOLE		1
CIA ANONIMA NACIONAL TELEFONOS	EQUITY	204421 10 1	116	5,500	SH	SOLE		1
CIA DE BEBIDAS DAS AMERICAS	EQUITY	20441W 20 3	6990	162,700	SH	SOLE		1
CIA DE MINAS BUENAVENTURA SA	EQUITY	204448 10 4	3160	128,000	SH	SOLE		1
CIA VALE DO RIO DOCE	EQUITY	204412 20 9	15035	309,800	SH	SOLE		1
CIA VALE DO RIO DOCE	EQUITY	204412 20 9	15	300	SH	DEFINED		4
CIBER INC	EQUITY	17163B 10 2	258	40,444	SH	SOLE		1
CIENA CORP	EQUITY	171779 10 1	3592	689,471	SH	SOLE		1
CIENA CORP	EQUITY	171779 10 1	6	2,133	SH	SOLE		2
CIGNA CORP	EQUITY	125509 10 9	13862	106,127	SH	SOLE		1
CIGNA CORP	EQUITY	125509 10 9	2230	19,965	SH	SOLE		2
CIGNA CORP	EQUITY	125509 10 9	38	291	SH	DEFINED		4

CIMAREX ENERGY CO	EQUITY	171798 10 1	2674	61,809	SH	SOLE	1
CIMAREX ENERGY CO	EQUITY	171798 10 1	13	300	SH	DEFINED	4
CINCINNATI BELL INC	EQUITY	171871 10 6	3153	697,477	SH	SOLE	1
CINCINNATI FINANCIAL CORP	EQUITY	172062 10 1	7318	173,941	SH	SOLE	1
CINCINNATI FINANCIAL CORP	EQUITY	172062 10 1	29	645	SH	SOLE	2
CINERGY CORP	EQUITY	172474 10 8	4247	93,533	SH	SOLE	1
CINERGY CORP	EQUITY	172474 10 8	31	735	SH	SOLE	2
CINTAS CORP	EQUITY	172908 10 5	3233	75,848	SH	SOLE	1
CINTAS CORP	EQUITY	172908 10 5	21	507	SH	SOLE	2
CIRCOR INTERNATIONAL INC	EQUITY	17273K 10 9	347	11,890	SH	SOLE	1
CIRCUIT CITY STORES INC	EQUITY	172737 10 8	2837	115,898	SH	SOLE	1
CIRCUIT CITY STORES INC	EQUITY	172737 10 8	13	579	SH	SOLE	2
CIRRUS LOGIC INC	EQUITY	172755 10 0	850	100,203	SH	SOLE	1
CISCO SYSTEMS INC	EQUITY	17275R 10 2	88520	4,084,932	SH	SOLE	1
CISCO SYSTEMS INC	EQUITY	17275R 10 2	9916	579,177	SH	SOLE	2
CISCO SYSTEMS INC	EQUITY	17275R 10 2	1207	55,700	SH	SOLE	3
CISCO SYSTEMS INC	EQUITY	17275R 10 2	128	5,928	SH	DEFINED	4
CIT GROUP INC	EQUITY	125581 10 8	4998	93,387	SH	SOLE	1
CIT GROUP INC	EQUITY	125581 10 8	38	738	SH	SOLE	2
CIT GROUP INC	EQUITY	125581 10 8	56	1,050	SH	DEFINED	4
CITADEL BROADCASTING CORP	EQUITY	17285T 10 6	370	33,339	SH	SOLE	1
CITI TRENDS INC	EQUITY	17306X 10 2	130	3,258	SH	SOLE	1
CITIGROUP INC	EQUITY	172967 10 1	275371	5,830,411	SH	SOLE	1
CITIGROUP INC	EQUITY	172967 10 1	47394	976,593	SH	SOLE	2
CITIGROUP INC	EQUITY	172967 10 1	395	8,358	SH	DEFINED	4
CITIZENS & NORTHERN CORP	EQUITY	172922 10 6	153	6,305	SH	SOLE	1
CITIZENS BANKING CORP	EQUITY	174420 10 9	881	32,830	SH	SOLE	1
CITIZENS COMMUNICATIONS CO	EQUITY	17453B 10 1	15208	1,146,065	SH	SOLE	1
CITIZENS COMMUNICATIONS CO	EQUITY	17453B 10 1	15	1,233	SH	SOLE	2
CITIZENS INC/TX	EQUITY	174740 10 0	132	25,646	SH	SOLE	1
CITRIX SYSTEMS INC	EQUITY	177376 10 0	4564	120,413	SH	SOLE	1
CITRIX SYSTEMS INC	EQUITY	177376 10 0	19	651	SH	SOLE	2
CITRIX SYSTEMS INC	EQUITY	177376 10 0	15	400	SH	DEFINED	4
CITY BANK/LYNNWOOD WA	EQUITY	17770A 10 9	275	5,913	SH	SOLE	1
CITY HOLDING CO	EQUITY	177835 10 5	503	13,669	SH	SOLE	1
CITY NATIONAL CORP/BEVERLY HIL	EQUITY	178566 10 5	6723	87,556	SH	SOLE	1
CKE RESTAURANTS INC	EQUITY	12561E 10 5	781	44,870	SH	SOLE	1
CKX INC	EQUITY	12562M 10 6	7	531	SH	SOLE	1
CLAIRE'S STORES INC	EQUITY	179584 10 7	7564	208,305	SH	SOLE	1
CLAIRE'S STORES INC	EQUITY	179584 10 7	657	22,500	SH	SOLE	2
CLARCOR INC	EQUITY	179895 10 7	1395	39,176	SH	SOLE	1
CLARCOR INC	EQUITY	179895 10 7	50	1,400	SH	DEFINED	4
CLARK INC	EQUITY	181457 10 2	145	12,299	SH	SOLE	1
CLAYTON WILLIAMS ENERGY INC	EQUITY	969490 10 1	175	4,278	SH	SOLE	1
CLEAN HARBORS INC	EQUITY	184496 10 7	427	14,406	SH	SOLE	1
CLEAR CHANNEL COMMUNICATIONS I	EQUITY	184502 10 2	33265	1,146,670	SH	SOLE	1
CLEAR CHANNEL COMMUNICATIONS I	EQUITY	184502 10 2	13328	423,795	SH	SOLE	2
CLEAR CHANNEL OUTDOOR HOLDINGS	EQUITY	18451C 10 9	22	924	SH	SOLE	1
CLECO CORP	EQUITY	12561W 10 5	1004	44,947	SH	SOLE	1
CLEVELAND-CLIFFS INC	EQUITY	185896 10 7	1449	16,634	SH	SOLE	1
CLICK COMMERCE INC	EQUITY	18681D 20 8	150	6,283	SH	SOLE	1
CLICK COMMERCE INC	EQUITY	18681D 20 8	486	23,100	SH	SOLE	2
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q 10 3	109	10,214	SH	SOLE	1
CLOROX CO	EQUITY	189054 10 9	4590	76,700	SH	SOLE	1
CLOROX CO	EQUITY	189054 10 9	4606	80,955	SH	SOLE	2
CLOROX CO	EQUITY	189054 10 9	16	275	SH	DEFINED	4

CMGI INC	EQUITY	125750 10 9	543	366,781	SH	SOLE	1
CMS ENERGY CORP	EQUITY	125896 10 0	1337	103,230	SH	SOLE	1
CMS ENERGY CORP	EQUITY	125896 10 0	12	813	SH	SOLE	2
CNA FINANCIAL CORP	EQUITY	126117 10 0	22	700	SH	SOLE	1
CNA SURETY CORP	EQUITY	12612L 10 8	199	11,875	SH	SOLE	1
CNET NETWORKS INC	EQUITY	12613R 10 4	1398	98,411	SH	SOLE	1
CNS INC	EQUITY	126136 10 0	232	10,764	SH	SOLE	1
COACH INC	EQUITY	189754 10 4	11803	341,322	SH	SOLE	1
COACH INC	EQUITY	189754 10 4	61449	1,843,104	SH	SOLE	2
COACH INC	EQUITY	189754 10 4	18	510	SH	DEFINED	4
COACHMEN INDUSTRIES INC	EQUITY	189873 10 2	123	10,793	SH	SOLE	1
COASTAL FINANCIAL CORP/SC	EQUITY	19046E 10 5	167	12,163	SH	SOLE	1
COBIZ INC	EQUITY	190897 10 8	230	11,151	SH	SOLE	1
COCA-COLA BOTTLING CO CONSOLID	EQUITY	191098 10 2	163	3,537	SH	SOLE	1
COCA-COLA CO/THE	EQUITY	191216 10 0	62479	1,492,210	SH	SOLE	1
COCA-COLA CO/THE	EQUITY	191216 10 0	308	7,641	SH	SOLE	2
COCA-COLA CO/THE	EQUITY	191216 10 0	122	2,911	SH	DEFINED	4
COCA-COLA ENTERPRISES INC	EQUITY	191219 10 4	2887	141,957	SH	SOLE	1
COCA-COLA ENTERPRISES INC	EQUITY	191219 10 4	21	1,119	SH	SOLE	2
COEUR D'ALENE MINES CORP	EQUITY	192108 10 8	1939	295,618	SH	SOLE	1
COGENT COMMUNICATIONS GROUP IN	EQUITY	19239V 30 2	53	5,390	SH	SOLE	1
COGENT INC	EQUITY	19239Y 10 8	334	18,194	SH	SOLE	1
COGNEX CORP	EQUITY	192422 10 3	934	31,501	SH	SOLE	1
COGNIZANT TECHNOLOGY SOLUTIONS	EQUITY	192446 10 2	17819	299,536	SH	SOLE	1
COHEN & STEERS INC	EQUITY	19247A 10 0	156	6,377	SH	SOLE	1
COHEN & STEERS PREMIUM INCOME	EQUITY	19247V 10 4	33	1,450	SH	DEFINED	4
COHEN & STEERS TOTAL RETURN RE	EQUITY	19247R 10 3	10	500	SH	DEFINED	4
COHEN & STEERS WORLDWIDE REALT	EQUITY	19248J 10 0	86	4,100	SH	DEFINED	4
COHERENT INC	EQUITY	192479 10 3	1970	56,113	SH	SOLE	1
COHU INC	EQUITY	192576 10 6	349	16,459	SH	SOLE	1
COINSTAR INC	EQUITY	19259P 30 0	500	19,314	SH	SOLE	1
COLDWATER CREEK INC	EQUITY	193068 10 3	1127	40,557	SH	SOLE	1
COLDWATER CREEK INC	EQUITY	193068 10 3	586	19,200	SH	SOLE	2
COLEY PHARMACEUTICAL GROUP INC	EQUITY	19388P 10 6	76	4,996	SH	SOLE	1
COLGATE-PALMOLIVE CO	EQUITY	194162 10 3	44521	779,700	SH	SOLE	1
COLGATE-PALMOLIVE CO	EQUITY	194162 10 3	105	1,911	SH	SOLE	2
COLGATE-PALMOLIVE CO	EQUITY	194162 10 3	6	100	SH	DEFINED	4
COLONIAL BANCGROUP INC/THE	EQUITY	195493 30 9	8121	324,820	SH	SOLE	1
COLONIAL INVESTMENT GRADE MUNI	EQUITY	195768 10 6	5	500	SH	DEFINED	4
COLONIAL PROPERTIES TRUST	EQUITY	195872 10 6	1707	34,058	SH	SOLE	1
COLONY BANKCORP INC	EQUITY	19623P 10 1	92	4,163	SH	SOLE	1
COLOR KINETICS INC	EQUITY	19624P 10 0	210	9,923	SH	SOLE	1
COLUMBIA BANKING SYSTEM INC	EQUITY	197236 10 2	398	11,901	SH	SOLE	1
COLUMBIA EQUITY TRUST INC	EQUITY	197627 10 2	185	10,541	SH	SOLE	1
COLUMBIA SPORTSWEAR CO	EQUITY	198516 10 6	23	430	SH	SOLE	1
COLUMBUS MCKINNON CORP/NY	EQUITY	199333 10 5	382	17,400	SH	SOLE	2
COMCAST CORP	EQUITY	20030N 10 1	39864	1,523,853	SH	SOLE	1
COMCAST CORP	EQUITY	20030N 10 1	49802	1,918,419	SH	SOLE	2
COMCAST CORP	EQUITY	20030N 10 1	14	537	SH	DEFINED	4
COMERICA INC	EQUITY	200340 10 7	12197	210,400	SH	SOLE	1
COMERICA INC	EQUITY	200340 10 7	35	609	SH	SOLE	2
COMERICA INC	EQUITY	200340 10 7	17	300	SH	DEFINED	4
COMFORT SYSTEMS USA INC	EQUITY	199908 10 4	405	29,987	SH	SOLE	1
COMMERCE BANCORP INC/NJ	EQUITY	200519 10 6	13357	364,460	SH	SOLE	1
COMMERCE BANCSHARES INC/KANSAS	EQUITY	200525 10 3	99	1,914	SH	SOLE	1
COMMERCE GROUP INC	EQUITY	200641 10 8	42	798	SH	SOLE	1

COMMERCIAL BANKSHARES INC/MIAM	EQUITY	201607 10 8	126	3,563	SH	SOLE	1
COMMERCIAL CAPITAL BANCORP INC	EQUITY	20162L 10 5	473	33,650	SH	SOLE	1
COMMERCIAL METALS CO	EQUITY	201723 10 3	2561	47,876	SH	SOLE	1
COMMERCIAL NET LEASE REALTY	EQUITY	202218 10 3	2279	97,807	SH	SOLE	1
COMMERCIAL NET LEASE RLTY IN COM	EQUITY	202218 10 3	668	28,673	SH	DEFINED	4
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608 10 5	212	11,031	SH	SOLE	1
COMMONWEALTH TELEPHONE ENTERPR	EQUITY	203349 10 5	965	28,005	SH	SOLE	1
COMMSCOPE INC	EQUITY	203372 10 7	4536	158,873	SH	SOLE	1
COMMSCOPE INC	EQUITY	203372 10 7	3575	198,400	SH	SOLE	2
COMMSCOPE INC	EQUITY	203372 10 7	347	12,170	SH	DEFINED	4
COMMUNITY BANCORP/NV	EQUITY	20343T 10 0	127	4,103	SH	SOLE	1
COMMUNITY BANK SYSTEM INC	EQUITY	203607 10 6	515	23,082	SH	SOLE	1
COMMUNITY BANKS INC	EQUITY	203628 10 2	466	16,381	SH	SOLE	1
COMMUNITY HEALTH SYSTEMS INC	EQUITY	203668 10 8	7395	204,563	SH	SOLE	1
COMMUNITY TRUST BANCORP INC	EQUITY	204149 10 8	383	11,309	SH	SOLE	1
COMPASS BANCSHARES INC	EQUITY	20449H 10 9	2929	57,869	SH	SOLE	1
COMPASS BANCSHARES INC	EQUITY	20449H 10 9	22	459	SH	SOLE	2
COMPASS MINERALS INTERNATIONAL	EQUITY	20451N 10 1	382	15,303	SH	SOLE	1
COMPTON PETROLEUM CORP	EQUITY	204940 10 0	4097	321,100	SH	OTHER	1
COMPUCREDIT CORP	EQUITY	20478N 10 0	626	17,002	SH	SOLE	1
COMPUCREDIT CORP	EQUITY	20478N 10 0	462	12,000	SH	SOLE	2
COMPUTER PROGRAMS & SYSTEMS IN	EQUITY	205306 10 3	290	5,799	SH	SOLE	1
COMPUTER PROGRAMS & SYSTEMS IN	EQUITY	205306 10 3	323	7,800	SH	SOLE	2
COMPUTER SCIENCES CORP	EQUITY	205363 10 4	9567	172,227	SH	SOLE	1
COMPUTER SCIENCES CORP	EQUITY	205363 10 4	35	684	SH	SOLE	2
COMPUWARE CORP	EQUITY	205638 10 9	1394	177,975	SH	SOLE	1
COMPUWARE CORP	EQUITY	205638 10 9	13	1,431	SH	SOLE	2
COMPX INTERNATIONAL INC	EQUITY	20563P 10 1	24	1,497	SH	SOLE	1
COMSTOCK HOMEBUILDING COS INC	EQUITY	205684 10 3	43	3,879	SH	SOLE	1
COMSTOCK RESOURCES INC	EQUITY	205768 20 3	919	30,956	SH	SOLE	1
COMSYS IT PARTNERS INC	EQUITY	20581E 10 4	4550	417,824	SH	SOLE	1
COMTECH TELECOMMUNICATIONS COR	EQUITY	205826 20 9	944	32,367	SH	SOLE	1
COMTECH TELECOMMUNICATIONS COR	EQUITY	205826 20 9	421	13,800	SH	SOLE	2
COMVERSE TECHNOLOGY INC	EQUITY	205862 40 2	2492	105,913	SH	SOLE	1
COMVERSE TECHNOLOGY INC	EQUITY	205862 40 2	20	747	SH	SOLE	2
CONAGRA FOODS INC	EQUITY	205887 10 2	12421	578,798	SH	SOLE	1
CONAGRA FOODS INC	EQUITY	205887 10 2	39	1,917	SH	SOLE	2
CONAGRA FOODS INC	EQUITY	205887 10 2	18	850	SH	DEFINED	4
CONCUR TECHNOLOGIES INC	EQUITY	206708 10 9	440	23,736	SH	SOLE	1
CONEXANT SYSTEMS INC	EQUITY	207142 10 0	1236	358,348	SH	SOLE	1
CONMED CORP	EQUITY	207410 10 1	428	22,338	SH	SOLE	1
CONNECTICUT WATER SERVICE INC	EQUITY	207797 10 1	161	6,135	SH	SOLE	1
CONNETICS CORP	EQUITY	208192 10 4	448	26,456	SH	SOLE	1
CONN'S INC	EQUITY	208242 10 7	124	3,616	SH	SOLE	1
CONOCOPHILLIPS	EQUITY	20825C 10 4	62456	988,841	SH	SOLE	1
CONOCOPHILLIPS	EQUITY	20825C 10 4	298	5,121	SH	SOLE	2
CONOR MEDSYSTEMS INC	EQUITY	208264 10 1	186	6,339	SH	SOLE	1
CONSECO INC	EQUITY	208464 88 3	114	4,590	SH	SOLE	1
CONSOL ENERGY INC	EQUITY	20854P 10 9	178	2,394	SH	SOLE	1
CONSOLIDATED COMMUNICATIONS HO	EQUITY	209034 10 7	194	11,919	SH	SOLE	1
CONSOLIDATED EDISON INC	EQUITY	209115 10 4	5016	115,310	SH	SOLE	1
CONSOLIDATED EDISON INC	EQUITY	209115 10 4	42	903	SH	SOLE	2
CONSOLIDATED GRAPHICS INC	EQUITY	209341 10 6	447	8,580	SH	SOLE	1
CONSOLIDATED-TOMOKA LAND CO	EQUITY	210226 10 6	553	8,906	SH	SOLE	1
CONSTELLATION BRANDS INC	EQUITY	21036P 10 8	2299	91,786	SH	SOLE	1

CONSTELLATION BRANDS INC	EQUITY	21036P 10 8	19	726	SH	SOLE	2
CONSTELLATION BRANDS INC	CORP BOND	21036P 30 6	15	400	PRN	DEFINED	4
CONSTELLATION BRANDS INC	EQUITY	21036P 10 8	19	755	SH	DEFINED	4
CONSTELLATION ENERGY GROUP INC	EQUITY	210371 10 0	9443	172,595	SH	SOLE	1
CONSTELLATION ENERGY GROUP INC	EQUITY	210371 10 0	38	660	SH	SOLE	2
CONSUMER DISCRETIONARY SELECT	EQUITY	81369Y 40 7	10	300	SH	DEFINED	4
CONSUMER STAPLES SELECT SECTOR	EQUITY	81369Y 30 8	80	3,380	SH	DEFINED	4
CONTINENTAL AIRLINES INC	EQUITY	210795 30 8	1791	66,585	SH	SOLE	1
CONVERGYS CORP	EQUITY	212485 10 6	1192	65,434	SH	SOLE	1
CONVERGYS CORP	EQUITY	212485 10 6	8	516	SH	SOLE	2
CON-WAY INC	EQUITY	12612W 10 4	5468	109,485	SH	SOLE	1
COOPER COS INC/THE	EQUITY	216648 40 2	61	1,125	SH	SOLE	1
COOPER COS INC/THE	EQUITY	216648 40 2	12527	244,200	SH	SOLE	2
COOPER INDUSTRIES LTD	EQUITY	G24182 10 0	25	339	SH	SOLE	2
COOPER TIRE & RUBBER CO	EQUITY	216831 10 7	1082	75,484	SH	SOLE	1
COOPER TIRE & RUBBER CO	EQUITY	216831 10 7	3	225	SH	SOLE	2
COPART INC	EQUITY	217204 10 6	4009	146,030	SH	SOLE	1
CORE-MARK HOLDING CO INC	EQUITY	218681 10 4	6699	175,092	SH	SOLE	1
CORINTHIAN COLLEGES INC	EQUITY	218868 10 7	3513	243,965	SH	SOLE	1
CORN PRODUCTS INTERNATIONAL IN	EQUITY	219023 10 8	1691	57,172	SH	SOLE	1
CORNING INC	EQUITY	219350 10 5	46660	1,733,201	SH	SOLE	1
CORNING INC	EQUITY	219350 10 5	15911	809,325	SH	SOLE	2
CORNING INC	EQUITY	219350 10 5	470	17,471	SH	DEFINED	4
CORPORATE EXECUTIVE BOARD CO	EQUITY	21988R 10 2	8356	82,810	SH	SOLE	1
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T 10 8	1077	23,541	SH	SOLE	1
CORRECTIONS CORP OF AMERICA	EQUITY	22025Y 40 7	3095	68,477	SH	SOLE	1
CORRECTIONS CORP OF AMERICA	EQUITY	22025Y 40 7	8755	193,700	SH	SOLE	3
CORUS BANKSHARES INC	EQUITY	220873 10 3	845	14,209	SH	SOLE	1
CORUS GROUP PLC	EQUITY	22087M 10 1	1	95	SH	DEFINED	4
CORVEL CORP	EQUITY	221006 10 9	97	4,418	SH	SOLE	1
COST PLUS INC	EQUITY	221485 10 5	286	16,738	SH	SOLE	1
COSTAR GROUP INC	EQUITY	22160N 10 9	642	12,366	SH	SOLE	1
COSTCO WHOLESALE CORP	EQUITY	22160K 10 5	12026	222,045	SH	SOLE	1
COSTCO WHOLESALE CORP	EQUITY	22160K 10 5	86	1,743	SH	SOLE	2
COSTCO WHOLESALE CORP	CORP BOND	22160Q AC 6	4	3,000	PRN	DEFINED	4
COTHERIX INC	EQUITY	22163T 10 3	102	11,134	SH	SOLE	1
COUNTRYWIDE FINANCIAL CORP	EQUITY	222372 10 4	9804	267,147	SH	SOLE	1
COUNTRYWIDE FINANCIAL CORP	EQUITY	222372 10 4	75	2,205	SH	SOLE	2
COURIER CORP	EQUITY	222660 10 2	332	7,496	SH	SOLE	1
COUSINS PROPERTIES INC	EQUITY	222795 10 6	999	29,887	SH	SOLE	1
COVANCE INC	EQUITY	222816 10 0	7769	132,238	SH	SOLE	1
COVANSYS CORP	EQUITY	22281W 10 3	403	23,430	SH	SOLE	1
COVANSYS CORP	EQUITY	22281W 10 3	425	31,200	SH	SOLE	2
COVANTA HOLDING CORP	EQUITY	22282E 10 2	1364	81,836	SH	SOLE	1
COVENANT TRANSPORT INC	EQUITY	22284P 10 5	93	6,396	SH	SOLE	1
COVENTRY HEALTH CARE INC	EQUITY	222862 10 4	3981	73,750	SH	SOLE	1
COVENTRY HEALTH CARE INC	EQUITY	222862 10 4	12132	213,000	SH	SOLE	2
COVENTRY HEALTH CARE INC	EQUITY	222862 10 4	189	3,503	SH	DEFINED	4
COX RADIO INC	EQUITY	224051 10 2	392	29,199	SH	SOLE	1
CR BARD INC	EQUITY	067383 10 9	3249	47,915	SH	SOLE	1
CR BARD INC	EQUITY	067383 10 9	6848	103,887	SH	SOLE	2
CRA INTERNATIONAL INC	EQUITY	12618T 10 5	416	8,439	SH	SOLE	1
CRANE CO	EQUITY	224399 10 5	5916	144,265	SH	SOLE	1
CRAWFORD & CO	EQUITY	224633 10 7	106	17,730	SH	SOLE	1
CREDENCE SYSTEMS CORP	EQUITY	225302 10 8	2020	275,166	SH	SOLE	1
CREDIT SUISSE GROUP	EQUITY	225401 10 8	4	70	SH	DEFINED	4

CREE INC	EQUITY	225447 10 1	5251	160,037	SH	SOLE	1
CREE INC	EQUITY	225447 10 1	36	1,105	SH	DEFINED	4
CRESCENT REAL ESTATE EQT CO	EQUITY	225756 10 5	50	2,358	SH	SOLE	1
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483 10 4	475	24,511	SH	SOLE	1
CROSSTEX ENERGY INC	EQUITY	22765Y 10 4	362	4,676	SH	SOLE	1
CROWN CASTLE INTERNATIONAL COR	EQUITY	228227 10 4	165	5,809	SH	SOLE	1
CROWN CASTLE INTERNATIONAL COR	EQUITY	228227 10 4	2	84	SH	DEFINED	4
CROWN HOLDINGS INC	EQUITY	228368 10 6	1122	63,236	SH	SOLE	1
CROWN HOLDINGS INC	EQUITY	228368 10 6	24	1,370	SH	DEFINED	4
CROWN MEDIA HOLDINGS INC	EQUITY	228411 10 4	71	11,127	SH	SOLE	1
CRYPTOLOGIC INC	EQUITY	228906 10 3	247	12,600	SH	SOLE	2
CSG SYSTEMS INTERNATIONAL INC	EQUITY	126349 10 9	3236	139,186	SH	SOLE	1
CSG SYSTEMS INTERNATIONAL INC	EQUITY	126349 10 9	2799	125,400	SH	SOLE	2
CSK AUTO CORP	EQUITY	125965 10 3	476	34,331	SH	SOLE	1
CSS INDUSTRIES INC	EQUITY	125906 10 7	147	4,493	SH	SOLE	1
CSX CORP	CORP BOND	126408 GA 5	2047	1,900,000	PRN	SOLE	1
CSX CORP	EQUITY	126408 10 3	8423	140,851	SH	SOLE	1
CSX CORP	EQUITY	126408 10 3	17716	669,807	SH	SOLE	2
CT COMMUNICATIONS INC	EQUITY	126426 40 2	196	14,450	SH	SOLE	1
CTS CORP	EQUITY	126501 10 5	374	27,950	SH	SOLE	1
CUBIC CORP	EQUITY	229669 10 6	408	17,025	SH	SOLE	1
CUBIST PHARMACEUTICALS INC	EQUITY	229678 10 7	930	40,481	SH	SOLE	1
CULLEN/FROST BANKERS INC	EQUITY	229899 10 9	5382	100,128	SH	SOLE	1
CUMMINS INC	EQUITY	231021 10 6	3322	31,610	SH	SOLE	1
CUMMINS INC	EQUITY	231021 10 6	16	174	SH	SOLE	2
CUMMINS INC	EQUITY	231021 10 6	33	311	SH	DEFINED	4
CUMULUS MEDIA INC	EQUITY	231082 10 8	455	40,428	SH	SOLE	1
CURAGEN CORP	EQUITY	23126R 10 1	180	35,865	SH	SOLE	1
CURIS INC	EQUITY	231269 10 1	87	36,424	SH	SOLE	1
CURTISS-WRIGHT CORP	EQUITY	231561 10 1	1088	16,435	SH	SOLE	1
CV THERAPEUTICS INC	EQUITY	126667 10 4	728	32,990	SH	SOLE	1
CV THERAPEUTICS INC	EQUITY	126667 10 4	3880	156,900	SH	SOLE	2
CVB FINANCIAL CORP	EQUITY	126600 10 5	765	44,741	SH	SOLE	1
CVS CORP	EQUITY	126650 10 0	80205	2,685,190	SH	SOLE	1
CVS CORP	EQUITY	126650 10 0	6	200	SH	DEFINED	4
CYBERONICS INC	EQUITY	23251P 10 2	417	16,180	SH	SOLE	1
CYBERSOURCE CORP	EQUITY	23251J 10 6	227	20,361	SH	SOLE	1
CYMER INC	EQUITY	232572 10 7	1254	27,586	SH	SOLE	1
CYPRESS BIOSCIENCE INC	EQUITY	232674 50 7	146	23,121	SH	SOLE	1
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806 10 9	7002	413,103	SH	SOLE	1
CYTEC INDUSTRIES INC	EQUITY	232820 10 0	5042	84,021	SH	SOLE	1
CYTYC CORP	EQUITY	232946 10 3	6819	241,983	SH	SOLE	1
DADE BEHRING HOLDINGS INC	EQUITY	23342J 20 6	77	2,162	SH	SOLE	1
DAKTRONICS INC	EQUITY	234264 10 9	416	11,403	SH	SOLE	1
DANAHER CORP	EQUITY	235851 10 2	10195	160,423	SH	SOLE	1
DANAHER CORP	EQUITY	235851 10 2	38637	692,676	SH	SOLE	2
DANAHER CORP	EQUITY	235851 10 2	5	80	SH	DEFINED	4
DARDEN RESTAURANTS INC	EQUITY	237194 10 5	4407	107,418	SH	SOLE	1
DARDEN RESTAURANTS INC	EQUITY	237194 10 5	19	483	SH	SOLE	2
DARLING INTERNATIONAL INC	EQUITY	237266 10 1	227	48,601	SH	SOLE	1
DATASCOPE CORP	EQUITY	238113 10 4	351	8,898	SH	SOLE	1
DAVITA INC	EQUITY	23918K 10 8	147	2,444	SH	SOLE	1
DEALERTRACK HOLDINGS INC	EQUITY	242309 10 2	695	32,600	SH	SOLE	1
DEAN FOODS CO	EQUITY	242370 10 4	2471	63,631	SH	SOLE	1
DEB SHOPS INC	EQUITY	242728 10 3	97	3,265	SH	SOLE	1
DECKERS OUTDOOR CORP	EQUITY	243537 10 7	313	7,722	SH	SOLE	1

DECODE GENETICS INC	EQUITY	243586 10 4	360	41,477	SH	SOLE		1
DEERE & CO	EQUITY	244199 10 5	12329	155,963	SH	SOLE		1
DEERE & CO	EQUITY	244199 10 5	61	891	SH	SOLE		2
DEERE & CO	EQUITY	244199 10 5	65	820	SH	DEFINED		4
DEERFIELD TRIARC CAPITAL CORP	EQUITY	244572 30 1	256	19,013	SH	SOLE		1
DEL MONTE FOODS CO	EQUITY	24522P 10 3	72	6,055	SH	SOLE		1
DELIA*S INC	EQUITY	246911 10 1	130	13,955	SH	SOLE		1
DELL INC	EQUITY	24702R 10 1	82312	2,765,702	SH	SOLE		1
DELL INC	EQUITY	24702R 10 1	17393	579,963	SH	SOLE		2
DELL INC	EQUITY	24702R 10 1	205	6,904	SH	DEFINED		4
DELPHI FINANCIAL GROUP	EQUITY	247131 10 5	1094	21,191	SH	SOLE		1
DELTA & PINE LAND CO	EQUITY	247357 10 6	818	27,126	SH	SOLE		1
DELTA FINANCIAL CORP	EQUITY	247918 10 5	78	8,191	SH	SOLE		1
DELTA PETROLEUM CORP	EQUITY	247907 20 7	563	26,774	SH	SOLE		1
DELTIC TIMBER CORP	EQUITY	247850 10 0	463	7,637	SH	SOLE		1
DELTIC TIMBER CORP	EQUITY	247850 10 0	370	6,105	SH	DEFINED		4
DELUXE CORP	EQUITY	248019 10 1	3415	130,496	SH	SOLE		1
DENBURY RESOURCES INC	EQUITY	247916 20 8	7663	241,972	SH	SOLE		1
DENDREON CORP	EQUITY	24823Q 10 7	907	192,587	SH	SOLE		1
DENDRITE INTERNATIONAL INC	EQUITY	248239 10 5	442	32,382	SH	SOLE		1
DENNY'S CORP	EQUITY	24869P 10 4	328	68,960	SH	SOLE		1
DENTSPLY INTERNATIONAL INC	EQUITY	249030 10 7	9865	169,652	SH	SOLE		1
DESARROLLADORA HOMEX SA DE CV	EQUITY	25030W 10 0	1092	30,910	SH	DEFINED		4
DESERT SUN MINING CORP	EQUITY	25043V 10 7	2312	417,100	SH	OTHER		1
DESIGN WITHIN REACH INC	EQUITY	250557 10 5	51	9,048	SH	SOLE		1
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591 10 3	12560	229,399	SH	SOLE		1
DEVON ENERGY CORP	EQUITY	25179M 10 3	22343	365,266	SH	SOLE		1
DEVON ENERGY CORP	EQUITY	25179M 10 3	103	1,641	SH	SOLE		2
DEVON ENERGY CORP	EQUITY	25179M 10 3	2	38	SH	DEFINED		4
DEVON ENERGY CORPORATION	CORP BOND	25179M AB 9	1102	950,000	PRN	SOLE		1
DEVRY INC	EQUITY	251893 10 3	3775	165,788	SH	SOLE		1
DEXCOM INC	EQUITY	252131 10 7	72	3,556	SH	SOLE		1
DHB INDUSTRIES INC	EQUITY	23321E 10 3	101	21,030	SH	SOLE		1
DIAGEO PLC	EQUITY	25243Q 20 5	14219	243,900	SH	SOLE		2
DIAGNOSTIC PRODUCTS CORP	EQUITY	252450 10 1	827	17,363	SH	SOLE		1
DIAMOND FOODS INC	EQUITY	252603 10 5	83	4,838	SH	SOLE		1
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C 10 2	731	8,168	SH	SOLE		1
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C 10 2	19992	287,400	SH	SOLE		2
DIAMONDCLUSTER INTERNATIONAL I	EQUITY	25278P 10 6	227	21,176	SH	SOLE		1
DIAMONDROCK HOSPITALITY CO	EQUITY	252784 30 1	273	19,745	SH	SOLE		1
DIAMONDS TRUST SERIES I	EQUITY	252787 10 6	7	60	SH	DEFINED		4
DICK'S SPORTING GOODS INC	EQUITY	253393 10 2	34	848	SH	SOLE		1
DIEBOLD INC	EQUITY	253651 10 3	5979	145,486	SH	SOLE		1
DIGENE CORP	EQUITY	253752 10 9	492	12,592	SH	SOLE		1
DIGI INTERNATIONAL INC	EQUITY	253798 10 2	200	17,166	SH	SOLE		1
DIGITAL INSIGHT CORP	EQUITY	25385P 10 6	1446	39,716	SH	SOLE		1
DIGITAL MUSIC GROUP INC	EQUITY	25388X 10 6	1102	117,600	SH	SOLE		3
DIGITAL REALTY TRUST INC	EQUITY	253868 10 3	242	8,595	SH	SOLE		1
DIGITAL RIVER INC	EQUITY	25388B 10 4	1134	26,011	SH	SOLE		1
DIGITAL RIVER INC	EQUITY	25388B 10 4	3	60	SH	DEFINED		4
DIGITAS INC	EQUITY	25388K 10 4	977	67,836	SH	SOLE		1
DILLARD'S INC	EQUITY	254067 10 1	755	28,997	SH	SOLE		1
DILLARD'S INC	EQUITY	254067 10 1	6	228	SH	SOLE		2
DIME COMMUNITY BANCSHARES	EQUITY	253922 10 8	291	20,254	SH	SOLE		1
DIODES INC	EQUITY	254543 10 1	526	12,685	SH	SOLE		1
DIODES INC	EQUITY	254543 10 1	533	12,835	SH	DEFINED		4

DIONEX CORP	EQUITY	254546 10 4	949	15,431	SH	SOLE		1
DIRECT GENERAL CORP	EQUITY	25456W 20 4	193	11,355	SH	SOLE		1
DISCOVERY HOLDING CO	EQUITY	25468Y 10 7	217	14,460	SH	SOLE		1
DISCOVERY LABORATORIES INC	EQUITY	254668 10 6	339	46,279	SH	SOLE		1
DITECH COMMUNICATIONS CORP	EQUITY	25500M 10 3	254	24,315	SH	SOLE		1
DIVERSA CORP	EQUITY	255064 10 7	161	17,705	SH	SOLE		1
DIXIE GROUP INC	EQUITY	255519 10 0	122	8,150	SH	SOLE		1
DIXIE GROUP INC	EQUITY	255519 10 0	28	1,860	SH	DEFINED		4
DJ ORTHOPEDICS INC	EQUITY	23325G 10 4	1388	34,900	SH	SOLE		1
DJ ORTHOPEDICS INC	EQUITY	23325G 10 4	1165	29,300	SH	SOLE		3
DOBSON COMMUNICATIONS CORP	EQUITY	256069 10 5	864	107,745	SH	SOLE		1
DOLBY LABORATORIES INC	EQUITY	25659T 10 7	14	671	SH	SOLE		1
DOLLAR GENERAL CORP	EQUITY	256669 10 2	6691	378,661	SH	SOLE		1
DOLLAR GENERAL CORP	EQUITY	256669 10 2	22	1,170	SH	SOLE		2
DOLLAR GENERAL CORP	EQUITY	256669 10 2	34	1,900	SH	DEFINED		4
DOLLAR THRIFTY AUTOMOTIVE GROU	EQUITY	256743 10 5	868	19,119	SH	SOLE		1
DOLLAR TREE STORES INC	EQUITY	256747 10 6	6183	223,466	SH	SOLE		1
DOMINION RESOURCES INC/VA	EQUITY	25746U 10 9	17197	249,120	SH	SOLE		1
DOMINION RESOURCES INC/VA	EQUITY	25746U 10 9	99	1,281	SH	SOLE		2
DOMINION RESOURCES INC/VA	EQUITY	25746U 10 9	39	560	SH	DEFINED		4
DOMINO'S PIZZA INC	EQUITY	25754A 20 1	1936	67,807	SH	SOLE		1
DONALDSON CO INC	EQUITY	257651 10 9	4856	143,714	SH	SOLE		1
DONEGAL GROUP INC	EQUITY	257701 20 1	188	7,188	SH	SOLE		1
DORAL FINANCIAL CORP	EQUITY	25811P 10 0	756	65,488	SH	SOLE		1
DORCHESTER MINERALS LP	EQUITY	25820R 10 5	114	4,200	SH	SOLE		1
DOT HILL SYSTEMS CORP	EQUITY	25848T 10 9	236	33,309	SH	SOLE		1
DOV PHARMACEUTICAL INC	EQUITY	259858 10 8	277	17,307	SH	SOLE		1
DOVER CORP	EQUITY	260003 10 8	7430	153,007	SH	SOLE		1
DOVER CORP	EQUITY	260003 10 8	93335	2,305,125	SH	SOLE		2
DOVER DOWNS GAMING & ENTERTAIN	EQUITY	260095 10 4	158	7,249	SH	SOLE		1
DOVER MOTORSPORTS INC	EQUITY	260174 10 7	64	11,704	SH	SOLE		1
DOW CHEMICAL CO/THE	EQUITY	260543 10 3	23808	586,406	SH	SOLE		1
DOW CHEMICAL CO/THE	EQUITY	260543 10 3	20598	470,064	SH	SOLE		2
DOW CHEMICAL CO/THE	EQUITY	260543 10 3	44	1,076	SH	DEFINED		4
DOW JONES & CO INC	EQUITY	260561 10 5	1134	28,863	SH	SOLE		1
DOW JONES & CO INC	EQUITY	260561 10 5	8	219	SH	SOLE		2
DOWNEY FINANCIAL CORP	EQUITY	261018 10 5	506	7,524	SH	SOLE		1
DPL INC	EQUITY	233293 10 9	7191	266,344	SH	SOLE		1
DPL INC	EQUITY	233293 10 9	66	2,447	SH	DEFINED		4
DR HORTON INC	EQUITY	23331A 10 9	4162	125,298	SH	SOLE		1
DR HORTON INC	EQUITY	23331A 10 9	36	1,005	SH	SOLE		2
DR REDDY'S LABORATORIES LTD	EQUITY	256135 20 3	6	200	SH	DEFINED		4
DREAMWORKS ANIMATION SKG INC	EQUITY	26153C 10 3	26	986	SH	SOLE		1
DRESS BARN INC	EQUITY	261570 10 5	1293	26,958	SH	SOLE		1
DRESS BARN INC	EQUITY	261570 10 5	486	12,600	SH	SOLE		2
DRESSER-RAND GROUP INC	EQUITY	261608 10 3	2005	80,680	SH	SOLE		1
DREW INDUSTRIES INC	EQUITY	26168L 20 5	410	11,533	SH	SOLE		1
DREYFUS MUNICIPAL INCOME INC	EQUITY	26201R 10 2	11	1,262	SH	DEFINED		4
DRIL-QUIP INC	EQUITY	262037 10 4	416	5,875	SH	SOLE		1
DRS TECHNOLOGIES INC	EQUITY	23330X 10 0	6132	111,753	SH	SOLE		1
DRS TECHNOLOGIES INC	EQUITY	23330X 10 0	33413	649,800	SH	SOLE		2
DRUGSTORE.COM	EQUITY	262241 10 2	160	51,921	SH	SOLE		1
DSP GROUP INC	EQUITY	23332B 10 6	787	27,140	SH	SOLE		1
DST SYSTEMS INC	EQUITY	233326 10 7	7657	132,147	SH	SOLE		1
DST SYSTEMS INC	CORP BOND	233326 AB 3	1	1,000	PRN	DEFINED		4
DST SYSTEMS INC	EQUITY	233326 10 7	8	145	SH	DEFINED		4

DSW INC	EQUITY	23334L 10 2	272	8,691	SH	SOLE	1
DTE ENERGY CO	EQUITY	233331 10 7	4936	123,132	SH	SOLE	1
DTE ENERGY CO	EQUITY	233331 10 7	28	657	SH	SOLE	2
DTE ENERGY CO	EQUITY	233331 10 7	4	101	SH	DEFINED	4
DTS INC	EQUITY	23335C 10 1	259	13,158	SH	SOLE	1
DUKE ENERGY CORP	CORP BOND	264399 EJ 1	1659	1,350,000	PRN	SOLE	1
DUKE ENERGY CORP	EQUITY	264399 10 6	32594	1,118,137	SH	SOLE	1
DUKE ENERGY CORP	EQUITY	264399 10 6	94	3,423	SH	SOLE	2
DUKE REALTY CORP	EQUITY	264411 50 5	165	4,359	SH	SOLE	1
DUN & BRADSTREET CORP	EQUITY	26483E 10 0	10771	140,463	SH	SOLE	1
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233 10 5	11389	690,240	SH	SOLE	1
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233 10 5	1	56	SH	DEFINED	4
DURATEK INC	EQUITY	26658Q 10 2	233	10,618	SH	SOLE	1
DURECT CORP	EQUITY	266605 10 4	204	32,020	SH	SOLE	1
DUSA PHARMACEUTICALS INC	EQUITY	266898 10 5	91	12,867	SH	SOLE	1
DUSA PHARMACEUTICALS INC	EQUITY	266898 10 5	2737	287,900	SH	SOLE	2
DWS HIGH INCOME TRUST	EQUITY	23337C 10 9	11	1,540	SH	DEFINED	4
DWS STRATEGIC MUNICIPAL INCOME	EQUITY	23338T 10 1	252	20,000	SH	SOLE	1
DXP ENTERPRISES INC	EQUITY	233377 40 7	15	435	SH	DEFINED	4
DYCOM INDUSTRIES INC	EQUITY	267475 10 1	2433	114,483	SH	SOLE	1
DYNAMEX INC	EQUITY	26784F 10 3	170	8,810	SH	SOLE	1
DYNAMIC MATERIALS CORP	EQUITY	267888 10 5	155	4,340	SH	SOLE	1
DYNAMIC MATERIALS CORP	EQUITY	267888 10 5	459	15,300	SH	SOLE	2
DYNEGY INC	EQUITY	26816Q 10 1	2212	460,747	SH	SOLE	1
DYNEGY INC	EQUITY	26816Q 10 1	5	1,113	SH	SOLE	2
DYNEGY INC	EQUITY	26816Q 10 1	7278	1,516,300	SH	SOLE	3
E*TRADE FINANCIAL CORP	EQUITY	269246 10 4	5256	194,824	SH	SOLE	1
E*TRADE FINANCIAL CORP	EQUITY	269246 10 4	31	1,509	SH	SOLE	2
E*TRADE FINANCIAL CORP	EQUITY	269246 10 4	49	1,805	SH	DEFINED	4
EAGLE MATERIALS INC	EQUITY	26969P 10 8	2668	41,844	SH	SOLE	1
EAGLE MATERIALS INC	EQUITY	26969P 10 8	606	4,950	SH	SOLE	2
EARLE M JORGENSEN CO	EQUITY	480829 10 0	209	13,797	SH	SOLE	1
EARTHLINK INC	EQUITY	270321 10 2	869	90,987	SH	SOLE	1
EAST WEST BANCORP INC	EQUITY	27579R 10 4	53	1,373	SH	SOLE	1
EASTGROUP PROPERTIES INC	EQUITY	277276 10 1	793	16,716	SH	SOLE	1
EASTMAN CHEMICAL CO	EQUITY	277432 10 0	1956	38,212	SH	SOLE	1
EASTMAN CHEMICAL CO	EQUITY	277432 10 0	15	300	SH	SOLE	2
EASTMAN KODAK CO	EQUITY	277461 10 9	3819	134,278	SH	SOLE	1
EASTMAN KODAK CO	EQUITY	277461 10 9	25	1,059	SH	SOLE	2
EATON CORP	EQUITY	278058 10 2	5199	71,250	SH	SOLE	1
EATON CORP	EQUITY	278058 10 2	37	546	SH	SOLE	2
EATON CORP	EQUITY	278058 10 2	11	150	SH	DEFINED	4
EATON VANCE CORP	EQUITY	278265 10 3	7427	271,252	SH	SOLE	1
EATON VANCE LIMITED DURATION I	EQUITY	27828H 10 5	26	1,500	SH	DEFINED	4
EATON VANCE MUNICIPAL INCOME T	EQUITY	27826U 10 8	497	32,800	SH	DEFINED	4
EATON VANCE TAX MANAGED GLOBAL	EQUITY	27829C 10 5	18	1,000	SH	DEFINED	4
EATON VANCE TAX-MANAGED BUY-WR	EQUITY	27828Y 10 8	11	599	SH	DEFINED	4
EBAY INC	EQUITY	278642 10 3	29690	761,282	SH	SOLE	1
EBAY INC	EQUITY	278642 10 3	26003	601,218	SH	SOLE	2
EBAY INC	EQUITY	278642 10 3	18	450	SH	DEFINED	4
ECC CAPITAL CORP	EQUITY	26826M 10 8	66	43,350	SH	SOLE	1
ECHELON CORP	EQUITY	27874N 10 5	212	22,455	SH	SOLE	1
ECHELON CORP	EQUITY	27874N 10 5	1	62	SH	DEFINED	4
ECHOSTAR COMMUNICATIONS	CORP BOND	278762 AG 4	3	3,000	PRN	DEFINED	4
ECHOSTAR COMMUNICATIONS CORP	EQUITY	278762 10 9	564	18,887	SH	SOLE	1
ECLIPSYS CORP	EQUITY	278856 10 9	687	29,107	SH	SOLE	1

