

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 13, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2004

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) | May 13, 2004 ----- (Date) |
|---|--|---------------------------------|

Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,025

Form 13F Information Table Value Total: \$18,631,186 (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 | 28-5794 | HSB GROUP, INC. |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP NUMBER | VALUE (X1000) | SHARES/ PRINCIPAL | SH/ PN | PUT/ CALL | INVESTMENT DISCRETION |
|--------------------------------|----------------|--------------|---------------|-------------------|--------|-----------|-----------------------|
| 1-800 CONTACTS INC | EQUITY | 681977104 | 48 | 2,715 | SH | | SOLE |
| 1-800-FLOWERS.COM INC | EQUITY | 68243Q106 | 92 | 9,585 | SH | | SOLE |
| 1ST SOURCE CORP. | EQUITY | 336901103 | 160 | 6,463 | SH | | SOLE |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 769617 | 53,445,620 | SH | | SOLE |

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|--------------------------------|----------|-----------|--------|-----------|----|---------|
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 172 | 11,972 | SH | SOLE |
| 3COM CORP. | EQUITY | 885535104 | 4056 | 574,442 | SH | SOLE |
| 3M | EQUITY | 88579Y101 | 2702 | 33000 | SH | DEFINED |
| 3M CO | EQUITY | 88579Y101 | 102371 | 1,250,415 | SH | SOLE |
| 3M CO | EQUITY | 88579Y101 | 16462 | 201070 | SH | DEFINED |
| 4KIDS ENTERTAINMENT INC | EQUITY | 350865101 | 138 | 6,188 | SH | SOLE |
| 7-ELEVEN INC. | EQUITY | 817826209 | 189 | 12,468 | SH | SOLE |
| 99 CENTS ONLY STORES | EQUITY | 65440K106 | 2630 | 107,708 | SH | SOLE |
| A C MOORE ARTS & CRAFT | EQUITY | 00086T103 | 173 | 6,427 | SH | SOLE |
| A.G. EDWARDS, INC. | EQUITY | 281760108 | 4705 | 120,277 | SH | SOLE |
| A.S.V. INC | EQUITY | 001963107 | 102 | 3,372 | SH | SOLE |
| AAIPHARMA INC | EQUITY | 00252W104 | 47 | 7,116 | SH | SOLE |
| AAON INC | EQUITY | 000360206 | 94 | 4,641 | SH | SOLE |
| AAR CORP. | EQUITY | 000361105 | 199 | 16,187 | SH | SOLE |
| AARON RENTS INC COM | EQUITY | 002535201 | 10912 | 438389 | SH | Sole |
| AARON RENTS, INC. | EQUITY | 002535201 | 305 | 12,270 | SH | SOLE |
| ABBEY NATIONAL PLC | CorpBond | 002920809 | 19299 | 698,200 | SH | SOLE |
| Abbey National PLC 7.375% | EQUITY | 002920809 | 2910 | 105000 | SH | DEFINED |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 31487 | 766,095 | SH | SOLE |
| Abbott Labs | EQUITY | 002824100 | 1028 | 25000 | SH | DEFINED |
| ABBOTT LABS | EQUITY | 002824100 | 10058 | 244714 | SH | DEFINED |
| ABC BANCORP | EQUITY | 000400101 | 95 | 4,991 | SH | SOLE |
| ABERCROMBIE AND FITCH CO. | EQUITY | 002896207 | 4913 | 145,188 | SH | SOLE |
| ABGENIX INC | EQUITY | 00339B107 | 2126 | 160000 | SH | DEFINED |
| ABGENIX, INC. | EQUITY | 00339B107 | 601 | 45,085 | SH | SOLE |
| ABLE LABORATORIES INC | EQUITY | 00371N407 | 156 | 7,997 | SH | SOLE |
| ABLE LABORATORIES INC COM NEW | EQUITY | 00371N407 | 3189 | 163300 | SH | Sole |
| ABM INDUSTRIES, INC. | EQUITY | 000957100 | 340 | 18,966 | SH | SOLE |
| ACADIA REALTY TRUST | EQUITY | 004239109 | 195 | 13,831 | SH | SOLE |
| ACCENTURE LTD-CL A | EQUITY | G1150G111 | 709 | 28,570 | SH | SOLE |
| ACCREDITED HOME LENDERS | EQUITY | 00437P107 | 194 | 4,928 | SH | SOLE |
| ACCREDO HEALTH INC | EQUITY | 00437V104 | 3429 | 90000 | SH | DEFINED |
| ACCREDO HEALTH INC. | EQUITY | 00437V104 | 927 | 24,343 | SH | SOLE |
| ACE LTD | EQUITY | G0070K103 | 5276 | 123,680 | SH | SOLE |
| ACE LTD | EQUITY | G0070K103 | 12 | 290 | SH | DEFINED |
| ACETO CORP | EQUITY | 004446100 | 107 | 6,806 | SH | SOLE |
| ACLARA BIOSCIENCES INC. | EQUITY | 00461P106 | 50 | 12,380 | SH | SOLE |
| ACME COMMUNICATION INC | EQUITY | 004631107 | 34 | 4,253 | SH | SOLE |
| ACTEL CORP. | EQUITY | 004934105 | 256 | 11,319 | SH | SOLE |
| ACTION PERFORMANCE CO., INC. | EQUITY | 004933107 | 120 | 7,845 | SH | SOLE |
| ACTIVCARD CORP | EQUITY | 00506J107 | 119 | 19,272 | SH | SOLE |
| ACTIVISION, INC. | EQUITY | 004930202 | 4230 | 267,411 | SH | SOLE |
| ACTUANT CORP | EQUITY | 00508X203 | 423 | 10,793 | SH | SOLE |
| ACTUANT CORP CL A NEW | EQUITY | 00508X203 | 14474 | 368956 | SH | Sole |
| ACUIY BRANDS INC | EQUITY | 00508Y102 | 508 | 21,291 | SH | SOLE |
| ACXIOM CORP. | EQUITY | 005125109 | 2817 | 128,266 | SH | SOLE |
| ADAPTEC, INC. | EQUITY | 00651F108 | 478 | 54,544 | SH | SOLE |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886101 | 2 | 850 | SH | DEFINED |
| ADC TELECOMMUNICATIONS, INC | EQUITY | 000886101 | 1049 | 361,791 | SH | SOLE |
| ADMINISTAFF, INC. | EQUITY | 007094105 | 174 | 10,008 | SH | SOLE |
| ADOBE SYS INC | EQUITY | 00724F101 | 10814 | 274250 | SH | DEFINED |
| ADOBE SYSTEMS INC. | EQUITY | 00724F101 | 5360 | 136,388 | SH | SOLE |
| ADOLOR CORPORATION | EQUITY | 00724X102 | 292 | 19,364 | SH | SOLE |
| ADTRAN INC COM | EQUITY | 00738A106 | 15798 | 526076 | SH | Sole |
| ADTRAN, INC. | EQUITY | 00738A106 | 3547 | 118,122 | SH | SOLE |
| ADVANCE AUTO PARTS | EQUITY | 00751Y106 | 41 | 1,016 | SH | SOLE |
| Advance Auto Parts | EQUITY | 00751Y106 | 1220 | 30000 | SH | DEFINED |
| ADVANCED DIGITAL INFO CORP. | EQUITY | 007525108 | 362 | 31,797 | SH | SOLE |

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| ADVANCED ENERGY INDUSTRIES | EQUITY | 007973100 | 174 | 8,556 | SH | SOLE |
| ADVANCED FIBRE COMMNCT COM | EQUITY | 00754A105 | 9605 | 436018 | SH | Sole |
| ADVANCED FIBRE COMMUNICATIONS | EQUITY | 00754A105 | 17158 | 776,734 | SH | SOLE |
| ADVANCED MARKETING SERV. INC. | EQUITY | 00753T105 | 74 | 7,459 | SH | SOLE |
| ADVANCED MEDICAL OPTICS | EQUITY | 00763M108 | 357 | 14,623 | SH | SOLE |
| ADVANCED MICRO DEVICES COM | EQUITY | 007903107 | 893 | 55000 | SH | Sole |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903107 | 6 | 360 | SH | DEFINED |
| ADVANCED MICRO DEVICES, INC. | EQUITY | 007903107 | 2533 | 156,065 | SH | SOLE |
| ADVANCED NEUROMOD SYS COM | EQUITY | 00757T101 | 7117 | 197200 | SH | Sole |
| ADVANCES NEUROMODULATIONS SYS | EQUITY | 00757T101 | 334 | 9,250 | SH | SOLE |
| ADVANTA CORP [B] | EQUITY | 007942204 | 171 | 10,338 | SH | SOLE |
| ADVENT SOFTWARE, INC. | EQUITY | 007974108 | 1215 | 65,033 | SH | SOLE |
| ADVISORY BRD CO | EQUITY | 00762W107 | 182 | 4,956 | SH | SOLE |
| ADVO, INC. | EQUITY | 007585102 | 491 | 15,251 | SH | SOLE |
| AEROFLEX, INC | EQUITY | 007768104 | 394 | 29,273 | SH | SOLE |
| AEROPOSTALE INC | EQUITY | 007865108 | 371 | 10,227 | SH | SOLE |
| AES CORP | EQUITY | 00130H105 | 6 | 650 | SH | DEFINED |
| AES DRAX ENERGY LTD | EQUITY | 00130H105 | 2356 | 276,171 | SH | SOLE |
| AETHER SYSTEMS INC. | EQUITY | 00808V105 | 80 | 18,572 | SH | SOLE |
| AETNA INC | EQUITY | 00817Y108 | 19591 | 218360 | SH | DEFINED |
| Aetna Inc Com USD0.01 | EQUITY | 00817Y108 | 42210 | 470,461 | SH | SOLE |
| AFFILIATED COMPUTER CL A | EQUITY | 008190100 | 2813 | 54200 | SH | Sole |
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY | 008190100 | 10592 | 204,079 | SH | SOLE |
| AFFILIATED MANAGERS GROUP | EQUITY | 008252108 | 877 | 16,077 | SH | SOLE |
| AFFYMETRIX INC | EQUITY | 00826T108 | 42 | 1,235 | SH | SOLE |
| AFLAC INC | EQUITY | 001055102 | 22 | 540 | SH | DEFINED |
| AFLAC Inc USD0.10 | EQUITY | 001055102 | 46243 | 1,152,050 | SH | SOLE |
| AFTERMARKET TECHNOLOGY | EQUITY | 008318107 | 105 | 7,168 | SH | SOLE |
| AGCO CORP. | EQUITY | 001084102 | 2342 | 113,066 | SH | SOLE |
| AGERE SYSTEMS INC-CL B W/I | EQUITY | 00845V209 | 112 | 35,901 | SH | SOLE |
| AGILE SOFTWARE CORP. | EQUITY | 00846X105 | 206 | 23,502 | SH | SOLE |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 13225 | 418100 | SH | DEFINED |
| AGILENT TECHNOLOGIES INC. | EQUITY | 00846U101 | 7708 | 243,685 | SH | SOLE |
| AGILYSYS INC | EQUITY | 00847J105 | 171 | 14,534 | SH | SOLE |
| AGL RESOURCES, INC. | EQUITY | 001204106 | 3687 | 127,047 | SH | SOLE |
| AIR PRODS + CHEMS INC | EQUITY | 009158106 | 12 | 240 | SH | DEFINED |
| AIR PRODUCTS AND CHEMICALS INC | EQUITY | 009158106 | 4895 | 97,660 | SH | SOLE |
| AIRGAS, INC. | EQUITY | 009363102 | 2339 | 109,797 | SH | SOLE |
| AIRGATE PCS INC | EQUITY | 009367400 | 3494 | 232941 | SH | DEFINED |
| AIRTRAN HOLDINGS, INC. | EQUITY | 00949P108 | 460 | 38,707 | SH | SOLE |
| AK STEEL CORP. | EQUITY | 001547108 | 290 | 49,444 | SH | SOLE |
| AKAMAI TECHNOLOGIES INC. | EQUITY | 00971T101 | 686 | 52,192 | SH | SOLE |
| AKSYS LTD | EQUITY | 010196103 | 99 | 15,203 | SH | SOLE |
| ALABAMA NATIONAL BANCORP | EQUITY | 010317105 | 275 | 4,963 | SH | SOLE |
| ALADDIN KNOWLEDGE SYS ORD (F) | EQUITY | M0392N101 | 3155 | 168600 | SH | Sole |
| ALAMO GROUP INC | EQUITY | 011311107 | 48 | 2,753 | SH | SOLE |
| ALARIS MEDICAL SYSTEMS INC | EQUITY | 011637105 | 169 | 9,037 | SH | SOLE |
| ALASKA AIR GROUP, INC. | EQUITY | 011659109 | 1275 | 51,702 | SH | SOLE |
| ALBANY INTERNATIONAL CORP. CLASS A | EQUITY | 012348108 | 367 | 13,635 | SH | SOLE |
| ALBANY MOLECULAR | EQUITY | 012423109 | 202 | 13,580 | SH | SOLE |
| ALBEMARLE CORP. | EQUITY | 012653101 | 2256 | 77,781 | SH | SOLE |
| ALBERTO CULVER CO | EQUITY | 013068101 | 4 | 85 | SH | DEFINED |
| ALBERTO-CULVER CO. CLASS B | EQUITY | 013068101 | 1746 | 39,793 | SH | SOLE |
| ALBERTSONS INC | EQUITY | 013104104 | 11150 | 503393 | SH | DEFINED |
| ALBERTSON'S, INC. | EQUITY | 013104104 | 3622 | 163,542 | SH | SOLE |
| ALCOA INC | EQUITY | 013817101 | 32 | 910 | SH | DEFINED |
| ALCOA, INC. | EQUITY | 013817101 | 14115 | 406,900 | SH | SOLE |
| ALDERWOODS GROUP INC | EQUITY | 014383103 | 197 | 18,931 | SH | SOLE |

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| ALEXANDER & BALDWIN, INC. | EQUITY | 014482103 | 2746 | 83,311 | SH | SOLE |
| ALEXANDER'S, INC. | EQUITY | 014752109 | 162 | 1,010 | SH | SOLE |
| ALEXANDRIA REAL EST EQ COM | EQUITY | 015271109 | 269 | 4270 | SH | Sole |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 880 | 13,973 | SH | SOLE |
| ALEXION PHARMACEUTICLAS, INC. | EQUITY | 015351109 | 241 | 10,126 | SH | SOLE |
| ALFA CORP. | EQUITY | 015385107 | 237 | 17,438 | SH | SOLE |
| ALICO INC | EQUITY | 016230104 | 57 | 1,785 | SH | SOLE |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 429 | 22,558 | SH | SOLE |
| ALKERMES INC | EQUITY | 01642T108 | 525 | 32,819 | SH | SOLE |
| ALKERMES INC | EQUITY | 01642T108 | 1199 | 75000 | SH | DEFINED |
| ALLEGHANY CORP | EQUITY | 017175100 | 14 | 56 | SH | SOLE |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 2 | 140 | SH | DEFINED |
| ALLEGHENY ENERGY, INC. | EQUITY | 017361106 | 1632 | 119,054 | SH | SOLE |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 1 | 90 | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES, INC. | EQUITY | 01741R102 | 1033 | 85,395 | SH | SOLE |
| ALLEGIANT BANCORP INC | EQUITY | 017476102 | 193 | 6,552 | SH | SOLE |
| ALLERGAN INC | EQUITY | 018490102 | 29528 | 350860 | SH | DEFINED |
| Allergan Inc USD 0.01 | EQUITY | 018490102 | 1519 | 18,050 | SH | SOLE |
| ALLERGAN, INC. | EQUITY | 018490102 | 23422 | 278,298 | SH | SOLE |
| ALLETE INC. | EQUITY | 018522102 | 4581 | 130,541 | SH | SOLE |
| ALLIANCE DATA SYS CORP COM | EQUITY | 018581108 | 8415 | 250832 | SH | Sole |
| ALLIANCE DATA SYSTEMS | EQUITY | 018581108 | 11 | 325 | SH | SOLE |
| ALLIANCE GAMING CORP | EQUITY | 01859P609 | 813 | 25,295 | SH | SOLE |
| ALLIANCE GAMING CORP COM NEW | EQUITY | 01859P609 | 35919 | 1117913 | SH | Sole |
| ALLIANCE IMAGING INC | EQUITY | 018606202 | 24 | 6,051 | SH | SOLE |
| ALLIANCE SEMICONDUCTOR CORP. | EQUITY | 01877H100 | 85 | 11,107 | SH | SOLE |
| ALLIANT ENERGY CORP. | EQUITY | 018802108 | 4332 | 166,237 | SH | SOLE |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 42 | 770 | SH | SOLE |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 66 | 2,190 | SH | SOLE |
| ALLIED WASTE INDUSTRIES, INC. | EQUITY | 019589308 | 1895 | 142,387 | SH | SOLE |
| ALLMERICA FINANCIAL CORP | EQUITY | 019754100 | 3656 | 105,825 | SH | SOLE |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 40 | 8,294 | SH | SOLE |
| ALLOY ONLINE, INC | EQUITY | 019855105 | 80 | 17,441 | SH | SOLE |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 120 | 12,321 | SH | SOLE |
| ALLSTATE CORP | EQUITY | 020002101 | 34 | 740 | SH | DEFINED |
| ALLSTATE CORP. | EQUITY | 020002101 | 19069 | 419,473 | SH | SOLE |
| ALLSTREAM INC-CL A VOTING SH | EQUITY | 02004C105 | | 4 | SH | SOLE |
| ALLSTREAM INC-CL B LTD VOTIN | EQUITY | 02004C204 | | 3 | SH | SOLE |
| ALLTEL CORP | EQUITY | 020039103 | 1917 | 38420 | SH | DEFINED |
| ALLTEL CORP. | EQUITY | 020039103 | 7802 | 156,380 | SH | SOLE |
| ALPHARMA INC. CLASS A | EQUITY | 020813101 | 387 | 19,737 | SH | SOLE |
| ALTEON INC | EQUITY | 02144G107 | 35 | 19,353 | SH | SOLE |
| ALTERA CORP | EQUITY | 021441100 | 8 | 390 | SH | DEFINED |
| ALTERA CORP. | EQUITY | 021441100 | 4335 | 211,685 | SH | SOLE |
| ALTIRIS INC | EQUITY | 02148M100 | 137 | 4,911 | SH | SOLE |
| Altria Group | EQUITY | 02209S103 | 2995 | 55000 | SH | DEFINED |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 133737 | 2,456,139 | SH | SOLE |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 24886 | 457040 | SH | DEFINED |
| Altria Group Inc USD0.333 | EQUITY | 02209S103 | 2452 | 45,030 | SH | SOLE |
| ALVARION LTD | EQUITY | M0861T100 | 1563 | 123200 | SH | DEFINED |
| ALVARION LTD SHS (F) | EQUITY | M0861T100 | 2534 | 199700 | SH | Sole |
| AMAZON COM INC | EQUITY | 023135106 | 6258 | 144600 | SH | DEFINED |
| AMAZON.COM, INC. | EQUITY | 023135106 | 898 | 20,760 | SH | SOLE |
| AMB PPTY CORP | EQUITY | 00163T109 | 677 | 18220 | SH | Sole |
| AMB PROPERTY CORP | EQUITY | 00163T109 | 5237 | 140,886 | SH | SOLE |
| AMBAC FINANCIAL GROUP INC. | EQUITY | 023139108 | 3499 | 47,420 | SH | SOLE |
| AMBAC FINL GROUP INC | EQUITY | 023139108 | 9 | 120 | SH | DEFINED |
| AMBASSADORS GROUP INC | EQUITY | 023177108 | 65 | 2,646 | SH | SOLE |

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| AMBASSADORS INTERNATIONAL | EQUITY | 023178106 | 40 | 3,051 | SH | SOLE |
| AMC ENTERTAINMENT, INC. | EQUITY | 001669100 | 243 | 15,832 | SH | SOLE |
| AMCOL INTERNATIONAL CORP. | EQUITY | 02341W103 | 170 | 9,752 | SH | SOLE |
| AMCORE FINANCIAL, INC. | EQUITY | 023912108 | 377 | 12,682 | SH | SOLE |
| AMDOCS LIMITED | EQUITY | G02602103 | 5498 | 197,850 | SH | SOLE |
| AMERADA HESS CORP | EQUITY | 023551104 | 2671 | 40,918 | SH | SOLE |
| AMERADA HESS CORP | EQUITY | 023551104 | 7 | 100 | SH | DEFINED |
| Ameren | EQUITY | 023608102 | 5761 | 125000 | SH | DEFINED |
| AMEREN CORP | EQUITY | 023608102 | 9 | 200 | SH | DEFINED |
| AMEREN CORP. | EQUITY | 023608102 | 3750 | 81,365 | SH | SOLE |
| AMERICA MOVIL (ADR) | EQUITY | 02364W105 | 14432 | 373400 | SH | Sole |
| AMERICA MOVIL SA ADR EACH R | EQUITY | 02364W105 | 11400 | 302,230 | SH | SOLE |
| AMERICAN AXLE & MFG HOLDINGS | EQUITY | 024061103 | 19 | 505 | SH | SOLE |
| AMERICAN CAP. STRATEGIES, INC. | EQUITY | 024937104 | 38 | 1,142 | SH | SOLE |
| AMERICAN EAGLE OUTFITTERS | EQUITY | 02553E106 | 3566 | 132,323 | SH | SOLE |
| AMERICAN ELEC PWR INC | EQUITY | 025537101 | 14 | 420 | SH | DEFINED |
| AMERICAN ELECTRIC POWER, INC. | EQUITY | 025537101 | 35265 | 1,071,240 | SH | SOLE |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 18487 | 356555 | SH | DEFINED |
| AMERICAN EXPRESS CO. | EQUITY | 025816109 | 56929 | 1,097,955 | SH | SOLE |
| AMERICAN FINANCIAL GROUP, INC. | EQUITY | 025932104 | 3250 | 108,943 | SH | SOLE |
| AMERICAN FINANCIAL REALTY TR | EQUITY | 02607P305 | 408 | 24,080 | SH | SOLE |
| AMERICAN FINL REALTY | EQUITY | 02607P305 | 408 | 24080 | SH | Sole |
| AMERICAN FIRST MORTGAGE INVES | EQUITY | 55272X102 | 8175 | 809,419 | SH | SOLE |
| AMERICAN GREETINGS CORP | EQUITY | 026375105 | 2 | 80 | SH | DEFINED |
| AMERICAN GREETINGS CORP. CLASS A | EQUITY | 026375105 | 1386 | 60,849 | SH | SOLE |
| AMERICAN HEALTHWAYS INC | EQUITY | 02649V104 | 326 | 13,363 | SH | SOLE |
| AMERICAN HOME MORTGAGE INVESTMENT COR | EQUITY | 02660R107 | 2732 | 94,844 | SH | SOLE |
| AMERICAN INTL GROUP INC | EQUITY | 026874107 | 2161 | 30290 | SH | DEFINED |
| AMERICAN INTL GRP INC COM | EQUITY | 026874107 | 168285 | 2,358,589 | SH | SOLE |
| AMERICAN ITALIAN PASTA CO. CLASS A | EQUITY | 027070101 | 307 | 7,678 | SH | SOLE |
| AMERICAN LAND LEASE INC | EQUITY | 027118108 | 86 | 4,205 | SH | SOLE |
| AMERICAN MANAGEMENT SYSTEMS | EQUITY | 027352103 | 4002 | 208,629 | SH | SOLE |
| AMERICAN MED SEC GROUP | EQUITY | 02744P101 | 156 | 5,839 | SH | SOLE |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 682 | 25,718 | SH | SOLE |
| AMERICAN MORTGAGE ACCEPTANCE | EQUITY | 027568104 | 74 | 4,116 | SH | SOLE |
| AMERICAN NATIONAL IN | EQUITY | 028591105 | 14 | 159 | SH | SOLE |
| AMERICAN NATL BANKSHAR | EQUITY | 027745108 | 57 | 2,323 | SH | SOLE |
| AMERICAN PHARMACEUTICA | EQUITY | 02886P109 | 18 | 379 | SH | SOLE |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 93 | 4,444 | SH | SOLE |
| AMERICAN POWER CONVERSION | EQUITY | 029066107 | 3810 | 165,708 | SH | SOLE |
| AMERICAN PWR CONVERSION CO | EQUITY | 029066107 | 5 | 210 | SH | DEFINED |
| AMERICAN REALTY INVESTORS IN | EQUITY | 029174109 | 10 | 1,085 | SH | SOLE |
| AMERICAN SAFETY INS ORD | EQUITY | G02995101 | 3215 | 220800 | SH | Sole |
| AMERICAN STANDARD COMPANIES | EQUITY | 029712106 | 3669 | 32,251 | SH | SOLE |
| AMERICAN STATES WATER CO. | EQUITY | 029899101 | 189 | 7,763 | SH | SOLE |
| AMERICAN STD COS INC DEL | EQUITY | 029712106 | 9 | 80 | SH | DEFINED |
| AMERICAN TOWER CORP | EQUITY | 029912201 | 44 | 3,901 | SH | SOLE |
| AMERICAN WEST HOLDINGS CORP. CLASS B | EQUITY | 023657208 | 152 | 15,977 | SH | SOLE |
| AMERICAN WOODMARK CORP. | EQUITY | 030506109 | 186 | 2,794 | SH | SOLE |
| AMERICANWEST BANCORPORATION | EQUITY | 03058P109 | 104 | 5,282 | SH | SOLE |
| AMERICA'S CAR-MART INC | EQUITY | 03062T105 | 59 | 2,199 | SH | SOLE |
| AMERICREDIT CORP. | EQUITY | 03060R101 | 4015 | 235,737 | SH | SOLE |
| AMERIGROUP CORP | EQUITY | 03073T102 | 558 | 12,211 | SH | SOLE |
| AMERISOURCEBERGEN CO | EQUITY | 03073E105 | 21011 | 384,256 | SH | SOLE |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 6 | 110 | SH | DEFINED |
| AMERISTAR CASINOS | EQUITY | 03070Q101 | 183 | 5,464 | SH | SOLE |
| AMERITRADE HLDG CORP NEW | EQUITY | 03074K100 | 9267 | 601750 | SH | DEFINED |
| AMERITRADE HOLDING CORP - CL A | EQUITY | 03074K100 | 80 | 5,178 | SH | SOLE |

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| AMERN EAGLE OUTFIT NEW COM | EQUITY | 02553E106 | 20320 | 753714 | SH | Sole |
| AMERON, INC. | EQUITY | 030710107 | 115 | 3,396 | SH | SOLE |
| AMERUS GROUP CO. | EQUITY | 03072M108 | 3156 | 78,219 | SH | SOLE |
| AMETEK INC NEW | EQUITY | 031100100 | 2195 | 85600 | SH | DEFINED |
| AMETEK, INC. | EQUITY | 031100100 | 2572 | 100,313 | SH | SOLE |
| AMGEN INC | EQUITY | 031162100 | 20024 | 344240 | SH | DEFINED |
| AMGEN, INC. | EQUITY | 031162100 | 65664 | 1,129,226 | SH | SOLE |
| AMIS HLDGS INC | EQUITY | 031538101 | 170 | 10500 | SH | DEFINED |
| AMKOR TECHNOLOGY, INC | EQUITY | 031652100 | 28 | 1,925 | SH | SOLE |
| AMLI RESIDENTIAL PROPERTIES | EQUITY | 001735109 | 384 | 13,598 | SH | SOLE |
| AMN HEALTHCARE SERVICE | EQUITY | 001744101 | 127 | 6,930 | SH | SOLE |
| AMPCO-PITTSBURGH CORP | EQUITY | 032037103 | 33 | 2,572 | SH | SOLE |
| AMPHENOL CORP. CLASS A | EQUITY | 032095101 | 24 | 820 | SH | SOLE |
| AMR CORP. | EQUITY | 001765106 | 1167 | 91,683 | SH | SOLE |
| Amsouth Bancorp | EQUITY | 032165102 | 1646 | 70000 | SH | DEFINED |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 3691 | 156,989 | SH | SOLE |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 9 | 370 | SH | DEFINED |
| AMSURG CORP CL A | EQUITY | 03232P405 | 306 | 13,472 | SH | SOLE |
| AMYLIN PHARMACEUTICALS, INC. | EQUITY | 032346108 | 46 | 1,950 | SH | SOLE |
| ANADARKO PETE CORP | EQUITY | 032511107 | 13 | 260 | SH | DEFINED |
| ANADARKO PETROLEUM CORP. | EQUITY | 032511107 | 5818 | 112,190 | SH | SOLE |
| ANALOG DEVICES INC | EQUITY | 032654105 | 19 | 390 | SH | DEFINED |
| ANALOG DEVICES, INC. | EQUITY | 032654105 | 17230 | 358,890 | SH | SOLE |
| ANALOGIC CORP. | EQUITY | 032657207 | 183 | 4,023 | SH | SOLE |
| ANAREN INC | EQUITY | 032744104 | 180 | 11,349 | SH | SOLE |
| ANAREN INC COM | EQUITY | 032744104 | 12725 | 806396 | SH | Sole |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 254 | 10,027 | SH | SOLE |
| ANDREW CORP | EQUITY | 034425108 | 3468 | 198170 | SH | DEFINED |
| ANDREW CORP. | EQUITY | 034425108 | 18228 | 1,041,586 | SH | SOLE |
| ANDRX GROUP | EQUITY | 034553107 | 39 | 1,424 | SH | SOLE |
| ANGELICA CORP | EQUITY | 034663104 | 103 | 4,492 | SH | SOLE |
| ANGIOTECH PHARMACEUTLS COM (F) | EQUITY | 034918102 | 3335 | 136644 | SH | Sole |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 11053 | 216732 | SH | DEFINED |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 18126 | 355,410 | SH | SOLE |
| ANIXTER INTERNATIONAL, INC. | EQUITY | 035290105 | 8531 | 301,975 | SH | SOLE |
| ANN TAYLOR STORES CORP. | EQUITY | 036115103 | 3845 | 89,832 | SH | SOLE |
| ANNALY MTG MGMT INC | EQUITY | 035710409 | 4695 | 240,154 | SH | SOLE |
| ANNTAYLOR STORES CORP COM | EQUITY | 036115103 | 49046 | 1145935 | SH | Sole |
| ANSOFT CORP | EQUITY | 036384105 | 48 | 3,312 | SH | SOLE |
| ANSYS INC | EQUITY | 03662Q105 | 301 | 7,562 | SH | SOLE |
| ANTEON INTERNATIONAL CORP | EQUITY | 03674E108 | 275 | 9,507 | SH | SOLE |
| ANTHEM INC | EQUITY | 03674B104 | 11619 | 54,590 | SH | SOLE |
| ANTHEM INC | EQUITY | 03674B104 | 25909 | 285840 | SH | DEFINED |
| ANTHRACITE CAPITAL INC. | EQUITY | 037023108 | 2860 | 224,644 | SH | SOLE |
| ANTIGENICS INC. | EQUITY | 037032109 | 107 | 10,050 | SH | SOLE |
| ANWORTH MORTGAGE ASSET | EQUITY | 037347101 | 7891 | 565,224 | SH | SOLE |
| AON CORP | EQUITY | 037389103 | 9 | 340 | SH | DEFINED |
| AON CORP. | EQUITY | 037389103 | 3886 | 139,238 | SH | SOLE |
| APAC TELESERVICES, INC. | EQUITY | 00185E106 | 45 | 15,316 | SH | SOLE |
| APACHE CORP | EQUITY | 037411105 | 73 | 1692 | SH | DEFINED |
| APACHE CORP. | EQUITY | 037411105 | 6003 | 139,050 | SH | SOLE |
| APARTMENT INVT & MGMT CL A | EQUITY | 03748R101 | 653 | 21000 | SH | Sole |
| APARTMENT INVT & MGMT CO - A | EQUITY | 03748R101 | 20236 | 650,878 | SH | SOLE |
| APARTMENT INVT. + MGMT CO | EQUITY | 03748R101 | 3 | 100 | SH | DEFINED |
| APHTON CORP. | EQUITY | 03759P101 | 60 | 12,747 | SH | SOLE |
| APOGEE ENTERPRISES, INC. | EQUITY | 037598109 | 140 | 11,380 | SH | SOLE |
| APOGENT TECHNOLOGIES | EQUITY | 03760A101 | 4074 | 132,791 | SH | SOLE |
| APOLLO GROUP INC | EQUITY | 037604105 | 8506 | 98780 | SH | DEFINED |

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| APOLLO GROUP INC CL A | EQUITY | 037604105 | 7427 | 86250 | SH | Sole |
| APOLLO GROUP, INC. CLASS A | EQUITY | 037604105 | 10052 | 116,670 | SH | SOLE |
| APPLE COMPUTER | EQUITY | 037833100 | 10 | 380 | SH | DEFINED |
| APPLE COMPUTER, INC. | EQUITY | 037833100 | 6481 | 239,689 | SH | SOLE |
| APPLEBEES INTERNATIONAL, INC. | EQUITY | 037899101 | 3446 | 83,478 | SH | SOLE |
| APPLEBEES INTL INC | EQUITY | 037899101 | 6885 | 166500 | SH | DEFINED |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 2130 | 107,660 | SH | SOLE |
| APPLERA CORP APPLIED BIOSY | EQUITY | 038020103 | 4 | 220 | SH | DEFINED |
| APPLICA INC. | EQUITY | 03815A106 | 110 | 9,764 | SH | SOLE |
| APPLIED FILMS CORP | EQUITY | 038197109 | 210 | 7,492 | SH | SOLE |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 197 | 8,680 | SH | SOLE |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 12705 | 594270 | SH | DEFINED |
| APPLIED MATERIALS, INC. | EQUITY | 038222105 | 27082 | 1,269,655 | SH | SOLE |
| APPLIED MICRO CIRCUITS COR | EQUITY | 03822W109 | 1669 | 290340 | SH | DEFINED |
| APPLIED MICRO CIRCUITS CORP. | EQUITY | 03822W109 | 812 | 142,147 | SH | SOLE |
| APPLIED SIGNAL TECHNOLOGY | EQUITY | 038237103 | 126 | 4,583 | SH | SOLE |
| APRIA HEALTHCARE GROUP, INC. | EQUITY | 037933108 | 2301 | 76,869 | SH | SOLE |
| APTARGROUP, INC. | EQUITY | 038336103 | 24 | 618 | SH | SOLE |
| AQUA AMERICA INC | EQUITY | 03836W103 | 3008 | 138,764 | SH | SOLE |
| AQUANTIVE INC | EQUITY | 03839G105 | 192 | 19,963 | SH | SOLE |
| AQUILA INC | EQUITY | 03840P102 | 1809 | 384,112 | SH | SOLE |
| ARAID PHARMACEUTICLAS, INC. | EQUITY | 04033A100 | 201 | 21,075 | SH | SOLE |
| ARAMARK CORP | EQUITY | 038521100 | 46 | 1,675 | SH | SOLE |
| ARBITRON, INC. | EQUITY | 03875Q108 | 614 | 15,260 | SH | SOLE |
| ARCH CHEMICALS, INC. | EQUITY | 03937R102 | 287 | 10,182 | SH | SOLE |
| ARCH COAL INC COM | EQUITY | 039380100 | 11157 | 355430 | SH | Sole |
| ARCH COAL, INC. | EQUITY | 039380100 | 3196 | 101,809 | SH | SOLE |
| ARCHER DANIELS MIDLAND CO | EQUITY | 039483102 | 11 | 680 | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO. | EQUITY | 039483102 | 4846 | 287,272 | SH | SOLE |
| ARCHER DANIELS MIDLAND COM | EQUITY | 039483102 | 742 | 44000 | SH | Sole |
| ARCHSTONE COMMUNITIES TRUST | EQUITY | 039583109 | 1353 | 45,847 | SH | SOLE |
| ARCHSTONE SMITH TR COM | EQUITY | 039583109 | 1258 | 42620 | SH | Sole |
| ARCTIC CAT, INC. | EQUITY | 039670104 | 195 | 7,685 | SH | SOLE |
| ARDEN GROUP INC | EQUITY | 039762109 | 53 | 709 | SH | SOLE |
| ARDEN REALTY INC. | EQUITY | 039793104 | 495 | 15,311 | SH | SOLE |
| ARDEN RLTY GROUP INC COM | EQUITY | 039793104 | 463 | 14320 | SH | Sole |
| ARENA PHARMACEUTICALS INC | EQUITY | 040047102 | 55 | 8,502 | SH | SOLE |
| ARGONAUT GROUP, INC. | EQUITY | 040157109 | 246 | 12,865 | SH | SOLE |
| ARGOSY GAMING CO. | EQUITY | 040228108 | 416 | 11,712 | SH | SOLE |
| ARGOSY GAMING CORP | EQUITY | 040228108 | 1067 | 30000 | SH | DEFINED |
| ARKANSAS BEST CORP. | EQUITY | 040790107 | 298 | 11,189 | SH | SOLE |
| ARMOR HOLDINGS, INC. | EQUITY | 042260109 | 347 | 10,488 | SH | SOLE |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 248 | 27,094 | SH | SOLE |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 552 | 60000 | SH | DEFINED |
| ARRIS GROUP INC COM | EQUITY | 04269Q100 | 19759 | 2147687 | SH | Sole |
| ARROW ELECTRONICS INC | EQUITY | 042735100 | 4302 | 168,961 | SH | SOLE |
| ARROW FINANCIAL CORP | EQUITY | 042744102 | 128 | 4,264 | SH | SOLE |
| ARROW INTERNATIONAL, INC. | EQUITY | 042764100 | 352 | 11,793 | SH | SOLE |
| ARTESYN TECHNOLOGIES, INC. | EQUITY | 043127109 | 156 | 16,425 | SH | SOLE |
| ARTHROCARE CORP. | EQUITY | 043136100 | 213 | 9,145 | SH | SOLE |
| ARTISAN COMPONENTS INC. | EQUITY | 042923102 | 199 | 8,927 | SH | SOLE |
| ARVINMERITOR, INC | EQUITY | 043353101 | 2062 | 104,008 | SH | SOLE |
| ASBURY AUTOMOTIVE GROUP | EQUITY | 043436104 | 107 | 6,185 | SH | SOLE |
| ASCENTIAL SOFTWARE CORP | EQUITY | 04362P207 | 2566 | 117,592 | SH | SOLE |
| ASCENTIAL SOFTWARE CORP | EQUITY | 04362P207 | 1973 | 90000 | SH | DEFINED |
| ASHLAND INC | EQUITY | 044204105 | 4 | 80 | SH | DEFINED |
| ASHLAND OIL, INC. | EQUITY | 044204105 | 1449 | 31,173 | SH | SOLE |
| ASIAINFO HOLDINGS INC. | EQUITY | 04518A104 | 99 | 15,175 | SH | SOLE |

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| ASK JEEVES INC | EQUITY | 045174109 | 676 | 18,926 | SH | SOLE |
| ASPECT COMMUNICATIONS INC. | EQUITY | 04523Q102 | 248 | 15,835 | SH | SOLE |
| ASPECT MED SYS INC COM | EQUITY | 045235108 | 2383 | 159900 | SH | SOLE |
| ASPECT MEDICAL SYSTEMS, INC. | EQUITY | 045235108 | 71 | 4,730 | SH | SOLE |
| ASPEN TECHNOLOGY, INC. | EQUITY | 045327103 | 147 | 17,938 | SH | SOLE |
| ASSOCIATED BANC-CORP. | EQUITY | 045487105 | 4928 | 110,026 | SH | SOLE |
| ASSOCIATED ESTATES REALTY | EQUITY | 045604105 | 119 | 13,021 | SH | SOLE |
| ASTEC INDS INC COM | EQUITY | 046224101 | 122 | 7,573 | SH | SOLE |
| ASTORIA FINANCIAL CORP. | EQUITY | 046265104 | 4533 | 119,183 | SH | SOLE |
| ASYST TECHNOLOGIES, INC. | EQUITY | 04648X107 | 194 | 23,581 | SH | SOLE |
| AT & T CORP | EQUITY | 001957505 | 27660 | 1,413370 | SH | SOLE |
| AT + T WIRELESS SVCS INC | EQUITY | 00209A106 | 2975 | 218580 | SH | DEFINED |
| AT RD INC | EQUITY | 04648K105 | 182 | 14,809 | SH | SOLE |
| AT&T WIRELESS (USD) | EQUITY | 00209A106 | 36787 | 2,702,934 | SH | SOLE |
| AT+T CORP | EQUITY | 001957505 | 11063 | 565311 | SH | DEFINED |
| ATARI INC | EQUITY | 04651M105 | 14 | 4,032 | SH | SOLE |
| ATHEROGENICS INC | EQUITY | 047439104 | 421 | 18,401 | SH | SOLE |
| ATLANTIC COAST AIRLINES HLDG. | EQUITY | 048396105 | 153 | 21,217 | SH | SOLE |
| ATMEL CORP. | EQUITY | 049513104 | 4597 | 707,225 | SH | SOLE |
| ATMI INC | EQUITY | 00207R101 | 411 | 15600 | SH | DEFINED |
| ATMI, INC. | EQUITY | 00207R101 | 363 | 13,783 | SH | SOLE |
| ATMOS ENERGY CORP. | EQUITY | 049560105 | 3707 | 144,981 | SH | SOLE |
| ATRIX LABS INC | EQUITY | 04962L101 | 273 | 10,703 | SH | SOLE |
| ATWOOD OCEANICS, INC. | EQUITY | 050095108 | 144 | 4,035 | SH | SOLE |
| AUDIO CODES LTD | EQUITY | M15342104 | 825 | 71100 | SH | DEFINED |
| AUDIOVOX COPR. | EQUITY | 050757103 | 173 | 8,638 | SH | SOLE |
| AUTOBYTEL.COM INC | EQUITY | 05275N106 | 223 | 16,883 | SH | SOLE |
| AUTODESK INCORPORATED | EQUITY | 052769106 | 4 | 120 | SH | DEFINED |
| AUTODESK, INC. | EQUITY | 052769106 | 1585 | 50,297 | SH | SOLE |
| AUTOLIV, INC. | EQUITY | 052800109 | 78 | 1,914 | SH | SOLE |
| AUTOMATIC DATA PROCESSING | EQUITY | 053015103 | 12133 | 288886 | SH | DEFINED |
| AUTOMATIC DATA PROCESSING INC. | EQUITY | 053015103 | 10768 | 256,390 | SH | SOLE |
| AUTONATION INC | EQUITY | 05329W102 | 2068 | 121,296 | SH | SOLE |
| AUTONATION INC DEL | EQUITY | 05329W102 | 5 | 290 | SH | DEFINED |
| AUTOZONE INC | EQUITY | 053332102 | 8 | 90 | SH | DEFINED |
| AUTOZONE, INC. | EQUITY | 053332102 | 3326 | 38,688 | SH | SOLE |
| AVALONBAY COMM | EQUITY | 053484101 | 850 | 15860 | SH | Sole |
| AVALONBAY COMMUNITIE | EQUITY | 053484101 | 912 | 17,012 | SH | SOLE |
| AVANEX CORP | EQUITY | 05348W109 | 127 | 29,355 | SH | SOLE |
| AVANT IMMUNOTHERAPEUTICS INC | EQUITY | 053491106 | 86 | 32,917 | SH | SOLE |
| AVATAR HOLDINGS, INC. | EQUITY | 053494100 | 111 | 2,959 | SH | SOLE |
| AVAYA INC | EQUITY | 053499109 | 3428 | 215838 | SH | DEFINED |
| AVAYA INC. | EQUITY | 053499109 | 3010 | 189,544 | SH | SOLE |
| AVERY DENNISON CORP | EQUITY | 053611109 | 12657 | 203451 | SH | DEFINED |
| AVERY DENNISON CORP. | EQUITY | 053611109 | 3099 | 49,812 | SH | SOLE |
| AVI BIOPHARMA INC | EQUITY | 002346104 | 32 | 10,659 | SH | SOLE |
| AVIALL, INC. | EQUITY | 05366B102 | 244 | 16,052 | SH | SOLE |
| AVID TECHNOLOGY, INC. | EQUITY | 05367P100 | 700 | 15,169 | SH | SOLE |
| AVISTA CORP | EQUITY | 05379B107 | 461 | 24,362 | SH | SOLE |
| AVNET, INC. | EQUITY | 053807103 | 4414 | 180,222 | SH | SOLE |
| AVOCENT CORP | EQUITY | 053893103 | 2233 | 60700 | SH | DEFINED |
| AVOCENT CORP COM | EQUITY | 053893103 | 19059 | 518042 | SH | Sole |
| AVOCENT CORPORATION | EQUITY | 053893103 | 2639 | 71,646 | SH | SOLE |
| AVON PRODS INC | EQUITY | 054303102 | 18 | 240 | SH | DEFINED |
| AVON PRODUCTS, INC. | EQUITY | 054303102 | 7648 | 100,810 | SH | SOLE |
| AVX CORP | EQUITY | 002444107 | 17 | 1,028 | SH | SOLE |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 561 | 50,476 | SH | SOLE |
| AZTAR CORP. | EQUITY | 054802103 | 356 | 14,520 | SH | SOLE |
| BAKER HUGHES INC | EQUITY | 057224107 | 13 | 360 | SH | DEFINED |

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| BAKER HUGHES, INC. | EQUITY | 057224107 | 5676 | 155,585 | SH | SOLE |
| BALDOR ELECTRIC CO. | EQUITY | 057741100 | 343 | 14,940 | SH | SOLE |
| BALDWIN & LYONS, INC., CLASS B | EQUITY | 057755209 | 112 | 3,863 | SH | SOLE |
| BALL CORP | EQUITY | 058498106 | 4 | 60 | SH | DEFINED |
| BALL CORP. | EQUITY | 058498106 | 1724 | 25,432 | SH | SOLE |
| BALLY TOTAL FITNESS HLDG COR COM | EQUITY | 05873K108 | 94 | 16,024 | SH | SOLE |
| BANCFIRST CORP. | EQUITY | 05945F103 | 102 | 1,836 | SH | SOLE |
| BANCORPSOUTH, INC. | EQUITY | 059692103 | 29 | 1,341 | SH | SOLE |
| BANCTRUST FINANCIAL GROUP IN | EQUITY | 05978R107 | 67 | 3,814 | SH | SOLE |
| BANDAG, INC. | EQUITY | 059815100 | 1718 | 34,528 | SH | SOLE |
| BANK AMER CORP | EQUITY | 060505104 | 15528 | 191745 | SH | DEFINED |
| Bank America Corp | EQUITY | 060505104 | 2025 | 25000 | SH | DEFINED |
| BANK ATLANTIC BANCORP CLASS A | EQUITY | 065908501 | 364 | 21,436 | SH | SOLE |
| BANK MUTUAL CORP | EQUITY | 063750103 | 214 | 19,120 | SH | SOLE |
| BANK NEW YORK INC | EQUITY | 064057102 | 26 | 810 | SH | DEFINED |
| BANK OF AMERICA CORP | EQUITY | 060505104 | 57470 | 598,671 | SH | SOLE |
| BANK OF GRANITE CORP. | EQUITY | 062401104 | 142 | 6,854 | SH | SOLE |
| BANK OF HAWAII CORP | EQUITY | 062540109 | 3809 | 82,222 | SH | SOLE |
| BANK OF MONTREAL | EQUITY | 063671101 | 5298 | 127,900 | SH | OTHER |
| BANK OF NEW YORK CO., INC. | EQUITY | 064057102 | 10461 | 332,100 | SH | SOLE |
| BANK OF NOVA SCOTIA | EQUITY | 064149107 | 8841 | 163,500 | SH | OTHER |
| BANK OF THE OZARKS INC | EQUITY | 063904106 | 136 | 4,949 | SH | SOLE |
| BANK ONE CORP | EQUITY | 06423A103 | 64 | 1170 | SH | DEFINED |
| BANK UNITED CORP-CPR WI | EQUITY | 065416117 | 56 | 506,802 | SH | SOLE |
| BANKNORTH GROUP INC. | EQUITY | 06646R107 | 9925 | 197,383 | SH | SOLE |
| BANKONE CORP. | EQUITY | 06423A103 | 27179 | 498,520 | SH | SOLE |
| BANKRATE INC | EQUITY | 06646V108 | 61 | 3,049 | SH | SOLE |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 435 | 14,653 | SH | SOLE |
| BANNER CORPORATION | EQUITY | 06652V109 | 149 | 5,081 | SH | SOLE |
| BANTA CORP. | EQUITY | 066821109 | 2311 | 49,918 | SH | SOLE |
| BARD C R INC | EQUITY | 067383109 | 6 | 60 | SH | DEFINED |
| BARNES & NOBLE, INC. | EQUITY | 067774109 | 3319 | 101,812 | SH | SOLE |
| BARNES GROUP, INC. | EQUITY | 067806109 | 175 | 6,258 | SH | SOLE |
| BARR LABS INC COM | EQUITY | 068306109 | 8797 | 191650 | SH | SOLE |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 6945 | 151,303 | SH | SOLE |
| BARRA, INC. | EQUITY | 068313105 | 266 | 7,597 | SH | SOLE |
| BASSETT FURNITURE INDUSTRIES | EQUITY | 070203104 | 105 | 5,278 | SH | SOLE |
| BAUSCH & LOMB, INC. | EQUITY | 071707103 | 1411 | 23,525 | SH | SOLE |
| BAUSCH + LOMB INC | EQUITY | 071707103 | 4 | 60 | SH | DEFINED |
| BAXTER INTERNATIONAL, INC. | EQUITY | 071813109 | 8076 | 261,460 | SH | SOLE |
| BAXTER INTL INC | EQUITY | 071813109 | 20 | 640 | SH | DEFINED |
| BAY VIEW CAPITAL CORP. | EQUITY | 07262L101 | 72 | 32,483 | SH | SOLE |
| BB+T CORP | EQUITY | 054937107 | 20 | 580 | SH | DEFINED |
| BBT CORP. | EQUITY | 054937107 | 8281 | 234,590 | SH | SOLE |
| BBVA BANCO FRANCES SA - ADR | EQUITY | 07329M100 | 265 | 29,100 | SH | SOLE |
| BCE INC COM | EQUITY | 05534B109 | 1732 | 82,205 | SH | OTHER |
| BEA SYS INC | EQUITY | 073325102 | 3966 | 310800 | SH | DEFINED |
| BEA SYSTEMS, INC. | EQUITY | 073325102 | 473 | 37,224 | SH | SOLE |
| BEAR STEARNS COS | EQUITY | 073902108 | 4061 | 46,314 | SH | SOLE |
| BEAR STEARNS COS INC | EQUITY | 073902108 | 9 | 100 | SH | DEFINED |
| BEARINGPOINT INC | EQUITY | 074002106 | 32 | 2,941 | SH | SOLE |
| BEASLEY BROADCAST GROUP, INC. | EQUITY | 074014101 | 39 | 2,221 | SH | SOLE |
| BEAZER HOMES USA, INC. | EQUITY | 07556Q105 | 710 | 6,703 | SH | SOLE |
| BEBE STORES, INC. | EQUITY | 075571109 | 80 | 2,396 | SH | SOLE |
| BECKMAN COULTER, INC. | EQUITY | 075811109 | 5065 | 92,875 | SH | SOLE |
| BECTON DICKINSON + CO | EQUITY | 075887109 | 26495 | 546522 | SH | DEFINED |
| BECTON, DICKINSON AND CO. | EQUITY | 075887109 | 8568 | 176,730 | SH | SOLE |
| BED BATH & BEYOND, INC. | EQUITY | 075896100 | 8715 | 207,990 | SH | SOLE |
| BED BATH + BEYOND INC | EQUITY | 075896100 | 13 | 310 | SH | DEFINED |

