

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

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

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	August 11, 2006 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,563

Form 13F Information Table Value Total: \$20,609,592 (thousands)

List of Other Included Managers:

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

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

13F SECURITIES - 2Q 2006

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

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

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

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

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

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

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

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

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

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

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

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AON CORP EQUITY 037389103 5255 150,907 SH SOLE 1

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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INTERNAP NETWORK SERVICES	EQUITY	45885A102	240	228,149	SH	SOLE	1
INTERNATIONAL BANCSHARES CORP	EQUITY	459044103	954	34,718	SH	SOLE	1
INTERNATIONAL COAL GROUP INC	EQUITY	45928H106	609	84,754	SH	SOLE	1
INTERNATIONAL DISPLAYWORKS INC	EQUITY	459412102	173	33,185	SH	SOLE	1
INTERNATIONAL FLAVORS & FRAGRA	EQUITY	459506101	3	98	SH	SOLE	2
INTERNATIONAL FLAVORS & FRAGRA	EQUITY	459506101	1306	37,069	SH	SOLE	1

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

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

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

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

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

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

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

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

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

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LAUREATE EDUCATION INC EQUITY 518613104 4730 110,962 SH SOLE 1

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

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

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

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

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

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

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

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

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ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	DISCRETION	OTHER MGRS
METAL MANAGEMENT INC	EQUITY	591097209	595	19,439	SH	SOLE	1
METHANEX CORP	EQUITY	59151K108	25	1,197	SH	OTHER	1
METHODE ELECTRONICS INC	EQUITY	591520200	292	27,819	SH	SOLE	1
METLIFE INC	EQUITY	59156R108	10	194	SH	DEFINED	4
METLIFE INC	EQUITY	59156R108	6542	127,741	SH	SOLE	2
METLIFE INC	EQUITY	59156R108	25578	499,471	SH	SOLE	1
METRETEK TECHNOLOGIES INC	EQUITY	59159Q107	1720	100,108	SH	SOLE	1
METRETEK TECHNOLOGIES INC	EQUITY	59159Q107	3622	210,800	SH	SOLE	3
METROCORP BANCSHARES INC	EQUITY	591650106	101	3,456	SH	SOLE	1
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	147	9,792	SH	SOLE	1
METTLER TOLEDO INTERNATIONAL I	EQUITY	592688105	56	919	SH	SOLE	1
MFA MORTGAGE INVESTMENTS INC	EQUITY	55272X102	407	59,087	SH	SOLE	1
MFS MULTIMARKET INCOME TRUST	EQUITY	552737108	28	4,800	SH	DEFINED	4
MGE ENERGY INC	EQUITY	55277P104	475	15,261	SH	SOLE	1
MGI PHARMA INC	EQUITY	552880106	1253	58,275	SH	SOLE	1
MGIC INVESTMENT CORP	EQUITY	552848103	7	108	SH	SOLE	2
MGIC INVESTMENT CORP	EQUITY	552848103	2688	41,347	SH	SOLE	1
MGM MIRAGE	EQUITY	552953101	110	2,697	SH	SOLE	1
MGP INGREDIENTS INC	EQUITY	55302G103	165	7,121	SH	SOLE	1
MI DEVELOPMENTS INC	EQUITY	55304X104	14	400	SH	OTHER	1
MICHAELS STORES INC	EQUITY	594087108	11806	286,278	SH	SOLE	1
MICREL INC	EQUITY	594793101	1905	190,308	SH	SOLE	1
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	15919	474,483	SH	SOLE	1
MICROFINANCIAL INC	EQUITY	595072109	3	1,000	SH	DEFINED	4
MICRON TECHNOLOGY INC	EQUITY	595112103	14	899	SH	SOLE	2
MICRON TECHNOLOGY INC	EQUITY	595112103	10002	664,121	SH	SOLE	1
MICROS SYSTEMS INC	EQUITY	594901100	1267	29,001	SH	SOLE	1
MICROSEMI CORP	EQUITY	595137100	1286	52,768	SH	SOLE	1
MICROSEMI CORP	EQUITY	595137100	10674	437,800	SH	SOLE	2
MICROSOFT CORP	EQUITY	594918104	797	34,188	SH	DEFINED	4
MICROSOFT CORP	EQUITY	594918104	26729	1,147,156	SH	SOLE	2
MICROSOFT CORP	EQUITY	594918104	218746	9,388,058	SH	SOLE	1
MICROSTRATEGY INC	EQUITY	594972408	730	7,487	SH	SOLE	1
MICROTUNE INC	EQUITY	59514P109	247	39,471	SH	SOLE	1
MICRUS ENDOVASCULAR CORP	EQUITY	59518V102	1384	114,800	SH	SOLE	3
MID-AMERICA APARTMENT COMMUNIT	EQUITY	59522J103	983	17,626	SH	SOLE	1
MIDAS INC	EQUITY	595626102	8	430	SH	DEFINED	4
MIDAS INC	EQUITY	595626102	838	45,534	SH	SOLE	1
MIDCAP SPDR TRUST SERIES 1	EQUITY	595635103	152	1,090	SH	DEFINED	4
MIDDLEBY CORP	EQUITY	596278101	431	4,976	SH	SOLE	1
MIDLAND CO/THE	EQUITY	597486109	330	8,679	SH	SOLE	1
MID-STATE BANCSHARES	EQUITY	595440108	466	16,645	SH	SOLE	1
MIDWAY GAMES INC	EQUITY	598148104	216	26,650	SH	SOLE	1
MIDWEST BANC HOLDINGS INC	EQUITY	598251106	278	12,501	SH	SOLE	1
MILLENNIUM PHARMACEUTICALS INC	EQUITY	599902103	2	240	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS INC	EQUITY	599902103	7071	709,243	SH	SOLE	1
MILLER INDUSTRIES INC/TN	EQUITY	600551204	147	7,124	SH	SOLE	1
MILLIPORE CORP	EQUITY	601073109	4	66	SH	SOLE	2
MILLIPORE CORP	EQUITY	601073109	2317	36,785	SH	SOLE	1
MILLS CORP/THE	EQUITY	601148109	1130	42,232	SH	SOLE	1
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	198	82,183	SH	SOLE	1