ECOLAB INC	EQUITY	278865 10 0	6050	158,365	SH	SOLE	1
ECOLAB INC	EQUITY	278865 10 0	25	681	SH	SOLE	2
ECOLLEGE.COM INC	EQUITY	27887E 10 0	253	13,443	SH	SOLE	1
EDGAR ONLINE INC	EQUITY	279765 10 1	39	7,570	SH	DEFINED	4
EDGE PETROLEUM CORP	EQUITY	279862 10 6	325	13,017	SH	SOLE	1
EDISON INTERNATIONAL	EQUITY	281020 10 7	39451	957,806	SH	SOLE	1
EDISON INTERNATIONAL	EQUITY	281020 10 7	52	1,203	SH	SOLE	2
EDO CORP	EQUITY	281347 10 4	371	12,040	SH	SOLE	1
EDUCATE INC	EQUITY	28138P 10 0	119	13,924	SH	SOLE	1
EDUCATION MANAGEMENT CORP	EQUITY	28139T 10 1	9361	225,014	SH	SOLE	1
EDUCATION REALTY TRUST INC	EQUITY	28140H 10 4	304	19,901	SH	SOLE	1
EDWARDS LIFESCIENCES CORP	EQUITY	28176E 10 8	5405	124,253	SH	SOLE	1
EFUNDS CORP	EQUITY	28224R 10 1	890	34,444	SH	SOLE	1
EGL INC	EQUITY	268484 10 2	1316	29,237	SH	SOLE	1
EI DU PONT DE NEMOURS & CO	EQUITY	263534 10 9	19094	452,347	SH	SOLE	1
EI DU PONT DE NEMOURS & CO	EQUITY	263534 10 9	144	3,393	SH	SOLE	2
EI DU PONT DE NEMOURS & CO	EQUITY	263534 10 9	260	6,159	SH	DEFINED	4
EL PASO CORP	EQUITY	28336L 10 9	3710	307,869	SH	SOLE	1
EL PASO CORP	EQUITY	28336L 10 9	30	2,433	SH	SOLE	2
EL PASO ELECTRIC CO	EQUITY	283677 85 4	691	36,296	SH	SOLE	1
ELDORADO GOLD CORP	EQUITY	284902 10 3	4145	857,800	SH	OTHER	1
ELECTRO RENT CORP	EQUITY	285218 10 3	232	13,648	SH	SOLE	1
ELECTRO SCIENTIFIC INDUSTRIES	EQUITY	285229 10 0	481	21,714	SH	SOLE	1
ELECTRONIC ARTS INC	EQUITY	285512 10 9	8247	150,706	SH	SOLE	1
ELECTRONIC ARTS INC	EQUITY	285512 10 9	58	1,110	SH	SOLE	2
ELECTRONIC ARTS INC	EQUITY	285512 10 9	36	651	SH	DEFINED	4
ELECTRONIC DATA SYSTEMS CORP	EQUITY	285661 10 4	6442	240,089	SH	SOLE	1
ELECTRONIC DATA SYSTEMS CORP	EQUITY	285661 10 4	46	1,926	SH	SOLE	2
ELECTRONICS FOR IMAGING	EQUITY	286082 10 2	2536	90,651	SH	SOLE	1
ELI LILLY & CO	EQUITY	532457 10 8	29047	525,261	SH	SOLE	1
ELI LILLY & CO	EQUITY	532457 10 8	1511	26,697	SH	SOLE	2
ELI LILLY & CO	EQUITY	532457 10 8	493	8,910	SH	DEFINED	4
ELIZABETH ARDEN INC	EQUITY	28660G 10 6	451	19,344	SH	SOLE	1
ELKCORP	EQUITY	287456 10 7	517	15,333	SH	SOLE	1
EMAGEON INC	EQUITY	29076V 10 9	186	10,920	SH	SOLE	1
EMC CORP/MASSACHUSETTS	EQUITY	268648 10 2	18736	1,374,598	SH	SOLE	1
EMC CORP/MASSACHUSETTS	EQUITY	268648 10 2	86137	6,324,282	SH	SOLE	2
EMC CORP/MASSACHUSETTS	EQUITY	268648 10 2	39	2,874	SH	DEFINED	4
EMC INSURANCE GROUP INC	EQUITY	268664 10 9	133	4,773	SH	SOLE	1
EMCOR GROUP INC	EQUITY	29084Q 10 0	3001	60,432	SH	SOLE	1
EMCORE CORP	EQUITY	290846 10 4	287	28,159	SH	SOLE	1
EMDEON CORP	EQUITY	290849 10 8	95	8,773	SH	SOLE	1
EMERSON ELECTRIC CO	EQUITY	291011 10 4	33256	397,662	SH	SOLE	1
EMERSON ELECTRIC CO	EQUITY	291011 10 4	113	1,518	SH	SOLE	2
EMERSON ELECTRIC CO	EQUITY	291011 10 4	46	550	SH	DEFINED	4
EMMIS COMMUNICATIONS CORP	EQUITY	291525 10 3	1615	100,915	SH	SOLE	1
EMPIRE DISTRICT ELECTRIC CO/TH	EQUITY	291641 10 8	436	19,630	SH	SOLE	1
EMPRESA NACIONAL DE ELECTRICID	EQUITY	29244T 10 1	5778	191,450	SH	SOLE	1
EMULEX CORP	EQUITY	292475 20 9	1080	63,195	SH	SOLE	1
EMULEX CORP	EQUITY	292475 20 9	433	21,900	SH	SOLE	2
ENBRIDGE ENERGY PARTNERS LP	EQUITY	29250R 10 6	43	980	SH	DEFINED	4
ENCANA CORP	EQUITY	292505 10 4	12851	275,200	SH	OTHER	1
ENCORE ACQUISITION CO	EQUITY	29255W 10 0	3832	123,628	SH	SOLE	1
ENCORE CAPITAL GROUP INC	EQUITY	292554 10 2	165	11,171	SH	SOLE	1
ENCORE MEDICAL CORP	EQUITY	29256E 10 9	157	30,651	SH	SOLE	1
ENCORE WIRE CORP	EQUITY	292562 10 5	412	12,159	SH	SOLE	1

ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X 10 7	216	44,186	SH	SOLE	1
ENDEAVOUR INTERNATIONAL CORP	EQUITY	29259G 10 1	124	42,698	SH	SOLE	1
ENDESA SA	EQUITY	29258N 10 7	4	110	SH	DEFINED	4
ENDO PHARMACEUTICALS HOLDINGS	EQUITY	29264F 20 5	211	6,427	SH	SOLE	1
ENDO PHARMACEUTICALS HOLDINGS	EQUITY	29264F 20 5	6	175	SH	DEFINED	4
ENDWAVE CORP	EQUITY	29264A 20 6	81	5,499	SH	SOLE	1
ENERGEN CORP	EQUITY	29265N 10 8	1492	42,626	SH	SOLE	1
ENERGIZER HOLDINGS INC	EQUITY	29266R 10 8	6968	131,464	SH	SOLE	1
ENERGY CONVERSION DEVICES INC	EQUITY	292659 10 9	800	16,269	SH	SOLE	1
ENERGY CONVERSION DEVICES INC	EQUITY	292659 10 9	941	23,100	SH	SOLE	2
ENERGY EAST CORP	EQUITY	29266M 10 9	27058	1,113,515	SH	SOLE	1
ENERGY EAST CORP	EQUITY	29266M 10 9	51	2,102	SH	DEFINED	4
ENERGY INCOME AND GROWTH FUND	EQUITY	292697 10 9	109	5,237	SH	DEFINED	4
ENERGY PARTNERS LTD	EQUITY	29270U 10 5	599	25,400	SH	SOLE	1
ENERGY SELECT SECTOR SPDR FUND	EQUITY	81369Y 50 6	199	3,655	SH	DEFINED	4
ENERGY TRANSFER PARTNERS LP	EQUITY	29273R 10 9	12	305	SH	DEFINED	4
ENERGYSOUTH INC	EQUITY	292970 10 0	164	5,170	SH	SOLE	1
ENERPLUS RESOURCES FUND	EQUITY	29274D 60 4	988	19,677	SH	DEFINED	4
ENERSYS	EQUITY	29275Y 10 2	483	34,982	SH	SOLE	1
ENGELHARD CORP	EQUITY	292845 10 4	3084	77,868	SH	SOLE	1
ENGELHARD CORP	EQUITY	292845 10 4	13	444	SH	SOLE	2
ENNIS INC	EQUITY	293389 10 2	377	19,328	SH	SOLE	1
ENNIS INC	EQUITY	293389 10 2	246	12,590	SH	DEFINED	4
ENPRO INDUSTRIES INC	EQUITY	29355X 10 7	735	21,414	SH	SOLE	1
ENSCO INTERNATIONAL INC	EQUITY	26874Q 10 0	16580	322,263	SH	SOLE	1
ENSCO INTERNATIONAL INC	EQUITY	26874Q 10 0	22095	523,000	SH	SOLE	2
ENSCO INTERNATIONAL INC	EQUITY	26874Q 10 0	4391	85,349	SH	SOLE	3
ENSTAR GROUP INC	EQUITY	29358R 10 7	222	2,472	SH	SOLE	1
ENTEGRIS INC	EQUITY	29362U 10 4	959	90,118	SH	SOLE	1
ENTERCOM COMMUNICATIONS CORP	EQUITY	293639 10 0	9375	335,791	SH	SOLE	1
ENTERGY CORP	EQUITY	29364G 10 3	36699	532,327	SH	SOLE	1
ENTERGY CORP	EQUITY	29364G 10 3	53	765	SH	SOLE	2
ENTERGY CORP	EQUITY	29364G 10 3	618	8,965	SH	DEFINED	4
ENTERPRISE FINANCIAL SERVICES	EQUITY	293712 10 5	161	5,888	SH	SOLE	1
ENTERPRISE PRODUCTS PARTNERS L	EQUITY	293792 10 7	2181	88,350	SH	SOLE	1
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T 10 5	5222	124,397	SH	SOLE	1
ENTRAVISION COMMUNICATIONS COR	EQUITY	29382R 10 7	533	58,209	SH	SOLE	1
ENTRUST INC	EQUITY	293848 10 7	212	47,122	SH	SOLE	1
ENZO BIOCHEM INC	EQUITY	294100 10 2	282	20,891	SH	SOLE	1
ENZON PHARMACEUTICALS INC	EQUITY	293904 10 8	270	33,351	SH	SOLE	1
EOG RESOURCES INC	EQUITY	26875P 10 1	11985	166,461	SH	SOLE	1
EOG RESOURCES INC	EQUITY	26875P 10 1	11577	157,791	SH	SOLE	2
EPICOR SOFTWARE CORP	EQUITY	29426L 10 8	541	40,298	SH	SOLE	1
EPIQ SYSTEMS INC	EQUITY	26882D 10 9	192	10,097	SH	SOLE	1
EPIX PHARMACEUTICALS INC	EQUITY	26881Q 10 1	62	17,632	SH	SOLE	1
EQUIFAX INC	EQUITY	294429 10 5	2225	59,735	SH	SOLE	1
EQUIFAX INC	EQUITY	294429 10 5	18	480	SH	SOLE	2
EQUINIX INC	EQUITY	29444U 50 2	754	11,736	SH	SOLE	1
EQUITABLE RESOURCES INC	EQUITY	294549 10 0	12806	350,743	SH	SOLE	1
EQUITY INNS INC	EQUITY	294703 10 3	665	41,040	SH	SOLE	1
EQUITY LIFESTYLE PROPERTIES IN	EQUITY	29472R 10 8	714	14,361	SH	SOLE	1
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741 10 3	14677	437,075	SH	SOLE	1
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741 10 3	45	1,500	SH	SOLE	2
EQUITY ONE INC	EQUITY	294752 10 0	690	28,111	SH	SOLE	1
EQUITY RESIDENTIAL	EQUITY	29476L 10 7	11934	255,048	SH	SOLE	1
EQUITY RESIDENTIAL	EQUITY	29476L 10 7	42	1,065	SH	SOLE	2

ERESEARCH TECHNOLOGY INC	EQUITY	29481V 10 8	552	38,390	SH	SOLE	1
ERICSSON	EQUITY	294821 60 8	13388	354,940	SH	SOLE	1
ERIE INDEMNITY CO	EQUITY	29530P 10 2	66	1,252	SH	SOLE	1
ESCALA GROUP INC	EQUITY	29605W 10 7	119	4,558	SH	SOLE	1
ESCALA GROUP INC	EQUITY	29605W 10 7	365	18,000	SH	SOLE	2
ESCALADE INC	EQUITY	296056 10 4	66	5,966	SH	SOLE	1
ESCO TECHNOLOGIES INC	EQUITY	296315 10 4	979	19,329	SH	SOLE	1
ESPEED INC	EQUITY	296643 10 9	127	15,919	SH	SOLE	1
ESSEX CORP	EQUITY	296744 10 5	286	13,006	SH	SOLE	1
ESSEX PROPERTY TRUST INC	EQUITY	297178 10 5	76	701	SH	SOLE	1
ESTEE LAUDER COS INC/THE	EQUITY	518439 10 4	6190	166,430	SH	SOLE	1
ESTERLINE TECHNOLOGIES CORP	EQUITY	297425 10 0	1051	24,577	SH	SOLE	1
ESTERLINE TECHNOLOGIES CORP	EQUITY	297425 10 0	8290	207,900	SH	SOLE	2
ETHAN ALLEN INTERIORS INC	EQUITY	297602 10 4	1057	25,157	SH	SOLE	1
EUROBANCSHARES INC	EQUITY	298716 10 1	83	7,000	SH	SOLE	1
EURONET WORLDWIDE INC	EQUITY	298736 10 9	894	23,625	SH	SOLE	1
EV3 INC	EQUITY	26928A 20 0	182	10,265	SH	SOLE	1
EV3 INC	EQUITY	26928A 20 0	2729	210,000	SH	SOLE	2
EVERGREEN INCOME ADVANTAGE FUN	EQUITY	30023Y 10 5	110	7,861	SH	DEFINED	4
EVERGREEN SOLAR INC	EQUITY	30033R 10 8	463	30,037	SH	SOLE	1
EW SCRIPPS CO	EQUITY	811054 20 4	1751	39,155	SH	SOLE	1
EW SCRIPPS CO	EQUITY	811054 20 4	15	315	SH	SOLE	2
EW SCRIPPS CO	EQUITY	811054 20 4	3	70	SH	DEFINED	4
EXAR CORP	EQUITY	300645 10 8	839	58,744	SH	SOLE	1
EXCEL TECHNOLOGY INC	EQUITY	30067T 10 3	270	9,166	SH	SOLE	1
EXELIXIS INC	EQUITY	30161Q 10 4	758	63,124	SH	SOLE	1
EXELON CORP	EQUITY	30161N 10 1	15389	290,905	SH	SOLE	1
EXELON CORP	EQUITY	30161N 10 1	131	2,463	SH	SOLE	2
EXPEDIA INC	EQUITY	30212P 10 5	533	26,280	SH	SOLE	1
EXPEDIA INC	EQUITY	30212P 10 5	14	692	SH	DEFINED	4
EXPEDITORS INTERNATIONAL WASHI	EQUITY	302130 10 9	27848	322,354	SH	SOLE	1
EXPONENT INC	EQUITY	30214U 10 2	192	6,066	SH	SOLE	1
EXPRESS SCRIPTS INC	EQUITY	302182 10 0	6561	74,636	SH	SOLE	1
EXPRESS SCRIPTS INC	EQUITY	302182 10 0	45	537	SH	SOLE	2
EXPRESSJET HOLDINGS INC	EQUITY	30218U 10 8	247	33,263	SH	SOLE	1
EXTRA SPACE STORAGE INC	EQUITY	30225T 10 2	666	38,762	SH	SOLE	1
EXTREME NETWORKS	EQUITY	30226D 10 6	465	92,663	SH	SOLE	1
EXXON MOBIL CORP	EQUITY	30231G 10 2	319889	5,256,076	SH	SOLE	1
EXXON MOBIL CORP	EQUITY	30231G 10 2	32819	584,277	SH	SOLE	2
EXXON MOBIL CORP	EQUITY	30231G 10 2	2361	38,793	SH	DEFINED	4
F5 NETWORKS INC	EQUITY	315616 10 2	6072	83,767	SH	SOLE	1
FACTSET RESEARCH SYSTEMS INC	EQUITY	303075 10 5	1157	26,099	SH	SOLE	1
FACTSET RESEARCH SYSTEMS INC	EQUITY	303075 10 5	12815	353,000	SH	SOLE	2
FAIR ISAAC CORP	EQUITY	303250 10 4	5414	136,646	SH	SOLE	1
FAIRCHILD SEMICONDUCTOR INTERN	EQUITY	303726 10 3	6541	343,023	SH	SOLE	1
FAIRMONT HOTELS & RESORTS INC	EQUITY	305204 10 9	4269	95,500	SH	SOLE	1
FAIRPOINT COMMUNICATIONS INC	EQUITY	305560 10 4	285	20,620	SH	SOLE	1
FALCONBRIDGE LTD	EQUITY	306104 10 0	3978	113,600	SH	OTHER	1
FALCONBRIDGE LTD	EQUITY	306104 10 0	2	61	SH	DEFINED	4
FALCONSTOR SOFTWARE INC	EQUITY	306137 10 0	174	18,374	SH	SOLE	1
FAMILY DOLLAR STORES INC	EQUITY	307000 10 9	1908	71,748	SH	SOLE	1
FAMILY DOLLAR STORES INC	EQUITY	307000 10 9	14	573	SH	SOLE	2
FANNIE MAE	EQUITY	313586 10 9	26906	523,468	SH	SOLE	1
FANNIE MAE	EQUITY	313586 10 9	174	3,573	SH	SOLE	2
FANNIE MAE	EQUITY	313586 10 9	8	162	SH	DEFINED	4
FARGO ELECTRONICS INC	EQUITY	30744P 10 2	162	9,609	SH	SOLE	1

FARGO ELECTRONICS INC	EQUITY	30744P	10	2	248	12,900	SH	SOLE	2
FARMER BROS CO	EQUITY	307675	10	8	114	5,106	SH	SOLE	1
FARMER MAC	EQUITY	313148	30	6	245	8,335	SH	SOLE	1
FARMERS CAPITAL BANK CORP	EQUITY	309562	10	6	146	4,631	SH	SOLE	1
FARO TECHNOLOGIES INC	EQUITY	311642	10	2	123	8,615	SH	SOLE	1
FASTENAL CO	EQUITY	311900	10	4	12722	268,729	SH	SOLE	1
FASTENAL CO	EQUITY	311900	10	4	8794	224,400	SH	SOLE	2
FASTENAL CO	EQUITY	311900	10	4	27	580	SH	DEFINED	4
FBL FINANCIAL GROUP INC	EQUITY	30239F	10	6	340	9,867	SH	SOLE	1
FEDERAL REALTY INVS TRUST	EQUITY	313747	20	6	111	1,475	SH	SOLE	1
FEDERAL SIGNAL CORP	EQUITY	313855	10	8	2527	136,596	SH	SOLE	1
FEDERATED DEPARTMENT STORES IN	EQUITY	31410H	10	1	9295	127,322	SH	SOLE	1
FEDERATED DEPARTMENT STORES IN	EQUITY	31410H	10	1	67	1,005	SH	SOLE	2
FEDERATED INVESTORS INC	EQUITY	314211	10	3	13387	342,820	SH	SOLE	1
FEDERATED INVESTORS INC	EQUITY	314211	10	3	12	312	SH	SOLE	2
FEDEX CORP	EQUITY	31428X	10	6	14972	132,566	SH	SOLE	1
FEDEX CORP	EQUITY	31428X	10	6	116	1,119	SH	SOLE	2
FEDEX CORP	EQUITY	31428X	10	6	40	358	SH	DEFINED	4
FEI CO	EQUITY	30241L	10	9	361	18,162	SH	SOLE	1
FELCOR LODGING TRUST INC	EQUITY	31430F	10	1	803	38,046	SH	SOLE	1
FERRO CORP	EQUITY	315405	10	0	2377	118,864	SH	SOLE	1
FIDELITY BANKSHARES INC	EQUITY	31604Q	10	7	574	17,058	SH	SOLE	1
FIDELITY NATIONAL FINANCIAL IN	EQUITY	316326	10	7	12962	364,813	SH	SOLE	1
FIDELITY NATIONAL INFORMATION	EQUITY	31620M	10	6	8040	198,275	SH	SOLE	1
FIDELITY NATIONAL TITLE GROUP	EQUITY	31620R	10	5	19	852	SH	SOLE	1
FIELDSTONE INVESTMENT CORP	EQUITY	31659U	30	0	2701	228,895	SH	SOLE	1
FIFTH THIRD BANCORP	EQUITY	316773	10	0	16223	412,177	SH	SOLE	1
FIFTH THIRD BANCORP	EQUITY	316773	10	0	77	2,049	SH	SOLE	2
FILENET CORP	EQUITY	316869	10	6	841	31,130	SH	SOLE	1
FINANCIAL FEDERAL CORP	EQUITY	317492	10	6	582	19,870	SH	SOLE	1
FINANCIAL INSTITUTIONS INC	EQUITY	317585	40	4	130	6,870	SH	SOLE	1
FINANCIAL SELECT SECTOR SPDR F	EQUITY	81369Y	60	5	204	6,270	SH	DEFINED	4
FINISAR CORP	EQUITY	31787A	10	1	3395	689,966	SH	SOLE	1
FINISAR CORP	EQUITY	31787A	10	1	717	144,800	SH	SOLE	3
FINISH LINE	EQUITY	317923	10	0	526	32,005	SH	SOLE	1
FIRST ACCEPTANCE CORP	EQUITY	318457	10	8	172	12,915	SH	SOLE	1
FIRST ADVANTAGE CORP	EQUITY	31845F	10	0	146	6,050	SH	SOLE	1
FIRST AMERICAN CORP	EQUITY	318522	30	7	7871	201,002	SH	SOLE	1
FIRST BANCORP/PUERTO RICO	EQUITY	318672	10	2	643	52,049	SH	SOLE	1
FIRST BANCORP/TROY NC	EQUITY	318910	10	6	194	8,656	SH	SOLE	1
FIRST BUSEY CORP	EQUITY	319383	10	5	224	10,628	SH	SOLE	1
FIRST CASH FINANCIAL SERVICES	EQUITY	31942D	10	7	388	19,420	SH	SOLE	1
FIRST CHARTER CORP	EQUITY	319439	10	5	571	23,106	SH	SOLE	1
FIRST CITIZENS BANCSHARES INC/	EQUITY	31946M	10	3	885	4,586	SH	SOLE	1
FIRST COMMONWEALTH FINANCIAL C	EQUITY	319829	10	7	780	53,182	SH	SOLE	1
FIRST COMMUNITY BANCORP INC/CA	EQUITY	31983B	10	1	644	11,169	SH	SOLE	1
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A	10	3	245	7,663	SH	SOLE	1
FIRST DATA CORP	EQUITY	319963	10	4	23876	509,948	SH	SOLE	1
FIRST DATA CORP	EQUITY	319963	10	4	121	2,820	SH	SOLE	2
FIRST DATA CORP	EQUITY	319963	10	4	7	150	SH	DEFINED	4
FIRST DEFIANCE FINANCIAL CORP	EQUITY	32006W	10	6	141	5,344	SH	SOLE	1
FIRST FINANCIAL BANCORP	EQUITY	320209	10	9	408	24,503	SH	SOLE	1
FIRST FINANCIAL BANKSHARES INC	EQUITY	32020R	10	9	536	13,986	SH	SOLE	1
FIRST FINANCIAL BANKSHARES INC	EQUITY	32020R	10	9	117	3,063	SH	DEFINED	4
FIRST FINANCIAL CORP/IN	EQUITY	320218	10	0	306	10,260	SH	SOLE	1
FIRST FINANCIAL HOLDINGS INC	EQUITY	320239	10	6	298	9,393	SH	SOLE	1

FIRST HORIZON NATIONAL CORP	EQUITY	320517 10 5	10544	253,168	SH	SOLE		1
FIRST HORIZON NATIONAL CORP	EQUITY	320517 10 5	18	465	SH	SOLE		2
FIRST HORIZON NATIONAL CORP	EQUITY	320517 10 5	58	1,385	SH	DEFINED		4
FIRST HORIZON PHARMACEUTICAL C	EQUITY	32051K 10 6	1578	62,601	SH	SOLE		1
FIRST HORIZON PHARMACEUTICAL C	EQUITY	32051K 10 6	4558	180,800	SH	SOLE		3
FIRST INDIANA CORP	EQUITY	32054R 10 8	284	10,163	SH	SOLE		1
FIRST INDUSTRIAL REALTY TRUST	EQUITY	32054K 10 3	6581	154,148	SH	SOLE		1
FIRST MARBLEHEAD CORP/THE	EQUITY	320771 10 8	28	636	SH	SOLE		1
FIRST MERCHANTS CORP	EQUITY	320817 10 9	373	14,068	SH	SOLE		1
FIRST MIDWEST BANCORP INC/IL	EQUITY	320867 10 4	1271	34,749	SH	SOLE		1
FIRST NIAGARA FINANCIAL GROUP	EQUITY	33582V 10 8	4663	318,053	SH	SOLE		1
FIRST OAK BROOK BANCSHARES INC	EQUITY	335847 20 8	135	5,035	SH	SOLE		1
FIRST PLACE FINANCIAL CORP/OH	EQUITY	33610T 10 9	283	11,394	SH	SOLE		1
FIRST POTOMAC REALTY TRUST	EQUITY	33610F 10 9	421	14,903	SH	SOLE		1
FIRST REGIONAL BANCORP/LOS ANG	EQUITY	33615C 10 1	164	1,841	SH	SOLE		1
FIRST REPUBLIC BANK/SAN FRANCI	EQUITY	336158 10 0	623	16,461	SH	SOLE		1
FIRST SOUTH BANCORP INC/WASHIN	EQUITY	33646W 10 0	140	3,688	SH	SOLE		1
FIRST STATE BANCORPORATION/NM	EQUITY	336453 10 5	310	11,673	SH	SOLE		1
FIRSTENERGY CORP	EQUITY	337932 10 7	7056	144,298	SH	SOLE		1
FIRSTENERGY CORP	EQUITY	337932 10 7	60	1,218	SH	SOLE		2
FIRSTFED FINANCIAL CORP	EQUITY	337907 10 9	1458	24,371	SH	SOLE		1
FIRSTMERIT CORP	EQUITY	337915 10 2	4149	168,241	SH	SOLE		1
FISERV INC	EQUITY	337738 10 8	4213	99,008	SH	SOLE		1
FISERV INC	EQUITY	337738 10 8	29	681	SH	SOLE		2
FISHER COMMUNICATIONS INC	EQUITY	337756 20 9	225	5,029	SH	SOLE		1
FISHER SCIENTIFIC INTERNATIONA	EQUITY	338032 20 4	3877	56,976	SH	SOLE		1
FISHER SCIENTIFIC INTERNATIONA	EQUITY	338032 20 4	7377	119,253	SH	SOLE		2
FISHER SCIENTIFIC INTERNATIONA	EQUITY	338032 20 4	7	100	SH	DEFINED		4
FISHER SCIENTIFIC INTL	CORP BOND	338032 AX 3	2148	2,000,000	PRN	SOLE		1
FISHER SCIENTIFIC INTL	CORP BOND	338032 AW 5	2	1,000	PRN	DEFINED		4
FLAG FINANCIAL CORP	EQUITY	33832H 10 7	7	400	SH	DEFINED		4
FLAGSTAR BANCORP INC	EQUITY	337930 10 1	397	26,320	SH	SOLE		1
FLAHERTY & CRUMRINE PREFERRED	EQUITY	33848E 10 6	6	524	SH	DEFINED		4
FLAHERTY & CRUMRINE PREFERRED	EQUITY	338480 10 6	863	53,669	SH	DEFINED		4
FLANDERS CORP	EQUITY	338494 10 7	767	65,682	SH	SOLE		1
FLEETWOOD ENTERPRISES INC	EQUITY	339099 10 3	536	48,000	SH	SOLE		1
FLIR SYSTEMS INC	EQUITY	302445 10 1	42	1,490	SH	SOLE		1
FLIR SYSTEMS INC	EQUITY	302445 10 1	125	4,399	SH	DEFINED		4
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632 10 8	1328	24,635	SH	SOLE		1
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632 10 8	6	115	SH	DEFINED		4
FLORIDA ROCK INDUSTRIES INC	EQUITY	341140 10 1	6718	119,493	SH	SOLE		1
FLOW INTERNATIONAL CORP	EQUITY	343468 10 4	1036	78,700	SH	SOLE		1
FLOWERS FOODS INC	EQUITY	343498 10 1	2553	85,972	SH	SOLE		1
FLOWSERVE CORP	EQUITY	34354P 10 5	9255	158,631	SH	SOLE		1
FLUOR CORP	EQUITY	343412 10 2	7528	87,742	SH	SOLE		1
FLUOR CORP	EQUITY	343412 10 2	25	321	SH	SOLE		2
FLUSHING FINANCIAL CORP	EQUITY	343873 10 5	255	14,617	SH	SOLE		1
FMC CORP	EQUITY	302491 30 3	5048	81,440	SH	SOLE		1
FMC TECHNOLOGIES INC	EQUITY	30249U 10 1	7365	143,789	SH	SOLE		1
FMC TECHNOLOGIES INC	EQUITY	30249U 10 1	61	1,200	SH	DEFINED		4
FNB CORP/PA	EQUITY	302520 10 1	731	42,773	SH	SOLE		1
FNB CORP/VA	EQUITY	302930 10 2	188	5,538	SH	SOLE		1
FNX MINING CO INC	EQUITY	30253R 10 1	1863	167,300	SH	OTHER		1
FOCUS MEDIA HOLDING LTD	EQUITY	34415V 10 9	12	205	SH	DEFINED		4
FOMENTO ECONOMICO MEXICANO SA	EQUITY	344419 10 6	6	69	SH	DEFINED		4
FOOT LOCKER INC	EQUITY	344849 10 4	7829	327,864	SH	SOLE		1

FORD MOTOR CO	EQUITY	345370 86 0	9138	1,148,014	SH	SOLE	1
FORD MOTOR CO	EQUITY	345370 86 0	53	6,858	SH	SOLE	2
FORD MOTOR CO	EQUITY	345370 86 0	1	125	SH	DEFINED	4
FORDING CANADIAN COAL TRUST	EQUITY	345425 10 2	581	15,303	SH	DEFINED	4
FOREST CITY ENTERPRISES INC	EQUITY	345550 10 7	76	1,610	SH	SOLE	1
FOREST LABORATORIES INC	EQUITY	345838 10 6	8899	199,389	SH	SOLE	1
FOREST LABORATORIES INC	EQUITY	345838 10 6	51	1,248	SH	SOLE	2
FOREST OIL CORP	EQUITY	346091 70 5	5214	140,235	SH	SOLE	1
FORMFACTOR INC	EQUITY	346375 10 8	1011	25,723	SH	SOLE	1
FORRESTER RESEARCH INC	EQUITY	346563 10 9	220	9,849	SH	SOLE	1
FORTUNE BRANDS INC	EQUITY	349631 10 1	5428	67,322	SH	SOLE	1
FORTUNE BRANDS INC	EQUITY	349631 10 1	9451	121,140	SH	SOLE	2
FORTUNE BRANDS INC	EQUITY	349631 10 1	23	285	SH	DEFINED	4
FORTUNET INC	EQUITY	34969Q 10 0	1081	75,300	SH	SOLE	3
FORWARD AIR CORP	EQUITY	349853 10 1	916	24,574	SH	SOLE	1
FORWARD INDUSTRIES INC	EQUITY	349862 30 0	8	735	SH	DEFINED	4
FOSSIL INC	EQUITY	349882 10 0	684	36,806	SH	SOLE	1
FOUNDATION COAL HOLDINGS INC	EQUITY	35039W 10 0	3636	88,381	SH	SOLE	1
FOUNDRY NETWORKS INC	EQUITY	35063R 10 0	1690	93,057	SH	SOLE	1
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A 10 3	323	10,558	SH	SOLE	1
FPIC INSURANCE GROUP INC	EQUITY	302563 10 1	292	7,727	SH	SOLE	1
FPL GROUP INC	EQUITY	302571 10 4	7087	176,569	SH	SOLE	1
FPL GROUP INC	EQUITY	302571 10 4	17865	429,858	SH	SOLE	2
FRANKLIN BANK CORP/HOUSTON TX	EQUITY	352451 10 8	295	15,364	SH	SOLE	1
FRANKLIN BANK CORP/HOUSTON TX	EQUITY	352451 10 8	1707	94,900	SH	SOLE	2
FRANKLIN BANK CORP/HOUSTON TX	EQUITY	352451 10 8	12787	804,100	SH	SOLE	2
FRANKLIN ELECTRIC CO INC	EQUITY	353514 10 2	923	16,896	SH	SOLE	1
FRANKLIN RESOURCES INC	EQUITY	354613 10 1	6274	66,579	SH	SOLE	1
FRANKLIN RESOURCES INC	EQUITY	354613 10 1	52	549	SH	SOLE	2
FREDDIE MAC	EQUITY	313400 30 1	40655	666,469	SH	SOLE	1
FREDDIE MAC	EQUITY	313400 30 1	167	2,550	SH	SOLE	2
FREDDIE MAC	EQUITY	313400 30 1	6	100	SH	DEFINED	4
FRED'S INC	EQUITY	356108 10 0	401	30,274	SH	SOLE	1
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D 85 7	7806	130,594	SH	SOLE	1
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D 85 7	36	678	SH	SOLE	2
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D 85 7	2194	36,700	SH	SOLE	3
FREESCALE SEMICONDUCTOR INC	EQUITY	35687M 20 6	5303	190,979	SH	SOLE	1
FREESCALE SEMICONDUCTOR INC	EQUITY	35687M 20 6	38	1,515	SH	SOLE	2
FREESCALE SEMICONDUCTOR INC	EQUITY	35687M 20 6	9	338	SH	DEFINED	4
FREIGHTCAR AMERICA INC	EQUITY	357023 10 0	405	6,367	SH	SOLE	1
FREMONT GENERAL CORP	EQUITY	357288 10 9	2315	107,363	SH	SOLE	1
FRIEDMAN BILLINGS RAMSEY GROUP	EQUITY	358434 10 8	40	4,291	SH	SOLE	1
FRIEDMAN BILLINGS RAMSEY GROUP	EQUITY	358434 10 8	8	800	SH	DEFINED	4
FRONTIER AIRLINES, INC.	EQUITY	359065 10 9	209	27,107	SH	SOLE	1
FRONTIER FINANCIAL CORP	EQUITY	35907K 10 5	619	18,726	SH	SOLE	1
FRONTIER OIL CORP	EQUITY	35914P 10 5	2473	41,670	SH	SOLE	1
FRONTIER OIL CORP	EQUITY	35914P 10 5	642	17,100	SH	SOLE	2
FRONTLINE LTD	EQUITY	G3682E 12 7	177	5,321	SH	DEFINED	4
FROZEN FOOD EXPRESS INDUSTRIES	EQUITY	359360 10 4	119	11,397	SH	SOLE	1
FTD GROUP INC	EQUITY	30267U 10 8	93	9,639	SH	SOLE	1
FTI CONSULTING INC	EQUITY	302941 10 9	847	29,678	SH	SOLE	1
FUELCELL ENERGY INC	EQUITY	35952H 10 6	420	36,642	SH	SOLE	1
FUELCELL ENERGY INC	EQUITY	35952H 10 6	10	900	SH	DEFINED	4
FULTON FINANCIAL CORP	EQUITY	360271 10 0	86	5,020	SH	SOLE	1
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921 10 0	3500	142,781	SH	SOLE	1
FX ENERGY INC	EQUITY	302695 10 1	138	26,347	SH	SOLE	1

G&K SERVICES INC	EQUITY	361268	10	5	627	14,736	SH	SOLE	1
GABELLI EQUITY TRUST INC	EQUITY	362397	10	1	293	34,508	SH	DEFINED	4
GAMCO INVESTORS INC	EQUITY	361438	10	4	217	5,423	SH	SOLE	1
GAMESTOP CORP	EQUITY	36467W	10	9	7542	159,996	SH	SOLE	1
GANNETT CO INC	EQUITY	364730	10	1	7586	126,604	SH	SOLE	1
GANNETT CO INC	EQUITY	364730	10	1	54	885	SH	SOLE	2
GAP INC/THE	EQUITY	364760	10	8	13355	714,949	SH	SOLE	1
GAP INC/THE	EQUITY	364760	10	8	37	2,118	SH	SOLE	2
GAP INC/THE	EQUITY	364760	10	8	52	2,775	SH	DEFINED	4
GARDNER DENVER INC	EQUITY	365558	10	5	1245	19,091	SH	SOLE	1
GARTNER INC	EQUITY	366651	10	7	2277	163,251	SH	SOLE	1
GASCO ENERGY INC	EQUITY	367220	10	0	321	57,335	SH	SOLE	1
GATEWAY INC	EQUITY	367626	10	8	683	311,857	SH	SOLE	1
GATEWAY INC	EQUITY	367626	10	8	2	978	SH	SOLE	2
GATX CORP	EQUITY	361448	10	3	5729	138,756	SH	SOLE	1
GATX CORP	EQUITY	361448	10	3	628	17,400	SH	SOLE	2
GAYLORD ENTERTAINMENT CO	EQUITY	367905	10	6	1385	30,521	SH	SOLE	1
GB&T BANCSHARES INC	EQUITY	361462	10	4	215	9,631	SH	SOLE	1
GEHL CO	EQUITY	368483	10	3	1349	40,727	SH	SOLE	1
GEHL CO	EQUITY	368483	10	3	17	525	SH	DEFINED	4
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W	10	6	573	187,245	SH	SOLE	1
GENCORP INC	EQUITY	368682	10	0	851	41,409	SH	SOLE	1
GENENTECH INC	EQUITY	368710	40	6	21385	253,050	SH	SOLE	1
GENENTECH INC	EQUITY	368710	40	6	45021	509,600	SH	SOLE	2
GENENTECH INC	EQUITY	368710	40	6	2	20	SH	DEFINED	4
GENERAL CABLE CORP	EQUITY	369300	10	8	912	30,067	SH	SOLE	1
GENERAL CABLE CORP	EQUITY	369300	10	8	496	25,200	SH	SOLE	2
GENERAL CABLE CORP	EQUITY	369300	10	8	866	28,544	SH	DEFINED	4
GENERAL COMMUNICATION INC	EQUITY	369385	10	9	510	42,150	SH	SOLE	1
GENERAL DYNAMICS CORP	EQUITY	369550	10	8	39099	611,114	SH	SOLE	1
GENERAL DYNAMICS CORP	EQUITY	369550	10	8	85	744	SH	SOLE	2
GENERAL DYNAMICS CORP	EQUITY	369550	10	8	23	360	SH	DEFINED	4
GENERAL ELECTRIC CO	EQUITY	369604	10	3	319441	9,184,668	SH	SOLE	1
GENERAL ELECTRIC CO	EQUITY	369604	10	3	94903	2,707,653	SH	SOLE	2
GENERAL ELECTRIC CO	EQUITY	369604	10	3	886	25,466	SH	DEFINED	4
GENERAL GROWTH PROPERTIES INC	EQUITY	370021	10	7	238	4,863	SH	SOLE	1
GENERAL MILLS INC	EQUITY	370334	10	4	36456	719,332	SH	SOLE	1
GENERAL MILLS INC	EQUITY	370334	10	4	65	1,311	SH	SOLE	2
GENERAL MOTORS CORP	EQUITY	370442	10	5	6177	290,419	SH	SOLE	1
GENERAL MOTORS CORP	EQUITY	370442	10	5	41	2,088	SH	SOLE	2
GENERAL MOTORS CORP	EQUITY	370442	10	5	48	2,261	SH	DEFINED	4
GENESCO INC	EQUITY	371532	10	2	668	17,165	SH	SOLE	1
GENESCO INC	EQUITY	371532	10	2	559	14,400	SH	SOLE	2
GENESEE & WYOMING INC	EQUITY	371559	10	5	814	26,547	SH	SOLE	1
GENESEE & WYOMING INC	EQUITY	371559	10	5	308	10,055	SH	DEFINED	4
GENESIS HEALTHCARE CORP	EQUITY	37184D	10	1	662	15,072	SH	SOLE	1
GENESIS MICROCHIP INC	EQUITY	37184C	10	3	458	26,874	SH	SOLE	1
GENITOPE CORP	EQUITY	37229P	50	7	192	22,039	SH	SOLE	1
GENLYTE GROUP INC	EQUITY	372302	10	9	1242	18,232	SH	SOLE	1
GENOMIC HEALTH INC	EQUITY	37244C	10	1	40	3,833	SH	SOLE	1
GEN-PROBE INC	EQUITY	36866T	10	3	5938	107,734	SH	SOLE	1
GENTEX CORP	EQUITY	371901	10	9	5662	324,308	SH	SOLE	1
GENTIVA HEALTH SERVICES INC	EQUITY	37247A	10	2	323	17,748	SH	SOLE	1
GENUINE PARTS CO	EQUITY	372460	10	5	3551	81,024	SH	SOLE	1
GENUINE PARTS CO	EQUITY	372460	10	5	28	642	SH	SOLE	2
GENWORTH FINANCIAL INC	EQUITY	37247D	10	6	5741	171,737	SH	SOLE	1

GENWORTH FINANCIAL INC	EQUITY	37247D 10 6	48	1,389	SH	SOLE	2
GENZYME CORP	EQUITY	372917 10 4	8935	132,921	SH	SOLE	1
GENZYME CORP	EQUITY	372917 10 4	55807	788,454	SH	SOLE	2
GEO GROUP INC/THE	EQUITY	36159R 10 3	242	7,272	SH	SOLE	1
GEORGIA GULF CORP	EQUITY	373200 20 3	674	25,947	SH	SOLE	1
GERON CORP	EQUITY	374163 10 3	404	48,601	SH	SOLE	1
GETTY IMAGES INC	EQUITY	374276 10 3	89	1,189	SH	SOLE	1
GETTY REALTY CORP	EQUITY	374297 10 9	388	13,323	SH	SOLE	1
GEVITY HR INC	EQUITY	374393 10 6	514	21,034	SH	SOLE	1
GFI GROUP INC	EQUITY	361652 20 9	231	4,456	SH	SOLE	1
GFI GROUP INC	EQUITY	361652 20 9	583	12,300	SH	SOLE	2
GIANT INDUSTRIES INC	EQUITY	374508 10 9	763	10,969	SH	SOLE	1
GIBRALTAR INDUSTRIES INC	EQUITY	374689 10 7	540	18,317	SH	SOLE	1
GILDAN ACTIVEWEAR INC	EQUITY	375916 10 3	733	17,100	SH	SOLE	2
GILDAN ACTIVEWEAR INC	EQUITY	375916 10 3	362	7,645	SH	DEFINED	4
GILEAD SCIENCES INC	EQUITY	375558 10 3	75544	1,214,252	SH	SOLE	1
GILEAD SCIENCES INC	EQUITY	375558 10 3	89	1,689	SH	SOLE	2
GLACIER BANCORP INC	EQUITY	37637Q 10 5	737	23,743	SH	SOLE	1
GLADSTONE CAPITAL CORP	EQUITY	376535 10 0	185	8,592	SH	SOLE	1
GLADSTONE INVESTMENT CORP	EQUITY	376546 10 7	190	12,592	SH	SOLE	1
GLAMIS GOLD LTD	EQUITY	376775 10 2	2592	80,000	SH	OTHER	1
GLATFELTER	EQUITY	377316 10 4	2296	125,240	SH	SOLE	1
GLAXOSMITHKLINE PLC	EQUITY	37733W 10 5	13	250	SH	DEFINED	4
GLENAYRE TECHNOLOGIES INC	EQUITY	377899 10 9	267	50,890	SH	SOLE	1
GLENBOROUGH REALTY TRUST INC	EQUITY	37803P 10 5	500	22,973	SH	SOLE	1
GLIMCHER REALTY TRUST	EQUITY	379302 10 2	773	27,219	SH	SOLE	1
GLOBAL CASH ACCESS INC	EQUITY	378967 10 3	214	12,243	SH	SOLE	1
GLOBAL IMAGING SYSTEMS INC	EQUITY	37934A 10 0	678	17,847	SH	SOLE	1
GLOBAL INDUSTRIES LTD	EQUITY	379336 10 0	912	62,965	SH	SOLE	1
GLOBAL INDUSTRIES LTD	EQUITY	379336 10 0	9734	973,000	SH	SOLE	2
GLOBAL PAYMENTS INC	EQUITY	37940X 10 2	1702	32,101	SH	SOLE	1
GLOBAL PAYMENTS INC	EQUITY	37940X 10 2	713	15,300	SH	SOLE	2
GLOBAL POWER EQUIPMENT GROUP I	EQUITY	37941P 10 8	105	27,185	SH	SOLE	1
GLOBAL SIGNAL INC	EQUITY	37944Q 10 3	18	366	SH	SOLE	1
GLOBETEL COMMUNICATIONS CORP	EQUITY	37958F 20 9	130	52,184	SH	SOLE	1
GMH COMMUNITIES TRUST	EQUITY	36188G 10 2	351	30,184	SH	SOLE	1
GOLD BANC CORP INC	EQUITY	379907 10 8	546	29,778	SH	SOLE	1
GOLD KIST INC	EQUITY	380614 10 7	495	39,164	SH	SOLE	1
GOLDCORP INC	EQUITY	380956 40 9	2148	73,375	SH	OTHER	1
GOLDEN TELECOM INC	EQUITY	38122G 10 7	1038	34,538	SH	SOLE	1
GOLDEN WEST FINANCIAL CORP	EQUITY	381317 10 6	7567	111,447	SH	SOLE	1
GOLDEN WEST FINANCIAL CORP	EQUITY	381317 10 6	62	942	SH	SOLE	2
GOLDMAN SACHS GROUP INC	EQUITY	38141G 10 4	29976	190,979	SH	SOLE	1
GOLDMAN SACHS GROUP INC	EQUITY	38141G 10 4	44838	351,096	SH	SOLE	2
GOLDMAN SACHS GROUP INC	EQUITY	38141G 10 4	13	82	SH	DEFINED	4
GOLF GALAXY INC	EQUITY	381639 10 3	75	3,447	SH	SOLE	1
GOODRICH CORP	EQUITY	382388 10 6	2483	56,936	SH	SOLE	1
GOODRICH CORP	EQUITY	382388 10 6	49166	1,196,253	SH	SOLE	2
GOODRICH PETROLEUM CORP	EQUITY	382410 40 5	210	7,782	SH	SOLE	1
GOODYEAR TIRE & RUBBER CO/THE	EQUITY	382550 10 1	2032	140,311	SH	SOLE	1
GOODYEAR TIRE & RUBBER CO/THE	EQUITY	382550 10 1	11	651	SH	SOLE	2
GOOGLE INC	EQUITY	38259P 50 8	37690	96,640	SH	SOLE	1
GOOGLE INC	EQUITY	38259P 50 8	47045	113,400	SH	SOLE	2
GOOGLE INC	EQUITY	38259P 50 8	9	24	SH	DEFINED	4
GORMAN-RUPP CO/THE	EQUITY	383082 10 4	170	6,961	SH	SOLE	1
GRACO INC	EQUITY	384109 10 4	6537	143,889	SH	SOLE	1