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|-------------------------------------|--------|-----------|-------|---------|----|---------|
| BEDFORD PRPTY INVESTORS, INC. | EQUITY | 076446301 | 319 | 10,456 | SH | SOLE |
| BEI TECHNOLOGIES INC | EQUITY | 05538P104 | 125 | 5,604 | SH | SOLE |
| BEL FUSE INC. CLASS B | EQUITY | 077347300 | 166 | 5,054 | SH | SOLE |
| BELDEN, INC. | EQUITY | 077459105 | 217 | 11,427 | SH | SOLE |
| BELL MICROPRODUCTS INC COM | EQUITY | 078137106 | 2274 | 315800 | SH | Sole |
| Bellsouth Corp | EQUITY | 079860102 | 1108 | 40000 | SH | DEFINED |
| BELLSOUTH CORP | EQUITY | 079860102 | 53 | 1920 | SH | DEFINED |
| BELLSOUTH CORP. | EQUITY | 079860102 | 23932 | 864,280 | SH | SOLE |
| BELO CORP. | EQUITY | 080555105 | 4814 | 173,406 | SH | SOLE |
| BEMA GOLD CORP. | EQUITY | 08135F107 | 2651 | 720,000 | SH | OTHER |
| BEMIS CO., INC. | EQUITY | 081437105 | 1229 | 47,276 | SH | SOLE |
| BEMIS INC | EQUITY | 081437105 | 11951 | 459650 | SH | DEFINED |
| BENCHMARK ELECTRONICS, INC. | EQUITY | 08160H101 | 654 | 20,762 | SH | SOLE |
| BENCHMARK ELECTRS INC COM | EQUITY | 08160H101 | 1180 | 37500 | SH | Sole |
| BENTLEY PHARMACEUTICAL | EQUITY | 082657107 | 86 | 7,130 | SH | SOLE |
| BERKSHIRE HATHAWAY INC DEL | EQUITY | 084670207 | 32454 | 10432 | SH | DEFINED |
| BERKSHIRE HILLS BANCOR | EQUITY | 084680107 | 96 | 2,739 | SH | SOLE |
| BERRY PETROLEUM CO. CLASS A | EQUITY | 085789105 | 220 | 8,074 | SH | SOLE |
| BEST BUY CO INC | EQUITY | 086516101 | 18 | 340 | SH | DEFINED |
| BEST BUY CO., INC. | EQUITY | 086516101 | 45290 | 875,673 | SH | SOLE |
| BEVERLY ENTERPRISES, INC. | EQUITY | 087851309 | 300 | 46,873 | SH | SOLE |
| BHA GROUP HOLDINGS INC | EQUITY | 055446108 | 60 | 1,994 | SH | SOLE |
| BHP Billiton Ltd-Spon ADR 100 | EQUITY | 088606108 | 89 | 4,750 | SH | SOLE |
| BIG 5 SPORTING GOODS CORP | EQUITY | 08915P101 | 164 | 6,513 | SH | SOLE |
| BIG LOTS INC | EQUITY | 089302103 | 2 | 130 | SH | DEFINED |
| BIG LOTS INC. | EQUITY | 089302103 | 765 | 52,725 | SH | SOLE |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 9825 | 176,712 | SH | SOLE |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 7636 | 137340 | SH | DEFINED |
| BIOLASE TECHNOLOGY INC | EQUITY | 090911108 | 168 | 9,615 | SH | SOLE |
| BIOMARIN PHARMACEUTICAL IN | EQUITY | 09061G101 | 752 | 100000 | SH | DEFINED |
| BIOMARIN PHARMACEUTICAL INC. | EQUITY | 09061G101 | 246 | 32,714 | SH | SOLE |
| BIOMET INC | EQUITY | 090613100 | 10 | 260 | SH | DEFINED |
| BIOMET, INC. | EQUITY | 090613100 | 5437 | 141,738 | SH | SOLE |
| BIOPURE CORP. | EQUITY | 09065H105 | 27 | 17,000 | SH | SOLE |
| BIO-RAD LABORATORIES, INC., CLASS A | EQUITY | 090572207 | 21 | 367 | SH | SOLE |
| BIOSITE INC. | EQUITY | 090945106 | 170 | 5,325 | SH | SOLE |
| BIOVERIS CORP | EQUITY | 090676107 | 207 | 17,431 | SH | SOLE |
| BISYS GROUP, INC. | EQUITY | 055472104 | 3031 | 180,834 | SH | SOLE |
| BJ SERVICES CO. | EQUITY | 055482103 | 3094 | 71,505 | SH | SOLE |
| BJ SVCS CO | EQUITY | 055482103 | 5689 | 131470 | SH | DEFINED |
| BJ'S WHOLESALE CLUB INC. | EQUITY | 05548J106 | 3537 | 138,983 | SH | SOLE |
| Black & Decker Corp | EQUITY | 091797100 | 1139 | 20000 | SH | DEFINED |
| BLACK & DECKER CORP. | EQUITY | 091797100 | 4617 | 81,092 | SH | SOLE |
| BLACK + DECKER CORPORATION | EQUITY | 091797100 | 5 | 90 | SH | DEFINED |
| BLACK BOX CORP. | EQUITY | 091826107 | 433 | 8,099 | SH | SOLE |
| BLACK HILLS CORP. | EQUITY | 092113109 | 2040 | 64,024 | SH | SOLE |
| BLACKROCK INC | EQUITY | 09247X101 | 24 | 396 | SH | SOLE |
| BLAIR CORP | EQUITY | 092828102 | 90 | 3,381 | SH | SOLE |
| BLOCK FINANCIAL CORP | EQUITY | 093671105 | 4097 | 80,283 | SH | SOLE |
| BLOCK H + R INC | EQUITY | 093671105 | 10 | 190 | SH | DEFINED |
| BLOCKBUSTER INC -CLA | EQUITY | 093679108 | 11 | 617 | SH | SOLE |
| BLOUNT INTERNATIONAL INC | EQUITY | 095180105 | 21 | 2,096 | SH | SOLE |
| Blue Rhino Corp | EQUITY | 095811105 | 95 | 5,595 | SH | SOLE |
| BLYTH INC. | EQUITY | 09643P108 | 2225 | 68,113 | SH | SOLE |
| BMC SOFTWARE INC | EQUITY | 055921100 | 4 | 230 | SH | DEFINED |
| BMC SOFTWARE, INC. | EQUITY | 055921100 | 1982 | 101,379 | SH | SOLE |
| BOB EVANS FARMS, INC. | EQUITY | 096761101 | 2249 | 69,574 | SH | SOLE |
| BOCA RESORTS INC -CL A | EQUITY | 09688T106 | 225 | 12,877 | SH | SOLE |
| Boeing Co | EQUITY | 097023105 | 2054 | 50000 | SH | DEFINED |

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| BOEING CO | EQUITY | 097023105 | 7669 | 186730 | SH | DEFINED |
| BOEING CO. | EQUITY | 097023105 | 14875 | 362,180 | SH | SOLE |
| BOISE CASCADE CORP | EQUITY | 097383103 | 3 | 100 | SH | DEFINED |
| BOISE CASCADE CORP. | EQUITY | 097383103 | 1659 | 47,876 | SH | SOLE |
| BOK FINANCIAL CORP. | EQUITY | 05561Q201 | 14 | 337 | SH | SOLE |
| BOMBAY CO INC | EQUITY | 097924104 | 135 | 17,163 | SH | SOLE |
| BONE CARE INTERNATIONAL, INC. | EQUITY | 098072101 | 97 | 4,781 | SH | SOLE |
| BOOKHAM TECHNOLOGY - SPON ADR | EQUITY | 09856Q108 | 71 | 32,513 | SH | SOLE |
| BORDERS GROUP, INC. | EQUITY | 099709107 | 2789 | 117,460 | SH | SOLE |
| BORG WARNER INC | EQUITY | 099724106 | 3491 | 41,158 | SH | SOLE |
| BORLAND SOFTWARE CORP. | EQUITY | 099849101 | 329 | 36,429 | SH | SOLE |
| BOSTON BEER, INC. CLASS A | EQUITY | 100557107 | 65 | 3,531 | SH | SOLE |
| BOSTON COMMUNICATIONS GROUP | EQUITY | 100582105 | 97 | 8,157 | SH | SOLE |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 307 | 10,979 | SH | SOLE |
| BOSTON PROPERTIES INC | EQUITY | 101121101 | 1320 | 24,306 | SH | SOLE |
| BOSTON PROPERTIES INC COM | EQUITY | 101121101 | 1254 | 23090 | SH | Sole |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 5236 | 123560 | SH | DEFINED |
| BOSTON SCIENTIFIC CORP. | EQUITY | 101137107 | 16735 | 394,890 | SH | SOLE |
| BOWATER, INC. | EQUITY | 102183100 | 3628 | 83,145 | SH | SOLE |
| BOWNE & CO., INC. | EQUITY | 103043105 | 296 | 17,320 | SH | SOLE |
| BOYD GAMING CORP. | EQUITY | 103304101 | 2597 | 113,454 | SH | SOLE |
| BOYDS COLLECTION, LTD. | EQUITY | 103354106 | 24 | 9,655 | SH | SOLE |
| BOYKIN LODGING CO. | EQUITY | 103430104 | 118 | 12,744 | SH | SOLE |
| BP AMOCO | EQUITY | 055622104 | 125 | 2440 | SH | DEFINED |
| BRADLEY PHARMACEUTICAL | EQUITY | 104576103 | 145 | 5,749 | SH | SOLE |
| BRADLEY PHARMACEUTICAL COM | EQUITY | 104576103 | 4331 | 172000 | SH | Sole |
| BRADY CORP. | EQUITY | 104674106 | 340 | 8,934 | SH | SOLE |
| BRANDYWINE REALTY TRUST | EQUITY | 105368203 | 735 | 24,050 | SH | SOLE |
| BRANDYWINE RLTY TR SH BEN INT | EQUITY | 105368203 | 301 | 9840 | SH | Sole |
| BRASIL DISTR PAO ACU-SP ADR | EQUITY | 20440T201 | 227 | 10,800 | SH | SOLE |
| BRE PROPERTIES INC CL A | EQUITY | 05564E106 | 382 | 11140 | SH | Sole |
| BRE PROPERTIES, INC., CLASS A | EQUITY | 05564E106 | 412 | 12,004 | SH | SOLE |
| BRIGGS & STRATTON CORP. | EQUITY | 109043109 | 748 | 11,079 | SH | SOLE |
| BRIGHT HORIZON FAMILY COM | EQUITY | 109195107 | 16645 | 352950 | SH | Sole |
| BRIGHT HORIZONS FAM. SOLUTIONS | EQUITY | 109195107 | 285 | 6,052 | SH | SOLE |
| BRINKER INTERNATIONAL, INC. | EQUITY | 109641100 | 5467 | 144,137 | SH | SOLE |
| BRINK'S CO/THE | EQUITY | 109696104 | 2982 | 108,139 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | EQUITY | 110122108 | 9699 | 400288 | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO. | EQUITY | 110122108 | 30262 | 1,248,940 | SH | SOLE |
| BROADCOM CORP | EQUITY | 111320107 | 10803 | 275810 | SH | DEFINED |
| BROADCOM CORP. | EQUITY | 111320107 | 5917 | 151,685 | SH | SOLE |
| BROADVISION INC | EQUITY | 111412607 | 80 | 13,094 | SH | SOLE |
| BROADVISION INC COM | EQUITY | 111412607 | 6086 | 992798 | SH | Sole |
| BROCADE COMMUNICATION | EQUITY | 111621108 | 32 | 4,863 | SH | SOLE |
| BROOKFIELD HOMES CORP | EQUITY | 112723101 | 282 | 8,033 | SH | SOLE |
| BROOKFIELD PROPERTIES COR | EQUITY | 112900105 | 697 | 22,500 | SH | OTHER |
| BROOKLINE BANCORP INC | EQUITY | 11373M107 | 472 | 29,591 | SH | SOLE |
| BROOKS AUTOMATION INC | EQUITY | 114340102 | 464 | 22,050 | SH | SOLE |
| BROOKSTONE INC | EQUITY | 114537103 | 168 | 6,139 | SH | SOLE |
| BROWN & BROWN INC | EQUITY | 115236101 | 3990 | 102,952 | SH | SOLE |
| BROWN FORMAN CORP | EQUITY | 115637209 | 7145 | 149911 | SH | DEFINED |
| BROWN SHOE COMANY, INC. | EQUITY | 115736100 | 329 | 9,025 | SH | SOLE |
| BROWN, TOM INC. | EQUITY | 115660201 | 704 | 18,715 | SH | SOLE |
| BROWN-FORMAN CORP CLASS B | EQUITY | 115637209 | 2541 | 53,322 | SH | SOLE |
| BRT REALTY TRUST | EQUITY | 055645303 | 42 | 1,777 | SH | SOLE |
| BRUKER BIOSCIENCES CORP | EQUITY | 116794108 | 52 | 10,357 | SH | SOLE |
| Brunswick Corp | EQUITY | 117043109 | 241 | 5900 | SH | DEFINED |
| BRUNSWICK CORP | EQUITY | 117043109 | 4 | 100 | SH | DEFINED |
| BRUNSWICK CORP. | EQUITY | 117043109 | 1701 | 41,653 | SH | SOLE |

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| BRUSH ENGINEERED MATERIALS | EQUITY | 117421107 | 141 | 6,947 SH | SOLE |
| BRYN MAWR BK CORP | EQUITY | 117665109 | 85 | 3,731 SH | SOLE |
| BSB BANCORP, INC. | EQUITY | 055652101 | 161 | 4,179 SH | SOLE |
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255108 | 141 | 13,625 SH | SOLE |
| BUCKLE, INC. | EQUITY | 118440106 | 111 | 3,826 SH | SOLE |
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113105 | 112 | 6,417 SH | SOLE |
| BURLINGTON COAT FACTORY WHSE | EQUITY | 121579106 | 185 | 9,320 SH | SOLE |
| BURLINGTON NORTHERN SANTA FE | EQUITY | 12189T104 | 5031 | 159,720 SH | SOLE |
| BURLINGTON NORTHN SANTA FE | EQUITY | 12189T104 | 13 | 400 SH | DEFINED |
| BURLINGTON RES INC | EQUITY | 122014103 | 35068 | 286910 SH | DEFINED |
| BURLINGTON RESOURCES, INC. | EQUITY | 122014103 | 5404 | 84,930 SH | SOLE |
| C & D TECHNOLOGIES, INC. | EQUITY | 124661109 | 177 | 10,597 SH | SOLE |
| C & F FINANCIAL CORP | EQUITY | 12466Q104 | 70 | 1,710 SH | SOLE |
| C COR NET CORP COM | EQUITY | 125010108 | 25012 | 1784036 SH | Sole |
| C D W CORP COM | EQUITY | 12512N105 | 19039 | 281600 SH | Sole |
| C H ROBINSON WORLDWIDE | EQUITY | 12541W100 | 1780 | 42900 SH | DEFINED |
| C. H. ROBINSON WORLDWIDE, INC. | EQUITY | 12541W100 | 5535 | 133,372 SH | SOLE |
| C. R. BARD, INC. | EQUITY | 067383109 | 2288 | 23,437 SH | SOLE |
| CABLE DESIGN TECHNOLOGIES CORP | EQUITY | 126924109 | 194 | 20,504 SH | SOLE |
| CABLEVISION SYSTEMS-NY GRP-A | EQUITY | 12686C109 | 38 | 1,674 SH | SOLE |
| CABOT CORP. | EQUITY | 127055101 | 3040 | 92,686 SH | SOLE |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P103 | 1944 | 46,146 SH | SOLE |
| CABOT OIL & GAS CORP., CLASS A | EQUITY | 127097103 | 391 | 12,803 SH | SOLE |
| CACI INTERNATIONAL | EQUITY | 127190304 | 628 | 14,613 SH | SOLE |
| CACI INTL INC | EQUITY | 127190304 | 5298 | 123200 SH | DEFINED |
| CACI INTL INC CL A | EQUITY | 127190304 | 12635 | 293830 SH | Sole |
| CADENCE DESIGN SYSTEMS, INC. | EQUITY | 127387108 | 5825 | 395,150 SH | SOLE |
| CAESARS ENTERTAINMENT INC | EQUITY | 127687101 | 5927 | 454,501 SH | SOLE |
| CAESARS ENTMT INC COM | EQUITY | 127687101 | 14184 | 1087700 SH | Sole |
| CAKTRONICS INC | EQUITY | 234264109 | 163 | 7,218 SH | SOLE |
| CAL DIVE INTERNATIONAL, INC. | EQUITY | 127914109 | 457 | 17,718 SH | SOLE |
| CALGON CARBON CORP. | EQUITY | 129603106 | 134 | 17,395 SH | SOLE |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY | 13054D109 | 169 | 8,470 SH | SOLE |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 227 | 8,014 SH | SOLE |
| CALLAWAY GOLF CO. | EQUITY | 131193104 | 2763 | 145,599 SH | SOLE |
| CALPINE CORP | EQUITY | 131347106 | 2 | 430 SH | DEFINED |
| CALPINE CORP. | EQUITY | 131347106 | 861 | 184,319 SH | SOLE |
| CAMBREX CORP. | EQUITY | 132011107 | 265 | 9,857 SH | SOLE |
| CAMCO FINANCIAL CORP | EQUITY | 132618109 | 63 | 3,842 SH | SOLE |
| CAMDEN NATL CORP | EQUITY | 133034108 | 131 | 4,088 SH | SOLE |
| CAMDEN PROPERTY TRUST | EQUITY | 133131102 | 424 | 9,429 SH | SOLE |
| CAMDEN PPTY TR SH BEN INT | EQUITY | 133131102 | 397 | 8830 SH | Sole |
| CAMECO CORP | EQUITY | 13321L108 | 1445 | 29,000 SH | OTHER |
| CAMPBELL SOUP CO | EQUITY | 134429109 | 770 | 28240 SH | DEFINED |
| CAMPBELL SOUP CO. | EQUITY | 134429109 | 4870 | 178,590 SH | SOLE |
| CANADIAN IMPERIAL BANK OF COMMERCE | EQUITY | 136069101 | 4905 | 93,900 SH | OTHER |
| CANADIAN NATURAL RESOURCES | EQUITY | 136385101 | 2682 | 48,300 SH | OTHER |
| CANDELA CORP | EQUITY | 136907102 | 114 | 8,294 SH | SOLE |
| CANTEL MEDICAL CORP | EQUITY | 138098108 | 62 | 3,458 SH | SOLE |
| CAPITAL AUTOMOTIVE REIT | EQUITY | 139733109 | 742 | 21,021 SH | SOLE |
| CAPITAL AUTOMOTV REIT COM SH B | EQUITY | 139733109 | 271 | 7680 SH | Sole |
| CAPITAL CITY BANK GROUP, INC. | EQUITY | 139674105 | 185 | 4,482 SH | SOLE |
| CAPITAL CORP OF THE WEST | EQUITY | 140065103 | 99 | 2,528 SH | SOLE |
| CAPITAL ONE FINANCIAL CORP. | EQUITY | 14040H105 | 11450 | 151,790 SH | SOLE |
| CAPITAL ONE FINL CORP | EQUITY | 14040H105 | 21372 | 283340 SH | DEFINED |
| CAPITAL SOURCE INC. | EQUITY | 14055X102 | 7811 | 347918 SH | Sole |
| CAPITOL BANCORP LTD | EQUITY | 14056D105 | 134 | 4,940 SH | SOLE |
| CAPITOL FEDERAL FINANCIAL | EQUITY | 14057C106 | 12 | 332 SH | SOLE |

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| CAPSTEAD MORTGAGE CORP. | EQUITY | 14067E506 | 93 | 5,063 SH | SOLE |
| CARAUSTAR INDUSTRIES, INC. | EQUITY | 140909102 | 156 | 13,376 SH | SOLE |
| CARBO CERAMICS INC | EQUITY | 140781105 | 330 | 5,242 SH | SOLE |
| CARDIAC SCIENCE INC. | EQUITY | 141410209 | 114 | 26,261 SH | SOLE |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 15646 | 227,085 SH | SOLE |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 31 | 450 SH | DEFINED |
| CARDIODYNAMICS INTERNATIONAL | EQUITY | 141597104 | 107 | 16,949 SH | SOLE |
| CAREER EDUCATION CORP | EQUITY | 141665109 | 37803 | 668,480 SH | SOLE |
| CAREMARK RX INC | EQUITY | 141705103 | 6666 | 200,477 SH | SOLE |
| CAREMARK RX INC | EQUITY | 141705103 | 21053 | 633170 SH | DEFINED |
| CAREMARK RX INC COM | EQUITY | 141705103 | 3837 | 115400 SH | Sole |
| CARLISLE COS INC. | EQUITY | 142339100 | 2624 | 46,327 SH | SOLE |
| CARMAX INC | EQUITY | 143130102 | 4554 | 155,971 SH | SOLE |
| CARMIKE CINEMAS INC | EQUITY | 143436400 | 28 | 763 SH | SOLE |
| CARNIVAL CORP | EQUITY | 143658300 | 12143 | 270,380 SH | SOLE |
| CARPENTER TECHNOLOGY CORP. | EQUITY | 144285103 | 330 | 10,046 SH | SOLE |
| CARRAMERICA REALTY C | EQUITY | 144418100 | 428 | 12,619 SH | SOLE |
| CARRAMERICA REALTY CORPORATION | EQUITY | 144418100 | 397 | 11710 SH | Sole |
| CASCADE BANCORP | EQUITY | 147154108 | 149 | 6,422 SH | SOLE |
| CASCADE CORP | EQUITY | 147195101 | 106 | 5,229 SH | SOLE |
| CASCADE NAT GAS CORP COM | EQUITY | 147339105 | 124 | 5,679 SH | SOLE |
| CASELLA WASTE SYSTEMS, INC. | EQUITY | 147448104 | 94 | 6,475 SH | SOLE |
| CASEYS GENERAL STORES, INC. | EQUITY | 147528103 | 355 | 22,348 SH | SOLE |
| CASH AMERICA INTERNATIONAL | EQUITY | 14754D100 | 329 | 14,289 SH | SOLE |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711104 | 159 | 15,416 SH | SOLE |
| CATALINA MARKETING CORP. | EQUITY | 148867104 | 1917 | 98,855 SH | SOLE |
| CATAPULT COMM CORP | EQUITY | 149016107 | 51 | 2,857 SH | SOLE |
| CATELLUS DEVELOPMENT | EQUITY | 149113102 | 578 | 22,213 SH | SOLE |
| CATELLUS DEVELOPMENT CORP | EQUITY | 149113102 | 533 | 20480 SH | Sole |
| CATERPILLAR INC | EQUITY | 149123101 | 8157 | 103160 SH | DEFINED |
| CATERPILLAR, INC. | EQUITY | 149123101 | 11783 | 149,020 SH | SOLE |
| CATHAY GENERAL BANCORP INC. | EQUITY | 149150104 | 670 | 10,176 SH | SOLE |
| CATO CORP. CLASS A | EQUITY | 149205106 | 136 | 6,782 SH | SOLE |
| CAVALIER HOMES INC COM | EQUITY | 149507105 | 3121 | 594500 SH | Sole |
| CAVALRY BANCORP INC | EQUITY | 149547101 | 44 | 2,614 SH | SOLE |
| CB BANCSHARES INC HAWA | EQUITY | 124785106 | 157 | 2,242 SH | SOLE |
| CBL & ASSOC PPTYS INC COM | EQUITY | 124830100 | 413 | 6740 SH | Sole |
| CBL & ASSOCIATES PROPERTIES | EQUITY | 124830100 | 437 | 7,123 SH | SOLE |
| CBRL GROUP, INC. | EQUITY | 12489V106 | 2953 | 74,499 SH | SOLE |
| CCBT FINANCIAL COMPANIES INC | EQUITY | 12500Q102 | 1758 | 47,707 SH | SOLE |
| CCC INFORMATION SERVICES | EQUITY | 12487Q109 | 114 | 6,318 SH | SOLE |
| C-COR ELECTRONICS, INC. | EQUITY | 125010108 | 225 | 16,076 SH | SOLE |
| CDI CORP. | EQUITY | 125071100 | 201 | 6,221 SH | SOLE |
| CDW CORP | EQUITY | 12512N105 | 8885 | 131,416 SH | SOLE |
| CEC ENTERTAINMENT, INC. | EQUITY | 125137109 | 622 | 17,914 SH | SOLE |
| CELERA GENOMICS GROU | EQUITY | 038020202 | 532 | 36,650 SH | SOLE |
| CELGENE CORP | EQUITY | 151020104 | 87 | 1,821 SH | SOLE |
| CELGENE CORP | EQUITY | 151020104 | 2383 | 50000 SH | DEFINED |
| CELL GENESYS, INC. | EQUITY | 150921104 | 214 | 17,733 SH | SOLE |
| CELL THERAPEUTICS, INC. | EQUITY | 150934107 | 135 | 15,914 SH | SOLE |
| CEMEX SA -SPONS ADR PART CER | EQUITY | 151290889 | 875 | 29,335 SH | SOLE |
| CEMIG CIA ENERG MG SPON ADR | EQUITY | 204409601 | 1378 | 78,815 SH | SOLE |
| CENDANT CORP | EQUITY | 151313103 | 26 | 1060 SH | DEFINED |
| CENDANT CORP. | EQUITY | 151313103 | 10551 | 432,590 SH | SOLE |
| CENTENE CORP DEL | EQUITY | 15135B101 | 273 | 8,920 SH | SOLE |
| CENTENE CORP DEL | EQUITY | 15135B101 | 6445 | 210700 SH | DEFINED |
| CENTENNIAL CELLULAR CORP. | EQUITY | 15133V208 | 40 | 5,890 SH | SOLE |
| CENTER BANCORP INC | EQUITY | 151408101 | 61 | 3,838 SH | SOLE |

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| CENTER FINANCIAL CORP | EQUITY | 15146E102 | 75 | 4,714 | SH | SOLE |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 1742 | 152,441 | SH | SOLE |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 4 | 330 | SH | DEFINED |
| CENTERPOINT PPTYS TRUST | EQUITY | 151895109 | 422 | 5120 | SH | Sole |
| CENTERPOINT PROPERTIES CORP. | EQUITY | 151895109 | 455 | 5,521 | SH | SOLE |
| CENTEX CORP | EQUITY | 152312104 | 8 | 140 | SH | DEFINED |
| CENTEX CORP. | EQUITY | 152312104 | 2999 | 55,470 | SH | SOLE |
| CENTILLIUM COMMUNICATIONS | EQUITY | 152319109 | 72 | 15,934 | SH | SOLE |
| CENTRAL COAST BANCORP | EQUITY | 153145107 | 84 | 4,581 | SH | SOLE |
| CENTRAL EURO DISTRIBUTION CP | EQUITY | 153435102 | 115 | 3,549 | SH | SOLE |
| CENTRAL GARDEN & PET C | EQUITY | 153527106 | 290 | 8,061 | SH | SOLE |
| CENTRAL PACIFIC FINANCIAL CO | EQUITY | 154760102 | 218 | 7,324 | SH | SOLE |
| CENTRAL PARKING CORP. | EQUITY | 154785109 | 188 | 9,376 | SH | SOLE |
| CENTRAL VT PUB SVC CORP COM | EQUITY | 155771108 | 136 | 6,035 | SH | SOLE |
| CENTURY ALUMINUM CO. | EQUITY | 156431108 | 178 | 6,291 | SH | SOLE |
| CENTURY BANCORP INC | EQUITY | 156432106 | 54 | 1,639 | SH | SOLE |
| CENTURY BUSINESS SERVICES | EQUITY | 156490104 | 183 | 37,175 | SH | SOLE |
| CENTURYTEL INC | EQUITY | 156700106 | 4 | 160 | SH | DEFINED |
| CENTURYTEL, INC. | EQUITY | 156700106 | 1772 | 64,448 | SH | SOLE |
| CEPHALON INC | EQUITY | 156708109 | 5022 | 87,603 | SH | SOLE |
| CEPHALON INC | EQUITY | 156708109 | 8717 | 152100 | SH | DEFINED |
| CEPHEID | EQUITY | 15670R107 | 149 | 15,951 | SH | SOLE |
| CERADYNE INC | EQUITY | 156710105 | 153 | 4,229 | SH | SOLE |
| CERIDIAN CORP | EQUITY | 156779100 | 4418 | 224,174 | SH | SOLE |
| CERNER CORP | EQUITY | 156782104 | 651 | 14,444 | SH | SOLE |
| CERTEGY INC | EQUITY | 156880106 | 3384 | 96,642 | SH | SOLE |
| CERUS CORP. | EQUITY | 157085101 | 25 | 7,440 | SH | SOLE |
| CEVA INC | EQUITY | 157210105 | 73 | 7,751 | SH | SOLE |
| CFS BANCORP, INC. | EQUITY | 12525D102 | 72 | 4,905 | SH | SOLE |
| CH ENERGY GROUP INC. | EQUITY | 12541M102 | 359 | 7,313 | SH | SOLE |
| CHAMPION ENTERPRISES COM | EQUITY | 158496109 | 8072 | 761520 | SH | Sole |
| CHAMPION ENTERPRISES, INC. | EQUITY | 158496109 | 283 | 26,706 | SH | SOLE |
| CHARLES RIVER ASSOCIAT | EQUITY | 159852102 | 134 | 4,082 | SH | SOLE |
| CHARLES RIVER LABORATORIES | EQUITY | 159864107 | 2946 | 68,753 | SH | SOLE |
| CHARLES SCHWAB CORP. | EQUITY | 808513105 | 6937 | 597,470 | SH | SOLE |
| CHARLOTTE RUSSE HOLDING INC | EQUITY | 161048103 | 106 | 5,787 | SH | SOLE |
| CHARMING SHOPPES, INC. | EQUITY | 161133103 | 403 | 51,770 | SH | SOLE |
| CHARTER COMMUNICATIONS INC CLASS A | EQUITY | 16117M107 | 625 | 132,341 | SH | SOLE |
| CHARTER FINL CORP WEST | EQUITY | 16122M100 | 80 | 2,023 | SH | SOLE |
| CHARTER MUNICIPAL MORTGAGE ACC | EQUITY | 160908109 | 3655 | 147,511 | SH | SOLE |
| CHARTER ONE FINANCIAL INC. | EQUITY | 160903100 | 3528 | 99,780 | SH | SOLE |
| CHARTER ONE FINL INC | EQUITY | 160903100 | 8 | 240 | SH | DEFINED |
| CHATTEM INC | EQUITY | 162456107 | 186 | 7,238 | SH | SOLE |
| CHECK POINT SOFTWARE TECH | EQUITY | M22465104 | 427 | 18,780 | SH | SOLE |
| CHECKFREE HOLDINGS CORP. | EQUITY | 162813109 | 3532 | 119,898 | SH | SOLE |
| CHECKPOINT SYSTEMS, INC. | EQUITY | 162825103 | 328 | 17,374 | SH | SOLE |
| CHEESECAKE FACTORY | EQUITY | 163072101 | 3581 | 77,689 | SH | SOLE |
| CHELSEA PPTY GROUP INC COM | EQUITY | 163421100 | 610 | 9690 | SH | Sole |
| CHELSEA PROPERTY GROUP INC. | EQUITY | 163421100 | 653 | 10,375 | SH | SOLE |
| CHEMICAL FINANCIAL CORP. | EQUITY | 163731102 | 431 | 12,046 | SH | SOLE |
| CHEROKEE INC DEL NEW | EQUITY | 16444H102 | 74 | 3,148 | SH | SOLE |
| CHESAPEAKE CORP. | EQUITY | 165159104 | 174 | 7,298 | SH | SOLE |
| CHESAPEAKE ENERGY CORP. | EQUITY | 165167107 | 59 | 4,373 | SH | SOLE |
| CHESAPEAKE UTILITIES CORP | EQUITY | 165303108 | 73 | 2,846 | SH | SOLE |
| CHEVRONTEXACO CORP | EQUITY | 166764100 | 40987 | 466,930 | SH | SOLE |
| CHEVRONTEXACO CORP | EQUITY | 166764100 | 108 | 1228 | SH | DEFINED |
| CHICAGO BRIDGE & IRON N Y REGI | EQUITY | 167250109 | 9694 | 348326 | SH | Sole |
| CHICAGO MERCANTILE EXCHANGE | EQUITY | 167760107 | 10 | 106 | SH | SOLE |

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|--------------------------------------|--------|-----------|--------|-----------|----|---------|
| CHICAGO PIZZA & BREWER | EQUITY | 167889104 | 72 | 5,495 | SH | SOLE |
| CHICOS FAS INC | EQUITY | 168615102 | 5624 | 121200 | SH | DEFINED |
| CHICOS'S FAS INC. | EQUITY | 168615102 | 6078 | 130,998 | SH | SOLE |
| CHILDREN'S PLACE, INC. | EQUITY | 168905107 | 198 | 6,395 | SH | SOLE |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 2495 | 169,870 | SH | SOLE |
| CHINA PETROLEUM & CHEM-ADR | EQUITY | 16941R108 | 1704 | 44,490 | SH | SOLE |
| CHIPPAC INC | EQUITY | 169657103 | 590 | 74,637 | SH | SOLE |
| CHIQUITA BRANDS INTL | EQUITY | 170032809 | 366 | 17,541 | SH | SOLE |
| CHIRON CORP | EQUITY | 170040109 | 8 | 190 | SH | DEFINED |
| CHIRON CORP. | EQUITY | 170040109 | 4571 | 103,866 | SH | SOLE |
| CHITTENDEN CORP. | EQUITY | 170228100 | 568 | 17,204 | SH | SOLE |
| CHOICE HOTELS INTL INC. | EQUITY | 169905106 | 448 | 10,015 | SH | SOLE |
| CHOICEPOINT INC. | EQUITY | 170388102 | 5000 | 131,465 | SH | SOLE |
| CHOLESTECH CORP | EQUITY | 170393102 | 61 | 6,947 | SH | SOLE |
| CHRISTOPHER & BANKS CORPORATIO | EQUITY | 171046105 | 379 | 17,952 | SH | SOLE |
| CHRONIMED INC | EQUITY | 171164106 | 50 | 6,385 | SH | SOLE |
| CHUBB CORP | EQUITY | 171232101 | 13 | 190 | SH | DEFINED |
| Chubb Corp Com Stk USD1 | EQUITY | 171232101 | 1631 | 23,450 | SH | SOLE |
| CHUBB CORP. | EQUITY | 171232101 | 39435 | 567,090 | SH | SOLE |
| CHURCH & DWIGHT CO., INC. | EQUITY | 171340102 | 2664 | 61,505 | SH | SOLE |
| CHURCHILL DOWNS, INC. | EQUITY | 171484108 | 118 | 3,046 | SH | SOLE |
| CIA ANONIMA TELEF DE VEN-ADR (CANTV) | EQUITY | 204421101 | 784 | 40,000 | SH | SOLE |
| CIBER, INC. | EQUITY | 17163B102 | 287 | 26,069 | SH | SOLE |
| CIENA CORP | EQUITY | 171779101 | 2 | 500 | SH | DEFINED |
| CIENA CORP. | EQUITY | 171779101 | 1058 | 212,945 | SH | SOLE |
| CIGNA CORP | EQUITY | 125509109 | 8 | 140 | SH | DEFINED |
| CIGNA CORP. | EQUITY | 125509109 | 3836 | 64,989 | SH | SOLE |
| CIMA LABS | EQUITY | 171796105 | 230 | 7,314 | SH | SOLE |
| CIMAREX ENERGY CO | EQUITY | 171798101 | 613 | 21,221 | SH | SOLE |
| CINCINNATI BELL INC | EQUITY | 171871106 | 3448 | 847,220 | SH | SOLE |
| CINCINNATI FINANCIAL CORP. | EQUITY | 172062101 | 3103 | 71,410 | SH | SOLE |
| CINCINNATI FINL CORP | EQUITY | 172062101 | 7 | 170 | SH | DEFINED |
| CINERGY CORP | EQUITY | 172474108 | 8 | 190 | SH | DEFINED |
| CINERGY CORP. | EQUITY | 172474108 | 3258 | 79,684 | SH | SOLE |
| CINTAS CORP | EQUITY | 172908105 | 8 | 180 | SH | DEFINED |
| CINTAS CORP. | EQUITY | 172908105 | 3992 | 91,787 | SH | SOLE |
| CIPHERGEN BIOSYSTEMS INC | EQUITY | 17252Y104 | 97 | 11,537 | SH | SOLE |
| CIRCOR INTERNATIONAL, INC. | EQUITY | 17273K109 | 142 | 6,296 | SH | SOLE |
| CIRCUIT CITY STORES INC | EQUITY | 172737108 | 3 | 230 | SH | DEFINED |
| CIRCUIT CITY STORES, INC. | EQUITY | 172737108 | 1058 | 93,589 | SH | SOLE |
| CIRRUS LOGIC, INC. | EQUITY | 172755100 | 268 | 35,307 | SH | SOLE |
| CISCO SYS INC | EQUITY | 17275R102 | 27347 | 1162735 | SH | DEFINED |
| Cisco Systems Inc Com Stk | EQUITY | 17275R102 | 129757 | 5,505,180 | SH | SOLE |
| CIT GROUP INC | EQUITY | 125581108 | 12418 | 326,355 | SH | SOLE |
| CIT GROUP INC NEW | EQUITY | 125581108 | 11388 | 299300 | SH | DEFINED |
| CITIGROUP INC | EQUITY | 172967101 | 235714 | 4,559,256 | SH | SOLE |
| CITIGROUP INC | EQUITY | 172967101 | 52302 | 1024083 | SH | DEFINED |
| CITIZENS BANKING CORP. | EQUITY | 174420109 | 723 | 22,170 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 4 | 300 | SH | DEFINED |
| CITIZENS COMMUNICATIONS INC | EQUITY | 17453B101 | 1645 | 127,160 | SH | SOLE |
| CITIZENS FIRST BANCORP | EQUITY | 17461R106 | 106 | 4,369 | SH | SOLE |
| CITIZENS INC | EQUITY | 174740100 | 109 | 14,599 | SH | SOLE |
| CITIZENS SOUTH BANKING CORP | EQUITY | 176682102 | 62 | 4,553 | SH | SOLE |
| CITRIX SYS INC | EQUITY | 177376100 | 4 | 170 | SH | DEFINED |
| CITRIX SYSTEMS, INC. | EQUITY | 177376100 | 1925 | 89,050 | SH | SOLE |
| CITY HOLDING CO. | EQUITY | 177835105 | 293 | 8,484 | SH | SOLE |
| CITY NATIONAL CORP. | EQUITY | 178566105 | 4399 | 73,441 | SH | SOLE |
| CITYBANK | EQUITY | 17770A109 | 140 | 4,095 | SH | SOLE |

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| CK WITCO CORP | EQUITY | 227116100 | 1422 | 222,856 | SH | SOLE |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 238 | 24,033 | SH | SOLE |
| CLAIRE'S STORES, INC. | EQUITY | 179584107 | 3069 | 147,248 | SH | SOLE |
| CLARCOR, INC. | EQUITY | 179895107 | 562 | 12,727 | SH | SOLE |
| CLARK INC | EQUITY | 181457102 | 135 | 7,966 | SH | SOLE |
| CLAYTON WILLIAMS ENERGY, INC. | EQUITY | 969490101 | 61 | 1,755 | SH | SOLE |
| CLEAN HARBORS INC | EQUITY | 184496107 | 29 | 3,969 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIO | EQUITY | 184502102 | 27 | 640 | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 58766 | 1,387,622 | SH | SOLE |
| CLECO CORP | EQUITY | 12561W105 | 428 | 22,468 | SH | SOLE |
| CLEVELAND CLIFFS INC | EQUITY | 185896107 | 4593 | 70200 | SH | DEFINED |
| CLEVELAND-CLIFFS, INC. | EQUITY | 185896107 | 304 | 4,640 | SH | SOLE |
| CLOROX CO | EQUITY | 189054109 | 11376 | 232584 | SH | DEFINED |
| CLOROX CO. | EQUITY | 189054109 | 4595 | 93,952 | SH | SOLE |
| CLOSURE MED CORP COM | EQUITY | 189093107 | 4760 | 173100 | SH | Sole |
| CLOSURE MEDICAL CORP. | EQUITY | 189093107 | 94 | 3,412 | SH | SOLE |
| CMGI INC. | EQUITY | 125750109 | 461 | 188,266 | SH | SOLE |
| CMS ENERGY CORP | EQUITY | 125896100 | 2 | 170 | SH | DEFINED |
| CMS ENERGY CORP. | EQUITY | 125896100 | 1316 | 147,031 | SH | SOLE |
| CNA FINANCIAL CORP | EQUITY | 126117100 | 10 | 353 | SH | SOLE |
| CNA SURETY CORP. | EQUITY | 12612L108 | 87 | 7,915 | SH | SOLE |
| CNB FINANCIAL CORP/PA | EQUITY | 126128107 | 81 | 1,861 | SH | SOLE |
| CNET NETWORKS INC | EQUITY | 12613R104 | 1343 | 130000 | SH | DEFINED |
| CNET NETWORKS INC. | EQUITY | 12613R104 | 531 | 51,380 | SH | SOLE |
| CNF INC. | EQUITY | 12612W104 | 2509 | 74,660 | SH | SOLE |
| COACH INC | EQUITY | 189754104 | 11512 | 280,848 | SH | SOLE |
| COACH INC | EQUITY | 189754104 | 7210 | 175900 | SH | DEFINED |
| COACH INC COM | EQUITY | 189754104 | 9399 | 229300 | SH | Sole |
| COACHMEN INDUSTRIES, INC. | EQUITY | 189873102 | 118 | 7,085 | SH | SOLE |
| COASTAL BANCORP INC | EQUITY | 19041P105 | 2002 | 48,422 | SH | SOLE |
| COASTAL FINL CORP DEL | EQUITY | 19046E105 | 97 | 5,977 | SH | SOLE |
| COBIZ INC | EQUITY | 190897108 | 86 | 4,207 | SH | SOLE |
| COCA COLA CO | EQUITY | 191216100 | 21633 | 430080 | SH | DEFINED |
| COCA COLA ENTERPRISES INC | EQUITY | 191219104 | 12 | 480 | SH | DEFINED |
| COCA COLA ENTERPRISES, INC. | EQUITY | 191219104 | 5672 | 234,669 | SH | SOLE |
| COCA-COLA BOTTLING CO. | EQUITY | 191098102 | 94 | 1,842 | SH | SOLE |
| COCA-COLA CO. | EQUITY | 191216100 | 110970 | 2,206,155 | SH | SOLE |
| COEUR D ALENE MINES ID COM | EQUITY | 192108108 | 10018 | 1431078 | SH | Sole |
| COEUR D'ALENE MINES CORP | EQUITY | 192108108 | 735 | 105,049 | SH | SOLE |
| COGNEX CORP COM | EQUITY | 192422103 | 21273 | 639786 | SH | Sole |
| COGNEX CORP. | EQUITY | 192422103 | 571 | 17,164 | SH | SOLE |
| COGNIZANT TECH SOLUTION | EQUITY | 192446102 | 4348 | 96,096 | SH | SOLE |
| COGNOS INC | EQUITY | 19244C109 | 10576 | 340500 | SH | DEFINED |
| COHERENT, INC. | EQUITY | 192479103 | 394 | 14,971 | SH | SOLE |
| COHU, INC. | EQUITY | 192576106 | 201 | 10,692 | SH | SOLE |
| COINSTAR, INC | EQUITY | 19259P300 | 177 | 11,225 | SH | SOLE |
| COLDWATER CREEK, INC. | EQUITY | 193068103 | 128 | 6,017 | SH | SOLE |
| COLE NATIONAL CORP. CLASS A | EQUITY | 193290103 | 3154 | 142,907 | SH | SOLE |
| COLE, K. PRODUCTIONS, INC. CLASS A | EQUITY | 193294105 | 98 | 2,887 | SH | SOLE |
| Colgate | EQUITY | 194162103 | 2204 | 40000 | SH | DEFINED |
| COLGATE PALMOLIVE CO | EQUITY | 194162103 | 12503 | 226909 | SH | DEFINED |
| Colgate-Palmolive Co Com Stk USD1 | EQUITY | 194162103 | 41184 | 747,435 | SH | SOLE |
| COLLAGENEX | EQUITY | 19419B100 | 63 | 4,746 | SH | SOLE |
| COLLINS & AIKMAN CORP | EQUITY | 194830204 | 88 | 16,006 | SH | SOLE |
| COLONIAL BANCGROUP, INC. | EQUITY | 195493309 | 3527 | 190,625 | SH | SOLE |
| COLONIAL PPTYS TR COM SH BEN I | EQUITY | 195872106 | 238 | 5840 | SH | Sole |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872106 | 602 | 14,766 | SH | SOLE |
| COLUMBIA BANCORP | EQUITY | 197227101 | 87 | 2,790 | SH | SOLE |

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| COLUMBIA BANCORP/OR | EQUITY | 197231103 | 63 | 3,852 | SH | SOLE |
| COLUMBIA BANKING SYSTEM, INC | EQUITY | 197236102 | 194 | 6,932 | SH | SOLE |
| COLUMBIA LABORATORIES, INC. | EQUITY | 197779101 | 83 | 16,788 | SH | SOLE |
| COLUMBIA SPORTSWEAR | EQUITY | 198516106 | 16 | 295 | SH | SOLE |
| COMCAST CORP NEW | EQUITY | 20030N101 | 98 | 3407 | SH | DEFINED |
| COMCAST CORP-CL A | EQUITY | 20030N101 | 34350 | 1,194,380 | SH | SOLE |
| COMERICA INC | EQUITY | 200340107 | 10 | 190 | SH | DEFINED |
| COMERICA, INC. | EQUITY | 200340107 | 6453 | 118,800 | SH | SOLE |
| COMMERCE BANCORP INC | EQUITY | 200519106 | 7497 | 113,791 | SH | SOLE |
| COMMERCE BANCSHARES | EQUITY | 200525103 | 52 | 1,096 | SH | SOLE |
| COMMERCE GROUP, INC. | EQUITY | 200641108 | 567 | 11,816 | SH | SOLE |
| COMMERCIAL BANKSHARES INC/FL | EQUITY | 201607108 | 59 | 2,157 | SH | SOLE |
| COMMERCIAL FEDERAL CORP. | EQUITY | 201647104 | 626 | 22,679 | SH | SOLE |
| COMMERCIAL METALS CO. | EQUITY | 201723103 | 408 | 12,806 | SH | SOLE |
| COMMERCIAL NET LEASE COM | EQUITY | 202218103 | 218 | 11040 | SH | Sole |
| COMMERCIAL NET LEASE REALTY | EQUITY | 202218103 | 1454 | 73,615 | SH | SOLE |
| COMMONWEALTH EDISON | EQUITY | 30161N101 | 10226 | 148,480 | SH | SOLE |
| COMMONWEALTH TELEPHONE ENT. | EQUITY | 203349105 | 452 | 11,033 | SH | SOLE |
| COMMSCOPE INC. | EQUITY | 203372107 | 1902 | 114,230 | SH | SOLE |
| COMMUNITY BANK OF NORTH VIRG | EQUITY | 203566104 | 36 | 2,099 | SH | SOLE |
| COMMUNITY BANK SYSTEM, INC. | EQUITY | 203607106 | 293 | 6,328 | SH | SOLE |
| COMMUNITY BANKS INC | EQUITY | 203628102 | 155 | 4,953 | SH | SOLE |
| COMMUNITY FIRST BANKSHARES | EQUITY | 203902101 | 597 | 18,582 | SH | SOLE |
| COMMUNITY HEALTH SYS | EQUITY | 203668108 | 4092 | 147,026 | SH | SOLE |
| COMMUNITY TRUST BANCORP | EQUITY | 204149108 | 225 | 6,833 | SH | SOLE |
| COMPANHIA DE BEBIDAS-PR ADR | EQUITY | 20441W203 | 2179 | 108,930 | SH | SOLE |
| Compania Telecomunicaciones Chile ADR | EQUITY | 204449300 | 501 | 33,500 | SH | SOLE |
| COMPASS BANCSHARES, INC. | EQUITY | 20449H109 | 7581 | 182,799 | SH | SOLE |
| COMPUCOM SYS INC | EQUITY | 204780100 | 67 | 12,126 | SH | SOLE |
| COMPUCREDIT CORPORATION | EQUITY | 20478N100 | 144 | 6,799 | SH | SOLE |
| COMPUTER ASSOC INTL INC | EQUITY | 204912109 | 16 | 610 | SH | DEFINED |
| COMPUTER ASSOCIATES INT'L. | EQUITY | 204912109 | 6708 | 249,730 | SH | SOLE |
| COMPUTER HORIZONS CORP | EQUITY | 205908106 | 67 | 15,467 | SH | SOLE |
| COMPUTER NETWORK TECHNOLOGY | EQUITY | 204925101 | 110 | 13,774 | SH | SOLE |
| COMPUTER PROGRAMS & SY | EQUITY | 205306103 | 60 | 3,168 | SH | SOLE |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 8 | 190 | SH | DEFINED |
| COMPUTER SCIENCES CORP. | EQUITY | 205363104 | 3939 | 97,675 | SH | SOLE |
| COMPUWARE CORP | EQUITY | 205638109 | 3 | 410 | SH | DEFINED |
| COMPUWARE CORP. | EQUITY | 205638109 | 1410 | 190,280 | SH | SOLE |
| COMSTOCK RESOURCES, INC. | EQUITY | 205768203 | 307 | 15,440 | SH | SOLE |
| COMTECH TELECOMMUNICATIONS | EQUITY | 205826209 | 168 | 7,234 | SH | SOLE |
| CONVERSE TECHNOLOGY COM PAR \$0 | EQUITY | 205862402 | 5008 | 276100 | SH | Sole |
| CONVERSE TECHNOLOGY INC | EQUITY | 205862402 | 4 | 210 | SH | DEFINED |
| CONVERSE TECHNOLOGY, INC. | EQUITY | 205862402 | 1838 | 101,312 | SH | SOLE |
| CONAGRA INC | EQUITY | 205887102 | 11623 | 595980 | SH | DEFINED |
| CONAGRA, INC. | EQUITY | 205887102 | 6212 | 230,590 | SH | SOLE |
| CONCEPTUS INC | EQUITY | 206016107 | 106 | 8,834 | SH | SOLE |
| CONCORD CAMERA CORP. | EQUITY | 206156101 | 78 | 12,432 | SH | SOLE |
| CONCORD COMMUNICATIONS | EQUITY | 206186108 | 122 | 8,317 | SH | SOLE |
| CONCORD COMMUNICATIONS COM | EQUITY | 206186108 | 2517 | 174700 | SH | Sole |
| CONCUR TECHNOLOGIES INC | EQUITY | 206708109 | 131 | 11,691 | SH | SOLE |
| CONCURRENT COMPUTER | EQUITY | 206710204 | 109 | 31,686 | SH | SOLE |
| CONEXANT SYSTEMS INC. | EQUITY | 207142100 | 1292 | 210,791 | SH | SOLE |
| CONMED CORP. | EQUITY | 207410101 | 437 | 14,789 | SH | SOLE |
| CONNECTICUT BANCSHARES INC | EQUITY | 207540105 | 6156 | 118,400 | SH | SOLE |
| CONNECTICUT WATER SVC INC | EQUITY | 207797101 | 116 | 4,067 | SH | SOLE |
| CONNETICS CORP | EQUITY | 208192104 | 317 | 14,402 | SH | SOLE |
| ConocoPhillips | EQUITY | 20825C104 | 1745 | 25000 | SH | DEFINED |