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

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

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

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
NASTECH PHARMACEUTICAL CO INC	EQUITY	631728409	256	16,192	SH	SOLE	1
NATCO GROUP INC	EQUITY	63227W203	1500	37,305	SH	SOLE	1
NATCO GROUP INC	EQUITY	63227W203	4342	108,000	SH	SOLE	3
NATIONAL BEVERAGE CORP	EQUITY	635017106	88	6,113	SH	SOLE	1
NATIONAL BEVERAGE CORP	EQUITY	635017106	132	9,200	SH	SOLE	2
NATIONAL CITY CORP	EQUITY	635405103	24	673	SH	SOLE	2
NATIONAL CITY CORP	EQUITY	635405103	20767	573,843	SH	SOLE	1
NATIONAL FINANCIAL PARTNERS CO	EQUITY	63607P208	1236	27,901	SH	SOLE	1
NATIONAL FUEL GAS CO	EQUITY	636180101	8221	233,952	SH	SOLE	1
NATIONAL HEALTHCARE CORP	EQUITY	635906100	215	4,818	SH	SOLE	1
NATIONAL INSTRUMENTS CORP	EQUITY	636518102	3306	120,667	SH	SOLE	1
NATIONAL INTERSTATE CORP	EQUITY	63654U100	321	11,824	SH	SOLE	1
NATIONAL OILWELL VARCO INC	EQUITY	637071101	14	217	SH	SOLE	2
NATIONAL OILWELL VARCO INC	EQUITY	637071101	5113	80,743	SH	SOLE	1
NATIONAL PENN BANCSHARES INC	EQUITY	637138108	691	34,791	SH	SOLE	1
NATIONAL PRESTO INDUSTRIES INC	EQUITY	637215104	185	3,540	SH	SOLE	1
NATIONAL RETAIL PROPERTIES INC	EQUITY	637417106	703	35,246	SH	DEFINED	4
NATIONAL RETAIL PROPERTIES INC	EQUITY	637417106	3283	164,583	SH	SOLE	1
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	10	419	SH	SOLE	2

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

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

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

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

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

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

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

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

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

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PEABODY ENERGY CORP	EQUITY	704549104	34958	627,052	SH	SOLE	1
PEDIATRIX MEDICAL GROUP INC	EQUITY	705324101	50	1,093	SH	SOLE	1
PEDIATRIX MEDICAL GROUP INC	EQUITY	705324101	435	9,600	SH	SOLE	2
PEET'S COFFEE & TEA INC	EQUITY	705560100	311	10,313	SH	SOLE	1
PEGASUS WIRELESS CORP	EQUITY	70558E108	361	40,371	SH	SOLE	1

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

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

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

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

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

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

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

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RADIOSHACK CORP	EQUITY	750438103	878	62,724	SH	SOLE	1
RADIOSHACK CORP	EQUITY	750438103	2382	170,168	SH	SOLE	2
RADISYS CORP	EQUITY	750459109	346	15,737	SH	SOLE	1
RADWARE LTD	EQUITY	M81873107	1	100	SH	DEFINED	4

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

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

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

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

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

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

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

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SIERRA PACIFIC RESOURCES	EQUITY	826428104	2240	160,000	SH	SOLE	2
SIERRA PACIFIC RESOURCES	EQUITY	826428104	6124	437,422	SH	SOLE	1
SIERRA WIRELESS	EQUITY	826516106	2574	143,000	SH	OTHER	1
SIGMA DESIGNS INC	EQUITY	826565103	272	16,976	SH	SOLE	1
SIGMA-ALDRICH CORP	EQUITY	826552101	2040	28,083	SH	SOLE	2
SIGMA-ALDRICH CORP	EQUITY	826552101	2545	35,038	SH	SOLE	1

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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