GRAFTECH INTERNATIONAL LTD	EQUITY	384313 10 2	453	74,215	SH	SOLE	1
GRAMERCY CAPITAL CORP/NEW YORK	EQUITY	384871 10 9	314	12,600	SH	SOLE	1
GRANITE CONSTRUCTION INC	EQUITY	387328 10 7	4611	94,724	SH	SOLE	1
GRANT PRIDECO INC	EQUITY	38821G 10 1	22501	525,229	SH	SOLE	1
GRANT PRIDECO INC	EQUITY	38821G 10 1	1915	44,700	SH	SOLE	3
GRANT PRIDECO INC	EQUITY	38821G 10 1	3	63	SH	DEFINED	4
GRAPHIC PACKAGING CORP	EQUITY	388688 10 3	103	49,534	SH	SOLE	1
GRAY TELEVISION INC	EQUITY	389375 10 6	276	32,880	SH	SOLE	1
GREAT AMERICAN FINANCIAL RESOU	EQUITY	389915 10 9	127	6,435	SH	SOLE	1
GREAT ATLANTIC & PACIFIC TEA C	EQUITY	390064 10 3	464	13,288	SH	SOLE	1
GREAT PLAINS ENERGY INC	EQUITY	391164 10 0	4435	157,566	SH	SOLE	1
GREAT SOUTHERN BANCORP INC	EQUITY	390905 10 7	229	7,916	SH	SOLE	1
GREAT WOLF RESORTS INC	EQUITY	391523 10 7	225	19,375	SH	SOLE	1
GREATBATCH INC	EQUITY	39153L 10 6	945	43,110	SH	SOLE	1
GREATER BAY BANCORP	EQUITY	391648 10 2	3984	143,608	SH	SOLE	1
GREEN MOUNTAIN COFFEE ROASTERS	EQUITY	393122 10 6	133	3,357	SH	SOLE	1
GREENBRIER COS INC	EQUITY	393657 10 1	189	4,726	SH	SOLE	1
GREENE COUNTY BANCSHARES INC	EQUITY	394361 20 8	180	6,153	SH	SOLE	1
GREENFIELD ONLINE INC	EQUITY	395150 10 5	75	12,496	SH	SOLE	1
GREENHILL & CO INC	EQUITY	395259 10 4	701	10,599	SH	SOLE	1
GREENHILL & CO INC	EQUITY	395259 10 4	489	8,700	SH	SOLE	2
GREIF INC	EQUITY	397624 10 7	802	11,724	SH	SOLE	1
GREY WOLF INC	EQUITY	397888 10 8	1080	145,131	SH	SOLE	1
GREY WOLF INC	EQUITY	397888 10 8	392	50,700	SH	SOLE	2
GRIFFON CORP	EQUITY	398433 10 2	551	22,162	SH	SOLE	1
GROUP 1 AUTOMOTIVE INC	EQUITY	398905 10 9	1124	23,640	SH	SOLE	1
GRUPO AEROPORTUARIO DEL PACIFI	EQUITY	400506 10 1	4533	141,890	SH	SOLE	1
GRUPO TELEVISA SA	EQUITY	40049J 20 6	510	25,640	SH	DEFINED	4
GSI COMMERCE INC	EQUITY	36238G 10 2	422	24,805	SH	SOLE	1
GTECH HOLDINGS CORP	EQUITY	400518 10 6	9543	280,254	SH	SOLE	1
GTX INC	EQUITY	40052B 10 8	77	7,065	SH	SOLE	1
GUESS ? INC	EQUITY	401617 10 5	1124	28,737	SH	SOLE	1
GUESS ? INC	EQUITY	401617 10 5	897	25,200	SH	SOLE	2
GUIDANT CORP	EQUITY	401698 10 5	13037	167,017	SH	SOLE	1
GUIDANT CORP	EQUITY	401698 10 5	79	1,224	SH	SOLE	2
GUIDANT CORP	EQUITY	401698 10 5	6	73	SH	DEFINED	4
GUITAR CENTER INC	EQUITY	402040 10 9	938	19,668	SH	SOLE	1
GULF ISLAND FABRICATION INC	EQUITY	402307 10 2	189	7,996	SH	SOLE	1
GULFMARK OFFSHORE INC	EQUITY	402629 10 9	313	11,274	SH	SOLE	1
GYMBOREE CORP	EQUITY	403777 10 5	2445	93,910	SH	SOLE	1
H&Q HEALTHCARE INVESTORS	EQUITY	404052 10 2	249	13,269	SH	DEFINED	4
H&R BLOCK INC	EQUITY	093671 10 5	3259	150,554	SH	SOLE	1
H&R BLOCK INC	EQUITY	093671 10 5	30	1,209	SH	SOLE	2
HAEMONETICS CORP/MASS	EQUITY	405024 10 0	1299	25,578	SH	SOLE	1
HAEMONETICS CORP/MASS	EQUITY	405024 10 0	1466	30,000	SH	SOLE	2
HAIN CELESTIAL GROUP INC	EQUITY	405217 10 0	582	22,211	SH	SOLE	1
HALLIBURTON CO	EQUITY	406216 10 1	19401	265,688	SH	SOLE	1
HALLIBURTON CO	EQUITY	406216 10 1	117	1,893	SH	SOLE	2
HALLIBURTON CO	EQUITY	406216 10 1	26	357	SH	DEFINED	4
HALLIBURTON COMPANY	CORP BOND	406216 AM 3	2520	1,275,000	PRN	SOLE	1
HALLIBURTON COMPANY	CORP BOND	406216 AM 3	6	3,000	PRN	DEFINED	4
HANCOCK HOLDING CO	EQUITY	410120 10 9	946	20,345	SH	SOLE	1
HANDLEMAN CO	EQUITY	410252 10 0	151	15,702	SH	SOLE	1
HANDLEMAN CO	EQUITY	410252 10 0	2	200	SH	DEFINED	4
HANMI FINANCIAL CORP	EQUITY	410495 10 5	548	30,342	SH	SOLE	1
HANOVER COMPRESSOR CO	EQUITY	410768 10 5	4821	258,927	SH	SOLE	1

HANOVER INSURANCE GROUP INC/TH	EQUITY	410867	10	5	5918	112,899	SH	SOLE	1
HANSEN NATURAL CORP	EQUITY	411310	10	5	1430	11,347	SH	SOLE	1
HANSEN NATURAL CORP	EQUITY	411310	10	5	473	6,000	SH	SOLE	2
HANSEN NATURAL CORP	EQUITY	411310	10	5	50	397	SH	DEFINED	4
HARBOR FLORIDA BANCSHARES INC	EQUITY	411901	10	1	599	15,821	SH	SOLE	1
HARLEY-DAVIDSON INC	EQUITY	412822	10	8	14414	277,827	SH	SOLE	1
HARLEY-DAVIDSON INC	EQUITY	412822	10	8	52	1,014	SH	SOLE	2
HARLEY-DAVIDSON INC	EQUITY	412822	10	8	33	633	SH	DEFINED	4
HARLEYSVILLE GROUP INC	EQUITY	412824	10	4	299	10,075	SH	SOLE	1
HARLEYSVILLE NATIONAL CORP	EQUITY	412850	10	9	477	20,955	SH	SOLE	1
HARMAN INTERNATIONAL INDUSTRIE	EQUITY	413086	10	9	3806	34,245	SH	SOLE	1
HARMAN INTERNATIONAL INDUSTRIE	EQUITY	413086	10	9	5548	56,700	SH	SOLE	2
HARMONIC INC	EQUITY	413160	10	2	354	55,586	SH	SOLE	1
HARRAH'S ENTERTAINMENT INC	EQUITY	413619	10	7	6641	85,182	SH	SOLE	1
HARRAH'S ENTERTAINMENT INC	EQUITY	413619	10	7	48	678	SH	SOLE	2
HARRIS & HARRIS GROUP INC	EQUITY	413833	10	4	220	15,783	SH	SOLE	1
HARRIS CORP	EQUITY	413875	10	5	13302	281,290	SH	SOLE	1
HARRIS CORP	EQUITY	413875	10	5	310	6,550	SH	DEFINED	4
HARRIS INTERACTIVE INC	EQUITY	414549	10	5	219	38,916	SH	SOLE	1
HARSCO CORP	EQUITY	415864	10	7	7258	87,845	SH	SOLE	1
HARTE-HANKS INC	EQUITY	416196	10	3	3260	119,181	SH	SOLE	1
HARTFORD FINANCIAL SERVICES GR	EQUITY	416515	10	4	45913	569,974	SH	SOLE	1
HARTFORD FINANCIAL SERVICES GR	EQUITY	416515	10	4	95	1,110	SH	SOLE	2
HARTFORD FINANCIAL SERVICES GR	EQUITY	416515	10	4	1203	14,940	SH	DEFINED	4
HARTMARX CORP	EQUITY	417119	10	4	175	19,615	SH	SOLE	1
HARVEST NATURAL RESOURCES INC	EQUITY	41754V	10	3	278	28,622	SH	SOLE	1
HASBRO INC	EQUITY	418056	10	7	2976	141,022	SH	SOLE	1
HASBRO INC	EQUITY	418056	10	7	13	657	SH	SOLE	2
HAVERTY FURNITURE COS INC	EQUITY	419596	10	1	212	14,800	SH	SOLE	1
HAWAIIAN ELECTRIC INDUSTRIES I	EQUITY	419870	10	0	4630	170,655	SH	SOLE	1
HAYES LEMMERZ INTERNATIONAL IN	EQUITY	420781	30	4	79	28,793	SH	SOLE	1
HB FULLER CO	EQUITY	359694	10	6	2141	41,700	SH	SOLE	1
HCA INC	EQUITY	404119	10	9	8150	177,982	SH	SOLE	1
HCA INC	EQUITY	404119	10	9	79	1,566	SH	SOLE	2
HCC INSURANCE HOLDINGS INC	EQUITY	404132	10	2	7762	223,039	SH	SOLE	1
HEADWATERS INC	EQUITY	42210P	10	2	1251	31,449	SH	SOLE	1
HEADWATERS INC	EQUITY	42210P	10	2	5401	171,400	SH	SOLE	2
HEADWATERS INC	EQUITY	42210P	10	2	8	200	SH	DEFINED	4
HEALTH CARE PROPERTY INVESTORS	EQUITY	421915	10	9	2672	94,081	SH	SOLE	1
HEALTH CARE REIT INC	EQUITY	42217K	10	6	67	1,751	SH	SOLE	1
HEALTH CARE SELECT SECTOR SPDR	EQUITY	81369Y	20	9	112	3,500	SH	DEFINED	4
HEALTH GRADES INC	EQUITY	42218Q	10	2	1641	307,800	SH	SOLE	3
HEALTH MANAGEMENT ASSOC	CORP BOND	421933	AF	9	701	700,000	PRN	SOLE	1
HEALTH MANAGEMENT ASSOC	CORP BOND	421933	AF	9	3	3,000	PRN	DEFINED	4
HEALTH MANAGEMENT ASSOCIATES I	EQUITY	421933	10	2	2580	119,597	SH	SOLE	1
HEALTH MANAGEMENT ASSOCIATES I	EQUITY	421933	10	2	20	912	SH	SOLE	2
HEALTH MANAGEMENT ASSOCIATES I	EQUITY	421933	10	2	74	3,428	SH	DEFINED	4
HEALTH NET INC	EQUITY	42222G	10	8	12264	241,321	SH	SOLE	1
HEALTHCARE REALTY TRUST INC	EQUITY	421946	10	4	2484	66,449	SH	SOLE	1
HEALTHCARE REALTY TRUST INC	EQUITY	421946	10	4	125	3,333	SH	DEFINED	4
HEALTHCARE SERVICES GROUP	EQUITY	421906	10	8	494	23,109	SH	SOLE	1
HEALTHEXTRAS INC	EQUITY	422211	10	2	1210	34,280	SH	SOLE	1
HEALTHTRONICS INC	EQUITY	42222L	10	7	213	25,730	SH	SOLE	1
HEALTHWAYS INC	EQUITY	422245	10	0	1285	25,219	SH	SOLE	1
HEARST-ARGYLE TELEVISION INC	EQUITY	422317	10	7	21	885	SH	SOLE	1
HEARTLAND EXPRESS INC	EQUITY	422347	10	4	753	34,572	SH	SOLE	1

HEARTLAND FINANCIAL USA INC	EQUITY	42234Q 10 2	190	8,062	SH	SOLE		1
HEARTLAND PAYMENT SYSTEMS INC	EQUITY	42235N 10 8	154	6,233	SH	SOLE		1
HEARTLAND PAYMENT SYSTEMS INC	EQUITY	42235N 10 8	3991	208,400	SH	SOLE		2
HECLA MINING CO	EQUITY	422704 10 6	595	90,031	SH	SOLE		1
HEICO CORP	EQUITY	422806 10 9	519	16,374	SH	SOLE		1
HEIDRICK & STRUGGLES INTERNATI	EQUITY	422819 10 2	538	14,834	SH	SOLE		1
HEIDRICK & STRUGGLES INTERNATI	EQUITY	422819 10 2	567	17,700	SH	SOLE		2
HELMERICH & PAYNE INC	EQUITY	423452 10 1	7656	109,654	SH	SOLE		1
HENRY SCHEIN INC	EQUITY	806407 10 2	8769	183,218	SH	SOLE		1
HERCULES INC	EQUITY	427056 10 6	3303	239,367	SH	SOLE		1
HERCULES INC	EQUITY	427056 10 6	5	417	SH	SOLE		2
HERCULES OFFSHORE INC	EQUITY	427093 10 9	238	6,991	SH	SOLE		1
HERITAGE COMMERCE CORP	EQUITY	426927 10 9	226	9,024	SH	SOLE		1
HERITAGE PROPERTY INVESTMENT T	EQUITY	42725M 10 7	829	20,939	SH	SOLE		1
HERLEY INDUSTRIES INC	EQUITY	427398 10 2	205	9,826	SH	SOLE		1
HERMAN MILLER INC	EQUITY	600544 10 0	4621	142,618	SH	SOLE		1
HERSHA HOSPITALITY TRUST	EQUITY	427825 10 4	151	15,431	SH	SOLE		1
HERSHEY CO/THE	EQUITY	427866 10 8	4087	78,252	SH	SOLE		1
HERSHEY CO/THE	EQUITY	427866 10 8	8623	156,069	SH	SOLE		2
HEWITT ASSOCIATES INC	EQUITY	42822Q 10 0	30	1,022	SH	SOLE		1
HEWLETT-PACKARD CO	EQUITY	428236 10 3	65552	1,992,476	SH	SOLE		1
HEWLETT-PACKARD CO	EQUITY	428236 10 3	303	10,575	SH	SOLE		2
HEWLETT-PACKARD CO	EQUITY	428236 10 3	120	3,661	SH	DEFINED		4
HEXCEL CORP	EQUITY	428291 10 8	1310	59,646	SH	SOLE		1
HIBBETT SPORTING GOODS INC	EQUITY	428565 10 5	1156	35,049	SH	SOLE		1
HIGHLAND HOSPITALITY CORP	EQUITY	430141 10 1	484	38,076	SH	SOLE		1
HIGHWOODS PROPERTIES INC	EQUITY	431284 10 8	5161	153,020	SH	SOLE		1
HILB ROGAL & HOBBS CO	EQUITY	431294 10 7	1005	24,377	SH	SOLE		1
HILLENBRAND INDUSTRIES INC	EQUITY	431573 10 4	7081	128,768	SH	SOLE		1
HILTON HOTELS CORP	CORP BOND	432848 AZ 2	516	425,000	PRN	SOLE		1
HILTON HOTELS CORP	EQUITY	432848 10 9	6033	236,960	SH	SOLE		1
HILTON HOTELS CORP	EQUITY	432848 10 9	29	1,212	SH	SOLE		2
HILTON HOTELS CORP	CORP BOND	432848 AZ 2	5	4,000	PRN	DEFINED		4
HI-TECH PHARMACAL CO INC	EQUITY	42840B 10 1	165	5,857	SH	SOLE		1
HITTITE MICROWAVE CORP	EQUITY	43365Y 10 4	118	3,498	SH	SOLE		1
HJ HEINZ CO	EQUITY	423074 10 3	5909	155,840	SH	SOLE		1
HJ HEINZ CO	EQUITY	423074 10 3	42	1,236	SH	SOLE		2
HNI CORP	EQUITY	404251 10 0	6428	108,944	SH	SOLE		1
HNI CORP	EQUITY	404251 10 0	15	257	SH	DEFINED		4
HOLLINGER INTERNATIONAL INC	EQUITY	435569 10 8	376	44,887	SH	SOLE		1
HOLLY CORP	EQUITY	435758 30 5	1158	15,618	SH	SOLE		1
HOLLY CORP	EQUITY	435758 30 5	600	10,200	SH	SOLE		2
HOLOGIC INC	EQUITY	436440 10 1	2753	49,735	SH	SOLE		1
HOLOGIC INC	EQUITY	436440 10 1	944	24,900	SH	SOLE		2
HOME DEPOT INC	EQUITY	437076 10 2	41583	983,040	SH	SOLE		1
HOME DEPOT INC	EQUITY	437076 10 2	54443	1,344,942	SH	SOLE		2
HOME DEPOT INC	EQUITY	437076 10 2	1755	41,495	SH	DEFINED		4
HOME PROPERTIES INC	EQUITY	437306 10 3	1224	23,956	SH	SOLE		1
HOME SOLUTIONS OF AMERICA INC	EQUITY	437355 10 0	1032	152,700	SH	SOLE		1
HOMEBANC CORP/ATLANTA GA	EQUITY	43738R 10 9	377	42,907	SH	SOLE		1
HOMESTORE INC	EQUITY	437852 10 6	735	111,982	SH	SOLE		1
HONEYWELL INTERNATIONAL INC	EQUITY	438516 10 6	91905	2,149,017	SH	SOLE		1
HONEYWELL INTERNATIONAL INC	EQUITY	438516 10 6	116	3,111	SH	SOLE		2
HONEYWELL INTERNATIONAL INC	EQUITY	438516 10 6	145	3,400	SH	DEFINED		4
HOOKER FURNITURE CORP	EQUITY	439038 10 0	150	7,953	SH	SOLE		1
HOOPER HOLMES INC	EQUITY	439104 10 0	143	49,616	SH	SOLE		1

HORACE MANN EDUCATORS CORP	EQUITY	440327 10 4	2290	121,810	SH	SOLE		1
HORIZON FINANCIAL CORP	EQUITY	44041F 10 5	197	7,696	SH	SOLE		1
HORIZON HEALTH CORP	EQUITY	44041Y 10 4	158	8,005	SH	SOLE		1
HORIZON LINES INC	EQUITY	44044K 10 1	142	10,942	SH	SOLE		1
HORMEL FOODS CORP	EQUITY	440452 10 0	5200	153,850	SH	SOLE		1
HORNBECK OFFSHORE SERVICES INC	EQUITY	440543 10 6	1849	51,266	SH	SOLE		1
HORNBECK OFFSHORE SERVICES INC	EQUITY	440543 10 6	12029	415,900	SH	SOLE		2
HOSPIRA INC	EQUITY	441060 10 0	2930	74,256	SH	SOLE		1
HOSPIRA INC	EQUITY	441060 10 0	25	594	SH	SOLE		2
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M 10 2	18266	418,279	SH	SOLE		1
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M 10 2	201	4,612	SH	DEFINED		4
HOST HOTELS & RESORTS INC	EQUITY	44107P 10 4	229	10,709	SH	SOLE		1
HOT TOPIC INC	EQUITY	441339 10 8	494	34,078	SH	SOLE		1
HOUSEVALUES INC	EQUITY	44183Y 10 2	40	4,865	SH	SOLE		1
HOUSTON EXPLORATION CO	EQUITY	442120 10 1	1149	21,798	SH	SOLE		1
HOVNANIAN ENTERPRISES INC	EQUITY	442487 20 3	3296	75,019	SH	SOLE		1
HRPT PROPERTIES TRUST	EQUITY	40426W 10 1	75	6,375	SH	SOLE		1
HRPT PROPERTIES TRUST	EQUITY	40426W 10 1	98	8,346	SH	DEFINED		4
HSBC HOLDINGS PLC	CORP BOND	404280 60 4	859	35,000	PRN	SOLE		1
HUANENG POWER INTERNATIONAL IN	EQUITY	443304 10 0	3	100	SH	DEFINED		4
HUB GROUP INC	EQUITY	443320 10 6	675	14,818	SH	SOLE		1
HUBBELL INC	EQUITY	443510 20 1	6538	127,546	SH	SOLE		1
HUDSON CITY BANCORP INC	EQUITY	443683 10 7	194	14,591	SH	SOLE		1
HUDSON HIGHLAND GROUP INC	EQUITY	443792 10 6	346	18,262	SH	SOLE		1
HUMAN GENOME SCIENCES INC	EQUITY	444903 10 8	1080	99,344	SH	SOLE		1
HUMANA INC	EQUITY	444859 10 2	3963	75,272	SH	SOLE		1
HUMANA INC	EQUITY	444859 10 2	6259	115,200	SH	SOLE		2
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542 10 3	47	2,932	SH	SOLE		1
HUNTINGTON BANCSHARES INC/OH	EQUITY	446150 10 4	14470	599,652	SH	SOLE		1
HUNTINGTON BANCSHARES INC/OH	EQUITY	446150 10 4	20	843	SH	SOLE		2
HUNTINGTON BANCSHARES INC/OH	EQUITY	446150 10 4	4	150	SH	DEFINED		4
HUNTSMAN CORP	EQUITY	447011 10 7	546	28,275	SH	SOLE		1
HURON CONSULTING GROUP INC	EQUITY	447462 10 2	154	5,069	SH	SOLE		1
HUTCHINSON TECHNOLOGY INC	EQUITY	448407 10 6	580	19,209	SH	SOLE		1
HUTTIG BUILDING PRODUCTS INC	EQUITY	448451 10 4	99	10,654	SH	SOLE		1
HYDRIL	EQUITY	448774 10 9	1125	14,431	SH	SOLE		1
HYPERCOM CORP	EQUITY	44913M 10 5	372	39,993	SH	SOLE		1
HYPERION SOLUTIONS CORP	EQUITY	44914M 10 4	48	1,479	SH	SOLE		1
HYPERION SOLUTIONS CORP	EQUITY	44914M 10 4	6029	168,300	SH	SOLE		2
IAC/INTERACTIVECORP	EQUITY	44919P 30 0	598	20,280	SH	SOLE		1
IAC/INTERACTIVECORP	EQUITY	44919P 30 0	36	1,217	SH	DEFINED		4
IAMGOLD CORP	EQUITY	450913 10 8	1948	226,200	SH	OTHER		1
IBERIABANK CORP	EQUITY	450828 10 8	412	7,287	SH	SOLE		1
IBM	EQUITY	459200 10 1	92864	1,125,967	SH	SOLE		1
IBM	EQUITY	459200 10 1	62253	757,332	SH	SOLE		2
IBM	EQUITY	459200 10 1	1033	12,525	SH	DEFINED		4
ICOS CORP	EQUITY	449295 10 4	1071	48,549	SH	SOLE		1
ICU MEDICAL INC	EQUITY	44930G 10 7	381	10,514	SH	SOLE		1
IDACORP INC	EQUITY	451107 10 6	3912	120,286	SH	SOLE		1
IDENIX PHARMACEUTICALS INC	EQUITY	45166R 20 4	149	10,956	SH	SOLE		1
IDENTIX INC	EQUITY	451906 10 1	538	67,618	SH	SOLE		1
IDEX CORP	EQUITY	45167R 10 4	1179	22,595	SH	SOLE		1
IDEX CORP	EQUITY	45167R 10 4	52502	1,277,100	SH	SOLE		2
IDEXX LABORATORIES INC	EQUITY	45168D 10 4	69	796	SH	SOLE		1
IDT CORP	EQUITY	448947 30 9	490	44,256	SH	SOLE		1
I-FLOW CORP	EQUITY	449520 30 3	202	15,162	SH	SOLE		1

I-FLOW CORP	EQUITY	449520 30 3	1974	135,000	SH	SOLE	2
IGATE CORP	EQUITY	45169U 10 5	95	16,019	SH	SOLE	1
IHOP CORP	EQUITY	449623 10 7	685	14,292	SH	SOLE	1
IHS INC	EQUITY	451734 10 7	316	11,543	SH	SOLE	1
II-VI INC	EQUITY	902104 10 8	317	17,539	SH	SOLE	1
II-VI INC	EQUITY	902104 10 8	456	25,500	SH	SOLE	2
IKANOS COMMUNICATIONS INC	EQUITY	45173E 10 5	901	45,718	SH	SOLE	1
IKANOS COMMUNICATIONS INC	EQUITY	45173E 10 5	2962	150,300	SH	SOLE	3
IKON OFFICE SOLUTIONS INC	EQUITY	451713 10 1	1188	83,370	SH	SOLE	1
ILLINOIS TOOL WORKS INC	EQUITY	452308 10 9	11034	114,563	SH	SOLE	1
ILLINOIS TOOL WORKS INC	EQUITY	452308 10 9	67	756	SH	SOLE	2
ILLUMINA INC	EQUITY	452327 10 9	648	27,288	SH	SOLE	1
IMATION CORP	EQUITY	45245A 10 7	4208	98,077	SH	SOLE	1
IMCLONE SYSTEMS INC	EQUITY	45245W 10 9	57	1,689	SH	SOLE	1
IMMUCOR INC	EQUITY	452526 10 6	2196	76,545	SH	SOLE	1
IMMUNOGEN INC	EQUITY	45253H 10 1	135	31,184	SH	SOLE	1
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P 10 2	552	57,221	SH	SOLE	1
IMPERIAL OIL LTD	EQUITY	453038 40 8	3620	33,600	SH	OTHER	1
IMS HEALTH INC	EQUITY	449934 10 8	4830	187,420	SH	SOLE	1
IMS HEALTH INC	EQUITY	449934 10 8	21	855	SH	SOLE	2
INCYTE CORP	EQUITY	45337C 10 2	381	63,207	SH	SOLE	1
INDEPENDENCE COMMUNITY BANK CO	EQUITY	453414 10 4	6492	155,750	SH	SOLE	1
INDEPENDENCE HOLDING CO	EQUITY	453440 30 7	81	3,511	SH	SOLE	1
INDEPENDENT BANK CORP/MI	EQUITY	453838 10 4	480	16,884	SH	SOLE	1
INDEPENDENT BANK CORP/ROCKLAND	EQUITY	453836 10 8	376	11,707	SH	SOLE	1
INDUSTRIAL SELECT SECTOR SPDR	EQUITY	81369Y 70 4	157	4,650	SH	DEFINED	4
INDYMAC BANCORP INC	EQUITY	456607 10 0	5546	135,502	SH	SOLE	1
INERGY LP	EQUITY	456615 10 3	9869	401,500	SH	SOLE	2
INFINITY PROPERTY & CASUALTY C	EQUITY	45665Q 10 3	657	15,732	SH	SOLE	1
INFOCROSSING INC	EQUITY	45664X 10 9	186	15,398	SH	SOLE	1
INFORMATICA CORP	EQUITY	45666Q 10 2	1027	66,038	SH	SOLE	1
INFORMATICA CORP	EQUITY	45666Q 10 2	3	210	SH	DEFINED	4
INFOSPACE INC	EQUITY	45678T 20 1	832	29,780	SH	SOLE	1
INFOUSA INC	EQUITY	456818 30 1	323	24,861	SH	SOLE	1
INFRASOURCE SERVICES INC	EQUITY	45684P 10 2	169	9,814	SH	SOLE	1
ING CLARION GLOBAL REAL ESTATE	EQUITY	44982G 10 4	11	600	SH	DEFINED	4
ING GROEP NV	EQUITY	456837 10 3	6	146	SH	DEFINED	4
INGERSOLL-RAND CO LTD	EQUITY	G4776G 10 1	20844	516,321	SH	SOLE	2
INGERSOLL-RAND CO LTD	EQUITY	G4776G 10 1	11	256	SH	DEFINED	4
INGLES MARKETS INC	EQUITY	457030 10 4	151	8,485	SH	SOLE	1
INGRAM MICRO INC	EQUITY	457153 10 4	4880	244,015	SH	SOLE	1
INLAND REAL ESTATE CORP	EQUITY	457461 20 0	834	51,121	SH	SOLE	1
INNKEEPERS USA TRUST	EQUITY	4576J0 10 4	551	32,526	SH	SOLE	1
INNOSPEC INC	EQUITY	45768S 10 5	243	9,479	SH	SOLE	1
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N 10 5	132	10,148	SH	SOLE	1
INNOVO GROUP INC	EQUITY	457954 60 0	14	19,262	SH	SOLE	1
INPHONIC INC	EQUITY	45772G 10 5	88	12,565	SH	SOLE	1
INPUT/OUTPUT INC	EQUITY	457652 10 5	516	53,121	SH	SOLE	1
INSIGHT ENTERPRISES INC	EQUITY	45765U 10 3	810	36,809	SH	SOLE	1
INSITUFORM TECHNOLOGIES INC	EQUITY	457667 10 3	542	20,385	SH	SOLE	1
INSPIRE PHARMACEUTICALS INC	EQUITY	457733 10 3	167	31,988	SH	SOLE	1
INSWEB CORP	EQUITY	45809K 20 2	24	9,194	SH	SOLE	1
INTEGRA BANK CORP	EQUITY	45814P 10 5	267	11,664	SH	SOLE	1
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985 20 8	604	14,747	SH	SOLE	1
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985 20 8	22138	624,300	SH	SOLE	2
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H 10 7	213	7,890	SH	SOLE	1

INTEGRATED DEVICE TECHNOLOGY I	EQUITY	458118	10	6	8481	570,705	SH		SOLE	1
INTEGRATED SILICON SOLUTION IN	EQUITY	45812P	10	7	186	28,008	SH		SOLE	1
INTEL CORP	EQUITY	458140	10	0	117110	6,017,690	SH		SOLE	1
INTEL CORP	EQUITY	458140	10	0	65866	2,638,863	SH		SOLE	2
INTEL CORP	EQUITY	458140	10	0	117	6,039	SH		DEFINED	4
INTER PARFUMS INC	EQUITY	458334	10	9	66	3,304	SH		SOLE	1
INTERACTIVE DATA CORP	EQUITY	45840J	10	7	24	1,010	SH		SOLE	1
INTERCHANGE FINANCIAL SERVICES	EQUITY	458447	10	9	259	13,630	SH		SOLE	1
INTERCONTINENTALEXCHANGE INC	EQUITY	45865V	10	0	990	14,340	SH		SOLE	1
INTERCONTINENTALEXCHANGE INC	EQUITY	45865V	10	0	12	200	SH		DEFINED	4
INTERCONTINENTALEXCHANGE INC	OPTION	917047	90	2	-2	-2		CALL	DEFINED	4
INTERDIGITAL COMMUNICATIONS CO	EQUITY	45866A	10	5	996	40,640	SH		SOLE	1
INTERFACE INC	EQUITY	458665	10	6	479	34,721	SH		SOLE	1
INTERGRAPH CORP	EQUITY	458683	10	9	1761	42,260	SH		SOLE	1
INTERGRAPH CORP	EQUITY	458683	10	9	882	17,700	SH		SOLE	2
INTERLINE BRANDS INC	EQUITY	458743	10	1	240	9,496	SH		SOLE	1
INTERMAGNETICS GENERAL CORP	EQUITY	458771	10	2	802	32,007	SH		SOLE	1
INTERMEC INC	EQUITY	458786	10	0	1137	37,251	SH		SOLE	1
INTERMEC INC	EQUITY	458786	10	0	7	224	SH		DEFINED	4
INTERMUNE INC	EQUITY	45884X	10	3	352	19,011	SH		SOLE	1
INTERNATIONAL BANCSHARES CORP	EQUITY	459044	10	3	40	1,394	SH		SOLE	1
INTERNATIONAL DISPLAYWORKS INC	EQUITY	459412	10	2	218	33,308	SH		SOLE	1
INTERNATIONAL FLAVORS & FRAGRA	EQUITY	459506	10	1	1264	36,818	SH		SOLE	1
INTERNATIONAL FLAVORS & FRAGRA	EQUITY	459506	10	1	10	297	SH		SOLE	2
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902	10	2	6352	180,340	SH		SOLE	1
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902	10	2	38	1,245	SH		SOLE	2
INTERNATIONAL PAPER CO	EQUITY	460146	10	3	21191	612,975	SH		SOLE	1
INTERNATIONAL PAPER CO	EQUITY	460146	10	3	61	1,812	SH		SOLE	2
INTERNATIONAL RECTIFIER CORP	EQUITY	460254	10	5	6169	148,912	SH		SOLE	1
INTERNATIONAL SECURITIES EXCHA	EQUITY	46031W	20	4	358	8,588	SH		SOLE	1
INTERNATIONAL SPEEDWAY CORP	EQUITY	460335	20	1	3768	74,037	SH		SOLE	1
INTERNET CAPITAL GROUP INC	EQUITY	46059C	20	5	275	29,200	SH		SOLE	1
INTERNET CAPITAL GROUP INC	EQUITY	46059C	20	5	66	6,970	SH		DEFINED	4
INTERNET SECURITY SYSTEMS	EQUITY	46060X	10	7	714	29,767	SH		SOLE	1
INTERPOOL INC	EQUITY	46062R	10	8	125	6,200	SH		SOLE	1
INTERPUBLIC GROUP OF COS INC	EQUITY	460690	10	0	1902	198,983	SH		SOLE	1
INTERPUBLIC GROUP OF COS INC	EQUITY	460690	10	0	15	1,590	SH		SOLE	2
INTERSIL CORP	EQUITY	46069S	10	9	8818	304,918	SH		SOLE	1
INTER-TEL INC	EQUITY	458372	10	9	349	16,289	SH		SOLE	1
INTERVIDEO INC	EQUITY	46114Y	10	1	84	7,721	SH		SOLE	1
INTERVOICE INC	EQUITY	461142	10	1	248	28,796	SH		SOLE	1
INTERWOVEN INC	EQUITY	46114T	50	8	282	31,416	SH		SOLE	1
INTEVAC INC	EQUITY	461148	10	8	446	15,489	SH		SOLE	1
INTEVAC INC	EQUITY	461148	10	8	16	565	SH		DEFINED	4
INTL GAME TECHNOLOGY	CORP BOND	459902	AL	6	1535	2,050,000	PRN		SOLE	1
INTL GAME TECHNOLOGY	CORP BOND	459902	AL	6	3	4,000	PRN		DEFINED	4
INTRADO INC	EQUITY	46117A	10	0	1471	56,622	SH		SOLE	1
INTRALASE CORP	EQUITY	461169	10	4	229	9,880	SH		SOLE	1
INTROGEN THERAPEUTICS INC	EQUITY	46119F	10	7	80	15,076	SH		SOLE	1
INTUIT INC	EQUITY	461202	10	3	8314	156,310	SH		SOLE	1
INTUIT INC	EQUITY	461202	10	3	35	654	SH		SOLE	2
INTUITIVE SURGICAL INC	EQUITY	46120E	60	2	12044	102,071	SH		SOLE	1
INTUITIVE SURGICAL INC	EQUITY	46120E	60	2	563	4,800	SH		SOLE	2
INVACARE CORP	EQUITY	461203	10	1	721	23,199	SH		SOLE	1
INVERNESS MEDICAL INNOVATIONS	EQUITY	46126P	10	6	440	15,322	SH		SOLE	1
INVESTMENT TECHNOLOGY GROUP IN	EQUITY	46145F	10	5	2562	51,445	SH		SOLE	1

INVESTMENT TECHNOLOGY GROUP IN	EQUITY	46145F 10 5	882	24,900	SH	SOLE		2
INVESTORS BANCORP INC	EQUITY	46146P 10 2	563	40,407	SH	SOLE		1
INVESTORS FINANCIAL SERVICES C	EQUITY	461915 10 0	6427	137,131	SH	SOLE		1
INVESTORS REAL ESTATE TRUST	EQUITY	461730 10 3	323	33,855	SH	SOLE		1
INVITROGEN CORP	EQUITY	46185R 10 0	7809	111,345	SH	SOLE		1
INVITROGEN CORP	EQUITY	46185R 10 0	2999	45,000	SH	SOLE		2
INVITROGEN INC	CORP BOND	46185R AD 2	3	3,000	PRN	DEFINED		4
IONATRON INC	EQUITY	462070 10 3	248	18,355	SH	SOLE		1
IOWA TELECOMMUNICATIONS SERVIC	EQUITY	462594 20 1	326	17,108	SH	SOLE		1
IPASS INC	EQUITY	46261V 10 8	328	40,967	SH	SOLE		1
IPAYMENT INC	EQUITY	46262E 10 5	677	15,798	SH	SOLE		1
IPC HOLDINGS LTD	EQUITY	G4933P 10 1	431,886	15,397,000	SH	SOLE		1
IRIS INTERNATIONAL INC	EQUITY	46270W 10 5	195	12,482	SH	SOLE		1
IROBOT CORP	EQUITY	462726 10 0	96	3,470	SH	SOLE		1
IRON MOUNTAIN INC	EQUITY	462846 10 6	109	2,673	SH	SOLE		1
IRWIN FINANCIAL CORP	EQUITY	464119 10 6	405	20,944	SH	SOLE		1
ISHARES COHEN & STEERS REALTY	EQUITY	464287 56 4	124	1,445	SH	DEFINED		4
ISHARES COMEX GOLD TRUST	EQUITY	464285 10 5	3	50	SH	DEFINED		4
ISHARES DOW JONES SELECT DIVID	EQUITY	464287 16 8	6492	103,537	SH	DEFINED		4
ISHARES DOW JONES US BASIC MAT	EQUITY	464287 83 8	1271	22,695	SH	DEFINED		4
ISHARES DOW JONES US CONSUMER	EQUITY	464287 81 2	1818	33,780	SH	DEFINED		4
ISHARES DOW JONES US ENERGY SE	EQUITY	464287 79 6	276	2,995	SH	DEFINED		4
ISHARES DOW JONES US FINANCIAL	EQUITY	464287 77 0	393	3,295	SH	DEFINED		4
ISHARES DOW JONES US FINANCIAL	EQUITY	464287 78 8	758	7,205	SH	DEFINED		4
ISHARES DOW JONES US HEALTHCAR	EQUITY	464287 76 2	1602	25,122	SH	DEFINED		4
ISHARES DOW JONES US INDUSTRIA	EQUITY	464287 75 4	49	772	SH	DEFINED		4
ISHARES DOW JONES US REAL ESTA	EQUITY	464287 73 9	84	1,146	SH	DEFINED		4
ISHARES DOW JONES US TECHNOLOG	EQUITY	464287 72 1	72	1,385	SH	DEFINED		4
ISHARES DOW JONES US TELECOMMU	EQUITY	464287 71 3	1536	59,350	SH	DEFINED		4
ISHARES DOW JONES US UTILITIES	EQUITY	464287 69 7	533	7,045	SH	DEFINED		4
ISHARES FTSE/XINHUA CHINA 25 I	EQUITY	464287 18 4	61	825	SH	DEFINED		4
ISHARES GOLDMAN SACHS NATURAL	EQUITY	464287 37 4	1763	18,370	SH	DEFINED		4
ISHARES GOLDMAN SACHS NETWORKI	EQUITY	464287 53 1	1224	33,525	SH	DEFINED		4
ISHARES GOLDMAN SACHS SEMICOND	EQUITY	464287 52 3	1319	20,235	SH	DEFINED		4
ISHARES GOLDMAN SACHS TECHNOLO	EQUITY	464287 54 9	975	19,715	SH	DEFINED		4
ISHARES GS INVESTOP	CORP BOND	464287 24 2	21	200	PRN	DEFINED		4
ISHARES LEHMAN 1-3 YEAR TREASU	EQUITY	464287 45 7	647	8,089	SH	DEFINED		4
ISHARES LEHMAN 20+ YEAR TREASU	EQUITY	464287 43 2	93	1,072	SH	DEFINED		4
ISHARES LEHMAN 7-10 YEAR TREAS	EQUITY	464287 44 0	37	450	SH	DEFINED		4
ISHARES LEHMAN AGGREGATE BOND	EQUITY	464287 22 6	42	425	SH	DEFINED		4
ISHARES LEHMAN TREASURY INFLAT	EQUITY	464287 17 6	3366	33,438	SH	DEFINED		4
ISHARES MORNINGSTAR LARGE GROW	EQUITY	464287 11 9	25	408	SH	DEFINED		4
ISHARES MORNINGSTAR LARGE VALU	EQUITY	464288 10 9	32	447	SH	DEFINED		4
ISHARES MORNINGSTAR MID CORE I	EQUITY	464288 20 8	11	140	SH	DEFINED		4
ISHARES MORNINGSTAR MID GROWTH	EQUITY	464288 30 7	34	405	SH	DEFINED		4
ISHARES MORNINGSTAR MID VALUE	EQUITY	464288 40 6	33	418	SH	DEFINED		4
ISHARES MORNINGSTAR SMALL CORE	EQUITY	464288 50 5	6	70	SH	DEFINED		4
ISHARES MORNINGSTAR SMALL GROW	EQUITY	464288 60 4	22	292	SH	DEFINED		4
ISHARES MORNINGSTAR SMALL VALU	EQUITY	464288 70 3	22	277	SH	DEFINED		4
ISHARES MSCI AUSTRALIA INDEX F	EQUITY	464286 10 3	754	37,645	SH	DEFINED		4
ISHARES MSCI BRAZIL INDEX FUND	EQUITY	464286 40 0	403	10,080	SH	DEFINED		4
ISHARES MSCI EAFE GROWTH INDEX	EQUITY	464288 88 5	1326	21,521	SH	DEFINED		4
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287 46 5	22716	349,900	SH	SOLE		1
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287 46 5	432	6,655	SH	DEFINED		4
ISHARES MSCI EMERGING MARKETS	EQUITY	464287 23 4	259	2,613	SH	DEFINED		4
ISHARES MSCI EMU INDEX FUND	EQUITY	464286 60 8	42	481	SH	DEFINED		4

ISHARES MSCI GERMANY INDEX FUN	EQUITY	464286	80	6	5	200	SH	DEFINED	4
ISHARES MSCI HONG KONG INDEX F	EQUITY	464286	87	1	2196	162,800	SH	SOLE	1
ISHARES MSCI HONG KONG INDEX F	EQUITY	464286	87	1	925	68,535	SH	DEFINED	4
ISHARES MSCI JAPAN INDEX FUND	EQUITY	464286	84	8	11877	824,800	SH	SOLE	1
ISHARES MSCI MEXICO INDEX FUND	EQUITY	464286	82	2	821	21,425	SH	DEFINED	4
ISHARES MSCI PACIFIC EX-JAPAN	EQUITY	464286	66	5	15	140	SH	DEFINED	4
ISHARES MSCI SINGAPORE INDEX F	EQUITY	464286	67	3	788	89,749	SH	DEFINED	4
ISHARES MSCI UNITED KINGDOM IN	EQUITY	464286	69	9	723	35,844	SH	DEFINED	4
ISHARES NASDAQ BIOTECHNOLOGY I	EQUITY	464287	55	6	1606	19,500	SH	SOLE	1
ISHARES NASDAQ BIOTECHNOLOGY I	EQUITY	464287	55	6	1160	14,081	SH	DEFINED	4
ISHARES RUSSELL 1000 GROWTH IN	EQUITY	464287	61	4	383	7,262	SH	DEFINED	4
ISHARES RUSSELL 1000 INDEX FUN	EQUITY	464287	62	2	117	1,660	SH	DEFINED	4
ISHARES RUSSELL 1000 VALUE IND	EQUITY	464287	59	8	2518	34,442	SH	DEFINED	4
ISHARES RUSSELL 2000 GROWTH IN	EQUITY	464287	64	8	24	300	SH	DEFINED	4
ISHARES RUSSELL 2000 INDEX FUN	EQUITY	464287	65	5	4543	59,800	SH	SOLE	1
ISHARES RUSSELL 2000 INDEX FUN	EQUITY	464287	65	5	133	1,755	SH	DEFINED	4
ISHARES RUSSELL 2000 VALUE IND	EQUITY	464287	63	0	184	2,463	SH	DEFINED	4
ISHARES RUSSELL 3000 GROWTH IN	EQUITY	464287	67	1	15	350	SH	DEFINED	4
ISHARES RUSSELL 3000 VALUE IND	EQUITY	464287	66	3	119	1,247	SH	DEFINED	4
ISHARES RUSSELL MICROCAP INDEX	EQUITY	464288	86	9	45	770	SH	DEFINED	4
ISHARES RUSSELL MIDCAP GROWTH	EQUITY	464287	48	1	69	676	SH	DEFINED	4
ISHARES RUSSELL MIDCAP INDEX F	EQUITY	464287	49	9	120	1,269	SH	DEFINED	4
ISHARES RUSSELL MIDCAP VALUE I	EQUITY	464287	47	3	130	976	SH	DEFINED	4
ISHARES S&P 100 INDEX FUND	EQUITY	464287	10	1	207	3,498	SH	DEFINED	4
ISHARES S&P 500 GROWTH INDEX F	EQUITY	464287	30	9	453	7,432	SH	DEFINED	4
ISHARES S&P 500 INDEX FUND/US	EQUITY	464287	20	0	190	1,460	SH	DEFINED	4
ISHARES S&P 500 VALUE INDEX FU	EQUITY	464287	40	8	571	8,306	SH	DEFINED	4
ISHARES S&P GLOBAL 100 INDEX F	EQUITY	464287	57	2	184	2,800	SH	SOLE	1
ISHARES S&P GLOBAL 100 INDEX F	EQUITY	464287	57	2	9	135	SH	DEFINED	4
ISHARES S&P GLOBAL ENERGY SECT	EQUITY	464287	34	1	31	300	SH	DEFINED	4
ISHARES S&P GLOBAL HEALTHCARE	EQUITY	464287	32	5	31	565	SH	DEFINED	4
ISHARES S&P LATIN AMERICA 40 I	EQUITY	464287	39	0	102	730	SH	DEFINED	4
ISHARES S&P MIDCAP 400 GROWTH	EQUITY	464287	60	6	14	180	SH	DEFINED	4
ISHARES S&P MIDCAP 400 INDEX F	EQUITY	464287	50	7	120	1,509	SH	DEFINED	4
ISHARES S&P MIDCAP 400/BARRA V	EQUITY	464287	70	5	151	1,975	SH	DEFINED	4
ISHARES S&P SMALLCAP 600 INDEX	EQUITY	464287	80	4	329	5,047	SH	DEFINED	4
ISHARES S&P SMALLCAP 600 VALUE	EQUITY	464287	87	9	563	7,738	SH	DEFINED	4
ISHARES S&P SMALLCAP 600/BARRA	EQUITY	464287	88	7	509	3,933	SH	DEFINED	4
ISIS PHARMACEUTICALS INC	EQUITY	464330	10	9	495	54,903	SH	SOLE	1
ISLE OF CAPRI CASINOS INC	EQUITY	464592	10	4	357	10,740	SH	SOLE	1
ISTA PHARMACEUTICALS INC	EQUITY	45031X	20	4	66	10,346	SH	SOLE	1
ISTAR FINANCIAL INC	EQUITY	45031U	10	1	4955	129,448	SH	SOLE	1
ITC HOLDINGS CORP	EQUITY	465685	10	5	256	9,750	SH	SOLE	1
ITLA CAPITAL CORP	EQUITY	450565	10	6	211	4,376	SH	SOLE	1
ITRON INC	EQUITY	465741	10	6	1738	29,045	SH	SOLE	1
ITRON INC	EQUITY	465741	10	6	709	17,700	SH	SOLE	2
ITT EDUCATIONAL SERVICES INC	EQUITY	45068B	10	9	5187	80,977	SH	SOLE	1
ITT INDUSTRIES INC	EQUITY	450911	10	2	11091	197,274	SH	SOLE	1
ITT INDUSTRIES INC	EQUITY	450911	10	2	77774	756,411	SH	SOLE	2
IVANHOE MINES LTD/CA	EQUITY	46579N	10	3	5101	536,400	SH	OTHER	1
IVILLAGE INC	EQUITY	46588H	10	5	303	35,993	SH	SOLE	1
IXIA	EQUITY	45071R	10	9	356	24,987	SH	SOLE	1
IXYS CORP	EQUITY	46600W	10	6	173	18,785	SH	SOLE	1
IXYS CORP	EQUITY	46600W	10	6	15	1,615	SH	DEFINED	4
J JILL GROUP INC/THE	EQUITY	466189	10	7	6942	290,320	SH	SOLE	1
J&J SNACK FOODS CORP	EQUITY	466032	10	9	320	9,522	SH	SOLE	1