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| CONOCOPHILLIPS | EQUITY | 20825C104 | 50 | 720 | SH | DEFINED |
| CONOCOPHILLIPS PETROLEUM CO | EQUITY | 20825C104 | 52101 | 746,321 | SH | SOLE |
| CONS TOMOKA LAND CO-FLORIDA | EQUITY | 210226106 | 107 | 2,872 | SH | SOLE |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 14 | 506 | SH | SOLE |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 11 | 240 | SH | DEFINED |
| CONSOLIDATED EDISON, INC. | EQUITY | 209115104 | 18144 | 411,418 | SH | SOLE |
| CONSOLIDATED GRAPHICS, INC. | EQUITY | 209341106 | 221 | 5,744 | SH | SOLE |
| CONSTELLATION BRANDS | EQUITY | 21036P108 | 5091 | 158,598 | SH | SOLE |
| CONSTELLATION ENERGY GROUP | EQUITY | 210371100 | 7 | 180 | SH | DEFINED |
| CONSTELLATION ENERGY GRUOP INC | EQUITY | 210371100 | 2990 | 74,855 | SH | SOLE |
| CONTINENTAL AIRLS INC COM CL B | EQUITY | 210795308 | 430 | 34,283 | SH | SOLE |
| CONVERA CORP. | EQUITY | 211919105 | 24 | 6,590 | SH | SOLE |
| CONVERGYS CORP | EQUITY | 212485106 | 975 | 64,171 | SH | SOLE |
| CONVERGYS CORP | EQUITY | 212485106 | 2 | 160 | SH | DEFINED |
| COOPER CAMERON CORP. | EQUITY | 216640102 | 4889 | 110,997 | SH | SOLE |
| COOPER COMPANIES, INC. | EQUITY | 216648402 | 859 | 15,903 | SH | SOLE |
| COOPER COS INC COM NEW | EQUITY | 216648402 | 20459 | 378866 | SH | Sole |
| COOPER INDUSTRIES INC CL A | EQUITY | G24182100 | 2260 | 39,520 | SH | SOLE |
| COOPER INDUSTRIES LTD | EQUITY | G24182100 | 3053 | 53400 | SH | DEFINED |
| COOPER TIRE & RUBBER CO | EQUITY | 216831107 | 1317 | 65,363 | SH | SOLE |
| COOPER TIRE + RUBR CO | EQUITY | 216831107 | 2 | 90 | SH | DEFINED |
| COORS ADOLPH CLASS B | EQUITY | 217016104 | 1133 | 16,307 | SH | SOLE |
| COORS ADOLPH CO | EQUITY | 217016104 | 3 | 50 | SH | DEFINED |
| COPART, INC. | EQUITY | 217204106 | 3623 | 166,743 | SH | SOLE |
| CORINTHIAN COLLEGES COM | EQUITY | 218868107 | 4766 | 144160 | SH | Sole |
| CORINTHIAN COLLEGES INC | EQUITY | 218868107 | 4457 | 135,014 | SH | SOLE |
| CORIXA CORP. | EQUITY | 21887F100 | 148 | 23,077 | SH | SOLE |
| CORN PRODUCTS INTERNATIONAL | EQUITY | 219023108 | 738 | 18,460 | SH | SOLE |
| CORNELL COMPANIES INC | EQUITY | 219141108 | 73 | 6,288 | SH | SOLE |
| CORNERSTONE REALITY INCOME | EQUITY | 21922V102 | 397 | 42,497 | SH | SOLE |
| CORNERSTONE RLTY INCME COM | EQUITY | 21922V102 | 120 | 12830 | SH | Sole |
| CORNING INC | EQUITY | 219350105 | 22981 | 2055510 | SH | DEFINED |
| CORNING, INC. | EQUITY | 219350105 | 6761 | 604,743 | SH | SOLE |
| CORP EXEC BOARD CO. | EQUITY | 21988R102 | 42 | 892 | SH | SOLE |
| CORPORATE EXEC BRD CO COM | EQUITY | 21988R102 | 22679 | 482522 | SH | Sole |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 22002T108 | 531 | 21,231 | SH | SOLE |
| CORRECTIONAL PROPERTIES TRUST | EQUITY | 22025E104 | 238 | 7,723 | SH | SOLE |
| CORRECTIONS CORP. OF AMERICA | EQUITY | 22025Y407 | 632 | 17,739 | SH | SOLE |
| CORRECTIONS CP AM NEW COM NEW | EQUITY | 22025Y407 | 2745 | 77100 | SH | Sole |
| CORUS BANKSHARES, INC. | EQUITY | 220873103 | 318 | 7,890 | SH | SOLE |
| CORVEL CORP. | EQUITY | 221006109 | 120 | 3,313 | SH | SOLE |
| CORVIS CORP | EQUITY | 221009103 | 345 | 179,621 | SH | SOLE |
| COST PLUS, INC. | EQUITY | 221485105 | 451 | 10,797 | SH | SOLE |
| COSTAR GROUP INC COM | EQUITY | 22160N109 | 2416 | 65500 | SH | Sole |
| COSTAR GROUP, INC. | EQUITY | 22160N109 | 277 | 7,519 | SH | SOLE |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 8094 | 215,210 | SH | SOLE |
| COSTCO WHSL CORP NEW | EQUITY | 22160K105 | 18 | 480 | SH | DEFINED |
| COUNTRYWIDE FINANCIAL | EQUITY | 222372104 | 7849 | 81,844 | SH | SOLE |
| COUNTRYWIDE FINL CORP | EQUITY | 222372104 | 19 | 193 | SH | DEFINED |
| COURIER CORP | EQUITY | 222660102 | 129 | 2,880 | SH | SOLE |
| COURTYARD BY MARRIOTT II | EQUITY | 44107P104 | 972 | 76,034 | SH | SOLE |
| COUSINS PPTYS INC COM | EQUITY | 222795106 | 355 | 10840 | SH | Sole |
| COUSINS PROPERTIES, INC. | EQUITY | 222795106 | 378 | 11,543 | SH | SOLE |
| COVANCE INC | EQUITY | 222816100 | 3158 | 91700 | SH | DEFINED |
| COVANCE INC COM | EQUITY | 222816100 | 10244 | 297456 | SH | Sole |
| COVANCE INC. | EQUITY | 222816100 | 4282 | 124,325 | SH | SOLE |
| COVANSYS CORP COM | EQUITY | 22281W103 | 2556 | 220700 | SH | Sole |
| COVENANT TRANSPORT INC CLASS A | EQUITY | 22284P105 | 67 | 3,734 | SH | SOLE |

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|-------------------------------------|--------|-----------|-------|---------|----|---------|
| COVENTRY HEALTH CARE, INC. | EQUITY | 222862104 | 8136 | 192,203 | SH | SOLE |
| COX COMMUNICATIONS, INC. CLASS A | EQUITY | 224044107 | 750 | 23,740 | SH | SOLE |
| COX RADIO INC-CL A | EQUITY | 224051102 | 14 | 642 | SH | SOLE |
| CPI CORP. | EQUITY | 125902106 | 79 | 4,139 | SH | SOLE |
| CRANE CO | EQUITY | 224399105 | 3 | 80 | SH | DEFINED |
| CRANE CO. | EQUITY | 224399105 | 4165 | 126,202 | SH | SOLE |
| CRAWFORD & CO. CLASS B | EQUITY | 224633107 | 28 | 5,484 | SH | SOLE |
| CRAY INC | EQUITY | 225223106 | 236 | 35,638 | SH | SOLE |
| CREDIT ACCEPTANCE CORP. | EQUITY | 225310101 | 125 | 6,591 | SH | SOLE |
| CREE INC | EQUITY | 225447101 | 2464 | 110,837 | SH | SOLE |
| CRESCENT REAL ESTATE COM | EQUITY | 225756105 | 397 | 22120 | SH | Sole |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 423 | 23,522 | SH | SOLE |
| CRIIMI MAE INC | EQUITY | 226603504 | 70 | 6,309 | SH | SOLE |
| CROSS COUNTRY HEALTHCARE INC | EQUITY | 227483104 | 167 | 9,997 | SH | SOLE |
| CROSS TIMBERS RLTY TR | EQUITY | 22757R109 | 13 | 442 | SH | DEFINED |
| CROSSTEX ENERGY INC COM | EQUITY | 22765Y104 | 5368 | 127800 | SH | Sole |
| CROWN CASTLE INTERNATIONAL | EQUITY | 228227104 | 19 | 1,535 | SH | SOLE |
| CROWN HOLDINGS INC | EQUITY | 228368106 | 782 | 83,900 | SH | SOLE |
| CROWN MEDIA HOLDINGS-CLASS A | EQUITY | 228411104 | 52 | 6,399 | SH | SOLE |
| CRYOLIFE INC. | EQUITY | 228903100 | 50 | 8,329 | SH | SOLE |
| CSG SYSTEMS INTERNATIONAL, INC | EQUITY | 126349109 | 1794 | 104,409 | SH | SOLE |
| CSK AUTO CORP | EQUITY | 125965103 | 310 | 17,113 | SH | SOLE |
| CSS INDUSTRIES, INC. | EQUITY | 125906107 | 79 | 2,367 | SH | SOLE |
| CSX CORP. | EQUITY | 126408103 | 4246 | 140,186 | SH | SOLE |
| CSX CORP | EQUITY | 126408103 | 21 | 640 | SH | DEFINED |
| CT COMMUNICATION | EQUITY | 126426402 | 124 | 8,961 | SH | SOLE |
| CTI MOLECULAR IMAGING INC | EQUITY | 22943D105 | 183 | 12,522 | SH | SOLE |
| CTS CORP. | EQUITY | 126501105 | 228 | 17,458 | SH | SOLE |
| CUBIC CORP. | EQUITY | 229669106 | 208 | 8,002 | SH | SOLE |
| CUBIST PHARMA INC | EQUITY | 229678107 | 182 | 19,777 | SH | SOLE |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678107 | 2156 | 576300 | SH | DEFINED |
| CULLEN/FROST BANKERS | EQUITY | 229899109 | 3326 | 77,778 | SH | SOLE |
| CUMMINS INC | EQUITY | 231021106 | 5602 | 95850 | SH | DEFINED |
| CUMMINS INC. | EQUITY | 231021106 | 1108 | 18,953 | SH | SOLE |
| CUMULUS MEDIA INC | EQUITY | 231082108 | 768 | 38400 | SH | DEFINED |
| CUMULUS MEDIA INC CL A | EQUITY | 231082108 | 23097 | 1155451 | SH | Sole |
| CUMULUS MEDIA, INC. | EQUITY | 231082108 | 435 | 21,747 | SH | SOLE |
| CUNO, INC. | EQUITY | 126583103 | 334 | 7,455 | SH | SOLE |
| CURAGEN CORP | EQUITY | 23126R101 | 136 | 21,863 | SH | SOLE |
| CURATIVE HEALTH SVCS I | EQUITY | 23126W100 | 73 | 5,418 | SH | SOLE |
| CURTISS-WRIGHT CORP. | EQUITY | 231561101 | 395 | 8,430 | SH | SOLE |
| CV THERAPEUTICS, INC. | EQUITY | 126667104 | 218 | 14,433 | SH | SOLE |
| CVB FINANCIAL CORP | EQUITY | 126600105 | 387 | 18,640 | SH | SOLE |
| CVS CORP. | EQUITY | 126650100 | 6162 | 174,570 | SH | SOLE |
| CYBERGUARD CORP | EQUITY | 231910100 | 54 | 5,511 | SH | SOLE |
| CYBERONICS | EQUITY | 23251P102 | 245 | 10,240 | SH | SOLE |
| CYMER INC | EQUITY | 232572107 | 3313 | 85800 | SH | DEFINED |
| CYMER, INC. | EQUITY | 232572107 | 715 | 18,515 | SH | SOLE |
| CYPRESS BIOSCIENCES INC | EQUITY | 232674507 | 1428 | 125000 | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP. | EQUITY | 232806109 | 3698 | 180,672 | SH | SOLE |
| CYTEC INDUSTRIES, INC. | EQUITY | 232820100 | 2091 | 58,779 | SH | SOLE |
| CYTYC CORP | EQUITY | 232946103 | 5462 | 245500 | SH | DEFINED |
| CYTYC CORPORATION | EQUITY | 232946103 | 4885 | 219,542 | SH | SOLE |
| D & E COMMUNICATIONSINC | EQUITY | 232860106 | 95 | 6,759 | SH | SOLE |
| D & K HEALTHCARE RES I | EQUITY | 232861104 | 66 | 6,417 | SH | SOLE |
| D.R. HORTON INC | EQUITY | 23331A109 | 12339 | 348,260 | SH | SOLE |
| DADE BEHRING HOLDINGS INC | EQUITY | 23342J206 | 913 | 20,518 | SH | SOLE |
| DANA CORP | EQUITY | 235811106 | 2676 | 134,748 | SH | SOLE |

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|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| DANA CORP | EQUITY | 235811106 | 3 | 160 | SH | DEFINED |
| DANAHER CORP | EQUITY | 235851102 | 15 | 160 | SH | DEFINED |
| DANAHER CORP. | EQUITY | 235851102 | 39620 | 424,334 | SH | SOLE |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 4 | 180 | SH | DEFINED |
| DARDEN RESTAURANTS, INC. | EQUITY | 237194105 | 1847 | 74,514 | SH | SOLE |
| DARLING INTERNATIONAL INC | EQUITY | 237266101 | 97 | 28,516 | SH | SOLE |
| DATASCOPE CORP. | EQUITY | 238113104 | 188 | 5,357 | SH | SOLE |
| DATASTREAM SYSTEMS | EQUITY | 238124101 | 63 | 8,820 | SH | SOLE |
| | | | | | | |
| DAVE & BUSTERS INC | EQUITY | 23833N104 | 85 | 5,654 | SH | SOLE |
| DAVITA INC | EQUITY | 23918K108 | 60 | 1,253 | SH | SOLE |
| DEAN FOODS CO | EQUITY | 242370104 | 7820 | 234,137 | SH | SOLE |
| DEB SHOPS, INC | EQUITY | 242728103 | 57 | 2,213 | SH | SOLE |
| DECODE GENETICS, INC | EQUITY | 243586104 | 250 | 23,501 | SH | SOLE |
| DEERE & CO COM | EQUITY | 244199105 | 901 | 13000 | SH | Sole |
| DEERE & CO. | EQUITY | 244199105 | 7242 | 104,480 | SH | SOLE |
| DEERE + CO | EQUITY | 244199105 | 123 | 1775 | SH | DEFINED |
| DEL LABS INC | EQUITY | 245091103 | 78 | 2,363 | SH | SOLE |
| DEL MONTE | EQUITY | 24522P103 | 41 | 3,652 | SH | SOLE |
| DELL INC | EQUITY | 24702R101 | 83948 | 2,496,965 | SH | SOLE |
| DELL INC | EQUITY | 24702R101 | 18226 | 542115 | SH | DEFINED |
| DELPHI CORP | EQUITY | 247126105 | 2479 | 248,847 | SH | SOLE |
| DELPHI CORP | EQUITY | 247126105 | 6 | 590 | SH | DEFINED |
| DELPHI FINANCIAL GROUP, INC., CLASS A | EQUITY | 247131105 | 529 | 12,594 | SH | SOLE |
| DELTA & PINE LAND CO. | EQUITY | 247357106 | 472 | 18,937 | SH | SOLE |
| DELTA AIR LINES INC | EQUITY | 247361108 | 1 | 140 | SH | DEFINED |
| DELTA AIR LINES, INC. | EQUITY | 247361108 | 1285 | 162,210 | SH | SOLE |
| DELTIC TIMBER CORP. | EQUITY | 247850100 | 174 | 4,913 | SH | SOLE |
| DELUXE CORP | EQUITY | 248019101 | 2 | 60 | SH | DEFINED |
| DELUXE CORP. | EQUITY | 248019101 | 1144 | 28,535 | SH | SOLE |
| DENBURY RESOURCES INC | EQUITY | 247916208 | 295 | 17,490 | SH | SOLE |
| DENDREON CORP | EQUITY | 24823Q107 | 1943 | 146,119 | SH | SOLE |
| DENDRITE INTERNATIONAL, INC. | EQUITY | 248239105 | 245 | 15,323 | SH | SOLE |
| DENTSPLY INTERNATIONAL INC. | EQUITY | 249030107 | 5543 | 125,050 | SH | SOLE |
| DEPARTMENT 56 INC | EQUITY | 249509100 | 93 | 6,308 | SH | SOLE |
| DEVELOPERS DIVERS RLTY COM | EQUITY | 251591103 | 778 | 19250 | SH | Sole |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 833 | 20,609 | SH | SOLE |
| DEVON ENERGY CORP. | EQUITY | 25179M103 | 5806 | 99,850 | SH | SOLE |
| DEVON ENERGY CORPORATION N | EQUITY | 25179M103 | 14 | 240 | SH | DEFINED |
| DEVRY, INC. | EQUITY | 251893103 | 3169 | 105,109 | SH | SOLE |
| DHB INDS INC | EQUITY | 23321E103 | 76 | 10,313 | SH | SOLE |
| DIAGNOSTIC PRODUCTS CORP. | EQUITY | 252450101 | 450 | 10,392 | SH | SOLE |
| DIAMOND OFFSHORE DRILLING | EQUITY | 25271C102 | 536 | 22,175 | SH | SOLE |
| DICKS SPORTING GOODS COM | EQUITY | 253393102 | 7733 | 133000 | SH | Sole |
| DICK'S SPORTING GOODS INC | EQUITY | 253393102 | 398 | 6,848 | SH | SOLE |
| DIEBOLD, INC. | EQUITY | 253651103 | 5265 | 109,409 | SH | SOLE |
| DIGENE CORP | EQUITY | 253752109 | 220 | 6,405 | SH | SOLE |
| DIGIMARC CORP | EQUITY | 253807101 | 66 | 5,374 | SH | SOLE |
| DIGITAL GENERATION SYSTEMS | EQUITY | 253921100 | 22 | 14,592 | SH | SOLE |
| DIGITAL INSIGHT | EQUITY | 25385P106 | 307 | 14,837 | SH | SOLE |
| DIGITAL INSIGHT CORP | EQUITY | 25385P106 | 2532 | 122200 | SH | DEFINED |
| DIGITAL RIV INC | EQUITY | 25388B104 | 326 | 13,862 | SH | SOLE |
| DIGITAL THINK INC | EQUITY | 25388M100 | 48 | 20,425 | SH | SOLE |
| DIGITALNET HLDGS INC COM | EQUITY | 25389B103 | 1224 | 60000 | SH | Sole |
| DIGITAS INC | EQUITY | 25388K104 | 87 | 8,433 | SH | SOLE |
| DIGITAS INC COM | EQUITY | 25388K104 | 20563 | 1998313 | SH | Sole |
| DILLARDS INC | EQUITY | 254067101 | 2 | 90 | SH | DEFINED |
| DILLARDS, INC. CLASS A | EQUITY | 254067101 | 1328 | 69,290 | SH | SOLE |
| DIME CMNTY BANCORP INC | EQUITY | 253922108 | 1068 | 52500 | SH | DEFINED |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| DIME COMMUNITY BANCSHARES | EQUITY | 253922108 | 317 | 15,563 | SH | SOLE |
| DIMON, INC. | EQUITY | 254394109 | 150 | 21,163 | SH | SOLE |
| DIODES INC | EQUITY | 254543101 | 69 | 3,169 | SH | SOLE |
| DIONEX CORP. | EQUITY | 254546104 | 445 | 8,426 | SH | SOLE |
| DISCOVERY LABORATORIES INC | EQUITY | 254668106 | 222 | 18,334 | SH | SOLE |
| DISCOVERY LABORATORIES INC | EQUITY | 254668106 | 610 | 50000 | SH | DEFINED |
| DISNEY WALT CO | EQUITY | 254687106 | 16220 | 649050 | SH | DEFINED |
| DITECH COMMUNICATIONS CORP | EQUITY | 25500M103 | 234 | 14,041 | SH | SOLE |
| DIVERSA CORP | EQUITY | 255064107 | 88 | 9,907 | SH | SOLE |
| | | | | | | |
| DJ ORTHOPEDICS INC | EQUITY | 23325G104 | 86 | 3,332 | SH | SOLE |
| DJ ORTHOPEDICS INC COM | EQUITY | 23325G104 | 1357 | 52500 | SH | Sole |
| DOBSON COMMUNICATIONS | EQUITY | 256069105 | 4279 | 1,480,638 | SH | SOLE |
| DOBSON COMMUNICATIONS CORP | EQUITY | 256069105 | 510 | 176316 | SH | DEFINED |
| DOLLAR GEN CORP | EQUITY | 256669102 | 7 | 350 | SH | DEFINED |
| DOLLAR GENERAL CORP. | EQUITY | 256669102 | 3803 | 198,055 | SH | SOLE |
| DOLLAR THRIFTY AUTOMOTIVE | EQUITY | 256743105 | 291 | 11,524 | SH | SOLE |
| DOLLAR TREE STORES INC. | EQUITY | 256747106 | 5618 | 182,047 | SH | SOLE |
| DOMINION HOMES INC | EQUITY | 257386102 | 72 | 1,901 | SH | SOLE |
| DOMINION RES INC VA NEW | EQUITY | 25746U109 | 23 | 350 | SH | DEFINED |
| DOMINION RESOURCES, INC. | EQUITY | 25746U109 | 8960 | 139,350 | SH | SOLE |
| DONALDSON CO., INC. | EQUITY | 257651109 | 3454 | 130,176 | SH | SOLE |
| DONEGAL GROUP INC-CL A | EQUITY | 257701201 | 35 | 1,770 | SH | SOLE |
| DONNELLEY R R + SONS CO | EQUITY | 257867101 | 7 | 220 | SH | DEFINED |
| DORAL FINANCIAL CORP. | EQUITY | 25811P100 | 69 | 1,969 | SH | SOLE |
| DORCHESTER MINERALS LP | EQUITY | 25820R105 | 75 | 4,200 | SH | SOLE |
| DOT HILL SYSTEMS CORP | EQUITY | 25848T109 | 182 | 18,095 | SH | SOLE |
| DOUBLECLICK INC | EQUITY | 258609304 | 24 | 2,095 | SH | SOLE |
| DOV PHARMACEUTICAL INC | EQUITY | 259858108 | 93 | 5,973 | SH | SOLE |
| DOVER CORP | EQUITY | 260003108 | 9 | 220 | SH | DEFINED |
| Dover Corp Com Stk USD1 | EQUITY | 260003108 | 44045 | 1,136,065 | SH | SOLE |
| DOVER DOWNS GAMING & ENTERTA | EQUITY | 260095104 | 46 | 4,279 | SH | SOLE |
| DOVER MOTORSPORTS INC | EQUITY | 260174107 | 28 | 7,361 | SH | SOLE |
| DOW CHEM CO | EQUITY | 260543103 | 1228 | 30480 | SH | DEFINED |
| Dow Chemical | EQUITY | 260543103 | 604 | 15000 | SH | DEFINED |
| DOW CHEMICAL CO. | EQUITY | 260543103 | 16079 | 399,190 | SH | SOLE |
| DOW JONES & CO., INC. | EQUITY | 260561105 | 2764 | 57,689 | SH | SOLE |
| DOW JONES + CO INC | EQUITY | 260561105 | 4 | 90 | SH | DEFINED |
| DOWNEY FINANCIAL CORP. | EQUITY | 261018105 | 21 | 395 | SH | SOLE |
| DPL, INC. | EQUITY | 233293109 | 3563 | 190,004 | SH | SOLE |
| DRESS BARN, INC. | EQUITY | 261570105 | 170 | 9,695 | SH | SOLE |
| DREW INDUSTRIES INC | EQUITY | 26168L205 | 111 | 3,158 | SH | SOLE |
| DREXLER TECHNOLOGY COR | EQUITY | 261876106 | 61 | 4,546 | SH | SOLE |
| DREYERS GRAND ICE CREAM | EQUITY | 261877104 | 1024 | 12,940 | SH | SOLE |
| DRILL QUIP | EQUITY | 262037104 | 52 | 3,168 | SH | SOLE |
| DRS TECHNOLOGIES INC | EQUITY | 23330X100 | 348 | 12,435 | SH | SOLE |
| DRUGSTORE.COM | EQUITY | 262241102 | 87 | 16,159 | SH | SOLE |
| DSP GROUP, INC. COM | EQUITY | 23332B106 | 361 | 14,006 | SH | SOLE |
| DST SYS INC DEL | EQUITY | 233326107 | 3900 | 86000 | SH | DEFINED |
| DST SYS INC DEL COM | EQUITY | 233326107 | 4476 | 98700 | SH | Sole |
| DST SYSTEMS INC | EQUITY | 233326107 | 5689 | 125,440 | SH | SOLE |
| DTE ENERGY CO | EQUITY | 233331107 | 7 | 180 | SH | DEFINED |
| DTE Energy CO. | EQUITY | 233331107 | 3109 | 75,545 | SH | SOLE |
| DTE Energy Company | EQUITY | 233331107 | 7201 | 175000 | SH | DEFINED |
| DU PONT E I DE NEMOURS + C | EQUITY | 263534109 | 10468 | 247930 | SH | DEFINED |
| DUANE READE, INC. | EQUITY | 263578106 | 272 | 16,029 | SH | SOLE |
| DUCOMMUN INC DEL | EQUITY | 264147109 | 79 | 3,401 | SH | SOLE |
| DUKE ENERGY CO | EQUITY | 264399106 | 21 | 950 | SH | DEFINED |
| DUKE ENERGY CORP. | EQUITY | 264399106 | 20617 | 912,260 | SH | SOLE |

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| DUKE REALTY | EQUITY | 264411505 | 1136 | 32,725 | SH | SOLE |
| DUKE REALTY CORP COM NEW | EQUITY | 264411505 | 1052 | 30310 | SH | Sole |
| DUN & BRADSTREET CORP NEW WI | EQUITY | 26483E100 | 5856 | 109,455 | SH | SOLE |
| DUPONT PHOTOMASKS | EQUITY | 26613X101 | 141 | 6,084 | SH | SOLE |
| DUQUESNE LIGHT HOLDINGS INC | EQUITY | 266233105 | 2995 | 153,566 | SH | SOLE |
| DURA AUTOMOTIVE SYSTEM | EQUITY | 265903104 | 102 | 7,779 | SH | SOLE |
| DURATEK INC | EQUITY | 26658Q102 | 62 | 3,893 | SH | SOLE |
| DURECT CORPORATION | EQUITY | 266605104 | 50 | 14,881 | SH | SOLE |
| DYAX CORP | EQUITY | 26746E103 | 772 | 75000 | SH | DEFINED |
| DYCOM INDUSTRIES, INC. | EQUITY | 267475101 | 2547 | 96,035 | SH | SOLE |
| | | | | | | |
| DYNACQ INTERNATIONAL INC | EQUITY | 26779V105 | 15 | 2,895 | SH | SOLE |
| DYNEGY INC NEW | EQUITY | 26816Q101 | 2 | 400 | SH | DEFINED |
| DYNEGY INC. | EQUITY | 26816Q101 | 661 | 166,912 | SH | SOLE |
| E TRADE FINL CORP | EQUITY | 269246104 | 1873 | 140300 | SH | DEFINED |
| E TRADE GROUP INC COM | EQUITY | 269246104 | 4699 | 352022 | SH | Sole |
| E*TRADE FINANCIAL CORP | EQUITY | 269246104 | 2189 | 163,979 | SH | SOLE |
| E.I. DU PONT DE NEMOURS AND CO | EQUITY | 263534109 | 19148 | 453,535 | SH | SOLE |
| E.PIHPANY, INC. | EQUITY | 26881V100 | 205 | 28,358 | SH | SOLE |
| EAGLE MATERIALS INC | EQUITY | 26969P108 | 557 | 9,466 | SH | SOLE |
| EARTHLINK INC | EQUITY | 270321102 | 532 | 59,936 | SH | SOLE |
| EAST WEST BANCORP | EQUITY | 27579R104 | 647 | 11,549 | SH | SOLE |
| EASTERN VIRGINIA BANKSHARES | EQUITY | 277196101 | 57 | 2,476 | SH | SOLE |
| EASTGROUP PROPERTIES, INC. | EQUITY | 277276101 | 492 | 13,853 | SH | SOLE |
| EASTMAN CHEM CO | EQUITY | 277432100 | 4 | 90 | SH | DEFINED |
| EASTMAN CHEMICAL CO. | EQUITY | 277432100 | 1961 | 45,955 | SH | SOLE |
| EASTMAN KODAK CO | EQUITY | 277461109 | 8 | 300 | SH | DEFINED |
| EASTMAN KODAK CO. | EQUITY | 277461109 | 3350 | 128,025 | SH | SOLE |
| EATON CORP | EQUITY | 278058102 | 9 | 160 | SH | DEFINED |
| EATON CORP. | EQUITY | 278058102 | 3819 | 67,971 | SH | SOLE |
| EATON VANCE CORP. | EQUITY | 278265103 | 3930 | 103,094 | SH | SOLE |
| EBAY INC | EQUITY | 278642103 | 15480 | 223280 | SH | DEFINED |
| EBAY, INC. | EQUITY | 278642103 | 33384 | 481,865 | SH | SOLE |
| ECHELON | EQUITY | 27874N105 | 163 | 14,425 | SH | SOLE |
| ECHOSTAR COMMUNICATIONS CO | EQUITY | 278762109 | 3602 | 109975 | SH | DEFINED |
| ECHOSTAR COMMUNICATIONS CORP. CLASS A | EQUITY | 278762109 | 644 | 19,650 | SH | SOLE |
| ECLIPSYS CORP. | EQUITY | 278856109 | 242 | 17,951 | SH | SOLE |
| ECOLAB INC | EQUITY | 278865100 | 8 | 280 | SH | DEFINED |
| ECOLAB, INC. | EQUITY | 278865100 | 5478 | 192,018 | SH | SOLE |
| ECOLLEGE COM COM | EQUITY | 27887E100 | 4143 | 198400 | SH | Sole |
| ECOLLEGE.COM INC | EQUITY | 27887E100 | 154 | 7,372 | SH | SOLE |
| EDISON INTERNATIONAL INC | EQUITY | 281020107 | 3518 | 144,835 | SH | SOLE |
| EDISON INTL | EQUITY | 281020107 | 9 | 350 | SH | DEFINED |
| EDO CORP | EQUITY | 281347104 | 190 | 7,897 | SH | SOLE |
| EDUCATION MANAGEMENT CORP. | EQUITY | 28139T101 | 3483 | 109,420 | SH | SOLE |
| EDUCATION MGMT CORP COM | EQUITY | 28139T101 | 16349 | 513649 | SH | Sole |
| EDWARDS LIFESCIENCES CP | EQUITY | 28176E108 | 2857 | 89,435 | SH | SOLE |
| EFUNDS CORP | EQUITY | 28224R101 | 391 | 23,836 | SH | SOLE |
| EGL INC. | EQUITY | 268484102 | 288 | 16,051 | SH | SOLE |
| EL PASO CORP | EQUITY | 28336L109 | 2081 | 292,684 | SH | SOLE |
| EL PASO CORP | EQUITY | 28336L109 | 5 | 670 | SH | DEFINED |
| EL PASO ELECTRIC CO. | EQUITY | 283677854 | 343 | 24,754 | SH | SOLE |
| ELECTRO RENT CORP. | EQUITY | 285218103 | 134 | 13,207 | SH | SOLE |
| ELECTRO SCIENTIFIC INDS IN | EQUITY | 285229100 | 1412 | 60000 | SH | DEFINED |
| ELECTRO SCIENTIFIC INDUSTRIES, | EQUITY | 285229100 | 334 | 14,199 | SH | SOLE |
| ELECTRONIC ARTS | EQUITY | 285512109 | 8686 | 161,635 | SH | SOLE |
| ELECTRONIC ARTS INC | EQUITY | 285512109 | 17 | 310 | SH | DEFINED |
| ELECTRONIC DATA SYS CORP N | EQUITY | 285661104 | 10 | 500 | SH | DEFINED |
| ELECTRONIC DATA SYSTEMS CORP. | EQUITY | 285661104 | 4146 | 214,254 | SH | SOLE |

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|------------------------------------|--------|-----------|-------|-----------|----|---------|
| ELECTRONICS BOUTIQUE HLDGS. CO | EQUITY | 286045109 | 202 | 6,892 | SH | SOLE |
| ELECTRONICS FOR IMAGING, INC. | EQUITY | 286082102 | 551 | 22,422 | SH | SOLE |
| ELI LILLY AND CO. | EQUITY | 532457108 | 35221 | 526,470 | SH | SOLE |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 164 | 7,787 | SH | SOLE |
| ELKCORP | EQUITY | 287456107 | 270 | 9,979 | SH | SOLE |
| E-LOAN INC | EQUITY | 26861P107 | 71 | 22,820 | SH | SOLE |
| EMBARCADERO TECHNOLOGIES INC | EQUITY | 290787100 | 90 | 7,057 | SH | SOLE |
| EMBRAER AIRCRAFT CORP ADR | EQUITY | 29081M102 | 3360 | 104,670 | SH | SOLE |
| EMC CORP | EQUITY | 268648102 | 22811 | 1676050 | SH | DEFINED |
| EMC CORP. | EQUITY | 268648102 | 14238 | 1,046,150 | SH | SOLE |
| EMC INS GROUP INC | EQUITY | 268664109 | 25 | 1,179 | SH | SOLE |
| EMCOR GROUP, INC. | EQUITY | 29084Q100 | 245 | 6,677 | SH | SOLE |
| EMERSON ELEC CO | EQUITY | 291011104 | 10471 | 174746 | SH | DEFINED |
| Emerson Electric | EQUITY | 291011104 | 1798 | 30000 | SH | DEFINED |
| EMERSON ELECTRIC CO. | EQUITY | 291011104 | 30943 | 516,410 | SH | SOLE |
| EMERSON RADIO CORP | EQUITY | 291087203 | 32 | 8,374 | SH | SOLE |
| EMMIS COMMUNICATIONS CORP | EQUITY | 291525103 | 721 | 30300 | SH | DEFINED |
| EMMIS COMMUNICATIONS CORP. CLASS A | EQUITY | 291525103 | 2496 | 104,842 | SH | SOLE |
| EMMIS COMMUNICTNS CORP CL A | EQUITY | 291525103 | 9513 | 399519 | SH | Sole |
| EMPIRE DISTRICT ELECTRIC CO. | EQUITY | 291641108 | 262 | 11,589 | SH | SOLE |
| EMPRESA NACIONAL DE ELEC ADR | EQUITY | 29244T101 | 1967 | 162,151 | SH | SOLE |
| EMS TECHNOLOGIES INC | EQUITY | 26873N108 | 104 | 5,439 | SH | SOLE |
| EMULEX CORP | EQUITY | 292475209 | 34 | 1,606 | SH | SOLE |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 545 | 19,680 | SH | SOLE |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 3617 | 130560 | SH | Sole |
| ENCORE MED CORP | EQUITY | 29256E109 | 1033 | 129000 | SH | DEFINED |
| ENCORE WIRE CORP | EQUITY | 292562105 | 200 | 5,379 | SH | SOLE |
| ENCYISIVE PHARMACEUTICALS INC | EQUITY | 29256X107 | 267 | 25,981 | SH | SOLE |
| ENDO PHARMACEUTICALS | EQUITY | 29264F205 | 17 | 690 | SH | SOLE |
| ENERGEN CORP. | EQUITY | 29265N108 | 738 | 17,900 | SH | SOLE |
| ENERGIZER HOLDINGS INC | EQUITY | 29266R108 | 5710 | 122,299 | SH | SOLE |
| ENERGY CONVERSION DEVICES, INC | EQUITY | 292659109 | 91 | 9,279 | SH | SOLE |
| ENERGY EAST CORP | EQUITY | 29266M109 | 5560 | 219,251 | SH | SOLE |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 143 | 10,743 | SH | SOLE |
| ENERGYSOUTH INC | EQUITY | 292970100 | 78 | 2,241 | SH | SOLE |
| Enersis S.A.-ADR | EQUITY | 29274F104 | 332 | 13,500 | SH | SOLE |
| ENGELHARD CORP | EQUITY | 292845104 | 4 | 140 | SH | DEFINED |
| ENGELHARD CORP. | EQUITY | 292845104 | 1676 | 56,070 | SH | SOLE |
| ENGINEERED SUPPORT SYSTEMS | EQUITY | 292866100 | 431 | 8,820 | SH | SOLE |
| ENNIS BUSINESS FORMS I | EQUITY | 293389102 | 140 | 8,344 | SH | SOLE |
| ENPRO INDUSTRIES INC | EQUITY | 29355X107 | 197 | 10,426 | SH | SOLE |
| ENSCO INTERNATIONAL, INC. | EQUITY | 26874Q100 | 6391 | 226,870 | SH | SOLE |
| ENSCO INTL INC | EQUITY | 26874Q100 | 41 | 1450 | SH | DEFINED |
| ENSTAR GROUP INC | EQUITY | 29358R107 | 69 | 1,546 | SH | SOLE |
| ENTEGRIS INC | EQUITY | 29362U104 | 342 | 26,892 | SH | SOLE |
| ENTEGRIS INC COM | EQUITY | 29362U104 | 694 | 54808 | SH | Sole |
| ENTERASYS NETWORKS INC | EQUITY | 293637104 | 262 | 103,508 | SH | SOLE |
| ENTERCOM COMMUNICATIONS CORP. | EQUITY | 293639100 | 3490 | 77,089 | SH | SOLE |
| ENERGY ARKANSAS INC | EQUITY | 29364G103 | 5849 | 98,310 | SH | SOLE |
| ENERGY CORP | EQUITY | 29364G103 | 15 | 250 | SH | DEFINED |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 595 | 14,550 | SH | SOLE |
| ENTRAVISION COMMUNIC | EQUITY | 29382R107 | 7 | 829 | SH | SOLE |
| ENTRUST TECHNOLOGIES INC. | EQUITY | 293848107 | 108 | 24,724 | SH | SOLE |
| ENZO BIOCHEM, INC. | EQUITY | 294100102 | 193 | 11,472 | SH | SOLE |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904108 | 338 | 21,892 | SH | SOLE |
| EOG RESOURCES INC | EQUITY | 26875P101 | 2393 | 52,152 | SH | SOLE |
| EOG RESOURCES INC | EQUITY | 26875P101 | 12809 | 279130 | SH | DEFINED |
| EON LABS INC | EQUITY | 29412E100 | 17 | 252 | SH | SOLE |

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| EON LABS INC | EQUITY | 29412E100 | 2012 | 30000 | SH | DEFINED |
| EON LABS INC COM | EQUITY | 29412E100 | 11727 | 174826 | SH | Sole |
| EPICOR SOFTWARE CORPORATION | EQUITY | 29426L108 | 254 | 19,294 | SH | SOLE |
| EPIQ SYSTEMS INC | EQUITY | 26882D109 | 106 | 6,498 | SH | SOLE |
| EPIX MEDICAL INC | EQUITY | 26881Q101 | 174 | 8,389 | SH | SOLE |
| EQUIFAX INC | EQUITY | 294429105 | 4 | 150 | SH | DEFINED |
| EQUIFAX, INC. | EQUITY | 294429105 | 1621 | 62,778 | SH | SOLE |
| EQUITABLE RESOURCES, INC. | EQUITY | 294549100 | 4114 | 92,625 | SH | SOLE |
| EQUITY INNS, INC. | EQUITY | 294703103 | 280 | 30,478 | SH | SOLE |
| EQUITY OFFICE PPTYS TR | EQUITY | 294741103 | 12 | 430 | SH | DEFINED |
| EQUITY OFFICE PPTYS TR COM | EQUITY | 294741103 | 2574 | 89110 | SH | Sole |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 9991 | 345,830 | SH | SOLE |
| | | | | | | |
| EQUITY ONE COM | EQUITY | 294752100 | 293 | 15260 | SH | Sole |
| EQUITY ONE INC | EQUITY | 294752100 | 583 | 30,339 | SH | SOLE |
| EQUITY RESIDENT PPTYS SH BEN I | EQUITY | 29476L107 | 1833 | 61400 | SH | Sole |
| EQUITY RESIDENTIAL | EQUITY | 29476L107 | 5547 | 185,840 | SH | SOLE |
| ERESEARCHTECHNOLOGY IN | EQUITY | 29481V108 | 384 | 13,694 | SH | SOLE |
| ERIE INDEMNITY COMPA | EQUITY | 29530P102 | 24 | 503 | SH | SOLE |
| ESB FINANCIAL CORP | EQUITY | 26884F102 | 51 | 3,649 | SH | SOLE |
| ESCO ELECTRONICS CORP | EQUITY | 296315104 | 285 | 6,181 | SH | SOLE |
| ESPEED INC | EQUITY | 296643109 | 255 | 12,160 | SH | SOLE |
| ESS TECHNOLOGY, INC. | EQUITY | 269151106 | 231 | 15,765 | SH | SOLE |
| ESSEX PPTY TR INC COM | EQUITY | 297178105 | 333 | 5090 | SH | Sole |
| ESSEX PROPERTY TRUST, INC. | EQUITY | 297178105 | 935 | 14,277 | SH | SOLE |
| ESTEE LAUDER COMPANIES-CL A | EQUITY | 518439104 | 99 | 2,231 | SH | SOLE |
| ESTERLINE TECHNOLOGIES CORP. | EQUITY | 297425100 | 264 | 10,628 | SH | SOLE |
| ETHAN ALLEN INTERIOR | EQUITY | 297602104 | 24 | 587 | SH | SOLE |
| ETHYL CORP | EQUITY | 297659609 | 148 | 7,451 | SH | SOLE |
| EURONET WORLDWIDE INC | EQUITY | 298736109 | 155 | 8,135 | SH | SOLE |
| EURONET WORLDWIDE INC COM | EQUITY | 298736109 | 1152 | 60600 | SH | Sole |
| EVEREST RE GROUP LTD COM | EQUITY | G3223R108 | 5562 | 65100 | SH | Sole |
| EVEREST RE GROUP, LTD | EQUITY | G3223R108 | 7032 | 82,300 | SH | SOLE |
| EVERGREEN RES INC COM NO PAR | EQUITY | 299900308 | 12693 | 369530 | SH | Sole |
| EVERGREEN RESOURCES, INC. | EQUITY | 299900308 | 751 | 21,870 | SH | SOLE |
| EVERTRUST FINANCIAL GROUP IN | EQUITY | 300412103 | 58 | 3,219 | SH | SOLE |
| EXACT SCIENCES CORP (USD) | EQUITY | 30063P105 | 59 | 7,469 | SH | SOLE |
| EXACTECH INC | EQUITY | 30064E109 | 56 | 3,026 | SH | SOLE |
| EXAR CORP. | EQUITY | 300645108 | 376 | 20,411 | SH | SOLE |
| EXCEL TECHNOLOGY | EQUITY | 30067T103 | 149 | 4,752 | SH | SOLE |
| EXCHANGE NATL BANCSHARES INC | EQUITY | 301309100 | 67 | 2,129 | SH | SOLE |
| EXELIXIS, INC. | EQUITY | 30161Q104 | 216 | 25,384 | SH | SOLE |
| EXELON CORP | EQUITY | 30161N101 | 23 | 340 | SH | DEFINED |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 302130109 | 6523 | 165,734 | SH | SOLE |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 8727 | 117000 | SH | Sole |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 1499 | 20090 | SH | DEFINED |
| EXPRESS SCRIPTS, INC. | EQUITY | 302182100 | 2977 | 39,935 | SH | SOLE |
| EXPRESSJET HOLDINGS IN | EQUITY | 30218U108 | 191 | 15,352 | SH | SOLE |
| EXTENDED STAY AMERICA INC | EQUITY | 30224P101 | 6014 | 310,468 | SH | SOLE |
| EXTREME NETWORK INC | EQUITY | 30226D106 | 355 | 49,210 | SH | SOLE |
| EXTREME NETWORKS INC COM | EQUITY | 30226D106 | 25614 | 3552528 | SH | Sole |
| EXULT INC | EQUITY | 302284104 | 105 | 17,023 | SH | SOLE |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 41125 | 952786 | SH | DEFINED |
| Exxon Mobil Corp Stk NPV | EQUITY | 30231G102 | 189893 | 4,565,826 | SH | SOLE |
| F N B CORP VA | EQUITY | 302930102 | 102 | 3,693 | SH | SOLE |
| F5 NETWORKS INC | EQUITY | 315616102 | 472 | 13,965 | SH | SOLE |
| FACTSET RESEARCH SYSTEMS, INC. | EQUITY | 303075105 | 17 | 410 | SH | SOLE |
| FAIR ISSAC CORP | EQUITY | 303250104 | 3827 | 106,059 | SH | SOLE |
| FAIRCHILD CORP. CLASS A | EQUITY | 303698104 | 28 | 5,691 | SH | SOLE |

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| FAIRCHILD SEMICND INTL COM | EQUITY | 303726103 | 10638 | 442700 | SH | Sole |
| FAIRCHILD SEMICONDUCTOR CORP. | EQUITY | 303726103 | 4237 | 176,320 | SH | SOLE |
| FALCON FINANCIAL INVESTMENT | EQUITY | 306032103 | 3577 | 386,250 | SH | SOLE |
| FALCONSTOR SOFTWARE INC | EQUITY | 306137100 | 129 | 17,344 | SH | SOLE |
| FAMILY DLR STORES INC | EQUITY | 307000109 | 7 | 190 | SH | DEFINED |
| FAMILY DOLLAR STORES, INC. | EQUITY | 307000109 | 2764 | 76,896 | SH | SOLE |
| FARGO ELECTRONICS | EQUITY | 30744P102 | 66 | 5,868 | SH | SOLE |
| FARMER BROS. CO. | EQUITY | 307675108 | 136 | 377 | SH | SOLE |
| FARMERS CAPITAL BANK CORP | EQUITY | 309562106 | 107 | 3,066 | SH | SOLE |
| FASTENAL CO | EQUITY | 311900104 | 9782 | 182200 | SH | DEFINED |
| FASTENAL CO. | EQUITY | 311900104 | 6415 | 119,479 | SH | SOLE |
| FBL FINANCIAL GROUP, INC., CLASS A | EQUITY | 30239F106 | 168 | 5,961 | SH | SOLE |
| FEDERAL AGRIC MTG CORP | EQUITY | 313148306 | 104 | 3,986 | SH | SOLE |
| FEDERAL HOME LN MTG CORP | EQUITY | 313400301 | 43 | 730 | SH | DEFINED |
| FEDERAL NATIONAL MORTGAGE ASSO | EQUITY | 313586109 | 40092 | 539,227 | SH | SOLE |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 76 | 1020 | SH | DEFINED |
| FEDERAL REALTY INVESTMENT TR. | EQUITY | 313747206 | 541 | 11,720 | SH | SOLE |
| FEDERAL REALTY INVT TR SH BEN | EQUITY | 313747206 | 506 | 10960 | SH | Sole |
| FEDERAL SIGNAL CORP. | EQUITY | 313855108 | 1900 | 95,696 | SH | SOLE |
| FEDERATED DEPT STORES INC | EQUITY | 31410H101 | 9388 | 173700 | SH | DEFINED |
| FEDERATED DEPT STORES, INC. | EQUITY | 31410H101 | 4374 | 80,923 | SH | SOLE |
| FEDERATED INVESTORS | EQUITY | 314211103 | 1518 | 48,309 | SH | SOLE |
| FEDERATED INVS INC PA | EQUITY | 314211103 | 4 | 130 | SH | DEFINED |
| FEDEX CORP | EQUITY | 31428X106 | 23 | 310 | SH | DEFINED |
| FEDEX CORPORATION | EQUITY | 31428X106 | 9626 | 128,070 | SH | SOLE |
| FEI COMPANY | EQUITY | 30241L109 | 272 | 12,460 | SH | SOLE |
| FELCOR LODGING TRUST | EQUITY | 31430F101 | 137 | 13170 | SH | Sole |
| FELCOR LODGING TRUST, INC. | EQUITY | 31430F101 | 397 | 38,091 | SH | SOLE |
| FERRO CORP. | EQUITY | 315405100 | 2077 | 79,422 | SH | SOLE |
| FFLC BANCORP INC | EQUITY | 30242W104 | 56 | 2,088 | SH | SOLE |
| FIDELITY BANKSHARES INC | EQUITY | 31604Q107 | 248 | 6,760 | SH | SOLE |
| FIDELITY NATIONAL FINANCIAL | EQUITY | 316326107 | 9683 | 244,512 | SH | SOLE |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 13400 | 242,010 | SH | SOLE |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 33 | 590 | SH | DEFINED |
| FILENET CORP COM | EQUITY | 316869106 | 9623 | 361100 | SH | Sole |
| FILENET CORP. | EQUITY | 316869106 | 465 | 17,449 | SH | SOLE |
| FINANCIAL FEDERAL CORP. | EQUITY | 317492106 | 251 | 7,506 | SH | SOLE |
| FINANCIAL INDS CORP | EQUITY | 317574101 | 54 | 4,044 | SH | SOLE |
| FINCANCIAL INSTITUTIONS INC | EQUITY | 317585404 | 98 | 4,258 | SH | SOLE |
| FINDWHAT.COM | EQUITY | 317794105 | 132 | 6,108 | SH | SOLE |
| FINISAR CORPORATION | EQUITY | 31787A101 | 167 | 77,540 | SH | SOLE |
| FINISH LINE, INC. | EQUITY | 317923100 | 333 | 9,052 | SH | SOLE |
| FINLAY ENTERPRISES INC. | EQUITY | 317884203 | 57 | 3,168 | SH | SOLE |
| FIRST ALBANY COMPANIES INC | EQUITY | 318465101 | 50 | 3,569 | SH | SOLE |
| FIRST ALBANY COS INC COM | EQUITY | 318465101 | 2688 | 194196 | SH | Sole |
| FIRST AMERICAN CAP TRUST CLASS A | EQUITY | 318522307 | 3567 | 117,259 | SH | SOLE |
| FIRST BANCORP NORTH CAROLINA | EQUITY | 318910106 | 120 | 3,796 | SH | SOLE |
| FIRST BANCORP/PUERTO RICO | EQUITY | 318672102 | 27 | 650 | SH | SOLE |
| FIRST BUSEY CORP | EQUITY | 319383105 | 122 | 4,502 | SH | SOLE |
| FIRST CHARTER CORP. | EQUITY | 319439105 | 320 | 15,115 | SH | SOLE |
| FIRST CITIZENS BANC CORP | EQUITY | 319459202 | 57 | 2,132 | SH | SOLE |
| FIRST CITIZENS BANCSHARES, INC CLASS | EQUITY | 31946M103 | 383 | 3,115 | SH | SOLE |
| FIRST CMNTY BANCORP CA | EQUITY | 31983B101 | 236 | 6,310 | SH | SOLE |
| FIRST COMMONWEALTH FINANCIAL | EQUITY | 319829107 | 445 | 30,115 | SH | SOLE |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 149 | 4,895 | SH | SOLE |
| FIRST CONSULTING GROUP, INC. | EQUITY | 31986R103 | 61 | 9,722 | SH | SOLE |
| FIRST DATA CORP | EQUITY | 319963104 | 39 | 935 | SH | DEFINED |
| FIRST DATA CORP. | EQUITY | 319963104 | 38645 | 916,617 | SH | SOLE |

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| FIRST DEFIANCE FINL CO | EQUITY | 32006W106 | 68 | 2,514 | SH | SOLE |
| FIRST FED FINL OF KENTUCKY | EQUITY | 319961108 | 43 | 1,615 | SH | SOLE |
| FIRST FEDERAL CAPITAL CORP. | EQUITY | 319960100 | 210 | 9,850 | SH | SOLE |
| FIRST FINANCIAL BANCORP | EQUITY | 320209109 | 306 | 16,530 | SH | SOLE |
| FIRST FINANCIAL BANKSHARES | EQUITY | 32020R109 | 279 | 6,942 | SH | SOLE |
| FIRST FINANCIAL CORP. | EQUITY | 320218100 | 203 | 6,935 | SH | SOLE |
| FIRST FINANCIAL HOLDINGS, INC. | EQUITY | 320239106 | 194 | 6,461 | SH | SOLE |
| FIRST HEALTH GROUP CORP. | EQUITY | 320960107 | 3265 | 149,376 | SH | SOLE |
| FIRST HORIZON PHARMACEUTICAL | EQUITY | 32051K106 | 163 | 10,339 | SH | SOLE |
| FIRST INDIANA CORP. | EQUITY | 32054R108 | 119 | 5,920 | SH | SOLE |
| FIRST INDUSTRIAL REALITY TRUST | EQUITY | 32054K103 | 1143 | 28,935 | SH | SOLE |
| FIRST INDUSTRIAL RLTY COM | EQUITY | 32054K103 | 349 | 8830 | SH | SOLE |
| FIRST M & F CORP | EQUITY | 320744105 | 58 | 1,745 | SH | SOLE |
| FIRST MERCHANTS CORP. | EQUITY | 320817109 | 226 | 9,390 | SH | SOLE |
| | | | | | | |
| FIRST MIDWEST BANCORP, INC. | EQUITY | 320867104 | 28 | 827 | SH | SOLE |
| FIRST NATIONAL BANKSHARES-WI | EQUITY | 321100109 | 17 | 983 | SH | SOLE |
| FIRST NIAGARA FINANCIAL GRP | EQUITY | 33582V108 | 557 | 40,835 | SH | SOLE |
| FIRST OAK BROOK BANCSH | EQUITY | 335847208 | 100 | 3,278 | SH | SOLE |
| FIRST OF LONG ISLAND CORP | EQUITY | 320734106 | 87 | 1,731 | SH | SOLE |
| FIRST PLACE FINANCIAL CORP | EQUITY | 33610T109 | 110 | 6,039 | SH | SOLE |
| FIRST REPUBLIC BANK | EQUITY | 336158100 | 205 | 5,319 | SH | SOLE |
| FIRST SENTINEL BANCORP INC | EQUITY | 33640T103 | 239 | 11,301 | SH | SOLE |
| FIRST SOUTH BANCORP IN | EQUITY | 33646W100 | 61 | 1,575 | SH | SOLE |
| FIRST ST BANCORPORATIO | EQUITY | 336453105 | 116 | 3,785 | SH | SOLE |
| FIRST TENN NATL CORP | EQUITY | 337162101 | 7 | 140 | SH | DEFINED |
| FIRST TENNESSEE NATIONAL CORP. | EQUITY | 337162101 | 2686 | 56,313 | SH | SOLE |
| FIRST UNITED CORP | EQUITY | 33741H107 | 72 | 3,107 | SH | SOLE |
| FIRSTBANK CORP/ALMA MICH | EQUITY | 33761G104 | 77 | 2,883 | SH | SOLE |
| FIRSTENERGY CORP | EQUITY | 337932107 | 14 | 350 | SH | DEFINED |
| FIRSTENERGY CORP. | EQUITY | 337932107 | 5538 | 141,700 | SH | SOLE |
| FIRSTFED AMER BANCORP | EQUITY | 337929103 | 226 | 8,096 | SH | SOLE |
| FIRSTFED FINANCIAL CORP. | EQUITY | 337907109 | 403 | 8,730 | SH | SOLE |
| FIRSTMERIT CORP. | EQUITY | 337915102 | 3312 | 127,126 | SH | SOLE |
| FISERV INC | EQUITY | 337738108 | 1824 | 51000 | SH | DEFINED |
| FISERV, INC. | EQUITY | 337738108 | 6405 | 179,067 | SH | SOLE |
| FISHER COMMUNICATIONS INC | EQUITY | 337756209 | 123 | 2,513 | SH | SOLE |
| FISHER SCIENTIFIC INTL COM NEW | EQUITY | 338032204 | 12054 | 219000 | SH | SOLE |
| FISHER SCIENTIFIC INT'L., INC. | EQUITY | 338032204 | 59 | 1,075 | SH | SOLE |
| FLAG FINANCIAL CORP | EQUITY | 33832H107 | 43 | 3,352 | SH | SOLE |
| FLAGSTAR BANCORP, INC. | EQUITY | 337930101 | 385 | 15,018 | SH | SOLE |
| FLEETBOSTON FINANCIAL CORP. | EQUITY | 339030108 | 55646 | 1,239,336 | SH | SOLE |
| FLEETBOSTON FINL CORP | EQUITY | 339030108 | 50 | 1120 | SH | DEFINED |
| FLEETWOOD ENTERPRISES, INC. | EQUITY | 339099103 | 242 | 19,706 | SH | SOLE |
| FLEXTRONICS INTERNATIONAL | EQUITY | Y2573F102 | 2502 | 145300 | SH | DEFINED |
| FLEXTRONICS INTERNATIONAL LTD | EQUITY | Y2573F102 | 759 | 44,400 | SH | SOLE |
| FLEXTRONICS INTL LTD ORD | EQUITY | Y2573F102 | 2809 | 163100 | SH | SOLE |
| FLIR SYS INC | EQUITY | 302445101 | 10213 | 267918 | SH | SOLE |
| FLIR SYSTEMS INC (USD) | EQUITY | 302445101 | 610 | 15,996 | SH | SOLE |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632108 | 270 | 7,540 | SH | SOLE |
| FLORIDA ROCK INDUSTRIES, INC. | EQUITY | 341140101 | 23 | 545 | SH | SOLE |
| FLORIDAFIRST BANCORP INC | EQUITY | 343258109 | 76 | 2,826 | SH | SOLE |
| FLOWERS FOODS INC | EQUITY | 343498101 | 424 | 16,147 | SH | SOLE |
| FLOWERVE CORP. | EQUITY | 34354P105 | 2216 | 105,780 | SH | SOLE |
| FLUOR CORP | EQUITY | 343412102 | 1468 | 37,935 | SH | SOLE |
| FLUOR CORP NEW | EQUITY | 343412102 | 3 | 90 | SH | DEFINED |
| FLUSHING FINANCIAL CORP | EQUITY | 343873105 | 131 | 7,255 | SH | SOLE |
| FMC CORP. | EQUITY | 302491303 | 3016 | 70,439 | SH | SOLE |
| FMC TECHNOLOGIES INC | EQUITY | 30249U101 | 2691 | 99,539 | SH | SOLE |

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| FMS FINANCIAL CORP | EQUITY | 302509104 | 34 | 1,917 SH | SOLE |
| FNB CORP. | EQUITY | 302520101 | 21 | 953 SH | SOLE |
| FNB CORP/NORTH CAROLINA | EQUITY | 302519103 | 54 | 2,522 SH | SOLE |
| FOMENTO ECONOMICO MEX -SP ADR | EQUITY | 344419106 | 1631 | 33,100 SH | SOLE |
| FOOT LOCKER INC | EQUITY | 344849104 | 64 | 2,497 SH | SOLE |
| FOOT LOCKER INC | EQUITY | 344849104 | 2327 | 90200 SH | DEFINED |
| FOOTHILL INDEPENDENT BANCORP | EQUITY | 344905104 | 56 | 2,551 SH | SOLE |
| FORD MOTOR CO. | EQUITY | 345370860 | 11526 | 849,380 SH | SOLE |
| FORD MTR CO DEL | EQUITY | 345370860 | 26 | 1920 SH | DEFINED |
| FOREST CITY ENTERPRISES, INC. CLASS A | EQUITY | 345550107 | 28 | 517 SH | SOLE |
| FOREST LABORATORIES, INC. | EQUITY | 345838106 | 11352 | 158,510 SH | SOLE |
| FOREST LABS INC | EQUITY | 345838106 | 27 | 380 SH | DEFINED |
| FOREST OIL CORP | EQUITY | 346091705 | 2574 | 101,957 SH | SOLE |
| FOREST OIL CORP COM PAR \$0.01 | EQUITY | 346091705 | 8675 | 343549 SH | Sole |
| FORRESTER RESEARCH, INC. | EQUITY | 346563109 | 134 | 7,071 SH | SOLE |
| | | | | | |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 12 | 160 SH | DEFINED |
| FORTUNE BRANDS, INC. | EQUITY | 349631101 | 4999 | 65,239 SH | SOLE |
| FORWARD AIR CORP | EQUITY | 349853101 | 183 | 5,562 SH | SOLE |
| FOSSIL INC COM | EQUITY | 349882100 | 10440 | 313042 SH | Sole |
| FOSSIL, INC. | EQUITY | 349882100 | 410 | 12,327 SH | SOLE |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 43 | 2,484 SH | SOLE |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 4615 | 268800 SH | DEFINED |
| FOX ENTMT GROUP INC | EQUITY | 35138T107 | 10439 | 385200 SH | DEFINED |
| FPL GROUP INC | EQUITY | 302571104 | 13 | 200 SH | DEFINED |
| FPL GROUP, INC. | EQUITY | 302571104 | 5290 | 79,130 SH | SOLE |
| FRANKLIN BANK CORP | EQUITY | 352451108 | 1547 | 83200 SH | DEFINED |
| FRANKLIN BK CORP DEL COM | EQUITY | 352451108 | 2432 | 130800 SH | Sole |
| FRANKLIN ELECTRIC CO., INC. | EQUITY | 353514102 | 216 | 3,398 SH | SOLE |
| FRANKLIN FINL CORP TEN | EQUITY | 353523202 | 53 | 1,679 SH | SOLE |
| FRANKLIN RES INC | EQUITY | 354613101 | 15 | 270 SH | DEFINED |
| FRANKLIN RESOURCES, INC. | EQUITY | 354613101 | 6121 | 109,936 SH | SOLE |
| FREDDIE MAC | EQUITY | 313400301 | 24807 | 423,720 SH | SOLE |
| FRED'S INC. | EQUITY | 356108100 | 476 | 19,637 SH | SOLE |
| FREEMARKETS INC | EQUITY | 356602102 | 2705 | 328,642 SH | SOLE |
| FREEPORT MCMORAN COPPER + | EQUITY | 35671D857 | 8 | 200 SH | DEFINED |
| FREEPORT-MCMORAN COPPER & GOLD CLASS | EQUITY | 35671D857 | 2998 | 76,704 SH | SOLE |
| FREMONT GENERAL CORP. | EQUITY | 357288109 | 953 | 31,132 SH | SOLE |
| FRIEDMAN BILLINGS RAMSEY-A | EQUITY | 358434108 | 43 | 1,591 SH | SOLE |
| FRIEDMAN'S, INC., CLASS A | EQUITY | 358438109 | 58 | 10,083 SH | SOLE |
| FRONTIER AIRLINES, INC. | EQUITY | 359065109 | 185 | 17,747 SH | SOLE |
| FRONTIER FINANCIAL CORP. | EQUITY | 35907K105 | 271 | 7,851 SH | SOLE |
| FRONTIER OIL CORP. | EQUITY | 35914P105 | 262 | 13,494 SH | SOLE |
| FTI CONSULTING INC | EQUITY | 302941109 | 352 | 21,134 SH | SOLE |
| FUELCELL ENERGY INC | EQUITY | 35952H106 | 283 | 20,891 SH | SOLE |
| FULTON FIN CORP | EQUITY | 360271100 | 43 | 1,933 SH | SOLE |
| FURNITURE BRANDS INTERNATIONAL | EQUITY | 360921100 | 2693 | 83,629 SH | SOLE |
| G & K SERVICES, INC. CLASS A | EQUITY | 361268105 | 323 | 8,675 SH | SOLE |
| GA FINANCIAL INC | EQUITY | 361437106 | 2304 | 65,737 SH | SOLE |
| GABELLI ASSET MANAGEMENT, INC. | EQUITY | 36239Y102 | 137 | 3,395 SH | SOLE |
| GABLES RESIDENTIAL TR SH BEN I | EQUITY | 362418105 | 231 | 6360 SH | Sole |
| GABLES RESIDENTIAL TRUST | EQUITY | 362418105 | 741 | 20,432 SH | SOLE |
| GALLAGHER, ARTHUR J & CO | EQUITY | 363576109 | 22576 | 693,146 SH | SOLE |
| GALYANS TRADING INC | EQUITY | 36458R101 | 34 | 3,401 SH | SOLE |
| GAMESTOP CORP | EQUITY | 36466R101 | 194 | 10,760 SH | SOLE |
| GANNETT CO., INC. | EQUITY | 364730101 | 10259 | 116,400 SH | SOLE |
| GANNETT INC | EQUITY | 364730101 | 26 | 290 SH | DEFINED |
| GAP INC | EQUITY | 364760108 | 88 | 3995 SH | DEFINED |
| GAP, INC. | EQUITY | 364760108 | 9308 | 424,657 SH | SOLE |

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| GARDNER DENVER, INC. | EQUITY | 365558105 | 222 | 8,189 | SH | SOLE |
| GARMIN LTD | EQUITY | G37260109 | 331 | 7,760 | SH | SOLE |
| GARTNER INC. CLASS A | EQUITY | 366651107 | 2698 | 231,549 | SH | SOLE |
| GATEWAY INC | EQUITY | 367626108 | 2 | 400 | SH | DEFINED |
| GATEWAY, INC. | EQUITY | 367626108 | 1429 | 270,605 | SH | SOLE |
| GATX CORP. | EQUITY | 361448103 | 2092 | 94,384 | SH | SOLE |
| GAYLORD ENTERTAINMENT CO. | EQUITY | 367905106 | 195 | 6,295 | SH | SOLE |
| GB&T BANCSHARES INC | EQUITY | 361462104 | 84 | 2,967 | SH | SOLE |
| GCI, INC. | EQUITY | 369385109 | 208 | 22,825 | SH | SOLE |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 23 | 3,481 | SH | SOLE |
| GENCORP, INC. | EQUITY | 368682100 | 173 | 16,007 | SH | SOLE |
| GENE LOGIC, INC. | EQUITY | 368689105 | 80 | 15,850 | SH | SOLE |
| GENENCOR INTERNATIONAL INC | EQUITY | 368709101 | 58 | 4,365 | SH | SOLE |
| GENENTECH INC | EQUITY | 368710406 | 26965 | 254820 | SH | DEFINED |
| GENENTECH, INC. | EQUITY | 368710406 | 340 | 3,210 | SH | SOLE |
| GENERAL BINDING CORP | EQUITY | 369154109 | 53 | 3,103 | SH | SOLE |
| GENERAL CABLE CORP. | EQUITY | 369300108 | 144 | 19,481 | SH | SOLE |
| General Dynamics | EQUITY | 369550108 | 2233 | 25000 | SH | DEFINED |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 18 | 200 | SH | DEFINED |
| GENERAL DYNAMICS CORP. | EQUITY | 369550108 | 7837 | 87,730 | SH | SOLE |
| General Elec Co | EQUITY | 369604103 | 1679 | 55000 | SH | DEFINED |
| GENERAL ELEC CO | EQUITY | 369604103 | 53984 | 1772517 | SH | DEFINED |
| GENERAL ELECTRIC CO. | EQUITY | 369604103 | 206574 | 6,768,471 | SH | SOLE |
| GENERAL GROWTH PPTYS COM | EQUITY | 370021107 | 1683 | 47890 | SH | Sole |
| GENERAL GROWTH PROPE | EQUITY | 370021107 | 1815 | 51,635 | SH | SOLE |
| GENERAL MILLS, INC. | EQUITY | 370334104 | 10399 | 222,780 | SH | SOLE |
| GENERAL MLS INC | EQUITY | 370334104 | 19 | 400 | SH | DEFINED |
| GENERAL MOTORS CORP. | EQUITY | 370442105 | 11449 | 243,080 | SH | SOLE |
| GENERAL MTRS CORP | EQUITY | 370442105 | 9981 | 211904 | SH | DEFINED |
| GENESCO, INC. | EQUITY | 371532102 | 260 | 11,226 | SH | SOLE |
| GENESEE & WYO INC | EQUITY | 371559105 | 233 | 9,446 | SH | SOLE |
| GENESIS HEALTHCARE CORP | EQUITY | 37184D101 | 151 | 6,205 | SH | SOLE |
| GENESIS MICROCHIP INC | EQUITY | 37184C103 | 270 | 16,096 | SH | SOLE |
| GEN-PROBE INC | EQUITY | 36866T103 | 808 | 24,233 | SH | SOLE |
| GENTA INC | EQUITY | 37245M207 | 251 | 23,943 | SH | SOLE |
| GENTEX CORP. | EQUITY | 371901109 | 5297 | 122,136 | SH | SOLE |
| GENTIVA HEALTH SERVICES | EQUITY | 37247A102 | 198 | 12,784 | SH | SOLE |
| GENUINE PARTS CO | EQUITY | 372460105 | 11194 | 342118 | SH | DEFINED |
| GENUINE PARTS CO. | EQUITY | 372460105 | 2544 | 77,758 | SH | SOLE |
| GENZYME CORP | EQUITY | 372917104 | 16471 | 352,100 | SH | SOLE |
| GENZYME CORP | EQUITY | 372917104 | 11 | 230 | SH | DEFINED |
| GEO GROUP INC | EQUITY | 36159R103 | 112 | 4,852 | SH | SOLE |
| GEORGIA GULF CORP. | EQUITY | 373200203 | 432 | 14,327 | SH | SOLE |
| GEORGIA PAC CORP | EQUITY | 373298108 | 9 | 260 | SH | DEFINED |
| GEORGIA-PACIFIC CORP. | EQUITY | 373298108 | 4179 | 124,037 | SH | SOLE |
| GERBER SCIENTIFIC, INC. | EQUITY | 373730100 | 72 | 10,651 | SH | SOLE |
| GERMAN AMERICAN BANCORP | EQUITY | 373865104 | 81 | 4,731 | SH | SOLE |
| GERON CORP | EQUITY | 374163103 | 188 | 19,959 | SH | SOLE |
| GETTY IMAGES INC COM | EQUITY | 374276103 | 1705 | 31584 | SH | Sole |
| GETTY IMAGES, INC. | EQUITY | 374276103 | 36 | 666 | SH | SOLE |
| GETTY REALTY CORP. | EQUITY | 374297109 | 918 | 34,552 | SH | SOLE |
| GEVITY HR INC | EQUITY | 374393106 | 183 | 6,265 | SH | SOLE |
| GIBRALTAR STEEL CORP. | EQUITY | 37476F103 | 143 | 5,817 | SH | SOLE |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 15582 | 279400 | SH | DEFINED |
| GILEAD SCIENCES, INC. | EQUITY | 375558103 | 17560 | 316,680 | SH | SOLE |
| GILLETTE CO | EQUITY | 375766102 | 11439 | 292560 | SH | DEFINED |
| GILLETTE CO. | EQUITY | 375766102 | 21595 | 552,310 | SH | SOLE |
| GLACIER BANCORP, INC. | EQUITY | 37637Q105 | 296 | 9,189 | SH | SOLE |

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| GLADSTONE CAPITAL CORP | EQUITY | 376535100 | 100 | 4,478 | SH | SOLE |
| GLATFELTER, P.H. CO. | EQUITY | 377316104 | 894 | 79,523 | SH | SOLE |
| GLAXOSMITHKLINE PLC-ADR | EQUITY | 37733W105 | 45 | 1130 | SH | DEFINED |
| GLENBOROUGH REALITY TRUST, INC | EQUITY | 37803P105 | 353 | 15,787 | SH | SOLE |
| GLIMCHER REALITY TRUST | EQUITY | 379302102 | 636 | 23,456 | SH | SOLE |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 212 | 7810 | SH | Sole |
| GLOBAL IMAGING SYSTEMS COM | EQUITY | 37934A100 | 20106 | 605252 | SH | Sole |
| GLOBAL IMAGING SYSTEMS, INC. | EQUITY | 37934A100 | 254 | 7,648 | SH | SOLE |
| GLOBAL INDUSTRIES INC | EQUITY | 379336100 | 761 | 130000 | SH | DEFINED |
| GLOBAL INDUSTRIES LT | EQUITY | 379336100 | 214 | 36,323 | SH | SOLE |
| GLOBAL PAYMENTS INC. | EQUITY | 37940X102 | 26 | 570 | SH | SOLE |
| GLOBAL POWER EQUIPME | EQUITY | 37941P108 | 105 | 12,526 | SH | SOLE |
| GLOBALSANTAFE CORP | EQUITY | G3930E101 | 32 | 1165 | SH | DEFINED |
| GOLD BANK CORP., INC. | EQUITY | 379907108 | 1515 | 92,964 | SH | SOLE |
| GOLDEN TELECOM INC | EQUITY | 38122G107 | 2459 | 72,252 | SH | SOLE |
| GOLDEN WEST FINANCIAL CORP. | EQUITY | 381317106 | 7314 | 65,330 | SH | SOLE |
| GOLDEN WEST FINL CORP DEL | EQUITY | 381317106 | 18 | 160 | SH | DEFINED |
| | | | | | | |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 65942 | 631,935 | SH | SOLE |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 25477 | 244150 | SH | DEFINED |
| GOODRICH CORP | EQUITY | 382388106 | 4 | 130 | SH | DEFINED |
| GOODRICH CORP. | EQUITY | 382388106 | 1478 | 52,669 | SH | SOLE |
| GOODYEAR TIRE & RUBBER CO. | EQUITY | 382550101 | 1303 | 152,630 | SH | SOLE |
| GOODYEAR TIRE AND RUBBER | EQUITY | 382550101 | 2 | 190 | SH | DEFINED |
| GOODYS FAMILY CLOTHING | EQUITY | 382588101 | 134 | 9,388 | SH | SOLE |
| GOODYS FAMILY CLOTHING COM | EQUITY | 382588101 | 2574 | 180400 | SH | Sole |
| GORMAN RUPP CO COM | EQUITY | 383082104 | 97 | 3,735 | SH | SOLE |
| GPO TELEVISA SA ADR-REPR 20 | EQUITY | 40049J206 | 3703 | 78,220 | SH | SOLE |
| GRACE, W.R. & CO. | EQUITY | 38388F108 | 104 | 33,453 | SH | SOLE |
| GRACO INC | EQUITY | 384109104 | 1869 | 64200 | SH | DEFINED |
| GRACO, INC. | EQUITY | 384109104 | 5273 | 181,155 | SH | SOLE |
| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313102 | 643 | 43,005 | SH | SOLE |
| GRAINGER W W INC | EQUITY | 384802104 | 5 | 100 | SH | DEFINED |
| GRANITE CONSTRUCTION, INC. | EQUITY | 387328107 | 1864 | 78,417 | SH | SOLE |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 2825 | 182,252 | SH | SOLE |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 163 | 10530 | SH | DEFINED |
| GRAY TELEVISION INC | EQUITY | 389375106 | 301 | 20,571 | SH | SOLE |
| GRAY TELEVISION INC COM | EQUITY | 389375106 | 2262 | 154700 | SH | Sole |
| GREAT AMERICAN FINANCIAL RES | EQUITY | 389915109 | 54 | 3,396 | SH | SOLE |
| GREAT ATLANTIC & PACIFIC TEA | EQUITY | 390064103 | 58 | 7,548 | SH | SOLE |
| GREAT LAKES CHEM CORP. | EQUITY | 390568103 | 2163 | 90,711 | SH | SOLE |
| GREAT LAKES CHEMICAL CORP | EQUITY | 390568103 | 2 | 70 | SH | DEFINED |
| GREAT LAKES REIT, INC. | EQUITY | 390752103 | 168 | 10,830 | SH | SOLE |
| GREAT PLAINS ENERGY INC | EQUITY | 391164100 | 3854 | 114,069 | SH | SOLE |
| GREAT SOUTHERN BANCORP, INC. | EQUITY | 390905107 | 142 | 2,892 | SH | SOLE |
| GREATER BAY BANCORP | EQUITY | 391648102 | 3069 | 104,930 | SH | SOLE |
| GREATER COMMUNITY BANCORP | EQUITY | 39167M108 | 42 | 2,636 | SH | SOLE |
| GREEN MOUNTAIN COFFEE ROASTE | EQUITY | 393122106 | 36 | 1,809 | SH | SOLE |
| GREENBRIER COMPANIES INC | EQUITY | 393657101 | 46 | 2,739 | SH | SOLE |
| GREENE COUNTY BANCSHARES INC | EQUITY | 394361208 | 67 | 2,988 | SH | SOLE |
| GREENPOINT FINANCIAL CORP. | EQUITY | 395384100 | 8737 | 199,894 | SH | SOLE |
| GREIF INC CL A | EQUITY | 397624107 | 233 | 6,656 | SH | SOLE |
| GREY GLOBAL GROUP INC | EQUITY | 39787M108 | 309 | 449 | SH | SOLE |
| GREY WOLF, INC. | EQUITY | 397888108 | 359 | 86,649 | SH | SOLE |
| GRIFFON CORP. | EQUITY | 398433102 | 274 | 12,680 | SH | SOLE |
| GROUP 1 AUTOMOTIVE, INC. | EQUITY | 398905109 | 305 | 8,417 | SH | SOLE |
| GROUP 1 SOFTWARE INC | EQUITY | 39943Y103 | 75 | 4,593 | SH | SOLE |
| GSI COMMERCE INC | EQUITY | 36238G102 | 80 | 7,872 | SH | SOLE |
| GTC BIOTHERAPEUTICS INC | EQUITY | 36238T104 | 30 | 13,427 | SH | SOLE |

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| GTECH HLDGS CORP | EQUITY | 400518106 | 2454 | 41500 | SH | DEFINED |
| GTECH HOLDINGS CORP. | EQUITY | 400518106 | 5249 | 88,762 | SH | SOLE |
| GUESS? INC | EQUITY | 401617105 | 69 | 3,854 | SH | SOLE |
| GUIDANT CORP | EQUITY | 401698105 | 8835 | 139420 | SH | DEFINED |
| GUIDANT CORP. | EQUITY | 401698105 | 14448 | 227,995 | SH | SOLE |
| GUILFORD PHARMACEUTICALS INC | EQUITY | 401829106 | 84 | 11,561 | SH | SOLE |
| GUITAR CENTER INC | EQUITY | 402040109 | 7903 | 212782 | SH | Sole |
| GUITAR CENTER, INC. | EQUITY | 402040109 | 256 | 6,887 | SH | SOLE |
| GULF ISLAND FABRICATION, INC. | EQUITY | 402307102 | 73 | 3,589 | SH | SOLE |
| GULFMARK OFFSHORE, INC. | EQUITY | 402629109 | 109 | 6,930 | SH | SOLE |
| Gulfterra Energy Partners | EQUITY | 40274U108 | 1492 | 35000 | SH | DEFINED |
| GUNDLE/SLT ENVIRONMENTAL INC | EQUITY | 402809107 | 51 | 2,748 | SH | SOLE |
| GYMBOREE CORP. | EQUITY | 403777105 | 252 | 15,005 | SH | SOLE |
| H J HEINZ CO. | EQUITY | 423074103 | 6735 | 180,608 | SH | SOLE |
| H.B. FULLER CO. | EQUITY | 359694106 | 415 | 14,592 | SH | SOLE |
| HAEMONETICS CORP. | EQUITY | 405024100 | 256 | 8,152 | SH | SOLE |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217100 | 251 | 11,357 | SH | SOLE |
| HALLIBURTON CO | EQUITY | 406216101 | 110 | 3630 | SH | DEFINED |
| Halliburton Co USD2.5 | EQUITY | 406216101 | 62673 | 2,062,280 | SH | SOLE |
| HAMPSHIRE GROUP LTD | EQUITY | 408859106 | 27 | 877 | SH | SOLE |
| HANCOCK FABRICS, INC. | EQUITY | 409900107 | 118 | 7,398 | SH | SOLE |
| HANCOCK HOLDING CO. | EQUITY | 410120109 | 423 | 13,660 | SH | SOLE |
| HANDLEMAN CO. | EQUITY | 410252100 | 292 | 12,177 | SH | SOLE |
| HANGER ORTHOPEDIC GROUP | EQUITY | 41043F208 | 191 | 10,558 | SH | SOLE |
| HANMI FINL CORP | EQUITY | 410495105 | 126 | 4,726 | SH | SOLE |
| HANOVER COMPRESSOR COMPANY | EQUITY | 410768105 | 2395 | 198,072 | SH | SOLE |
| HARBOR FLORIDA BANCSHARES | EQUITY | 411901101 | 310 | 10,700 | SH | SOLE |
| HARLAND, JOHN H. CO. | EQUITY | 412693103 | 437 | 14,038 | SH | SOLE |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 17 | 310 | SH | DEFINED |
| HARLEY-DAVIDSON FUNDING | EQUITY | 412822108 | 9001 | 168,741 | SH | SOLE |
| HARLEYSVILLE GROUP, INC. | EQUITY | 412824104 | 288 | 15,373 | SH | SOLE |
| HARLEYSVILLE NATIONAL CORP. | EQUITY | 412850109 | 333 | 11,964 | SH | SOLE |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 7868 | 98,839 | SH | SOLE |
| HARMONIC INC. | EQUITY | 413160102 | 346 | 35,584 | SH | SOLE |
| HARRAH'S ENTERTAINMENT, INC. | EQUITY | 413619107 | 2745 | 50,008 | SH | SOLE |
| HARRAHS ENTMT INC | EQUITY | 413619107 | 7 | 120 | SH | DEFINED |
| HARRIS CORP. | EQUITY | 413875105 | 4853 | 100,239 | SH | SOLE |
| HARRIS INTERACTIVE INC | EQUITY | 414549105 | 181 | 21,677 | SH | SOLE |
| HARSCO CORP. | EQUITY | 415864107 | 2794 | 61,406 | SH | SOLE |
| HARTE-HANKS COMMUNICATIONS | EQUITY | 416196103 | 3065 | 130,877 | SH | SOLE |
| HARTFORD FINANCIAL SVCS GR | EQUITY | 416515104 | 19 | 300 | SH | DEFINED |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 61669 | 968,120 | SH | SOLE |
| HARVEST NATURAL RESOUR | EQUITY | 41754V103 | 263 | 17,997 | SH | SOLE |
| HASBRO INC | EQUITY | 418056107 | 4 | 190 | SH | DEFINED |
| HASBRO, INC. | EQUITY | 418056107 | 1962 | 90,199 | SH | SOLE |
| HAVERTY FURNITURE COMPANIES | EQUITY | 419596101 | 172 | 8,069 | SH | SOLE |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 8439 | 162,784 | SH | SOLE |
| HAWTHORNE FINL CORP | EQUITY | 420542102 | 911 | 20,684 | SH | SOLE |
| HCA INC | EQUITY | 404119109 | 21 | 520 | SH | DEFINED |
| HCA INC. | EQUITY | 404119109 | 8651 | 212,968 | SH | SOLE |
| HCC INSURANCE HOLDINGS, INC. | EQUITY | 404132102 | 3101 | 95,918 | SH | SOLE |
| HEADWATERS INC | EQUITY | 42210P102 | 403 | 15,719 | SH | SOLE |
| HEALTH CARE PPTY INVS COM | EQUITY | 421915109 | 817 | 28880 | SH | Sole |
| HEALTH CARE PPTYS INVEST INC | EQUITY | 421915109 | 878 | 31,009 | SH | SOLE |
| Health Care Prop Investors | EQUITY | 421915109 | 2547 | 90000 | SH | DEFINED |
| HEALTH CARE REIT INC COM | EQUITY | 42217K106 | 445 | 10970 | SH | Sole |
| HEALTH CARE REIT, INC. | EQUITY | 42217K106 | 2934 | 72,277 | SH | SOLE |
| HEALTH MANAGEMENT ASSOC. | EQUITY | 421933102 | 2542 | 109,526 | SH | SOLE |

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| HEALTH MGMT ASSOC | EQUITY | 421933102 | 6 | 260 | SH | DEFINED |
| HEALTH NET INC. CLASS A | EQUITY | 42222G108 | 4255 | 170,691 | SH | SOLE |
| Healthcare Realty Trust | EQUITY | 421946104 | 2776 | 65000 | SH | DEFINED |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 439 | 10,282 | SH | SOLE |
| HEALTHCARE RLTY TR COM | EQUITY | 421946104 | 407 | 9540 | SH | Sole |
| HEALTHCARE SVCS GRP IN | EQUITY | 421906108 | 118 | 7,172 | SH | SOLE |
| HEALTHEXTRAS INC | EQUITY | 422211102 | 298 | 25,923 | SH | SOLE |
| HEARST-ARGYLE TELEVI | EQUITY | 422317107 | 16 | 579 | SH | SOLE |
| HEARTLAND EXPRESS INC | EQUITY | 422347104 | 3849 | 168950 | SH | DEFINED |
| HEARTLAND EXPRESS, INC. | EQUITY | 422347104 | 355 | 15,570 | SH | SOLE |
| HEARTLAND FINANCIAL USA INC | EQUITY | 42234Q102 | 89 | 4,763 | SH | SOLE |
| HECLA MNG CO | EQUITY | 422704106 | 472 | 56,154 | SH | SOLE |
| HEICO CORP. | EQUITY | 422806109 | 112 | 7,168 | SH | SOLE |
| HEIDRICK & STRUGGLES INT'L | EQUITY | 422819102 | 199 | 8,320 | SH | SOLE |
| HEINZ H J CO | EQUITY | 423074103 | 14 | 380 | SH | DEFINED |
| HELEN OF TROY CORP LTD COM | EQUITY | G4388N106 | 32743 | 1055888 | SH | Sole |
| HELIX TECHNOLOGY CORP. | EQUITY | 423319102 | 322 | 13,271 | SH | SOLE |
| HELMERICH & PAYNE, INC. | EQUITY | 423452101 | 3643 | 127,157 | SH | SOLE |
| HENRY JACK & ASSOCIATES | EQUITY | 426281101 | 2571 | 134,416 | SH | SOLE |
| | | | | | | |
| HENRY SCHEIN INC | EQUITY | 806407102 | 4895 | 68,666 | SH | SOLE |
| HERCULES INC | EQUITY | 427056106 | 1 | 120 | SH | DEFINED |
| HERCULES, INC. | EQUITY | 427056106 | 1182 | 102,941 | SH | SOLE |
| HERITAGE COMMERCE CORP | EQUITY | 426927109 | 74 | 5,733 | SH | SOLE |
| HERITAGE FINANCIAL CORP | EQUITY | 42722X106 | 58 | 2,752 | SH | SOLE |
| HERITAGE PPTY INVT TR COM | EQUITY | 42725M107 | 321 | 10310 | SH | Sole |
| HERITAGE PROPERTY INVESTMENT | EQUITY | 42725M107 | 2559 | 82,270 | SH | SOLE |
| HERLEY INDS INC DEL | EQUITY | 427398102 | 105 | 5,535 | SH | SOLE |
| HERMAN MILLER, INC. | EQUITY | 600544100 | 2913 | 109,526 | SH | SOLE |
| HERSHEY FOODS CORP | EQUITY | 427866108 | 12 | 140 | SH | DEFINED |
| HERSHEY FOODS CORP. | EQUITY | 427866108 | 4771 | 57,591 | SH | SOLE |
| HEWITT ASSOCIATES INC-CL A | EQUITY | 42822Q100 | 12 | 371 | SH | SOLE |
| HEWLETT PACKARD CO | EQUITY | 428236103 | 1793 | 78508 | SH | DEFINED |
| HEWLETT PACKARD CO. | EQUITY | 428236103 | 49151 | 2,151,956 | SH | SOLE |
| HEXCEL CORP. | EQUITY | 428291108 | 82 | 11,327 | SH | SOLE |
| HIBBETT SPORTING GOODS, INC. | EQUITY | 428565105 | 213 | 5,581 | SH | SOLE |
| HIBERNIA CORP | EQUITY | 428656102 | 6324 | 269200 | SH | DEFINED |
| HIBERNIA CORP. CLASS A | EQUITY | 428656102 | 5474 | 233,032 | SH | SOLE |
| HICKORY TECH CORP | EQUITY | 429060106 | 81 | 6,594 | SH | SOLE |
| HIGHWOODS PPTYS INC COM | EQUITY | 431284108 | 311 | 11850 | SH | Sole |
| HIGHWOODS PROPERTIES, INC. | EQUITY | 431284108 | 3097 | 118,158 | SH | SOLE |
| HILB, ROGAL & HAMILTON CO. | EQUITY | 431294107 | 615 | 16,139 | SH | SOLE |
| HILLENBRAND INDUSTRIES, INC. | EQUITY | 431573104 | 6303 | 92,843 | SH | SOLE |
| HILTON HOTELS CORP | EQUITY | 432848109 | 2760 | 169,872 | SH | SOLE |
| HILTON HOTELS CORP | EQUITY | 432848109 | 7 | 400 | SH | DEFINED |
| HI-TECH PHARMACAL CO INC | EQUITY | 42840B101 | 49 | 2,516 | SH | SOLE |
| HOLLINGER INTERNATIONAL, INC. | EQUITY | 435569108 | 420 | 21,195 | SH | SOLE |
| HOLLIS-EDEN PHARMACEUTICALS | EQUITY | 435902101 | 48 | 4,999 | SH | SOLE |
| HOLLY CORP. | EQUITY | 435758305 | 160 | 5,037 | SH | SOLE |
| HOLLYWOOD ENTERTAINMENT CORP. | EQUITY | 436141105 | 1951 | 143,867 | SH | SOLE |
| HOLLYWOOD PARK, INC. | EQUITY | 723456109 | 154 | 11,183 | SH | SOLE |
| HOLOGIC INC | EQUITY | 436440101 | 204 | 10,055 | SH | SOLE |
| HOME DEPOT INC | EQUITY | 437076102 | 21692 | 580610 | SH | DEFINED |
| HOME DEPOT, INC. | EQUITY | 437076102 | 38572 | 1,032,450 | SH | SOLE |
| HOME PPTYS N Y INC COM | EQUITY | 437306103 | 280 | 6880 | SH | Sole |
| HOME PROPERTIES INC. | EQUITY | 437306103 | 925 | 22,690 | SH | SOLE |
| HOMESTORE.COM | EQUITY | 437852106 | 191 | 45,064 | SH | SOLE |
| HON INDS INC | EQUITY | 438092108 | 1590 | 42800 | SH | DEFINED |
| HON INDUSTRIES INC. | EQUITY | 438092108 | 3252 | 87,523 | SH | SOLE |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| HONEYWELL INTERNATIONAL INC. | EQUITY | 438516106 | 12476 | 368,570 | SH | SOLE |
| HONEYWELL INTL INC | EQUITY | 438516106 | 15659 | 466000 | SH | DEFINED |
| HOOKER FURNITURE CORP | EQUITY | 439038100 | 72 | 3,102 | SH | SOLE |
| HOOPER HOLMES, INC. | EQUITY | 439104100 | 184 | 29,444 | SH | SOLE |
| HORACE MANN EDUCATORS CORP. | EQUITY | 440327104 | 1311 | 83,377 | SH | SOLE |
| HORIZON FINANCIAL CORP | EQUITY | 44041F105 | 100 | 5,429 | SH | SOLE |
| HORIZON OFFSHORE, INC. | EQUITY | 44043J105 | 41 | 13,482 | SH | SOLE |
| HORMEL FOODS CORP. | EQUITY | 440452100 | 6074 | 207,088 | SH | SOLE |
| HOSPITALITY PPTYS TR COM SH BE | EQUITY | 44106M102 | 689 | 14840 | SH | Sole |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 5322 | 114,699 | SH | SOLE |
| HOST MARRIOTT CORP COM | EQUITY | 44107P104 | 909 | 71160 | SH | Sole |
| HOT TOPIC INC | EQUITY | 441339108 | 639 | 24,148 | SH | SOLE |
| HOUSEHOLD FIN CORP | EQUITY | 441812JX3 | 272 | 250000 | SH | DEFINED |
| HOUSTON EXPLORATION COMPAN | EQUITY | 442120101 | 311 | 6,954 | SH | SOLE |
| HOVNIANIAN ENTER, INC. COM PAR \$0.01 | EQUITY | 442487203 | 3912 | 90,650 | SH | SOLE |
| HRPT PROPERTIES TRUST | EQUITY | 40426W101 | 469 | 41,464 | SH | SOLE |
| HRPT TRUST | EQUITY | 40426W101 | 434 | 38400 | SH | Sole |
| HUB GROUP INC CL A | EQUITY | 443320106 | 2348 | 78200 | SH | Sole |
| HUBBELL INC. CLASS B | EQUITY | 443510201 | 3594 | 89,551 | SH | SOLE |
| HUDSON CITY BANCORP | EQUITY | 443683107 | 50 | 1,319 | SH | SOLE |
| HUDSON HIGHLAND GROUP INC | EQUITY | 443792106 | 105 | 3,781 | SH | SOLE |
| HUDSON RIVER BANCORP. | EQUITY | 444128102 | 314 | 15,256 | SH | SOLE |
| HUGHES SUPPLY, INC. | EQUITY | 444482103 | 803 | 15,329 | SH | SOLE |
| HUMAN GENOME SCIENCES, INC. | EQUITY | 444903108 | 33 | 2,636 | SH | SOLE |
| HUMANA INC | EQUITY | 444859102 | 3 | 170 | SH | DEFINED |
| HUMANA, INC. | EQUITY | 444859102 | 1378 | 72,431 | SH | SOLE |
| HUMBOLDT BANCORP | EQUITY | 445069107 | 125 | 6,323 | SH | SOLE |
| HUNGARIAN TELEPHONE & CABLE | EQUITY | 445542103 | 15 | 1,703 | SH | SOLE |
| HUNT J B TRANS SVCS INC | EQUITY | 445658107 | 3456 | 122700 | SH | DEFINED |
| HUNT JB TRANS SVC INC COM | EQUITY | 445658107 | 8801 | 312418 | SH | Sole |
| HUNTINGTON BANCSHARES INC | EQUITY | 446150104 | 6 | 250 | SH | DEFINED |
| HUNTINGTON BANCSHARES, INC. | EQUITY | 446150104 | 2259 | 102,557 | SH | SOLE |
| HUSDON UNITED BANCORP | EQUITY | 444165104 | 31 | 811 | SH | SOLE |
| HUTCHINSON TECHNOLOGY, INC. | EQUITY | 448407106 | 327 | 11,658 | SH | SOLE |
| HYDRIL | EQUITY | 448774109 | 184 | 7,037 | SH | SOLE |
| HYPERCOM CORP | EQUITY | 44913M105 | 105 | 13,251 | SH | SOLE |
| HYPERION SOLUTIONS CORP | EQUITY | 44914M104 | 849 | 20,489 | SH | SOLE |
| HYPERION SOLUTIONS CP COM | EQUITY | 44914M104 | 5907 | 142500 | SH | Sole |
| IBERIABANK CORP | EQUITY | 450828108 | 201 | 3,421 | SH | SOLE |
| IBT BANCORP INC/IRWIN PA | EQUITY | 44923F108 | 64 | 1,329 | SH | SOLE |
| Icon Plc - Sponsored ADR | EQUITY | 45103T107 | 1375 | 38,800 | SH | SOLE |
| ICOS CORPORATION | EQUITY | 449295104 | 37 | 1,009 | SH | SOLE |
| ICT GROUP INC | EQUITY | 44929Y101 | 36 | 2,803 | SH | SOLE |
| ICU MEDICAL, INC. | EQUITY | 44930G107 | 164 | 5,384 | SH | SOLE |
| IDACORP, INC. | EQUITY | 451107106 | 2278 | 76,200 | SH | SOLE |
| IDENTIX INC | EQUITY | 451906101 | 252 | 43,749 | SH | SOLE |
| IDEX CORP. | EQUITY | 45167R104 | 615 | 14,150 | SH | SOLE |
| IDEXX LABORATORIES, INC. | EQUITY | 45168D104 | 43 | 752 | SH | SOLE |
| IDINE REWARDS NETWORK | EQUITY | 761557107 | 123 | 12,335 | SH | SOLE |
| IDT CORP. | EQUITY | 448947101 | 19 | 967 | SH | SOLE |
| IDX SYSTEMS CORP. | EQUITY | 449491109 | 307 | 8,883 | SH | SOLE |
| IGATE CORP | EQUITY | 45169U105 | 72 | 10,346 | SH | SOLE |
| IHOP CORP. | EQUITY | 449623107 | 347 | 10,061 | SH | SOLE |
| II-VI INC | EQUITY | 902104108 | 137 | 5,583 | SH | SOLE |
| IKON OFFICE SOLUTIONS INC. | EQUITY | 451713101 | 32 | 2,532 | SH | SOLE |
| ILEX ONCOLOGY INC | EQUITY | 451923106 | 471 | 19,693 | SH | SOLE |
| Illinois Tool Works | EQUITY | 452308109 | 1585 | 20000 | SH | DEFINED |
| ILLINOIS TOOL WORKS, INC. | EQUITY | 452308109 | 12689 | 160,160 | SH | SOLE |

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|---------------------------------------|--------|-----------|--------|-----------|----|---------|
| IMAGISTICS INTL INC | EQUITY | 45247T104 | 344 | 7,803 | SH | SOLE |
| IMATION CORP. | EQUITY | 45245A107 | 1999 | 53,145 | SH | SOLE |
| IMC GLOBAL, INC. | EQUITY | 449669100 | 3227 | 225,648 | SH | SOLE |
| IMCLONE SYSTEMS | EQUITY | 45245W109 | 55 | 1,074 | SH | SOLE |
| IMMUCOR INC | EQUITY | 452526106 | 177 | 9,766 | SH | SOLE |
| IMMUNOGEN INC | EQUITY | 45253H101 | 139 | 20,712 | SH | SOLE |
| IMMUNOMEDICS, INC. | EQUITY | 452907108 | 86 | 21,282 | SH | SOLE |
| IMPAC MEDICAL SYSTEMS INC | EQUITY | 45255A104 | 71 | 3,142 | SH | SOLE |
| IMPAC MORTGAGE HOLDINGS INC | EQUITY | 45254P102 | 782 | 28,733 | SH | SOLE |
| IMPAX LABORATORIES INC | EQUITY | 45256B101 | 345 | 15,411 | SH | SOLE |
| IMPERIAL SUGAR CO | EQUITY | 453096208 | | 1 | SH | SOLE |
| IMPSAT FIBER NETWORKS INC | EQUITY | 45321T202 | 64 | 9294 | SH | DEFINED |
| IMS HEALTH, INC. | EQUITY | 449934108 | 2508 | 107,832 | SH | SOLE |
| INAMED CORP | EQUITY | 453235103 | 723 | 13,574 | SH | SOLE |
| INCO LTD | EQUITY | 453258402 | 2299 | 66,700 | SH | OTHER |
| INCYTE CORP | EQUITY | 45337C102 | 305 | 36,647 | SH | SOLE |
| INDEPENDENCE COMMUNITY BANK | EQUITY | 453414104 | 3327 | 81,647 | SH | SOLE |
| INDEPENDENCE HLDG CO N | EQUITY | 453440307 | 52 | 1,664 | SH | SOLE |
| INDEPENDENT BANK CORP.-MASSACHUSETTS | EQUITY | 453836108 | 182 | 6,006 | SH | SOLE |
| INDEPENDENT BANK CORP.-MICHIGAN | EQUITY | 453838104 | 282 | 10,110 | SH | SOLE |
| INDEVUS PHARMACEUTICALS INC | EQUITY | 454072109 | 116 | 19,158 | SH | SOLE |
| | | | | | | |
| INDYMAC BANCORP, INC. | EQUITY | 456607100 | 3030 | 83,497 | SH | SOLE |
| INET TECHNOLOGY | EQUITY | 45662V105 | 82 | 6,637 | SH | SOLE |
| INFINITY PROPERTY & CASUALTY | EQUITY | 45665Q103 | 198 | 6,314 | SH | SOLE |
| INFOCUS CORPORATION | EQUITY | 45665B106 | 177 | 18,952 | SH | SOLE |
| INFONET SERVICES COR | EQUITY | 45666T106 | 69 | 34,829 | SH | SOLE |
| INFORMATICA CORP | EQUITY | 45666Q102 | 280 | 32,609 | SH | SOLE |
| INFORMATION HOLDINGS INC. | EQUITY | 456727106 | 133 | 6,453 | SH | SOLE |
| INFOSPACE INC. | EQUITY | 45678T201 | 504 | 12,960 | SH | SOLE |
| INFOUSA INC. CLASS B | EQUITY | 456818301 | 158 | 15,080 | SH | SOLE |
| INGERSOLL RAND COMPANY LIM | EQUITY | G4776G101 | 13623 | 201380 | SH | DEFINED |
| INGERSOLL-RAND CO CL A | EQUITY | G4776G101 | 5247 | 77,560 | SH | SOLE |
| INGERSOLL-RAND COMPANY CL A | EQUITY | G4776G101 | 5256 | 77700 | SH | SOLE |
| INGLES MARKETS, INC., CLASS A | EQUITY | 457030104 | 47 | 4,358 | SH | SOLE |
| INGRAM MICRO INC. CLASS A | EQUITY | 457153104 | 33 | 1,850 | SH | SOLE |
| INNKEEPERS USA TRUST | EQUITY | 4576J0104 | 202 | 22,079 | SH | SOLE |
| INNOVEX INC/MN | EQUITY | 457647105 | 63 | 9,270 | SH | SOLE |
| INPUT/OUTPUT, INC. | EQUITY | 457652105 | 178 | 22,948 | SH | SOLE |
| INSIGHT COMMUNICATIO | EQUITY | 45768V108 | 228 | 22,670 | SH | SOLE |
| INSIGHT ENTERPRISES COM | EQUITY | 45765U103 | 11616 | 603411 | SH | SOLE |
| INSIGHT ENTERPRISES, INC. | EQUITY | 45765U103 | 453 | 23,546 | SH | SOLE |
| INSITUFORM TECHNOLOGIES, INC. CLASS A | EQUITY | 457667103 | 180 | 11,494 | SH | SOLE |
| INSPIRE PHARMACEUTICALS INC | EQUITY | 457733103 | 184 | 14,307 | SH | SOLE |
| INSTINET GROUP INCORPORATED | EQUITY | 457750107 | 17 | 2,421 | SH | SOLE |
| INSURANCE AUTO AUCTIONS INC COM | EQUITY | 457875102 | 65 | 4,456 | SH | SOLE |
| INSWEB CORP | EQUITY | 45809K202 | 46 | 9,194 | SH | SOLE |
| INTEGRA BANK CORP. | EQUITY | 45814P105 | 188 | 7,804 | SH | SOLE |
| INTEGRA LIFESCIENCES CORP | EQUITY | 457985208 | 5873 | 191800 | SH | DEFINED |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985208 | 280 | 9,181 | SH | SOLE |
| INTEGRAL SYSTEMS INC/MD | EQUITY | 45810H107 | 94 | 4,959 | SH | SOLE |
| INTEGRATED CIRCUIT SYSTEMS | EQUITY | 45811K208 | 2837 | 113,346 | SH | SOLE |
| INTEGRATED DEVICE TECHNOLOGY, | EQUITY | 458118106 | 2375 | 158,363 | SH | SOLE |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E103 | 184 | 16,391 | SH | SOLE |
| INTEGRATED SILICON SOLUTION | EQUITY | 45812P107 | 255 | 14,368 | SH | SOLE |
| INTEL CORP | EQUITY | 458140100 | 28124 | 1033982 | SH | DEFINED |
| INTEL CORP. | EQUITY | 458140100 | 130692 | 4,804,845 | SH | SOLE |
| INTELIDATA TECHNOLOGIES CORP. | EQUITY | 45814T107 | 31 | 24,991 | SH | SOLE |
| INTELLISYNC CORP | EQUITY | 458176104 | 69 | 20,860 | SH | SOLE |