J2 GLOBAL COMMUNICATIONS INC	EQUITY	46626E 20 5	979	20,837	SH	SOLE		1
J2 GLOBAL COMMUNICATIONS INC	EQUITY	46626E 20 5	84	1,780	SH	DEFINED		4
JABIL CIRCUIT INC	EQUITY	466313 10 3	12627	294,604	SH	SOLE		1
JABIL CIRCUIT INC	EQUITY	466313 10 3	24	642	SH	SOLE		2
JABIL CIRCUIT INC	EQUITY	466313 10 3	7	168	SH	DEFINED		4
JACK HENRY & ASSOCIATES INC	EQUITY	426281 10 1	4825	210,970	SH	SOLE		1
JACK IN THE BOX INC	EQUITY	466367 10 9	1208	27,764	SH	SOLE		1
JACKSON HEWITT TAX SERVICE INC	EQUITY	468202 10 6	849	26,889	SH	SOLE		1
JACOBS ENGINEERING GROUP INC	EQUITY	469814 10 7	10632	122,569	SH	SOLE		1
JACUZZI BRANDS INC	EQUITY	469865 10 9	573	58,321	SH	SOLE		1
JAKKS PACIFIC INC	EQUITY	47012E 10 6	635	23,761	SH	SOLE		1
JAMES HARDIE INDUSTRIES NV	EQUITY	47030M 10 6	9	265	SH	DEFINED		4
JAMES RIVER COAL CO	EQUITY	470355 20 7	339	9,965	SH	SOLE		1
JAMES RIVER GROUP INC	EQUITY	470359 10 0	91	3,366	SH	SOLE		1
JANUS CAPITAL GROUP INC	EQUITY	47102X 10 5	2328	100,468	SH	SOLE		1
JANUS CAPITAL GROUP INC	EQUITY	47102X 10 5	15	795	SH	SOLE		2
JARDEN CORP	EQUITY	471109 10 8	1697	51,667	SH	SOLE		1
JARDEN CORP	EQUITY	471109 10 8	14074	466,800	SH	SOLE		2
JB HUNT TRANSPORT SERVICES INC	EQUITY	445658 10 7	5574	258,766	SH	SOLE		1
JB HUNT TRANSPORT SERVICES INC	EQUITY	445658 10 7	21782	962,100	SH	SOLE		2
JC PENNEY CO INC	EQUITY	708160 10 6	14781	244,677	SH	SOLE		1
JC PENNEY CO INC	EQUITY	708160 10 6	48	858	SH	SOLE		2
JDA SOFTWARE GROUP INC	EQUITY	46612K 10 8	674	46,706	SH	SOLE		1
JDS UNIPHASE CORP	EQUITY	46612J 10 1	3720	892,156	SH	SOLE		1
JDS UNIPHASE CORP	EQUITY	46612J 10 1	14	6,099	SH	SOLE		2
JDS UNIPHASE CORP	EQUITY	46612J 10 1	1158	277,800	SH	SOLE		3
JDS UNIPHASE CORP	EQUITY	46612J 10 1	17	4,110	SH	DEFINED		4
JEFFERIES GROUP INC	EQUITY	472319 10 2	6216	106,258	SH	SOLE		1
JEFFERSON-PILOT CORP	EQUITY	475070 10 8	3543	63,327	SH	SOLE		1
JEFFERSON-PILOT CORP	EQUITY	475070 10 8	28	495	SH	SOLE		2
JER INVESTORS TRUST INC	EQUITY	46614H 30 1	167	10,019	SH	SOLE		1
JETBLUE AIRWAYS CORP	EQUITY	477143 10 1	3464	323,112	SH	SOLE		1
JLG INDUSTRIES INC	EQUITY	466210 10 1	7613	163,124	SH	SOLE		1
JLG INDUSTRIES INC	EQUITY	466210 10 1	861	27,978	SH	DEFINED		4
JM SMUCKER CO/THE	EQUITY	832696 40 5	4858	122,362	SH	SOLE		1
JO-ANN STORES INC	EQUITY	47758P 30 7	236	17,498	SH	SOLE		1
JOHN B. SANFILIPPO & SON	EQUITY	800422 10 7	95	5,974	SH	SOLE		1
JOHN H HARLAND CO	EQUITY	412693 10 3	821	20,890	SH	SOLE		1
JOHN HANCOCK PATRIOT PREFERRED	EQUITY	41013J 10 7	11	900	SH	DEFINED		4
JOHN HANCOCK PATRIOT PREMIUM D	EQUITY	41013T 10 5	164	14,550	SH	DEFINED		4
JOHN HANCOCK PREFERRED INCOME	EQUITY	41013X 10 6	510	22,257	SH	DEFINED		4
JOHN WILEY & SONS INC	EQUITY	968223 20 6	43	1,134	SH	SOLE		1
JOHNSON & JOHNSON	EQUITY	478160 10 4	157772	2,664,162	SH	SOLE		1
JOHNSON & JOHNSON	EQUITY	478160 10 4	20637	343,383	SH	SOLE		2
JOHNSON & JOHNSON	EQUITY	478160 10 4	496	8,369	SH	DEFINED		4
JOHNSON CONTROLS INC	EQUITY	478366 10 7	6871	90,489	SH	SOLE		1
JOHNSON CONTROLS INC	EQUITY	478366 10 7	52	711	SH	SOLE		2
JONES APPAREL GROUP INC	EQUITY	480074 10 3	4322	122,206	SH	SOLE		1
JONES APPAREL GROUP INC	EQUITY	480074 10 3	13	432	SH	SOLE		2
JONES LANG LASALLE INC	EQUITY	48020Q 10 7	1982	25,891	SH	SOLE		1
JONES LANG LASALLE INC	EQUITY	48020Q 10 7	42	551	SH	DEFINED		4
JOS A BANK CLOTHIERS INC	EQUITY	480838 10 1	614	12,800	SH	SOLE		1
JOURNAL COMMUNICATIONS INC	EQUITY	481130 10 2	263	21,237	SH	SOLE		1
JOURNAL REGISTER CO	EQUITY	481138 10 5	386	31,728	SH	SOLE		1
JOY GLOBAL INC	EQUITY	481165 10 8	15865	265,429	SH	SOLE		1
JOY GLOBAL INC	EQUITY	481165 10 8	867	14,500	SH	DEFINED		4

JPMORGAN CHASE & CO	EQUITY	46625H 10 0	146256	3,512,381	SH	SOLE		1
JPMORGAN CHASE & CO	EQUITY	46625H 10 0	19314	486,618	SH	SOLE		2
JPMORGAN CHASE & CO	EQUITY	46625H 10 0	691	16,605	SH	DEFINED		4
JUNIPER NETWORKS INC	EQUITY	48203R 10 4	9770	511,004	SH	SOLE		1
JUNIPER NETWORKS INC	EQUITY	48203R 10 4	10	500	SH	DEFINED		4
JUPITERMEDIA CORP	EQUITY	48207D 10 1	277	15,403	SH	SOLE		1
K&F INDUSTRIES HOLDINGS INC	EQUITY	482241 10 6	227	13,665	SH	SOLE		1
K2 INC	EQUITY	482732 10 4	454	36,164	SH	SOLE		1
KADANT INC	EQUITY	48282T 10 4	240	10,570	SH	SOLE		1
KAMAN CORP	EQUITY	483548 10 3	424	16,841	SH	SOLE		1
KANBAY INTERNATIONAL INC	EQUITY	48369P 20 7	287	18,801	SH	SOLE		1
KANSAS CITY LIFE INS CO	EQUITY	484836 10 1	143	2,791	SH	SOLE		1
KANSAS CITY SOUTHERN	EQUITY	485170 30 2	1387	56,154	SH	SOLE		1
KAYDON CORP	EQUITY	486587 10 8	864	21,417	SH	SOLE		1
KB HOME	EQUITY	48666K 10 9	3985	61,334	SH	SOLE		1
KB HOME	EQUITY	48666K 10 9	21	288	SH	SOLE		2
KCS ENERGY INC	EQUITY	482434 20 6	985	37,874	SH	SOLE		1
KCS ENERGY INC	EQUITY	482434 20 6	429	17,700	SH	SOLE		2
KEANE INC	EQUITY	486665 10 2	659	41,866	SH	SOLE		1
KEANE INC	EQUITY	486665 10 2	6501	669,300	SH	SOLE		2
KEARNY FINANCIAL CORP	EQUITY	487169 10 4	228	16,593	SH	SOLE		1
KEITHLEY INSTRUMENTS INC	EQUITY	487584 10 4	149	9,717	SH	SOLE		1
KELLOGG CO	EQUITY	487836 10 8	4821	109,471	SH	SOLE		1
KELLOGG CO	EQUITY	487836 10 8	41	948	SH	SOLE		2
KELLOGG CO	EQUITY	487836 10 8	25	578	SH	DEFINED		4
KELLWOOD CO	EQUITY	488044 10 8	1054	33,585	SH	SOLE		1
KELLY SERVICES INC	EQUITY	488152 20 8	1469	54,133	SH	SOLE		1
KEMET CORP	EQUITY	488360 10 8	2327	245,772	SH	SOLE		1
KENEXA CORP	EQUITY	488879 10 7	998	32,464	SH	SOLE		1
KENNAMETAL INC	EQUITY	489170 10 0	6760	110,563	SH	SOLE		1
KENNETH COLE PRODUCTIONS INC	EQUITY	193294 10 5	191	6,888	SH	SOLE		1
KENSEY NASH CORP	EQUITY	490057 10 6	203	7,108	SH	SOLE		1
KERR-MCGEE CORP	EQUITY	492386 10 7	6089	63,770	SH	SOLE		1
KERR-MCGEE CORP	EQUITY	492386 10 7	39	429	SH	SOLE		2
KERYX BIOPHARMACEUTICALS INC	EQUITY	492515 10 1	1018	53,274	SH	SOLE		1
KERYX BIOPHARMACEUTICALS INC	EQUITY	492515 10 1	1449	99,000	SH	SOLE		2
KEYCORP	EQUITY	493267 10 8	9373	254,708	SH	SOLE		1
KEYCORP	EQUITY	493267 10 8	50	1,506	SH	SOLE		2
KEYNOTE SYSTEMS INC	EQUITY	493308 10 0	145	12,633	SH	SOLE		1
KEYSPAN CORP	EQUITY	49337W 10 0	6417	157,011	SH	SOLE		1
KEYSPAN CORP	EQUITY	49337W 10 0	23	645	SH	SOLE		2
KEYSTONE AUTOMOTIVE INDUSTRIES	EQUITY	49338N 10 9	506	11,980	SH	SOLE		1
KFORCE INC	EQUITY	493732 10 1	312	24,442	SH	SOLE		1
KFX INC	EQUITY	48245L 10 7	952	52,335	SH	SOLE		1
KILROY REALTY CORP	EQUITY	49427F 10 8	1698	21,972	SH	SOLE		1
KIMBALL INTERNATIONAL INC	EQUITY	494274 10 3	255	16,942	SH	SOLE		1
KIMBERLY-CLARK CORP	EQUITY	494368 10 3	30521	528,040	SH	SOLE		1
KIMBERLY-CLARK CORP	EQUITY	494368 10 3	103	1,725	SH	SOLE		2
KIMCO REALTY CORP	EQUITY	49446R 10 9	3828	94,182	SH	SOLE		1
KINDER MORGAN INC	EQUITY	49455P 10 1	16534	179,735	SH	SOLE		1
KINDER MORGAN INC	EQUITY	49455P 10 1	36	387	SH	SOLE		2
KINDER MORGAN INC	EQUITY	49455P 10 1	18	200	SH	DEFINED		4
KINDRED HEALTHCARE INC	EQUITY	494580 10 3	545	21,652	SH	SOLE		1
KINDRED HEALTHCARE INC	EQUITY	494580 10 3	11399	442,500	SH	SOLE		2
KINETIC CONCEPTS INC	EQUITY	49460W 20 8	48	1,174	SH	SOLE		1
KINETIC CONCEPTS INC	EQUITY	49460W 20 8	17403	437,700	SH	SOLE		2

KING PHARMACEUTICALS INC	EQUITY	495582 10 8	3324	192,702	SH	SOLE		1
KING PHARMACEUTICALS INC	EQUITY	495582 10 8	15	894	SH	SOLE		2
KING PHARMACEUTICALS INC	EQUITY	495582 10 8	105	6,060	SH	DEFINED		4
KINGSWAY FINANCIAL SERVICES IN	EQUITY	496904 10 3	2703	133,100	SH	OTHER		1
KIRBY CORP	EQUITY	497266 10 6	1128	16,566	SH	SOLE		1
KITE REALTY GROUP TRUST	EQUITY	49803T 10 2	335	21,029	SH	SOLE		1
KKR FINANCIAL CORP	EQUITY	482476 30 6	24	1,074	SH	SOLE		1
KLA-TENCOR CORP	EQUITY	482480 10 0	10376	214,562	SH	SOLE		1
KLA-TENCOR CORP	EQUITY	482480 10 0	36	729	SH	SOLE		2
KMG AMERICA CORP	EQUITY	482563 10 3	138	16,078	SH	SOLE		1
KNBT BANCORP INC	EQUITY	482921 10 3	384	23,477	SH	SOLE		1
KNIGHT CAPITAL GROUP INC	EQUITY	499005 10 6	1138	81,690	SH	SOLE		1
KNIGHT RIDDER INC	EQUITY	499040 10 3	1998	31,613	SH	SOLE		1
KNIGHT RIDDER INC	EQUITY	499040 10 3	16	255	SH	SOLE		2
KNIGHT TRANSPORTATION INC	EQUITY	499064 10 3	858	43,458	SH	SOLE		1
KNOLL INC	EQUITY	498904 20 0	178	8,368	SH	SOLE		1
KOHL'S CORP	EQUITY	500255 10 4	7952	150,016	SH	SOLE		1
KOHL'S CORP	EQUITY	500255 10 4	52448	1,079,172	SH	SOLE		2
KOMAG INC	EQUITY	500453 20 4	2324	48,823	SH	SOLE		1
KOPIN CORP	EQUITY	500600 10 1	268	53,525	SH	SOLE		1
KORN/FERRY INTERNATIONAL	EQUITY	500643 20 0	2349	115,194	SH	SOLE		1
KOS PHARMACEUTICALS INC	EQUITY	500648 10 0	18	376	SH	SOLE		1
KOS PHARMACEUTICALS INC	EQUITY	500648 10 0	109	2,100	SH	SOLE		2
KOS PHARMACEUTICALS INC	EQUITY	500648 10 0	326	6,300	SH	SOLE		2
KRAFT FOODS INC	EQUITY	50075N 10 4	1302	42,949	SH	SOLE		1
KRISPY KREME DOUGHNUTS INC	EQUITY	501014 10 4	377	42,028	SH	SOLE		1
KROGER CO/THE	EQUITY	501044 10 1	18826	924,680	SH	SOLE		1
KROGER CO/THE	EQUITY	501044 10 1	51	2,676	SH	SOLE		2
KROGER CO/THE	EQUITY	501044 10 1	6	315	SH	DEFINED		4
KRONOS INC/MA	EQUITY	501052 10 4	912	24,386	SH	SOLE		1
KRONOS WORLDWIDE INC	EQUITY	50105F 10 5	81	2,671	SH	SOLE		1
K-SWISS INC	EQUITY	482686 10 2	572	18,965	SH	SOLE		1
KT CORP	EQUITY	48268K 10 1	5	239	SH	DEFINED		4
KULICKE & SOFFA INDUSTRIES INC	EQUITY	501242 10 1	376	39,370	SH	SOLE		1
KV PHARMACEUTICAL CO	EQUITY	482740 20 6	1691	70,101	SH	SOLE		1
KYPHON INC	EQUITY	501577 10 0	822	22,101	SH	SOLE		1
KYPHON INC	EQUITY	501577 10 0	710	17,400	SH	SOLE		2
L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	502424 10 4	4809	56,053	SH	SOLE		1
L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	502424 10 4	49572	666,744	SH	SOLE		2
L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	502424 10 4	11	125	SH	DEFINED		4
LABARGE INC	EQUITY	502470 10 7	115	7,662	SH	SOLE		1
LABOR READY INC	EQUITY	505401 20 8	2018	84,272	SH	SOLE		1
LABOR READY INC	EQUITY	505401 20 8	425	20,400	SH	SOLE		2
LABORATORY CORP OF AMERICA HOL	EQUITY	50540R 40 9	4577	78,271	SH	SOLE		1
LABORATORY CORP OF AMERICA HOL	EQUITY	50540R 40 9	5131	95,292	SH	SOLE		2
LABRANCHE & CO INC	EQUITY	505447 10 2	649	41,028	SH	SOLE		1
LACLEDE GROUP INC/THE	EQUITY	505597 10 4	553	16,055	SH	SOLE		1
LAFARGE NORTH AMERICA INC	EQUITY	505862 10 2	87	1,038	SH	SOLE		1
LAIDLAW INTERNATIONAL INC	EQUITY	50730R 10 2	12363	454,524	SH	SOLE		1
LAKELAND BANCORP INC	EQUITY	511637 10 0	216	13,890	SH	SOLE		1
LAKELAND FINANCIAL CORP	EQUITY	511656 10 0	210	4,497	SH	SOLE		1
LAM RESEARCH CORP	EQUITY	512807 10 8	12997	302,254	SH	SOLE		1
LAM RESEARCH CORP	EQUITY	512807 10 8	13	300	SH	DEFINED		4
LAMAR ADVERTISING CO	EQUITY	512815 10 1	389	7,395	SH	SOLE		1
LAMSON & SESSIONS CO/THE	EQUITY	513696 10 4	480	19,200	SH	SOLE		2
LAMSON & SESSIONS CO/THE	EQUITY	513696 10 4	850	30,539	SH	DEFINED		4

LANCASTER COLONY CORP	EQUITY	513847 10 3	3009	71,651	SH	SOLE	1
LANCE INC	EQUITY	514606 10 2	510	22,682	SH	SOLE	1
LANCE INC	EQUITY	514606 10 2	15	650	SH	DEFINED	4
LANDAMERICA FINANCIAL GROUP IN	EQUITY	514936 10 3	933	13,752	SH	SOLE	1
LANDAUER INC	EQUITY	51476K 10 3	342	6,814	SH	SOLE	1
LANDRY'S RESTAURANTS INC	EQUITY	51508L 10 3	1172	33,175	SH	SOLE	1
LANDRY'S RESTAURANTS INC	EQUITY	51508L 10 3	3216	136,100	SH	SOLE	2
LANDSTAR SYSTEM INC	EQUITY	515098 10 1	64	1,458	SH	SOLE	1
LANDSTAR SYSTEM INC	EQUITY	515098 10 1	826	19,800	SH	SOLE	2
LANDSTAR SYSTEM INC	EQUITY	515098 10 1	33	737	SH	DEFINED	4
LAS VEGAS SANDS CORP	EQUITY	517834 10 7	33	579	SH	SOLE	1
LASALLE HOTEL PROPERTIES	EQUITY	517942 10 8	1017	24,793	SH	SOLE	1
LASERSCOPE	EQUITY	518081 10 4	357	15,102	SH	SOLE	1
LATTICE SEMICONDUCTOR CORP	EQUITY	518415 10 4	2145	322,092	SH	SOLE	1
LAUREATE EDUCATION INC	EQUITY	518613 10 4	5570	104,433	SH	SOLE	1
LAWSON PRODUCTS	EQUITY	520776 10 5	142	3,481	SH	SOLE	1
LAWSON SOFTWARE INC	EQUITY	520780 10 7	362	47,193	SH	SOLE	1
LAWSON SOFTWARE INC	EQUITY	520780 10 7	17066	2,634,300	SH	SOLE	2
LAYNE CHRISTENSEN CO	EQUITY	521050 10 4	290	8,652	SH	SOLE	1
LAZARD LTD	EQUITY	G54050 10 2	794	24,900	SH	SOLE	2
LA-Z-BOY INC	EQUITY	505336 10 7	674	39,669	SH	SOLE	1
LCA-VISION INC	EQUITY	501803 30 8	775	15,472	SH	SOLE	1
LCA-VISION INC	EQUITY	501803 30 8	1055	22,200	SH	SOLE	2
LEADIS TECHNOLOGY INC	EQUITY	52171N 10 3	78	13,723	SH	SOLE	1
LEAP WIRELESS INTERNATIONAL IN	EQUITY	521863 30 8	12	273	SH	SOLE	1
LEAPFROG ENTERPRISES INC	EQUITY	52186N 10 6	262	24,640	SH	SOLE	1
LEAR CORP	EQUITY	521865 10 5	2506	141,338	SH	SOLE	1
LEAR CORP	EQUITY	521865 10 5	11	625	SH	DEFINED	4
LEARNING TREE INTERNATIONAL IN	EQUITY	522015 10 6	83	6,812	SH	SOLE	1
LECG CORP	EQUITY	523234 10 2	216	11,196	SH	SOLE	1
LECROY CORP	EQUITY	52324W 10 9	147	9,383	SH	SOLE	1
LEE ENTERPRISES INC	EQUITY	523768 10 9	3205	96,279	SH	SOLE	1
LEGG MASON INC	EQUITY	524901 10 5	32564	259,824	SH	SOLE	1
LEGG MASON INC	EQUITY	524901 10 5	8869	74,100	SH	SOLE	2
LEGGETT & PLATT INC	EQUITY	524660 10 7	2155	88,435	SH	SOLE	1
LEGGETT & PLATT INC	EQUITY	524660 10 7	16	678	SH	SOLE	2
LEHMAN BROTHERS HOLDINGS INC	EQUITY	524908 10 0	17064	118,064	SH	SOLE	1
LEHMAN BROTHERS HOLDINGS INC	EQUITY	524908 10 0	127	990	SH	SOLE	2
LEHMAN BROTHERS HOLDINGS INC	EQUITY	524908 10 0	4	25	SH	DEFINED	4
LENNAR CORP	EQUITY	526057 10 4	3825	63,341	SH	SOLE	1
LENNAR CORP	EQUITY	526057 10 4	31	510	SH	SOLE	2
LENNOX INTERNATIONAL INC	EQUITY	526107 10 7	1292	43,283	SH	SOLE	1
LEUCADIA NATIONAL CORP	EQUITY	527288 10 4	10310	172,816	SH	SOLE	1
LEUCADIA NATIONAL CORP	EQUITY	527288 10 4	89	1,500	SH	DEFINED	4
LEVEL 3 COMMUNICATIONS	EQUITY	52729N AS 9	9955	15,525,000	SH	SOLE	2
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729N 10 0	3195	616,849	SH	SOLE	1
LEVITT CORP	EQUITY	52742P 10 8	275	12,491	SH	SOLE	1
LEXAR MEDIA INC	EQUITY	52886P 10 4	520	60,629	SH	SOLE	1
LEXICON GENETICS INC	EQUITY	528872 10 4	268	48,337	SH	SOLE	1
LEXINGTON CORPORATE PROPERTIES	EQUITY	529043 10 1	821	39,399	SH	SOLE	1
LEXMARK INTERNATIONAL INC	EQUITY	529771 10 7	2264	49,887	SH	SOLE	1
LEXMARK INTERNATIONAL INC	EQUITY	529771 10 7	19	429	SH	SOLE	2
LHC GROUP INC	EQUITY	50187A 10 7	58	3,631	SH	SOLE	1
LIBBEY INC	EQUITY	529898 10 8	75	10,527	SH	SOLE	1
LIBERTY ALL STAR EQUITY	EQUITY	530158 10 4	68	8,184	SH	DEFINED	4
LIBERTY GLOBAL INC	EQUITY	530555 10 1	568	27,764	SH	SOLE	1

LIBERTY MEDIA CORP	CORP BOND	530718	AF	2	3165	3,025,000	PRN	SOLE	1
LIBERTY MEDIA CORP	CORP BOND	530715	AR	2	1	1,000	PRN	DEFINED	4
LIBERTY MEDIA CORP	CORP BOND	530715	AN	1	1	1,000	PRN	DEFINED	4
LIBERTY MEDIA CORP	CORP BOND	530718	AF	2	3	3,000	PRN	DEFINED	4
LIBERTY MEDIA CORP	EQUITY	530718	10	5	9	1,100	SH	DEFINED	4
LIBERTY PROPERTY TRUST	EQUITY	531172	10	4	8760	185,745	SH	SOLE	1
LIBERTY PROPERTY TRUST	EQUITY	531172	10	4	17	350	SH	DEFINED	4
LIFE TIME FITNESS INC	EQUITY	53217R	20	7	834	17,791	SH	SOLE	1
LIFECELL CORP	EQUITY	531927	10	1	550	24,399	SH	SOLE	1
LIFEPOINT HOSPITALS INC	EQUITY	53219L	10	9	3724	119,738	SH	SOLE	1
LIFEPOINT HOSPITALS INC	EQUITY	53219L	10	9	5569	159,100	SH	SOLE	2
LIFEPOINT HOSPITALS INC	EQUITY	53219L	10	9	219	7,046	SH	DEFINED	4
LIFETIME BRANDS INC	EQUITY	53222Q	10	3	177	6,279	SH	SOLE	1
LIN TV CORP	EQUITY	532774	10	6	186	20,629	SH	SOLE	1
LINCARE HOLDINGS	CORP BOND	532791	AB	6	1	1,000	PRN	DEFINED	4
LINCARE HOLDINGS INC	EQUITY	532791	10	0	8031	206,144	SH	SOLE	1
LINCOLN EDUCATIONAL SERVICES C	EQUITY	533535	10	0	54	3,186	SH	SOLE	1
LINCOLN ELECTRIC HOLDINGS INC	EQUITY	533900	10	6	1506	27,901	SH	SOLE	1
LINCOLN NATIONAL CORP	EQUITY	534187	10	9	11519	211,003	SH	SOLE	1
LINCOLN NATIONAL CORP	EQUITY	534187	10	9	34	639	SH	SOLE	2
LINCOLN NATIONAL CORP	EQUITY	534187	10	9	3	50	SH	DEFINED	4
LINDSAY MANUFACTURING CO	EQUITY	535555	10	6	239	8,820	SH	SOLE	1
LINEAR TECHNOLOGY CORP	EQUITY	535678	10	6	5800	165,348	SH	SOLE	1
LINEAR TECHNOLOGY CORP	EQUITY	535678	10	6	41	1,125	SH	SOLE	2
LIONBRIDGE TECHNOLOGIES	EQUITY	536252	10	9	311	39,258	SH	SOLE	1
LITHIA MOTORS INC	EQUITY	536797	10	3	407	11,723	SH	SOLE	1
LITTELFUSE INC	EQUITY	537008	10	4	582	17,041	SH	SOLE	1
LIVEPERSON INC	EQUITY	538146	10	1	40	5,580	SH	DEFINED	4
LIZ CLAIBORNE INC	EQUITY	539320	10	1	2013	49,112	SH	SOLE	1
LIZ CLAIBORNE INC	EQUITY	539320	10	1	14	393	SH	SOLE	2
LKQ CORP	EQUITY	501889	20	8	553	26,559	SH	SOLE	1
LOCKHEED MARTIN CORP	CORP BOND	539830	AP	4	4918	4,250,000	PRN	SOLE	1
LOCKHEED MARTIN CORP	EQUITY	539830	10	9	11777	156,754	SH	SOLE	1
LOCKHEED MARTIN CORP	EQUITY	539830	10	9	84	1,320	SH	SOLE	2
LOCKHEED MARTIN CORP	CORP BOND	539830	AP	4	3	3,000	PRN	DEFINED	4
LOCKHEED MARTIN CORP	EQUITY	539830	10	9	31	410	SH	DEFINED	4
LODGENET ENTERTAINMENT CORP	EQUITY	540211	10	9	192	12,308	SH	SOLE	1
LODGIAN INC	EQUITY	54021P	40	3	261	18,789	SH	SOLE	1
LOEWS CORP	EQUITY	540424	10	8	6013	59,418	SH	SOLE	1
LOEWS CORP	EQUITY	540424	10	8	48	501	SH	SOLE	2
LOEWS CORP - CAROLINA GROUP	EQUITY	540424	20	7	119	2,516	SH	SOLE	1
LOGITECH INTERNATIONAL SA	EQUITY	541419	10	7	4	100	SH	DEFINED	4
LOJACK CORP	EQUITY	539451	10	4	2033	84,765	SH	SOLE	1
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307	10	3	801	28,174	SH	SOLE	1
LONE STAR TECHNOLOGIES INC	EQUITY	542312	10	3	1258	22,696	SH	SOLE	1
LONGS DRUG STORES CORP	EQUITY	543162	10	1	2429	52,486	SH	SOLE	1
LONGVIEW FIBRE CO	EQUITY	543213	10	2	3743	144,839	SH	SOLE	1
LORAL SPACE & COMMUNICATIONS L	EQUITY	543881	10	6	14061	489,089	SH	SOLE	1
LOUISIANA-PACIFIC CORP	EQUITY	546347	10	5	1355	49,819	SH	SOLE	1
LOUISIANA-PACIFIC CORP	EQUITY	546347	10	5	17028	619,890	SH	SOLE	2
LOWE'S COMPANIES INC	CORP BOND	548661	CG	0	1510	1,350,000	PRN	SOLE	1
LOWE'S COS INC	EQUITY	548661	10	7	26860	416,826	SH	SOLE	1
LOWE'S COS INC	EQUITY	548661	10	7	192	2,886	SH	SOLE	2
LOWE'S COS INC	EQUITY	548661	10	7	25	385	SH	DEFINED	4
LSI INDUSTRIES INC	EQUITY	50216C	10	8	256	15,051	SH	SOLE	1
LSI LOGIC CORP	EQUITY	502161	10	2	2730	236,140	SH	SOLE	1

LSI LOGIC CORP	EQUITY	502161	10	2	12	1,446	SH	SOLE	2
LSI LOGIC CORP	CORP BOND	502161	AJ	1	1	1,000	PRN	DEFINED	4
LSI LOGIC CORP	EQUITY	502161	10	2	2	150	SH	DEFINED	4
LTC PROPERTIES INC	EQUITY	502175	10	2	410	17,629	SH	SOLE	1
LTD BRANDS	EQUITY	532716	10	7	3934	160,817	SH	SOLE	1
LTD BRANDS	EQUITY	532716	10	7	29	1,287	SH	SOLE	2
LTD BRANDS	EQUITY	532716	10	7	3	105	SH	DEFINED	4
LTX CORP	EQUITY	502392	10	3	252	46,659	SH	SOLE	1
LUBRIZOL CORP	EQUITY	549271	10	4	6152	143,559	SH	SOLE	1
LUBY'S INC	EQUITY	549282	10	1	247	19,744	SH	SOLE	1
LUCENT TECHNOLOGIES INC	EQUITY	549463	10	7	6363	2,086,170	SH	SOLE	1
LUCENT TECHNOLOGIES INC	EQUITY	549463	10	7	44	16,410	SH	SOLE	2
LUCENT TECHNOLOGIES INC	EQUITY	549463	10	7	58	18,964	SH	DEFINED	4
LUFKIN INDUSTRIES INC	EQUITY	549764	10	8	1515	27,331	SH	SOLE	1
LUFKIN INDUSTRIES INC	EQUITY	549764	10	8	389	7,800	SH	SOLE	2
LUMINENT MORTGAGE CAPITAL INC	EQUITY	550278	30	3	250	30,838	SH	SOLE	1
LUMINEX CORP	EQUITY	55027E	10	2	288	19,409	SH	SOLE	1
LYONDELL CHEMICAL CO	EQUITY	552078	10	7	8578	431,056	SH	SOLE	1
LYONDELL CHEMICAL CO	EQUITY	552078	10	7	154	7,719	SH	DEFINED	4
M&F WORLDWIDE CORP	EQUITY	552541	10	4	261	18,276	SH	SOLE	1
M&T BANK CORP	EQUITY	55261F	10	4	11809	103,459	SH	SOLE	1
M&T BANK CORP	EQUITY	55261F	10	4	32	294	SH	SOLE	2
M/I HOMES INC	EQUITY	55305B	10	1	444	9,442	SH	SOLE	1
MACATAWA BANK CORP	EQUITY	554225	10	2	294	7,750	SH	SOLE	1
MACDERMID INC	EQUITY	554273	10	2	741	23,051	SH	SOLE	1
MACERICH CO/THE	EQUITY	554382	10	1	11107	150,202	SH	SOLE	1
MACK-CALI REALTY CORP	EQUITY	554489	10	4	6282	130,870	SH	SOLE	1
MACK-CALI REALTY CORP	EQUITY	554489	10	4	19	400	SH	DEFINED	4
MACROVISION CORP	EQUITY	555904	10	1	3209	144,862	SH	SOLE	1
MAF BANCORP INC	EQUITY	55261R	10	8	1130	25,824	SH	SOLE	1
MAGELLAN HEALTH SERVICES INC	EQUITY	559079	20	7	829	20,483	SH	SOLE	1
MAGELLAN MIDSTREAM PARTNERS LP	EQUITY	559080	10	6	2630	80,000	SH	SOLE	1
MAGMA DESIGN AUTOMATION INC	EQUITY	559181	10	2	231	26,700	SH	SOLE	1
MAGNA ENTERTAINMENT CORP	EQUITY	559211	10	7	193	28,491	SH	SOLE	1
MAGUIRE PROPERTIES INC	EQUITY	559775	10	1	1013	27,758	SH	SOLE	1
MAIDENFORM BRANDS INC	EQUITY	560305	10	4	107	9,751	SH	SOLE	1
MAIN STREET BANKS INC	EQUITY	56034R	10	2	308	11,905	SH	SOLE	1
MAINSOURCE FINANCIAL GROUP INC	EQUITY	56062Y	10	2	170	9,001	SH	SOLE	1
MAIR HOLDINGS INC	EQUITY	560635	10	4	43	9,218	SH	SOLE	1
MAJESCO ENTERTAINMENT CO	EQUITY	560690	20	8	17	12,266	SH	SOLE	1
MANHATTAN ASSOCIATES INC	EQUITY	562750	10	9	463	21,049	SH	SOLE	1
MANITOWOC CO INC/THE	EQUITY	563571	10	8	2972	32,604	SH	SOLE	1
MANNATECH INC	EQUITY	563771	10	4	208	11,987	SH	SOLE	1
MANNKIND CORP	EQUITY	56400P	20	1	394	19,271	SH	SOLE	1
MANOR CARE INC	EQUITY	564055	10	1	1613	36,361	SH	SOLE	1
MANOR CARE INC	EQUITY	564055	10	1	12	291	SH	SOLE	2
MANPOWER INC	EQUITY	56418H	10	0	10566	184,793	SH	SOLE	1
MANPOWER INC	EQUITY	56418H	10	0	6	102	SH	DEFINED	4
MANTECH INTERNATIONAL CORP	EQUITY	564563	10	4	394	11,870	SH	SOLE	1
MANULIFE FINANCIAL CORP	EQUITY	56501R	10	6	4406	70,200	SH	OTHER	1
MANULIFE FINANCIAL CORP	EQUITY	56501R	10	6	5	75	SH	DEFINED	4
MAPINFO CORP	EQUITY	565105	10	3	220	15,699	SH	SOLE	1
MARATHON OIL CORP	EQUITY	565849	10	6	15568	204,379	SH	SOLE	1
MARATHON OIL CORP	EQUITY	565849	10	6	27	451	SH	SOLE	2
MARATHON OIL CORP	EQUITY	565849	10	6	18282	299,853	SH	SOLE	2
MARCHEX INC	EQUITY	56624R	10	8	324	15,053	SH	SOLE	1

MARCUS CORP	EQUITY	566330	10	6	407	20,422	SH	SOLE	1
MARINE PRODUCTS CORP	EQUITY	568427	10	8	109	9,896	SH	SOLE	1
MARINEMAX INC	EQUITY	567908	10	8	342	10,216	SH	SOLE	1
MARINER ENERGY INC	EQUITY	56845T	30	5	27	1,298	SH	SOLE	1
MARITRANS INC	EQUITY	570363	10	1	212	8,658	SH	SOLE	1
MARKEL CORP	EQUITY	570535	10	4	92	271	SH	SOLE	1
MARKEL CORP	EQUITY	570535	10	4	92	271	SH	SOLE	1
MARKETAXESS HOLDINGS INC	EQUITY	57060D	10	8	222	18,430	SH	SOLE	1
MARKETAXESS HOLDINGS INC	EQUITY	57060D	10	8	4297	423,700	SH	SOLE	2
MARKWEST HYDROCARBON INC	EQUITY	570762	10	4	98	4,272	SH	SOLE	1
MARLIN BUSINESS SERVICES CORP	EQUITY	571157	10	6	108	4,895	SH	SOLE	1
MARRIOTT INTERNATIONAL INC	EQUITY	571903	20	2	15606	227,497	SH	SOLE	1
MARRIOTT INTERNATIONAL INC	EQUITY	571903	20	2	41	609	SH	SOLE	2
MARSH & MCLENNAN COS INC	EQUITY	571748	10	2	61342	2,089,325	SH	SOLE	1
MARSH & MCLENNAN COS INC	EQUITY	571748	10	2	64	2,010	SH	SOLE	2
MARSHALL & ILSLEY CORP	EQUITY	571834	10	0	4299	98,636	SH	SOLE	1
MARSHALL & ILSLEY CORP	EQUITY	571834	10	0	33	771	SH	SOLE	2
MARSHALL EDWARDS INC	EQUITY	572322	30	3	32	5,654	SH	SOLE	1
MARTEK BIOSCIENCES CORP	EQUITY	572901	10	6	2967	90,385	SH	SOLE	1
MARTEN TRANSPORT LTD	EQUITY	573075	10	8	205	11,312	SH	SOLE	1
MARTHA STEWART LIVING OMNIMEDI	EQUITY	573083	10	2	288	17,067	SH	SOLE	1
MARTHA STEWART LIVING OMNIMEDI	EQUITY	573083	10	2	2	100	SH	DEFINED	4
MARTIN MARIETTA MATERIALS INC	EQUITY	573284	10	6	10284	96,087	SH	SOLE	1
MARVEL ENTERTAINMENT INC	EQUITY	57383T	10	3	33	1,631	SH	SOLE	1
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H	10	5	26553	473,400	SH	SOLE	2
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H	10	5	1844	34,090	SH	SOLE	3
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H	10	5	1	18	SH	DEFINED	4
MASCO CORP	EQUITY	574599	10	6	8468	260,628	SH	SOLE	1
MASCO CORP	EQUITY	574599	10	6	47	1,563	SH	SOLE	2
MASSEY ENERGY CO	EQUITY	576206	10	6	1695	46,998	SH	SOLE	1
MASTEC INC	EQUITY	576323	10	9	365	25,767	SH	SOLE	1
MATERIALS SELECT SECTOR SPDR F	EQUITY	81369Y	10	0	46	1,410	SH	DEFINED	4
MATRIA HEALTHCARE INC	EQUITY	576817	20	9	592	15,600	SH	SOLE	1
MATRIXONE INC	EQUITY	57685P	30	4	293	40,960	SH	SOLE	1
MATRIXX INITIATIVES INC	EQUITY	57685L	10	5	327	15,600	SH	SOLE	2
MATRIXX INITIATIVES INC	EQUITY	57685L	10	5	1284	55,100	SH	SOLE	3
MATTEL INC	EQUITY	577081	10	2	3424	188,885	SH	SOLE	1
MATTEL INC	EQUITY	577081	10	2	24	1,491	SH	SOLE	2
MATTEL INC	EQUITY	577081	10	2	39	2,125	SH	DEFINED	4
MATTHEWS INTERNATIONAL CORP	EQUITY	577128	10	1	929	24,294	SH	SOLE	1
MATTHEWS INTERNATIONAL CORP	EQUITY	577128	10	1	3714	102,000	SH	SOLE	2
MATTSON TECHNOLOGY INC	EQUITY	577223	10	0	388	32,374	SH	SOLE	1
MAUI LAND & PINEAPPLE CO INC	EQUITY	577345	10	1	97	2,582	SH	SOLE	1
MAVERICK TUBE CORP	EQUITY	577914	10	4	1728	32,612	SH	SOLE	1
MAVERICK TUBE CORP	EQUITY	577914	10	4	16	300	SH	DEFINED	4
MAXIM INTEGRATED PRODUCTS INC	EQUITY	57772K	10	1	6702	180,403	SH	SOLE	1
MAXIM INTEGRATED PRODUCTS INC	EQUITY	57772K	10	1	44	1,209	SH	SOLE	2
MAXIMUS INC	EQUITY	577933	10	4	524	14,567	SH	SOLE	1
MAXTOR CORP	EQUITY	577729	20	5	8485	887,546	SH	SOLE	1
MAXYGEN INC	EQUITY	577776	10	7	161	19,406	SH	SOLE	1
MAYTAG CORP	EQUITY	578592	10	7	2045	95,863	SH	SOLE	1
MAYTAG CORP	EQUITY	578592	10	7	6	297	SH	SOLE	2
MAYTAG CORP	EQUITY	578592	10	7	61	3,500	SH	DEFINED	4
MAYTAG CORP	OPTION	917047	90	2	-14	-35	CALL	DEFINED	4
MB FINANCIAL INC	EQUITY	55264U	10	8	591	16,699	SH	SOLE	1
MBIA INC	EQUITY	55262C	10	0	3764	62,590	SH	SOLE	1

MBIA INC	EQUITY	55262C	10	0	30	495	SH	SOLE	2
MBT FINANCIAL CORP	EQUITY	578877	10	2	189	11,222	SH	SOLE	1
MCAFEE INC	EQUITY	579064	10	6	8488	348,873	SH	SOLE	1
MCCLATCHY CO	EQUITY	579489	10	5	30	619	SH	SOLE	1
MCCORMICK & CO INC	EQUITY	579780	20	6	2186	64,557	SH	SOLE	1
MCCORMICK & CO INC	EQUITY	579780	20	6	15	495	SH	SOLE	2
MCCORMICK & SCHMICK'S SEAFOOD	EQUITY	579793	10	0	147	5,764	SH	SOLE	1
MCDATA CORP	EQUITY	580031	20	1	2011	435,174	SH	SOLE	1
MCDERMOTT INTERNATIONAL INC	EQUITY	580037	10	9	850	15,605	SH	DEFINED	4
MCDONALD'S CORP	EQUITY	580135	10	1	36728	1,068,906	SH	SOLE	1
MCDONALD'S CORP	EQUITY	580135	10	1	157	4,647	SH	SOLE	2
MCDONALD'S CORP	EQUITY	580135	10	1	35	1,010	SH	DEFINED	4
MCG CAPITAL CORP	EQUITY	58047P	10	7	1928	136,665	SH	SOLE	1
MCGRATH RENTCORP	EQUITY	580589	10	9	470	15,647	SH	SOLE	1
MCGRAW-HILL COS INC/THE	EQUITY	580645	10	9	12186	211,494	SH	SOLE	1
MCGRAW-HILL COS INC/THE	EQUITY	580645	10	9	71	1,383	SH	SOLE	2
MCKESSON CORP	EQUITY	58155Q	10	3	10993	210,885	SH	SOLE	1
MCKESSON CORP	EQUITY	58155Q	10	3	59	1,137	SH	SOLE	2
MCMORAN EXPLORATION CO	EQUITY	582411	10	4	316	17,730	SH	SOLE	1
MDC HOLDINGS INC	EQUITY	552676	10	8	4396	68,353	SH	SOLE	1
MDU RESOURCES GROUP INC	EQUITY	552690	10	9	8446	252,498	SH	SOLE	1
MEADWESTVACO CORP	EQUITY	583334	10	7	2322	85,034	SH	SOLE	1
MEADWESTVACO CORP	EQUITY	583334	10	7	19	669	SH	SOLE	2
MEASUREMENT SPECIALTIES INC	EQUITY	583421	10	2	235	8,985	SH	SOLE	1
MECHEL OAO	EQUITY	583840	10	3	463	18,000	SH	SOLE	1
MEDAREX INC	EQUITY	583916	10	1	1113	84,160	SH	SOLE	1
MEDCATH CORP	EQUITY	58404W	10	9	106	5,570	SH	SOLE	1
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U	10	2	7597	132,766	SH	SOLE	1
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U	10	2	63	1,134	SH	SOLE	2
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U	10	2	14	252	SH	DEFINED	4
MEDIA GENERAL INC	EQUITY	584404	10	7	3089	66,250	SH	SOLE	1
MEDIACOM COMMUNICATIONS CORP	EQUITY	58446K	10	5	270	46,907	SH	SOLE	1
MEDICAL PROPERTIES TRUST INC	EQUITY	58463J	30	4	105	9,756	SH	SOLE	1
MEDICINES CO	EQUITY	584688	10	5	773	37,572	SH	SOLE	1
MEDICINES CO	EQUITY	584688	10	5	7559	433,200	SH	SOLE	2
MEDICIS PHARMACEUTICAL CORP	EQUITY	584690	30	9	5022	154,063	SH	SOLE	1
MEDIMMUNE INC	EQUITY	584699	10	2	6317	172,685	SH	SOLE	1
MEDIMMUNE INC	EQUITY	584699	10	2	32	909	SH	SOLE	2
MEDIS TECHNOLOGIES LTD	EQUITY	58500P	10	7	263	11,294	SH	SOLE	1
MEDTRONIC INC	CORP BOND	585055	AD	8	4362	4,400,000	PRN	SOLE	1
MEDTRONIC INC	EQUITY	585055	10	6	28537	562,302	SH	SOLE	1
MEDTRONIC INC	EQUITY	585055	10	6	48270	838,464	SH	SOLE	2
MEDTRONIC INC	EQUITY	585055	10	6	214	4,212	SH	DEFINED	4
MELLON FINANCIAL CORP	EQUITY	58551A	10	8	6895	193,684	SH	SOLE	1
MELLON FINANCIAL CORP	EQUITY	58551A	10	8	53	1,545	SH	SOLE	2
MEMC ELECTRONIC MATERIALS INC	EQUITY	552715	10	4	12770	345,875	SH	SOLE	1
MEN'S WEARHOUSE INC	EQUITY	587118	10	0	42	1,179	SH	SOLE	1
MEN'S WEARHOUSE INC	EQUITY	587118	10	0	530	18,000	SH	SOLE	2
MENTOR CORP	EQUITY	587188	10	3	2234	49,296	SH	SOLE	1
MENTOR GRAPHICS CORP	EQUITY	587200	10	6	2471	223,614	SH	SOLE	1
MERCANTILE BANK CORP	EQUITY	587376	10	4	225	5,764	SH	SOLE	1
MERCANTILE BANKSHARES CORP	EQUITY	587405	10	1	9961	259,072	SH	SOLE	1
MERCER INTERNATIONAL INC	EQUITY	588056	10	1	203	21,790	SH	SOLE	1
MERCK & CO INC	EQUITY	589331	10	7	38315	1,087,562	SH	SOLE	1
MERCK & CO INC	EQUITY	589331	10	7	9199	289,173	SH	SOLE	2
MERCK & CO INC	EQUITY	589331	10	7	27	770	SH	DEFINED	4