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|---|--------|-----------|--------|-----------|----|---------|
| INTER PARFUMS INC | EQUITY | 458334109 | 40 | 1,737 | SH | SOLE |
| INTER TEL INC COM | EQUITY | 458372109 | 16330 | 543232 | SH | Sole |
| INTER VOICE INC | EQUITY | 461142101 | 14839 | 879600 | SH | Sole |
| INTERACTIVE CORP | EQUITY | 45840Q101 | 1513 | 47900 | SH | DEFINED |
| INTERACTIVE DATA CORP | EQUITY | 45840J107 | 12 | 661 | SH | SOLE |
| INTERACTIVECORP | EQUITY | 45840Q101 | 1807 | 57,120 | SH | SOLE |
| INTERCEPT INC | EQUITY | 45845L107 | 111 | 9,132 | SH | SOLE |
| INTERCHANGE FINL SVCS | EQUITY | 458447109 | 138 | 5,698 | SH | SOLE |
| INTERDIGITAL COMMUNICATION | EQUITY | 45866A105 | 20 | 1,171 | SH | SOLE |
| INTERFACE, INC. CLASS A | EQUITY | 458665106 | 179 | 22,537 | SH | SOLE |
| INTERGRAPH CORP | EQUITY | 458683109 | 401 | 16600 | SH | DEFINED |
| INTERGRAPH CORP. | EQUITY | 458683109 | 562 | 23,155 | SH | SOLE |
| INTERLAND INC | EQUITY | 458727203 | 28 | 6,920 | SH | SOLE |
| INTERMAGNETICS GENERAL CORP. | EQUITY | 458771102 | 223 | 8,405 | SH | SOLE |
| INTERMUNE INC. | EQUITY | 45884X103 | 248 | 12,735 | SH | SOLE |
| INTERNATIONAL BANCSHARES CORP. | EQUITY | 459044103 | 22 | 421 | SH | SOLE |
| International Bus. Machines ComStk US\$ | EQUITY | 459200101 | 125963 | 1,371,550 | SH | SOLE |
| INTERNATIONAL BUSINESS MAC | EQUITY | 459200101 | 25106 | 273370 | SH | DEFINED |
| International Business Machines | EQUITY | 459200101 | 918 | 10000 | SH | DEFINED |
| INTERNATIONAL FLAVOURS | EQUITY | 459506101 | 4 | 100 | SH | DEFINED |
| INTERNATIONAL GAME TECHN | EQUITY | 459902102 | 10489 | 233300 | SH | Sole |
| INTERNATIONAL GAME TECHNOL | EQUITY | 459902102 | 6207 | 138060 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 7007 | 155,854 | SH | SOLE |
| International Game Technology | EQUITY | 459902102 | 1349 | 30000 | SH | DEFINED |
| INTERNATIONAL MULTIFOODS CORP. | EQUITY | 460043102 | 2728 | 110,346 | SH | SOLE |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 21 | 500 | SH | DEFINED |
| INTERNATIONAL PAPER CO. | EQUITY | 460146103 | 8715 | 206,230 | SH | SOLE |
| International Rectifier | EQUITY | 460254105 | 920 | 20000 | SH | DEFINED |
| INTERNATIONAL RECTIFIER CORP. | EQUITY | 460254105 | 4541 | 98,731 | SH | SOLE |
| INTERNATIONAL SPEEDWAY COR | EQUITY | 460335201 | 7802 | 166000 | SH | DEFINED |
| INTERNATIONAL SPEEDWAY CORP. | EQUITY | 460335201 | 3742 | 79,618 | SH | SOLE |
| INTERNET SECURITY SY | EQUITY | 46060X107 | 1636 | 92,756 | SH | SOLE |
| INTERPHASE CORP COM | EQUITY | 460593106 | 1903 | 157500 | SH | Sole |
| INTERPORE INTERNATIONAL | EQUITY | 46062W107 | 4140 | 287,884 | SH | SOLE |
| INTERPUBLIC GROUP CORP | EQUITY | 460690100 | 2850 | 185,294 | SH | SOLE |
| INTERPUBLIC GROUP COS INC | EQUITY | 460690100 | 13456 | 874930 | SH | DEFINED |
| INTERSIL CORP | EQUITY | 46069S109 | 1832 | 82200 | SH | DEFINED |
| INTERSIL CORP -CL A | EQUITY | 46069S109 | 4897 | 219,609 | SH | SOLE |
| INTERSTATE BAKERIES CORP. | EQUITY | 46072H108 | 1017 | 89,478 | SH | SOLE |
| INTERTAN INC. | EQUITY | 461120107 | 147 | 10,500 | SH | SOLE |
| INTER-TEL, INC. | EQUITY | 458372109 | 289 | 9,588 | SH | SOLE |
| INTERVOICE-BRITE INC. | EQUITY | 461142101 | 293 | 17,461 | SH | SOLE |
| INTERWOVEN INC | EQUITY | 46114T508 | 203 | 20,311 | SH | SOLE |
| INT'L. FLAVORS & FRAGRANCES, | EQUITY | 459506101 | 1481 | 41,715 | SH | SOLE |
| INTRADO INC | EQUITY | 46117A100 | 143 | 7,370 | SH | SOLE |
| Intuit | EQUITY | 461202103 | 893 | 20000 | SH | DEFINED |
| INTUIT | EQUITY | 461202103 | 9 | 200 | SH | DEFINED |
| INTUIT, INC. | EQUITY | 461202103 | 4888 | 109,530 | SH | SOLE |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 242 | 14,272 | SH | SOLE |
| INVACARE CORP. | EQUITY | 461203101 | 605 | 13,394 | SH | SOLE |
| INVERESK RESEARCH GROUP INC | EQUITY | 461238107 | 430 | 15,127 | SH | SOLE |
| INVERESK RESH GROUP COM | EQUITY | 461238107 | 12439 | 437691 | SH | Sole |
| INVERNESS MEDICAL INNOVATION | EQUITY | 46126P106 | 115 | 6,280 | SH | SOLE |
| INVESTMENT TECHNOLOGY GROUP | EQUITY | 46145F105 | 364 | 23,777 | SH | SOLE |
| INVESTORS FINANCIAL SERVICES | EQUITY | 461915100 | 4095 | 99,185 | SH | SOLE |
| INVESTORS REAL ESTATE TRUST | EQUITY | 461730103 | 267 | 27,399 | SH | SOLE |
| INVISION TECHNOLOGIES | EQUITY | 461851107 | 436 | 8,783 | SH | SOLE |
| INVITROGEN CORP | EQUITY | 46185R100 | 339 | 4,728 | SH | SOLE |

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| INVITROGEN CORP | EQUITY | 46185R100 | 2868 | 40000 | SH | DEFINED |
| INVITROGEN CORP COM | EQUITY | 46185R100 | 7025 | 97992 | SH | Sole |
| IOMEGA CORP | EQUITY | 462030305 | 149 | 26,665 | SH | SOLE |
| IONICS, INC. | EQUITY | 462218108 | 254 | 8,960 | SH | SOLE |
| IPAYMENT INC | EQUITY | 46262E105 | 93 | 2,804 | SH | SOLE |
| IPAYMENT INC COM | EQUITY | 46262E105 | 7823 | 235200 | SH | Sole |
| IPC HOLDINGS LTD | EQUITY | G4933P101 | 461730 | 11,722,000 | SH | SOLE |
| IRON MOUNTAIN INC. | EQUITY | 462846106 | 66 | 1,478 | SH | SOLE |
| IRON MTN INC DEL COM | EQUITY | 462846106 | 4561 | 102200 | SH | Sole |
| IRSA - SP GDR | EQUITY | 450047204 | 298 | 30,000 | SH | SOLE |
| IRWIN FINANCIAL CORP. | EQUITY | 464119106 | 215 | 7,953 | SH | SOLE |
| ISHARES COHEN & STEERS RLTY | EQUITY | 464287564 | 946 | 8,000 | SH | SOLE |
| ISHARES LEHMAN 7-10 YR TREASURY BOND | EQUITY | 464287440 | 369 | 4,220 | SH | SOLE |
| ISHARES MSCI EAFE INDEX FUND | EQUITY | 464287465 | 4432 | 31,300 | SH | SOLE |
| ISHARES MSCI HONG KONG INDEX | EQUITY | 464286871 | 1494 | 140,900 | SH | SOLE |
| ISHARES MSCI JAPAN INDEX FD | EQUITY | 464286848 | 2362 | 217,250 | SH | SOLE |
| ISHARES RUSSELL 2000 | EQUITY | 464287655 | 3222 | 27,400 | SH | SOLE |
| ISHARES RUSSELL MIDCAP GRWTH | EQUITY | 464287481 | 1073 | 13,900 | SH | SOLE |
| ISHARES RUSSELL MIDCAP VALUE | EQUITY | 464287473 | 1544 | 15,800 | SH | SOLE |
| ISHARES S&P 500/BARRA GROWTH | EQUITY | 464287309 | 1183 | 21,300 | SH | SOLE |
| ISHARES S&P 500/BARRA VALUE | EQUITY | 464287408 | 1513 | 26,500 | SH | SOLE |
| ISHARES TR COHEN&ST RLTY | EQUITY | 464287564 | 946 | 8000 | SH | Sole |
| ISIS PHARMACEUTICALS, INC. | EQUITY | 464330109 | 178 | 22,985 | SH | SOLE |
| ISLE OF CAPRI CASINOS | EQUITY | 464592104 | 193 | 7,693 | SH | SOLE |
| ISLE OF CAPRI CASINOS COM | EQUITY | 464592104 | 4867 | 193600 | SH | Sole |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 73 | 1,727 | SH | SOLE |
| ITLA CAP CORP | EQUITY | 450565106 | 117 | 2,378 | SH | SOLE |
| ITRON, INC. | EQUITY | 465741106 | 196 | 10,531 | SH | SOLE |
| ITT EDUCATIONAL SERVICES, INC. | EQUITY | 45068B109 | 2140 | 68,582 | SH | SOLE |
| ITT INDS INC | EQUITY | 450911102 | 8 | 100 | SH | DEFINED |
| ITT INDUSTRIAL INC | EQUITY | 450911102 | 3182 | 41,693 | SH | SOLE |
| ITT Industries | EQUITY | 450911102 | 1847 | 24200 | SH | DEFINED |
| IVANHOE MINES LTD | EQUITY | 46579N103 | 4573 | 814,600 | SH | OTHER |
| IVAX CORP. | EQUITY | 465823102 | 6703 | 294,398 | SH | SOLE |
| IXIA | EQUITY | 45071R109 | 127 | 11,722 | SH | SOLE |
| IXYS CORP. | EQUITY | 46600W106 | 83 | 8,801 | SH | SOLE |
| J & J SNACK FOODS CORP | EQUITY | 466032109 | 142 | 3,141 | SH | SOLE |
| J JILL GROUP INC | EQUITY | 466189107 | 180 | 8,772 | SH | SOLE |
| J P MORGAN CHASE + CO | EQUITY | 46625H100 | 29010 | 691528 | SH | DEFINED |
| J.B. HUNT TRANSPORT SERVICES | EQUITY | 445658107 | 3379 | 119,996 | SH | SOLE |
| J.C. PENNEY CO., INC. | EQUITY | 708160106 | 4373 | 125,747 | SH | SOLE |
| J.P. MORGAN CHASE AND CO. | EQUITY | 46625H100 | 108593 | 2,588,630 | SH | SOLE |
| J0-ANN STORES INC | EQUITY | 47758P307 | 234 | 8,358 | SH | SOLE |
| J2 GLOBAL COMMUNICATIO | EQUITY | 46626E205 | 191 | 8,470 | SH | SOLE |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 6 | 210 | SH | DEFINED |
| JABIL CIRCUIT INC COM | EQUITY | 466313103 | 4759 | 161700 | SH | Sole |
| JABIL CIRCUIT, INC. | EQUITY | 466313103 | 14953 | 508,070 | SH | SOLE |
| JACK IN THE BOX INC. | EQUITY | 466367109 | 434 | 17,380 | SH | SOLE |
| JACOBS ENGINEERING GROUP, INC. | EQUITY | 469814107 | 3746 | 83,991 | SH | SOLE |
| JACUZZI BRANDS INC | EQUITY | 469865109 | 359 | 38,271 | SH | SOLE |
| JAKKS PACIFIC, INC. | EQUITY | 47012E106 | 191 | 12,742 | SH | SOLE |
| JANUS CAP GROUP INC | EQUITY | 47102X105 | 4 | 260 | SH | DEFINED |
| JANUS CAPITAL GROUP | EQUITY | 47102X105 | 1759 | 107,395 | SH | SOLE |
| JARDEN CORP | EQUITY | 471109108 | 473 | 13,331 | SH | SOLE |
| JDA SOFTWARE GROUP, INC. | EQUITY | 46612K108 | 214 | 14,732 | SH | SOLE |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 3142 | 772,011 | SH | SOLE |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 6 | 1510 | SH | DEFINED |
| JEFFERIES GROUP, INC. | EQUITY | 472319102 | 2917 | 82,577 | SH | SOLE |

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|----------------------------------|--------|-----------|-------|-----------|----|---------|
| JEFFERIES GRP INC NEW COM | EQUITY | 472319102 | 14040 | 397396 | SH | Sole |
| JEFFERSON PILOT CORP | EQUITY | 475070108 | 8 | 150 | SH | DEFINED |
| JEFFERSON-PILOT CORP. | EQUITY | 475070108 | 3476 | 63,191 | SH | SOLE |
| JETBLUE AIRWAYS CORP | EQUITY | 477143101 | 3870 | 153,272 | SH | SOLE |
| JETBLUE AWYS CORP | EQUITY | 477143101 | 2327 | 92000 | SH | DEFINED |
| JLG INDUSTRIES, INC. | EQUITY | 466210101 | 314 | 21,979 | SH | SOLE |
| JM SMUCKER CO/THE NEW COM WI | EQUITY | 832696405 | 3969 | 75,208 | SH | SOLE |
| JOHN B. SANFILIPPO & SON | EQUITY | 800422107 | 100 | 2,731 | SH | SOLE |
| JOHN HANCOCK FINANCIAL SERVICE | EQUITY | 41014S106 | 13932 | 318,884 | SH | SOLE |
| JOHN HANCOCK FINANCIAL SRV | EQUITY | 41014S106 | 14 | 310 | SH | DEFINED |
| JOHN WILEY & SONS, INC. CLASS A | EQUITY | 968223206 | 30 | 1,018 | SH | SOLE |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 85458 | 1,684,895 | SH | SOLE |
| JOHNSON + JOHNSON | EQUITY | 478160104 | 21872 | 430420 | SH | DEFINED |
| Johnson and Johnson | EQUITY | 478160104 | 3043 | 60000 | SH | DEFINED |
| JOHNSON CONTROLS, INC. | EQUITY | 478366107 | 4980 | 84,194 | SH | SOLE |
| JOHNSON CTLS INC | EQUITY | 478366107 | 11608 | 196244 | SH | DEFINED |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 5 | 140 | SH | DEFINED |
| Jones Apparel Group Inc USD 0.01 | EQUITY | 480074103 | 40954 | 1,132,902 | SH | SOLE |
| JONES LANG LASALLE, INC. | EQUITY | 48020Q107 | 403 | 15,663 | SH | SOLE |
| JOS A BANK CLOTHIERS INC | EQUITY | 480838101 | 133 | 3,663 | SH | SOLE |
| JOURNAL REGISTER CO. | EQUITY | 481138105 | 334 | 15,975 | SH | SOLE |
| JOY GLOBAL INC COM | EQUITY | 481165108 | 11945 | 425548 | SH | Sole |
| JOY GLOBAL INC. | EQUITY | 481165108 | 684 | 24,374 | SH | SOLE |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 20147 | 774600 | SH | DEFINED |
| | | | | | | |
| K V PHARMACEUT [A] | EQUITY | 482740206 | 401 | 16,325 | SH | SOLE |
| K V PHARMACEUTICAL (ADR) | EQUITY | 482740206 | 11209 | 456375 | SH | Sole |
| K2, INC. | EQUITY | 482732104 | 238 | 14,866 | SH | SOLE |
| KADANT INC | EQUITY | 48282T104 | 126 | 6,066 | SH | SOLE |
| KAMAN CORP., CLASS A | EQUITY | 483548103 | 166 | 11,162 | SH | SOLE |
| KANA SOFTWARE INC. | EQUITY | 483600300 | 64 | 14,163 | SH | SOLE |
| KANEB SERVICES LLC | EQUITY | 484173109 | 244 | 7,400 | SH | SOLE |
| KANSAS CITY LIFE INSURANCE CO. | EQUITY | 484836101 | 80 | 1,858 | SH | SOLE |
| KANSAS CITY SOUTHERN | EQUITY | 485170302 | 437 | 31,448 | SH | SOLE |
| KAYDON CORP. | EQUITY | 486587108 | 363 | 13,187 | SH | SOLE |
| KB HOME | EQUITY | 48666K109 | 1678 | 20,765 | SH | SOLE |
| KB HOME | EQUITY | 48666K109 | 4 | 50 | SH | DEFINED |
| KCS ENERGY, INC. | EQUITY | 482434206 | 230 | 21,505 | SH | SOLE |
| KEANE INC | EQUITY | 486665102 | 1149 | 73000 | SH | DEFINED |
| KEANE, INC. | EQUITY | 486665102 | 1915 | 121,636 | SH | SOLE |
| KEITHLEY INSTRUMENTS, INC. | EQUITY | 487584104 | 129 | 6,227 | SH | SOLE |
| KELLOGG CO | EQUITY | 487836108 | 17 | 430 | SH | DEFINED |
| KELLOGG CO. | EQUITY | 487836108 | 6930 | 176,610 | SH | SOLE |
| KELLWOOD CO. | EQUITY | 488044108 | 528 | 13,463 | SH | SOLE |
| KELLY SERVICES, INC., CLASS A | EQUITY | 488152208 | 1781 | 60,140 | SH | SOLE |
| KEMET CORP. | EQUITY | 488360108 | 2468 | 172,087 | SH | SOLE |
| KENNAMETAL INC COM | EQUITY | 489170100 | 14610 | 354000 | SH | Sole |
| Kennametal Inc USD 1.25 | EQUITY | 489170100 | 38932 | 943,359 | SH | SOLE |
| KENSEY NASH CORP | EQUITY | 490057106 | 96 | 3,929 | SH | SOLE |
| KERR MCGEE CORP | EQUITY | 492386107 | 6 | 110 | SH | DEFINED |
| KERR-MCGEE CORP | EQUITY | 492386107 | 2525 | 49,038 | SH | SOLE |
| KERYX BIOPHARMACEUTICALS I | EQUITY | 492515101 | 764 | 50000 | SH | DEFINED |
| KEY BANK NA | EQUITY | 493267108 | 5454 | 180,050 | SH | SOLE |
| KEY ENERGY SERVICES INC | EQUITY | 492914106 | 32 | 2,927 | SH | SOLE |
| Keycorp | EQUITY | 493267108 | 1515 | 50000 | SH | DEFINED |
| KEYCORP NEW | EQUITY | 493267108 | 14 | 450 | SH | DEFINED |
| KEYNOTE SYSTEMS INC | EQUITY | 493308100 | 104 | 8,040 | SH | SOLE |
| Keyspan | EQUITY | 49337W100 | 1911 | 50000 | SH | DEFINED |
| KEYSPAN CORP | EQUITY | 49337W100 | 6 | 170 | SH | DEFINED |

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|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| KEYSPAN CORPORATION | EQUITY | 49337W100 | 31258 | 817,840 | SH | SOLE |
| KEYSTONE AUTOMOTIVE IN | EQUITY | 49338N109 | 161 | 5,865 | SH | SOLE |
| KEYSTONE PROPERTY TRUST | EQUITY | 493596100 | 415 | 17,078 | SH | SOLE |
| KFORCE INC COM | EQUITY | 493732101 | 6313 | 664558 | SH | Sole |
| KFX INC | EQUITY | 48245L107 | 148 | 14,223 | SH | SOLE |
| KILROY REALTY CORP. | EQUITY | 49427F108 | 685 | 19,286 | SH | SOLE |
| KILROY RLTY CORP COM | EQUITY | 49427F108 | 222 | 6260 | SH | Sole |
| KIMBALL INTERNATIONAL, INC. CLASS B | EQUITY | 494274103 | 177 | 11,225 | SH | SOLE |
| KIMBERLY CLARK CORP | EQUITY | 494368103 | 33 | 530 | SH | DEFINED |
| Kimberly-Clark Corp Com Stk USD1.25 | EQUITY | 494368103 | 22024 | 349,030 | SH | SOLE |
| KIMCO REALTY | EQUITY | 49446R109 | 1341 | 26,306 | SH | SOLE |
| KIMCO REALTY CORP COM | EQUITY | 49446R109 | 1255 | 24610 | SH | Sole |
| Kinder Morgan Energy Partners | EQUITY | 494550106 | 2480 | 55000 | SH | DEFINED |
| KINDER MORGAN ENERGY PRTNRS | EQUITY | 494550106 | 12604 | 279,533 | SH | SOLE |
| Kinder Morgan Inc | EQUITY | 49455P101 | 2521 | 40000 | SH | DEFINED |
| KINDER MORGAN INC KANS | EQUITY | 49455P101 | 8 | 130 | SH | DEFINED |
| KINDER MORGAN INC. | EQUITY | 49455P101 | 3468 | 55,026 | SH | SOLE |
| KINDRED HEALTHCARE INC | EQUITY | 494580103 | 302 | 6,010 | SH | SOLE |
| KINETIC CONCEPTS INC COM NEW | EQUITY | 49460W208 | 2704 | 60300 | SH | Sole |
| Kinetic Concepts Inc USD 0.001 | EQUITY | 49460W208 | 905 | 20,180 | SH | SOLE |
| KING PHARMACEUTICALS INC | EQUITY | 495582108 | 4 | 250 | SH | DEFINED |
| KING PHARMACEUTICALS, INC. | EQUITY | 495582108 | 1818 | 107,951 | SH | SOLE |
| KINTERA INC | EQUITY | 49720P506 | 1677 | 100600 | SH | DEFINED |
| KIRBY CORP. | EQUITY | 497266106 | 321 | 9,500 | SH | SOLE |
| KIRKLAND'S INC | EQUITY | 497498105 | 90 | 5,482 | SH | SOLE |
| | | | | | | |
| KLA TENCOR CORP | EQUITY | 482480100 | 4159 | 82600 | SH | DEFINED |
| KLA-TENCOR CORP. | EQUITY | 482480100 | 10154 | 201,946 | SH | SOLE |
| KMART HOLDING CORP | EQUITY | 498780105 | 236 | 5,701 | SH | SOLE |
| KNIGHT RIDDER INC | EQUITY | 499040103 | 7 | 90 | SH | DEFINED |
| KNIGHT TRADING GROUP | EQUITY | 499063105 | 470 | 37,216 | SH | SOLE |
| KNIGHT TRADING GROUP INC | EQUITY | 499063105 | 2532 | 200000 | SH | DEFINED |
| KNIGHT TRANSPORTATION, INC. | EQUITY | 499064103 | 295 | 12,371 | SH | SOLE |
| KNIGHTBRIDGE TANKERS LTD | EQUITY | G5299G106 | 1017 | 47,800 | SH | SOLE |
| KNIGHT-RIDDER, INC. | EQUITY | 499040103 | 2630 | 35,910 | SH | SOLE |
| KNOLOGY INC | EQUITY | 499183804 | 274 | 39,813 | SH | SOLE |
| KOGER EQUITY, INC. | EQUITY | 500228101 | 366 | 15,583 | SH | SOLE |
| KOHL'S CORP | EQUITY | 500255104 | 17 | 350 | SH | DEFINED |
| KOHL'S CORP. | EQUITY | 500255104 | 7807 | 161,540 | SH | SOLE |
| KOMAG INC | EQUITY | 500453204 | 251 | 13,668 | SH | SOLE |
| KOOKMIN BANK SPONS ADR | EQUITY | 50049M109 | 2339 | 57,816 | SH | SOLE |
| KOPIN CORP. | EQUITY | 500600101 | 205 | 35,427 | SH | SOLE |
| Korea Electric Power Corp. Kepco Sp A | EQUITY | 500631106 | 974 | 59,500 | SH | SOLE |
| KORN/FERRY INTERNATIONAL | EQUITY | 500643200 | 1153 | 72,085 | SH | SOLE |
| KOS PHARMACEUTICALS, INC. | EQUITY | 500648100 | 279 | 6,853 | SH | SOLE |
| KOSAN BIOSCIENCES INC | EQUITY | 50064W107 | 104 | 9,831 | SH | SOLE |
| KRAMONT REALTY TRUST | EQUITY | 50075Q107 | 306 | 16,210 | SH | SOLE |
| KRISPY KREME DOUGHNU | EQUITY | 501014104 | 3156 | 91,896 | SH | SOLE |
| KROGER CO | EQUITY | 501044101 | 13 | 780 | SH | DEFINED |
| KROGER CO. | EQUITY | 501044101 | 5323 | 319,890 | SH | SOLE |
| KROLL INC. | EQUITY | 501049100 | 38777 | 1,444,212 | SH | SOLE |
| KROLL INC. | EQUITY | 501049100 | 497 | 18,511 | SH | SOLE |
| KRONOS WORLDWIDE INC | EQUITY | 50105F105 | 68 | 2,237 | SH | SOLE |
| KRONOS, INC. | EQUITY | 501052104 | 493 | 15,157 | SH | SOLE |
| K-SWISS, INC. | EQUITY | 482686102 | 301 | 12,298 | SH | SOLE |
| KULICKE & SOFFA INDUSTRIES | EQUITY | 501242101 | 300 | 25,616 | SH | SOLE |
| KVH INDUSTRIES INC | EQUITY | 482738101 | 74 | 5,140 | SH | SOLE |
| KYPHON INC | EQUITY | 501577100 | 219 | 9,167 | SH | SOLE |
| L N B BANCORP INC | EQUITY | 502100100 | 49 | 2,386 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| L S B BANCSHARES N C | EQUITY | 502158108 | 75 | 4,330 | SH | SOLE |
| L-3 COMMUNICATIONS HOLDINGS, | EQUITY | 502424104 | 9375 | 157,623 | SH | SOLE |
| LA JOLLA PHARMACEUTICAL CO | EQUITY | 503459109 | 72 | 25,932 | SH | SOLE |
| LA QUINTA PROPERTIES-PAIRED | EQUITY | 50419U202 | 620 | 82,291 | SH | SOLE |
| LABONE INC NEW | EQUITY | 50540L105 | 441 | 14,469 | SH | SOLE |
| LABOR READY INC COM NEW | EQUITY | 505401208 | 16231 | 1200545 | SH | SOLE |
| LABOR READY, INC. | EQUITY | 505401208 | 276 | 20,392 | SH | SOLE |
| LABORATORY CRP OF AMER HLDGS | EQUITY | 50540R409 | 125 | 3,177 | SH | SOLE |
| LABRANCHE & CO. INC. | EQUITY | 505447102 | 1003 | 89,491 | SH | SOLE |
| LACLEDE GAS CO. | EQUITY | 505597104 | 728 | 24,018 | SH | SOLE |
| LAFARGE NORTH AMERIC | EQUITY | 505862102 | 24 | 589 | SH | SOLE |
| LAIDLAW INTERNATIONAL | EQUITY | 50730R102 | 6569 | 451,480 | SH | SOLE |
| LAKELAND BANCORP INC | EQUITY | 511637100 | 108 | 6,554 | SH | SOLE |
| LAKELAND FINL CORP | EQUITY | 511656100 | 91 | 2,699 | SH | SOLE |
| LAM RESEARCH CORP. | EQUITY | 512807108 | 5300 | 211,003 | SH | SOLE |
| LAM RESH CORP | EQUITY | 512807108 | 6353 | 252000 | SH | DEFINED |
| LAMAR ADVERTISING CO | EQUITY | 512815101 | 324 | 8,026 | SH | SOLE |
| LANCASTER COLONY CORP. | EQUITY | 513847103 | 2165 | 53,594 | SH | SOLE |
| LANCE, INC. | EQUITY | 514606102 | 209 | 12,780 | SH | SOLE |
| LANDAMERICA FINANCIAL GROUP | EQUITY | 514936103 | 428 | 9,460 | SH | SOLE |
| LANDAUER, INC. | EQUITY | 51476K103 | 174 | 4,138 | SH | SOLE |
| LANDRYS RESTAURANTS INC | EQUITY | 51508L103 | 1930 | 64700 | SH | DEFINED |
| LANDRY'S RESTAURANTS INC. | EQUITY | 51508L103 | 329 | 11,036 | SH | SOLE |
| LANDSTAR SYSTEM, INC. | EQUITY | 515098101 | 579 | 14,136 | SH | SOLE |
| LANNETT CO INC | EQUITY | 516012101 | 50 | 2,994 | SH | SOLE |
| LASALLE HOTEL PROPERTIES | EQUITY | 517942108 | 387 | 16,400 | SH | SOLE |
| | | | | | | |
| LASERSCOPE | EQUITY | 518081104 | 132 | 6,666 | SH | SOLE |
| LATTICE SEMICONDUCTOR CORP. | EQUITY | 518415104 | 1913 | 219,083 | SH | SOLE |
| LAUDER ESTEE COS INC | EQUITY | 518439104 | 15630 | 352500 | SH | DEFINED |
| LAWSON PRODUCTS, INC. | EQUITY | 520776105 | 80 | 2,466 | SH | SOLE |
| LAWSON SOFTWARE | EQUITY | 520780107 | 182 | 21,942 | SH | SOLE |
| LAWSON SOFTWARE INC | EQUITY | 520780107 | 1187 | 143000 | SH | DEFINED |
| LA-Z-BOY CHAIR CO. | EQUITY | 505336107 | 20 | 906 | SH | SOLE |
| LCC INTERNATIONAL INC CL A | EQUITY | 501810105 | 2238 | 373000 | SH | Sole |
| LEAPFROG ENTERPRISES | EQUITY | 52186N106 | 7 | 379 | SH | SOLE |
| LEAPFROG ENTERPRISES | EQUITY | 52186N106 | 16 | 830 | SH | DEFINED |
| LEAR CORP | EQUITY | 521865105 | 6356 | 102,589 | SH | SOLE |
| LEARNING TREE INTERNATIONAL | EQUITY | 522015106 | 74 | 4,632 | SH | SOLE |
| LEE ENTERPRISES, INC. | EQUITY | 523768109 | 3048 | 67,465 | SH | SOLE |
| LEGG MASON, INC. | EQUITY | 524901105 | 9254 | 99,746 | SH | SOLE |
| LEGGETT & PLATT, INC. | EQUITY | 524660107 | 2044 | 86,194 | SH | SOLE |
| LEGGETT + PLATT INC | EQUITY | 524660107 | 5 | 210 | SH | DEFINED |
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 6571 | 79290 | SH | DEFINED |
| LEHMAN BROTHERS HOLDINGS, INC. | EQUITY | 524908100 | 10057 | 121,360 | SH | SOLE |
| LENNAR CORP. COM CLASS A | EQUITY | 526057104 | 12572 | 232,688 | SH | SOLE |
| LENNOX INTERNATIONAL INC | EQUITY | 526107107 | 411 | 22,151 | SH | SOLE |
| LEUCADIA NATIONAL CORP. | EQUITY | 527288104 | 5558 | 104,322 | SH | SOLE |
| LEVEL 3 COMMUNICATIONS, INC. | EQUITY | 52729N100 | 245 | 61,281 | SH | SOLE |
| LEVITT CORP-CL A | EQUITY | 52742P108 | 132 | 5,398 | SH | SOLE |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 512 | 30,936 | SH | SOLE |
| LEXICON GENETICS INC COM | EQUITY | 528872104 | 2152 | 343300 | SH | Sole |
| LEXICON GENETICS INC. | EQUITY | 528872104 | 120 | 19,087 | SH | SOLE |
| LEXINGTON CORP. PROPERTRIES | EQUITY | 529043101 | 2429 | 111,482 | SH | SOLE |
| LEXINGTON CP PPTYS TR COM | EQUITY | 529043101 | 226 | 10380 | SH | Sole |
| LEXMARK INTERNATIONAL GROUP | EQUITY | 529771107 | 8670 | 94,244 | SH | SOLE |
| LEXMARK INTL INC | EQUITY | 529771107 | 18311 | 199030 | SH | DEFINED |
| LIBBEY, INC. | EQUITY | 529898108 | 163 | 6,283 | SH | SOLE |
| LIBERTY CORP. | EQUITY | 530370105 | 1462 | 31,591 | SH | SOLE |

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| LIBERTY MEDIA CORP | EQUITY | 530718105 | 93 | 8500 | SH | DEFINED |
| LIBERTY PPTY TR SH BEN INT | EQUITY | 531172104 | 830 | 18450 | SH | Sole |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 6480 | 144,004 | SH | SOLE |
| LIFELINE SYS INC | EQUITY | 532192101 | 92 | 4,838 | SH | SOLE |
| LIFEPOINT HOSPITALS HLDG | EQUITY | 53219L109 | 2425 | 74,994 | SH | SOLE |
| LIGAND PHARMACEUTICALS CL B | EQUITY | 53220K207 | 5532 | 275200 | SH | Sole |
| LIGAND PHARMACEUTICALS, INC., CLASS B | EQUITY | 53220K207 | 612 | 30,438 | SH | SOLE |
| LIGHTBRIDGE INC | EQUITY | 532226107 | 82 | 13,849 | SH | SOLE |
| LILLY ELI + CO | EQUITY | 532457108 | 79 | 1180 | SH | DEFINED |
| LIMITED BRANDS INC | EQUITY | 532716107 | 10 | 490 | SH | DEFINED |
| LIMITED BRANDS, INC. | EQUITY | 532716107 | 4160 | 207,981 | SH | SOLE |
| LIN TV CORP | EQUITY | 532774106 | 324 | 13,616 | SH | SOLE |
| LIN TV CORP CL A | EQUITY | 532774106 | 8929 | 374990 | SH | Sole |
| LINCARE HOLDINGS, INC. | EQUITY | 532791100 | 4878 | 155,339 | SH | SOLE |
| LINCOLN ELECTRIC HOLDINGS, INC | EQUITY | 533900106 | 465 | 16,529 | SH | SOLE |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 6638 | 140,284 | SH | SOLE |
| LINCOLN NATL CORP IN | EQUITY | 534187109 | 48 | 1020 | SH | DEFINED |
| LINDSAY MANUFACTURING CO. | EQUITY | 535555106 | 144 | 5,989 | SH | SOLE |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 12 | 320 | SH | DEFINED |
| LINEAR TECHNOLOGY CORP. | EQUITY | 535678106 | 6160 | 166,080 | SH | SOLE |
| LINENS 'N THINGS, INC. | EQUITY | 535679104 | 796 | 22,470 | SH | SOLE |
| LIONBRIDGE TECHNOLOGIES INC | EQUITY | 536252109 | 159 | 16,340 | SH | SOLE |
| LIQUIDMETAL TECHNOLOGIES INC | EQUITY | 53634X100 | 28 | 8,701 | SH | SOLE |
| LITHIA MOTORS, INC. | EQUITY | 536797103 | 183 | 6,615 | SH | SOLE |
| LITTELFUSE, INC. | EQUITY | 537008104 | 365 | 9,812 | SH | SOLE |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 4 | 120 | SH | DEFINED |
| LIZ CLAIBORNE, INC. | EQUITY | 539320101 | 1793 | 48,882 | SH | SOLE |
| LNR PROPERTY CORP. | EQUITY | 501940100 | 20 | 378 | SH | SOLE |
| LOCAL FINANCIAL CORP. | EQUITY | 539553107 | 193 | 8,837 | SH | SOLE |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 21 | 470 | SH | DEFINED |
| LOCKHEED MARTIN CORP. | EQUITY | 539830109 | 9222 | 202,060 | SH | SOLE |
| LODGENET ENTERTAINMENT CORP. | EQUITY | 540211109 | 101 | 5,341 | SH | SOLE |
| LOEWS CORP | EQUITY | 540424108 | 12 | 200 | SH | DEFINED |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424207 | 20 | 745 | SH | SOLE |
| LOEWS CORP. | EQUITY | 540424108 | 5131 | 86,880 | SH | SOLE |
| LO-JACK CORPORATION | EQUITY | 539451104 | 546 | 71,900 | SH | SOLE |
| LONE STAR STEAKHOUSE & SALOON | EQUITY | 542307103 | 226 | 7,755 | SH | SOLE |
| LONE STAR TECHNOLOGIES, INC. | EQUITY | 542312103 | 230 | 13,010 | SH | SOLE |
| LONGS DRUG STORES CORP. | EQUITY | 543162101 | 1332 | 70,737 | SH | SOLE |
| LONGVIEW FIBRE CO. | EQUITY | 543213102 | 1133 | 101,518 | SH | SOLE |
| LOOKSMART LTD | EQUITY | 543442107 | 77 | 38,931 | SH | SOLE |
| LOUISIANA PAC CORP | EQUITY | 546347105 | 3 | 120 | SH | DEFINED |
| LOUISIANA PACIFIC CORP. | EQUITY | 546347105 | 4074 | 157,909 | SH | SOLE |
| LOWE'S COMPANIES, INC. | EQUITY | 548661107 | 22344 | 398,070 | SH | SOLE |
| LSI INDUSTRIES, INC. | EQUITY | 50216C108 | 114 | 9,343 | SH | SOLE |
| LSI LOGIC CORP | EQUITY | 502161102 | 2097 | 224490 | SH | DEFINED |
| LSI LOGIC CORP. | EQUITY | 502161102 | 1880 | 201,241 | SH | SOLE |
| LTC PROP INC | EQUITY | 502175102 | 122 | 6,754 | SH | SOLE |
| LTX CORP. | EQUITY | 502392103 | 1738 | 115,360 | SH | SOLE |
| LUBRIZOL CORP. | EQUITY | 549271104 | 2440 | 77,500 | SH | SOLE |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 7800 | 1,897,929 | SH | SOLE |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 18 | 4480 | SH | DEFINED |
| LUFKIN INDS INC COM | EQUITY | 549764108 | 94 | 3,021 | SH | SOLE |
| LUMINENT MORTGAGE CAPITAL IN | EQUITY | 550278303 | 2123 | 150,000 | SH | SOLE |
| LUMINEX CORP | EQUITY | 55027E102 | 97 | 10,712 | SH | SOLE |
| LYDALL, INC. | EQUITY | 550819106 | 76 | 7,468 | SH | SOLE |
| LYON WILLIAM HOMES | EQUITY | 552074106 | 199 | 2,139 | SH | SOLE |
| LYONDELL CHEMICAL CO. | EQUITY | 552078107 | 4816 | 324,560 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| M & F WORLDWIDE CORP | EQUITY | 552541104 | 71 | 5,198 | SH | SOLE |
| M + T BK CORP | EQUITY | 55261F104 | 12 | 130 | SH | DEFINED |
| M&T BANK CORP. | EQUITY | 55261F104 | 4593 | 51,120 | SH | SOLE |
| M.D.C. HOLDINGS, INC. | EQUITY | 552676108 | 24 | 347 | SH | SOLE |
| M/I HOMES INC | EQUITY | 55305B101 | 248 | 5,254 | SH | SOLE |
| MACATAWA BK CORP | EQUITY | 554225102 | 119 | 4,269 | SH | SOLE |
| MACDERMID, INC. | EQUITY | 554273102 | 456 | 12,951 | SH | SOLE |
| MACERICH CO COM | EQUITY | 554382101 | 693 | 12860 | SH | Sole |
| MACERICH CO. | EQUITY | 554382101 | 749 | 13,901 | SH | SOLE |
| MACK CALI REALTY CORP COM | EQUITY | 554489104 | 583 | 12990 | SH | Sole |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 4636 | 103,239 | SH | SOLE |
| MACROMEDIA, INC. | EQUITY | 556100105 | 2034 | 101,349 | SH | SOLE |
| MACROVISION CORP | EQUITY | 555904101 | 1767 | 93,532 | SH | SOLE |
| MAF BANCORP, INC. | EQUITY | 55261R108 | 608 | 13,990 | SH | SOLE |
| Magellan Midstream Partner | EQUITY | 559080106 | 2196 | 40000 | SH | DEFINED |
| MAGMA DESIGN AUTOMATIO | EQUITY | 559181102 | 240 | 11,476 | SH | SOLE |
| MAGNA ENTERTAINMENT CL A | EQUITY | 559211107 | 120 | 20,068 | SH | SOLE |
| MAGNUM HUNTER RESOURCES INC | EQUITY | 55972F203 | 348 | 34,292 | SH | SOLE |
| MAGUIRE PPTYS | EQUITY | 559775101 | 243 | 9500 | SH | Sole |
| MAGUIRE PROPERTIES INC | EQUITY | 559775101 | 243 | 9,500 | SH | SOLE |
| MAIL-WELL, INC. | EQUITY | 560321200 | 69 | 15,471 | SH | SOLE |
| MAIN STREET BANKS INC | EQUITY | 56034R102 | 186 | 6,815 | SH | SOLE |
| MAINSOURCE FINANCIAL G | EQUITY | 56062Y102 | 114 | 3,194 | SH | SOLE |
| MAIR HOLDINGS INC | EQUITY | 560635104 | 45 | 4,853 | SH | SOLE |
| MANDALAY RESORT GROUP | EQUITY | 562567107 | 5570 | 97,281 | SH | SOLE |
| MANDALAY RESORT GROUP | EQUITY | 562567107 | 3407 | 59500 | SH | DEFINED |
| MANDALAY RESORT GROUP COM (G) | EQUITY | 562567107 | 21416 | 374008 | SH | Sole |
| MANHATTAN ASSOCIATES, INC. | EQUITY | 562750109 | 312 | 11,223 | SH | SOLE |
| MANHATTAN ASSOCS INC | EQUITY | 562750109 | 3906 | 140500 | SH | DEFINED |
| MANITOWOC CO., INC. | EQUITY | 563571108 | 399 | 13,500 | SH | SOLE |
| MANOR CARE INC NEW | EQUITY | 564055101 | 1765 | 50000 | SH | DEFINED |
| MANOR CARE, INC. | EQUITY | 564055101 | 1424 | 40,352 | SH | SOLE |
| MANPOWER, INC. | EQUITY | 56418H100 | 6188 | 133,073 | SH | SOLE |
| MANTECH INTL CORP | EQUITY | 564563104 | 142 | 6,909 | SH | SOLE |
| MANUFACTURED HOME COMMUNITIES | EQUITY | 564682102 | 429 | 12,153 | SH | SOLE |
| MANUGISTICS GROUP IN | EQUITY | 565011103 | 229 | 33,491 | SH | SOLE |
| MAPICS INC | EQUITY | 564910107 | 77 | 9,615 | SH | SOLE |
| MARATHON OIL CORP | EQUITY | 565849106 | 5102 | 151,540 | SH | SOLE |
| MARATHON OIL CORP | EQUITY | 565849106 | 1532 | 45500 | SH | DEFINED |
| MARCONI CORP PLC-SPONS ADR | EQUITY | 56630M101 | | 1 | SH | SOLE |
| MARCUS CORP | EQUITY | 566330106 | 170 | 9,819 | SH | SOLE |
| MARINEMAX INC | EQUITY | 567908108 | 110 | 4,137 | SH | SOLE |
| MARITRANS INC | EQUITY | 570363101 | 56 | 3,535 | SH | SOLE |
| MARKEL CORP | EQUITY | 570535104 | 48 | 167 | SH | SOLE |
| MARKETWATCH.COM INC | EQUITY | 570619106 | 42 | 3,031 | SH | SOLE |
| MARRIOTT INTERNATIONAL, INC. | EQUITY | 571903202 | 4369 | 102,682 | SH | SOLE |
| MARRIOTT INTL INC NEW | EQUITY | 571903202 | 11 | 250 | SH | DEFINED |
| MARSH & MCLENNAN COMPANIES INC | EQUITY | 571748102 | 13865 | 299,450 | SH | SOLE |
| MARSH + MCLENNAN COS INC | EQUITY | 571748102 | 25 | 550 | SH | DEFINED |
| MARSHALL & ILSLEY CORP. | EQUITY | 571834100 | 3832 | 101,356 | SH | SOLE |
| MARSHALL + ILSLEY CORP | EQUITY | 571834100 | 9 | 240 | SH | DEFINED |
| MARTEK BIOSCIENCES CORP. | EQUITY | 572901106 | 662 | 11,625 | SH | SOLE |
| MARTEK BIOSCIENCES CP COM | EQUITY | 572901106 | 5650 | 99125 | SH | Sole |
| MARTHA STEWART LIVING-CL A | EQUITY | 573083102 | 68 | 6,184 | SH | SOLE |
| MARTIN MARIETTA MATERIALS | EQUITY | 573284106 | 3390 | 73,435 | SH | SOLE |
| MARVEL ENTERPRISES INC | EQUITY | 57383M108 | 20 | 1,017 | SH | SOLE |
| MARVEL ENTERPRISES INC | EQUITY | 57383M108 | 1151 | 60000 | SH | DEFINED |
| MARVELL TECH GROUP LTD ORD | EQUITY | G5876H105 | 5681 | 126100 | SH | Sole |

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| MARVELL TECHNOLOGY GROUP L | EQUITY | G5876H105 | 7244 | 160800 | SH | DEFINED |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H105 | 420 | 9,350 | SH | SOLE |
| MASCO CORP | EQUITY | 574599106 | 15 | 480 | SH | DEFINED |
| MASCO CORP. | EQUITY | 574599106 | 7212 | 236,930 | SH | SOLE |
| MASISA SA ADR EACH REP 30 C | EQUITY | 574799102 | 50 | 6,000 | SH | SOLE |
| MASSBANK CORP READ MAS | EQUITY | 576152102 | 75 | 1,904 | SH | SOLE |
| MASSEY ENERGY COMPANY | EQUITY | 576206106 | 695 | 31,494 | SH | SOLE |
| MASTEC, INC. | EQUITY | 576323109 | 95 | 10,052 | SH | SOLE |
| MATERIAL SCIENCES CORP | EQUITY | 576674105 | 44 | 3,972 | SH | SOLE |
| MATRIA HEALTHCARE INC | EQUITY | 576817209 | 120 | 4,733 | SH | SOLE |
| MATRIX SERVICE CO | EQUITY | 576853105 | 115 | 8,535 | SH | SOLE |
| MATRIXONE INC | EQUITY | 57685P304 | 175 | 24,117 | SH | SOLE |
| Mattel Inc | EQUITY | 577081102 | 830 | 45000 | SH | DEFINED |
| MATTEL INC | EQUITY | 577081102 | 8 | 460 | SH | DEFINED |
| MATTEL, INC. | EQUITY | 577081102 | 5036 | 273,079 | SH | SOLE |
| MATTHEWS INTERNATIONAL CORP. CLASS A | EQUITY | 577128101 | 483 | 14,544 | SH | SOLE |
| MATTSON TECHNOLOGY, INC. | EQUITY | 577223100 | 173 | 14,475 | SH | SOLE |
| MAUI LAND & PINEAPPLE CO | EQUITY | 577345101 | 55 | 1,579 | SH | SOLE |
| MAVERICK TUBE CORP. | EQUITY | 577914104 | 504 | 21,400 | SH | SOLE |
| MAXIM INTEGRATED PRODS INC | EQUITY | 57772K101 | 16 | 340 | SH | DEFINED |
| MAXIM INTEGRATED PRODUCTS INC. | EQUITY | 57772K101 | 8901 | 189,510 | SH | SOLE |
| MAXIMUS INC COM | EQUITY | 577933104 | 2338 | 66800 | SH | SOLE |
| MAXIMUS, INC. | EQUITY | 577933104 | 291 | 8,314 | SH | SOLE |
| MAXTOR CORP | EQUITY | 577729205 | 31 | 3,817 | SH | SOLE |
| MAXWELL SHOE INC | EQUITY | 577766108 | 162 | 7,192 | SH | SOLE |
| MAXYGEN | EQUITY | 577776107 | 110 | 11,574 | SH | SOLE |
| MAY DEPARTMENT STORES CO. | EQUITY | 577778103 | 4462 | 129,029 | SH | SOLE |
| MAY DEPT STORES CO | EQUITY | 577778103 | 11 | 310 | SH | DEFINED |
| MAYTAG CORP | EQUITY | 578592107 | 3 | 90 | SH | DEFINED |
| MAYTAG CORP. | EQUITY | 578592107 | 1128 | 35,728 | SH | SOLE |
| MB FINANCIAL INC | EQUITY | 55264U108 | 346 | 8,863 | SH | SOLE |
| MBIA INC | EQUITY | 55262C100 | 10 | 160 | SH | DEFINED |
| MBIA, INC | EQUITY | 55262C100 | 4051 | 64,617 | SH | SOLE |
| MBNA CORP | EQUITY | 55262L100 | 37 | 1340 | SH | DEFINED |
| MBNA CORP. | EQUITY | 55262L100 | 18901 | 684,060 | SH | SOLE |
| MBT FINANCIAL CORP | EQUITY | 578877102 | 128 | 7,360 | SH | SOLE |
| MCCLATCHY COMPANY-CL | EQUITY | 579489105 | 20 | 285 | SH | SOLE |
| MCCORMICK & CO., INC. | EQUITY | 579780206 | 2073 | 61,830 | SH | SOLE |
| MCCORMICK + CO INC | EQUITY | 579780206 | 7917 | 236181 | SH | DEFINED |
| MCDATA CORP | EQUITY | 580031201 | 1 | 121 | SH | DEFINED |
| MCDATA CORP-CL A | EQUITY | 580031201 | 1237 | 175,664 | SH | SOLE |
| MCDONALDS CORP | EQUITY | 580135101 | 1851 | 64800 | SH | DEFINED |
| McDonalds Corp Com Stk USD0.01 | EQUITY | 580135101 | 56931 | 1,992,700 | SH | SOLE |
| MCG CAPITAL CORP | EQUITY | 58047P107 | 8694 | 430,821 | SH | SOLE |
| MCGRATH RENTCORP | EQUITY | 580589109 | 118 | 3,876 | SH | SOLE |
| MCGRAW HILL COS INC | EQUITY | 580645109 | 16 | 210 | SH | DEFINED |
| MCGRAW-HILL, INC. | EQUITY | 580645109 | 6237 | 81,920 | SH | SOLE |
| MCKESSON CORP | EQUITY | 58155Q103 | 9 | 300 | SH | DEFINED |
| MCKESSON CORP. | EQUITY | 58155Q103 | 5886 | 195,598 | SH | SOLE |
| MCLEODUSA INC CL A | EQUITY | 582266706 | 46 | 31,144 | SH | SOLE |
| MCMORAN EXPLORATION CO | EQUITY | 582411104 | 89 | 6,001 | SH | SOLE |
| MDU RESOURCES GROUP, INC. | EQUITY | 552690109 | 4117 | 175,267 | SH | SOLE |
| MEADWESTVACO CORP | EQUITY | 583334107 | 2540 | 89,793 | SH | SOLE |
| MEADWESTVACO CORP | EQUITY | 583334107 | 1675 | 59200 | SH | DEFINED |
| MEDALLION FINANCIAL CORP. | EQUITY | 583928106 | 62 | 7,113 | SH | SOLE |
| MEDAREX INC | EQUITY | 583916101 | 337 | 37,591 | SH | SOLE |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 4026 | 118,403 | SH | SOLE |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 82 | 2412 | SH | DEFINED |

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| MEDCOHEALTH SOLUTIONS | EQUITY | 58405U102 | 18 | 534 | SH | DEFINED |
| MEDIA GENERAL, INC. CLASS A | EQUITY | 584404107 | 2375 | 35,295 | SH | SOLE |
| MEDIACOM COMMUNICATI | EQUITY | 58446K105 | 205 | 25,527 | SH | SOLE |
| MEDICAL ACTION IND INC | EQUITY | 58449L100 | 81 | 3,958 | SH | SOLE |
| MEDICAL STAFFING NETWORK HOLDINGS | EQUITY | 58463F104 | 44 | 5,578 | SH | SOLE |
| MEDICINES CO | EQUITY | 584688105 | 1611 | 50000 | SH | DEFINED |
| MEDICINES CO COM | EQUITY | 584688105 | 9412 | 292200 | SH | Sole |
| MEDICINES COMPANY | EQUITY | 584688105 | 689 | 21,381 | SH | SOLE |
| MEDICIS PHARMACEUTIC | EQUITY | 584690309 | 48 | 1,204 | SH | SOLE |
| MEDICIS PHARMACEUTICAL CL A NE | EQUITY | 584690309 | 34134 | 853346 | SH | Sole |
| MEDICURE | EQUITY | 58469E101 | 3685 | 2,254,600 | SH | OTHER |
| MEDIMMUNE INC | EQUITY | 584699102 | 6 | 260 | SH | DEFINED |
| MEDIMMUNE, INC. | EQUITY | 584699102 | 3051 | 132,206 | SH | SOLE |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P107 | 80 | 6,010 | SH | SOLE |
| MEDQUIST, INC. | EQUITY | 584949101 | 85 | 5,383 | SH | SOLE |
| MEDSOURCE TECHNOLOGIES COM | EQUITY | 58505Y103 | 1569 | 265100 | SH | Sole |
| MEDTRONIC INC | EQUITY | 585055106 | 61 | 1270 | SH | DEFINED |
| MEDTRONIC, INC. | EQUITY | 585055106 | 24814 | 519,670 | SH | SOLE |
| MELLON FINANCIAL CORPORATION | EQUITY | 58551A108 | 6531 | 208,730 | SH | SOLE |
| MELLON FINL CORP | EQUITY | 58551A108 | 1859 | 59400 | SH | DEFINED |
| MEMBERWORKS INCORPORATED | EQUITY | 586002107 | 120 | 3,432 | SH | SOLE |
| MEMC ELECTR MATLS INC | EQUITY | 552715104 | 1108 | 121100 | SH | DEFINED |
| MEMC ELECTRONIC MATERIALS, INC | EQUITY | 552715104 | 4 | 470 | SH | SOLE |
| MENS WEARHOUSE, INC. | EQUITY | 587118100 | 441 | 16,614 | SH | SOLE |
| MENTOR CORP. | EQUITY | 587188103 | 620 | 20,586 | SH | SOLE |
| MENTOR GRAPHICS CORP. | EQUITY | 587200106 | 2415 | 135,524 | SH | SOLE |
| MERCANTILE BANK CORP | EQUITY | 587376104 | 109 | 3,068 | SH | SOLE |
| MERCANTILE BANKSHARES CORP. | EQUITY | 587405101 | 5136 | 119,629 | SH | SOLE |
| MERCHANTS BANCSHARES | EQUITY | 588448100 | 59 | 2,048 | SH | SOLE |
| MERCK & CO., INC. | EQUITY | 589331107 | 42954 | 972,020 | SH | SOLE |
| MERCK + CO INC | EQUITY | 589331107 | 1392 | 31500 | SH | DEFINED |
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378108 | 275 | 10,784 | SH | SOLE |
| MERCURY GENERAL CORP | EQUITY | 589400100 | 24 | 476 | SH | SOLE |
| MERCURY INTERACTIVE CORP | EQUITY | 589405109 | 4 | 100 | SH | DEFINED |
| MERCURY INTERACTIVE CORP. | EQUITY | 589405109 | 2141 | 47,783 | SH | SOLE |
| MERCURY INTERACTIVE CP COM | EQUITY | 589405109 | 9130 | 203804 | SH | Sole |
| MEREDITH CORP | EQUITY | 589433101 | 1132 | 22,381 | SH | SOLE |
| MEREDITH CORP | EQUITY | 589433101 | 4 | 70 | SH | DEFINED |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584101 | 51 | 5,015 | SH | SOLE |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q109 | 125 | 20,699 | SH | SOLE |
| MERISTAR HOSPITALITY CORP. | EQUITY | 58984Y103 | 206 | 29,701 | SH | SOLE |
| MERIT MED SYS INC | EQUITY | 589889104 | 246 | 11,366 | SH | SOLE |
| MERIT MED SYS INC COM | EQUITY | 589889104 | 2984 | 137898 | SH | Sole |
| MERITAGE CORPORATION | EQUITY | 59001A102 | 346 | 4,657 | SH | SOLE |
| MERIX CORP COM | EQUITY | 590049102 | 2306 | 125000 | SH | Sole |
| MERRILL LYNCH & CO., INC. | EQUITY | 590188108 | 27077 | 454,620 | SH | SOLE |
| MERRILL LYNCH + CO INC | EQUITY | 590188108 | 3216 | 54000 | SH | DEFINED |
| MESA AIRLINES, INC. | EQUITY | 590479101 | 111 | 13,452 | SH | SOLE |
| MESTEK, INC. | EQUITY | 590829107 | 28 | 1,540 | SH | SOLE |
| METALS USA INC | EQUITY | 591324207 | 78 | 6,040 | SH | SOLE |
| METHANEX CORPORATION | EQUITY | 59151K108 | 2346 | 209,800 | SH | OTHER |
| METHODE ELECTRONICS, INC. | EQUITY | 591520200 | 219 | 16,998 | SH | SOLE |
| METLIFE INC | EQUITY | 59156R108 | 29 | 800 | SH | DEFINED |
| METLIFE, INC. | EQUITY | 59156R108 | 11864 | 332,520 | SH | SOLE |
| METRIS COMPANIES INC | EQUITY | 591598107 | 116 | 14,473 | SH | SOLE |
| METRO ONE TELECOMMUNICATIONS | EQUITY | 59163F105 | 22 | 9,492 | SH | SOLE |
| METRO-GOLDWYN-MAYER | EQUITY | 591610100 | 24 | 1,387 | SH | SOLE |
| METROLOGIC INSTRUMENTS INC | EQUITY | 591676101 | 87 | 3,702 | SH | SOLE |

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| METTLER-TOLEDO INTERNATIONAL | EQUITY | 592688105 | 33 | 743 | SH | SOLE |
| MFS Municipal Inc | EQUITY | 552738106 | 143 | 17700 | SH | DEFINED |
| MGE ENERGY INC | EQUITY | 55277P104 | 280 | 9,070 | SH | SOLE |
| MGI PHARMA INC | EQUITY | 552880106 | 997 | 16,269 | SH | SOLE |
| MGI PHARMA INC COM | EQUITY | 552880106 | 13571 | 221533 | SH | Sole |
| MGIC INVESTMENT CORP. | EQUITY | 552848103 | 2896 | 45,088 | SH | SOLE |
| MGIC INVT CORP WIS | EQUITY | 552848103 | 7 | 110 | SH | DEFINED |
| MGM GRAND INC | EQUITY | 552953101 | 55 | 1,204 | SH | SOLE |
| MICHAELS STORES, INC. | EQUITY | 594087108 | 4962 | 102,050 | SH | SOLE |
| MICREL, INC. | EQUITY | 594793101 | 2212 | 165,350 | SH | SOLE |
| MICRO THERAPEUTICS INC | EQUITY | 59500W100 | 21 | 5,059 | SH | SOLE |
| MICROCHIP TECHNOLOGY, INC. | EQUITY | 595017104 | 8625 | 326,447 | SH | SOLE |
| MICROMUSE INC | EQUITY | 595094103 | 220 | 28,249 | SH | SOLE |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 11 | 640 | SH | DEFINED |
| MICRON TECHNOLOGY, INC. | EQUITY | 595112103 | 4552 | 272,383 | SH | SOLE |
| MICROS SYSTEMS, INC. | EQUITY | 594901100 | 378 | 8,367 | SH | SOLE |
| MICROSEMI CORP COM | EQUITY | 595137100 | 9486 | 693434 | SH | Sole |
| MICROSEMI CORP. | EQUITY | 595137100 | 405 | 29,636 | SH | SOLE |
| Microsoft Corp | EQUITY | 594918104 | 1870 | 75000 | SH | DEFINED |
| MICROSOFT CORP | EQUITY | 594918104 | 4804 | 192400 | SH | DEFINED |
| Microsoft Corp Com Stk | EQUITY | 594918104 | 195309 | 7,834,315 | SH | SOLE |
| MICROSTRATEGY INC | EQUITY | 594972408 | 290 | 5,441 | SH | SOLE |
| MID STATE BANCSHARES | EQUITY | 595440108 | 288 | 11,983 | SH | SOLE |
| MID-AMERICA APT. COMMUNITIES | EQUITY | 59522J103 | 470 | 12,649 | SH | SOLE |
| MIDAS, INC. | EQUITY | 595626102 | 139 | 7,153 | SH | SOLE |
| MIDDLESEX WATER CO | EQUITY | 596680108 | 113 | 5,442 | SH | SOLE |
| MIDLAND CO COM | EQUITY | 597486109 | 91 | 3,634 | SH | SOLE |
| MIDWAY GAMES INC. | EQUITY | 598148104 | 116 | 15,917 | SH | SOLE |
| MIDWEST BANC HOLDINGS INC. | EQUITY | 598251106 | 129 | 5,460 | SH | SOLE |
| MILACRON, INC. | EQUITY | 598709103 | 60 | 17,264 | SH | SOLE |
| MILLENNIUM CHEMICALS INC. | EQUITY | 599903101 | 10251 | 686,159 | SH | SOLE |
| MILLENNIUM PHARMACEUTICALS | EQUITY | 599902103 | 1109 | 65600 | SH | DEFINED |
| MILLENNIUM PHARMACEUTICALS, IN | EQUITY | 599902103 | 8512 | 503,641 | SH | SOLE |
| MILLER HERMAN INC | EQUITY | 600544100 | 799 | 30000 | SH | DEFINED |
| MILLIPORE CORP | EQUITY | 601073109 | 4 | 70 | SH | DEFINED |
| MILLIPORE CORP. | EQUITY | 601073109 | 1132 | 22,024 | SH | SOLE |
| MILLS CORP COM | EQUITY | 601148109 | 572 | 10730 | SH | Sole |
| MILLS CORP. | EQUITY | 601148109 | 607 | 11,388 | SH | SOLE |
| MIM CORP | EQUITY | 553044108 | 86 | 11,325 | SH | SOLE |
| MINAS BUENAVENTURA-SPON ADR | EQUITY | 204448104 | 1242 | 42,960 | SH | SOLE |
| MINDSPEED TECHNOLOGIES INC | EQUITY | 602682106 | 317 | 48,501 | SH | SOLE |
| MINE SAFETY APPLIANCES CO. | EQUITY | 602720104 | 274 | 9,668 | SH | SOLE |
| MINERALS TECHNOLOGIES, INC. | EQUITY | 603158106 | 2237 | 39,170 | SH | SOLE |
| MISSION WEST PROPERTIES | EQUITY | 605203108 | 155 | 11,707 | SH | SOLE |
| MKS INSTRUMENTS, INC. | EQUITY | 55306N104 | 321 | 13,351 | SH | SOLE |
| MOBILE MINI INC. | EQUITY | 60740F105 | 120 | 6,919 | SH | SOLE |
| Mobile Telesystems - Sponsored ADR | EQUITY | 607409109 | 7892 | 60,015 | SH | SOLE |
| MOBIUS MANAGEMENT SYSTEMS | EQUITY | 606925105 | 34 | 3,681 | SH | SOLE |
| MODEM MEDIA POPPE TYSN CL A | EQUITY | 607533106 | 1430 | 220000 | SH | Sole |
| MODINE MANUFACTURING CO. | EQUITY | 607828100 | 1636 | 62,777 | SH | SOLE |
| MODTECH HLDGS INC | EQUITY | 60783C100 | 29 | 3,961 | SH | SOLE |
| MOHAWK INDS INC COM | EQUITY | 608190104 | 15169 | 184200 | SH | Sole |
| MOHAWK INDUSTRIES, INC. | EQUITY | 608190104 | 8215 | 99,761 | SH | SOLE |
| MOLECULAR DEVICES CORP. | EQUITY | 60851C107 | 132 | 7,018 | SH | SOLE |
| MOLEX INC | EQUITY | 608554101 | 6 | 210 | SH | DEFINED |
| MOLEX, INC. | EQUITY | 608554101 | 2852 | 93,833 | SH | SOLE |
| MONACO COACH CORP | EQUITY | 60886R103 | 351 | 13,098 | SH | SOLE |
| MONDAVI, ROBERT CORP. CLASS A | EQUITY | 609200100 | 182 | 4,796 | SH | SOLE |

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| MONMOUTH REIT -CL A | EQUITY | 609720107 | 31 | 3,440 | SH | SOLE |
| MONOLITHIC SYS TECHNOL | EQUITY | 609842109 | 1103 | 82,372 | SH | SOLE |
| MONRO MUFFLER BRAKE IN | EQUITY | 610236101 | 120 | 4,819 | SH | SOLE |
| MONSANTO CO | EQUITY | 61166W101 | 4347 | 118,551 | SH | SOLE |
| MONSANTO CO NEW | EQUITY | 61166W101 | 2002 | 54600 | SH | DEFINED |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 1321 | 50,424 | SH | SOLE |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 3 | 120 | SH | DEFINED |
| MONSTER WORLDWIDE INC COM | EQUITY | 611742107 | 9152 | 349300 | SH | Sole |
| MONTPELIER RE HOLDINGS LTD | EQUITY | G62185106 | 1512 | 40600 | SH | DEFINED |
| MONY GROUP, INC. | EQUITY | 615337102 | 2228 | 70,874 | SH | SOLE |
| MOODYS CORP | EQUITY | 615369105 | 11 | 160 | SH | DEFINED |
| MOODY'S CORP. | EQUITY | 615369105 | 4708 | 66,502 | SH | SOLE |
| MOOG INC. | EQUITY | 615394202 | 452 | 13,254 | SH | SOLE |
| MORGAN STANLEY | EQUITY | 617446448 | 27258 | 475,700 | SH | SOLE |
| MORGAN STANLEY | EQUITY | 617446448 | 1507 | 26300 | SH | DEFINED |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108 | 61 | 4,332 | SH | SOLE |
| MOTHERS WK INC | EQUITY | 619903107 | 56 | 2,098 | SH | SOLE |
| MOTOROLA INC | EQUITY | 620076109 | 2434 | 138300 | SH | DEFINED |
| MOTOROLA, INC. | EQUITY | 620076109 | 22687 | 1,289,020 | SH | SOLE |
| MOVADO GROUP, INC. | EQUITY | 624580106 | 112 | 3,751 | SH | SOLE |
| MOVIE GALLERY, INC. | EQUITY | 624581104 | 242 | 12,361 | SH | SOLE |
| MPS GROUP INC | EQUITY | 553409103 | 2259 | 203,139 | SH | SOLE |
| MPS GROUP INC COM | EQUITY | 553409103 | 20592 | 1851834 | SH | Sole |
| MRO SOFTWARE | EQUITY | 55347W105 | 114 | 9,796 | SH | SOLE |
| MRV COMMUNICATIONS, INC. | EQUITY | 553477100 | 177 | 53,245 | SH | SOLE |
| MSC INDL DIRECT INC CL A | EQUITY | 553530106 | 6254 | 208800 | SH | Sole |
| MSC INDUSTRIAL DIRECT CO. | EQUITY | 553530106 | 13 | 438 | SH | SOLE |
| MSC SOFTWARE CORPORATION | EQUITY | 553531104 | 108 | 12,230 | SH | SOLE |
| MTC TECHNOLOGIES INC | EQUITY | 55377A106 | 76 | 3,039 | SH | SOLE |
| MTR GAMING GROUP INC | EQUITY | 553769100 | 118 | 11,626 | SH | SOLE |
| MTS SYSTEMS CORP. | EQUITY | 553777103 | 297 | 10,696 | SH | SOLE |
| MUELLER INDUSTRIES, INC. | EQUITY | 624756102 | 597 | 17,563 | SH | SOLE |
| MULTIMEDIA GAMES INC | EQUITY | 625453105 | 268 | 10,851 | SH | SOLE |
| MULTIMEDIA GAMES INC COM | EQUITY | 625453105 | 13486 | 545100 | SH | Sole |
| Municipal High Income Fund | EQUITY | 626214100 | 785 | 98900 | SH | DEFINED |
| MURPHY OIL CORP. | EQUITY | 626717102 | 8660 | 137,524 | SH | SOLE |
| MUTUALFIRST FINANCIAL INC | EQUITY | 62845B104 | 55 | 2,254 | SH | SOLE |
| MYERS INDUSTRIES, INC. | EQUITY | 628464109 | 121 | 9,804 | SH | SOLE |
| MYKROLIS CORP | EQUITY | 62852P103 | 239 | 16,729 | SH | SOLE |
| MYLAN LABORATORIES INC. | EQUITY | 628530107 | 9176 | 403,692 | SH | SOLE |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 226 | 13,953 | SH | SOLE |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519109 | 441 | 28,348 | SH | SOLE |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 2888 | 63,120 | SH | SOLE |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 2472 | 54025 | SH | DEFINED |
| NACCO INDUSTRIES, INC. CLASS A | EQUITY | 629579103 | 193 | 2,348 | SH | SOLE |
| NAM TAI ELECTRS(F) | EQUITY | 629865205 | 13541 | 532897 | SH | Sole |
| NARA BANCORP INC | EQUITY | 63080P105 | 142 | 4,764 | SH | SOLE |
| NASB FINL INC | EQUITY | 628968109 | 62 | 1,564 | SH | SOLE |
| NASDAQ-100 SHARES | EQUITY | 631100104 | 9290 | 259,200 | SH | SOLE |
| NASHFINCH CO. | EQUITY | 631158102 | 138 | 5,786 | SH | SOLE |
| NASSDA CORP | EQUITY | 63172M101 | 48 | 6,902 | SH | SOLE |
| NATIONAL BANKSHARES INC/VA | EQUITY | 634865109 | 94 | 1,847 | SH | SOLE |
| NATIONAL BEVERAGE CORP. | EQUITY | 635017106 | 35 | 3,690 | SH | SOLE |
| NATIONAL CITY CORP | EQUITY | 635405103 | 22 | 630 | SH | DEFINED |
| NATIONAL CITY CORP. | EQUITY | 635405103 | 10522 | 295,720 | SH | SOLE |
| NATIONAL COMMERCE BANCORP. | EQUITY | 63545P104 | 8803 | 307,705 | SH | SOLE |
| NATIONAL DATA CORP. | EQUITY | 639480102 | 483 | 17,785 | SH | SOLE |
| NATIONAL FUEL GAS CO. | EQUITY | 636180101 | 5758 | 234,069 | SH | SOLE |

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|--------------------------------------|--------|-----------|-------|---------|----|---------|
| NATIONAL HEALTH INVESTORS, INC | EQUITY | 63633D104 | 349 | 11,322 | SH | SOLE |
| NATIONAL HEALTH REALTY | EQUITY | 635905102 | 59 | 3,169 | SH | SOLE |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906100 | 87 | 3,327 | SH | SOLE |
| NATIONAL INSTRS CORP COM | EQUITY | 636518102 | 19384 | 616157 | SH | Sole |
| NATIONAL INSTRUMENTS CORP. | EQUITY | 636518102 | 3683 | 117,026 | SH | SOLE |
| NATIONAL PENN BANCSHARES, INC. | EQUITY | 637138108 | 350 | 11,105 | SH | SOLE |
| NATIONAL PRESTO INDUSTRIES | EQUITY | 637215104 | 96 | 2,469 | SH | SOLE |
| NATIONAL PROCESSING INC | EQUITY | 637229105 | 75 | 3,945 | SH | SOLE |
| NATIONAL SEMICONDUCTOR COR | EQUITY | 637640103 | 8 | 190 | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP. | EQUITY | 637640103 | 5517 | 124,179 | SH | SOLE |
| NATIONAL WESTERN LIFE INS. CO. CLASS | EQUITY | 638522102 | 165 | 1,101 | SH | SOLE |
| NATIONAL-OILWELL, INC. | EQUITY | 637071101 | 5959 | 210,728 | SH | SOLE |
| NATIONWIDE FINANCIAL | EQUITY | 638612101 | 35 | 974 | SH | SOLE |
| NATIONWIDE HEALTH PPTY COM | EQUITY | 638620104 | 324 | 14550 | SH | Sole |
| NATIONWIDE HEALTH PROPERTIES | EQUITY | 638620104 | 1068 | 47,943 | SH | SOLE |
| NATURES SUNSHINE PRODUCTS, INC | EQUITY | 639027101 | 69 | 4,667 | SH | SOLE |
| NAUTILUS GROUP INC | EQUITY | 63910B102 | 232 | 14,731 | SH | SOLE |
| NAVIGANT CONSULTING CO. | EQUITY | 63935N107 | 461 | 22,811 | SH | SOLE |
| NAVIGANT INTERNATIONAL, INC. | EQUITY | 63935R108 | 116 | 6,425 | SH | SOLE |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 85 | 2,952 | SH | SOLE |
| NAVISTAR INTERNATIONAL CORP. | EQUITY | 63934E108 | 1406 | 30,667 | SH | SOLE |
| NAVISTAR INTL CORP INC | EQUITY | 63934E108 | 4 | 80 | SH | DEFINED |
| NBC CAPITAL CORP | EQUITY | 628729105 | 90 | 3,476 | SH | SOLE |
| NBT BANCORP, INC. | EQUITY | 628778102 | 368 | 16,357 | SH | SOLE |
| NBTY INC COM | EQUITY | 628782104 | 16757 | 450692 | SH | Sole |
| NBTY, INC. | EQUITY | 628782104 | 981 | 26,385 | SH | SOLE |
| NCI BUILDING SYSTEMS, INC. | EQUITY | 628852105 | 224 | 9,565 | SH | SOLE |
| NCO GROUP, INC. | EQUITY | 628858102 | 217 | 9,280 | SH | SOLE |
| NCR CORP NEW | EQUITY | 62886E108 | 4 | 100 | SH | DEFINED |
| NCR CORP. | EQUITY | 62886E108 | 1859 | 42,191 | SH | SOLE |
| NDS Group Plc - ADR | EQUITY | 628891103 | 1184 | 43,000 | SH | SOLE |
| NECTAR THERAPEUTICS | EQUITY | 640268108 | 516 | 23,999 | SH | SOLE |
| NEIGHBORCARE INC | EQUITY | 64015Y104 | 327 | 13,427 | SH | SOLE |
| NEIGHBORCARE INC | EQUITY | 64015Y104 | 1455 | 60000 | SH | DEFINED |
| NEIMAN MARCUS GROUP INC CL A | EQUITY | 640204202 | 3944 | 73,116 | SH | SOLE |
| NELNET INC | EQUITY | 64031N108 | 1600 | 63000 | SH | DEFINED |
| NEOFORMA INC | EQUITY | 640475505 | 43 | 3,986 | SH | SOLE |
| NEOPHARM INC | EQUITY | 640919106 | 149 | 7,924 | SH | SOLE |
| NEOSE TECHNOLOGIES, INC. | EQUITY | 640522108 | 77 | 8,231 | SH | SOLE |
| NEOWARE SYSTEMS INC | EQUITY | 64065P102 | 82 | 7,984 | SH | SOLE |
| NES RENTALS HLDG INC | EQUITY | 640820106 | 175 | 19435 | SH | DEFINED |
| NET2PHONE, INC. | EQUITY | 64108N106 | 80 | 15,550 | SH | SOLE |
| NETBANK INC | EQUITY | 640933107 | 299 | 24,459 | SH | SOLE |
| NETEGRITY, INC. | EQUITY | 64110P107 | 111 | 13,051 | SH | SOLE |
| NETFLIX COM INC COM | EQUITY | 64110L106 | 35742 | 1047540 | SH | Sole |
| NETFLIX.COM INC | EQUITY | 64110L106 | 369 | 10,825 | SH | SOLE |
| NETGEAR INC | EQUITY | 64111Q104 | 2546 | 185,000 | SH | SOLE |
| NETIQ CORP. | EQUITY | 64115P102 | 381 | 27,246 | SH | SOLE |
| NETRATINGS INC | EQUITY | 64116M108 | 57 | 5,147 | SH | SOLE |
| NETSCOUT SYSTEMS INC | EQUITY | 64115T104 | 76 | 9,824 | SH | SOLE |
| NETSCREEN TECHNOLOGIES INC | EQUITY | 64117V107 | 4883 | 134,146 | SH | SOLE |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 8 | 360 | SH | DEFINED |
| NETWORK APPLIANCE, INC. | EQUITY | 64120L104 | 3955 | 183,679 | SH | SOLE |
| Network Associates Inc | EQUITY | 640938106 | 900 | 50000 | SH | DEFINED |
| NETWORK EQUIPMENT TECH. | EQUITY | 641208103 | 117 | 11,772 | SH | SOLE |
| NETWORKS ASSOCIATES, INC. | EQUITY | 640938106 | 4372 | 242,884 | SH | SOLE |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 999 | 16900 | SH | DEFINED |
| NEUROCRINE BIOSCIENCES, INC. | EQUITY | 64125C109 | 38 | 640 | SH | SOLE |

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|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| NEW CENTURY FINANCIAL CORP | EQUITY | 64352D101 | 702 | 14,454 | SH | SOLE |
| NEW ENGLAND BUSINESS SERVICE | EQUITY | 643872104 | 174 | 5,155 | SH | SOLE |
| NEW JERSEY RESOURCES CORP. | EQUITY | 646025106 | 527 | 13,933 | SH | SOLE |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 4683 | 171,243 | SH | SOLE |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 596 | 21780 | SH | SOLE |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 13907 | 405,690 | SH | SOLE |
| NEW YORK TIMES CO | EQUITY | 650111107 | 7 | 160 | SH | DEFINED |
| NEW YORK TIMES CO. CLASS A | EQUITY | 650111107 | 2968 | 67,142 | SH | SOLE |
| NEWCASTLE INVESTMENT CORP | EQUITY | 65105M108 | 522 | 15,490 | SH | SOLE |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 7 | 290 | SH | DEFINED |
| NEWELL RUBBERMAID, INC. | EQUITY | 651229106 | 2864 | 123,467 | SH | SOLE |
| NEWFIELD EXPLORATION | EQUITY | 651290108 | 4054 | 84,587 | SH | SOLE |
| NEWMONT MINING CORP HLDG CO | EQUITY | 651639106 | 8773 | 188,150 | SH | SOLE |
| NEWMONT MNG CORP | EQUITY | 651639106 | 21 | 450 | SH | DEFINED |
| NEWPARK RESOURCES, INC. | EQUITY | 651718504 | 195 | 37,567 | SH | SOLE |
| NEWPORT CORP | EQUITY | 651824104 | 1298 | 77,631 | SH | SOLE |
| NEWS CORP LTD ADR | EQUITY | 652487802 | | 2 | SH | SOLE |
| NEWS CORP., LTD. SPON-ADR | EQUITY | 652487703 | 10 | 266,110 | SH | SOLE |
| NEWTEK BUSINESS SERVICES INC | EQUITY | 652526104 | 5372 | 1,033,132 | SH | SOLE |
| NEXTEL COMMUNICATIONS INC | EQUITY | 65332V103 | 2381 | 96300 | SH | DEFINED |
| NEXTEL COMMUNICATIONS, INC. CLASS A | EQUITY | 65332V103 | 26466 | 1,073,220 | SH | SOLE |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 654 | 51,629 | SH | SOLE |
| NIC INC | EQUITY | 62914B100 | 91 | 15,039 | SH | SOLE |
| NICOR INC | EQUITY | 654086107 | 2 | 60 | SH | DEFINED |
| NICOR, INC. | EQUITY | 654086107 | 701 | 19,885 | SH | SOLE |
| NII HOLDINGS INC-CL B | EQUITY | 62913F201 | 712 | 20,283 | SH | SOLE |
| NIKE INC | EQUITY | 654106103 | 21 | 270 | SH | DEFINED |
| NIKE, INC. CLASS B | EQUITY | 654106103 | 9027 | 115,920 | SH | SOLE |
| NISOURCE INC | EQUITY | 65473P105 | 6 | 280 | SH | DEFINED |
| NISOURCE, INC. | EQUITY | 65473P105 | 3097 | 145,758 | SH | SOLE |
| NITCHES INC | EQUITY | 65476M109 | 38 | 7,500 | SH | SOLE |
| NL INDUSTRIES, INC. | EQUITY | 629156407 | 708 | 50,949 | SH | SOLE |
| NN INC | EQUITY | 629337106 | 64 | 5,441 | SH | SOLE |
| NOBLE CORPORATION | EQUITY | G65422100 | 2219 | 57,750 | SH | SOLE |
| NOBLE CORPORATION | EQUITY | G65422100 | 6 | 150 | SH | DEFINED |
| NOBLE ENERGY INC | EQUITY | 655044105 | 4018 | 85,300 | SH | SOLE |
| NOKIA CORP SPON-ADR | EQUITY | 654902204 | 6585 | 324,690 | SH | SOLE |
| NOLAND CO | EQUITY | 655286102 | 15 | 332 | SH | SOLE |
| NORDSON CORP. | EQUITY | 655663102 | 2415 | 64,462 | SH | SOLE |
| NORDSTROM INC | EQUITY | 655664100 | 6 | 150 | SH | DEFINED |
| NORDSTROM INC COM | EQUITY | 655664100 | 18553 | 465000 | SH | SOLE |
| NORDSTROM, INC. | EQUITY | 655664100 | 2425 | 60,768 | SH | SOLE |
| NORFOLK SOUTHERN CORP. | EQUITY | 655844108 | 7237 | 327,628 | SH | SOLE |
| NORFOLK SOUTHN CORP | EQUITY | 655844108 | 9 | 420 | SH | DEFINED |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 3079 | 522,800 | SH | OTHER |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 16 | 2680 | SH | DEFINED |
| NORTH FORK BANCORPORATION | EQUITY | 659424105 | 7 | 160 | SH | DEFINED |
| NORTH FORK BANCORPORATION INC. | EQUITY | 659424105 | 2880 | 68,064 | SH | SOLE |
| NORTH PITTSBURGH SYSTEMS | EQUITY | 661562108 | 154 | 7,662 | SH | SOLE |
| NORTHEAST UTILITIES | EQUITY | 664397106 | 3568 | 191,308 | SH | SOLE |
| NORTHERN STATES FINL CORP | EQUITY | 665751103 | 40 | 1,480 | SH | SOLE |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 11 | 240 | SH | DEFINED |
| NORTHERN TRUST CORP. | EQUITY | 665859104 | 4576 | 98,226 | SH | SOLE |
| NORTHGATE EXPLORATION LTD | EQUITY | 666416102 | 631 | 254,200 | SH | OTHER |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 19 | 190 | SH | DEFINED |
| NORTHROP GRUMMAN CORP. | EQUITY | 666807102 | 7877 | 80,030 | SH | SOLE |
| NORTHWEST AIRLINES CORP CL-A | EQUITY | 667280101 | 316 | 31,226 | SH | SOLE |
| NORTHWEST BANCORP INC. | EQUITY | 667328108 | 143 | 5,621 | SH | SOLE |

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| NORTHWEST NATURAL GAS CO. | EQUITY | 667655104 | 409 | 13,097 | SH | SOLE |
| NOVASTAR FINL INC | EQUITY | 669947400 | 5141 | 77,948 | SH | SOLE |
| NOVELL INC | EQUITY | 670006105 | 4 | 390 | SH | DEFINED |
| NOVELL, INC . | EQUITY | 670006105 | 1915 | 168,253 | SH | SOLE |
| NOVELLUS SYS INC | EQUITY | 670008101 | 5 | 160 | SH | DEFINED |
| NOVELLUS SYSTEMS, INC. | EQUITY | 670008101 | 2565 | 80,996 | SH | SOLE |
| NOVEN PHARMACEUTICALS, INC. | EQUITY | 670009109 | 222 | 10,325 | SH | SOLE |
| NOVOSTE CORPORATION | EQUITY | 67010C100 | 28 | 8,336 | SH | SOLE |
| NPS PHARMACEUTICALS INC. | EQUITY | 62936P103 | 430 | 15,085 | SH | SOLE |
| NPTEST HOLDING CORP | EQUITY | 67019A105 | 3781 | 249,750 | SH | SOLE |
| NS GROUP, INC. | EQUITY | 628916108 | 97 | 7,482 | SH | SOLE |
| NSTAR | EQUITY | 67019E107 | 13976 | 275,551 | SH | SOLE |
| NTL INC | EQUITY | 62940M104 | 78 | 1,310 | SH | SOLE |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 286 | 14,175 | SH | SOLE |
| NUANCE COMMUNICATIONS, INC. | EQUITY | 669967101 | 19 | 2,830 | SH | SOLE |
| NUCOR CORP | EQUITY | 670346105 | 6 | 90 | SH | DEFINED |
| NUCOR CORP. | EQUITY | 670346105 | 2159 | 35,111 | SH | SOLE |
| NUEVO ENERGY CO. | EQUITY | 670509108 | 295 | 9,045 | SH | SOLE |
| NUI CORPORATION | EQUITY | 629431107 | 138 | 8,177 | SH | SOLE |
| NUVEEN INVESTMENTS INC | EQUITY | 67090F106 | 11 | 405 | SH | SOLE |
| NUVELO INC | EQUITY | 67072M301 | 173 | 13,787 | SH | SOLE |
| NUVELO INC | EQUITY | 67072M301 | | 1 | SH | DEFINED |
| NVIDIA CORP | EQUITY | 67066G104 | 2317 | 87,757 | SH | SOLE |
| NVIDIA CORP | EQUITY | 67066G104 | 5 | 170 | SH | DEFINED |
| NVR, INC. | EQUITY | 62944T105 | 51 | 111 | SH | SOLE |
| NYFIX INC | EQUITY | 670712108 | 69 | 13,355 | SH | SOLE |
| NYMAGIC, INC. | EQUITY | 629484106 | 28 | 1,099 | SH | SOLE |
| OAK HILL FINANCIAL INC | EQUITY | 671337103 | 55 | 1,679 | SH | SOLE |
| OAKLEY INC. | EQUITY | 673662102 | 190 | 12,829 | SH | SOLE |
| OCCIDENTAL PETE CORP | EQUITY | 674599105 | 19 | 410 | SH | DEFINED |
| OCCIDENTAL PETROLEUM CORP. | EQUITY | 674599105 | 7668 | 166,520 | SH | SOLE |
| OCEANERING INTERNATIONAL, INC | EQUITY | 675232102 | 352 | 11,562 | SH | SOLE |
| OCEANFIRST FINANCIAL CORP | EQUITY | 675234108 | 79 | 3,202 | SH | SOLE |
| O'CHARLEY'S INC. | EQUITY | 670823103 | 189 | 10,348 | SH | SOLE |
| OCTEL CORP. | EQUITY | 675727101 | 152 | 5,101 | SH | SOLE |
| OCULAR SCIENCES, INC. | EQUITY | 675744106 | 279 | 9,567 | SH | SOLE |
| OCWEN FINANCIAL CORP. | EQUITY | 675746101 | 193 | 19,934 | SH | SOLE |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 310 | 16,412 | SH | SOLE |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 5 | 199 | SH | SOLE |
| OFFICE DEPOT INC | EQUITY | 676220106 | 6 | 320 | SH | DEFINED |
| OFFICE DEPOT, INC. | EQUITY | 676220106 | 2611 | 138,739 | SH | SOLE |
| OFFSHORE LOGISTICS, INC. | EQUITY | 676255102 | 219 | 9,512 | SH | SOLE |
| OGE ENERGY CORP. | EQUITY | 670837103 | 12367 | 467,736 | SH | SOLE |
| OHIO CASUALTY CORP. | EQUITY | 677240103 | 2373 | 118,727 | SH | SOLE |
| OIL STATES INTERNATIONAL INC | EQUITY | 678026105 | 174 | 12,941 | SH | SOLE |
| OLD DOMINION FGHT LINE COM | EQUITY | 679580100 | 3338 | 99050 | SH | Sole |
| OLD DOMINION FREIGHT LINE | EQUITY | 679580100 | 192 | 5,688 | SH | SOLE |
| OLD NATL BANCORP | EQUITY | 680033107 | 27 | 1,180 | SH | SOLE |
| OLD POINT FINANCIAL CORP | EQUITY | 680194107 | 35 | 1,166 | SH | SOLE |
| OLD REPUBLIC INTL CORP. | EQUITY | 680223104 | 6681 | 272,032 | SH | SOLE |
| OLD SECOND BANCORP INC | EQUITY | 680277100 | 178 | 3,469 | SH | SOLE |
| OLIN CORP. | EQUITY | 680665205 | 2329 | 130,460 | SH | SOLE |
| OM GROUP INC | EQUITY | 670872100 | 440 | 14,466 | SH | SOLE |
| OMEGA FINANCIAL CORP. | EQUITY | 682092101 | 152 | 4,144 | SH | SOLE |
| OMEGA HEALTHCARE INVESTORS | EQUITY | 681936100 | 178 | 16,347 | SH | SOLE |
| OMEGA PROTEIN CORP | EQUITY | 68210P107 | 22 | 3,067 | SH | SOLE |
| OMNICARE, INC. | EQUITY | 681904108 | 6808 | 153,580 | SH | SOLE |
| OMNICELL INC | EQUITY | 68213N109 | 146 | 7,383 | SH | SOLE |

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| OMNICELL INC COM | EQUITY | 68213N109 | 2254 | 113800 | SH | Sole |
| OMNICOM GROUP | EQUITY | 681919106 | 16 | 200 | SH | DEFINED |
| OMNICOM GROUP, INC. | EQUITY | 681919106 | 6529 | 81,360 | SH | SOLE |
| OMNIVISION TECHNOLOGIE | EQUITY | 682128103 | 662 | 24,250 | SH | SOLE |
| OMNIVISION TECHNOLOGIE COM | EQUITY | 682128103 | 2197 | 80460 | SH | Sole |
| OMNIVISION TECHNOLOGIES IN | EQUITY | 682128103 | 1912 | 70000 | SH | DEFINED |
| OMNOVA SOLUTIONS | EQUITY | 682129101 | 88 | 16,793 | SH | SOLE |
| ON SEMICONDUCTOR CORP | EQUITY | 682189105 | 754 | 100000 | SH | DEFINED |
| ON SEMICONDUCTOR CORP COM | EQUITY | 682189105 | 20733 | 2749670 | SH | Sole |
| ON SEMICONDUCTOR CORPORATION | EQUITY | 682189105 | 134 | 17,789 | SH | SOLE |
| ONE LIBERTY PROPERTIES INC | EQUITY | 682406103 | 48 | 2,120 | SH | SOLE |
| ONEIDA FINANCIAL CORP | EQUITY | 682478102 | 18 | 1,281 | SH | SOLE |
| ONEIDA LTD. | EQUITY | 682505102 | 18 | 7,387 | SH | SOLE |
| ONEOK, INC. | EQUITY | 682680103 | 3799 | 168,448 | SH | SOLE |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 610 | 15,068 | SH | SOLE |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 809 | 20000 | SH | DEFINED |
| OPEN TEXT (F) | EQUITY | 683715106 | 17518 | 588256 | SH | Sole |
| OPEN TEXT CORP | EQUITY | 683715106 | 5168 | 173,500 | SH | OTHER |
| OPENWAVE SYSTEMS INC. | EQUITY | 683718308 | 413 | 30,974 | SH | SOLE |
| OPLINK COMMUNICATIONS INC | EQUITY | 683750106 | 129 | 51,922 | SH | SOLE |
| OPNET TECHNOLOGIES | EQUITY | 683757108 | 83 | 5,580 | SH | SOLE |
| OPNET TECHNOLOGIES INC COM | EQUITY | 683757108 | 9261 | 621144 | SH | Sole |
| OPSWARE INC | EQUITY | 68383A101 | 187 | 24,777 | SH | SOLE |
| OPTICAL COMMUNICATION PROD | EQUITY | 68382T101 | 26 | 8,035 | SH | SOLE |
| OPTION CARE INC | EQUITY | 683948103 | 75 | 6,525 | SH | SOLE |
| ORACLE CORP | EQUITY | 68389X105 | 66 | 5500 | SH | DEFINED |
| ORACLE CORP. | EQUITY | 68389X105 | 62059 | 5,171,565 | SH | SOLE |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V108 | 205 | 19,745 | SH | SOLE |
| ORBITAL SCIENCES CORP. | EQUITY | 685564106 | 778 | 62,072 | SH | SOLE |
| ORBITZ INC | EQUITY | 68556Y100 | 421 | 17700 | SH | DEFINED |
| ORBITZ INC CL A | EQUITY | 68556Y100 | 14874 | 624700 | SH | Sole |
| O'REILLY AUTOMOTIVE, INC. | EQUITY | 686091109 | 3256 | 81,324 | SH | SOLE |
| ORIENTAL FINANCIAL GROUP | EQUITY | 68618W100 | 232 | 7,270 | SH | SOLE |
| ORLEANS HOMEBUILDERS INC | EQUITY | 686588104 | 20 | 842 | SH | SOLE |
| ORTHODONTIC CENTERS OF AMERICA | EQUITY | 68750P103 | 203 | 25,640 | SH | SOLE |
| ORTHOLOGIC CORP | EQUITY | 68750J107 | 130 | 16,787 | SH | SOLE |
| OSHKOSH B'GOSH, INC. CLASS A | EQUITY | 688222207 | 94 | 4,016 | SH | SOLE |
| OSHKOSH TRUCK CORP CL B | EQUITY | 688239201 | 859 | 15,428 | SH | SOLE |
| OSI PHARMACEUTICALS | EQUITY | 671040103 | 762 | 19,847 | SH | SOLE |
| OSI SYSTEMS INC | EQUITY | 671044105 | 135 | 6,730 | SH | SOLE |
| OSTEOTECH, INC. | EQUITY | 688582105 | 50 | 7,804 | SH | SOLE |
| OTTER TAIL POWER CO. | EQUITY | 689648103 | 345 | 13,057 | SH | SOLE |
| OUTBACK STEAKHOUSE INC. | EQUITY | 689899102 | 5466 | 112,238 | SH | SOLE |
| OVERLAND STORAGE INC | EQUITY | 690310107 | 81 | 4,796 | SH | SOLE |
| OVERSEAS SHIPHOLDING GROUP | EQUITY | 690368105 | 2418 | 66,239 | SH | SOLE |
| OVERSTOCK.COM | EQUITY | 690370101 | 139 | 4,504 | SH | SOLE |
| OWENS & MINOR, INC. | EQUITY | 690732102 | 472 | 18,644 | SH | SOLE |
| OWENS-ILLINOIS, INC. | EQUITY | 690768403 | 27 | 1,926 | SH | SOLE |
| OXFORD HEALTH PLANS, INC. | EQUITY | 691471106 | 6089 | 124,654 | SH | SOLE |
| OXFORD INDS INC. | EQUITY | 691497309 | 290 | 6,276 | SH | SOLE |
| P A M TRANSN SVCS INC | EQUITY | 693149106 | 50 | 2,909 | SH | SOLE |
| P G & E CORP. | EQUITY | 69331C108 | 5417 | 186,975 | SH | SOLE |
| P. F. CHANGS CHINA BISTRO INC. | EQUITY | 69333Y108 | 648 | 12,873 | SH | SOLE |
| PAB BANKSHARES INC | EQUITY | 69313P101 | 46 | 3,600 | SH | SOLE |
| PACCAR INC | EQUITY | 693718108 | 10 | 175 | SH | DEFINED |
| PACCAR, INC | EQUITY | 693718108 | 5229 | 93,288 | SH | SOLE |
| PACER INTERNATIONAL INC | EQUITY | 69373H106 | 251 | 11,376 | SH | SOLE |
| PACIFIC CAPITAL BANCORP | EQUITY | 69404P101 | 699 | 17,621 | SH | SOLE |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY | 694873100 | 894 | 36,197 | SH | SOLE |
| PACIFIC UN BK CALIF | EQUITY | 695025106 | 60 | 2,039 | SH | SOLE |
| PACIFICARE HEALTH SYSTEMS INC CLASS A | EQUITY | 695112102 | 4955 | 125,291 | SH | SOLE |
| PACKAGING CORP OF AMERICA | EQUITY | 695156109 | 3554 | 157,555 | SH | SOLE |
| PACKETEER INC COM | EQUITY | 695210104 | 19374 | 1467736 | SH | Sole |
| PACKETEER, INC | EQUITY | 695210104 | 156 | 11,809 | SH | SOLE |
| PACTIV CORP | EQUITY | 695257105 | 4 | 170 | SH | DEFINED |
| PACTIV CORPORATION | EQUITY | 695257105 | 1574 | 70,760 | SH | SOLE |
| PAIN THERAPEUTICS INC | EQUITY | 69562K100 | 81 | 11,768 | SH | SOLE |
| PALATIN TECHNOLOGIES INC | EQUITY | 696077304 | 95 | 22,827 | SH | SOLE |
| PALL CORP | EQUITY | 696429307 | 1283 | 56,558 | SH | SOLE |
| PALL CORP | EQUITY | 696429307 | 3 | 150 | SH | DEFINED |
| PALM HARBOR HOMES, INC | EQUITY | 696639103 | 185 | 8,777 | SH | SOLE |
| PALMONE INC | EQUITY | 69713P107 | 404 | 18,897 | SH | SOLE |
| PALMSOURCE INC | EQUITY | 697154102 | 108 | 5,966 | SH | SOLE |
| PAN PACIFIC RETAIL COM | EQUITY | 69806L104 | 468 | 8980 | SH | Sole |
| PAN PACIFIC RETAIL PROPERTIES | EQUITY | 69806L104 | 504 | 9,674 | SH | SOLE |
| PANAMSAT CORP | EQUITY | 697933109 | 398 | 16,241 | SH | SOLE |
| PANERA BREAD COMPANY CL A | EQUITY | 69840W108 | 555 | 14,261 | SH | SOLE |
| PANTRY INC | EQUITY | 698657103 | 54 | 2,708 | SH | SOLE |
| PAPA JOHNS INTERNATIONAL, INC | EQUITY | 698813102 | 194 | 5,746 | SH | SOLE |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 678 | 150000 | SH | DEFINED |
| PARAMETRIC TECHNOLOGY CORP. | EQUITY | 699173100 | 1010 | 223,482 | SH | SOLE |
| PAREXEL INTERNATIONAL CORP. | EQUITY | 699462107 | 234 | 13,088 | SH | SOLE |
| PARK ELECTROCHEMICAL CORP. | EQUITY | 700416209 | 222 | 8,771 | SH | SOLE |
| PARK NATIONAL CORP. | EQUITY | 700658107 | 23 | 204 | SH | SOLE |
| PARKER DRILLING CO. | EQUITY | 701081101 | 186 | 44,646 | SH | SOLE |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 1695 | 30000 | SH | DEFINED |
| PARKER HANNIFIN CORP. | EQUITY | 701094104 | 3993 | 70,671 | SH | SOLE |
| PARKVALE FINL CORP | EQUITY | 701492100 | 61 | 2,135 | SH | SOLE |
| PARKWAY PROPERTIES, INC. | EQUITY | 70159Q104 | 351 | 7,498 | SH | SOLE |
| PARTNERS TRUST FINCL G | EQUITY | 70213A103 | 115 | 3,356 | SH | SOLE |
| PARTY CITY CORP | EQUITY | 702145103 | 81 | 5,447 | SH | SOLE |
| PATHMARK STORES INC | EQUITY | 70322A101 | 113 | 14,150 | SH | SOLE |
| PATINA OIL & GAS CORP | EQUITY | 703224105 | 802 | 30,556 | SH | SOLE |
| PATRIOT BANK CORP | EQUITY | 70335P103 | 100 | 3,398 | SH | SOLE |
| PATTERSON DENTAL CO. | EQUITY | 703412106 | 7374 | 107,625 | SH | SOLE |
| | | | | | | |
| PATTERSON UTI ENERGY INC | EQUITY | 703481101 | 1771 | 50000 | SH | DEFINED |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481101 | 4634 | 130,869 | SH | SOLE |
| PAXAR CORP. | EQUITY | 704227107 | 209 | 14,196 | SH | SOLE |
| PAXSON COMMUNICATIONS CORP. | EQUITY | 704231109 | 59 | 15,106 | SH | SOLE |
| PAYCHEX INC | EQUITY | 704326107 | 1620 | 45500 | SH | DEFINED |
| PAYCHEX, INC. | EQUITY | 704326107 | 6742 | 189,370 | SH | SOLE |
| PAYLESS SHOESOURCE, INC. | EQUITY | 704379106 | 1890 | 135,359 | SH | SOLE |
| PC CONNECTION INC | EQUITY | 69318J100 | 27 | 3,393 | SH | SOLE |
| PC-TEL INC. | EQUITY | 69325Q105 | 106 | 10,279 | SH | SOLE |
| PDF SOLUTIONS INC | EQUITY | 693282105 | 85 | 7,369 | SH | SOLE |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 4258 | 91,556 | SH | SOLE |
| PEABODY ENERGY CORP COM | EQUITY | 704549104 | 6544 | 140706 | SH | Sole |
| PEAPACK-GLADSTONE FINL | EQUITY | 704699107 | 119 | 3,512 | SH | SOLE |
| PEC SOLUTIONS INC | EQUITY | 705107100 | 58 | 4,362 | SH | SOLE |
| PEDIATRIX MEDICAL GROUP | EQUITY | 705324101 | 761 | 12,079 | SH | SOLE |
| PEETS COFFEE & TEA INC | EQUITY | 705560100 | 114 | 5,372 | SH | SOLE |
| PEGASUS COMMUNICATIONS CORP | EQUITY | 705904605 | 62 | 1,623 | SH | SOLE |
| PEGASUS SOLUTIONS INC. | EQUITY | 705906105 | 148 | 12,652 | SH | SOLE |
| PEGASYSTEMS INC | EQUITY | 705573103 | 40 | 4,913 | SH | SOLE |
| PEMSTAR INC | EQUITY | 706552106 | 54 | 14,908 | SH | SOLE |
| PENN ENGINERRING & MFG CORP | EQUITY | 707389300 | 89 | 5,223 | SH | SOLE |