MERCURY COMPUTER SYSTEMS INC	EQUITY	589378	10	8	258	15,924	SH	SOLE	1
MERCURY GENERAL CORP	EQUITY	589400	10	0	4090	74,497	SH	SOLE	1
MERCURY INTERACTIVE CORP	CORP BOND	589405	AB	5	3	3,000	PRN	DEFINED	4
MEREDITH CORP	EQUITY	589433	10	1	1078	19,324	SH	SOLE	1
MEREDITH CORP	EQUITY	589433	10	1	8	156	SH	SOLE	2
MERGE TECHNOLOGIES INC	EQUITY	589981	10	9	451	28,249	SH	SOLE	1
MERIDIAN BIOSCIENCE INC	EQUITY	589584	10	1	1336	49,535	SH	SOLE	1
MERIDIAN BIOSCIENCE INC	EQUITY	589584	10	1	31	1,155	SH	DEFINED	4
MERIDIAN RESOURCE CORP	EQUITY	58977Q	10	9	267	65,846	SH	SOLE	1
MERISTAR HOSPITALITY CORP	EQUITY	58984Y	10	3	2351	226,500	SH	SOLE	1
MERIT MEDICAL SYSTEMS INC	EQUITY	589889	10	4	243	20,205	SH	SOLE	1
MERITAGE HOMES CORP	EQUITY	59001A	10	2	38	684	SH	SOLE	1
MERRILL LYNCH & CO	CORP BOND	590188	W4	6	3109	2,700,000	PRN	SOLE	1
MERRILL LYNCH & CO INC	EQUITY	590188	10	8	39995	507,805	SH	SOLE	1
MERRILL LYNCH & CO INC	EQUITY	590188	10	8	40604	599,493	SH	SOLE	2
MESA AIR GROUP INC	EQUITY	590479	10	1	421	36,792	SH	SOLE	1
MESA AIR GROUP INC	EQUITY	590479	10	1	3543	338,700	SH	SOLE	2
MESTEK INC	EQUITY	590829	10	7	28	2,255	SH	SOLE	1
METAL MANAGEMENT INC	EQUITY	591097	20	9	523	16,519	SH	SOLE	1
METHODE ELECTRONICS INC	EQUITY	591520	20	0	301	27,658	SH	SOLE	1
METLIFE INC	EQUITY	59156R	10	8	22904	473,507	SH	SOLE	1
METLIFE INC	EQUITY	59156R	10	8	137	2,796	SH	SOLE	2
METLIFE INC	EQUITY	59156R	10	8	9	194	SH	DEFINED	4
METRETEK TECHNOLOGIES INC	EQUITY	59159Q	10	7	785	52,500	SH	SOLE	1
METRETEK TECHNOLOGIES INC	EQUITY	59159Q	10	7	4310	288,300	SH	SOLE	3
METROLOGIC INSTRUMENTS INC	EQUITY	591676	10	1	208	8,974	SH	SOLE	1
METROLOGIC INSTRUMENTS INC	EQUITY	591676	10	1	439	22,800	SH	SOLE	2
METTLER TOLEDO INTERNATIONAL I	EQUITY	592688	10	5	67	1,104	SH	SOLE	1
MFA MORTGAGE INVESTMENTS INC	EQUITY	55272X	10	2	398	62,646	SH	SOLE	1
MFS MULTIMARKET INCOME TRUST	EQUITY	552737	10	8	29	4,800	SH	DEFINED	4
MGE ENERGY INC	EQUITY	55277P	10	4	516	15,554	SH	SOLE	1
MGI PHARMA INC	EQUITY	552880	10	6	19220	1,098,310	SH	SOLE	1
MGIC INVESTMENT CORP	EQUITY	552848	10	3	2733	41,025	SH	SOLE	1
MGIC INVESTMENT CORP	EQUITY	552848	10	3	22	336	SH	SOLE	2
MGM MIRAGE	EQUITY	552953	10	1	127	2,949	SH	SOLE	1
MICHAELS STORES INC	EQUITY	594087	10	8	10542	280,532	SH	SOLE	1
MICREL INC	EQUITY	594793	10	1	2662	179,646	SH	SOLE	1
MICROCHIP TECHNOLOGY INC	EQUITY	595017	10	4	16616	457,740	SH	SOLE	1
MICROFINANCIAL INC	EQUITY	595072	10	9	4	1,000	SH	DEFINED	4
MICRON TECHNOLOGY INC	EQUITY	595112	10	3	4218	286,552	SH	SOLE	1
MICRON TECHNOLOGY INC	EQUITY	595112	10	3	30	2,280	SH	SOLE	2
MICRON TECHNOLOGY INC	EQUITY	595112	10	3	4	280	SH	DEFINED	4
MICROS SYSTEMS INC	EQUITY	594901	10	0	1332	28,919	SH	SOLE	1
MICROS SYSTEMS INC	EQUITY	594901	10	0	841	17,400	SH	SOLE	2
MICROSEMI CORP	EQUITY	595137	10	0	1432	49,183	SH	SOLE	1
MICROSOFT CORP	EQUITY	594918	10	4	242635	8,917,104	SH	SOLE	1
MICROSOFT CORP	EQUITY	594918	10	4	88638	3,389,604	SH	SOLE	2
MICROSOFT CORP	EQUITY	594918	10	4	860	31,604	SH	DEFINED	4
MICROSTRATEGY INC	EQUITY	594972	40	8	1105	10,493	SH	SOLE	1
MICROTUNE INC	EQUITY	59514P	10	9	206	39,541	SH	SOLE	1
MICRUS ENDOVASCULAR CORP	EQUITY	59518V	10	2	1215	85,900	SH	SOLE	3
MID-AMERICA APARTMENT COMMUNIT	EQUITY	59522J	10	3	787	14,378	SH	SOLE	1
MIDAS INC	EQUITY	595626	10	2	1008	46,113	SH	SOLE	1
MIDAS INC	EQUITY	595626	10	2	4621	251,700	SH	SOLE	2
MIDAS INC	EQUITY	595626	10	2	9	430	SH	DEFINED	4
MIDCAP SPDR TRUST SERIES 1	EQUITY	595635	10	3	217	1,498	SH	DEFINED	4

MIDDLEBY CORP	EQUITY	596278 10 1	323	3,863	SH	SOLE		1
MIDDLEBY CORP	EQUITY	596278 10 1	649	7,500	SH	SOLE		2
MIDDLESEX WATER CO	EQUITY	596680 10 8	164	8,650	SH	SOLE		1
MIDLAND CO/THE	EQUITY	597486 10 9	286	8,163	SH	SOLE		1
MID-STATE BANCSHARES	EQUITY	595440 10 8	513	17,417	SH	SOLE		1
MIDWAY GAMES INC	EQUITY	598148 10 4	125	13,536	SH	SOLE		1
MIDWEST BANC HOLDINGS INC	EQUITY	598251 10 6	262	10,100	SH	SOLE		1
MIKOHN GAMING CORP	EQUITY	59862K 10 8	275	28,742	SH	SOLE		1
MILLENNIUM PHARMACEUTICALS INC	EQUITY	599902 10 3	6878	681,710	SH	SOLE		1
MILLENNIUM PHARMACEUTICALS INC	EQUITY	599902 10 3	2	240	SH	DEFINED		4
MILLIPORE CORP	EQUITY	601073 10 9	2644	36,193	SH	SOLE		1
MILLIPORE CORP	EQUITY	601073 10 9	13	192	SH	SOLE		2
MILLS CORP/THE	EQUITY	601148 10 9	38	1,369	SH	SOLE		1
MINE SAFETY APPLIANCES CO	EQUITY	602720 10 4	3215	76,543	SH	SOLE		1
MINEFINDERS CORP	EQUITY	602900 10 2	1542	200,000	SH	OTHER		1
MINERALS TECHNOLOGIES INC	EQUITY	603158 10 6	3329	56,999	SH	SOLE		1
MIPS TECHNOLOGIES INC	EQUITY	604567 10 7	241	32,273	SH	SOLE		1
MIRANT CORP	EQUITY	60467R 10 0	46245	1,849,780	SH	SOLE		1
MKS INSTRUMENTS INC	EQUITY	55306N 10 4	581	24,810	SH	SOLE		1
MOBILE MINI INC	EQUITY	60740F 10 5	1991	46,087	SH	SOLE		1
MOBILE TELESYSTEMS OJSC	EQUITY	607409 10 9	3787	114,400	SH	SOLE		1
MOBILITY ELECTRONICS INC	EQUITY	60741U 10 1	170	20,404	SH	SOLE		1
MODINE MANUFACTURING CO	EQUITY	607828 10 0	2837	96,154	SH	SOLE		1
MOHAWK INDUSTRIES INC	EQUITY	608190 10 4	8969	111,111	SH	SOLE		1
MOLECULAR DEVICES CORP	EQUITY	60851C 10 7	427	12,868	SH	SOLE		1
MOLEX INC	EQUITY	608554 10 1	2196	66,144	SH	SOLE		1
MOLEX INC	EQUITY	608554 10 1	14	531	SH	SOLE		2
MOLINA HEALTHCARE INC	EQUITY	60855R 10 0	282	8,415	SH	SOLE		1
MOLSON COORS BREWING CO	EQUITY	60871R 20 9	1823	26,566	SH	SOLE		1
MOLSON COORS BREWING CO	EQUITY	60871R 20 9	14	207	SH	SOLE		2
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T 10 0	142	7,224	SH	SOLE		1
MONACO COACH CORP	EQUITY	60886R 10 3	266	19,822	SH	SOLE		1
MONARCH CASINO & RESORT INC	EQUITY	609027 10 7	200	7,031	SH	SOLE		1
MONEYGRAM INTERNATIONAL INC	EQUITY	60935Y 10 9	7455	242,670	SH	SOLE		1
MONEYGRAM INTERNATIONAL INC	EQUITY	60935Y 10 9	720	27,600	SH	SOLE		2
MONOGRAM BIOSCIENCES INC	EQUITY	60975U 10 8	170	92,481	SH	SOLE		1
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839 10 5	244	13,082	SH	SOLE		1
MONOLITHIC SYSTEM TECHNOLOGY I	EQUITY	609842 10 9	9	1,000	SH	DEFINED		4
MONRO MUFFLER INC	EQUITY	610236 10 1	296	7,977	SH	SOLE		1
MONSANTO CO	EQUITY	61166W 10 1	12011	141,723	SH	SOLE		1
MONSANTO CO	EQUITY	61166W 10 1	77	990	SH	SOLE		2
MONSANTO CO	EQUITY	61166W 10 1	2	25	SH	DEFINED		4
MONSTER WORLDWIDE INC	EQUITY	611742 10 7	7911	158,674	SH	SOLE		1
MONSTER WORLDWIDE INC	EQUITY	611742 10 7	18	453	SH	SOLE		2
MONTGOMERY STREET INCOME SECUR	EQUITY	614115 10 3	26	1,500	SH	DEFINED		4
MOODY'S CORP	EQUITY	615369 10 5	15523	217,220	SH	SOLE		1
MOODY'S CORP	EQUITY	615369 10 5	18390	299,415	SH	SOLE		2
MOOG INC	EQUITY	615394 20 2	981	27,629	SH	SOLE		1
MORGAN STANLEY	EQUITY	617446 44 8	98949	1,575,015	SH	SOLE		1
MORGAN STANLEY	EQUITY	617446 44 8	18626	328,278	SH	SOLE		2
MORGAN STANLEY	EQUITY	617446 44 8	28	440	SH	DEFINED		4
MORNINGSTAR INC	EQUITY	617700 10 9	289	6,466	SH	SOLE		1
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q 10 8	207	19,108	SH	SOLE		1
MOSAIC CO/THE	EQUITY	61945A 10 7	56	3,915	SH	SOLE		1
MOTIVE INC	EQUITY	61980V 10 7	65	16,706	SH	SOLE		1
MOTOROLA INC	EQUITY	620076 10 9	34928	1,524,580	SH	SOLE		1

MOTOROLA INC	EQUITY	620076 10 9	53780	2,380,695	SH	SOLE	2
MOTOROLA INC	EQUITY	620076 10 9	27	1,200	SH	DEFINED	4
MOVADO GROUP INC	EQUITY	624580 10 6	322	13,933	SH	SOLE	1
MOVIE GALLERY INC	EQUITY	624581 10 4	58	19,044	SH	SOLE	1
MPS GROUP INC	EQUITY	553409 10 3	4580	299,327	SH	SOLE	1
MRO SOFTWARE INC	EQUITY	55347W 10 5	243	15,201	SH	SOLE	1
MRV COMMUNICATIONS INC	EQUITY	553477 10 0	325	79,295	SH	SOLE	1
MSC INDUSTRIAL DIRECT CO	EQUITY	553530 10 6	6128	113,436	SH	SOLE	1
MTC TECHNOLOGIES INC	EQUITY	55377A 10 6	214	7,651	SH	SOLE	1
MTC TECHNOLOGIES INC	EQUITY	55377A 10 6	1372	49,000	SH	SOLE	3
MTR GAMING GROUP INC	EQUITY	553769 10 0	174	16,921	SH	SOLE	1
MTS SYSTEMS CORP	EQUITY	553777 10 3	747	17,848	SH	SOLE	1
MUELLER INDUSTRIES INC	EQUITY	624756 10 2	993	27,829	SH	SOLE	1
MULTI-FINELINE ELECTRONIX INC	EQUITY	62541B 10 1	357	6,109	SH	SOLE	1
MULTI-FINELINE ELECTRONIX INC	EQUITY	62541B 10 1	838	17,400	SH	SOLE	2
MULTIMEDIA GAMES INC	EQUITY	625453 10 5	310	20,852	SH	SOLE	1
MURPHY OIL CORP	EQUITY	626717 10 2	3965	79,589	SH	SOLE	1
MURPHY OIL CORP	EQUITY	626717 10 2	33	609	SH	SOLE	2
MWI VETERINARY SUPPLY INC	EQUITY	55402X 10 5	120	3,638	SH	SOLE	1
MYERS INDUSTRIES INC	EQUITY	628464 10 9	320	19,990	SH	SOLE	1
MYLAN LABORATORIES INC	EQUITY	628530 10 7	2370	101,292	SH	SOLE	1
MYLAN LABORATORIES INC	EQUITY	628530 10 7	16	807	SH	SOLE	2
MYOGEN INC	EQUITY	62856E 10 4	570	15,750	SH	SOLE	1
MYRIAD GENETICS INC	EQUITY	62855J 10 4	774	29,669	SH	SOLE	1
NABI BIOPHARMACEUTICALS	EQUITY	629519 10 9	252	44,745	SH	SOLE	1
NABORS INDUSTRIES LTD	EQUITY	G6359F 10 3	44	582	SH	SOLE	2
NACCO INDUSTRIES INC	EQUITY	629579 10 3	1146	7,446	SH	SOLE	1
NALCO HOLDING CO	EQUITY	62985Q 10 1	36	2,030	SH	SOLE	1
NANOGEN INC	EQUITY	630075 10 9	124	41,198	SH	SOLE	1
NARA BANCORP INC	EQUITY	63080P 10 5	269	15,310	SH	SOLE	1
NASB FINANCIAL INC	EQUITY	628968 10 9	80	2,323	SH	SOLE	1
NASDAQ STOCK MARKET INC/THE	EQUITY	631103 10 8	1538	38,418	SH	SOLE	1
NASDAQ-100 INDEX TRACKING STOC	EQUITY	631100 10 4	10130	241,600	SH	SOLE	1
NASDAQ-100 INDEX TRACKING STOC	EQUITY	631100 10 4	101	2,400	SH	DEFINED	4
NASH FINCH CO	EQUITY	631158 10 2	368	12,306	SH	SOLE	1
NASTECH PHARMACEUTICAL CO INC	EQUITY	631728 40 9	282	15,674	SH	SOLE	1
NATCO GROUP INC	EQUITY	63227W 20 3	1810	66,800	SH	SOLE	3
NATIONAL BEVERAGE CORP	EQUITY	635017 10 6	66	5,719	SH	SOLE	1
NATIONAL CITY CORP	EQUITY	635405 10 3	23281	667,077	SH	SOLE	1
NATIONAL CITY CORP	EQUITY	635405 10 3	68	2,034	SH	SOLE	2
NATIONAL FINANCIAL PARTNERS CO	EQUITY	63607P 20 8	1516	26,818	SH	SOLE	1
NATIONAL FUEL GAS CO	EQUITY	636180 10 1	7435	227,239	SH	SOLE	1
NATIONAL HEALTH INVESTORS INC	EQUITY	63633D 10 4	453	17,816	SH	SOLE	1
NATIONAL HEALTH REALTY INC	EQUITY	635905 10 2	109	5,485	SH	SOLE	1
NATIONAL HEALTHCARE CORP	EQUITY	635906 10 0	192	4,782	SH	SOLE	1
NATIONAL INSTRUMENTS CORP	EQUITY	636518 10 2	3789	116,145	SH	SOLE	1
NATIONAL INTERSTATE CORP	EQUITY	63654U 10 0	74	3,422	SH	SOLE	1
NATIONAL MEDICAL HEALTH CARD S	EQUITY	636918 30 2	4790	176,100	SH	SOLE	2
NATIONAL OILWELL VARCO INC	EQUITY	637071 10 1	5177	80,746	SH	SOLE	1
NATIONAL OILWELL VARCO INC	EQUITY	637071 10 1	40	642	SH	SOLE	2
NATIONAL PENN BANCSHARES INC	EQUITY	637138 10 8	700	32,908	SH	SOLE	1
NATIONAL PRESTO INDUSTRIES INC	EQUITY	637215 10 4	177	3,597	SH	SOLE	1
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640 10 3	4338	155,809	SH	SOLE	1
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640 10 3	36143	1,391,169	SH	SOLE	2
NATIONAL WESTERN LIFE INSURANC	EQUITY	638522 10 2	394	1,696	SH	SOLE	1
NATIONWIDE FINANCIAL SERVICES	EQUITY	638612 10 1	75	1,734	SH	SOLE	1

NATIONWIDE FINANCIAL SERVICES	EQUITY	638612 10 1	21054	478,500	SH	SOLE		2
NATIONWIDE HEALTH PROPERTIES I	EQUITY	638620 10 4	1097	51,022	SH	SOLE		1
NATURES SUNSHINE PRODS INC	EQUITY	639027 10 1	107	8,520	SH	SOLE		1
NAUTILUS INC	EQUITY	63910B 10 2	378	25,315	SH	SOLE		1
NAVARRE CORP	EQUITY	639208 10 7	84	19,479	SH	SOLE		1
NAVIGANT CONSULTING INC	EQUITY	63935N 10 7	3023	141,572	SH	SOLE		1
NAVIGATORS GROUP INC	EQUITY	638904 10 2	423	8,528	SH	SOLE		1
NAVISTAR INTERNATIONAL CORP	EQUITY	63934E 10 8	788	28,581	SH	SOLE		1
NAVISTAR INTERNATIONAL CORP	EQUITY	63934E 10 8	7	228	SH	SOLE		2
NAVTEQ CORP	EQUITY	63936L 10 0	111	2,189	SH	SOLE		1
NBC CAPITAL CORP	EQUITY	628729 10 5	121	5,271	SH	SOLE		1
NBT BANCORP INC	EQUITY	628778 10 2	573	24,650	SH	SOLE		1
NBTY INC	EQUITY	628782 10 4	953	42,303	SH	SOLE		1
NCI BUILDING SYSTEMS INC	EQUITY	628852 10 5	946	15,821	SH	SOLE		1
NCO GROUP INC	EQUITY	628858 10 2	580	24,401	SH	SOLE		1
NCR CORP	EQUITY	62886E 10 8	3545	84,824	SH	SOLE		1
NCR CORP	EQUITY	62886E 10 8	23	678	SH	SOLE		2
NDS GROUP PLC	EQUITY	628891 10 3	15667	301,363	SH	SOLE		1
NDS GROUP PLC	EQUITY	628891 10 3	494	12,000	SH	SOLE		2
NEENAH PAPER INC	EQUITY	640079 10 9	368	11,226	SH	SOLE		1
NEKTAR THERAPEUTICS	EQUITY	640268 10 8	1317	64,608	SH	SOLE		1
NELNET INC	EQUITY	64031N 10 8	18	424	SH	SOLE		1
NEOPHARM INC	EQUITY	640919 10 6	109	13,072	SH	SOLE		1
NESS TECHNOLOGIES INC	EQUITY	64104X 10 8	182	14,424	SH	SOLE		1
NESS TECHNOLOGIES INC	EQUITY	64104X 10 8	2576	204,600	SH	SOLE		3
NETBANK INC	EQUITY	640933 10 7	255	35,159	SH	SOLE		1
NETEASE.COM	EQUITY	64110W 10 2	5827	174,000	SH	SOLE		1
NETEASE.COM	EQUITY	64110W 10 2	56	2,272	SH	DEFINED		4
NETFLIX INC	EQUITY	64110L 10 6	807	27,849	SH	SOLE		1
NETFLIX INC	EQUITY	64110L 10 6	479	17,700	SH	SOLE		2
NETGEAR INC	EQUITY	64111Q 10 4	460	24,194	SH	SOLE		1
NETIQ CORP	EQUITY	64115P 10 2	338	30,283	SH	SOLE		1
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B 10 0	1548	37,564	SH	SOLE		1
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B 10 0	490	18,000	SH	SOLE		2
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B 10 0	5572	135,200	SH	SOLE		3
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B 10 0	14	340	SH	DEFINED		4
NETRATINGS INC	EQUITY	64116M 10 8	143	10,809	SH	SOLE		1
NETSCOUT SYSTEMS INC	EQUITY	64115T 10 4	164	18,005	SH	SOLE		1
NETSMART TECHNOLOGIES INC	EQUITY	64114W 30 6	2341	168,900	SH	SOLE		3
NETWORK APPLIANCE INC	EQUITY	64120L 10 4	8724	242,131	SH	SOLE		1
NETWORK APPLIANCE INC	EQUITY	64120L 10 4	14212	526,374	SH	SOLE		2
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C 10 9	1798	27,862	SH	SOLE		1
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C 10 9	8450	134,700	SH	SOLE		2
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C 10 9	6	100	SH	DEFINED		4
NEUROGEN CORP	EQUITY	64124E 10 6	107	17,278	SH	SOLE		1
NEUROMETRIX INC	EQUITY	641255 10 4	169	4,346	SH	SOLE		1
NEUSTAR INC	EQUITY	64126X 20 1	569	18,357	SH	SOLE		1
NEUSTAR INC	EQUITY	64126X 20 1	1015	33,300	SH	SOLE		2
NEW CENTURY FINANCIAL CORP	EQUITY	6435EV 10 8	1217	26,438	SH	SOLE		1
NEW JERSEY RESOURCES CORP	EQUITY	646025 10 6	944	20,862	SH	SOLE		1
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053 10 6	5700	219,735	SH	SOLE		1
NEW RIVER PHARMACEUTICALS INC	EQUITY	648468 20 5	306	9,222	SH	SOLE		1
NEW RIVER PHARMACEUTICALS INC	EQUITY	648468 20 5	529	10,200	SH	SOLE		2
NEW YORK & CO INC	EQUITY	649295 10 2	148	9,915	SH	SOLE		1
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445 10 3	8861	505,769	SH	SOLE		1
NEW YORK TIMES CO	EQUITY	650111 10 7	1715	67,775	SH	SOLE		1

NEW YORK TIMES CO	EQUITY	650111	10	7	14	537	SH	SOLE	2
NEWALLIANCE BANCSHARES INC	EQUITY	650203	10	2	1253	86,807	SH	SOLE	1
NEWCASTLE INVESTMENT CORP	EQUITY	65105M	10	8	796	33,279	SH	SOLE	1
NEWELL RUBBERMAID INC	EQUITY	651229	10	6	3234	128,379	SH	SOLE	1
NEWELL RUBBERMAID INC	EQUITY	651229	10	6	24	1,017	SH	SOLE	2
NEWELL RUBBERMAID INC	EQUITY	651229	10	6	18	700	SH	DEFINED	4
NEWFIELD EXPLORATION CO	EQUITY	651290	10	8	11304	269,791	SH	SOLE	1
NEWKIRK REALTY TRUST INC	EQUITY	651497	10	9	206	11,403	SH	SOLE	1
NEWMARKET CORP	EQUITY	651587	10	7	616	12,938	SH	SOLE	1
NEWMONT MINING CORP	EQUITY	651639	10	6	10105	194,732	SH	SOLE	1
NEWMONT MINING CORP	EQUITY	651639	10	6	88	1,650	SH	SOLE	2
NEWMONT MINING CORP	EQUITY	651639	10	6	5	100	SH	DEFINED	4
NEWPARK RESOURCES	EQUITY	651718	50	4	525	64,023	SH	SOLE	1
NEWPORT CORP	EQUITY	651824	10	4	2092	110,924	SH	SOLE	1
NEWS CORP	EQUITY	65248E	10	4	24404	1,469,251	SH	SOLE	1
NEWS CORP	EQUITY	65248E	10	4	140	8,982	SH	SOLE	2
NEWTEK BUSINESS SERVICES INC	EQUITY	652526	10	4	2570	1,184,379	SH	SOLE	1
NEXEN INC	EQUITY	65334H	10	2	6077	110,300	SH	OTHER	1
NEXTEL COMMUNICATIONS	CORP BOND	65332V	AY	9	2000	2,000,000	PRN	SOLE	1
NEXTEL PARTNERS INC	EQUITY	65333F	10	7	429	15,133	SH	SOLE	1
NGP CAPITAL RESOURCES CO	EQUITY	62912R	10	7	180	13,231	SH	SOLE	1
NIC INC	EQUITY	62914B	10	0	156	25,477	SH	SOLE	1
NICHOLAS FINANCIAL INC	EQUITY	65373J	20	9	622	52,231	SH	DEFINED	4
NICOR INC	EQUITY	654086	10	7	2886	72,947	SH	SOLE	1
NICOR INC	EQUITY	654086	10	7	6	162	SH	SOLE	2
NII HOLDINGS INC	EQUITY	62913F	20	1	709	12,015	SH	SOLE	1
NII HOLDINGS INC	EQUITY	62913F	20	1	15056	344,700	SH	SOLE	2
NIKE INC	EQUITY	654106	10	3	18873	221,779	SH	SOLE	1
NIKE INC	EQUITY	654106	10	3	106630	1,228,602	SH	SOLE	2
NIKE INC	EQUITY	654106	10	3	1031	12,116	SH	DEFINED	4
NISOURCE INC	EQUITY	65473P	10	5	2579	127,537	SH	SOLE	1
NISOURCE INC	EQUITY	65473P	10	5	21	1,005	SH	SOLE	2
NISOURCE INC	EQUITY	65473P	10	5	9	450	SH	DEFINED	4
NITROMED INC	EQUITY	654798	50	3	126	14,973	SH	SOLE	1
NL INDUSTRIES	EQUITY	629156	40	7	63	5,963	SH	SOLE	1
NN INC	EQUITY	629337	10	6	166	12,859	SH	SOLE	1
NOBLE CORP	EQUITY	G65422	10	0	36	504	SH	SOLE	2
NOBLE ENERGY INC	EQUITY	655044	10	5	20105	457,761	SH	SOLE	1
NOBLE INTERNATIONAL LTD	EQUITY	655053	10	6	144	8,478	SH	SOLE	1
NOKIA OYJ	EQUITY	654902	20	4	34792	1,678,110	SH	SOLE	1
NOKIA OYJ	EQUITY	654902	20	4	86912	4,749,300	SH	SOLE	2
NOKIA OYJ	EQUITY	654902	20	4	108	5,203	SH	DEFINED	4
NOMURA HOLDINGS INC	EQUITY	65535H	20	8	3	115	SH	DEFINED	4
NORDSON CORP	EQUITY	655663	10	2	4410	88,446	SH	SOLE	1
NORDSTROM INC	EQUITY	655664	10	0	3953	100,903	SH	SOLE	1
NORDSTROM INC	EQUITY	655664	10	0	30	807	SH	SOLE	2
NORFOLK SOUTHERN CORP	EQUITY	655844	10	8	13367	247,219	SH	SOLE	1
NORFOLK SOUTHERN CORP	EQUITY	655844	10	8	22393	499,500	SH	SOLE	2
NORFOLK SOUTHERN CORP	EQUITY	655844	10	8	12	225	SH	DEFINED	4
NORTEL NETWORKS CORP	CORP BOND	656568	AB	8	2	2,000	PRN	DEFINED	4
NORTEL NETWORKS CORP	EQUITY	656568	10	2	14	4,689	SH	DEFINED	4
NORTH FORK BANCORPORATION INC	EQUITY	659424	10	5	13954	484,009	SH	SOLE	1
NORTH FORK BANCORPORATION INC	EQUITY	659424	10	5	16218	592,755	SH	SOLE	2
NORTH FORK BANCORPORATION INC	EQUITY	659424	10	5	14	500	SH	DEFINED	4
NORTH PITTSBURGH SYSTEMS INC	EQUITY	661562	10	8	266	11,410	SH	SOLE	1

NORTHEAST UTILITIES	EQUITY	664397	10	6	6305	322,860	SH	SOLE	1
NORTHERN EMPIRE BANCSHARES	EQUITY	665112	10	8	153	6,069	SH	SOLE	1
NORTHERN ORION RESOURCES INC	EQUITY	665575	10	6	2738	607,500	SH	OTHER	1
NORTHERN TRUST CORP	EQUITY	665859	10	4	6707	127,751	SH	SOLE	1
NORTHERN TRUST CORP	EQUITY	665859	10	4	35	684	SH	SOLE	2
NORTHFIELD LABORATORIES INC	EQUITY	666135	10	8	179	17,856	SH	SOLE	1
NORTHFIELD LABORATORIES INC	EQUITY	666135	10	8	10	1,000	SH	DEFINED	4
NORTHROP GRUMMAN CORP	EQUITY	666807	10	2	23390	342,503	SH	SOLE	1
NORTHROP GRUMMAN CORP	EQUITY	666807	10	2	79	1,311	SH	SOLE	2
NORTHROP GRUMMAN CORP	EQUITY	666807	10	2	6	95	SH	DEFINED	4
NORTHSTAR REALTY FINANCE CORP	EQUITY	66704R	10	0	225	20,524	SH	SOLE	1
NORTHWEST BANCORP INC	EQUITY	667328	10	8	369	14,918	SH	SOLE	1
NORTHWEST NATURAL GAS CO	EQUITY	667655	10	4	744	20,951	SH	SOLE	1
NORTHWESTERN CORP	EQUITY	668074	30	5	1497	48,087	SH	SOLE	1
NOVARTIS AG	EQUITY	66987V	10	9	3936	75,000	SH	SOLE	2
NOVASTAR FINANCIAL INC	EQUITY	669947	40	0	704	21,058	SH	SOLE	1
NOVATEL WIRELESS INC	EQUITY	66987M	60	4	198	22,071	SH	SOLE	1
NOVELL INC	EQUITY	670006	10	5	2108	274,496	SH	SOLE	1
NOVELL INC	EQUITY	670006	10	5	12	1,410	SH	SOLE	2
NOVELLUS SYSTEMS INC	EQUITY	670008	10	1	3474	144,730	SH	SOLE	1
NOVELLUS SYSTEMS INC	EQUITY	670008	10	1	12	492	SH	SOLE	2
NOVEN PHARMACEUTICALS INC	EQUITY	670009	10	9	323	17,915	SH	SOLE	1
NPS PHARMACEUTICALS INC	EQUITY	62936P	10	3	298	34,951	SH	SOLE	1
NRG ENERGY INC	EQUITY	629377	50	8	6548	144,813	SH	SOLE	1
NS GROUP INC	EQUITY	628916	10	8	778	16,900	SH	SOLE	1
NSTAR	EQUITY	67019E	10	7	6440	225,102	SH	SOLE	1
NTL INC	EQUITY	62941W	10	1	776	26,653	SH	SOLE	1
NTL INC	EQUITY	62941W	10	1	1	21	SH	DEFINED	4
NTN BUZZTIME INC	EQUITY	629410	30	9	66	45,639	SH	SOLE	1
NU SKIN ENTERPRISES INC	EQUITY	67018T	10	5	750	42,798	SH	SOLE	1
NUANCE COMMUNICATIONS INC	EQUITY	67020Y	10	0	1166	98,710	SH	SOLE	1
NUCO2 INC	EQUITY	629428	10	3	259	8,158	SH	SOLE	1
NUCOR CORP	EQUITY	670346	10	5	15483	147,749	SH	SOLE	1
NUCOR CORP	EQUITY	670346	10	5	38	573	SH	SOLE	2
NUCOR CORP	EQUITY	670346	10	5	17	160	SH	DEFINED	4
NUTRI/SYSTEM INC	EQUITY	67069D	10	8	874	18,402	SH	SOLE	1
NUTRI/SYSTEM INC	EQUITY	67069D	10	8	367	10,200	SH	SOLE	2
NUVASIVE INC	EQUITY	670704	10	5	1200	63,667	SH	SOLE	1
NUVEEN INVESTMENTS INC	EQUITY	67090F	10	6	61	1,265	SH	SOLE	1
NUVEEN MUNICIPAL VALUE FUND	EQUITY	670928	10	0	39	4,000	SH	DEFINED	4
NUVEEN PREFERRED AND CONVERTIB	EQUITY	67073B	10	6	78	6,321	SH	DEFINED	4
NUVEEN PREMIER INSURED MUNICIP	EQUITY	670987	10	6	474	31,650	SH	DEFINED	4
NUVEEN SELECT TAX FREE 2	EQUITY	67063C	10	6	33	2,500	SH	DEFINED	4
NUVEEN SELECT TAX FREE 3	EQUITY	67063X	10	0	7	500	SH	DEFINED	4
NUVELO INC	EQUITY	67072M	30	1	656	36,815	SH	SOLE	1
NVIDIA CORP	EQUITY	67066G	10	4	8350	145,821	SH	SOLE	1
NVIDIA CORP	EQUITY	67066G	10	4	23	633	SH	SOLE	2
NVIDIA CORP	EQUITY	67066G	10	4	2623	45,800	SH	SOLE	3
NVR INC	EQUITY	62944T	10	5	85	115	SH	SOLE	1
NXSTAGE MEDICAL INC	EQUITY	67072V	10	3	56	4,373	SH	SOLE	1
NY COMMUNITY CAP TRUST V	CORP BOND	64944P	30	7	1122	23,000	PRN	SOLE	1
OAKLEY INC	EQUITY	673662	10	2	315	18,493	SH	SOLE	1
OCCIDENTAL PETROLEUM CORP	EQUITY	674599	10	5	17871	192,882	SH	SOLE	1
OCCIDENTAL PETROLEUM CORP	EQUITY	674599	10	5	119	1,485	SH	SOLE	2
OCEANEERING INTERNATIONAL INC	EQUITY	675232	10	2	1131	19,740	SH	SOLE	1

OCEANFIRST FINANCIAL CORP	EQUITY	675234	10	8	167	6,827	SH	SOLE	1
O'CHARLEYS INC	EQUITY	670823	10	3	311	16,840	SH	SOLE	1
OCWEN FINANCIAL CORP	EQUITY	675746	10	1	267	26,148	SH	SOLE	1
ODYSSEY HEALTHCARE INC	EQUITY	67611V	10	1	630	36,632	SH	SOLE	1
ODYSSEY MARINE EXPLORATION INC	EQUITY	676118	10	2	109	29,830	SH	SOLE	1
ODYSSEY RE HOLDINGS CORP	EQUITY	67612W	10	8	208	9,577	SH	SOLE	1
OFFICE DEPOT INC	EQUITY	676220	10	6	6044	162,302	SH	SOLE	1
OFFICE DEPOT INC	EQUITY	676220	10	6	36	1,140	SH	SOLE	2
OFFICE DEPOT INC	EQUITY	676220	10	6	587	15,770	SH	DEFINED	4
OFFICEMAX INC	EQUITY	67622P	10	1	1651	54,736	SH	SOLE	1
OFFICEMAX INC	EQUITY	67622P	10	1	7	261	SH	SOLE	2
OGE ENERGY CORP	EQUITY	670837	10	3	9631	332,110	SH	SOLE	1
OHIO CASUALTY CORP	EQUITY	677240	10	3	5681	179,226	SH	SOLE	1
OIL STATES INTERNATIONAL INC	EQUITY	678026	10	5	1140	30,933	SH	SOLE	1
OLD DOMINION FREIGHT LINE	EQUITY	679580	10	0	577	21,423	SH	SOLE	1
OLD NATIONAL BANCORP/IN	EQUITY	680033	10	7	1124	51,952	SH	SOLE	1
OLD REPUBLIC INTERNATIONAL COR	EQUITY	680223	10	4	10551	483,556	SH	SOLE	1
OLD SECOND BANCORP INC	EQUITY	680277	10	0	337	10,263	SH	SOLE	1
OLIN CORP	EQUITY	680665	20	5	4376	203,821	SH	SOLE	1
OM GROUP INC	EQUITY	670872	10	0	498	21,657	SH	SOLE	1
OMEGA FINANCIAL CORP	EQUITY	682092	10	1	324	9,582	SH	SOLE	1
OMEGA FLEX INC	EQUITY	682095	10	4	51	2,671	SH	SOLE	1
OMEGA HEALTHCARE INVESTORS INC	EQUITY	681936	10	0	595	42,425	SH	SOLE	1
OMI CORP	EQUITY	Y6476W	10	4	3	150	SH	DEFINED	4
OMNICARE INC	EQUITY	681904	10	8	13853	251,917	SH	SOLE	1
OMNICARE INC	EQUITY	681904	10	8	429	7,500	SH	SOLE	2
OMNICOM GROUP	CORP BOND	681919	AR	7	1	1,000	PRN	DEFINED	4
OMNICOM GROUP INC	EQUITY	681919	10	6	14167	170,171	SH	SOLE	1
OMNICOM GROUP INC	EQUITY	681919	10	6	35939	422,166	SH	SOLE	2
OMNICOM GROUP INC	EQUITY	681919	10	6	3	40	SH	DEFINED	4
OMNIVISION TECHNOLOGIES INC	EQUITY	682128	10	3	3031	100,377	SH	SOLE	1
OMNIVISION TECHNOLOGIES INC	EQUITY	682128	10	3	930	30,780	SH	DEFINED	4
ON SEMICONDUCTOR CORP	EQUITY	682189	10	5	957	131,857	SH	SOLE	1
ONE LIBERTY PROPERTIES INC	EQUITY	682406	10	3	116	5,848	SH	SOLE	1
ONEOK INC	EQUITY	682680	10	3	7943	246,299	SH	SOLE	1
ONLINE RESOURCES CORP	EQUITY	68273G	10	1	209	16,066	SH	SOLE	1
ONLINE RESOURCES CORP	EQUITY	68273G	10	1	509	39,172	SH	DEFINED	4
ONYX PHARMACEUTICALS INC	EQUITY	683399	10	9	807	30,714	SH	SOLE	1
ONYX PHARMACEUTICALS INC	EQUITY	683399	10	9	2701	93,900	SH	SOLE	2
OPEN SOLUTIONS INC	EQUITY	68371P	10	2	405	14,837	SH	SOLE	1
OPENWAVE SYSTEMS INC	EQUITY	683718	30	8	1442	66,824	SH	SOLE	1
OPENWAVE SYSTEMS INC	EQUITY	683718	30	8	11834	677,400	SH	SOLE	2
OPLINK COMMUNICATIONS INC	EQUITY	68375Q	40	3	814	46,964	SH	SOLE	1
OPLINK COMMUNICATIONS INC	EQUITY	68375Q	40	3	2852	164,500	SH	SOLE	3
OPSWARE INC	EQUITY	68383A	10	1	486	56,677	SH	SOLE	1
OPTEUM INC	EQUITY	68384A	10	0	137	15,979	SH	SOLE	1
OPTICAL COMMUNICATION PRODUCTS	EQUITY	68382T	10	1	35	11,385	SH	SOLE	1
OPTION CARE INC	EQUITY	683948	10	3	233	16,467	SH	SOLE	1
OPTIONSXPRESS HOLDINGS INC	EQUITY	684010	10	1	456	15,678	SH	SOLE	1
OPTIONSXPRESS HOLDINGS INC	EQUITY	684010	10	1	435	17,700	SH	SOLE	2
ORACLE CORP	EQUITY	68389X	10	5	52276	3,818,572	SH	SOLE	1
ORACLE CORP	EQUITY	68389X	10	5	13840	1,133,484	SH	SOLE	2
ORACLE CORP	EQUITY	68389X	10	5	373	27,245	SH	DEFINED	4
ORASURE TECHNOLOGIES INC	EQUITY	68554V	10	8	350	33,985	SH	SOLE	1
ORBITAL SCIENCES CORP	EQUITY	685564	10	6	937	59,221	SH	SOLE	1

ORBITAL SCIENCES CORP	EQUITY	685564	10	6	5	300	SH	DEFINED	4
ORCHID CELLMARK INC	EQUITY	68573C	10	7	107	18,602	SH	SOLE	1
OREGON STEEL MILLS INC	EQUITY	686079	10	4	1379	26,941	SH	SOLE	1
O'REILLY AUTOMOTIVE INC	EQUITY	686091	10	9	8586	234,841	SH	SOLE	1
ORIENTAL FINANCIAL GROUP	EQUITY	68618W	10	0	233	16,115	SH	SOLE	1
ORIGEN FINANCIAL INC	EQUITY	68619E	20	8	79	13,036	SH	SOLE	1
ORLEANS HOMEBUILDERS INC	EQUITY	686588	10	4	63	3,118	SH	SOLE	1
ORMAT TECHNOLOGIES INC	EQUITY	686688	10	2	208	5,471	SH	SOLE	1
OSCIENT PHARMACEUTICALS CORP	EQUITY	68812R	10	5	1188	593,768	SH	SOLE	1
OSHKOSH TRUCK CORP	EQUITY	688239	20	1	3169	50,915	SH	SOLE	1
OSHKOSH TRUCK CORP	EQUITY	688239	20	1	669	15,000	SH	SOLE	2
OSI PHARMACEUTICALS INC	EQUITY	671040	10	3	43	1,353	SH	SOLE	1
OSI SYSTEMS INC	EQUITY	671044	10	5	242	11,436	SH	SOLE	1
OTTER TAIL CORP	EQUITY	689648	10	3	636	22,174	SH	SOLE	1
OTTER TAIL CORP	EQUITY	689648	10	3	112	3,900	SH	DEFINED	4
OUTBACK STEAKHOUSE INC	EQUITY	689899	10	2	6062	137,772	SH	SOLE	1
OUTDOOR CHANNEL HOLDINGS INC	EQUITY	690027	20	6	58	5,726	SH	SOLE	1
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368	10	5	2991	62,401	SH	SOLE	1
OVERSTOCK.COM INC	EQUITY	690370	10	1	237	7,961	SH	SOLE	1
OWENS & MINOR INC	EQUITY	690732	10	2	989	30,185	SH	SOLE	1
OWENS-ILLINOIS INC	EQUITY	690768	40	3	80	4,624	SH	SOLE	1
OXFORD INDUSTRIES INC	EQUITY	691497	30	9	543	10,621	SH	SOLE	1
OXFORD INDUSTRIES INC	EQUITY	691497	30	9	689	12,600	SH	SOLE	2
PACCAR INC	EQUITY	693718	10	8	6343	89,996	SH	SOLE	1
PACCAR INC	EQUITY	693718	10	8	43	624	SH	SOLE	2
PACER INTERNATIONAL INC	EQUITY	69373H	10	6	928	28,402	SH	SOLE	1
PACHOLDER HIGH YIELD FUND INC	EQUITY	693742	10	8	72	7,546	SH	DEFINED	4
PACIFIC CAPITAL BANCORP	EQUITY	69404P	10	1	1179	34,847	SH	SOLE	1
PACIFIC ETHANOL INC	EQUITY	69423U	10	7	51	2,352	SH	SOLE	1
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873	10	0	4680	211,210	SH	SOLE	1
PACKAGING CORP OF AMERICA	EQUITY	695156	10	9	7292	324,963	SH	SOLE	1
PACKETEER INC	EQUITY	695210	10	4	299	25,765	SH	SOLE	1
PACTIV CORP	EQUITY	695257	10	5	1644	67,004	SH	SOLE	1
PACTIV CORP	EQUITY	695257	10	5	12	528	SH	SOLE	2
PACTIV CORP	EQUITY	695257	10	5	6	250	SH	DEFINED	4
PAIN THERAPEUTICS INC	EQUITY	69562K	10	0	231	21,237	SH	SOLE	1
PAINCARE HOLDINGS INC	EQUITY	69562E	10	4	71	37,174	SH	SOLE	1
PALL CORP	EQUITY	696429	30	7	1818	58,301	SH	SOLE	1
PALL CORP	EQUITY	696429	30	7	12	459	SH	SOLE	2
PALL CORP	EQUITY	696429	30	7	16	500	SH	DEFINED	4
PALM HARBOR HOMES INC	EQUITY	696639	10	3	155	7,256	SH	SOLE	1
PALM INC	EQUITY	696643	10	5	1471	63,522	SH	SOLE	1
PALM INC	EQUITY	696643	10	5	100	5,004	SH	DEFINED	4
PALM INC NEW	OPTION	696643	90	5	-16	-50	CALL	DEFINED	4
PALOMAR MEDICAL TECHNOLOGIES I	EQUITY	697529	30	3	1306	39,029	SH	SOLE	1
PALOMAR MEDICAL TECHNOLOGIES I	EQUITY	697529	30	3	442	12,600	SH	SOLE	2
PAM TRANSPORTATION SERVICES	EQUITY	693149	10	6	116	4,711	SH	SOLE	1
PAN AMERICAN SILVER CORP	EQUITY	697900	10	8	2126	84,100	SH	OTHER	1
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L	10	4	87	1,234	SH	SOLE	1
PANAMSAT HOLDING CORP	EQUITY	69831Y	10	5	35	1,394	SH	SOLE	1
PANERA BREAD CO	EQUITY	69840W	10	8	50	659	SH	SOLE	1
PANTRY INC/THE	EQUITY	698657	10	3	807	12,931	SH	SOLE	1
PANTRY INC/THE	EQUITY	698657	10	3	832	17,700	SH	SOLE	2
PAPA JOHN'S INTERNATIONAL INC	EQUITY	698813	10	2	1834	55,904	SH	SOLE	1
PAR PHARMACEUTICAL COS INC	EQUITY	69888P	10	6	2733	97,000	SH	SOLE	1