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|------------------------------------|--------|-----------|--------|-----------|----|---------|
| PENN NATIONAL GAMING, INC. | EQUITY | 707569109 | 452 | 15,719 | SH | SOLE |
| PENN NATL GAMING INC | EQUITY | 707569109 | 863 | 30000 | SH | DEFINED |
| PENN VIRGINIA CORPORATION | EQUITY | 707882106 | 224 | 3,698 | SH | SOLE |
| PENN-AMERICA GROUP INC | EQUITY | 707247102 | 69 | 4,700 | SH | SOLE |
| PENNEY J C INC | EQUITY | 708160106 | 10 | 290 | SH | DEFINED |
| PENNFED FINANCIAL SVCS INC | EQUITY | 708167101 | 67 | 1,919 | SH | SOLE |
| PENNRCK FINL SVCS COR | EQUITY | 708352109 | 110 | 3,878 | SH | SOLE |
| PENNS WOODS BANCORP INC | EQUITY | 708430103 | 77 | 1,701 | SH | SOLE |
| PENNSYLVANIA REAL ESTATE INV. | EQUITY | 709102107 | 852 | 22,627 | SH | SOLE |
| PENNSYLVANIA RL EST TR SH BEN | EQUITY | 709102107 | 297 | 7890 | SH | Sole |
| PENTAIR INC COM | EQUITY | 709631105 | 7424 | 125836 | SH | Sole |
| PENTAIR INC. | EQUITY | 709631105 | 4380 | 74,229 | SH | SOLE |
| PENWEST PHARMACEUTICALS CO | EQUITY | 709754105 | 120 | 8,233 | SH | SOLE |
| PEOPLES BANCORP INC | EQUITY | 709789101 | 152 | 5,449 | SH | SOLE |
| PEOPLES BANK | EQUITY | 710198102 | 22 | 474 | SH | SOLE |
| PEOPLES ENERGY CORP | EQUITY | 711030106 | 2 | 50 | SH | DEFINED |
| PEOPLES ENERGY CORP. | EQUITY | 711030106 | 745 | 16,685 | SH | SOLE |
| PEOPLES HOLDING COMPANY | EQUITY | 711148106 | 139 | 4,135 | SH | SOLE |
| PEOPLESOFT INC | EQUITY | 712713106 | 4732 | 255900 | SH | Sole |
| PEOPLESOFT INC | EQUITY | 712713106 | 7 | 390 | SH | DEFINED |
| PEOPLESOFT, INC. | EQUITY | 712713106 | 4191 | 226,657 | SH | SOLE |
| PEP BOYS-MANNY, MOE & JACK | EQUITY | 713278109 | 683 | 24,630 | SH | SOLE |
| PEPCO HOLDINGS INC | EQUITY | 713291102 | 10640 | 520,570 | SH | SOLE |
| PEPSI BOTTLING | EQUITY | 713409100 | 3534 | 118,806 | SH | SOLE |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 8 | 280 | SH | DEFINED |
| PEPSIAMERICAS INC | EQUITY | 71343P200 | 4441 | 217,481 | SH | SOLE |
| Pepsico | EQUITY | 713448108 | 1616 | 30000 | SH | DEFINED |
| PEPSICO INC | EQUITY | 713448108 | 97 | 1800 | SH | DEFINED |
| PEPSICO, INC. | EQUITY | 713448108 | 39454 | 732,670 | SH | SOLE |
| PEREGRINE PHARMACEUTICALS INC | EQUITY | 713661106 | 149 | 60,669 | SH | SOLE |
| PERFORMANCE FOOD GROUP CO. | EQUITY | 713755106 | 30 | 881 | SH | SOLE |
| PERFORMANCE TECH INC COM | EQUITY | 71376K102 | 6188 | 366400 | SH | Sole |
| PERICOM SEMICONDUCTOR CORP | EQUITY | 713831105 | 121 | 10,642 | SH | SOLE |
| PERINI CORP | EQUITY | 713839108 | 74249 | 4,714,245 | SH | SOLE |
| PERKINELMER INC | EQUITY | 714046109 | 3 | 140 | SH | DEFINED |
| PERKINELMER INC. | EQUITY | 714046109 | 1227 | 59,297 | SH | SOLE |
| PEROT SYSTEM CORP. | EQUITY | 714265105 | 500 | 37,582 | SH | SOLE |
| PERRIGO CO. | EQUITY | 714290103 | 2713 | 135,305 | SH | SOLE |
| | | | | | | |
| PERRY ELLIS INTERNATIONAL | EQUITY | 288853104 | 51 | 1,872 | SH | SOLE |
| PER-SE TECHNOLOGIES | EQUITY | 713569309 | 158 | 14,071 | SH | SOLE |
| PETCO ANIMAL SUPPLIES | EQUITY | 716016209 | 518 | 18,367 | SH | SOLE |
| PETRO-CANADA | EQUITY | 71644E102 | 4819 | 109,500 | SH | OTHER |
| PETROKAZAKHSTAN INC COM (F) | EQUITY | 71649P102 | 6065 | 215300 | SH | Sole |
| PETROKAZAKHSTAN INC-CL A | EQUITY | 71649P102 | 705 | 25,000 | SH | OTHER |
| PETROL BRASILEIROS SPONS AD | EQUITY | 71654V101 | 273 | 12,100 | SH | SOLE |
| PETROLEO BRASILEIRO S.A. ADR | EQUITY | 71654V408 | 5612 | 169,110 | SH | SOLE |
| PETROLEUM DEVELOPMENT CORP | EQUITY | 716578109 | 229 | 7,994 | SH | SOLE |
| PETROLEUM HELICOPTERS -VTG | EQUITY | 716604103 | 46 | 1,861 | SH | SOLE |
| PETSMART, INC | EQUITY | 716768106 | 6119 | 226,220 | SH | SOLE |
| PFF BANCORP, INC. | EQUITY | 69331W104 | 244 | 6,408 | SH | SOLE |
| Pfizer Inc | EQUITY | 717081103 | 351 | 10000 | SH | DEFINED |
| PFIZER INC | EQUITY | 717081103 | 4868 | 138900 | SH | DEFINED |
| Pfizer Inc USD0.05 | EQUITY | 717081103 | 227361 | 6,486,775 | SH | SOLE |
| PG+E CORP | EQUITY | 69331C108 | 13 | 440 | SH | DEFINED |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 30 | 1,011 | SH | SOLE |
| PHARMACEUTICAL RES COM | EQUITY | 717125108 | 5751 | 101142 | SH | Sole |
| PHARMACEUTICAL RES INC COM | EQUITY | 717125108 | 2906 | 51,101 | SH | SOLE |
| PHARMACOPEIA INC | EQUITY | 71713B104 | 246 | 12,230 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| PHELPS DODGE CORP | EQUITY | 717265102 | 1356 | 16600 | SH | DEFINED |
| PHELPS DODGE CORP. | EQUITY | 717265102 | 3376 | 41,342 | SH | SOLE |
| PHILADELPHIA CONS. HLDG. CO. | EQUITY | 717528103 | 461 | 7,949 | SH | SOLE |
| PHILLIPS-VAN HEUSEN CORP. | EQUITY | 718592108 | 235 | 12,724 | SH | SOLE |
| PHOENIX COMPANIES INC | EQUITY | 71902E109 | 643 | 47,950 | SH | SOLE |
| PHOTON DYNAMICS | EQUITY | 719364101 | 265 | 8,132 | SH | SOLE |
| PHOTRONICS INC. | EQUITY | 719405102 | 258 | 14,553 | SH | SOLE |
| PICO HOLDINGS INC | EQUITY | 693366205 | 51 | 3,115 | SH | SOLE |
| PIEDMONT NATURAL GAS CO., INC. | EQUITY | 720186105 | 27 | 644 | SH | SOLE |
| PIER 1 IMPORTS, INC. | EQUITY | 720279108 | 3157 | 133,189 | SH | SOLE |
| PILGRIMS PRIDE CORP. | EQUITY | 721467108 | 280 | 12,468 | SH | SOLE |
| PINNACLE AIRL CORP COM | EQUITY | 723443107 | 13446 | 1010989 | SH | Sole |
| PINNACLE SYSTEMS, INC. | EQUITY | 723481107 | 277 | 30,897 | SH | SOLE |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 4 | 100 | SH | DEFINED |
| PINNACLE WEST CAPITAL CORP. | EQUITY | 723484101 | 1601 | 40,698 | SH | SOLE |
| PIONEER NATURAL RESOURCES CORP | EQUITY | 723787107 | 5786 | 179,121 | SH | SOLE |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 9 | 160 | SH | SOLE |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 3249 | 60000 | SH | DEFINED |
| PITNEY BOWES INC | EQUITY | 724479100 | 11 | 250 | SH | DEFINED |
| PITNEY BOWES, INC. | EQUITY | 724479100 | 4461 | 104,685 | SH | SOLE |
| PIXAR INC | EQUITY | 725811103 | 309 | 4,792 | SH | SOLE |
| PIXELWORKS INC | EQUITY | 72581M107 | 301 | 17,571 | SH | SOLE |
| PLACER DOME INC | EQUITY | 725906101 | 2793 | 155,000 | SH | OTHER |
| PLAINS ALL AMER PIPELINE LP | EQUITY | 726503105 | 445 | 12,737 | SH | SOLE |
| PLAINS EXPLORATION & PRODUCT | EQUITY | 726505100 | 369 | 19,779 | SH | SOLE |
| PLAINS RESOURCES, INC. | EQUITY | 726540503 | 189 | 10,418 | SH | SOLE |
| PLANAR SYSTEMS, INC. | EQUITY | 726900103 | 102 | 7,150 | SH | SOLE |
| PLANTRONICS, INC. | EQUITY | 727493108 | 3241 | 88,535 | SH | SOLE |
| PLATINUM UNDERWRITERS HOLD | EQUITY | G7127P100 | 2330 | 72700 | SH | DEFINED |
| PLAYBOY ENTERPRISES, INC. | EQUITY | 728117300 | 104 | 7,421 | SH | SOLE |
| PLAYTEX PRODUCTS, INC. | EQUITY | 72813P100 | 105 | 15,123 | SH | SOLE |
| PLEXUS CORP. | EQUITY | 729132100 | 1495 | 84,017 | SH | SOLE |
| PLUG POWER INC | EQUITY | 72919P103 | 111 | 14,356 | SH | SOLE |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 2662 | 81,950 | SH | SOLE |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 6 | 200 | SH | DEFINED |
| PMA CAPITAL CORP. | EQUITY | 693419202 | 66 | 10,921 | SH | SOLE |
| PMC SIERRA INC | EQUITY | 69344F106 | 3 | 190 | SH | DEFINED |
| PMC-SIERRA INC COM | EQUITY | 69344F106 | 6199 | 365300 | SH | Sole |
| PMC-SIERRA, INC. | EQUITY | 69344F106 | 1321 | 77,859 | SH | SOLE |
| PMI Group Inc USD0.01 | EQUITY | 69344M101 | 56358 | 1,508,522 | SH | SOLE |
| PNC FINANCIAL SERVICES | EQUITY | 693475105 | 6593 | 118,960 | SH | SOLE |
| PNC FINL SVCS GROUP INC | EQUITY | 693475105 | 17 | 300 | SH | DEFINED |
| PNM RESOURCES INC | EQUITY | 69349H107 | 2397 | 79,771 | SH | SOLE |
| POGO PRODUCING CO | EQUITY | 730448107 | 4395 | 95,805 | SH | SOLE |
| POLARIS INDUSTRIES, INC. | EQUITY | 731068102 | 42 | 918 | SH | SOLE |
| POLO RALPH LAUREN CO | EQUITY | 731572103 | 27 | 783 | SH | SOLE |
| POLYCOM INC COM | EQUITY | 73172K104 | 22603 | 1064669 | SH | Sole |
| POLYCOM, INC. | EQUITY | 73172K104 | 3162 | 149,030 | SH | SOLE |
| POLYMEDICA CORP | EQUITY | 731738100 | 247 | 9,219 | SH | SOLE |
| POLYONE CORPORATION | EQUITY | 73179P106 | 311 | 46,766 | SH | SOLE |
| POMEROY IT SOLUTIONS INC | EQUITY | 731822102 | 71 | 4,923 | SH | SOLE |
| POPE & TALBOT, INC. | EQUITY | 732827100 | 137 | 7,982 | SH | SOLE |
| POPULAR INC | EQUITY | 733174106 | 106 | 2,455 | SH | SOLE |
| PORTAL SOFTWARE INC | EQUITY | 736126301 | 99 | 14,643 | SH | SOLE |
| PORTAL SOFTWARE INC COM | EQUITY | 736126301 | 2629 | 390000 | SH | Sole |
| PORTFOLIO RECOVERY ASSOCIATE | EQUITY | 73640Q105 | 168 | 6,252 | SH | SOLE |
| POSSIS MEDICAL INC | EQUITY | 737407106 | 225 | 7,990 | SH | SOLE |
| POST PPTYS INC | EQUITY | 737464107 | 244 | 8480 | SH | Sole |

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| POST PROPERTIES, INC. | EQUITY | 737464107 | 711 | 24,689 | SH | SOLE |
| POTLATCH CORP. | EQUITY | 737628107 | 2285 | 56,063 | SH | SOLE |
| POWELL INDUSTRIES INC | EQUITY | 739128106 | 59 | 3,348 | SH | SOLE |
| POWER INTEGRATIONS, INC. | EQUITY | 739276103 | 383 | 13,094 | SH | SOLE |
| POWER ONE INC | EQUITY | 739308104 | 1 | 100 | SH | DEFINED |
| POWER-ONE , INC. | EQUITY | 739308104 | 755 | 68,228 | SH | SOLE |
| POWERWAVE TECHNOLOGIES COM | EQUITY | 739363109 | 9630 | 1234675 | SH | Sole |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 994 | 127,459 | SH | SOLE |
| POZEN INC | EQUITY | 73941U102 | 346 | 25000 | SH | DEFINED |
| POZEN INC. | EQUITY | 73941U102 | 159 | 11,530 | SH | SOLE |
| PPG INDS INC | EQUITY | 693506107 | 10 | 180 | SH | DEFINED |
| PPG INDUSTRIES, INC. | EQUITY | 693506107 | 4456 | 76,424 | SH | SOLE |
| PPL CORP | EQUITY | 69351T106 | 9 | 190 | SH | DEFINED |
| PPL CORPORATION | EQUITY | 69351T106 | 3821 | 83,783 | SH | SOLE |
| PRAECIS PHARMACEUTICALS IN | EQUITY | 739421105 | 532 | 90000 | SH | DEFINED |
| PRAECIS PHARMACEUTICALS INC | EQUITY | 739421105 | 135 | 22,884 | SH | SOLE |
| PRAXAIR INC | EQUITY | 74005P104 | 13 | 350 | SH | DEFINED |
| PRAXAIR, INC. | EQUITY | 74005P104 | 5400 | 145,462 | SH | SOLE |
| PRECISION CASTPARTS CORP. | EQUITY | 740189105 | 4266 | 96,898 | SH | SOLE |
| PRECISION DRILLING CORP C | EQUITY | 74022D100 | 2678 | 57,200 | SH | OTHER |
| PREMCOR INC | EQUITY | 74045Q104 | 20 | 632 | SH | SOLE |
| PRENTISS PPTYS TR SH BEN INT | EQUITY | 740706106 | 346 | 9390 | SH | Sole |
| PRENTISS PROPERTIES TRUST | EQUITY | 740706106 | 1708 | 46,290 | SH | SOLE |
| PREPAID LEGAL SERVICES, INC. | EQUITY | 740065107 | 199 | 8,132 | SH | SOLE |
| PRESIDENTIAL LIFE CORP. | EQUITY | 740884101 | 157 | 10,525 | SH | SOLE |
| PRESSTEK INC | EQUITY | 741113104 | 170 | 15,584 | SH | SOLE |
| PRG-SCHULTZ INTERNATIONAL | EQUITY | 69357C107 | 87 | 19,945 | SH | SOLE |
| PRICE COMMUNICATIONS CO. | EQUITY | 741437305 | 1584 | 100,932 | SH | SOLE |
| PRICE LEGACY CORP | EQUITY | 74144P502 | 41 | 2,441 | SH | SOLE |
| PRICE T ROWE GROUP INC | EQUITY | 74144T108 | 8 | 140 | SH | DEFINED |
| PRICELINE.COM INC | EQUITY | 741503403 | 284 | 10,519 | SH | SOLE |
| PRIDE INTERNATIONAL | EQUITY | 74153Q102 | 3469 | 203,349 | SH | SOLE |
| PRIDE INTERNATIONAL INC | EQUITY | 74153Q102 | 638 | 37400 | SH | DEFINED |
| PRIMA ENERGY CORP | EQUITY | 741901201 | 157 | 4,546 | SH | SOLE |
| PRIME HOSPITALITY CORP. | EQUITY | 741917108 | 217 | 19,071 | SH | SOLE |
| PRIMEDIA INC | EQUITY | 74157K101 | 206 | 76,377 | SH | SOLE |
| PRIMUS TELECOMMUNICATIONS GP | EQUITY | 741929103 | 288 | 33,941 | SH | SOLE |
| PRINCETON REVIEW INC | EQUITY | 742352107 | 71 | 8,157 | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V102 | 4905 | 137,670 | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V102 | 12 | 330 | SH | DEFINED |
| PRIORITY HEALTHCARE | EQUITY | 74264T102 | 378 | 17,744 | SH | SOLE |
| PRIVATEBANCORP INC | EQUITY | 742962103 | 178 | 3,457 | SH | SOLE |
| PROASSURANCE CORPORATION | EQUITY | 74267C106 | 427 | 12,186 | SH | SOLE |
| PROCTER & GAMBLE CO. | EQUITY | 742718109 | 100522 | 958,446 | SH | SOLE |
| PROCTER AND GAMBLE CO | EQUITY | 742718109 | 3083 | 29400 | SH | DEFINED |
| PROFESSIONAL DETAILING, INC. | EQUITY | 69329V100 | 89 | 3,530 | SH | SOLE |
| PROGENICS PHARMACEUTICALS | EQUITY | 743187106 | 100 | 5,258 | SH | SOLE |
| Progress Energy | EQUITY | 743263105 | 3531 | 75000 | SH | DEFINED |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 12 | 260 | SH | DEFINED |
| PROGRESS ENERGY INC. | EQUITY | 743263105 | 38843 | 825,040 | SH | SOLE |
| PROGRESS SOFTWARE CORP. | EQUITY | 743312100 | 323 | 13,471 | SH | SOLE |
| PROGRESSIVE CORP OHIO | EQUITY | 743315103 | 19 | 220 | SH | DEFINED |
| PROGRESSIVE CORP. | EQUITY | 743315103 | 8154 | 93,080 | SH | SOLE |
| PROLOGIS | EQUITY | 743410102 | 4413 | 123,022 | SH | SOLE |
| PROLOGIS TR SH BEN INT | EQUITY | 743410102 | 1438 | 40100 | SH | Sole |
| PROQUEST CO. | EQUITY | 74346P102 | 354 | 12,128 | SH | SOLE |
| PROSPERITY BANCSHARES INC | EQUITY | 743606105 | 167 | 7,071 | SH | SOLE |
| PROTECTIVE LIFE CORP COM | EQUITY | 743674103 | 3872 | 103,387 | SH | SOLE |

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| PROTEIN DESIGN LABS INC | EQUITY | 74369L103 | 1191 | 50000 | SH | DEFINED |
| PROTEIN DESIGN LABS, INC. | EQUITY | 74369L103 | 3355 | 140,837 | SH | SOLE |
| PROVIDENT BANCORP INC | EQUITY | 74383A109 | 99 | 8,322 | SH | SOLE |
| PROVIDENT BANKSHARES CORP. | EQUITY | 743859100 | 371 | 11,809 | SH | SOLE |
| PROVIDENT FINANCIAL GROUP | EQUITY | 743866105 | 2947 | 73,347 | SH | SOLE |
| PROVIDENT FINANCIAL HLDGS | EQUITY | 743868101 | 69 | 2,645 | SH | SOLE |
| PROVIDENT FINANCIAL SERVICES | EQUITY | 74386T105 | 455 | 24,338 | SH | SOLE |
| PROVIDIAN FINANCIAL CORP. | EQUITY | 74406A102 | 1698 | 129,588 | SH | SOLE |
| PROVIDIAN FINL CORP | EQUITY | 74406A102 | 2620 | 200000 | SH | DEFINED |
| PROVINCE HEALTHCARE CO. | EQUITY | 743977100 | 372 | 23,400 | SH | SOLE |
| PROXIM CORP CL-A | EQUITY | 744283102 | 110 | 62,053 | SH | SOLE |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 10390 | 232,030 | SH | SOLE |
| PRUDENTIAL FINL INC | EQUITY | 744320102 | 25 | 560 | SH | DEFINED |
| PS BUSINESS PARKS, INC. | EQUITY | 69360J107 | 527 | 11,377 | SH | SOLE |
| PS BUSINESS PKS INC CA COM | EQUITY | 69360J107 | 223 | 4810 | SH | Sole |
| PSEG ENERGY HOLDINGS | EQUITY | 744573106 | 9899 | 210,717 | SH | SOLE |
| PSS WORLD MED INC COM | EQUITY | 69366A100 | 4820 | 430700 | SH | Sole |
| PSS WORLD MEDICAL, INC | EQUITY | 69366A100 | 387 | 34,629 | SH | SOLE |
| PSYCHIATRIC SOLUTIONS COM | EQUITY | 74439H108 | 1875 | 100000 | SH | Sole |
| PTEK HLDGS INC | EQUITY | 69366M104 | 211 | 22,998 | SH | SOLE |
| Public Service | EQUITY | 744573106 | 4698 | 100000 | SH | DEFINED |
| PUBLIC STORAGE INC | EQUITY | 74460D109 | 1461 | 30,016 | SH | SOLE |
| PUBLIC STORAGE INC COM | EQUITY | 74460D109 | 1376 | 28280 | SH | Sole |
| PUBLIC SVC ENTERPRISE GROU | EQUITY | 744573106 | 12 | 250 | SH | DEFINED |
| PUGET ENEGY INC. | EQUITY | 745310102 | 5887 | 263,160 | SH | SOLE |
| PULITZER INC. | EQUITY | 745769109 | 113 | 2,336 | SH | SOLE |
| PULTE HOMES INC | EQUITY | 745867101 | 8 | 140 | SH | DEFINED |
| PULTE HOMES INC. | EQUITY | 745867101 | 3087 | 55,518 | SH | SOLE |
| QAD INC | EQUITY | 74727D108 | 70 | 5,241 | SH | SOLE |
| QLOGIC CORP | EQUITY | 747277101 | 3 | 100 | SH | DEFINED |
| QLOGIC CORP. | EQUITY | 747277101 | 1707 | 51,742 | SH | SOLE |
| QUAKER CHEM CORP COM | EQUITY | 747316107 | 102 | 4,020 | SH | SOLE |
| QUAKER CIRY BANCORP INC | EQUITY | 74731K106 | 277 | 5,094 | SH | SOLE |
| QUALCOMM INC | EQUITY | 747525103 | 2404 | 36200 | SH | DEFINED |
| QUALCOMM, INC. | EQUITY | 747525103 | 38018 | 573,510 | SH | SOLE |
| QUALITY SYSTEMS INC | EQUITY | 747582104 | 76 | 1,679 | SH | SOLE |
| QUANEX CORP. | EQUITY | 747620102 | 352 | 8,282 | SH | SOLE |
| QUANTA SERVICES, INC. | EQUITY | 74762E102 | 1488 | 210,230 | SH | SOLE |
| QUANTUM CORP DLT & STORAGE | EQUITY | 747906204 | 1258 | 340,050 | SH | SOLE |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L100 | 9 | 110 | SH | DEFINED |
| QUEST DIAGNOSTICS, INC. | EQUITY | 74834L100 | 4068 | 49,117 | SH | SOLE |
| QUEST SOFTWARE INC | EQUITY | 74834T103 | 328 | 20,047 | SH | SOLE |
| QUESTAR CORP. | EQUITY | 748356102 | 4543 | 124,676 | SH | SOLE |
| QUICKSILVER RESOURCES COM | EQUITY | 74837R104 | 17285 | 445944 | SH | Sole |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R104 | 262 | 6,760 | SH | SOLE |
| QUICKSILVER, INC. | EQUITY | 74838C106 | 601 | 27,490 | SH | SOLE |
| QUIDEL CORPORATION | EQUITY | 74838J101 | 91 | 13,841 | SH | SOLE |
| QUIKSILVER INC COM | EQUITY | 74838C106 | 10999 | 503383 | SH | Sole |
| QUIMICA Y MINERA ADR-EACH R | EQUITY | 833635105 | 219 | 7,000 | SH | SOLE |
| QUIXOTE CORP | EQUITY | 749056107 | 73 | 3,473 | SH | SOLE |
| QWEST COMMUNICATIONS INTL | EQUITY | 749121109 | 8 | 1860 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL. | EQUITY | 749121109 | 3369 | 781,768 | SH | SOLE |
| R&G FINANCIAL CO. | EQUITY | 749136107 | 485 | 14,028 | SH | SOLE |
| R. R. DONNELLEY AND SONS CO. | EQUITY | 257867101 | 2844 | 94,015 | SH | SOLE |
| R.H. DONNELLEY CORP. | EQUITY | 74955W307 | 473 | 10,122 | SH | SOLE |
| RADIAN GROUP, INC. | EQUITY | 750236101 | 6001 | 140,874 | SH | SOLE |
| RADIANT SYSTEMS, INC. | EQUITY | 75025N102 | 52 | 8,605 | SH | SOLE |
| RADIO ONE INC -CL D | EQUITY | 75040P405 | 30 | 1,619 | SH | SOLE |

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| RADIO ONE INC CL D NON VTG | EQUITY | 75040P405 | 21646 | 1170069 | SH | Sole |
| RADIO SHACK CORP | EQUITY | 750438103 | 6 | 180 | SH | DEFINED |
| RADIO SHACK CORP. | EQUITY | 750438103 | 3965 | 119,570 | SH | SOLE |
| RADISYS CORP. | EQUITY | 750459109 | 189 | 9,050 | SH | SOLE |
| RAILAMERICA INC | EQUITY | 750753105 | 182 | 15,112 | SH | SOLE |
| RAINDANCE COMM | EQUITY | 75086X106 | 69 | 24,384 | SH | SOLE |
| RAIT INVESTMENT TRUST | EQUITY | 749227104 | 1684 | 56,976 | SH | SOLE |
| RALCORP HOLDINGS, INC. | EQUITY | 751028101 | 449 | 14,744 | SH | SOLE |
| RAMBUS INC. | EQUITY | 750917106 | 53 | 1,894 | SH | SOLE |
| RAMCO-GERSHENSON PROPERTIES | EQUITY | 751452202 | 257 | 9,129 | SH | SOLE |
| RANGE RESOURCES CORP | EQUITY | 75281A109 | 327 | 26,949 | SH | SOLE |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 421 | 15,167 | SH | SOLE |
| RAVEN INDUSTRIES INC | EQUITY | 754212108 | 103 | 3,366 | SH | SOLE |
| RAYMOND JAMES FINANCIAL, INC. | EQUITY | 754730109 | 2728 | 109,797 | SH | SOLE |
| RAYONIER, INC. | EQUITY | 754907103 | 3206 | 73,336 | SH | SOLE |
| RAYOVAC CORP. | EQUITY | 755081106 | 472 | 16,514 | SH | SOLE |
| RAYTECH CORP DEL | EQUITY | 755103108 | 10 | 3,624 | SH | SOLE |
| RAYTHEON CO | EQUITY | 755111507 | 13 | 430 | SH | DEFINED |
| RAYTHEON CO. | EQUITY | 755111507 | 7144 | 227,960 | SH | SOLE |
| RC2 CORP | EQUITY | 749388104 | 188 | 6,834 | SH | SOLE |
| RCN CORP. | EQUITY | 749361101 | 8 | 27,494 | SH | SOLE |
| READER'S DIGEST ASSOC., INC. | EQUITY | 755267101 | 2090 | 148,464 | SH | SOLE |
| READING INTERNATIONAL INC-A | EQUITY | 755408101 | 48 | 7,049 | SH | SOLE |
| REALNETWORKS, INC. | EQUITY | 75605L104 | 10 | 1,670 | SH | SOLE |
| REALTY INCOME CORP COM | EQUITY | 756109104 | 378 | 8460 | SH | Sole |
| REALTY INCOME CORP. | EQUITY | 756109104 | 407 | 9,122 | SH | SOLE |
| RECKSON ASSOC REALTY CORP. | EQUITY | 75621K106 | 1133 | 40,265 | SH | SOLE |
| RECKSON ASSOCS RLTY COM | EQUITY | 75621K106 | 410 | 14560 | SH | Sole |
| RED HAT, INC. | EQUITY | 756577102 | 61 | 2,642 | SH | SOLE |
| RED ROBIN GOURMET BURGERS | EQUITY | 75689M101 | 134 | 4,715 | SH | SOLE |
| REDBACK NETWORKS INC | EQUITY | 757209507 | 7 | 1,056 | SH | SOLE |
| REDWOOD TRUST, INC. | EQUITY | 758075402 | 429 | 6,893 | SH | SOLE |
| REEBOK INTERNATIONAL, LTD. | EQUITY | 758110100 | 1131 | 27,353 | SH | SOLE |
| REEBOK INTL LTD | EQUITY | 758110100 | 3 | 70 | SH | DEFINED |
| REGAL ENTMT GROUP | EQUITY | 758766109 | 10 | 465 | SH | SOLE |
| REGAL-BELOIT CORP. | EQUITY | 758750103 | 240 | 11,990 | SH | SOLE |
| REGENCY CENTERS CORPORATION | EQUITY | 758849103 | 643 | 13,766 | SH | SOLE |
| REGENCY CTRS CORP COM | EQUITY | 758849103 | 622 | 13310 | SH | Sole |
| REGENERATION TECHNOLOGIES | EQUITY | 75886N100 | 135 | 11,866 | SH | SOLE |
| REGENERON PHARMACEUTICALS INC. | EQUITY | 75886F107 | 240 | 17,662 | SH | SOLE |
| REGENT COMMUNICATIONS, INC | EQUITY | 758865109 | 116 | 17,796 | SH | SOLE |
| REGIONS FINANCIAL CORP. | EQUITY | 758940100 | 3632 | 99,441 | SH | SOLE |
| REGIONS FINL CORP | EQUITY | 758940100 | 9 | 240 | SH | DEFINED |
| REGIS CORP. | EQUITY | 758932107 | 2964 | 66,688 | SH | SOLE |
| REGISTER.COM | EQUITY | 75914G101 | 54 | 9,113 | SH | SOLE |
| REHAB CARE GROUP | EQUITY | 759148109 | 161 | 8,115 | SH | SOLE |
| REINSURANCE GROUP OF | EQUITY | 759351109 | 16 | 391 | SH | SOLE |
| RELIANCE STEEL & ALUMINIUM CO. | EQUITY | 759509102 | 430 | 12,225 | SH | SOLE |
| RELIANT ENERGY INC | EQUITY | 75952B105 | 38 | 4,655 | SH | SOLE |
| REMEC, INC. | EQUITY | 759543101 | 222 | 29,163 | SH | SOLE |
| REMINGTON OIL & GAS CORP | EQUITY | 759594302 | 211 | 10,695 | SH | SOLE |
| RENAISSANCE LEARNING, INC. | EQUITY | 75968L105 | 103 | 3,906 | SH | SOLE |
| RENAL CARE GROUP, INC. | EQUITY | 759930100 | 45 | 983 | SH | SOLE |
| RENT-A-CENTER INC | EQUITY | 76009N100 | 4002 | 121,420 | SH | SOLE |
| RENT-WAY, INC. | EQUITY | 76009U104 | 95 | 10,776 | SH | SOLE |
| REPLIGEN CORP | EQUITY | 759916109 | 46 | 15,239 | SH | SOLE |
| REPUBLIC BANCORP, INC. | EQUITY | 760281204 | 480 | 32,720 | SH | SOLE |
| REPUBLIC BANCSHARES, INC. | EQUITY | 759929102 | 132 | 4,391 | SH | SOLE |

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| REPUBLIC SERVICES IN | EQUITY | 760759100 | 6431 | 237,553 | SH | SOLE |
| RESEARCH FRONTIERS | EQUITY | 760911107 | 49 | 5,087 | SH | SOLE |
| RESMED INC | EQUITY | 761152107 | 32 | 700 | SH | SOLE |
| RESOURCE AMERICA, INC. | EQUITY | 761195205 | 142 | 7,714 | SH | SOLE |
| RESOURCE BANKSHARES CORP/VA | EQUITY | 76121R104 | 74 | 2,284 | SH | SOLE |
| RESOURCE CONNECTION I COM | EQUITY | 76122Q105 | 24459 | 554386 | SH | Sole |
| RESOURCES CONNECTION INC | EQUITY | 76122Q105 | 447 | 10,137 | SH | SOLE |
| RESPIRONICS INC. | EQUITY | 761230101 | 39 | 720 | SH | SOLE |
| RESTORATION HARDWARE I | EQUITY | 760981100 | 49 | 9,857 | SH | SOLE |
| RETEK INC. | EQUITY | 76128Q109 | 820 | 108,474 | SH | SOLE |
| RETRACTABLE TECHNOLOGIES INC | EQUITY | 76129W105 | 21 | 3,301 | SH | SOLE |
| REVLON, INC.-CL A | EQUITY | 761525500 | 14 | 5,206 | SH | SOLE |
| REX STORES CORP | EQUITY | 761624105 | 58 | 3,662 | SH | SOLE |
| REYNOLDS AND REYNOLDS CO., CLASS A | EQUITY | 761695105 | 2858 | 100,606 | SH | SOLE |
| REYNOLDS R J TOB HLDGS INC | EQUITY | 76182K105 | 5 | 90 | SH | DEFINED |
| RF MICRO DEVICES INC | EQUITY | 749941100 | 3076 | 363,633 | SH | SOLE |
| RF MONOLITHICS INC COM(OXFORD PTNRS L | EQUITY | 74955F106 | 53 | 4,973 | SH | SOLE |
| RICHARDSON ELEC LTD | EQUITY | 763165107 | 38 | 3,170 | SH | SOLE |
| RIGGS NATIONAL CORP. | EQUITY | 766570105 | 137 | 7,981 | SH | SOLE |
| RITE AID CORP | EQUITY | 767754104 | 47 | 8,589 | SH | SOLE |
| RIVIANA FOODS | EQUITY | 769536103 | 85 | 3,043 | SH | SOLE |
| RIVIERA HOLDINGS CORP | EQUITY | 769627100 | 2767 | 345,900 | SH | SOLE |
| RJ REYNOLDS TOBACCO HOLDINGS | EQUITY | 76182K105 | 2287 | 37,809 | SH | SOLE |
| RLI CORP. | EQUITY | 749607107 | 357 | 9,247 | SH | SOLE |
| ROBBINS & MYERS, INC. | EQUITY | 770196103 | 119 | 5,513 | SH | SOLE |
| ROBERT HALF INTERNATIONAL INC. | EQUITY | 770323103 | 1812 | 76,714 | SH | SOLE |
| ROBERT HALF INTL INC | EQUITY | 770323103 | 14972 | 633886 | SH | Sole |
| ROBERT HALF INTL INC | EQUITY | 770323103 | 4 | 190 | SH | DEFINED |
| ROCK-TENN CO., CLASS A | EQUITY | 772739207 | 183 | 12,656 | SH | SOLE |
| ROCKWELL AUTOMATION COM | EQUITY | 773903109 | 11049 | 318700 | SH | Sole |
| ROCKWELL AUTOMATION INC | EQUITY | 773903109 | 2885 | 83,221 | SH | SOLE |
| ROCKWELL AUTOMATION INC | EQUITY | 773903109 | 2316 | 66800 | SH | DEFINED |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 2532 | 80,094 | SH | SOLE |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 6 | 190 | SH | DEFINED |
| ROFIN-SINAR TECHNOLOGIES INC | EQUITY | 775043102 | 176 | 5,910 | SH | SOLE |
| ROGERS COMMUNICATIONS INC B | EQUITY | 775109200 | 1388 | 74,200 | SH | OTHER |
| ROGERS CORP. | EQUITY | 775133101 | 430 | 8,056 | SH | SOLE |
| ROHM + HAAS CO | EQUITY | 775371107 | 6557 | 164581 | SH | DEFINED |
| ROHM AND HAAS CO. | EQUITY | 775371107 | 3923 | 98,458 | SH | SOLE |
| ROLLINS, INC. | EQUITY | 775711104 | 1977 | 76,732 | SH | SOLE |
| ROPER INDUSTRIES, INC. | EQUITY | 776696106 | 743 | 15,392 | SH | SOLE |
| ROSS STORES INC | EQUITY | 778296103 | 1451 | 47400 | SH | DEFINED |
| ROSS STORES, INC. | EQUITY | 778296103 | 7327 | 239,225 | SH | SOLE |
| | | | | | | |
| Rostelecom ADR | EQUITY | 778529107 | 3567 | 239,380 | SH | SOLE |
| ROTO-ROOTER INC | EQUITY | 778787101 | 254 | 5,015 | SH | SOLE |
| ROUSE CO | EQUITY | 779273101 | 1160 | 21,642 | SH | SOLE |
| ROUSE CO COM | EQUITY | 779273101 | 1082 | 20180 | SH | Sole |
| ROWAN COMPANIES, INC. | EQUITY | 779382100 | 983 | 46,590 | SH | SOLE |
| ROWAN COS INC | EQUITY | 779382100 | 2 | 110 | SH | DEFINED |
| ROXIO INC | EQUITY | 780008108 | 65 | 14,574 | SH | SOLE |
| ROYAL BANCSHARES OF PENN-A | EQUITY | 780081105 | 57 | 2,229 | SH | SOLE |
| ROYAL BANK CDA COMMON | EQUITY | 780087102 | 7682 | 160,800 | SH | OTHER |
| Royal Bk Scotland 8.5% | EQUITY | 780097804 | 558 | 20000 | SH | DEFINED |
| Royal Bk Scotland 8.8889% | EQUITY | 780097861 | 3084 | 120000 | SH | DEFINED |
| Royal Bk Scotland 9.125% | EQUITY | 780097606 | 1224 | 45000 | SH | DEFINED |
| ROYAL CARIBBEAN CRUISES LT | EQUITY | V7780T103 | 2029 | 46000 | SH | DEFINED |
| ROYAL GOLD INC | EQUITY | 780287108 | 144 | 8,157 | SH | SOLE |
| RPC | EQUITY | 749660106 | 55 | 4,925 | SH | SOLE |

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| RPM INTERNATIONAL INC. | EQUITY | 749685103 | 2875 | 173,799 | SH | SOLE |
| RSA SECURITY INC. | EQUITY | 749719100 | 2133 | 113,528 | SH | SOLE |
| RTI INTERNATIONAL METALS, INC. | EQUITY | 74973W107 | 156 | 9,838 | SH | SOLE |
| RUBY TUESDAY INC | EQUITY | 781182100 | 1469 | 45700 | SH | DEFINED |
| RUBY TUESDAY, INC. | EQUITY | 781182100 | 3185 | 99,078 | SH | SOLE |
| RUDDICK CORP. | EQUITY | 781258108 | 1730 | 85,463 | SH | SOLE |
| RUDOLPH TECHNOLOGIES INC. | EQUITY | 781270103 | 112 | 5,957 | SH | SOLE |
| RUSS BERRIE AND CO., INC. | EQUITY | 782233100 | 160 | 4,584 | SH | SOLE |
| RUSSELL CORP. | EQUITY | 782352108 | 245 | 13,431 | SH | SOLE |
| RYANAIR HOLDINGS PLC-SP ADR | EQUITY | 783513104 | 207 | 6,048 | SH | SOLE |
| RYAN'S FAMILY STEAK HOUSES | EQUITY | 783519101 | 365 | 21,255 | SH | SOLE |
| RYDER SYS INC | EQUITY | 783549108 | 3 | 70 | SH | DEFINED |
| RYDER SYSTEM, INC. | EQUITY | 783549108 | 1120 | 28,921 | SH | SOLE |
| RYERSON TULL, INC. | EQUITY | 78375P107 | 145 | 11,068 | SH | SOLE |
| RYLAND GROUP | EQUITY | 783764103 | 3298 | 37,131 | SH | SOLE |
| S & P 500 FUTURE | EQUITY | 84749R100 | 38 | 3,545 | SH | SOLE |
| S J W CORP COM | EQUITY | 784305104 | 114 | 3,294 | SH | SOLE |
| S&P 500 DEPOSITORY RECEIPT | EQUITY | 78462F103 | 35025 | 309,680 | SH | SOLE |
| S&T BANCORP, INC. | EQUITY | 783859101 | 404 | 13,438 | SH | SOLE |
| S.Y. BANCORP INC | EQUITY | 785060104 | 120 | 5,366 | SH | SOLE |
| S1 CORPORATION | EQUITY | 78463B101 | 283 | 37,220 | SH | SOLE |
| SABRE HLDGS CORP | EQUITY | 785905100 | 3 | 140 | SH | DEFINED |
| SABRE HOLDINGS CORP. | EQUITY | 785905100 | 1567 | 63,145 | SH | SOLE |
| SAFECO CORP | EQUITY | 786429100 | 6 | 150 | SH | DEFINED |
| SAFECO CORP. | EQUITY | 786429100 | 2980 | 69,116 | SH | SOLE |
| SAFEGUARD SCIENTIFICS, INC. | EQUITY | 786449108 | 226 | 60,842 | SH | SOLE |
| SAFENET INC | EQUITY | 78645R107 | 375 | 9,983 | SH | SOLE |
| SAFETY INSURANCE GROUP INC | EQUITY | 78648T100 | 92 | 4,837 | SH | SOLE |
| SAFEWAY INC | EQUITY | 786514208 | 4067 | 197,612 | SH | SOLE |
| SAFEWAY INC | EQUITY | 786514208 | 9 | 460 | SH | DEFINED |
| SAFLINK CORP | EQUITY | 786578302 | 41 | 13,224 | SH | SOLE |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 129 | 6,924 | SH | SOLE |
| SAKS INC. | EQUITY | 79377W108 | 14550 | 826,683 | SH | SOLE |
| SALEM COMMUNICATION- CLASS A | EQUITY | 794093104 | 122 | 4,434 | SH | SOLE |
| SALIX PHARMACEUTICALS | EQUITY | 795435106 | 267 | 9,215 | SH | SOLE |
| SANCHEZ COMPUTER ASSOCIATES | EQUITY | 799702105 | 46 | 7,015 | SH | SOLE |
| SANDERS MORRIS HARRIS GRP IN | EQUITY | 80000Q104 | 65 | 5,402 | SH | SOLE |
| SANDERSON FARMS, INC. | EQUITY | 800013104 | 146 | 3,980 | SH | SOLE |
| SANDISK CORP. | EQUITY | 80004C101 | 7100 | 250,363 | SH | SOLE |
| SANDY SPRING BANCORP, INC. | EQUITY | 800363103 | 269 | 7,403 | SH | SOLE |
| SANMINA - SCI CORP | EQUITY | 800907107 | 3044 | 275,680 | SH | SOLE |
| SANMINA SCI CORP | EQUITY | 800907107 | 6 | 540 | SH | DEFINED |
| SANTANDER BANCORP | EQUITY | 802809103 | 68 | 2,467 | SH | SOLE |
| SAPIENT CORP. | EQUITY | 803062108 | 238 | 39,391 | SH | SOLE |
| SARA LEE CORP | EQUITY | 803111103 | 18 | 830 | SH | DEFINED |
| SARA LEE CORP. | EQUITY | 803111103 | 7410 | 338,960 | SH | SOLE |
| SAUER-DANFOSS INC. | EQUITY | 804137107 | 70 | 5,131 | SH | SOLE |
| SAUL CENTERS, INC. | EQUITY | 804395101 | 279 | 9,122 | SH | SOLE |
| SAVIENT PHARMACEUTICALS INC | EQUITY | 80517Q100 | 110 | 28,629 | SH | SOLE |
| SAXON CAPITAL INC | EQUITY | 80556P302 | 388 | 13,666 | SH | SOLE |
| SBA COMMUNICATIONS CORPORATION | EQUITY | 78388J106 | 91 | 23,351 | SH | SOLE |
| SBC Communications Inc | EQUITY | 78387G103 | 982 | 40000 | SH | DEFINED |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 6590 | 268537 | SH | DEFINED |
| SBC COMMUNICATIONS, INC. | EQUITY | 78387G103 | 58692 | 2,391,680 | SH | SOLE |
| SBS TECHNOLOGIES INC | EQUITY | 78387P103 | 115 | 7,453 | SH | SOLE |
| SCANA CORP | EQUITY | 80589M102 | 5876 | 166,224 | SH | SOLE |
| SCANSOFT INC | EQUITY | 80603P107 | 210 | 37,805 | SH | SOLE |
| SCANSOURCE INC | EQUITY | 806037107 | 261 | 5,452 | SH | SOLE |

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| SCBT FINANCIAL CORP | EQUITY | 78401V102 | 123 | 3,915 | SH | SOLE |
| SCHAWK, INC. | EQUITY | 806373106 | 52 | 3,863 | SH | SOLE |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 1182 | 72900 | SH | DEFINED |
| SCHERING-PLOUGH CORP. | EQUITY | 806605101 | 12520 | 771,915 | SH | SOLE |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 40 | 620 | SH | DEFINED |
| SCHLUMBERGER, LTD. | EQUITY | 806857108 | 16103 | 252,200 | SH | SOLE |
| SCHNITZER STL INDS | EQUITY | 806882106 | 240 | 7,517 | SH | SOLE |
| SCHOLASTIC CORP. | EQUITY | 807066105 | 1610 | 59,067 | SH | SOLE |
| SCHOOL SPECIALTY, INC. | EQUITY | 807863105 | 296 | 8,321 | SH | SOLE |
| SCHULMAN, A. INC. | EQUITY | 808194104 | 299 | 15,210 | SH | SOLE |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 2 | 200 | SH | DEFINED |
| SCHWEITZER-MAUDUIT INC. | EQUITY | 808541106 | 244 | 7,547 | SH | SOLE |
| SCICLONE PHARMACEUTICALS, INC. | EQUITY | 80862K104 | 122 | 22,588 | SH | SOLE |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 5 | 160 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P109 | 936 | 50000 | SH | DEFINED |
| SCIENTIFIC GAMES CORP A | EQUITY | 80874P109 | 471 | 25,150 | SH | SOLE |
| SCIENTIFIC-ATLANTA, INC. | EQUITY | 808655104 | 2195 | 67,860 | SH | SOLE |
| SCOTTISH RE GROUP LTD | EQUITY | G7885T104 | 290 | 12000 | SH | DEFINED |
| SCOTTS CO. | EQUITY | 810186106 | 3112 | 48,518 | SH | SOLE |
| SCP POOL CORPORATION | EQUITY | 784028102 | 564 | 15,128 | SH | SOLE |
| SCRIPPS CO | EQUITY | 811054204 | 71 | 704 | SH | SOLE |
| SCS TRANSPORTATION INC | EQUITY | 81111T102 | 154 | 7,068 | SH | SOLE |
| Scudder Strategic Muni Inc | EQUITY | 811234103 | 263 | 20000 | SH | DEFINED |
| SEABOARD CORP. | EQUITY | 811543107 | 63 | 187 | SH | SOLE |
| SEABULK INTERNATIONAL INC | EQUITY | 81169P101 | 52 | 5,961 | SH | SOLE |
| SEACHANGE INTERNATIONAL, INC. | EQUITY | 811699107 | 185 | 12,115 | SH | SOLE |
| SEACOAST BANKING CORP FL | EQUITY | 811707306 | 120 | 5,818 | SH | SOLE |
| SEACOAST FINANCIAL SERVICES CO | EQUITY | 81170Q106 | 449 | 13,402 | SH | SOLE |
| SEACOR HOLDINGS INC | EQUITY | 811904101 | 360 | 8,768 | SH | SOLE |
| SEALED AIR CORP | EQUITY | 81211K100 | 1909 | 38,382 | SH | SOLE |
| SEALED AIR CORP NEW | EQUITY | 81211K100 | 4 | 90 | SH | DEFINED |
| SEARS ROEBUCK & CO | EQUITY | 812387108 | 4302 | 100,145 | SH | SOLE |
| SEARS ROEBUCK + CO | EQUITY | 812387108 | 10 | 230 | SH | DEFINED |
| SEATTLE GENETICS INC WA | EQUITY | 812578102 | 93 | 11,244 | SH | SOLE |
| SECOND BANCORP, INC. | EQUITY | 813114105 | 134 | 4,140 | SH | SOLE |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 283 | 17,341 | SH | SOLE |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 3270 | 200000 | SH | DEFINED |
| SECURITY BANK CORP | EQUITY | 814047106 | 58 | 1,923 | SH | SOLE |
| SEEBEYOND TECHNOLOGY CORP. | EQUITY | 815704101 | 99 | 24,484 | SH | SOLE |
| SEI INVESTMENTS CO. | EQUITY | 784117103 | 5213 | 157,977 | SH | SOLE |
| SELECT COMFORT CORP | EQUITY | 81616X103 | 293 | 10,631 | SH | SOLE |
| SELECT COMFORT CORP COM | EQUITY | 81616X103 | 10912 | 395506 | SH | Sole |
| SELECT MED CORP | EQUITY | 816196109 | 1264 | 75700 | SH | DEFINED |
| SELECT MEDICAL CORP | EQUITY | 816196109 | 396 | 23,739 | SH | SOLE |
| SELECTIVE INSURANCE GROUP, INC | EQUITY | 816300107 | 481 | 13,725 | SH | SOLE |
| SEMCO ENERGY, INC. | EQUITY | 78412D109 | 83 | 14,733 | SH | SOLE |
| SEMITOOL, INC. | EQUITY | 816909105 | 105 | 8,273 | SH | SOLE |
| SEMPRA ENERGY | EQUITY | 816851109 | 3217 | 101,172 | SH | SOLE |
| SEMPRA ENERGY | EQUITY | 816851109 | 8 | 240 | SH | DEFINED |
| SEMTECH CORP | EQUITY | 816850101 | 1712 | 75000 | SH | DEFINED |
| SEMTECH CORP. | EQUITY | 816850101 | 3180 | 139,312 | SH | SOLE |
| SENIOR HOUSING PROP TRUST | EQUITY | 81721M109 | 769 | 39,445 | SH | SOLE |
| SENIOR HOUSING PROP TRUST | EQUITY | 81721M109 | 276 | 14150 | SH | Sole |
| SENSIENT TECHNOLOGIES CORP. | EQUITY | 81725T100 | 1672 | 89,529 | SH | SOLE |
| SEPRACOR, INC. | EQUITY | 817315104 | 6144 | 127,727 | SH | SOLE |
| SEQUA CORP CLASS A | EQUITY | 817320104 | 855 | 17,311 | SH | SOLE |
| SERENA SOFTWARE, INC. | EQUITY | 817492101 | 239 | 11,748 | SH | SOLE |
| SEROLOGICALS CORP. | EQUITY | 817523103 | 236 | 11,565 | SH | SOLE |