PAR PHARMACEUTICAL COS INC	EQUITY	69888P 10 6	8650	276,000	SH	SOLE		2
PAR TECHNOLOGY CORP	EQUITY	698884 10 3	153	8,635	SH	SOLE		1
PARALLEL PETROLEUM CORP	EQUITY	699157 10 3	477	25,873	SH	SOLE		1
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173 20 9	2142	131,187	SH	SOLE		1
PAREXEL INTERNATIONAL CORP	EQUITY	699462 10 7	525	19,847	SH	SOLE		1
PARK ELECTROCHEMICAL CORP	EQUITY	700416 20 9	448	15,192	SH	SOLE		1
PARK NATIONAL CORP	EQUITY	700658 10 7	985	9,248	SH	SOLE		1
PARK NATIONAL CORP	EQUITY	700658 10 7	6	52	SH	DEFINED		4
PARKER DRILLING CO	EQUITY	701081 10 1	675	72,799	SH	SOLE		1
PARKER DRILLING CO	EQUITY	701081 10 1	409	37,800	SH	SOLE		2
PARKER HANNIFIN CORP	EQUITY	701094 10 4	7327	90,898	SH	SOLE		1
PARKER HANNIFIN CORP	EQUITY	701094 10 4	29	441	SH	SOLE		2
PARKWAY PROPERTIES INC/MD	EQUITY	70159Q 10 4	467	10,701	SH	SOLE		1
PARLUX FRAGRANCES INC	EQUITY	701645 10 3	153	4,742	SH	SOLE		1
PARTNERS TRUST FINANCIAL GROUP	EQUITY	70213F 10 2	452	37,955	SH	SOLE		1
PATHMARK STORES INC	EQUITY	70322A 10 1	398	38,080	SH	SOLE		1
PATTERSON COS INC	EQUITY	703395 10 3	2527	71,786	SH	SOLE		1
PATTERSON COS INC	EQUITY	703395 10 3	17	510	SH	SOLE		2
PATTERSON-UTI ENERGY INC	EQUITY	703481 10 1	11935	373,440	SH	SOLE		1
PATTERSON-UTI ENERGY INC	EQUITY	703481 10 1	7463	226,500	SH	SOLE		2
PATTERSON-UTI ENERGY INC	EQUITY	703481 10 1	10	300	SH	DEFINED		4
PAXAR CORP	EQUITY	704227 10 7	522	26,684	SH	SOLE		1
PAYCHEX INC	EQUITY	704326 10 7	7304	175,326	SH	SOLE		1
PAYCHEX INC	EQUITY	704326 10 7	47	1,230	SH	SOLE		2
PAYCHEX INC	EQUITY	704326 10 7	51	1,223	SH	DEFINED		4
PAYLESS SHOESOURCE INC	EQUITY	704379 10 6	4662	203,664	SH	SOLE		1
PDF SOLUTIONS INC	EQUITY	693282 10 5	265	14,024	SH	SOLE		1
PDL BIOPHARMA INC	EQUITY	69329Y 10 4	7766	236,754	SH	SOLE		1
PEABODY ENERGY CORP	EQUITY	704549 10 4	28808	571,475	SH	SOLE		1
PEABODY ENERGY CORP	EQUITY	704549 10 4	20696	251,100	SH	SOLE		2
PEAPACK GLADSTONE FINANCIAL CO	EQUITY	704699 10 7	162	6,311	SH	SOLE		1
PEDIATRIX MEDICAL GROUP INC	EQUITY	705324 10 1	1928	18,784	SH	SOLE		1
PEDIATRIX MEDICAL GROUP INC	EQUITY	705324 10 1	5978	67,500	SH	SOLE		2
PEET'S COFFEE & TEA INC	EQUITY	705560 10 0	311	10,378	SH	SOLE		1
PEGASUS SOLUTIONS INC	EQUITY	705906 10 5	397	42,145	SH	SOLE		1
PEGASYSTEMS INC	EQUITY	705573 10 3	82	10,024	SH	SOLE		1
PENN NATIONAL GAMING INC	EQUITY	707569 10 9	70	1,654	SH	SOLE		1
PENN NATIONAL GAMING INC	EQUITY	707569 10 9	504	15,300	SH	SOLE		2
PENN VIRGINIA CORP	EQUITY	707882 10 6	999	14,075	SH	SOLE		1
PENN VIRGINIA CORP	EQUITY	707882 10 6	1086	15,295	SH	DEFINED		4
PENNFED FINANCIAL SERVICES INC	EQUITY	708167 10 1	133	6,929	SH	SOLE		1
PENNSYLVANIA COMMERCE BANCORP	EQUITY	708677 10 9	101	3,348	SH	SOLE		1
PENNSYLVANIA REAL ESTATE INVES	EQUITY	709102 10 7	1221	27,740	SH	SOLE		1
PENTAIR INC	EQUITY	709631 10 5	8679	212,970	SH	SOLE		1
PENTAIR INC	EQUITY	709631 10 5	4	90	SH	DEFINED		4
PENWEST PHARMACEUTICALS CO	EQUITY	709754 10 5	358	16,522	SH	SOLE		1
PEOPLES BANCORP INC/OH	EQUITY	709789 10 1	213	7,113	SH	SOLE		1
PEOPLE'S BANK/BRIDGEPORT CT	EQUITY	710198 10 2	47	1,443	SH	SOLE		1
PEOPLE'S BANK/BRIDGEPORT CT	EQUITY	710198 10 2	63	1,916	SH	DEFINED		4
PEOPLES ENERGY CORP	EQUITY	711030 10 6	10960	307,516	SH	SOLE		1
PEOPLES ENERGY CORP	EQUITY	711030 10 6	5	141	SH	SOLE		2
PEOPLESUPPORT INC	EQUITY	712714 30 2	2606	306,900	SH	SOLE		2
PEP BOYS-MANNY MOE & JACK	EQUITY	713278 10 9	635	42,036	SH	SOLE		1
PEPCO HOLDINGS INC	EQUITY	713291 10 2	12846	563,676	SH	SOLE		1
PEPSI BOTTLING GROUP INC	EQUITY	713409 10 0	3214	105,757	SH	SOLE		1

PEPSI BOTTLING GROUP INC	EQUITY	713409	10	0	15	507	SH	SOLE	2
PEPSIAMERICAS INC	EQUITY	71343P	20	0	3143	128,568	SH	SOLE	1
PEPSIAMERICAS INC	EQUITY	71343P	20	0	42	1,727	SH	DEFINED	4
PEPSICO INC	EQUITY	713448	10	8	119987	2,076,196	SH	SOLE	1
PEPSICO INC	EQUITY	713448	10	8	48483	820,626	SH	SOLE	2
PEPSICO INC	EQUITY	713448	10	8	113	1,961	SH	DEFINED	4
PERFICIENT INC	EQUITY	71375U	10	1	230	25,800	SH	SOLE	2
PERFICIENT INC	EQUITY	71375U	10	1	966	83,200	SH	SOLE	3
PERFORMANCE FOOD GROUP CO	EQUITY	713755	10	6	1057	33,876	SH	SOLE	1
PERICOM SEMICONDUCTOR CORP	EQUITY	713831	10	5	198	20,064	SH	SOLE	1
PERINI CORP	EQUITY	713839	10	8	446	14,670	SH	SOLE	1
PERKINELMER INC	EQUITY	714046	10	9	1428	60,827	SH	SOLE	1
PERKINELMER INC	EQUITY	714046	10	9	11	483	SH	SOLE	2
PEROT SYSTEMS CORP	EQUITY	714265	10	5	969	62,269	SH	SOLE	1
PERRIGO CO	EQUITY	714290	10	3	3844	235,655	SH	SOLE	1
PERRY ELLIS INTERNATIONAL INC	EQUITY	288853	10	4	163	7,206	SH	SOLE	1
PER-SE TECHNOLOGIES INC	EQUITY	713569	30	9	633	23,736	SH	SOLE	1
PETCO ANIMAL SUPPLIES INC	EQUITY	716016	20	9	1032	43,804	SH	SOLE	1
PETRO-CANADA	EQUITY	71644E	10	2	3853	81,200	SH	OTHER	1
PETROFUND ENERGY TRUST	EQUITY	71648W	10	8	15	700	SH	DEFINED	4
PETROHAWK ENERGY CORP	EQUITY	716495	10	6	554	40,417	SH	SOLE	1
PETROLEO BRASILEIRO SA	EQUITY	71654V	40	8	22137	255,420	SH	SOLE	1
PETROLEO BRASILEIRO SA	EQUITY	71654V	40	8	5	60	SH	DEFINED	4
PETROLEUM DEVELOPMENT CORP	EQUITY	716578	10	9	572	12,615	SH	SOLE	1
PETROQUEST ENERGY INC	EQUITY	716748	10	8	313	30,974	SH	SOLE	1
PETSMART INC	EQUITY	716768	10	6	8528	303,058	SH	SOLE	1
PF CHANG'S CHINA BISTRO INC	EQUITY	69333Y	10	8	980	19,879	SH	SOLE	1
PFF BANCORP INC	EQUITY	69331W	10	4	498	14,775	SH	SOLE	1
PFIZER INC	EQUITY	717081	10	3	180149	7,228,730	SH	SOLE	1
PFIZER INC	EQUITY	717081	10	3	20859	894,483	SH	SOLE	2
PFIZER INC	EQUITY	717081	10	3	624	25,040	SH	DEFINED	4
PG&E CORP	EQUITY	69331C	10	8	6316	162,362	SH	SOLE	1
PG&E CORP	EQUITY	69331C	10	8	47	1,266	SH	SOLE	2
PHARMACEUTICAL HOLDRS TRUST	EQUITY	71712A	20	6	1942	27,200	SH	SOLE	3
PHARMACEUTICAL PRODUCT DEVELOP	EQUITY	717124	10	1	7298	210,860	SH	SOLE	1
PHARMACEUTICAL PRODUCT DEVELOP	EQUITY	717124	10	1	7	200	SH	DEFINED	4
PHARMION CORP	EQUITY	71715B	40	9	336	18,658	SH	SOLE	1
PHASE FORWARD INC	EQUITY	71721R	40	6	1602	143,805	SH	SOLE	1
PHASE FORWARD INC	EQUITY	71721R	40	6	6587	591,300	SH	SOLE	3
PHELPS DODGE CORP	EQUITY	717265	10	2	15941	197,951	SH	SOLE	1
PHELPS DODGE CORP	EQUITY	717265	10	2	35532	246,975	SH	SOLE	2
PHH CORP	EQUITY	693320	20	2	1067	39,974	SH	SOLE	1
PHILADELPHIA CONSOLIDATED HOLD	EQUITY	717528	10	3	45	1,313	SH	SOLE	1
PHILLIPS-VAN HEUSEN	EQUITY	718592	10	8	942	24,643	SH	SOLE	1
PHILLIPS-VAN HEUSEN	EQUITY	718592	10	8	564	17,400	SH	SOLE	2
PHOENIX COS INC/THE	EQUITY	71902E	10	9	1178	72,246	SH	SOLE	1
PHOENIX TECHNOLOGIES LTD	EQUITY	719153	10	8	128	18,903	SH	SOLE	1
PHOTON DYNAMICS INC	EQUITY	719364	10	1	241	12,862	SH	SOLE	1
PHOTRONICS INC	EQUITY	719405	10	2	848	45,191	SH	SOLE	1
PICO HOLDINGS INC	EQUITY	693366	20	5	214	6,497	SH	SOLE	1
PIEDMONT NATURAL GAS CO	EQUITY	720186	10	5	56	2,330	SH	SOLE	1
PIER 1 IMPORTS INC	EQUITY	720279	10	8	2850	245,478	SH	SOLE	1
PIKE ELECTRIC CORP	EQUITY	721283	10	9	216	10,263	SH	SOLE	1
PIKE ELECTRIC CORP	EQUITY	721283	10	9	13	595	SH	DEFINED	4
PILGRIM'S PRIDE CORP	EQUITY	721467	10	8	172	7,952	SH	SOLE	1

PIMCO HIGH INCOME FUND	EQUITY	722014	10	7	29	1,900	SH	DEFINED	4
PINNACLE AIRLINES CORP	EQUITY	723443	10	7	98	14,740	SH	SOLE	1
PINNACLE ENTERTAINMENT INC	EQUITY	723456	10	9	999	35,467	SH	SOLE	1
PINNACLE FINANCIAL PARTNERS IN	EQUITY	72346Q	10	4	241	8,798	SH	SOLE	1
PINNACLE WEST CAPITAL CORP	EQUITY	723484	10	1	5589	142,938	SH	SOLE	1
PINNACLE WEST CAPITAL CORP	EQUITY	723484	10	1	15	366	SH	SOLE	2
PIONEER COS INC	EQUITY	723643	30	0	262	8,581	SH	SOLE	1
PIONEER DRILLING CO	EQUITY	723655	10	6	271	16,466	SH	SOLE	1
PIONEER DRILLING CO	EQUITY	723655	10	6	457	25,500	SH	SOLE	2
PIONEER DRILLING CO	EQUITY	723655	10	6	2	100	SH	DEFINED	4
PIONEER HIGH INCOME TRUST	EQUITY	72369H	10	6	7	400	SH	DEFINED	4
PIONEER NATURAL RESOURCES CO	EQUITY	723787	10	7	15711	355,049	SH	SOLE	1
PIPER JAFFRAY COS	EQUITY	724078	10	0	859	15,617	SH	SOLE	1
PIPER JAFFRAY COS	EQUITY	724078	10	0	9	164	SH	DEFINED	4
PITNEY BOWES INC	EQUITY	724479	10	0	4522	105,329	SH	SOLE	1
PITNEY BOWES INC	EQUITY	724479	10	0	36	843	SH	SOLE	2
PIXAR	EQUITY	725811	10	3	3131	48,819	SH	SOLE	1
PIXELWORKS INC	EQUITY	72581M	10	7	176	35,357	SH	SOLE	1
PLACER DOME INC	CORP BOND	725906	AK	7	1144	925,000	PRN	SOLE	1
PLACER SIERRA BANCSHARES	EQUITY	726079	10	6	146	5,101	SH	SOLE	1
PLACER SIERRA BANCSHARES	EQUITY	726079	10	6	9	300	SH	DEFINED	4
PLAINS EXPLORATION & PRODUCTIO	EQUITY	726505	10	0	6356	164,490	SH	SOLE	1
PLAINS EXPLORATION & PRODUCTIO	EQUITY	726505	10	0	4	100	SH	DEFINED	4
PLANTRONICS INC	EQUITY	727493	10	8	4776	134,807	SH	SOLE	1
PLAYBOY ENTERPRISES INC	EQUITY	728117	30	0	221	15,563	SH	SOLE	1
PLAYTEX PRODUCTS INC	EQUITY	72813P	10	0	322	30,749	SH	SOLE	1
PLEXUS CORP	EQUITY	729132	10	0	4703	125,170	SH	SOLE	1
PLEXUS CORP	EQUITY	729132	10	0	882	23,464	SH	DEFINED	4
PLUG POWER INC	EQUITY	72919P	10	3	192	38,410	SH	SOLE	1
PLUM CREEK TIMBER CO INC (REIT	EQUITY	729251	10	8	10395	281,477	SH	SOLE	1
PLUM CREEK TIMBER CO INC (REIT	EQUITY	729251	10	8	24	678	SH	SOLE	2
PLUM CREEK TIMBER CO INC (REIT	EQUITY	729251	10	8	40	1,079	SH	DEFINED	4
PLX TECHNOLOGY INC	EQUITY	693417	10	7	222	17,716	SH	SOLE	1
PMA CAPITAL CORP	EQUITY	693419	20	2	246	24,208	SH	SOLE	1
PMC - SIERRA INC	EQUITY	69344F	10	6	3243	263,850	SH	SOLE	1
PMC - SIERRA INC	EQUITY	69344F	10	6	5	675	SH	SOLE	2
PMC - SIERRA INC	EQUITY	69344F	10	6	890	72,400	SH	SOLE	3
PMI GROUP INC	CORP BOND	69344M	AE	1	1	1,000	PRN	DEFINED	4
PMI GROUP INC/THE	EQUITY	69344M	10	1	8662	188,641	SH	SOLE	1
PNC FINANCIAL SERVICES GROUP I	EQUITY	693475	10	5	9617	142,881	SH	SOLE	1
PNC FINANCIAL SERVICES GROUP I	EQUITY	693475	10	5	67	1,080	SH	SOLE	2
PNC FINANCIAL SERVICES GROUP I	EQUITY	693475	10	5	3	45	SH	DEFINED	4
PNM RESOURCES INC	EQUITY	69349H	10	7	3533	144,789	SH	SOLE	1
POGO PRODUCING CO	EQUITY	730448	10	7	6334	126,053	SH	SOLE	1
POLARIS INDUSTRIES INC	EQUITY	731068	10	2	57	1,040	SH	SOLE	1
POLO RALPH LAUREN CORP	EQUITY	731572	10	3	7746	127,799	SH	SOLE	1
POLYCOM INC	EQUITY	73172K	10	4	5525	254,830	SH	SOLE	1
POLYMEDICA CORP	EQUITY	731738	10	0	776	18,327	SH	SOLE	1
POLYONE CORP	EQUITY	73179P	10	6	651	69,839	SH	SOLE	1
POPULAR INC	EQUITY	733174	10	6	175	8,426	SH	SOLE	1
PORTALPLAYER INC	EQUITY	736187	20	4	258	11,605	SH	SOLE	1
PORTALPLAYER INC	EQUITY	736187	20	4	697	24,600	SH	SOLE	2
PORTFOLIO RECOVERY ASSOCIATES	EQUITY	73640Q	10	5	850	18,148	SH	SOLE	1
POSCO	EQUITY	693483	10	9	521	8,160	SH	DEFINED	4
POST PROPERTIES INC	EQUITY	737464	10	7	1349	30,315	SH	SOLE	1
POTLATCH CORP	EQUITY	737630	10	3	4649	108,517	SH	SOLE	1

POWELL INDUSTRIES INC	EQUITY	739128 10 6	112	5,123	SH	SOLE	1
POWER INTEGRATIONS INC	EQUITY	739276 10 3	554	22,355	SH	SOLE	1
POWER-ONE INC	EQUITY	739308 10 4	408	56,710	SH	SOLE	1
POWERSHARES AEROSPACE & DEFENS	EQUITY	73935X 69 0	39	2,270	SH	DEFINED	4
POWERSHARES GLOBAL WATER PORTF	EQUITY	73935X 57 5	68	3,762	SH	DEFINED	4
POWERWAVE TECHNOLOGIES INC	EQUITY	739363 10 9	5329	395,056	SH	SOLE	1
POWERWAVE TECHNOLOGIES INC	EQUITY	739363 10 9	7	500	SH	DEFINED	4
POZEN INC	EQUITY	73941U 10 2	303	18,162	SH	SOLE	1
PPG INDUSTRIES INC	EQUITY	693506 10 7	7278	114,880	SH	SOLE	1
PPG INDUSTRIES INC	EQUITY	693506 10 7	36	618	SH	SOLE	2
PPL CORP	EQUITY	69351T 10 6	7590	258,151	SH	SOLE	1
PPL CORP	EQUITY	69351T 10 6	41	1,404	SH	SOLE	2
PRA INTERNATIONAL	EQUITY	69353C 10 1	212	8,542	SH	SOLE	1
PRAXAIR INC	EQUITY	74005P 10 4	7766	140,819	SH	SOLE	1
PRAXAIR INC	EQUITY	74005P 10 4	63	1,191	SH	SOLE	2
PRAXAIR INC	EQUITY	74005P 10 4	6	105	SH	DEFINED	4
PRECISION CASTPARTS CORP	EQUITY	740189 10 5	16736	281,751	SH	SOLE	1
PREFERRED BANK/LOS ANGELES CA	EQUITY	740367 10 7	159	3,143	SH	SOLE	1
PREFORMED LINE PRODUCTS CO	EQUITY	740444 10 4	63	1,868	SH	SOLE	1
PREMIERE GLOBAL SERVICES INC	EQUITY	740585 10 4	441	54,740	SH	SOLE	1
PREMIERWEST BANCORP	EQUITY	740921 10 1	194	10,476	SH	SOLE	1
PREMIUM STANDARD FARMS INC	EQUITY	74060C 10 5	131	7,476	SH	SOLE	1
PREMIUM STANDARD FARMS INC	EQUITY	74060C 10 5	5000	334,200	SH	SOLE	2
PRE-PAID LEGAL SERVICES INC	EQUITY	740065 10 7	881	24,831	SH	SOLE	1
PRESIDENTIAL LIFE CORP	EQUITY	740884 10 1	396	15,586	SH	SOLE	1
PRESSTEK INC	EQUITY	741113 10 4	265	22,232	SH	SOLE	1
PRESTIGE BRANDS HOLDINGS INC	EQUITY	74112D 10 1	259	21,291	SH	SOLE	1
PRG-SCHULTZ INTERNATIONAL INC	EQUITY	69357C 10 7	19	31,365	SH	SOLE	1
PRICE COMMUNICATIONS CORP	EQUITY	741437 30 5	616	34,839	SH	SOLE	1
PRICELINE.COM INC	EQUITY	741503 40 3	475	19,132	SH	SOLE	1
PRICELINE.COM INC	EQUITY	741503 40 3	375	16,800	SH	SOLE	2
PRIDE INTERNATIONAL INC	EQUITY	74153Q 10 2	10604	340,098	SH	SOLE	1
PRIMEDIA INC	EQUITY	74157K 10 1	232	112,229	SH	SOLE	1
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V 10 2	17278	354,055	SH	SOLE	1
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V 10 2	49	1,035	SH	SOLE	2
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V 10 2	49	1,000	SH	DEFINED	4
PRIVATEBANCORP INC	EQUITY	742962 10 3	522	12,591	SH	SOLE	1
PROASSURANCE CORP	EQUITY	74267C 10 6	1106	21,266	SH	SOLE	1
PROASSURANCE CORP	EQUITY	74267C 10 6	598	12,300	SH	SOLE	2
PROCTER & GAMBLE CO	EQUITY	742718 10 9	111873	1,941,223	SH	SOLE	1
PROCTER & GAMBLE CO	EQUITY	742718 10 9	48797	843,072	SH	SOLE	2
PROCTER & GAMBLE CO	EQUITY	742718 10 9	368	6,393	SH	DEFINED	4
PROGENICS PHARMACEUTICALS INC	EQUITY	743187 10 6	403	15,203	SH	SOLE	1
PROGRESS ENERGY INC	EQUITY	743263 10 5	33217	755,267	SH	SOLE	1
PROGRESS ENERGY INC	EQUITY	743263 10 5	41	930	SH	SOLE	2
PROGRESS ENERGY INC	EQUITY	743263 10 5	25	579	SH	DEFINED	4
PROGRESS SOFTWARE CORP	EQUITY	743312 10 0	878	30,193	SH	SOLE	1
PROGRESS SOFTWARE CORP	EQUITY	743312 10 0	579	20,400	SH	SOLE	2
PROGRESSIVE CORP/THE	EQUITY	743315 10 3	8944	85,783	SH	SOLE	1
PROGRESSIVE CORP/THE	EQUITY	743315 10 3	85	729	SH	SOLE	2
PROGRESSIVE CORP/THE	EQUITY	743315 10 3	36	346	SH	DEFINED	4
PROLOGIS	EQUITY	743410 10 2	6200	115,887	SH	SOLE	1
PROLOGIS	EQUITY	743410 10 2	42	900	SH	SOLE	2
PROQUEST CO	EQUITY	74346P 10 2	413	19,294	SH	SOLE	1
PROSPERITY BANCSHARES INC	EQUITY	743606 10 5	491	16,264	SH	SOLE	1
PROTECTIVE LIFE CORP	EQUITY	743674 10 3	7298	146,715	SH	SOLE	1

PROVIDENCE SERVICE CORP/THE	EQUITY	743815	10	2	233	7,180	SH	SOLE	1
PROVIDENT BANKSHARES CORP	EQUITY	743859	10	0	914	25,065	SH	SOLE	1
PROVIDENT ENERGY TRUST	EQUITY	74386K	10	4	40	3,500	SH	DEFINED	4
PROVIDENT FINANCIAL HOLDINGS I	EQUITY	743868	10	1	122	3,732	SH	SOLE	1
PROVIDENT FINANCIAL SERVICES I	EQUITY	74386T	10	5	948	52,365	SH	SOLE	1
PROVIDENT NEW YORK BANCORP	EQUITY	744028	10	1	381	29,367	SH	SOLE	1
PROXYMED INC	EQUITY	744290	30	5	9	1,200	SH	DEFINED	4
PRUDENTIAL FINANCIAL INC	EQUITY	744320	10	2	16378	216,042	SH	SOLE	1
PRUDENTIAL FINANCIAL INC	EQUITY	744320	10	2	136	1,863	SH	SOLE	2
PRUDENTIAL FINANCIAL INC	EQUITY	744320	10	2	61	800	SH	DEFINED	4
PRUDENTIAL PLC	CORP BOND	G7293H	11	4	15	600	PRN	DEFINED	4
PS BUSINESS PARKS INC	EQUITY	69360J	10	7	700	12,518	SH	SOLE	1
PSS WORLD MEDICAL INC	EQUITY	69366A	10	0	948	49,151	SH	SOLE	1
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H	10	8	1283	38,716	SH	SOLE	1
PUBLIC SERVICE ENTERPRISE GROU	EQUITY	744573	10	6	8769	136,933	SH	SOLE	1
PUBLIC SERVICE ENTERPRISE GROU	EQUITY	744573	10	6	60	924	SH	SOLE	2
PUBLIC SERVICE ENTERPRISE GROU	EQUITY	744573	10	6	77	1,200	SH	DEFINED	4
PUBLIC STORAGE INC	EQUITY	74460D	10	9	3108	38,266	SH	SOLE	1
PUBLIC STORAGE INC	EQUITY	74460D	10	9	21	306	SH	SOLE	2
PUBLIC STORAGE INC	EQUITY	74460D	10	9	49	606	SH	DEFINED	4
PUGET ENERGY INC	EQUITY	745310	10	2	17546	828,438	SH	SOLE	1
PUGET ENERGY INC	EQUITY	745310	10	2	15	700	SH	DEFINED	4
PULTE HOMES INC	EQUITY	745867	10	1	3843	100,014	SH	SOLE	1
PULTE HOMES INC	EQUITY	745867	10	1	31	792	SH	SOLE	2
PUTNAM HIGH INCOME SECURITIES	EQUITY	746779	10	7	41	5,200	SH	DEFINED	4
PUTNAM MANAGED HIGH YIELD TRUS	EQUITY	746819	10	1	7	800	SH	DEFINED	4
PUTNAM PREMIER INCOME TRUST	EQUITY	746853	10	0	56	9,200	SH	DEFINED	4
QAD INC	EQUITY	74727D	10	8	69	9,212	SH	SOLE	1
QC HOLDINGS INC	EQUITY	74729T	10	1	71	5,602	SH	SOLE	1
QLOGIC CORP	EQUITY	747277	10	1	1443	74,548	SH	SOLE	1
QLOGIC CORP	EQUITY	747277	10	1	10	297	SH	SOLE	2
QLT INC	EQUITY	746927	10	2	1	110	SH	SOLE	1
QUALCOMM INC	EQUITY	747525	10	3	98598	1,948,154	SH	SOLE	1
QUALCOMM INC	EQUITY	747525	10	3	53689	1,246,269	SH	SOLE	2
QUALCOMM INC	EQUITY	747525	10	3	65	1,290	SH	DEFINED	4
QUALITY SYSTEMS INC	EQUITY	747582	10	4	378	11,424	SH	SOLE	1
QUANEX CORP	EQUITY	747620	10	2	1271	19,073	SH	SOLE	1
QUANTA SERVICES INC	EQUITY	74762E	10	2	5341	333,421	SH	SOLE	1
QUANTUM CORP	EQUITY	747906	20	4	522	139,460	SH	SOLE	1
QUANTUM FUEL SYSTEMS TECHNOLOG	EQUITY	74765E	10	9	123	34,261	SH	SOLE	1
QUEST DIAGNOSTICS INC	EQUITY	74834L	10	0	6568	128,038	SH	SOLE	1
QUEST DIAGNOSTICS INC	EQUITY	74834L	10	0	5190	100,812	SH	SOLE	2
QUEST SOFTWARE INC	EQUITY	74834T	10	3	814	48,739	SH	SOLE	1
QUESTAR CORP	EQUITY	748356	10	2	12557	179,256	SH	SOLE	1
QUICKSILVER RESOURCES INC	EQUITY	74837R	10	4	5435	140,574	SH	SOLE	1
QUIKSILVER INC	EQUITY	74838C	10	6	40	2,881	SH	SOLE	1
QUIKSILVER INC	EQUITY	74838C	10	6	9803	708,300	SH	SOLE	2
QWEST COMMUNICATIONS INTERNATI	EQUITY	749121	10	9	9227	1,356,933	SH	SOLE	1
QWEST COMMUNICATIONS INTERNATI	EQUITY	749121	10	9	32	5,700	SH	SOLE	2
R&B INC	EQUITY	749124	10	3	77	7,527	SH	SOLE	1
RACKABLE SYSTEMS INC	EQUITY	750077	10	9	282	5,338	SH	SOLE	1
RADCOM LTD	EQUITY	M81865	10	3	2499	594,900	SH	SOLE	3
RADIAN GROUP INC	EQUITY	750236	10	1	10545	175,018	SH	SOLE	1
RADIANT SYSTEMS INC	EQUITY	75025N	10	2	236	17,437	SH	SOLE	1
RADIANT SYSTEMS INC	EQUITY	75025N	10	2	6	480	SH	DEFINED	4
RADIATION THERAPY SERVICES INC	EQUITY	750323	20	6	215	8,412	SH	SOLE	1

RADIO ONE INC	EQUITY	75040P 40 5	474	63,605	SH		SOLE		1
RADIOSHACK CORP	EQUITY	750438 10 3	1190	61,882	SH		SOLE		1
RADIOSHACK CORP	EQUITY	750438 10 3	10	498	SH		SOLE		2
RADISYS CORP	EQUITY	750459 10 9	301	15,169	SH		SOLE		1
RADYNE CORP	EQUITY	750611 40 2	1311	82,100	SH		SOLE		1
RADYNE CORP	EQUITY	750611 40 2	227	15,600	SH		SOLE		2
RAILAMERICA INC	EQUITY	750753 10 5	306	28,721	SH		SOLE		1
RAIT INVESTMENT TRUST	EQUITY	749227 10 4	3055	108,181	SH		SOLE		1
RALCORP HOLDINGS INC	EQUITY	751028 10 1	857	22,536	SH		SOLE		1
RAMBUS INC	EQUITY	750917 10 6	2977	75,663	SH		SOLE		1
RAMBUS INC	EQUITY	750917 10 6	142	4,000	SH		DEFINED		4
RAMBUS INC DEL	OPTION	750917 90 6	-22	-36		CALL	DEFINED		4
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452 20 2	334	11,034	SH		SOLE		1
RANGE RESOURCES CORP	EQUITY	75281A 10 9	86	3,163	SH		SOLE		1
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820 10 9	908	26,082	SH		SOLE		1
RAVEN INDUSTRIES INC	EQUITY	754212 10 8	465	11,886	SH		SOLE		1
RAYMOND JAMES FINANCIAL INC	EQUITY	754730 10 9	5410	183,029	SH		SOLE		1
RAYONIER INC	EQUITY	754907 10 3	9150	200,691	SH		SOLE		1
RAYONIER INC	EQUITY	754907 10 3	855	18,745	SH		DEFINED		4
RAYTHEON CO	EQUITY	755111 50 7	30725	670,351	SH		SOLE		1
RAYTHEON CO	EQUITY	755111 50 7	66	1,650	SH		SOLE		2
RBC BEARINGS INC	EQUITY	75524B 10 4	142	6,912	SH		SOLE		1
RC2 CORP	EQUITY	749388 10 4	543	13,648	SH		SOLE		1
RCN CORP	EQUITY	749361 20 0	450	17,379	SH		SOLE		1
READER'S DIGEST ASSOCIATION IN	EQUITY	755267 10 1	4085	276,923	SH		SOLE		1
REALNETWORKS INC	EQUITY	75605L 10 4	723	87,580	SH		SOLE		1
REALTY INCOME CORP	EQUITY	756109 10 4	62	2,543	SH		SOLE		1
REALTY INCOME CORP	EQUITY	756109 10 4	61	2,504	SH		DEFINED		4
RECKSON ASSOCIATES REALTY CORP	EQUITY	75621K 10 6	114	2,480	SH		SOLE		1
RED HAT INC	EQUITY	756577 10 2	632	22,575	SH		SOLE		1
RED ROBIN GOURMET BURGERS INC	EQUITY	75689M 10 1	509	10,779	SH		SOLE		1
REDBACK NETWORKS INC	EQUITY	757209 50 7	691	31,856	SH		SOLE		1
REDDY ICE HOLDINGS INC	EQUITY	75734R 10 5	172	7,749	SH		SOLE		1
REDWOOD TRUST INC	EQUITY	758075 40 2	7453	172,036	SH		SOLE		1
REGAL ENTERTAINMENT GROUP	EQUITY	758766 10 9	6925	368,151	SH		SOLE		1
REGAL-BELOIT CORP	EQUITY	758750 10 3	830	19,635	SH		SOLE		1
REGAL-BELOIT CORP	EQUITY	758750 10 3	16	370	SH		DEFINED		4
REGENCY CENTERS CORP	EQUITY	758849 10 3	9646	143,562	SH		SOLE		1
REGENERON PHARMACEUTICALS INC	EQUITY	75886F 10 7	439	26,416	SH		SOLE		1
REGENT COMMUNICATIONS INC	EQUITY	758865 10 9	124	26,930	SH		SOLE		1
REGIONS FINANCIAL CORP	EQUITY	7591EP 10 0	7023	199,694	SH		SOLE		1
REGIONS FINANCIAL CORP	EQUITY	7591EP 10 0	58	1,689	SH		SOLE		2
REGIONS FINANCIAL CORP	EQUITY	7591EP 10 0	32	900	SH		DEFINED		4
REGIS CORP	EQUITY	758932 10 7	4431	128,511	SH		SOLE		1
REHABCARE GROUP INC	EQUITY	759148 10 9	240	12,733	SH		SOLE		1
REINSURANCE GROUP OF AMERICA I	EQUITY	759351 10 9	42	896	SH		SOLE		1
RELIANCE STEEL & ALUMINUM CO	EQUITY	759509 10 2	2416	25,719	SH		SOLE		1
RELIANCE STEEL & ALUMINUM CO	EQUITY	759509 10 2	43	460	SH		DEFINED		4
RELIANT ENERGY INC	EQUITY	75952B 10 5	97	9,143	SH		SOLE		1
REMINGTON OIL & GAS CORP	EQUITY	759594 30 2	776	17,945	SH		SOLE		1
RENAISSANCE LEARNING INC	EQUITY	75968L 10 5	108	6,010	SH		SOLE		1
RENASANT CORP	EQUITY	75970E 10 7	292	7,897	SH		SOLE		1
RENOVIS INC	EQUITY	759885 10 6	364	17,087	SH		SOLE		1
RENOVIS INC	EQUITY	759885 10 6	3002	196,200	SH		SOLE		2
RENT-A-CENTER INC	EQUITY	76009N 10 0	3718	145,474	SH		SOLE		1
RENT-WAY INC	EQUITY	76009U 10 4	144	19,960	SH		SOLE		1

REPLIGEN CORP	EQUITY	759916 10 9	4	1,000	SH	DEFINED	4
REPUBLIC AIRWAYS HOLDINGS INC	EQUITY	760276 10 5	170	11,493	SH	SOLE	1
REPUBLIC BANCORP INC/KY	EQUITY	760281 20 4	116	5,733	SH	SOLE	1
REPUBLIC BANCORP INC/MI	EQUITY	760282 10 3	706	58,599	SH	SOLE	1
REPUBLIC COS GROUP INC	EQUITY	760349 10 0	79	4,564	SH	SOLE	1
REPUBLIC SERVICES INC	EQUITY	760759 10 0	10847	255,170	SH	SOLE	1
RES-CARE INC	EQUITY	760943 10 0	282	15,361	SH	SOLE	1
RESEARCH IN MOTION LTD	EQUITY	760975 10 2	8990	106,100	SH	OTHER	1
RESMED INC	EQUITY	761152 10 7	75	1,704	SH	SOLE	1
RESOURCE AMERICA INC	EQUITY	761195 20 5	241	12,093	SH	SOLE	1
RESOURCES CONNECTION INC	EQUITY	76122Q 10 5	901	36,184	SH	SOLE	1
RESPIRONICS INC	EQUITY	761230 10 1	68	1,747	SH	SOLE	1
RESTORATION HARDWARE INC	EQUITY	760981 10 0	130	22,895	SH	SOLE	1
RETAIL VENTURES INC	EQUITY	76128Y 10 2	186	12,670	SH	SOLE	1
REVLON INC	EQUITY	761525 12 0	4	103,239	SH	SOLE	1
REVLON INC	EQUITY	761525 50 0	349	110,328	SH	SOLE	1
REVLON INC	EQUITY	761525 50 0	9	3,000	SH	DEFINED	4
REYNOLDS & REYNOLDS CO/THE	EQUITY	761695 10 5	3066	107,967	SH	SOLE	1
REYNOLDS AMERICAN INC	EQUITY	761713 10 6	11230	106,443	SH	SOLE	1
REYNOLDS AMERICAN INC	EQUITY	761713 10 6	30	315	SH	SOLE	2
REYNOLDS AMERICAN INC	EQUITY	761713 10 6	16	150	SH	DEFINED	4
RF MICRO DEVICES INC	EQUITY	749941 10 0	4631	535,397	SH	SOLE	1
RF MONOLITHICS INC	EQUITY	74955F 10 6	31	4,973	SH	SOLE	1
R-G FINANCIAL CORP	EQUITY	749136 10 7	268	21,170	SH	SOLE	1
RH DONNELLEY CORP	EQUITY	74955W 30 7	89	1,533	SH	SOLE	1
RHODIA SA	EQUITY	762397 10 7	2550	1,000,000	SH	SOLE	1
RIGEL PHARMACEUTICALS INC	EQUITY	766559 60 3	206	17,932	SH	SOLE	1
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R 10 6	138	8,681	SH	SOLE	1
RIMAGE CORP	EQUITY	766721 10 4	163	7,206	SH	SOLE	1
RIO TINTO PLC	EQUITY	767204 10 0	2277	11,000	SH	SOLE	1
RITE AID CORP	EQUITY	767754 10 4	63	15,828	SH	SOLE	1
RIVIERA HOLDINGS CORP	EQUITY	769627 10 0	108	6,437	SH	SOLE	1
RLI CORP	EQUITY	749607 10 7	982	17,130	SH	SOLE	1
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841 10 7	273	8,448	SH	SOLE	1
ROBBINS & MYERS INC	EQUITY	770196 10 3	191	8,840	SH	SOLE	1
ROBERT HALF INTERNATIONAL INC	EQUITY	770323 10 3	3052	79,058	SH	SOLE	1
ROBERT HALF INTERNATIONAL INC	EQUITY	770323 10 3	24	630	SH	SOLE	2
ROCK-TENN CO	EQUITY	772739 20 7	718	47,905	SH	SOLE	1
ROCKVILLE FINANCIAL INC	EQUITY	774186 10 0	95	6,630	SH	SOLE	1
ROCKWELL AUTOMATION INC	EQUITY	773903 10 9	49353	686,177	SH	SOLE	1
ROCKWELL AUTOMATION INC	EQUITY	773903 10 9	64092	1,083,360	SH	SOLE	2
ROCKWELL AUTOMATION INC	EQUITY	773903 10 9	6	82	SH	DEFINED	4
ROCKWELL COLLINS INC	EQUITY	774341 10 1	12562	222,923	SH	SOLE	1
ROCKWELL COLLINS INC	EQUITY	774341 10 1	30	639	SH	SOLE	2
ROCKWOOD HOLDINGS INC	EQUITY	774415 10 3	358	15,540	SH	SOLE	1
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043 10 2	621	11,476	SH	SOLE	1
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043 10 2	430	9,900	SH	SOLE	2
ROGERS COMMUNICATIONS INC	EQUITY	775109 20 0	3214	84,200	SH	OTHER	1
ROGERS CORP	EQUITY	775133 10 1	681	12,498	SH	SOLE	1
ROHM & HAAS CO	EQUITY	775371 10 7	5056	103,456	SH	SOLE	1
ROHM & HAAS CO	EQUITY	775371 10 7	26	531	SH	SOLE	2
ROLLINS INC	EQUITY	775711 10 4	1681	83,074	SH	SOLE	1
ROPER INDUSTRIES INC	EQUITY	776696 10 6	8760	180,145	SH	SOLE	1
ROPER INDUSTRIES INC	EQUITY	776696 10 6	97669	2,551,700	SH	SOLE	2
ROSS STORES INC	EQUITY	778296 10 3	9106	311,957	SH	SOLE	1
ROSTELECOM	EQUITY	778529 10 7	1559	81,000	SH	SOLE	1

ROWAN COS INC	EQUITY	779382	10	0	4686	106,604	SH	SOLE	1
ROWAN COS INC	EQUITY	779382	10	0	14	405	SH	SOLE	2
ROYAL BANCSHARES OF PENNSYLVAN	EQUITY	780081	10	5	86	3,507	SH	SOLE	1
ROYAL BANK OF CANADA	EQUITY	780087	10	2	12899	305,800	SH	OTHER	1
ROYAL BK OF SCOT GRP PLC	CORP BOND	780097	80	4	2317	90,000	PRN	SOLE	1
ROYAL BK OF SCOT GRP PLC	CORP BOND	780097	77	0	4407	175,000	PRN	SOLE	1
ROYAL BK OF SCOT GRP PLC	CORP BOND	780097	78	8	15	625	PRN	DEFINED	4
ROYAL CARIBBEAN CRUISES	CORP BOND	780153	AK	8	1793	3,482,000	PRN	SOLE	1
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T	10	3	28280	627,600	SH	SOLE	2
ROYAL GOLD INC	EQUITY	780287	10	8	520	14,377	SH	SOLE	1
ROYCE MICRO-CAP TRUST INC	EQUITY	780915	10	4	577	37,864	SH	DEFINED	4
ROYCE VALUE TRUST INC	EQUITY	780910	10	5	917	43,927	SH	DEFINED	4
RPC INC	EQUITY	749660	10	6	383	16,754	SH	SOLE	1
RPM INTERNATIONAL INC	EQUITY	749685	10	3	4465	248,870	SH	SOLE	1
RR DONNELLEY & SONS CO	EQUITY	257867	10	1	3306	101,038	SH	SOLE	1
RR DONNELLEY & SONS CO	EQUITY	257867	10	1	27	801	SH	SOLE	2
RSA SECURITY INC	EQUITY	749719	10	0	3610	201,252	SH	SOLE	1
RTI INTERNATIONAL METALS INC	EQUITY	74973W	10	7	925	16,856	SH	SOLE	1
RTI INTERNATIONAL METALS INC	EQUITY	74973W	10	7	4372	115,200	SH	SOLE	2
RUBY TUESDAY INC	EQUITY	781182	10	0	5290	164,913	SH	SOLE	1
RUDDICK CORP	EQUITY	781258	10	8	2375	97,685	SH	SOLE	1
RUDOLPH TECHNOLOGIES INC	EQUITY	781270	10	3	310	18,193	SH	SOLE	1
RUSH ENTERPRISES INC	EQUITY	781846	20	9	276	15,710	SH	SOLE	1
RUSS BERRIE & CO INC	EQUITY	782233	10	0	136	8,946	SH	SOLE	1
RUSSELL CORP	EQUITY	782352	10	8	345	25,032	SH	SOLE	1
RUTH'S CHRIS STEAK HOUSE	EQUITY	783332	10	9	235	9,884	SH	SOLE	1
RYANAIR HOLDINGS PLC	EQUITY	783513	10	4	131	2,390	SH	SOLE	1
RYAN'S RESTAURANT GROUP INC	EQUITY	783520	10	9	463	31,926	SH	SOLE	1
RYDER SYSTEM INC	EQUITY	783549	10	8	1273	28,418	SH	SOLE	1
RYDER SYSTEM INC	EQUITY	783549	10	8	10	237	SH	SOLE	2
RYDEX S&P EQUAL WEIGHT ETF	EQUITY	78355W	10	6	53	300	SH	DEFINED	4
RYERSON INC	EQUITY	78375P	10	7	714	26,686	SH	SOLE	1
RYLAND GROUP INC	EQUITY	783764	10	3	6711	96,706	SH	SOLE	1
S&T BANCORP INC	EQUITY	783859	10	1	739	20,214	SH	SOLE	1
S1 CORP	EQUITY	78463B	10	1	269	53,353	SH	SOLE	1
SABRE HOLDINGS CORP	EQUITY	785905	10	0	1452	61,707	SH	SOLE	1
SABRE HOLDINGS CORP	EQUITY	785905	10	0	12	483	SH	SOLE	2
SAFECO CORP	EQUITY	786429	10	0	5505	109,645	SH	SOLE	1
SAFECO CORP	EQUITY	786429	10	0	26	456	SH	SOLE	2
SAFENET INC	EQUITY	78645R	10	7	495	18,699	SH	SOLE	1
SAFENET INC	EQUITY	78645R	10	7	10439	324,000	SH	SOLE	2
SAFETY INSURANCE GROUP INC	EQUITY	78648T	10	0	404	8,849	SH	SOLE	1
SAFEWAY INC	EQUITY	786514	20	8	10685	425,344	SH	SOLE	1
SAFEWAY INC	EQUITY	786514	20	8	39	1,659	SH	SOLE	2
SAGA COMMUNICATIONS INC	EQUITY	786598	10	2	126	13,024	SH	SOLE	1
SAKS INC	EQUITY	79377W	10	8	5633	291,871	SH	SOLE	1
SALEM COMMUNICATIONS CORP	EQUITY	794093	10	4	136	9,042	SH	SOLE	1
SALESFORCE.COM INC	EQUITY	79466L	30	2	61	1,669	SH	SOLE	1
SALESFORCE.COM INC	EQUITY	79466L	30	2	15692	489,600	SH	SOLE	2
SALIX PHARMACEUTICALS LTD	EQUITY	795435	10	6	567	34,362	SH	SOLE	1
SALOMON BROTHERS EMERGING MARK	EQUITY	79550E	10	7	33	1,887	SH	DEFINED	4
SAN JUAN BASIN ROYALTY TR	EQUITY	798241	10	5	8	200	SH	DEFINED	4
SANDERS MORRIS HARRIS GROUP IN	EQUITY	80000Q	10	4	155	9,649	SH	SOLE	1
SANDERSON FARMS INC	EQUITY	800013	10	4	305	13,606	SH	SOLE	1
SANDISK CORP	EQUITY	80004C	10	1	36920	641,758	SH	SOLE	1
SANDY SPRING BANCORP INC	EQUITY	800363	10	3	423	11,140	SH	SOLE	1

SANMINA-SCI CORP	EQUITY	800907 10 7	2087	508,941	SH	SOLE	1
SANMINA-SCI CORP	EQUITY	800907 10 7	8	1,941	SH	SOLE	2
SANOFI-AVENTIS	EQUITY	80105N 10 5	4	80	SH	DEFINED	4
SANTANDER BANCORP	EQUITY	802809 10 3	103	4,043	SH	SOLE	1
SAPIENT CORP	EQUITY	803062 10 8	468	61,305	SH	SOLE	1
SARA LEE CORP	EQUITY	803111 10 3	5931	331,710	SH	SOLE	1
SARA LEE CORP	EQUITY	803111 10 3	53	2,805	SH	SOLE	2
SARA LEE CORP	EQUITY	803111 10 3	203	11,359	SH	DEFINED	4
SASOL LTD	EQUITY	803866 30 0	348	9,200	SH	DEFINED	4
SAUER-DANFOSS INC	EQUITY	804137 10 7	176	7,656	SH	SOLE	1
SAUL CENTERS INC	EQUITY	804395 10 1	365	8,313	SH	SOLE	1
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q 10 0	246	46,216	SH	SOLE	1
SAXON CAPITAL INC	EQUITY	80556T 10 6	3572	342,112	SH	SOLE	1
SBA COMMUNICATIONS CORP	EQUITY	78388J 10 6	1517	64,807	SH	SOLE	1
SBA COMMUNICATIONS CORP	EQUITY	78388J 10 6	591	33,000	SH	SOLE	2
SCANA CORP	EQUITY	80589M 10 2	9920	252,799	SH	SOLE	1
SCANSOURCE INC	EQUITY	806037 10 7	582	9,630	SH	SOLE	1
SCBT FINANCIAL CORP	EQUITY	78401V 10 2	230	6,550	SH	SOLE	1
SCHAWK INC	EQUITY	806373 10 6	247	9,483	SH	SOLE	1
SCHERING-PLOUGH CORP	CORP BOND	806605 60 6	1625	32,000	PRN	SOLE	1
SCHERING-PLOUGH CORP	EQUITY	806605 10 1	12227	643,859	SH	SOLE	1
SCHERING-PLOUGH CORP	EQUITY	806605 10 1	38469	1,845,057	SH	SOLE	2
SCHERING-PLOUGH CORP	EQUITY	806605 10 1	6	293	SH	DEFINED	4
SCHLUMBERGER LIMITED	CORP BOND	806857 AD 0	3534	2,165,000	PRN	SOLE	1
SCHLUMBERGER LIMITED	CORP BOND	806857 AC 2	5	3,000	PRN	DEFINED	4
SCHLUMBERGER LTD	EQUITY	806857 10 8	50704	400,598	SH	SOLE	1
SCHLUMBERGER LTD	EQUITY	806857 10 8	11199	115,275	SH	SOLE	2
SCHNITZER STEEL INDUSTRIES INC	EQUITY	806882 10 6	713	16,634	SH	SOLE	1
SCHOLASTIC CORP	EQUITY	807066 10 5	2666	99,629	SH	SOLE	1
SCHOOL SPECIALTY INC	EQUITY	807863 10 5	598	17,334	SH	SOLE	1
SCHULMAN A INC	EQUITY	808194 10 4	748	30,215	SH	SOLE	1
SCHWEITZER-MAUDUIT INTERNATION	EQUITY	808541 10 6	277	11,551	SH	SOLE	1
SCIENTIFIC GAMES CORP	EQUITY	80874P 10 9	52	1,468	SH	SOLE	1
SCIENTIFIC GAMES CORP	EQUITY	80874P 10 9	29127	1,067,700	SH	SOLE	2
SCOTTISH POWER PLC	EQUITY	81013T 70 5	498	12,352	SH	DEFINED	4
SCOTTS MIRACLE-GRO CO/THE	EQUITY	810186 10 6	4385	95,828	SH	SOLE	1
SCP POOL CORP	EQUITY	784028 10 2	60	1,282	SH	SOLE	1
SCS TRANSPORTATION INC	EQUITY	81111T 10 2	336	11,537	SH	SOLE	1
SEABOARD CORP	EQUITY	811543 10 7	945	593	SH	SOLE	1
SEABRIGHT INSURANCE HOLDINGS I	EQUITY	811656 10 7	127	7,313	SH	SOLE	1
SEABRIGHT INSURANCE HOLDINGS I	EQUITY	811656 10 7	12	690	SH	DEFINED	4
SEACHANGE INTERNATIONAL INC	EQUITY	811699 10 7	150	19,306	SH	SOLE	1
SEACOAST BANKING CORP OF FLORI	EQUITY	811707 30 6	281	9,644	SH	SOLE	1
SEACOR HOLDINGS INC	EQUITY	811904 10 1	1084	13,687	SH	SOLE	1
SEACOR HOLDINGS INC	EQUITY	811904 10 1	35	440	SH	DEFINED	4
SEAGATE TECHNOLOGY	EQUITY	G7945J 10 4	531	20,176	SH	DEFINED	4
SEALED AIR CORP	EQUITY	81211K 10 0	2201	38,040	SH	SOLE	1
SEALED AIR CORP	EQUITY	81211K 10 0	17	300	SH	SOLE	2
SEARS HOLDINGS CORP	EQUITY	812350 10 6	7811	59,253	SH	SOLE	1
SEARS HOLDINGS CORP	EQUITY	812350 10 6	43	369	SH	SOLE	2
SEATTLE GENETICS INC /WA	EQUITY	812578 10 2	103	20,051	SH	SOLE	1
SECURE COMPUTING CORP	EQUITY	813705 10 0	408	35,363	SH	SOLE	1
SECURE COMPUTING CORP	EQUITY	813705 10 0	445	36,300	SH	SOLE	2
SECURITY BANK CORP/MACON GA	EQUITY	814047 10 6	224	8,868	SH	SOLE	1
SEI INVESTMENTS CO	EQUITY	784117 10 3	5516	136,090	SH	SOLE	1
SELECT COMFORT CORP	EQUITY	81616X 10 3	1085	27,441	SH	SOLE	1

SELECTIVE INSURANCE GROUP	EQUITY	816300 10 7	1440	27,166	SH	SOLE		1
SELECTIVE INSURANCE GROUP	EQUITY	816300 10 7	526	9,900	SH	SOLE		2
SEMITOOL INC	EQUITY	816909 10 5	158	13,902	SH	SOLE		1
SEMPRA ENERGY	EQUITY	816851 10 9	5616	120,882	SH	SOLE		1
SEMPRA ENERGY	EQUITY	816851 10 9	43	948	SH	SOLE		2
SEMPRA ENERGY	EQUITY	816851 10 9	6	130	SH	DEFINED		4
SEMTECH CORP	EQUITY	816850 10 1	3706	207,178	SH	SOLE		1
SENIOR HOUSING PROPERTIES TRUS	EQUITY	81721M 10 9	4894	270,399	SH	SOLE		1
SENOMYX INC	EQUITY	81724Q 10 7	302	18,322	SH	SOLE		1
SENSIENT TECHNOLOGIES CORP	EQUITY	81725T 10 0	2412	133,624	SH	SOLE		1
SEPRACOR INC	EQUITY	817315 10 4	11168	228,808	SH	SOLE		1
SEPRACOR INC	EQUITY	817315 10 4	6533	126,600	SH	SOLE		2
SEQUA CORP	EQUITY	817320 10 4	1779	18,195	SH	SOLE		1
SEROLOGICALS CORP	EQUITY	817523 10 3	647	26,445	SH	SOLE		1
SERVICE CORP INTERNATIONAL/US	EQUITY	817565 10 4	73	9,418	SH	SOLE		1
SERVICEMASTER CO/THE	EQUITY	81760N 10 9	102	7,782	SH	SOLE		1
SFBC INTERNATIONAL INC	EQUITY	784121 10 5	338	13,884	SH	SOLE		1
SHARPER IMAGE CORP	EQUITY	820013 10 0	113	8,840	SH	SOLE		1
SHAW GROUP INC/THE	EQUITY	820280 10 5	1793	58,996	SH	SOLE		1
SHENANDOAH TELECOM CO	EQUITY	82312B 10 6	234	5,192	SH	SOLE		1
SHERWIN-WILLIAMS CO/THE	EQUITY	824348 10 6	2537	51,309	SH	SOLE		1
SHERWIN-WILLIAMS CO/THE	EQUITY	824348 10 6	19	414	SH	SOLE		2
SHINHAN FINANCIAL GROUP CO LTD	EQUITY	824596 10 0	36	410	SH	DEFINED		4
SHIP FINANCE INTERNATIONAL LTD	EQUITY	G81075 10 6	33	1,913	SH	DEFINED		4
SHOE CARNIVAL INC	EQUITY	824889 10 9	141	5,663	SH	SOLE		1
SHUFFLE MASTER INC	EQUITY	825549 10 8	966	27,024	SH	SOLE		1
SHURGARD STORAGE CENTERS INC	EQUITY	82567D 10 4	94	1,418	SH	SOLE		1
SHURGARD STORAGE CENTERS INC	EQUITY	82567D 10 4	34	503	SH	DEFINED		4
SI INTERNATIONAL INC	EQUITY	78427V 10 2	260	7,399	SH	SOLE		1
SI INTERNATIONAL INC	EQUITY	78427V 10 2	1722	49,000	SH	SOLE		3
SIERRA BANCORP	EQUITY	82620P 10 2	106	4,105	SH	SOLE		1
SIERRA HEALTH SERVICES INC	EQUITY	826322 10 9	51	1,261	SH	SOLE		1
SIERRA HEALTH SERVICES INC	EQUITY	826322 10 9	4558	57,000	SH	SOLE		2
SIERRA PACIFIC RESOURCES	EQUITY	826428 10 4	7852	568,584	SH	SOLE		1
SIGMA-ALDRICH CORP	EQUITY	826552 10 1	2311	35,124	SH	SOLE		1
SIGMA-ALDRICH CORP	EQUITY	826552 10 1	16	249	SH	SOLE		2
SIGMATEL INC	EQUITY	82661W 10 7	237	27,141	SH	SOLE		1
SIGNATURE BANK/NEW YORK NY	EQUITY	82669G 10 4	291	8,928	SH	SOLE		1
SIGNATURE BANK/NEW YORK NY	EQUITY	82669G 10 4	41469	1,571,900	SH	SOLE		2
SILGAN HOLDINGS INC	EQUITY	827048 10 9	680	16,934	SH	SOLE		1
SILGAN HOLDINGS INC	EQUITY	827048 10 9	639	17,700	SH	SOLE		2
SILICON IMAGE INC	EQUITY	82705T 10 2	620	60,110	SH	SOLE		1
SILICON LABORATORIES INC	EQUITY	826919 10 2	6940	126,297	SH	SOLE		1
SILICON STORAGE TECHNOLOGY INC	EQUITY	827057 10 0	293	66,791	SH	SOLE		1
SILVER WHEATON CORP	EQUITY	828336 10 7	2189	204,700	SH	OTHER		1
SIMMONS FIRST NATIONAL CORP	EQUITY	828730 20 0	325	10,930	SH	SOLE		1
SIMON PROPERTY GROUP INC	EQUITY	828806 10 9	6727	79,946	SH	SOLE		1
SIMON PROPERTY GROUP INC	EQUITY	828806 10 9	53	687	SH	SOLE		2
SIMPSON MANUFACTURING CO INC	EQUITY	829073 10 5	1195	27,590	SH	SOLE		1
SINCLAIR BROADCAST GROUP INC	EQUITY	829226 10 9	273	33,445	SH	SOLE		1
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H 10 1	947	26,713	SH	SOLE		1
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H 10 1	671	22,500	SH	SOLE		2
SIRIUS SATELLITE RADIO INC	EQUITY	82966U 10 3	2594	511,631	SH	SOLE		1
SIRIUS SATELLITE RADIO INC	EQUITY	82966U 10 3	33	6,400	SH	DEFINED		4
SIRVA INC	EQUITY	82967Y 10 4	152	17,841	SH	SOLE		1
SIX FLAGS INC	EQUITY	83001P 10 9	721	70,800	SH	SOLE		1

SIZELER PROPERTY INVESTORS INC	EQUITY	830137 10 5	207	14,043	SH	SOLE		1
SJW CORP	EQUITY	784305 10 4	312	11,628	SH	SOLE		1
SKECHERS U.S.A. INC	EQUITY	830566 10 5	424	17,001	SH	SOLE		1
SKY FINANCIAL GROUP INC	EQUITY	83080P 10 3	77	2,912	SH	SOLE		1
SKYLINE CORP	EQUITY	830830 10 5	214	5,181	SH	SOLE		1
SKYWEST INC	EQUITY	830879 10 2	1854	63,352	SH	SOLE		1
SKYWORKS SOLUTIONS INC	EQUITY	83088M 10 2	812	119,779	SH	SOLE		1
SL GREEN REALTY CORP	EQUITY	78440X 10 1	126	1,246	SH	SOLE		1
SLM CORP	EQUITY	78442P 10 6	9499	182,886	SH	SOLE		1
SLM CORP	EQUITY	78442P 10 6	85	1,542	SH	SOLE		2
SLM CORP	EQUITY	78442P 10 6	14	262	SH	DEFINED		4
SMART & FINAL INC	EQUITY	831683 10 7	166	10,111	SH	SOLE		1
SMITH & WESSON HOLDING CORP	EQUITY	831756 10 1	659	108,900	SH	SOLE		1
SMITH INTERNATIONAL INC	EQUITY	832110 10 0	16441	421,985	SH	SOLE		1
SMITH INTERNATIONAL INC	EQUITY	832110 10 0	35748	963,300	SH	SOLE		2
SMITHFIELD FOODS INC	EQUITY	832248 10 8	6095	207,728	SH	SOLE		1
SMITHFIELD FOODS INC	EQUITY	832248 10 8	19856	648,900	SH	SOLE		2
SMURFIT-STONE CONTAINER CORP	EQUITY	832727 10 1	105	7,713	SH	SOLE		1
SMURFIT-STONE CONTAINER CORP	EQUITY	832727 10 1	4387	309,600	SH	SOLE		2
SNAP-ON INC	EQUITY	833034 10 1	1041	27,308	SH	SOLE		1
SNAP-ON INC	EQUITY	833034 10 1	8	213	SH	SOLE		2
SOHU.COM INC	EQUITY	83408W 10 3	504	18,888	SH	SOLE		1
SOLECTRON CORP	EQUITY	834182 10 7	4450	1,112,550	SH	SOLE		1
SOLECTRON CORP	EQUITY	834182 10 7	12	3,372	SH	SOLE		2
SOMANETICS CORP	EQUITY	834445 40 5	179	8,127	SH	SOLE		1
SOMANETICS CORP	EQUITY	834445 40 5	470	14,700	SH	SOLE		2
SONIC AUTOMOTIVE INC	EQUITY	83545G 10 2	1670	60,147	SH	SOLE		1
SONIC CORP	EQUITY	835451 10 5	52	1,474	SH	SOLE		1
SONIC SOLUTIONS INC	EQUITY	835460 10 6	334	18,461	SH	SOLE		1
SONIC SOLUTIONS INC	EQUITY	835460 10 6	60	3,330	SH	DEFINED		4
SONICWALL INC	EQUITY	835470 10 5	288	40,656	SH	SOLE		1
SONOCO PRODUCTS CO	EQUITY	835495 10 2	7035	207,715	SH	SOLE		1
SONOSITE INC	EQUITY	83568G 10 4	476	11,717	SH	SOLE		1
SONUS NETWORKS INC	EQUITY	835916 10 7	1034	188,720	SH	SOLE		1
SOTHEBY'S HOLDINGS	EQUITY	835898 10 7	3506	120,739	SH	SOLE		1
SOTHEBY'S HOLDINGS	EQUITY	835898 10 7	4153	226,200	SH	SOLE		2
SOUND FEDERAL BANCORP INC	EQUITY	83607V 10 4	792	38,474	SH	SOLE		1
SOURCE CAPITAL INC	EQUITY	836144 10 5	11	145	SH	DEFINED		4
SOURCE INTERLINK COS INC	EQUITY	836151 20 9	286	25,096	SH	SOLE		1
SOURCECORP	EQUITY	836167 10 6	1011	41,913	SH	SOLE		1
SOUTH FINANCIAL GROUP INC/THE	EQUITY	837841 10 5	57	2,185	SH	SOLE		1
SOUTH JERSEY INDUSTRIES INC	EQUITY	838518 10 8	580	21,256	SH	SOLE		1
SOUTHERN CO/THE	EQUITY	842587 10 7	10633	324,487	SH	SOLE		1
SOUTHERN CO/THE	EQUITY	842587 10 7	94	2,736	SH	SOLE		2
SOUTHERN CO/THE	EQUITY	842587 10 7	443	13,520	SH	DEFINED		4
SOUTHERN COPPER CORP	EQUITY	84265V 10 5	53	633	SH	SOLE		1
SOUTHERN COPPER CORP	EQUITY	84265V 10 5	2957	35,000	SH	SOLE		3
SOUTHERN COPPER CORP	EQUITY	84265V 10 5	705	8,350	SH	DEFINED		4
SOUTHERN UNION CO	EQUITY	844030 10 6	72	2,907	SH	SOLE		1
SOUTHSIDE BANCSHARES INC	EQUITY	84470P 10 9	158	7,825	SH	SOLE		1
SOUTHWEST AIRLINES CO	EQUITY	844741 10 8	5946	330,510	SH	SOLE		1
SOUTHWEST AIRLINES CO	EQUITY	844741 10 8	42	2,574	SH	SOLE		2
SOUTHWEST AIRLINES CO	EQUITY	844741 10 8	16	894	SH	DEFINED		4
SOUTHWEST BANCORP INC/STILLWAT	EQUITY	844767 10 3	230	10,345	SH	SOLE		1
SOUTHWEST GAS CORP	EQUITY	844895 10 2	800	28,615	SH	SOLE		1
SOUTHWEST WATER CO	EQUITY	845331 10 7	261	16,370	SH	SOLE		1

SOUTHWESTERN ENERGY CO	EQUITY	845467 10 9	11641	361,620	SH	SOLE		1
SOVEREIGN BANCORP INC	EQUITY	845905 10 8	3668	167,421	SH	SOLE		1
SOVEREIGN BANCORP INC	EQUITY	845905 10 8	28	1,317	SH	SOLE		2
SOVEREIGN BANCORP INC	EQUITY	845905 10 8	11	500	SH	DEFINED		4
SOVRAN SELF STORAGE INC	EQUITY	84610H 10 8	718	13,006	SH	SOLE		1
SPANISH BROADCASTING SYSTEM	EQUITY	846425 88 2	162	29,310	SH	SOLE		1
SPARTAN STORES INC	EQUITY	846822 10 4	202	15,812	SH	SOLE		1
SPARTECH CORP	EQUITY	847220 20 9	588	24,491	SH	SOLE		1
SPATIALIGHT INC	EQUITY	847248 10 1	78	22,006	SH	SOLE		1
SPDR TRUST SERIES 1	EQUITY	78462F 10 3	48425	372,988	SH	SOLE		1
SPDR TRUST SERIES 1	EQUITY	78462F 10 3	486	3,900	SH	SOLE		2
SPDR TRUST SERIES 1	EQUITY	78462F 10 3	317	2,445	SH	DEFINED		4
SPECTRALINK CORP	EQUITY	847580 10 7	183	14,563	SH	SOLE		1
SPECTRALINK CORP	EQUITY	847580 10 7	210	17,700	SH	SOLE		2
SPECTRUM BRANDS INC	EQUITY	84762L 10 5	21	963	SH	SOLE		1
SPEEDWAY MOTORSPORTS INC	EQUITY	847788 10 6	447	11,700	SH	SOLE		1
SPHERION CORP	EQUITY	848420 10 5	887	85,279	SH	SOLE		1
SPHERIX INC	EQUITY	84842R 10 6	1	500	SH	DEFINED		4
SPIRIT FINANCE CORP	EQUITY	848568 30 9	737	60,375	SH	SOLE		1
SPORTS AUTHORITY INC/THE	EQUITY	84917U 10 9	726	19,674	SH	SOLE		1
SPRINT NEXTEL CORP	EQUITY	852061 10 0	64670	2,502,721	SH	SOLE		1
SPRINT NEXTEL CORP	EQUITY	852061 10 0	34727	1,486,608	SH	SOLE		2
SPRINT NEXTEL CORP	EQUITY	852061 10 0	57	2,204	SH	DEFINED		4
SPSS INC	EQUITY	78462K 10 2	568	17,940	SH	SOLE		1
SPX CORP	EQUITY	784635 10 4	7404	138,600	SH	SOLE		1
SRA INTERNATIONAL INC	EQUITY	78464R 10 5	4117	109,114	SH	SOLE		1
SRA INTERNATIONAL INC	EQUITY	78464R 10 5	4671	123,800	SH	SOLE		3
SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P 10 8	111	6,933	SH	SOLE		1
SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P 10 8	278	15,300	SH	SOLE		2
ST JOE CO/THE	EQUITY	790148 10 0	117	1,855	SH	SOLE		1
ST JOE CO/THE	EQUITY	790148 10 0	31	500	SH	DEFINED		4
ST JUDE MEDICAL INC	CORP BOND	790849 AB 9	986	1,000,000	PRN	SOLE		1
ST JUDE MEDICAL INC	EQUITY	790849 10 3	34664	845,455	SH	SOLE		1
ST JUDE MEDICAL INC	EQUITY	790849 10 3	68	1,353	SH	SOLE		2
ST MARY LAND & EXPLORATION CO	EQUITY	792228 10 8	2982	73,025	SH	SOLE		1
ST MARY LAND & EXPLORATION CO	EQUITY	792228 10 8	652	17,700	SH	SOLE		2
ST PAUL TRAVELERS COS INC/THE	EQUITY	792860 10 8	61724	1,476,907	SH	SOLE		1
ST PAUL TRAVELERS COS INC/THE	EQUITY	792860 10 8	114	2,556	SH	SOLE		2
ST PAUL TRAVELERS COS INC/THE	EQUITY	792860 10 8	37	887	SH	DEFINED		4
STAGE STORES INC	EQUITY	85254C 30 5	930	31,268	SH	SOLE		1
STAMPS.COM INC	EQUITY	852857 20 0	434	12,320	SH	SOLE		1
STANCORP FINANCIAL GROUP INC	EQUITY	852891 10 0	6542	120,901	SH	SOLE		1
STANDARD MICROSYSTEMS CORP	EQUITY	853626 10 9	474	18,252	SH	SOLE		1
STANDARD MOTOR PRODUCTS INC	EQUITY	853666 10 5	101	11,327	SH	SOLE		1
STANDARD REGISTER CO/THE	EQUITY	853887 10 7	202	13,026	SH	SOLE		1
STANDARD-PACIFIC CORP	EQUITY	85375C 10 1	68	2,009	SH	SOLE		1
STANDEX INTERNATIONAL CORP	EQUITY	854231 10 7	297	9,394	SH	SOLE		1
STANLEY FURNITURE CO INC	EQUITY	854305 20 8	273	9,347	SH	SOLE		1
STANLEY WORKS/THE	EQUITY	854616 10 9	1720	33,944	SH	SOLE		1
STANLEY WORKS/THE	EQUITY	854616 10 9	4567	95,070	SH	SOLE		2
STAPLES INC	EQUITY	855030 10 2	8868	347,491	SH	SOLE		1
STAPLES INC	EQUITY	855030 10 2	61	2,700	SH	SOLE		2
STAPLES INC	EQUITY	855030 10 2	625	24,497	SH	DEFINED		4
STAR SCIENTIFIC INC	EQUITY	85517P 10 1	86	27,404	SH	SOLE		1
STARBUCKS CORP	EQUITY	855244 10 9	19068	506,734	SH	SOLE		1
STARBUCKS CORP	EQUITY	855244 10 9	85	2,838	SH	SOLE		2

STARTEK INC	EQUITY	85569C 10 7	200	8,509	SH	SOLE	1
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A 20 3	6750	99,660	SH	SOLE	1
STARWOOD HOTELS + RESORTS	EQUITY	85590A 20 3	4496	70,410	SH	SOLE	2
STARWOOD HOTELS RESORTS	CORP BOND	85590A AJ 3	543	400,000	PRN	SOLE	1
STATE AUTO FINANCIAL CORP	EQUITY	855707 10 5	359	10,647	SH	SOLE	1
STATE AUTO FINANCIAL CORP	EQUITY	855707 10 5	16	460	SH	DEFINED	4
STATE BANCORP INC/NY	EQUITY	855716 10 6	114	7,472	SH	SOLE	1
STATE NATIONAL BANCSHARES INC	EQUITY	857124 10 1	100	3,686	SH	SOLE	1
STATE STREET CORP	EQUITY	857477 10 3	8778	145,252	SH	SOLE	1
STATE STREET CORP	EQUITY	857477 10 3	67	1,209	SH	SOLE	2
STATION CASINOS INC	EQUITY	857689 10 3	108	1,359	SH	SOLE	1
STATS CHIPPAC LTD	EQUITY	85771T 10 4	927	118,042	SH	SOLE	1
STATS CHIPPAC LTD	EQUITY	85771T 10 4	955	121,600	SH	SOLE	3
STEAK N SHAKE CO/THE	EQUITY	857873 10 3	446	21,125	SH	SOLE	1
STEEL DYNAMICS INC	EQUITY	858119 10 0	6309	111,217	SH	SOLE	1
STEEL DYNAMICS INC	EQUITY	858119 10 0	16	290	SH	DEFINED	4
STEEL TECHNOLOGIES INC	EQUITY	858147 10 1	279	11,489	SH	SOLE	1
STEELCASE INC	EQUITY	858155 20 3	32	1,766	SH	SOLE	1
STEIN MART INC	EQUITY	858375 10 8	341	19,591	SH	SOLE	1
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495 10 4	13192	409,446	SH	SOLE	1
STELLENT INC	EQUITY	85856W 10 5	1553	130,914	SH	SOLE	1
STELLENT INC	EQUITY	85856W 10 5	4466	376,600	SH	SOLE	3
STEMCELLS INC	EQUITY	85857R 10 5	170	47,532	SH	SOLE	1
STEPAN CO	EQUITY	858586 10 0	118	4,008	SH	SOLE	1
STEREOTAXIS INC	EQUITY	85916J 10 2	161	12,780	SH	SOLE	1
STERICYCLE INC	EQUITY	858912 10 8	6247	92,379	SH	SOLE	1
STERICYCLE INC	EQUITY	858912 10 8	15915	270,300	SH	SOLE	2
STERIS CORP	EQUITY	859152 10 0	4766	193,092	SH	SOLE	1
STERLING BANCORP/NY	EQUITY	859158 10 7	302	14,648	SH	SOLE	1
STERLING BANCSHARES INC/TX	EQUITY	858907 10 8	621	34,403	SH	SOLE	1
STERLING FINANCIAL CORP/PA	EQUITY	859317 10 9	424	19,436	SH	SOLE	1
STERLING FINANCIAL CORP/WA	EQUITY	859319 10 5	763	26,296	SH	SOLE	1
STEVEN MADDEN LTD	EQUITY	556269 10 8	370	10,419	SH	SOLE	1
STEWART & STEVENSON SERVICES I	EQUITY	860342 10 4	803	22,001	SH	SOLE	1
STEWART ENTERPRISES INC	EQUITY	860370 10 5	462	80,830	SH	SOLE	1
STEWART INFORMATION SERVICES C	EQUITY	860372 10 1	1831	38,884	SH	SOLE	1
STIFEL FINANCIAL CORP	EQUITY	860630 10 2	279	6,394	SH	SOLE	1
STILLWATER MINING CO	EQUITY	86074Q 10 2	510	30,996	SH	SOLE	1
STONE ENERGY CORP	EQUITY	861642 10 6	1717	38,906	SH	SOLE	1
STRATAGENE CORP	EQUITY	86269H 10 7	62	5,634	SH	SOLE	1
STRATASYS INC	EQUITY	862685 10 4	234	7,941	SH	SOLE	1
STRATEGIC GLOBAL INCOME FUND I	EQUITY	862719 10 1	24	2,028	SH	DEFINED	4
STRATEGIC HOTELS & RESORTS INC	EQUITY	86272T 10 6	1024	43,977	SH	SOLE	1
STRATTEC SECURITY CORP	EQUITY	863111 10 0	107	2,877	SH	SOLE	1
STRAYER EDUCATION INC	EQUITY	863236 10 5	1139	11,134	SH	SOLE	1
STREETTRACKS DOW JONES WILSHIR	EQUITY	86330E 60 4	39	500	SH	DEFINED	4
STREETTRACKS DOW JONES WILSHIR	EQUITY	86330E 88 5	45	475	SH	DEFINED	4
STREETTRACKS GOLD TRUST	EQUITY	863307 10 4	52	900	SH	DEFINED	4
STRIDE RITE CORP	EQUITY	863314 10 0	971	67,034	SH	SOLE	1
STRYKER CORP	EQUITY	863667 10 1	6663	150,281	SH	SOLE	1
STRYKER CORP	EQUITY	863667 10 1	48	1,077	SH	SOLE	2
STRYKER CORP	EQUITY	863667 10 1	16	350	SH	DEFINED	4
STUDENT LOAN CORP	EQUITY	863902 10 2	22	95	SH	SOLE	1
STURM RUGER & CO INC	EQUITY	864159 10 8	129	16,124	SH	SOLE	1
SUEZ SA	EQUITY	864686 10 0	2	60	SH	DEFINED	4
SUFFOLK BANCORP	EQUITY	864739 10 7	280	8,083	SH	SOLE	1

SUMMIT BANCSHARES INC/TX	EQUITY	866011 10 9	151	7,820	SH	SOLE		1
SUMMIT FINANCIAL GROUP INC	EQUITY	86606G 10 1	78	3,891	SH	SOLE		1
SUN BANCORP INC/NJ	EQUITY	86663B 10 2	167	8,562	SH	SOLE		1
SUN COMMUNITIES INC	EQUITY	866674 10 4	436	12,325	SH	SOLE		1
SUN HYDRAULICS CORP	EQUITY	866942 10 5	109	5,109	SH	SOLE		1
SUN LIFE FINANCIAL INC	EQUITY	866796 10 5	3586	84,300	SH	OTHER		1
SUN MICROSYSTEMS INC	EQUITY	866810 10 4	8705	1,696,890	SH	SOLE		1
SUN MICROSYSTEMS INC	EQUITY	866810 10 4	53	12,603	SH	SOLE		2
SUNAMERICA FOCUSED ALPHA GROWT	EQUITY	867037 10 3	89	5,000	SH	DEFINED		4
SUNCOM WIRELESS HOLDINGS INC	EQUITY	86722Q 10 8	1886	977,400	SH	SOLE		1
SUNOCO INC	EQUITY	86764P 10 9	4786	61,703	SH	SOLE		1
SUNOCO INC	EQUITY	86764P 10 9	40	504	SH	SOLE		2
SUNPOWER CORP	EQUITY	867652 10 9	228	5,977	SH	SOLE		1
SUNPOWER CORP	EQUITY	867652 10 9	612	18,000	SH	SOLE		2
SUNRISE SENIOR LIVING INC	EQUITY	86768K 10 6	2392	61,373	SH	SOLE		1
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892 10 1	799	27,569	SH	SOLE		1
SUNTERRA CORP	EQUITY	86787D 20 8	211	14,783	SH	SOLE		1
SUNTRUST BANKS INC	EQUITY	867914 10 3	36490	501,508	SH	SOLE		1
SUNTRUST BANKS INC	EQUITY	867914 10 3	97	1,335	SH	SOLE		2
SUNTRUST BANKS INC	EQUITY	867914 10 3	10	140	SH	DEFINED		4
SUPERGEN INC	EQUITY	868059 10 6	221	38,916	SH	SOLE		1
SUPERIOR ENERGY SERVICES	EQUITY	868157 10 8	1582	59,070	SH	SOLE		1
SUPERIOR ESSEX INC	EQUITY	86815V 10 5	331	13,017	SH	SOLE		1
SUPERIOR INDUSTRIES INTERNATIO	EQUITY	868168 10 5	326	16,859	SH	SOLE		1
SUPERIOR WELL SERVICES INC	EQUITY	86837X 10 5	143	4,906	SH	SOLE		1
SUPERTEX INC	EQUITY	868532 10 2	286	7,596	SH	SOLE		1
SUPERVALU INC	EQUITY	868536 10 3	1620	52,548	SH	SOLE		1
SUPERVALU INC	EQUITY	868536 10 3	16	504	SH	SOLE		2
SUPPORTSOFT INC	EQUITY	868587 10 6	145	32,689	SH	SOLE		1
SUREWEST COMMUNICATIONS	EQUITY	868733 10 6	268	11,095	SH	SOLE		1
SURMODICS INC	EQUITY	868873 10 0	590	16,688	SH	SOLE		1
SUSQUEHANNA BANCSHARES INC	EQUITY	869099 10 1	914	35,475	SH	SOLE		1
SVB FINANCIAL GROUP	EQUITY	78486Q 10 1	5278	99,485	SH	SOLE		1
SWIFT ENERGY CO	EQUITY	870738 10 1	1856	49,541	SH	SOLE		1
SWIFT TRANSPORTATION CO INC	EQUITY	870756 10 3	2431	111,883	SH	SOLE		1
SWS GROUP INC	EQUITY	78503N 10 7	1553	59,379	SH	SOLE		1
SWS GROUP INC	EQUITY	78503N 10 7	4171	159,500	SH	SOLE		3
SY BANCORP INC	EQUITY	785060 10 4	242	9,143	SH	SOLE		1
SYBASE INC	EQUITY	871130 10 0	4049	191,726	SH	SOLE		1
SYBRON DENTAL SPECIALTIES INC	EQUITY	871142 10 5	1257	30,487	SH	SOLE		1
SYCAMORE NETWORKS INC	EQUITY	871206 10 8	631	134,200	SH	SOLE		1
SYKES ENTERPRISES INC	EQUITY	871237 10 3	534	37,682	SH	SOLE		1
SYMANTEC CORP	EQUITY	871503 10 8	8756	520,271	SH	SOLE		1
SYMANTEC CORP	EQUITY	871503 10 8	37399	2,243,693	SH	SOLE		2
SYMBION INC	EQUITY	871507 10 9	298	13,172	SH	SOLE		1
SYMBOL TECHNOLOGIES INC	EQUITY	871508 10 7	1236	116,811	SH	SOLE		1
SYMBOL TECHNOLOGIES INC	EQUITY	871508 10 7	12	927	SH	SOLE		2
SYMMETRICOM INC	EQUITY	871543 10 4	300	35,067	SH	SOLE		1
SYMMETRY MEDICAL INC	EQUITY	871546 20 6	134	6,334	SH	SOLE		1
SYMS CORP	EQUITY	871551 10 7	74	4,942	SH	SOLE		1
SYMYX TECHNOLOGIES	EQUITY	87155S 10 8	782	28,196	SH	SOLE		1
SYNAPTICS INC	EQUITY	87157D 10 9	468	21,298	SH	SOLE		1
SYNERON MEDICAL LTD	EQUITY	M87245 10 2	953	30,000	SH	SOLE		2
SYNIVERSE HOLDINGS INC	EQUITY	87163F 10 6	211	13,378	SH	SOLE		1
SYNIVERSE HOLDINGS INC	EQUITY	87163F 10 6	520	24,900	SH	SOLE		2
SYNNEX CORP	EQUITY	87162W 10 0	122	6,569	SH	SOLE		1

SYNOPSYS INC	EQUITY	871607 10 7	6765	302,666	SH	SOLE	1
SYNOVUS FINANCIAL CORP	EQUITY	87161C 10 5	13828	510,442	SH	SOLE	1
SYNOVUS FINANCIAL CORP	EQUITY	87161C 10 5	31	1,152	SH	SOLE	2
SYNTAX-BRILLIAN CORP	EQUITY	87163L 10 3	4	882	SH	DEFINED	4
SYNTEL INC	EQUITY	87162H 10 3	113	5,952	SH	SOLE	1
SYNTEL INC	EQUITY	87162H 10 3	212	10,200	SH	SOLE	2
SYNTROLEUM CORP	EQUITY	871630 10 9	246	29,696	SH	SOLE	1
SYPRIS SOLUTIONS INC	EQUITY	871655 10 6	64	6,761	SH	SOLE	1
SYSCO CORP	EQUITY	871829 10 7	8949	279,216	SH	SOLE	1
SYSCO CORP	EQUITY	871829 10 7	71	2,289	SH	SOLE	2
SYSCO CORP	EQUITY	871829 10 7	138	4,320	SH	DEFINED	4
SYSTEMAX INC	EQUITY	871851 10 1	53	7,310	SH	SOLE	1
T ROWE PRICE GROUP INC	EQUITY	74144T 10 8	8563	109,492	SH	SOLE	1
T ROWE PRICE GROUP INC	EQUITY	74144T 10 8	35	483	SH	SOLE	2
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054 10 9	33	1,774	SH	SOLE	1
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054 10 9	2910	164,400	SH	SOLE	2
TAL INTERNATIONAL GROUP INC	EQUITY	874083 10 8	211	8,751	SH	SOLE	1
TALBOTS INC	EQUITY	874161 10 2	468	17,421	SH	SOLE	1
TALEO CORP	EQUITY	87424N 10 4	62	4,789	SH	SOLE	1
TALISMAN ENERGY INC	EQUITY	87425E 10 3	8332	156,800	SH	OTHER	1
TALK AMERICA HOLDINGS INC	EQUITY	87426R 20 2	194	22,696	SH	SOLE	1
TALX CORP	EQUITY	874918 10 5	977	34,288	SH	SOLE	1
TALX CORP	EQUITY	874918 10 5	576	12,600	SH	SOLE	2
TALX CORP	EQUITY	874918 10 5	113	3,971	SH	DEFINED	4
TANGER FACTORY OUTLET CENTRS	EQUITY	875465 10 6	804	23,364	SH	SOLE	1
TANOX INC	EQUITY	87588Q 10 9	361	18,608	SH	SOLE	1
TARGET CORP	EQUITY	87612E 10 6	35867	689,615	SH	SOLE	1
TARGET CORP	EQUITY	87612E 10 6	178	3,246	SH	SOLE	2
TARGET CORP	EQUITY	87612E 10 6	51	977	SH	DEFINED	4
TARRAGON CORP	EQUITY	876287 10 3	190	9,530	SH	SOLE	1
TASER INTERNATIONAL INC	EQUITY	87651B 10 4	492	46,466	SH	SOLE	1
TAUBMAN CENTERS INC	EQUITY	876664 10 3	1606	38,546	SH	SOLE	1
TAYLOR CAPITAL GROUP INC	EQUITY	876851 10 6	134	3,428	SH	SOLE	1
TCF FINANCIAL CORP	EQUITY	872275 10 2	6147	238,729	SH	SOLE	1
TD AMERITRADE HOLDING CORP	EQUITY	87236Y 10 8	164	7,867	SH	SOLE	1
TD BANKNORTH INC	EQUITY	87235A 10 1	97	3,294	SH	SOLE	1
TECH DATA CORP	EQUITY	878237 10 6	4388	118,885	SH	SOLE	1
TECHNE CORP	EQUITY	878377 10 0	4964	82,539	SH	SOLE	1
TECHNE CORP	EQUITY	878377 10 0	3049	54,300	SH	SOLE	2
TECHNICAL OLYMPIC USA INC	EQUITY	878483 10 6	245	12,035	SH	SOLE	1
TECHNITROL INC	EQUITY	878555 10 1	738	30,773	SH	SOLE	1
TECHNOLOGY INVESTMENT CAPITAL	EQUITY	878717 30 5	147	10,131	SH	SOLE	1
TECO ENERGY INC	EQUITY	872375 10 0	2689	166,827	SH	SOLE	1
TECO ENERGY INC	EQUITY	872375 10 0	13	768	SH	SOLE	2
TECO ENERGY INC	EQUITY	872375 10 0	4	250	SH	DEFINED	4
TECUMSEH PRODUCTS CO	EQUITY	878895 20 0	1250	50,976	SH	SOLE	1
TEEKAY SHIPPING CORP	EQUITY	Y8564W 10 3	4	115	SH	DEFINED	4
TEJON RANCH CO	EQUITY	879080 10 9	323	6,609	SH	SOLE	1
TEKELEC	EQUITY	879101 10 3	594	42,971	SH	SOLE	1
TEKELEC	EQUITY	879101 10 3	8227	591,900	SH	SOLE	2
TEKTRONIX INC	EQUITY	879131 10 0	1362	38,153	SH	SOLE	1
TEKTRONIX INC	EQUITY	879131 10 0	9	309	SH	SOLE	2
TELECOM CORP OF NEW ZEALAND LT	EQUITY	879278 20 8	40	1,480	SH	DEFINED	4
TELEDYNE TECHNOLOGIES INC	EQUITY	879360 10 5	1068	30,003	SH	SOLE	1
TELEDYNE TECHNOLOGIES INC	EQUITY	879360 10 5	288	9,900	SH	SOLE	2
TELEFLEX INC	EQUITY	879369 10 6	8946	124,892	SH	SOLE	1

TELEFONOS DE MEXICO SA DE CV	EQUITY	879403	78	0	3	130	SH	DEFINED	4
TELEPHONE & DATA SYSTEMS INC	EQUITY	879433	10	0	8701	220,625	SH	SOLE	1
TELETECH HOLDINGS INC	EQUITY	879939	10	6	282	25,399	SH	SOLE	1
TELIK INC	EQUITY	87959M	10	9	765	39,512	SH	SOLE	1
TELIK INC	EQUITY	87959M	10	9	1376	81,000	SH	SOLE	2
TELKONET INC	EQUITY	879604	10	6	115	27,009	SH	SOLE	1
TELLABS INC	EQUITY	879664	10	0	3596	226,178	SH	SOLE	1
TELLABS INC	EQUITY	879664	10	0	18	1,656	SH	SOLE	2
TEMPLE-INLAND INC	EQUITY	879868	10	7	2315	51,968	SH	SOLE	1
TEMPLE-INLAND INC	EQUITY	879868	10	7	19	414	SH	SOLE	2
TEMPLETON DRAGON FUND INC	EQUITY	88018T	10	1	781	36,095	SH	DEFINED	4
TEMPLETON EMERGING MARKETS INC	EQUITY	880192	10	9	149	11,593	SH	DEFINED	4
TEMPLETON GLOBAL INCOME FUND	EQUITY	880198	10	6	1325	153,925	SH	DEFINED	4
TEMPUR-PEDIC INTERNATIONAL INC	EQUITY	88023U	10	1	14	984	SH	SOLE	1
TENARIS SA	EQUITY	88031M	10	9	8394	46,462	SH	SOLE	1
TENET HEALTHCARE CORP	EQUITY	88033G	10	0	1620	219,469	SH	SOLE	1
TENET HEALTHCARE CORP	EQUITY	88033G	10	0	13	1,734	SH	SOLE	2
TENNANT CO	EQUITY	880345	10	3	314	5,992	SH	SOLE	1
TENNECO INC	EQUITY	880349	10	5	719	33,157	SH	SOLE	1
TERADYNE INC	EQUITY	880770	10	2	1424	91,821	SH	SOLE	1
TERADYNE INC	EQUITY	880770	10	2	11	726	SH	SOLE	2
TERAYON COMMUNICATION SYSTEMS	EQUITY	880775	10	1	109	59,700	SH	SOLE	1
TERCICA INC	EQUITY	88078L	10	5	57	8,452	SH	SOLE	1
TEREX CORP	EQUITY	880779	10	3	119	1,501	SH	SOLE	1
TERRA INDUSTRIES INC	EQUITY	880915	10	3	498	70,665	SH	SOLE	1
TERREMARK WORLDWIDE INC	EQUITY	881448	20	3	193	22,711	SH	SOLE	1
TESORO CORP	EQUITY	881609	10	1	126	1,839	SH	SOLE	1
TESSERA TECHNOLOGIES INC	EQUITY	88164L	10	0	1071	33,388	SH	SOLE	1
TESSERA TECHNOLOGIES INC	EQUITY	88164L	10	0	458	17,700	SH	SOLE	2
TETRA TECH INC	EQUITY	88162G	10	3	760	39,793	SH	SOLE	1
TETRA TECHNOLOGIES INC	EQUITY	88162F	10	5	1213	25,787	SH	SOLE	1
TEVA PHARMACEUT FIN BV	CORP BOND	88164M	AB	4	958	500,000	PRN	SOLE	1
TEVA PHARMACEUTICAL INDUSTRIES	EQUITY	881624	20	9	3091	75,060	SH	SOLE	1
TEVA PHARMACEUTICAL INDUSTRIES	EQUITY	881624	20	9	2671	62,100	SH	SOLE	2
TEVA PHARMACEUTICAL INDUSTRIES	EQUITY	881624	20	9	736	17,881	SH	DEFINED	4
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q	10	7	408	16,985	SH	SOLE	1
TEXAS INDUSTRIES INC	EQUITY	882491	10	3	1043	17,247	SH	SOLE	1
TEXAS INDUSTRIES INC	EQUITY	882491	10	3	9	150	SH	DEFINED	4
TEXAS INSTRUMENTS INC	EQUITY	882508	10	4	33558	1,033,518	SH	SOLE	1
TEXAS INSTRUMENTS INC	EQUITY	882508	10	4	85078	2,652,873	SH	SOLE	2
TEXAS INSTRUMENTS INC	EQUITY	882508	10	4	1344	41,405	SH	DEFINED	4
TEXAS REGIONAL BANCSHARES INC	EQUITY	882673	10	6	3795	128,701	SH	SOLE	1
TEXAS ROADHOUSE INC	EQUITY	882681	10	9	547	32,019	SH	SOLE	1
TEXAS ROADHOUSE INC	EQUITY	882681	10	9	3065	197,100	SH	SOLE	2
TEXTRON INC	EQUITY	883203	10	1	5729	61,350	SH	SOLE	1
TEXTRON INC	EQUITY	883203	10	1	38	489	SH	SOLE	2
THERAVANCE INC	EQUITY	88338T	10	4	797	35,400	SH	SOLE	2
THERMO ELECTRON CORP	EQUITY	883556	10	2	2798	75,436	SH	SOLE	1
THERMO ELECTRON CORP	EQUITY	883556	10	2	18	600	SH	SOLE	2
THERMO ELECTRON CORP	EQUITY	883556	10	2	6	162	SH	DEFINED	4
THERMOGENESIS CORP	EQUITY	883623	20	9	165	40,731	SH	SOLE	1
THOMAS & BETTS CORP	EQUITY	884315	10	2	6349	123,562	SH	SOLE	1
THOMAS NELSON INC	EQUITY	640376	10	9	1367	46,724	SH	SOLE	1
THOMAS NELSON INC	EQUITY	640376	10	9	917	37,200	SH	SOLE	2
THOR INDUSTRIES INC	EQUITY	885160	10	1	5234	98,090	SH	SOLE	1
THORATEC CORP	EQUITY	885175	30	7	707	36,709	SH	SOLE	1

THORNBURG MORTGAGE INC	EQUITY	885218 10 7	9216	340,567	SH	SOLE		1
THQ INC	EQUITY	872443 40 3	1222	47,190	SH	SOLE		1
THRESHOLD PHARMACEUTICALS INC	EQUITY	885807 10 7	77	5,135	SH	SOLE		1
TIBCO SOFTWARE INC	EQUITY	88632Q 10 3	1372	164,088	SH	SOLE		1
TIDEWATER INC	EQUITY	886423 10 2	7020	127,110	SH	SOLE		1
TIDEWATER INC	EQUITY	886423 10 2	2029	36,735	SH	DEFINED		4
TIENS BIOTECH GROUP USA INC	EQUITY	88650T 10 4	14	3,136	SH	SOLE		1
TIERONE CORP	EQUITY	88650R 10 8	468	13,794	SH	SOLE		1
TIFFANY & CO	EQUITY	886547 10 8	3514	93,611	SH	SOLE		1
TIFFANY & CO	EQUITY	886547 10 8	20	525	SH	SOLE		2
TIMBERLAND CO	EQUITY	887100 10 5	3939	115,083	SH	SOLE		1
TIMBERLAND CO	EQUITY	887100 10 5	7	204	SH	DEFINED		4
TIME WARNER INC	EQUITY	887317 10 5	70621	4,206,133	SH	SOLE		1
TIME WARNER INC	EQUITY	887317 10 5	300	17,211	SH	SOLE		2
TIME WARNER INC	EQUITY	887317 10 5	7	423	SH	DEFINED		4
TIME WARNER TELECOM INC	EQUITY	887319 10 1	685	38,135	SH	SOLE		1
TIMKEN CO	EQUITY	887389 10 4	5685	176,172	SH	SOLE		1
TITAN INTERNATIONAL INC	EQUITY	88830M 10 2	202	11,697	SH	SOLE		1
TITANIUM METALS CORP	EQUITY	888339 20 7	921	18,960	SH	SOLE		1
TIVO INC	EQUITY	888706 10 8	313	43,339	SH	SOLE		1
TJX COMPANIES INC	CORP BOND	872540 AL 3	2969	3,550,000	PRN	SOLE		1
TJX COS INC	EQUITY	872540 10 9	66565	2,681,670	SH	SOLE		1
TJX COS INC	EQUITY	872540 10 9	40	1,701	SH	SOLE		2
TNS INC	EQUITY	872960 10 9	172	8,118	SH	SOLE		1
TODCO	EQUITY	88889T 10 7	1419	36,017	SH	SOLE		1
TODCO	EQUITY	88889T 10 7	11428	340,400	SH	SOLE		2
TODCO	EQUITY	88889T 10 7	12	300	SH	DEFINED		4
TOLL BROTHERS INC	EQUITY	889478 10 3	8536	246,489	SH	SOLE		1
TOMPKINS TRUSTCO INC	EQUITY	890110 10 9	232	4,820	SH	SOLE		1
TOO INC	EQUITY	890333 10 7	897	26,123	SH	SOLE		1
TOO INC	EQUITY	890333 10 7	567	20,100	SH	SOLE		2
TOOTSIE ROLL INDUSTRIES INC	EQUITY	890516 10 7	2146	73,311	SH	SOLE		1
TOP TANKERS INC	EQUITY	Y8897Y 10 7	10	800	SH	DEFINED		4
TOPPS CO INC/THE	EQUITY	890786 10 6	237	26,980	SH	SOLE		1
TORCH ENERGY ROYALTY TRUST	EQUITY	891013 10 4	17	2,125	SH	DEFINED		4
TORCHMARK CORP	EQUITY	891027 10 4	6420	112,442	SH	SOLE		1
TORCHMARK CORP	EQUITY	891027 10 4	21	384	SH	SOLE		2
TOREADOR RESOURCES CORP	EQUITY	891050 10 6	364	11,716	SH	SOLE		1
TORO CO	EQUITY	891092 10 8	50	1,056	SH	SOLE		1
TORO CO	EQUITY	891092 10 8	552	12,600	SH	SOLE		2
TORONTO-DOMINION BANK	EQUITY	891160 50 9	6494	116,484	SH	OTHER		1
TOTAL SYSTEM SERVICES INC	EQUITY	891906 10 9	18	909	SH	SOLE		
TOTAL SYSTEM SERVICES INC	EQUITY	891906 10 9	46	2,329	SH	DEFINED		
TOWER GROUP INC	EQUITY	891777 10 4	294	12,737	SH	SOLE		
TOWN & COUNTRY TRUST/THE	EQUITY	892081 10 0	542	13,355	SH	SOLE		
TOYOTA MOTOR CORP	EQUITY	892331 30 7	1	10	SH	DEFINED		
TRACTOR SUPPLY CO	EQUITY	892356 10 6	1656	24,967	SH	SOLE		
TRADESTATION GROUP INC	EQUITY	89267P 10 5	210	15,183	SH	SOLE		
TRAMMELL CROW CO	EQUITY	89288R 10 6	946	26,535	SH	SOLE		
TRANS WORLD ENTERTAINMENT	EQUITY	89336Q 10 0	78	13,966	SH	SOLE		
TRANSACTION SYSTEMS ARCHITECTS	EQUITY	893416 10 7	3301	105,760	SH	SOLE		
TRANSACTION SYSTEMS ARCHITECTS	EQUITY	893416 10 7	501	17,400	SH	SOLE		
TRANSATLANTIC HOLDINGS INC	EQUITY	893521 10 4	47	800	SH	SOLE		
TRANSATLANTIC HOLDINGS INC	EQUITY	893521 10 4	2,284,966	39,092,662	SH	SOLE		
TRANSMONTAIGNE INC	EQUITY	893934 10 9	315	32,144	SH	SOLE		
TRANSOCEAN INC	EQUITY	G90078 10 9	43404	622,818	SH	SOLE		

TRANSWITCH CORP	EQUITY	894065	10	1	1052	404,559	SH	SOLE		
TRAVELERS PPTY CASUALTY	CORP BOND	89420G	30	7	3227	134,500	PRN	SOLE		
TRAVELZOO INC	EQUITY	89421Q	10	6	52	2,648	SH	SOLE		
TREDEGAR CORP	EQUITY	894650	10	0	347	21,793	SH	SOLE		
TREEHOUSE FOODS INC	EQUITY	89469A	10	4	24	902	SH	SOLE		
TREX CO INC	EQUITY	89531P	10	5	278	8,761	SH	SOLE		
TRIAD GUARANTY INC	EQUITY	895925	10	5	318	6,788	SH	SOLE		
TRIAD HOSPITALS INC	EQUITY	89579K	10	9	7584	181,007	SH	SOLE		
TRIAD HOSPITALS INC	EQUITY	89579K	10	9	1827	43,600	SH	SOLE		
TRIARC COS INC	EQUITY	895927	30	9	582	33,305	SH	SOLE		
TRIBUNE CO	EQUITY	896047	10	7	7876	287,129	SH	SOLE		
TRIBUNE CO	EQUITY	896047	10	7	29	966	SH	SOLE		
TRICO BANCSHARES	EQUITY	896095	10	6	260	9,196	SH	SOLE		
TRICO MARINE SERVICES INC	EQUITY	896106	20	0	38557	1,193,700	SH	SOLE		
TRIDENT MICROSYSTEMS INC	EQUITY	895919	10	8	1943	66,859	SH	SOLE		
TRIMBLE NAVIGATION LTD	EQUITY	896239	10	0	58	1,288	SH	SOLE		
TRIMERIS INC	EQUITY	896263	10	0	182	13,486	SH	SOLE		
TRINITY INDUSTRIES INC	EQUITY	896522	10	9	6622	121,743	SH	SOLE		
TRIPATH IMAGING INC	EQUITY	896942	10	9	160	22,990	SH	SOLE		
TRIPLE CROWN MEDIA INC	EQUITY	89675K	10	2	19	3,287	SH	SOLE		
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K	10	3	1948	395,966	SH	SOLE		
TRIUMPH GROUP INC	EQUITY	896818	10	1	893	20,185	SH	SOLE		
TRI-VALLEY CORP	EQUITY	895735	10	8	135	16,917	SH	SOLE		
TRIZEC PROPERTIES INC	EQUITY	89687P	10	7	72	2,801	SH	SOLE		
TRIZETTO GROUP	EQUITY	896882	10	7	1997	113,517	SH	SOLE		
TRM CORP	EQUITY	872636	10	5	66	9,879	SH	SOLE		
TRONOX INC	EQUITY	897051	10	8	225	13,291	SH	SOLE		
TRUE RELIGION APPAREL INC	EQUITY	89784N	10	4	374	24,300	SH	SOLE		
TRUSTCO BANK CORP NY	EQUITY	898349	10	5	696	57,221	SH	SOLE		
TRUSTMARK CORP	EQUITY	898402	10	2	1138	35,957	SH	SOLE		
TRUSTREET PROPERTIES INC	EQUITY	898404	10	8	761	50,091	SH	SOLE		
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S	10	6	30	1,305	SH	SOLE		
TSMC	EQUITY	874039	10	0	23600	2,381,400	SH	SOLE		
TSMC	EQUITY	874039	10	0	502	49,918	SH	DEFINED		
TTM TECHNOLOGIES INC	EQUITY	87305R	10	9	455	31,373	SH	SOLE		
TUESDAY MORNING CORP	EQUITY	899035	50	5	454	19,646	SH	SOLE		
TUPPERWARE BRANDS CORP	EQUITY	899896	10	4	3113	151,167	SH	SOLE		
TURBOCHEF TECHNOLOGIES INC	EQUITY	900006	20	6	119	9,727	SH	SOLE		
TXU CORP	EQUITY	873168	10	8	9627	215,082	SH	SOLE		
TXU CORP	EQUITY	873168	10	8	89	1,782	SH	SOLE		
TXU CORP	EQUITY	873168	10	8	13	300	SH	DEFINED	4	
TYCO INTERNATIONAL LTD	EQUITY	902124	10	6	34162	1,270,915	SH	SOLE	1	
TYCO INTERNATIONAL LTD	EQUITY	902124	10	6	214	7,431	SH	SOLE	2	
TYCO INTERNATIONAL LTD	EQUITY	902124	10	6	517	19,236	SH	DEFINED	4	
TYCO INTL GROUP SA	CORP BOND	902118	BG	2	3322	2,600,000	PRN	SOLE	1	
TYLER TECHNOLOGIES INC	EQUITY	902252	10	5	295	26,846	SH	SOLE	1	
TYSON FOODS INC	EQUITY	902494	10	3	3436	250,040	SH	SOLE	1	
TYSON FOODS INC	EQUITY	902494	10	3	16	930	SH	SOLE	2	
UAL CORP	EQUITY	902549	80	7	8407	210,534	SH	SOLE	1	
UAP HOLDING CORP	EQUITY	903441	10	3	547	25,433	SH	SOLE	1	
UBIQUITEL INC	EQUITY	903474	30	2	583	57,769	SH	SOLE	1	
UCBH HOLDINGS INC	EQUITY	90262T	30	8	1316	69,573	SH	SOLE	1	
UGI CORP	EQUITY	902681	10	5	66	3,151	SH	SOLE	1	
UICI	EQUITY	902737	10	5	2101	56,806	SH	SOLE	1	
UIL HOLDINGS CORP	EQUITY	902748	10	2	583	11,136	SH	SOLE	1	
ULTICOM INC	EQUITY	903844	10	8	105	9,781	SH	SOLE	1	

ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D 10 7	447	17,283	SH	SOLE		1
ULTRA PETROLEUM CORP	EQUITY	903914 10 9	11978	224,500	SH	SOLE		2
ULTRALIFE BATTERIES INC	EQUITY	903899 10 2	141	10,961	SH	SOLE		1
ULTRATECH INC	EQUITY	904034 10 5	445	18,189	SH	SOLE		1
UMB FINANCIAL CORP	EQUITY	902788 10 8	834	11,875	SH	SOLE		1
UMPQUA HOLDINGS CORP	EQUITY	904214 10 3	1553	54,501	SH	SOLE		1
UNDER ARMOUR INC	EQUITY	904311 10 7	283	8,745	SH	SOLE		1
UNIBANCO	EQUITY	90458E 10 7	16839	227,830	SH	SOLE		1
UNICA CORP	EQUITY	904583 10 1	61	5,258	SH	SOLE		1
UNIFIRST CORP/MA	EQUITY	904708 10 4	234	7,059	SH	SOLE		1
UNION BANKSHARES CORP/VA	EQUITY	905399 10 1	304	6,658	SH	SOLE		1
UNION DRILLING INC	EQUITY	90653P 10 5	98	6,711	SH	SOLE		1
UNION PACIFIC CORP	EQUITY	907818 10 8	14128	151,347	SH	SOLE		1
UNION PACIFIC CORP	EQUITY	907818 10 8	79	978	SH	SOLE		2
UNION PACIFIC CORP	EQUITY	907818 10 8	36	390	SH	DEFINED		4
UNIONBANCAL CORP	EQUITY	908906 10 0	250	3,559	SH	SOLE		1
UNISOURCE ENERGY CORP	EQUITY	909205 10 6	802	26,280	SH	SOLE		1
UNISYS CORP	EQUITY	909214 10 8	1102	159,908	SH	SOLE		1
UNISYS CORP	EQUITY	909214 10 8	7	1,260	SH	SOLE		2
UNIT CORP	EQUITY	909218 10 9	1224	21,948	SH	SOLE		1
UNIT CORP	EQUITY	909218 10 9	858	15,600	SH	SOLE		2
UNITED AUTO GROUP INC	EQUITY	909440 10 9	874	20,318	SH	SOLE		1
UNITED BANKSHARES INC	EQUITY	909907 10 7	1089	28,454	SH	SOLE		1
UNITED BREWERIES CO INC	EQUITY	204429 10 4	613	24,300	SH	SOLE		2
UNITED CAPITAL CORP	EQUITY	909912 10 7	55	2,201	SH	SOLE		1
UNITED COMMUNITY BANKS INC/GA	EQUITY	90984P 10 5	676	24,023	SH	SOLE		1
UNITED COMMUNITY BANKS INC/GA	EQUITY	90984P 10 5	133	4,736	SH	DEFINED		4
UNITED COMMUNITY FINANCIAL COR	EQUITY	909839 10 2	249	20,562	SH	SOLE		1
UNITED DOMINION REALTY TRUST I	EQUITY	910197 10 2	8060	282,418	SH	SOLE		1
UNITED FINANCIAL BANCORP INC	EQUITY	91030R 10 3	73	6,097	SH	SOLE		1
UNITED FIRE & CASUALTY CO	EQUITY	910331 10 7	426	12,936	SH	SOLE		1
UNITED INDUSTRIAL CORP/NEW YOR	EQUITY	910671 10 6	1527	25,060	SH	SOLE		1
UNITED INDUSTRIAL CORP/NEW YOR	EQUITY	910671 10 6	621	15,000	SH	SOLE		2
UNITED NATURAL FOODS INC	EQUITY	911163 10 3	1087	31,076	SH	SOLE		1
UNITED ONLINE INC	EQUITY	911268 10 0	599	46,589	SH	SOLE		1
UNITED PANAM FINANCIAL CORP	EQUITY	911301 10 9	117	3,791	SH	SOLE		1
UNITED PARCEL SERVICE INC	EQUITY	911312 10 6	55314	696,820	SH	SOLE		1
UNITED PARCEL SERVICE INC	EQUITY	911312 10 6	306	4,074	SH	SOLE		2
UNITED PARCEL SERVICE INC	EQUITY	911312 10 6	78	978	SH	DEFINED		4
UNITED RENTALS INC	EQUITY	911363 10 9	6555	190,001	SH	SOLE		1
UNITED RENTALS INC	EQUITY	911363 10 9	667	19,335	SH	DEFINED		4
UNITED SECURITY BANCSHARES/THO	EQUITY	911459 10 5	118	4,394	SH	SOLE		1
UNITED STATES STEEL CORP	EQUITY	912909 10 8	3100	51,094	SH	SOLE		1
UNITED STATES STEEL CORP	EQUITY	912909 10 8	20	420	SH	SOLE		2
UNITED STATIONERS INC	EQUITY	913004 10 7	1596	30,048	SH	SOLE		1
UNITED SURGICAL PARTNERS INTER	EQUITY	913016 30 9	1164	32,882	SH	SOLE		1
UNITED SURGICAL PARTNERS INTER	EQUITY	913016 30 9	6484	228,800	SH	SOLE		2
UNITED TECHNOLOGIES CORP	EQUITY	913017 10 9	28063	484,095	SH	SOLE		1
UNITED TECHNOLOGIES CORP	EQUITY	913017 10 9	15037	268,959	SH	SOLE		2
UNITED TECHNOLOGIES CORP	EQUITY	913017 10 9	33	569	SH	DEFINED		4
UNITED THERAPEUTICS CORP	EQUITY	91307C 10 2	1140	17,205	SH	SOLE		1
UNITED THERAPEUTICS CORP	EQUITY	91307C 10 2	664	9,600	SH	SOLE		2
UNITED UTILITIES PLC	EQUITY	91311Q 10 5	104	4,274	SH	DEFINED		4
UNITEDHEALTH GROUP INC	EQUITY	91324P 10 2	33465	599,086	SH	SOLE		1
UNITEDHEALTH GROUP INC	EQUITY	91324P 10 2	57600	926,934	SH	SOLE		2
UNITEDHEALTH GROUP INC	EQUITY	91324P 10 2	57	1,025	SH	DEFINED		4

UNITRIN INC	EQUITY	913275	10	3	4429	95,220	SH	SOLE	1
UNIVERSAL AMERICAN FINANCIAL C	EQUITY	913377	10	7	307	19,907	SH	SOLE	1
UNIVERSAL COMPRESSION HOLDINGS	EQUITY	913431	10	2	648	12,785	SH	SOLE	1
UNIVERSAL CORP/RICHMOND VA	EQUITY	913456	10	9	2680	72,887	SH	SOLE	1
UNIVERSAL DISPLAY CORP	EQUITY	91347P	10	5	257	17,872	SH	SOLE	1
UNIVERSAL ELECTRONICS INC	EQUITY	913483	10	3	182	10,301	SH	SOLE	1
UNIVERSAL FOREST PRODUCTS INC	EQUITY	913543	10	4	1461	23,012	SH	SOLE	1
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E	10	5	327	8,944	SH	SOLE	1
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E	10	5	68	1,871	SH	DEFINED	4
UNIVERSAL HEALTH SERVICES INC	EQUITY	913903	10	0	5810	114,391	SH	SOLE	1
UNIVERSAL TECHNICAL INSTITUTE	EQUITY	913915	10	4	490	16,266	SH	SOLE	1
UNIVERSAL TRUCKLOAD SERVICES I	EQUITY	91388P	10	5	106	4,227	SH	SOLE	1
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271	10	0	222	8,731	SH	SOLE	1
UNIVISION COMMUNICATIONS INC	EQUITY	914906	10	2	5199	150,828	SH	SOLE	1
UNIVISION COMMUNICATIONS INC	EQUITY	914906	10	2	10957	372,825	SH	SOLE	2
UNUMPROVIDENT CORP	EQUITY	91529Y	10	6	2861	139,707	SH	SOLE	1
UNUMPROVIDENT CORP	EQUITY	91529Y	10	6	25	1,101	SH	SOLE	2
URBAN OUTFITTERS INC	EQUITY	917047	10	2	5936	241,885	SH	SOLE	1
URBAN OUTFITTERS INC	EQUITY	917047	10	2	34039	1,344,900	SH	SOLE	2
URBAN OUTFITTERS INC	EQUITY	917047	10	2	56	2,300	SH	DEFINED	4
URBAN OUTFITTERS INC	OPTION	917047	90	2	-1	-23	CALL	DEFINED	4
URS CORP	EQUITY	903236	10	7	1249	31,038	SH	SOLE	1
URSTADT BIDDLE PROPERTIES INC	EQUITY	917286	20	5	288	16,006	SH	SOLE	1
US BANCORP	EQUITY	902973	30	4	46759	1,533,076	SH	SOLE	1
US BANCORP	EQUITY	902973	30	4	18654	624,105	SH	SOLE	2
US BANCORP	EQUITY	902973	30	4	52	1,715	SH	DEFINED	4
US CELLULAR CORP	EQUITY	911684	10	8	26	443	SH	SOLE	1
US PHYSICAL THERAPY INC	EQUITY	90337L	10	8	155	9,038	SH	SOLE	1
US XPRESS ENTERPRISES INC	EQUITY	90338N	10	3	141	7,223	SH	SOLE	1
USA MOBILITY INC	EQUITY	90341G	10	3	584	20,515	SH	SOLE	1
USA TRUCK INC	EQUITY	902925	10	6	117	4,757	SH	SOLE	1
USANA HEALTH SCIENCES INC	EQUITY	90328M	10	7	836	20,029	SH	SOLE	1
USB HOLDING CO INC	EQUITY	902910	10	8	202	8,788	SH	SOLE	1
USEC INC	EQUITY	90333E	10	8	789	65,477	SH	SOLE	1
USEC INC	EQUITY	90333E	10	8	22	1,800	SH	DEFINED	4
USG CORP	EQUITY	903293	40	5	978	10,299	SH	SOLE	1
USI HOLDINGS CORP	EQUITY	90333H	10	1	556	34,475	SH	SOLE	1
UST INC	EQUITY	902911	10	6	3150	75,715	SH	SOLE	1
UST INC	EQUITY	902911	10	6	25	603	SH	SOLE	2
U-STORE-IT TRUST	EQUITY	91274F	10	4	5456	270,772	SH	SOLE	1
UTILITIES SELECT SECTOR SPDR F	EQUITY	81369Y	88	6	62	1,999	SH	DEFINED	4
UTSTARCOM INC	EQUITY	918076	10	0	1875	298,108	SH	SOLE	1
VAIL RESORTS INC	EQUITY	91879Q	10	9	894	23,398	SH	SOLE	1
VALASSIS COMMUNICATIONS INC	EQUITY	918866	10	4	4015	136,691	SH	SOLE	1
VALEANT PHARMACEUTICALS INTERN	EQUITY	91911X	10	4	3081	194,359	SH	SOLE	1
VALENCE TECHNOLOGY INC	EQUITY	918914	10	2	83	33,478	SH	SOLE	1
VALERO ENERGY CORP	EQUITY	91913Y	10	0	17005	284,459	SH	SOLE	1
VALERO ENERGY CORP	EQUITY	91913Y	10	0	117	2,259	SH	SOLE	2
VALERO ENERGY CORP	EQUITY	91913Y	10	0	1548	25,892	SH	DEFINED	4
VALERO LP	EQUITY	91913W	10	4	1925	38,000	SH	SOLE	1
VALERO LP	EQUITY	91913W	10	4	10	204	SH	DEFINED	4
VALHI INC	EQUITY	918905	10	0	5	281	SH	SOLE	1
VALLEY NATIONAL BANCORP	EQUITY	919794	10	7	84	3,296	SH	SOLE	1
VALMONT INDUSTRIES INC	EQUITY	920253	10	1	642	15,283	SH	SOLE	1
VALOR COMMUNICATIONS GROUP INC	EQUITY	920255	10	6	3633	276,082	SH	SOLE	1
VALSPAR CORP	EQUITY	920355	10	4	5964	213,992	SH	SOLE	1

VALUE LINE INC	EQUITY	920437 10 0	38	1,021	SH	SOLE		1
VALUECLICK INC	EQUITY	92046N 10 2	1124	66,421	SH	SOLE		1
VALUECLICK INC	EQUITY	92046N 10 2	418	23,100	SH	SOLE		2
VALUEVISION MEDIA INC	EQUITY	92047K 10 7	265	20,772	SH	SOLE		1
VARIAN INC	EQUITY	922206 10 7	3664	88,970	SH	SOLE		1
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P 10 5	15569	277,226	SH	SOLE		1
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P 10 5	3409	60,700	SH	SOLE		3
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207 10 5	1179	41,991	SH	SOLE		1
VASCO DATA SECURITY INTERNATIO	EQUITY	92230Y 10 4	149	18,207	SH	SOLE		1
VCA ANTECH INC	EQUITY	918194 10 1	4939	173,409	SH	SOLE		1
VECTOR GROUP LTD	EQUITY	92240M 10 8	445	23,366	SH	SOLE		1
VECTREN CORP	EQUITY	92240G 10 1	4232	160,412	SH	SOLE		1
VEECO INSTRUMENTS INC	EQUITY	922417 10 0	468	20,025	SH	SOLE		1
VENTANA MEDICAL SYSTEMS INC	EQUITY	92276H 10 6	989	23,683	SH	SOLE		1
VENTAS INC	EQUITY	92276F 10 0	83	2,514	SH	SOLE		1
VENTIV HEALTH INC	EQUITY	922793 10 4	675	20,325	SH	SOLE		1
VENTIV HEALTH INC	EQUITY	922793 10 4	446	18,900	SH	SOLE		2
VERIFONE HOLDINGS INC	EQUITY	92342Y 10 9	572	18,897	SH	SOLE		1
VERINT SYSTEMS INC	EQUITY	92343X 10 0	352	9,950	SH	SOLE		1
VERISIGN INC	EQUITY	92343E 10 2	4824	201,078	SH	SOLE		1
VERISIGN INC	EQUITY	92343E 10 2	5	200	SH	DEFINED		4
VERITAS DGC INC	EQUITY	92343P 10 7	2567	56,545	SH	SOLE		1
VERITAS DGC INC	EQUITY	92343P 10 7	447	12,600	SH	SOLE		2
VERIZON COMMUNICATIONS INC	EQUITY	92343V 10 4	127733	3,749,852	SH	SOLE		1
VERIZON COMMUNICATIONS INC	EQUITY	92343V 10 4	9407	312,306	SH	SOLE		2
VERIZON COMMUNICATIONS INC	EQUITY	92343V 10 4	249	7,320	SH	DEFINED		4
VERTEX PHARMACEUTICALS INC	EQUITY	92532F 10 0	22380	611,633	SH	SOLE		1
VERTEX PHARMACEUTICALS INC	EQUITY	92532F 10 0	540	19,500	SH	SOLE		2
VERTRUE INC	EQUITY	92534N 10 1	242	5,790	SH	SOLE		1
VF CORP	EQUITY	918204 10 8	2378	41,789	SH	SOLE		1
VF CORP	EQUITY	918204 10 8	18	327	SH	SOLE		2
VIACELL INC	EQUITY	92554J 10 5	33	5,984	SH	SOLE		1
VIACOM INC	EQUITY	92553P 20 1	13095	337,505	SH	SOLE		1
VIAD CORP	EQUITY	92552R 40 6	580	16,933	SH	SOLE		1
VIASAT INC	EQUITY	92552V 10 0	470	16,412	SH	SOLE		1
VIASYS HEALTHCARE INC	EQUITY	92553Q 20 9	1748	58,109	SH	SOLE		1
VICOR CORP	EQUITY	925815 10 2	288	14,580	SH	SOLE		1
VIGNETTE CORP	EQUITY	926734 40 1	326	22,126	SH	SOLE		1
VIISAGE TECHNOLOGY INC	EQUITY	92675K 20 5	193	11,046	SH	SOLE		1
VIMPEL-COMMUNICATIONS OAO	EQUITY	68370R 10 9	10240	238,490	SH	SOLE		1
VINEYARD NATIONAL BANCORP	EQUITY	927426 10 6	174	5,929	SH	SOLE		1
VIRAGE LOGIC CORP	EQUITY	92763R 10 4	112	10,359	SH	SOLE		1
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q 10 9	249	6,940	SH	SOLE		1
VIRGINIA FINANCIAL GROUP INC	EQUITY	927810 10 1	218	5,447	SH	SOLE		1
VIROPHARMA INC	EQUITY	928241 10 8	518	27,900	SH	SOLE		2
VISHAY INTERTECHNOLOGY INC	EQUITY	928298 10 8	5514	387,211	SH	SOLE		1
VISTACARE INC	EQUITY	92839Y 10 9	130	8,387	SH	SOLE		1
VISTEON CORP	EQUITY	92839U 10 7	450	97,884	SH	SOLE		1
VISTEON CORP	EQUITY	92839U 10 7	3	474	SH	SOLE		2
VITAL IMAGES INC	EQUITY	92846N 10 4	318	9,328	SH	SOLE		1
VITAL SIGNS INC	EQUITY	928469 10 5	230	4,181	SH	SOLE		1
VITESSE SEMICONDUCTOR CORP	EQUITY	928497 10 6	594	165,951	SH	SOLE		1
VNUS MEDICAL TECHNOLOGIES INC	EQUITY	928566 10 8	30	3,908	SH	SOLE		1
VOCUS INC	EQUITY	92858J 10 8	1160	78,100	SH	SOLE		3
VODAFONE GROUP PLC	EQUITY	92857W 10 0	203	9,710	SH	DEFINED		4
VOLCOM INC	EQUITY	92864N 10 1	127	3,571	SH	SOLE		1

VOLCOM INC	EQUITY	92864N 10 1	418	12,300	SH	SOLE		2
VOLT INFORMATION SCIENCES INC	EQUITY	928703 10 7	187	6,118	SH	SOLE		1
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708 10 6	221	11,586	SH	SOLE		1
VORNADO REALTY TRUST	EQUITY	929042 10 9	5324	55,463	SH	SOLE		1
VORNADO REALTY TRUST	EQUITY	929042 10 9	36	435	SH	SOLE		2
VULCAN MATERIALS CO	EQUITY	929160 10 9	4540	52,393	SH	SOLE		1
VULCAN MATERIALS CO	EQUITY	929160 10 9	25	375	SH	SOLE		2
VULCAN MATERIALS CO	EQUITY	929160 10 9	26	300	SH	DEFINED		4
W HOLDING CO INC	EQUITY	929251 10 6	654	83,074	SH	SOLE		1
W&T OFFSHORE INC	EQUITY	92922P 10 6	388	9,631	SH	SOLE		1
WABASH NATIONAL CORP	EQUITY	929566 10 7	467	23,664	SH	SOLE		1
WABTEC CORP	EQUITY	929740 10 8	1161	35,618	SH	SOLE		1
WABTEC CORP	EQUITY	929740 10 8	751	27,900	SH	SOLE		2
WACHOVIA CORP	EQUITY	929903 10 2	55289	986,426	SH	SOLE		1
WACHOVIA CORP	EQUITY	929903 10 2	303	5,736	SH	SOLE		2
WACHOVIA CORP	EQUITY	929903 10 2	46	815	SH	DEFINED		4
WADDELL & REED FINANCIAL INC	EQUITY	930059 10 0	5357	231,887	SH	SOLE		1
WALGREEN CO	EQUITY	931422 10 9	18995	440,421	SH	SOLE		1
WALGREEN CO	EQUITY	931422 10 9	165	3,735	SH	SOLE		2
WALGREEN CO	EQUITY	931422 10 9	121	2,802	SH	DEFINED		4
WAL-MART STORES INC	EQUITY	931142 10 3	66798	1,414,016	SH	SOLE		1
WAL-MART STORES INC	EQUITY	931142 10 3	41190	880,122	SH	SOLE		2
WAL-MART STORES INC	EQUITY	931142 10 3	77	1,623	SH	DEFINED		4
WALT DISNEY CO	EQUITY	254687 10 6	94166	3,376,335	SH	SOLE		1
WALT DISNEY CO	EQUITY	254687 10 6	170	7,101	SH	SOLE		2
WALT DISNEY CO	EQUITY	254687 10 6	57	2,029	SH	DEFINED		4
WALT DISNEY COMPANY	CORP BOND	254687 AU 0	6120	5,700,000	PRN	SOLE		1
WALT DISNEY COMPANY	CORP BOND	254687 AU 0	4	4,000	PRN	DEFINED		4
WALTER INDUSTRIES INC	EQUITY	93317Q 10 5	1911	28,689	SH	SOLE		1
WARNACO GROUP INC/THE	EQUITY	934390 40 2	844	35,170	SH	SOLE		1
WARNER MUSIC GROUP CORP	EQUITY	934550 10 4	22	992	SH	SOLE		1
WARREN RESOURCES INC	EQUITY	93564A 10 0	299	20,041	SH	SOLE		1
WASHINGTON FEDERAL INC	EQUITY	938824 10 9	4437	183,345	SH	SOLE		1
WASHINGTON GROUP INTERNATIONAL	EQUITY	938862 20 8	1136	19,790	SH	SOLE		1
WASHINGTON MUTUAL INC	EQUITY	939322 10 3	32286	757,527	SH	SOLE		1
WASHINGTON MUTUAL INC	EQUITY	939322 10 3	158	3,642	SH	SOLE		2
WASHINGTON MUTUAL INC	EQUITY	939322 10 3	133	3,115	SH	DEFINED		4
WASHINGTON POST CO/THE	EQUITY	939640 10 8	9807	12,626	SH	SOLE		1
WASHINGTON REAL ESTATE INVESTM	EQUITY	939653 10 1	1161	31,954	SH	SOLE		1
WASHINGTON TRUST BANCORP INC	EQUITY	940610 10 8	253	9,011	SH	SOLE		1
WASTE CONNECTIONS INC	EQUITY	941053 10 0	1417	35,600	SH	SOLE		1
WASTE INDUSTRIES USA INC	EQUITY	941057 10 1	96	4,446	SH	SOLE		1
WASTE MANAGEMENT INC	EQUITY	94106L 10 9	24593	696,684	SH	SOLE		1
WASTE MANAGEMENT INC	EQUITY	94106L 10 9	62	2,037	SH	SOLE		2
WASTE MANAGEMENT INC	EQUITY	94106L 10 9	3	72	SH	DEFINED		4
WASTE SERVICES INC	EQUITY	941075 10 3	153	48,531	SH	SOLE		1
WATER PIK TECHNOLOGIES INC	EQUITY	94113U 10 0	1254	45,260	SH	SOLE		1
WATERS CORP	EQUITY	941848 10 3	2083	48,285	SH	SOLE		1
WATERS CORP	EQUITY	941848 10 3	15	408	SH	SOLE		2
WATSCO INC	EQUITY	942622 20 0	2303	32,414	SH	SOLE		1
WATSCO INC	EQUITY	942622 20 0	682	11,400	SH	SOLE		2
WATSCO INC	EQUITY	942622 20 0	18	254	SH	DEFINED		4
WATSON PHARMACEUTICALS	CORP BOND	942683 AC 7	3	3,000	PRN	DEFINED		4
WATSON PHARMACEUTICALS INC	EQUITY	942683 10 3	2084	72,503	SH	SOLE		1
WATSON PHARMACEUTICALS INC	EQUITY	942683 10 3	12	375	SH	SOLE		2
WATSON WYATT WORLDWIDE INC	EQUITY	942712 10 0	1042	31,971	SH	SOLE		1

WATTS WATER TECHNOLOGIES INC	EQUITY	942749 10 2	691	19,017	SH	SOLE		1
WAUSAU PAPER CORP	EQUITY	943315 10 1	458	32,312	SH	SOLE		1
WAUWATOSA HOLDINGS INC	EQUITY	94348P 10 8	110	8,103	SH	SOLE		1
WCI COMMUNITIES INC	EQUITY	92923C 10 4	734	26,396	SH	SOLE		1
WD-40 CO	EQUITY	929236 10 7	391	12,677	SH	SOLE		1
WEATHERFORD INTERNATIONAL LTD	EQUITY	G95089 10 1	46	1,284	SH	SOLE		2
WEATHERFORD INTERNATIONAL LTD	EQUITY	G95089 10 1	4	80	SH	DEFINED		4
WEBEX COMMUNICATIONS INC	EQUITY	94767L 10 9	847	25,143	SH	SOLE		1
WEBMD HEALTH CORP	EQUITY	94770V 10 2	222	5,327	SH	SOLE		1
WEBMETHODS INC	EQUITY	94768C 10 8	341	40,544	SH	SOLE		1
WEBSENSE INC	EQUITY	947684 10 6	1019	36,958	SH	SOLE		1
WEBSIDESTORY INC	EQUITY	947685 10 3	117	6,833	SH	SOLE		1
WEBSITE PROS INC	EQUITY	94769V 10 5	1190	84,700	SH	SOLE		3
WEBSTER FINANCIAL CORP	EQUITY	947890 10 9	5429	112,034	SH	SOLE		1
WEIGHT WATCHERS INTERNATIONAL	EQUITY	948626 10 6	48	942	SH	SOLE		1
WEIGHT WATCHERS INTERNATIONAL	EQUITY	948626 10 6	15	300	SH	DEFINED		4
WEINGARTEN REALTY INVESTORS	EQUITY	948741 10 3	6896	169,222	SH	SOLE		1
WEIS MARKETS INC	EQUITY	948849 10 4	482	10,812	SH	SOLE		1
WELLCARE HEALTH PLANS INC	EQUITY	94946T 10 6	643	14,152	SH	SOLE		1
WELLMAN INC	EQUITY	949702 10 4	157	24,672	SH	SOLE		1
WELLPOINT INC	EQUITY	94973V 10 7	32757	423,056	SH	SOLE		1
WELLPOINT INC	EQUITY	94973V 10 7	64162	811,236	SH	SOLE		2
WELLPOINT INC	EQUITY	94973V 10 7	5	65	SH	DEFINED		4
WELLS FARGO & CO	EQUITY	949746 10 1	74562	1,167,399	SH	SOLE		1
WELLS FARGO & CO	EQUITY	949746 10 1	15297	243,474	SH	SOLE		2
WELLS FARGO & CO	EQUITY	949746 10 1	90	1,415	SH	DEFINED		4
WENDY'S INTERNATIONAL INC	EQUITY	950590 10 9	3286	52,949	SH	SOLE		1
WENDY'S INTERNATIONAL INC	EQUITY	950590 10 9	24	429	SH	SOLE		2
WERNER ENTERPRISES INC	EQUITY	950755 10 8	2691	146,489	SH	SOLE		1
WESBANCO INC	EQUITY	950810 10 1	566	17,266	SH	SOLE		1
WESCO FINANCIAL CORP	EQUITY	950817 10 6	17	43	SH	SOLE		1
WESCO INTERNATIONAL INC	EQUITY	95082P 10 5	1659	24,395	SH	SOLE		1
WESCO INTERNATIONAL INC	EQUITY	95082P 10 5	1687	24,800	SH	SOLE		3
WESCO INTERNATIONAL INC	EQUITY	95082P 10 5	60	889	SH	DEFINED		4
WEST BANCORPORATION INC	EQUITY	95123P 10 6	252	12,701	SH	SOLE		1
WEST COAST BANCORP/OR	EQUITY	952145 10 0	315	11,255	SH	SOLE		1
WEST CORP	EQUITY	952355 10 5	22	500	SH	SOLE		1
WEST CORP	EQUITY	952355 10 5	721	17,100	SH	SOLE		2
WEST CORP	EQUITY	952355 10 5	34	765	SH	DEFINED		4
WEST MARINE INC	EQUITY	954235 10 7	156	10,365	SH	SOLE		1
WEST PHARMACEUTICAL SERVICES I	EQUITY	955306 10 5	821	23,642	SH	SOLE		1
WESTAMERICA BANCORPORATION	EQUITY	957090 10 3	4695	90,437	SH	SOLE		1
WESTAR ENERGY INC	EQUITY	95709T 10 0	3809	183,032	SH	SOLE		1
WESTAR ENERGY INC	EQUITY	95709T 10 0	21	1,000	SH	DEFINED		4
WESTELL TECHNOLOGIES INC	EQUITY	957541 10 5	167	41,051	SH	SOLE		1
WESTERN ALLIANCE BANCORP	EQUITY	957638 10 9	109	2,938	SH	SOLE		1
WESTERN DIGITAL CORP	EQUITY	958102 10 5	8938	459,998	SH	SOLE		1
WESTERN DIGITAL CORP	EQUITY	958102 10 5	29	1,495	SH	DEFINED		4
WESTERN GAS RESOURCES INC	EQUITY	958259 10 3	5873	121,711	SH	SOLE		1
WESTERN REFINING INC	EQUITY	959319 10 4	9	400	SH	DEFINED		4
WESTERN SIERRA BANCORP	EQUITY	959522 10 3	229	5,054	SH	SOLE		1
WESTFIELD FINANCIAL INC	EQUITY	96008D 10 1	81	3,298	SH	SOLE		1
WESTLAKE CHEMICAL CORP	EQUITY	960413 10 2	353	10,230	SH	SOLE		1
WESTWOOD ONE INC	EQUITY	961815 10 7	1487	134,720	SH	SOLE		1
WET SEAL INC/THE	EQUITY	961840 10 5	304	45,716	SH	SOLE		1
WEYCO GROUP INC	EQUITY	962149 10 0	99	4,384	SH	SOLE		1

WEYERHAEUSER CO	EQUITY	962166 10 4	16895	233,262	SH	SOLE		1
WEYERHAEUSER CO	EQUITY	962166 10 4	60	897	SH	SOLE		2
WGL HOLDINGS INC	EQUITY	92924F 10 6	12620	414,869	SH	SOLE		1
W-H ENERGY SERVICES INC	EQUITY	92925E 10 8	946	21,255	SH	SOLE		1
WHEELING-PITTSBURGH CORP	EQUITY	963142 30 2	122	6,636	SH	SOLE		1
WHIRLPOOL CORP	EQUITY	963320 10 6	2897	31,668	SH	SOLE		1
WHIRLPOOL CORP	EQUITY	963320 10 6	21	249	SH	SOLE		2
WHITING PETROLEUM CORP	EQUITY	966387 10 2	1121	27,360	SH	SOLE		1
WHITNEY HOLDING CORP	EQUITY	966612 10 3	68	1,911	SH	SOLE		1
WHITNEY HOLDING CORP	EQUITY	966612 10 3	744	20,985	SH	DEFINED		4
WHOLE FOODS MARKET INC	EQUITY	966837 10 6	4785	72,013	SH	SOLE		1
WILD OATS MARKETS INC	EQUITY	96808B 10 7	442	21,733	SH	SOLE		1
WILD OATS MARKETS INC	EQUITY	96808B 10 7	10	500	SH	DEFINED		4
WILLIAM LYON HOMES INC	EQUITY	552074 10 6	179	1,874	SH	SOLE		1
WILLIAMS COS INC	EQUITY	969457 10 0	5890	275,375	SH	SOLE		1
WILLIAMS COS INC	EQUITY	969457 10 0	49	2,115	SH	SOLE		2
WILLIAMS SCOTSMAN INTERNATIONA	EQUITY	96950G 10 2	295	11,779	SH	SOLE		1
WILLIAMS-SONOMA INC	EQUITY	969904 10 1	10270	242,218	SH	SOLE		1
WILLIAMS-SONOMA INC	EQUITY	969904 10 1	6641	153,900	SH	SOLE		2
WILMINGTON TRUST CORP	EQUITY	971807 10 2	6197	142,952	SH	SOLE		1
WILSHIRE BANCORP INC	EQUITY	97186T 10 8	218	11,732	SH	SOLE		1
WILSONS THE LEATHER EXPERTS	EQUITY	972463 10 3	56	14,359	SH	SOLE		1
WIMM-BILL-DANN FOODS OJSC	EQUITY	97263M 10 9	1149	40,500	SH	SOLE		1
WIND RIVER SYSTEMS INC	EQUITY	973149 10 7	2602	209,023	SH	SOLE		1
WINNEBAGO INDUSTRIES	EQUITY	974637 10 0	770	25,382	SH	SOLE		1
WINSTON HOTELS INC	EQUITY	97563A 10 2	229	20,161	SH	SOLE		1
WINTRUST FINANCIAL CORP	EQUITY	97650W 10 8	1038	17,842	SH	SOLE		1
WIRELESS FACILITIES INC	EQUITY	97653A 10 3	172	42,726	SH	SOLE		1
WISCONSIN ENERGY CORP	EQUITY	976657 10 6	9999	250,044	SH	SOLE		1
WISCONSIN ENERGY CORP	EQUITY	976657 10 6	8	200	SH	DEFINED		4
WITNESS SYSTEMS INC	EQUITY	977424 10 0	1706	67,148	SH	SOLE		1
WM WRIGLEY JR CO	EQUITY	982526 10 5	4945	77,259	SH	SOLE		1
WM WRIGLEY JR CO	EQUITY	982526 10 5	44	663	SH	SOLE		2
WMS INDUSTRIES INC	EQUITY	929297 10 9	487	16,194	SH	SOLE		1
WOLVERINE WORLD WIDE INC	EQUITY	978097 10 3	974	43,993	SH	SOLE		1
WOODWARD GOVERNOR CO	EQUITY	980745 10 3	746	22,442	SH	SOLE		1
WORLD ACCEPTANCE CORP	EQUITY	981419 10 4	820	29,943	SH	SOLE		1
WORLD AIR HOLDINGS INC	EQUITY	98142V 10 4	177	18,036	SH	SOLE		1
WORLD FUEL SERVICES CORP	EQUITY	981475 10 6	832	20,585	SH	SOLE		1
WORLD FUEL SERVICES CORP	EQUITY	981475 10 6	425	12,600	SH	SOLE		2
WORLDSPACE INC	EQUITY	981579 10 5	68	9,029	SH	SOLE		1
WORTHINGTON INDUSTRIES	EQUITY	981811 10 2	4033	201,060	SH	SOLE		1
WPS RESOURCES CORP	EQUITY	92931B 10 6	4145	84,215	SH	SOLE		1
WPS RESOURCES CORP	EQUITY	92931B 10 6	10	200	SH	DEFINED		4
WPT ENTERPRISES INC	EQUITY	98211W 10 8	32	4,363	SH	SOLE		1
WR BERKLEY CORP	EQUITY	084423 10 2	13749	236,812	SH	SOLE		1
WR GRACE & CO	EQUITY	38388F 10 8	677	50,875	SH	SOLE		1
WRIGHT EXPRESS CORP	EQUITY	98233Q 10 5	857	30,558	SH	SOLE		1
WRIGHT EXPRESS CORP	EQUITY	98233Q 10 5	548	24,900	SH	SOLE		2
WRIGHT MEDICAL GROUP INC	EQUITY	98235T 10 7	855	43,277	SH	SOLE		1
WSFS FINANCIAL CORP	EQUITY	929328 10 2	258	4,112	SH	SOLE		1
WW GRAINGER INC	EQUITY	384802 10 4	3022	40,112	SH	SOLE		1
WW GRAINGER INC	EQUITY	384802 10 4	20	282	SH	SOLE		2
WWE	EQUITY	98156Q 10 8	262	15,481	SH	SOLE		1
WYETH	CORP BOND	983024 AD 2	3754	3,525,000	PRN	SOLE		1
WYETH	EQUITY	983024 10 0	29865	615,514	SH	SOLE		1

WYETH	EQUITY	983024	10	0	2454	53,256	SH	SOLE	2
WYETH	CORP BOND	983024	AD	2	3	3,000	PRN	DEFINED	4
WYETH	EQUITY	983024	10	0	50	1,025	SH	DEFINED	4
WYNN RESORTS LTD	EQUITY	983134	10	7	597	7,766	SH	SOLE	1
XCEL ENERGY INC	EQUITY	98389B	10	0	3429	188,901	SH	SOLE	1
XCEL ENERGY INC	EQUITY	98389B	10	0	27	1,488	SH	SOLE	2
XENOPORT INC	EQUITY	98411C	10	0	86	3,781	SH	SOLE	1
XERIUM TECHNOLOGIES INC	EQUITY	98416J	10	0	95	10,161	SH	SOLE	1
XEROX CORP	EQUITY	984121	10	3	9987	657,046	SH	SOLE	1
XEROX CORP	EQUITY	984121	10	3	52	3,546	SH	SOLE	2
XILINX INC	EQUITY	983919	10	1	10571	415,137	SH	SOLE	1
XILINX INC	EQUITY	983919	10	1	32	1,287	SH	SOLE	2
XL CAPITAL LTD	EQUITY	G98255	10	5	43	645	SH	SOLE	2
XM SATELLITE RADIO HOLDINGS IN	EQUITY	983759	10	1	475	21,321	SH	SOLE	1
XM SATELLITE RADIO HOLDINGS IN	EQUITY	983759	10	1	4	200	SH	DEFINED	4
X-RITE INC	EQUITY	983857	10	3	214	16,080	SH	SOLE	1
XTO ENERGY INC	EQUITY	98385X	10	6	7267	166,786	SH	SOLE	1
XTO ENERGY INC	EQUITY	98385X	10	6	10460	238,041	SH	SOLE	2
YAHOO! INC	CORP BOND	984332	AB	2	1920	1,200,000	PRN	SOLE	1
YAHOO! INC	EQUITY	984332	10	6	24593	762,330	SH	SOLE	1
YAHOO! INC	EQUITY	984332	10	6	51383	1,311,462	SH	SOLE	2
YAHOO! INC	EQUITY	984332	10	6	19	580	SH	DEFINED	4
YANKEE CANDLE CO INC	EQUITY	984757	10	4	857	31,329	SH	SOLE	1
YARDVILLE NATIONAL BANCORP	EQUITY	985021	10	4	239	6,495	SH	SOLE	1
YOUNG INNOVATIONS INC	EQUITY	987520	10	3	132	3,609	SH	SOLE	1
YRC WORLDWIDE INC	EQUITY	984249	10	2	4649	122,158	SH	SOLE	1
YRC WORLDWIDE INC	EQUITY	984249	10	2	4	100	SH	DEFINED	4
YUM! BRANDS INC	EQUITY	988498	10	1	13367	273,571	SH	SOLE	1
YUM! BRANDS INC	EQUITY	988498	10	1	49	1,044	SH	SOLE	2
YUM! BRANDS INC	EQUITY	988498	10	1	5	100	SH	DEFINED	4
ZALE CORP	EQUITY	988858	10	6	1076	38,391	SH	SOLE	1
ZARLINK SEMICONDUCTOR INC	EQUITY	989139	10	0	20	6,677	SH	DEFINED	4
ZEBRA TECHNOLOGIES CORP	EQUITY	989207	10	5	6603	147,657	SH	SOLE	1
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390	10	9	1550	32,206	SH	SOLE	1
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390	10	9	581	12,600	SH	SOLE	2
ZHONE TECHNOLOGIES INC	EQUITY	98950P	10	8	224	83,553	SH	SOLE	1
ZIMMER HOLDINGS INC	EQUITY	98956P	10	2	10575	156,431	SH	SOLE	1
ZIMMER HOLDINGS INC	EQUITY	98956P	10	2	62	915	SH	SOLE	2
ZIMMER HOLDINGS INC	EQUITY	98956P	10	2	21	305	SH	DEFINED	4
ZIONS BANCORPORATION	EQUITY	989701	10	7	4034	48,755	SH	SOLE	1
ZIONS BANCORPORATION	EQUITY	989701	10	7	29	384	SH	SOLE	2
ZIPREALTY INC	EQUITY	98974V	10	7	46	5,268	SH	SOLE	1
ZOLL MEDICAL CORP	EQUITY	989922	10	9	192	7,281	SH	SOLE	1
ZOLTEK COS INC	EQUITY	98975W	10	4	209	9,128	SH	SOLE	1
ZORAN CORP	EQUITY	98975F	10	1	724	33,088	SH	SOLE	1
ZUMIEZ INC	EQUITY	989817	10	1	145	2,375	SH	SOLE	1
ZYMOGENETICS INC	EQUITY	98985T	10	9	500	23,133	SH	SOLE	1