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|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| SERVICE CORP INTERNATIONAL | EQUITY | 817565104 | 39 | 5,261 | SH | SOLE |
| SERVICEMASTER COMPAN | EQUITY | 81760N109 | 63 | 5,247 | SH | SOLE |
| SFBC INTERNATIONAL INC | EQUITY | 784121105 | 109 | 3,658 | SH | SOLE |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 156 | 4,779 | SH | SOLE |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 4887 | 150000 | SH | DEFINED |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 1303 | 40000 | SH | DEFINED |
| SHAW COMMUNICATIONS INC - B | EQUITY | 82028K200 | 1537 | 93,400 | SH | OTHER |
| SHAW GROUP INC | EQUITY | 820280105 | 337 | 31,081 | SH | SOLE |
| SHENANDOAH TELECOMMUNI | EQUITY | 82312B106 | 75 | 3,315 | SH | SOLE |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 12697 | 330394 | SH | DEFINED |
| SHERWIN-WILLIAMS CO. | EQUITY | 824348106 | 2498 | 65,003 | SH | SOLE |
| SHOE CARNIVAL INC | EQUITY | 824889109 | 57 | 3,695 | SH | SOLE |
| SHOPKO STORES, INC. | EQUITY | 824911101 | 204 | 13,973 | SH | SOLE |
| SHORE BANCSHARES INC | EQUITY | 825107105 | 92 | 2,812 | SH | SOLE |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 6067 | 130500 | SH | Sole |
| SHUFFLE MASTER, INC. | EQUITY | 825549108 | 398 | 8,561 | SH | SOLE |
| SHURGARD STORAGE CENTERS, INC. CLASS | EQUITY | 82567D104 | 437 | 10,941 | SH | SOLE |
| SHURGARD STORAGE CTRS COM | EQUITY | 82567D104 | 406 | 10170 | SH | Sole |
| SIDER NACIONAL CIA SPONS AD | EQUITY | 20440W105 | 432 | 8,300 | SH | SOLE |
| SIEBEL SYS INC | EQUITY | 826170102 | 1732 | 150520 | SH | DEFINED |
| SIEBEL SYSTEMS, INC. | EQUITY | 826170102 | 3074 | 266,636 | SH | SOLE |
| SIERRA BANCORP | EQUITY | 82620P102 | 39 | 2,584 | SH | SOLE |
| SIERRA HEALTH SERVICES, INC. | EQUITY | 826322109 | 433 | 11,890 | SH | SOLE |
| SIERRA PACIFIC RESOURCES | EQUITY | 826428104 | 1730 | 233,729 | SH | SOLE |
| SIGMA ALDRICH | EQUITY | 826552101 | 4 | 80 | SH | DEFINED |
| SIGMA ALDRICH CORP. | EQUITY | 826552101 | 2016 | 36,404 | SH | SOLE |
| SIGMA DESIGNS INC | EQUITY | 826565103 | 64 | 8,994 | SH | SOLE |
| SIGMATEL INC | EQUITY | 82661W107 | 126 | 5600 | SH | DEFINED |
| SILGAN HOLDINGS, INC. | EQUITY | 827048109 | 255 | 5,584 | SH | SOLE |
| SILICON GRAPHICS, INC. | EQUITY | 827056102 | 265 | 104,223 | SH | SOLE |
| SILICON IMAGE INC | EQUITY | 82705T102 | 366 | 35,394 | SH | SOLE |
| SILICON LABORATORIES COM | EQUITY | 826919102 | 7287 | 137800 | SH | Sole |
| SILICON LABORATORIES INC | EQUITY | 826919102 | 4051 | 76,607 | SH | SOLE |
| SILICON STORAGE TECHNOLOGY | EQUITY | 827057100 | 525 | 40,584 | SH | SOLE |
| SILICON VALLEY BANCSHARES | EQUITY | 827064106 | 2164 | 66,723 | SH | SOLE |
| SILICONIX, INC. | EQUITY | 827079203 | 139 | 2,989 | SH | SOLE |
| SIMMONS FIRST NATIONAL CORP. | EQUITY | 828730200 | 201 | 7,315 | SH | SOLE |
| SIMON PPTY GROUP | EQUITY | 828806109 | 2589 | 44310 | SH | Sole |
| SIMON PPTY GROUP INC NEW | EQUITY | 828806109 | 12 | 210 | SH | DEFINED |
| SIMON PROPERTY GROUP INC | EQUITY | 828806109 | 7537 | 128,969 | SH | SOLE |
| SIMPLETECH INC | EQUITY | 828823104 | 22 | 4,698 | SH | SOLE |
| SIMPSON MANUFACTURING CO. | EQUITY | 829073105 | 371 | 7,582 | SH | SOLE |
| SINCLAIR BROADCAST GROUP, INC. | EQUITY | 829226109 | 243 | 19,419 | SH | SOLE |
| SIPEX CORP. | EQUITY | 829909100 | 80 | 12,646 | SH | SOLE |
| SIRIUS SATELLITE RADIO INC. | EQUITY | 82966U103 | 1390 | 408,692 | SH | SOLE |
| SIRNA THERAPEUTICS INC | EQUITY | 829669100 | 14 | 3,569 | SH | SOLE |
| SIX FLAGS, INC | EQUITY | 83001P109 | 1445 | 184,055 | SH | SOLE |
| SIZELER PPTY INVS INC | EQUITY | 830137105 | 103 | 8,812 | SH | SOLE |
| SKECHERS USA INC. CL-A | EQUITY | 830566105 | 124 | 9,486 | SH | SOLE |
| SKILLSOFT CORP COM (ADR) | EQUITY | 830928107 | 37859 | 2934818 | SH | Sole |
| SKY FINANCIAL GROUP | EQUITY | 83080P103 | 44 | 1,684 | SH | SOLE |
| SKYLINE CORP. | EQUITY | 830830105 | 119 | 3,097 | SH | SOLE |
| SKYWEST INC | EQUITY | 830879102 | 71779 | 3,715,269 | SH | SOLE |
| SKYWEST INC COM | EQUITY | 830879102 | 15261 | 793182 | SH | Sole |
| SkyWest Inc USD NPV | EQUITY | 830879102 | 1338 | 69,240 | SH | SOLE |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M102 | 884 | 75,733 | SH | SOLE |
| SL GREEN REALTY CORP. | EQUITY | 78440X101 | 1175 | 24,624 | SH | SOLE |
| SL GREEN RLTY CORP COM | EQUITY | 78440X101 | 401 | 8400 | SH | Sole |

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| SLM CORP | EQUITY | 78442P106 | 32744 | 1,121,394 | SH | SOLE |
| SLM CORP | EQUITY | 78442P106 | 2051 | 49000 | SH | DEFINED |
| SM&A | EQUITY | 78465D105 | 68 | 6,210 | SH | SOLE |
| SMART & FINAL, INC., | EQUITY | 831683107 | 72 | 6,286 | SH | SOLE |
| SMITH INTERNATIONAL, INC. | EQUITY | 832110100 | 8046 | 150,365 | SH | SOLE |
| SMITH INTL INC | EQUITY | 832110100 | 27996 | 523200 | SH | DEFINED |
| SMITH, A.O. CORP. | EQUITY | 831865209 | 246 | 8,496 | SH | SOLE |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 4492 | 165,638 | SH | SOLE |
| Smurfit Stone Container Corp \$0.01 | EQUITY | 832727101 | 62941 | 3,580,285 | SH | SOLE |
| SNAP ON INC | EQUITY | 833034101 | 3 | 80 | SH | DEFINED |
| SNAP-ON, INC. | EQUITY | 833034101 | 848 | 26,236 | SH | SOLE |
| SOHU.COM INC | EQUITY | 83408W103 | 214 | 8,615 | SH | SOLE |
| SOLA INTERNATIONAL, INC. | EQUITY | 834092108 | 339 | 14,590 | SH | SOLE |
| SOLECTRON CORP | EQUITY | 834182107 | 11661 | 2108680 | SH | DEFINED |
| SOLECTRON CORP COM | EQUITY | 834182107 | 829 | 150000 | SH | Sole |
| SOLECTRON CORP. | EQUITY | 834182107 | 2074 | 374,982 | SH | SOLE |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G102 | 348 | 13,904 | SH | SOLE |
| SONIC CORP. | EQUITY | 835451105 | 682 | 19,837 | SH | SOLE |
| SONIC SOLUTIONS | EQUITY | 835460106 | 148 | 7,699 | SH | SOLE |
| SONICWALL INC | EQUITY | 835470105 | 240 | 26,585 | SH | SOLE |
| SONOCO PRODUCTS CO. | EQUITY | 835495102 | 3554 | 146,366 | SH | SOLE |
| SONOSIGHT, INC. | EQUITY | 83568G104 | 158 | 7,394 | SH | SOLE |
| SONUS NETWORKS INC | EQUITY | 835916107 | 417 | 110,073 | SH | SOLE |
| SOTHEBY'S HOLDINGS, INC. CLASS A | EQUITY | 835898107 | 1469 | 114,340 | SH | SOLE |
| SOUND FEDERAL BANCORP INC | EQUITY | 83607V104 | 99 | 6,762 | SH | SOLE |
| SOURCE INTERLINK COS INC | EQUITY | 836151209 | 74 | 5,906 | SH | SOLE |
| SOURCECORP | EQUITY | 836167106 | 206 | 7,775 | SH | SOLE |
| SOUTH FINANCIAL GROUP INC. | EQUITY | 837841105 | 880 | 29,739 | SH | SOLE |
| SOUTH JERSEY INDUSTRIES, INC. | EQUITY | 838518108 | 259 | 6,325 | SH | SOLE |
| SOUTHERN CO | EQUITY | 842587107 | 18956 | 621,515 | SH | SOLE |
| SOUTHERN CO | EQUITY | 842587107 | 7146 | 234280 | SH | DEFINED |
| SOUTHERN FINANCIAL BNCRP | EQUITY | 842870107 | 137 | 3,075 | SH | SOLE |
| SOUTHERN PERU COPPER CORP. | EQUITY | 843611104 | 11 | 264 | SH | SOLE |
| SOUTHERN UNION CO. | EQUITY | 844030106 | 537 | 28,323 | SH | SOLE |
| SOUTHSIDE BANCSHARES INC | EQUITY | 84470P109 | 93 | 5,005 | SH | SOLE |
| SOUTHTRUST CORP | EQUITY | 844730101 | 12 | 350 | SH | DEFINED |
| SOUTHTRUST CORP. | EQUITY | 844730101 | 4906 | 147,916 | SH | SOLE |
| SOUTHWEST AIRLINES CO. | EQUITY | 844741108 | 4815 | 338,850 | SH | SOLE |
| SOUTHWEST AIRLS CO | EQUITY | 844741108 | 12 | 830 | SH | DEFINED |
| SOUTHWEST BANCORP INC | EQUITY | 844767103 | 96 | 5,570 | SH | SOLE |
| SOUTHWEST BANCORPORATION OF TX | EQUITY | 84476R109 | 547 | 14,502 | SH | SOLE |
| SOUTHWEST GAS CORP | EQUITY | 844895102 | 364 | 15,544 | SH | SOLE |
| SOUTHWEST WTR CO | EQUITY | 845331107 | 102 | 7,489 | SH | SOLE |
| SOUTHWESTERN ENERGY CO. | EQUITY | 845467109 | 437 | 18,126 | SH | SOLE |
| SOVEREIGN BANCORP, INC. | EQUITY | 845905108 | 9811 | 458,021 | SH | SOLE |
| SOVRAN SELF STORAGE, INC. | EQUITY | 84610H108 | 424 | 10,158 | SH | SOLE |
| SPANISH BROADCASTING SYS, INC. CLASS | EQUITY | 846425882 | 172 | 16,423 | SH | SOLE |
| SPARTAN MTRS INC COM | EQUITY | 846819100 | 1363 | 129200 | SH | Sole |
| SPARTECH CORP. | EQUITY | 847220209 | 296 | 11,886 | SH | SOLE |
| SPECTRALINK CORP | EQUITY | 847580107 | 139 | 8,165 | SH | SOLE |
| SPECTRASITE INC | EQUITY | 84761M104 | 2 | 47 | SH | SOLE |
| SPEEDWAY MOTORSPORTS | EQUITY | 847788106 | 218 | 7,178 | SH | SOLE |
| SPHERION CORPORATION | EQUITY | 848420105 | 310 | 30,255 | SH | SOLE |
| SPINNAKER EXPLORATION CO | EQUITY | 84855W109 | 454 | 12,627 | SH | SOLE |
| SPORTS AUTHORITY INC | EQUITY | 84917U109 | 412 | 10,291 | SH | SOLE |
| SPORTS RESORTS INTL INC | EQUITY | 84918U108 | 3 | 713 | SH | SOLE |
| SPRINT CORP | EQUITY | 852061100 | 18 | 950 | SH | DEFINED |
| SPRINT CORP. FON GROUP | EQUITY | 852061100 | 7152 | 388,040 | SH | SOLE |

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| SPRINT CORP. PCS GROUP | EQUITY | 852061506 | 4252 | 462,148 | SH | SOLE |
| SPSS, INC. | EQUITY | 78462K102 | 115 | 6,266 | SH | SOLE |
| SPX CORP. | EQUITY | 784635104 | 5154 | 113,328 | SH | SOLE |
| SRA INTERNATIONAL CL A | EQUITY | 78464R105 | 160 | 4,328 | SH | SOLE |
| SS&C TECHNOLOGIES INC | EQUITY | 85227Q100 | 137 | 5,625 | SH | SOLE |
| ST JUDE MED INC | EQUITY | 790849103 | 2055 | 28500 | SH | DEFINED |
| ST JUDE MEDICAL, INC. | EQUITY | 790849103 | 5327 | 73,890 | SH | SOLE |
| ST PAUL COS INC | EQUITY | 792860108 | 10 | 250 | SH | DEFINED |
| ST. MARY LAND & EXPLORATION | EQUITY | 792228108 | 480 | 14,355 | SH | SOLE |
| ST. PAUL TRAVELERS COMPANIES, INC. | EQUITY | 792860108 | 11081 | 30,168 | SH | SOLE |
| STAAR SURGICAL CO | EQUITY | 852312305 | 84 | 9,336 | SH | SOLE |
| STAGE STORES INC | EQUITY | 85254C305 | 293 | 7,569 | SH | SOLE |
| STAMPS.COM INC | EQUITY | 852857101 | 115 | 19,148 | SH | SOLE |
| STANCORP FINANCIAL GROUP, INC. | EQUITY | 852891100 | 2865 | 43,903 | SH | SOLE |
| STANDARD COML CORP. COM | EQUITY | 853258101 | 94 | 5,048 | SH | SOLE |
| STANDARD MICROSYSTEMS CORP. | EQUITY | 853626109 | 173 | 6,467 | SH | SOLE |
| STANDARD MOTOR PRODUCTS, INC. | EQUITY | 853666105 | 53 | 3,355 | SH | SOLE |
| STANDARD PACIFIC CORP. | EQUITY | 85375C101 | 1040 | 17,326 | SH | SOLE |
| STANDARD REGISTER CO. | EQUITY | 853887107 | 430 | 26,797 | SH | SOLE |
| STANDEX INTERNATIONAL CORP. | EQUITY | 854231107 | 151 | 5,583 | SH | SOLE |
| STANLEY FURNITURE CO INC | EQUITY | 854305208 | 89 | 2,297 | SH | SOLE |
| STANLEY WORKS | EQUITY | 854616109 | 2318 | 54,301 | SH | SOLE |
| STANLEY WORKS | EQUITY | 854616109 | 4 | 90 | SH | DEFINED |
| STAPLES INC | EQUITY | 855030102 | 13 | 520 | SH | DEFINED |
| Staples Inc. Com Stk USD.0006 | EQUITY | 855030102 | 62115 | 2,453,190 | SH | SOLE |
| STAR SCIENTIFIC INC | EQUITY | 85517P101 | 51 | 12,433 | SH | SOLE |
| STARBUCKS CORP | EQUITY | 855244109 | 15 | 410 | SH | DEFINED |
| STARBUCKS CORP. | EQUITY | 855244109 | 8355 | 220,636 | SH | SOLE |
| STARTEK INC | EQUITY | 85569C107 | 195 | 5,353 | SH | SOLE |
| STARWOOD HOTELS & RESORTS WW | EQUITY | 85590A203 | 3690 | 91,109 | SH | SOLE |
| STATE AUTO FINANCIAL CORP. | EQUITY | 855707105 | 172 | 6,674 | SH | SOLE |
| STATE BANCORP INC | EQUITY | 855716106 | 82 | 3,423 | SH | SOLE |
| STATE FINL SERVICES CORP-A | EQUITY | 856855101 | 74 | 2,614 | SH | SOLE |
| STATE STREET CORP. | EQUITY | 857477103 | 7500 | 143,870 | SH | SOLE |
| STATE STREET CORPORATION | EQUITY | 857477103 | 18 | 350 | SH | DEFINED |
| STATEN ISLAND BANCORP, INC. | EQUITY | 857550107 | 676 | 27,188 | SH | SOLE |
| STATION CASINOS, INC. | EQUITY | 857689103 | 34 | 759 | SH | SOLE |
| Statoil ASA - ADR | EQUITY | 85771P102 | 462 | 37,470 | SH | SOLE |
| STEEL DYNAMICS, INC. | EQUITY | 858119100 | 475 | 19,151 | SH | SOLE |
| STEELCASE INC-CL A | EQUITY | 858155203 | 9 | 661 | SH | SOLE |
| STEIN MART INC COM | EQUITY | 858375108 | 9588 | 694800 | SH | Sole |
| STEIN MART, INC. | EQUITY | 858375108 | 142 | 10,333 | SH | SOLE |
| STEINWAY MUSICAL INSTRUMENTS | EQUITY | 858495104 | 16096 | 502,226 | SH | SOLE |
| STELLENT INC | EQUITY | 85856W105 | 67 | 8,964 | SH | SOLE |
| STEPAN CO. | EQUITY | 858586100 | 60 | 2,626 | SH | SOLE |
| STERICYCLE INC | EQUITY | 858912108 | 4642 | 97000 | SH | DEFINED |
| STERICYCLE INC COM | EQUITY | 858912108 | 13832 | 289013 | SH | Sole |
| STERICYCLE, INC. | EQUITY | 858912108 | 3032 | 63,218 | SH | SOLE |
| STERIS CORP COM | EQUITY | 859152100 | 2710 | 105,044 | SH | SOLE |
| STERLING BANCORP | EQUITY | 859158107 | 193 | 6,622 | SH | SOLE |
| STERLING BANCSHARES, INC. | EQUITY | 858907108 | 274 | 20,432 | SH | SOLE |
| STERLING FINANCIAL CORP | EQUITY | 859317109 | 276 | 10,740 | SH | SOLE |
| STERLING FINL CORP WAS | EQUITY | 859319105 | 361 | 9,822 | SH | SOLE |
| STEVEN MADDEN, LTD. | EQUITY | 556269108 | 102 | 5,099 | SH | SOLE |
| STEWART & STEVENSON SERVICES | EQUITY | 860342104 | 213 | 14,543 | SH | SOLE |
| STEWART ENTERPRISES, INC. | EQUITY | 860370105 | 361 | 49,691 | SH | SOLE |
| STEWART INFORMATION SERVICES COM | EQUITY | 860372101 | 331 | 8,421 | SH | SOLE |
| STILLWATER MINING CO. | EQUITY | 86074Q102 | 356 | 22,661 | SH | SOLE |

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| STONE ENERGY CORP. | EQUITY | 861642106 | 571 | 11,542 | SH | SOLE |
| STONERIDGE, INC. | EQUITY | 86183P102 | 93 | 6,483 | SH | SOLE |
| STORAGE TECHNOLOGY CORP. | EQUITY | 862111200 | 4625 | 166,171 | SH | SOLE |
| STRATASYS INC | EQUITY | 862685104 | 80 | 4,210 | SH | SOLE |
| STRATEX NETWORKS INC | EQUITY | 86279T109 | 201 | 42,259 | SH | SOLE |
| STRATTEC SEC CORP | EQUITY | 863111100 | 104 | 1,636 | SH | SOLE |
| STRAYER ED INC COM | EQUITY | 863236105 | 12897 | 110257 | SH | Sole |
| STRAYER EDUCATION, INC | EQUITY | 863236105 | 631 | 5,398 | SH | SOLE |
| STRIDE RITE CORP. | EQUITY | 863314100 | 202 | 19,036 | SH | SOLE |
| STRYKER CORP | EQUITY | 863667101 | 19 | 210 | SH | DEFINED |
| STRYKER CORP. | EQUITY | 863667101 | 7568 | 85,480 | SH | SOLE |
| STUDENT LOAN CORP. | EQUITY | 863902102 | 11 | 68 | SH | SOLE |
| STURM, RUGER & CO., INC. | EQUITY | 864159108 | 147 | 10,851 | SH | SOLE |
| SUBURBAN PROPANE PARTNERS LP | EQUITY | 864482104 | 2675 | 79,050 | SH | SOLE |
| SUFFOLK BANCORP | EQUITY | 864739107 | 193 | 5,642 | SH | SOLE |
| SUMMIT AMERICA TELEVISION INC | EQUITY | 86600T109 | 74 | 18,196 | SH | SOLE |
| SUMMIT BANCSHARES INC | EQUITY | 866011109 | 80 | 2,661 | SH | SOLE |
| SUMMIT PROPERTIES, INC. | EQUITY | 866239106 | 498 | 20,896 | SH | SOLE |
| SUN BANCORP INC | EQUITY | 86663B102 | 144 | 6,327 | SH | SOLE |
| SUN COMMUNITIES, INC. | EQUITY | 866674104 | 481 | 11,225 | SH | SOLE |
| SUN HEALTHCARE GROUP INC - W/I | EQUITY | 866933401 | 32 | 2,793 | SH | SOLE |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 14 | 3460 | SH | DEFINED |
| SUN MICROSYSTEMS, INC. | EQUITY | 866810104 | 6433 | 1,542,761 | SH | SOLE |
| SUNCOR ENERGY INC. | EQUITY | 867229106 | 560 | 20,400 | SH | OTHER |
| SUNGARD DATA SYS INC | EQUITY | 867363103 | 4417 | 161200 | SH | Sole |
| SUNGARD DATA SYS INC | EQUITY | 867363103 | 8 | 300 | SH | DEFINED |
| SUNGARD DATA SYSTEMS, INC. | EQUITY | 867363103 | 4737 | 172,887 | SH | SOLE |
| SUNOCO INC | EQUITY | 86764P109 | 6 | 90 | SH | DEFINED |
| SUNOCO, INC. | EQUITY | 86764P109 | 2153 | 34,519 | SH | SOLE |
| SUNOPTA INC | EQUITY | 8676EP108 | 1060 | 107200 | SH | DEFINED |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K106 | 280 | 7,820 | SH | SOLE |
| SUNTRUST BANKS, INC. | EQUITY | 867914103 | 8438 | 121,040 | SH | SOLE |
| SUNTRUST BKS INC | EQUITY | 867914103 | 21 | 300 | SH | DEFINED |
| SUPERCONDUCTOR TECHNOLOGIES | EQUITY | 867931107 | 63 | 27,377 | SH | SOLE |
| SUPERGEN, INC. | EQUITY | 868059106 | 206 | 16,124 | SH | SOLE |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY | 868157108 | 250 | 24,804 | SH | SOLE |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY | 868168105 | 1814 | 51,178 | SH | SOLE |
| SUPERTEX INC | EQUITY | 868532102 | 75 | 4,509 | SH | SOLE |
| SUPERVALU INC | EQUITY | 868536103 | 5 | 150 | SH | DEFINED |
| SUPERVALU, INC. | EQUITY | 868536103 | 1835 | 60,094 | SH | SOLE |
| SUPPORTSOFT INC | EQUITY | 868587106 | 166 | 15,097 | SH | SOLE |
| SUPPORTSOFT INC | EQUITY | 868587106 | 1464 | 133000 | SH | DEFINED |
| SUPPORTSOFT INC COM | EQUITY | 868587106 | 4717 | 428400 | SH | Sole |
| SUREWEST COMMUNICATION | EQUITY | 868733106 | 201 | 7,485 | SH | SOLE |
| SURMODICS INC | EQUITY | 868873100 | 142 | 7,128 | SH | SOLE |
| SUSQUEHANNA BANCSHARES, INC. | EQUITY | 869099101 | 520 | 20,250 | SH | SOLE |
| SWIFT ENERGY CO. | EQUITY | 870738101 | 249 | 13,236 | SH | SOLE |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 2162 | 125,071 | SH | SOLE |
| SWS GROUP INC | EQUITY | 78503N107 | 128 | 7,141 | SH | SOLE |
| | | | | | | |
| SYBASE, INC. | EQUITY | 871130100 | 3942 | 187,807 | SH | SOLE |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 533 | 19,567 | SH | SOLE |
| SYCAMORE NETWORKS, INC | EQUITY | 871206108 | 344 | 84,237 | SH | SOLE |
| SYKES ENTERPRISES, INC. | EQUITY | 871237103 | 72 | 12,178 | SH | SOLE |
| SYLVAN LEARNING SYSTEMS, INC. | EQUITY | 871399101 | 2897 | 82,519 | SH | SOLE |
| SYMANTEC CORP | EQUITY | 871503108 | 33050 | 713820 | SH | DEFINED |
| SYMANTEC CORP COM | EQUITY | 871503108 | 8917 | 192600 | SH | Sole |
| SYMANTEC CORP. | EQUITY | 871503108 | 19960 | 431,096 | SH | SOLE |
| SYMBION INC DEL COM | EQUITY | 871507109 | 2270 | 125000 | SH | Sole |

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|------------------------------------|--------|-----------|-------|---------|----|---------|
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508107 | 3 | 250 | SH | DEFINED |
| SYMBOL TECHNOLOGIES, INC. | EQUITY | 871508107 | 1438 | 104,229 | SH | SOLE |
| SYMMETRICOM, INC. | EQUITY | 871543104 | 172 | 19,177 | SH | SOLE |
| SYMX TECHNOLOGIES INC. | EQUITY | 871555108 | 339 | 11,821 | SH | SOLE |
| SYNAPTICS INC | EQUITY | 87157D109 | 146 | 8,328 | SH | SOLE |
| SYNOPTICS INC. | EQUITY | 871607107 | 7078 | 246,364 | SH | SOLE |
| SYNOVIS LIFE TECHNOLOGIES IN | EQUITY | 87162G105 | 72 | 5,074 | SH | SOLE |
| SYNOVUS FINANCIAL CORP. | EQUITY | 87161C105 | 3318 | 135,695 | SH | SOLE |
| SYNOVUS FINL CORP | EQUITY | 87161C105 | 8 | 320 | SH | DEFINED |
| SYNPLICITY INC | EQUITY | 87160Y108 | 44 | 6,134 | SH | SOLE |
| SYNTEL, INC. | EQUITY | 87162H103 | 89 | 3,243 | SH | SOLE |
| SYPRIS SOLUTIONS INC | EQUITY | 871655106 | 47 | 2,750 | SH | SOLE |
| SYPRIS SOLUTIONS INC COM | EQUITY | 871655106 | 2550 | 150000 | SH | Sole |
| SYSCO CORP | EQUITY | 871829107 | 27 | 680 | SH | DEFINED |
| SYSCO CORP. | EQUITY | 871829107 | 10785 | 276,180 | SH | SOLE |
| SYSTEMAX INC | EQUITY | 871851101 | 25 | 4,658 | SH | SOLE |
| T ROWE PRICE GROUP INC. | EQUITY | 74144T108 | 3016 | 56,028 | SH | SOLE |
| TAIWAN GREATER CHINA FUND INC | EQUITY | 874037104 | 237 | 49,800 | SH | SOLE |
| TAIWAN SEMICONDUCTOR-SP ADR | EQUITY | 874039100 | 7813 | 748,395 | SH | SOLE |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 776 | 21,103 | SH | SOLE |
| TALBOTS INC | EQUITY | 874161102 | 18 | 492 | SH | SOLE |
| TALISMAN ENERGY INC. | EQUITY | 87425E103 | 4094 | 69,400 | SH | OTHER |
| TALK AMERICA HOLDINGS INC | EQUITY | 87426R202 | 113 | 13,361 | SH | SOLE |
| TALX CORP | EQUITY | 874918105 | 152 | 6,922 | SH | SOLE |
| TANGER FACTORY OUTLET CTRS | EQUITY | 875465106 | 337 | 7,425 | SH | SOLE |
| TANOX INC | EQUITY | 87588Q109 | 181 | 12,176 | SH | SOLE |
| TANOX INC | EQUITY | 87588Q109 | 1489 | 100000 | SH | DEFINED |
| TARGET CORP | EQUITY | 87612E106 | 16086 | 354750 | SH | DEFINED |
| TARGET CORPORATION | EQUITY | 87612E106 | 21570 | 478,915 | SH | SOLE |
| TARO PHARMACEUT INDS | EQUITY | M8737E108 | 3971 | 68482 | SH | Sole |
| TARRAGON REALTY INVESTORS | EQUITY | 876287103 | 50 | 3,476 | SH | SOLE |
| TAUBMAN CENTERS, INC. | EQUITY | 876664103 | 841 | 33,400 | SH | SOLE |
| TAUBMAN CTRS INC COM | EQUITY | 876664103 | 280 | 11130 | SH | Sole |
| TAYLOR CAPITAL GROUP INC | EQUITY | 876851106 | 45 | 1,936 | SH | SOLE |
| TBC CORP. | EQUITY | 872180104 | 255 | 8,673 | SH | SOLE |
| TCF FINANCIAL CORP. | EQUITY | 872275102 | 5450 | 106,722 | SH | SOLE |
| TECH DATA CORP | EQUITY | 878237106 | 1879 | 45900 | SH | DEFINED |
| TECH DATA CORP. | EQUITY | 878237106 | 3497 | 85,419 | SH | SOLE |
| TECHE CORP. | EQUITY | 878377100 | 847 | 20,765 | SH | SOLE |
| TECHNICAL OLYMPIC USA INC | EQUITY | 878483106 | 41 | 1,266 | SH | SOLE |
| TECHNITROL, INC. | EQUITY | 878555101 | 385 | 20,485 | SH | SOLE |
| TECO ENERGY INC | EQUITY | 872375100 | 3 | 200 | SH | DEFINED |
| TECO ENERGY, INC. | EQUITY | 872375100 | 5664 | 387,135 | SH | SOLE |
| TECUMSEH PRODUCTS CO. CLASS A | EQUITY | 878895200 | 1508 | 35,808 | SH | SOLE |
| TEJON RANCH CO. | EQUITY | 879080109 | 131 | 3,532 | SH | SOLE |
| TEKELEC | EQUITY | 879101103 | 431 | 25,984 | SH | SOLE |
| TEKELEC INC | EQUITY | 879101103 | 2517 | 151700 | SH | DEFINED |
| TEKTRONIX INC | EQUITY | 879131100 | 3 | 90 | SH | DEFINED |
| TEKTRONIX, INC. | EQUITY | 879131100 | 1235 | 37,765 | SH | SOLE |
| TELE CENTRO OESTE CELULAR S.A. ADR | EQUITY | 87923P105 | 276 | 24,000 | SH | SOLE |
| Telebras - Spons ADR Pfd Block | EQUITY | 879287308 | 349 | 5,500 | SH | SOLE |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360105 | 307 | 16,414 | SH | SOLE |
| TELEFLEX INC. | EQUITY | 879369106 | 2930 | 59,510 | SH | SOLE |
| TELEFONOS DE MEXIC ADR-EACH | EQUITY | 879403780 | 7660 | 204,300 | SH | SOLE |
| TELEMIG CELULAR PARTICIP-ADR | EQUITY | 87944E105 | 599 | 15,310 | SH | SOLE |
| TELEPHONE AND DATA SYSTEMS | EQUITY | 879433100 | 6107 | 86,174 | SH | SOLE |
| TELETECH HOLDINGS | EQUITY | 879939106 | 111 | 17,691 | SH | SOLE |
| TELIK INC | EQUITY | 87959M109 | 524 | 19,529 | SH | SOLE |

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| TELLABS INC | EQUITY | 879664100 | 4 | 430 | SH | DEFINED |
| TELLABS, INC. | EQUITY | 879664100 | 1770 | 204,384 | SH | SOLE |
| TEMPLE INLAND INC | EQUITY | 879868107 | 4 | 60 | SH | DEFINED |
| TEMPLE-INLAND INC. | EQUITY | 879868107 | 1543 | 24,356 | SH | SOLE |
| TENARIS SA-ADR | EQUITY | 88031M109 | 2441 | 76,199 | SH | SOLE |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 5 | 480 | SH | DEFINED |
| TENET HEALTHCARE CORP. | EQUITY | 88033G100 | 2320 | 207,926 | SH | SOLE |
| TENNANT CO. | EQUITY | 880345103 | 172 | 4,332 | SH | SOLE |
| TENNECO AUTOMOTIVE INC | EQUITY | 880349105 | 271 | 21,366 | SH | SOLE |
| TERADYNE INC | EQUITY | 880770102 | 5 | 200 | SH | DEFINED |
| TERADYNE, INC. | EQUITY | 880770102 | 2049 | 85,992 | SH | SOLE |
| TERAYON COMMUNICATION | EQUITY | 880775101 | 118 | 34,620 | SH | SOLE |
| TEREX CORP NEW | EQUITY | 880779103 | 1582 | 42800 | SH | DEFINED |
| TEREX CORP. | EQUITY | 880779103 | 824 | 22,278 | SH | SOLE |
| TESORO PETROLEUM CORP. | EQUITY | 881609101 | 550 | 29,249 | SH | SOLE |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L100 | 99 | 5400 | SH | DEFINED |
| TETRA TECH INC NEW COM | EQUITY | 88162G103 | 7338 | 341917 | SH | Sole |
| TETRA TECH, INC. | EQUITY | 88162G103 | 551 | 25,693 | SH | SOLE |
| TETRA TECHNOLOGIES, INC. | EQUITY | 88162F105 | 266 | 10,189 | SH | SOLE |
| TEVA PHARMACEUTCL INDS (ADR) | EQUITY | 881624209 | 7660 | 120800 | SH | Sole |
| TEVA PHARMACEUTICAL ADR | EQUITY | 881624209 | 5079 | 80,150 | SH | SOLE |
| TEVA PHARMACEUTICAL INDS | EQUITY | 881624209 | 227 | 3580 | SH | DEFINED |
| TEXAS GENCO HOLDINGS INC | EQUITY | 882443104 | 9 | 239 | SH | SOLE |
| TEXAS INDUSTRIES, INC. | EQUITY | 882491103 | 388 | 10,735 | SH | SOLE |
| TEXAS INSTRS INC | EQUITY | 882508104 | 14439 | 494145 | SH | DEFINED |
| TEXAS INSTRUMENTS, INC. | EQUITY | 882508104 | 34096 | 1,166,875 | SH | SOLE |
| TEXAS REGIONAL BANCSHARES, INC CLASS | EQUITY | 882673106 | 513 | 12,052 | SH | SOLE |
| TEXTRON FINANCIAL CORP | EQUITY | 883203101 | 3248 | 61,108 | SH | SOLE |
| TEXTRON INC | EQUITY | 883203101 | 7 | 140 | SH | DEFINED |
| THE GENLYTE GROUP, INC. | EQUITY | 372302109 | 343 | 6,116 | SH | SOLE |
| THE ST JOE COMPANY | EQUITY | 790148100 | 28 | 693 | SH | SOLE |
| THE STEAK N SHAKE COMPANY | EQUITY | 857873103 | 220 | 11,442 | SH | SOLE |
| THE TITAN CORPORATION | EQUITY | 888266103 | 3256 | 161,263 | SH | SOLE |
| THE YANKEE CANDLE CO. | EQUITY | 984757104 | 410 | 14,872 | SH | SOLE |
| THERAGENICS CORP. | EQUITY | 883375107 | 82 | 15,271 | SH | SOLE |
| THERASENSE INC | EQUITY | 883381105 | 5296 | 196,438 | SH | SOLE |
| THERMO ELECTRON CORP | EQUITY | 883556102 | 5 | 180 | SH | DEFINED |
| THERMO ELECTRON CORP. | EQUITY | 883556102 | 4614 | 163,167 | SH | SOLE |
| THESTREET.COM INC. | EQUITY | 88368Q103 | 29 | 6,449 | SH | SOLE |
| THIRD WAVE TECHNOLOGIES | EQUITY | 88428W108 | 57 | 12,241 | SH | SOLE |
| THOMAS & BETTS CORP. | EQUITY | 884315102 | 1028 | 47,107 | SH | SOLE |
| THOMAS + BETTS CORP | EQUITY | 884315102 | 2 | 70 | SH | DEFINED |
| THOMAS INDUSTRIES, INC. | EQUITY | 884425109 | 153 | 4,845 | SH | SOLE |
| THOMAS NELSON | EQUITY | 640376109 | 111 | 4,062 | SH | SOLE |
| THOR INDUSTRIES, INC. | EQUITY | 885160101 | 492 | 18,329 | SH | SOLE |
| THORATEC LABORATORIES CORP. | EQUITY | 885175307 | 303 | 24,342 | SH | SOLE |
| THORNBURG MORTGAGE INC. | EQUITY | 885218107 | 3170 | 101,922 | SH | SOLE |
| THQ INC | EQUITY | 872443403 | 393 | 19,403 | SH | SOLE |
| THREE-FIVE SYS INC COM | EQUITY | 88554L108 | 71 | 10,864 | SH | SOLE |
| TIBCO SOFTWARE INC | EQUITY | 88632Q103 | 353 | 43,206 | SH | SOLE |
| TIDEWATER, INC. | EQUITY | 886423102 | 3849 | 136,828 | SH | SOLE |
| | | | | | | |
| TIER TECHNOLOGIES INC | EQUITY | 88650Q100 | 76 | 7,138 | SH | SOLE |
| TIERONE CORP | EQUITY | 88650R108 | 270 | 11,521 | SH | SOLE |
| TIFFANY & CO. | EQUITY | 886547108 | 2489 | 65,207 | SH | SOLE |
| TIFFANY + CO NEW | EQUITY | 886547108 | 25 | 665 | SH | DEFINED |
| TIMBERLAND COMPANY | EQUITY | 887100105 | 3097 | 52,087 | SH | SOLE |
| TIME WARNER INC | EQUITY | 887317105 | 67696 | 4,015,175 | SH | SOLE |
| TIME WARNER INC NEW | EQUITY | 887317105 | 13618 | 807712 | SH | DEFINED |

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| TIME WARNER TELECOM | EQUITY | 887319101 | 133 | 20,413 | SH | SOLE |
| TIMKEN CO. | EQUITY | 887389104 | 20 | 847 | SH | SOLE |
| TIVO INC | EQUITY | 888706108 | 154 | 17,281 | SH | SOLE |
| TJX COMPANIES, INC. | EQUITY | 872540109 | 5566 | 226,644 | SH | SOLE |
| TJX COS INC NEW | EQUITY | 872540109 | 13 | 530 | SH | DEFINED |
| TLC VISION CORP | EQUITY | 872549100 | 2979 | 260,000 | SH | OTHER |
| TOLL BROTHERS, INC. | EQUITY | 889478103 | 4975 | 109,501 | SH | SOLE |
| TOLLGRADE COMMUNICATIONS INC | EQUITY | 889542106 | 110 | 6,918 | SH | SOLE |
| TOMPKINS TRUSTCO INC | EQUITY | 890110109 | 189 | 4,150 | SH | SOLE |
| TOO INC | EQUITY | 890333107 | 365 | 17,429 | SH | SOLE |
| TOOTSIE ROLL INDUSTRIES, INC. | EQUITY | 890516107 | 2899 | 79,295 | SH | SOLE |
| TOPPS CO. INC. | EQUITY | 890786106 | 152 | 15,912 | SH | SOLE |
| TORCHMARK CORP. | EQUITY | 891027104 | 3564 | 66,258 | SH | SOLE |
| TORCHMARK INC | EQUITY | 891027104 | 6 | 120 | SH | DEFINED |
| TORO CO | EQUITY | 891092108 | 2654 | 42800 | SH | DEFINED |
| TORO CO. | EQUITY | 891092108 | 775 | 12,499 | SH | SOLE |
| TORONTO DOMINION BK | EQUITY | 891160509 | 5280 | 149,800 | SH | OTHER |
| TOTAL SYSTEM SERVICE | EQUITY | 891906109 | 17 | 793 | SH | SOLE |
| TOWER AUTOMOTIVE, INC. | EQUITY | 891707101 | 145 | 28,694 | SH | SOLE |
| TOWN & COUNTRY TRUST | EQUITY | 892081100 | 298 | 10,958 | SH | SOLE |
| TOYS R US INC | EQUITY | 892335100 | 4 | 230 | SH | DEFINED |
| TOYS R US INC. | EQUITY | 892335100 | 1605 | 95,536 | SH | SOLE |
| TRACTOR SUPPLY CO | EQUITY | 892356106 | 574 | 14,817 | SH | SOLE |
| TRADESTATION GROUP INC | EQUITY | 89267P105 | 59 | 8,856 | SH | SOLE |
| TRAMMELL CROW CO. | EQUITY | 89288R106 | 224 | 15,945 | SH | SOLE |
| TRANS WORLD ENTERTAINMENT CORP | EQUITY | 89336Q100 | 62 | 6,572 | SH | SOLE |
| TRANSACTION SYSTEMS ARCHITECTS CLASS | EQUITY | 893416107 | 1711 | 73,936 | SH | SOLE |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 2727417 | 31,274,130 | SH | SOLE |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 34 | 389 | SH | SOLE |
| TRANSCANADA CORPORATION | EQUITY | 89353D107 | 765 | 35,400 | SH | OTHER |
| TRANSCONTINENTAL RLTY | EQUITY | 893617209 | 12 | 848 | SH | SOLE |
| TRANSKARYOTIC THERAPIES, INC. | EQUITY | 893735100 | 258 | 15,017 | SH | SOLE |
| TRANSMETA CORP | EQUITY | 89376R109 | 230 | 58,189 | SH | SOLE |
| TRANSMONTAIGNE, INC. | EQUITY | 893934109 | 54 | 8,820 | SH | SOLE |
| TRANSOCEAN INC | EQUITY | G90078109 | 5655 | 202,760 | SH | SOLE |
| TRANSOCEAN INC | EQUITY | G90078109 | 18 | 629 | SH | DEFINED |
| TRAVELERS PTY CAS CORP NE | EQUITY | 89420G406 | 18 | 1050 | SH | DEFINED |
| TRAVELERS PROPERTY CASUALTY | EQUITY | 89420G406 | 12371 | 716,330 | SH | SOLE |
| TRC COS INC | EQUITY | 872625108 | 112 | 5,995 | SH | SOLE |
| TREDEGAR CORP. | EQUITY | 894650100 | 229 | 15,628 | SH | SOLE |
| TREX COMPANY, INC. | EQUITY | 89531P105 | 130 | 3,809 | SH | SOLE |
| TRIAD GUARANTY, INC. | EQUITY | 895925105 | 208 | 3,942 | SH | SOLE |
| TRIAD HOSPITALS, INC. | EQUITY | 89579K109 | 3487 | 113,147 | SH | SOLE |
| TRIARC COS-B | EQUITY | 895927309 | 188 | 17,142 | SH | SOLE |
| Tribune Co | EQUITY | 896047107 | 757 | 15000 | SH | DEFINED |
| TRIBUNE CO NEW | EQUITY | 896047107 | 18 | 350 | SH | DEFINED |
| TRIBUNE CO. | EQUITY | 896047107 | 11470 | 227,395 | SH | SOLE |
| TRICO BANCSHARES | EQUITY | 896095106 | 100 | 2,680 | SH | SOLE |
| TRICO MARINE SERVICES, INC. | EQUITY | 896106101 | 184 | 155,000 | SH | SOLE |
| TRIMBLE NAVIGATION LTD. | EQUITY | 896239100 | 559 | 24,341 | SH | SOLE |
| TRIMERIS INC | EQUITY | 896263100 | 102 | 6,933 | SH | SOLE |
| Trinity Biotech PLC ADR | EQUITY | 896438108 | 1216 | 320,000 | SH | SOLE |
| TRINITY INDUSTRIES, INC. | EQUITY | 896522109 | 2434 | 87,549 | SH | SOLE |
| TRIPATH IMAGIN INC | EQUITY | 896942109 | 103 | 11,265 | SH | SOLE |
| TRIQUINT SEMICONDUCTOR, INC. | EQUITY | 89674K103 | 1950 | 267,081 | SH | SOLE |
| TRITON PCS HOLDINGS | EQUITY | 89677M106 | 62 | 11,237 | SH | SOLE |
| TRIUMPH GROUP, INC. | EQUITY | 896818101 | 244 | 7,379 | SH | SOLE |
| TRIZEC HAHN CORP SUB VTG | EQUITY | 89687P107 | 577 | 33640 | SH | SOLE |

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| TRIZEC PROPERTIES INC | EQUITY | 89687P107 | 602 | 35,121 | SH | SOLE |
| TRIZETO GROUP INC | EQUITY | 896882107 | 122 | 15,802 | SH | SOLE |
| TRUST CO. OF NEW JERSEY | EQUITY | 898304100 | 388 | 9,355 | SH | SOLE |
| TRUSTCO BANK CORP. NY | EQUITY | 898349105 | 512 | 38,025 | SH | SOLE |
| TRUSTMARK CORP. | EQUITY | 898402102 | 25 | 867 | SH | SOLE |
| TTM TECHONOLOGIES | EQUITY | 87305R109 | 123 | 9,827 | SH | SOLE |
| TUESDAY MORNING CORPORATION | EQUITY | 899035505 | 241 | 6,983 | SH | SOLE |
| TULARIK INC | EQUITY | 899165104 | 2910 | 118,519 | SH | SOLE |
| TUPPERWARE CORP. | EQUITY | 899896104 | 2026 | 113,740 | SH | SOLE |
| TWEETER HOME ENTERTAINMENT | EQUITY | 901167106 | 96 | 10,195 | SH | SOLE |
| TXU CORP | EQUITY | 873168108 | 4146 | 144,672 | SH | SOLE |
| TXU CORP | EQUITY | 873168108 | 10 | 350 | SH | DEFINED |
| TYCO INTERNATIONAL, LTD. | EQUITY | 902124106 | 24894 | 868,900 | SH | SOLE |
| TYCO INTL LTD | EQUITY | 902124106 | 17193 | 600110 | SH | DEFINED |
| TYLER TECHNOLOGIES INC | EQUITY | 902252105 | 200 | 20,565 | SH | SOLE |
| TYSON FOODS, INC. CLASS A | EQUITY | 902494103 | 9507 | 526,683 | SH | SOLE |
| U S XPRESS ENTERPRISES | EQUITY | 90338N103 | 41 | 2,876 | SH | SOLE |
| U.S. BANCORP, INC. | EQUITY | 902973304 | 38353 | 1,387,101 | SH | SOLE |
| U.S. RESTAURANT PROPERTIES INC | EQUITY | 902971100 | 309 | 16,503 | SH | SOLE |
| U.S.B. HOLDING CO., INC. | EQUITY | 902910108 | 156 | 6,338 | SH | SOLE |
| UCBH HOLDINGS INC | EQUITY | 90262T308 | 858 | 21,440 | SH | SOLE |
| UGI CORP. | EQUITY | 902681105 | 25 | 748 | SH | SOLE |
| UICI | EQUITY | 902737105 | 284 | 19,268 | SH | SOLE |
| UIL HOLDINGS CORP. | EQUITY | 902748102 | 291 | 6,035 | SH | SOLE |
| ULTICOM INC | EQUITY | 903844108 | 57 | 5,545 | SH | SOLE |
| ULTIMATE ELECTRONIS, INC. | EQUITY | 903849107 | 37 | 5,597 | SH | SOLE |
| ULTRATECH , INC. | EQUITY | 904034105 | 240 | 10,250 | SH | SOLE |
| UMB FINANCIAL CORP. | EQUITY | 902788108 | 424 | 8,361 | SH | SOLE |
| UMPQUA HOLDINGS CORP | EQUITY | 904214103 | 291 | 14,416 | SH | SOLE |
| UNIFI, INC. | EQUITY | 904677101 | 92 | 20,827 | SH | SOLE |
| UNIFIRST CORP. | EQUITY | 904708104 | 127 | 4,589 | SH | SOLE |
| UNION BANKSHARES CORP | EQUITY | 905399101 | 125 | 3,870 | SH | SOLE |
| Union Pac Corp | EQUITY | 907818108 | 1262 | 21100 | SH | DEFINED |
| UNION PAC CORP | EQUITY | 907818108 | 16 | 270 | SH | DEFINED |
| UNION PACIFIC CORP. | EQUITY | 907818108 | 6642 | 111,040 | SH | SOLE |
| UNION PLANTERS CORP | EQUITY | 908068109 | 2520 | 84,408 | SH | SOLE |
| UNION PLANTERS CORP | EQUITY | 908068109 | 6 | 200 | SH | DEFINED |
| UNIONBANCAL CORP | EQUITY | 908906100 | 49 | 928 | SH | SOLE |
| UNISOURCE ENERGY CORP. | EQUITY | 909205106 | 357 | 14,517 | SH | SOLE |
| UNISYS CORP | EQUITY | 909214108 | 5 | 350 | SH | DEFINED |
| UNISYS CORP. | EQUITY | 909214108 | 2690 | 188,341 | SH | SOLE |
| UNIT CORP. | EQUITY | 909218109 | 509 | 18,567 | SH | SOLE |
| UNITED AUTO GROUP, INC. | EQUITY | 909440109 | 226 | 8,243 | SH | SOLE |
| UNITED BANKSHARES INC. WV | EQUITY | 909907107 | 20 | 653 | SH | SOLE |
| UNITED CAPITAL CORPORATION | EQUITY | 909912107 | 31 | 1,408 | SH | SOLE |
| UNITED CMNTY BKS BLAIR | EQUITY | 90984P105 | 332 | 9,322 | SH | SOLE |
| UNITED COMMUNITY FINANCIAL CO | EQUITY | 909839102 | 207 | 15,632 | SH | SOLE |
| UNITED DEFENSE INDS IN | EQUITY | 91018B104 | 16 | 510 | SH | SOLE |
| UNITED DOMINION REALTY TRUST | EQUITY | 910197102 | 4289 | 218,589 | SH | SOLE |
| UNITED DOMINION RLTYTR COM | EQUITY | 910197102 | 555 | 28290 | SH | Sole |
| UNITED FIRE & CASUALTY CO. | EQUITY | 910331107 | 155 | 3,668 | SH | SOLE |
| UNITED INDUSTRIAL CORP | EQUITY | 910671106 | 99 | 5,244 | SH | SOLE |
| UNITED MICROELECTRONICS-ADR | EQUITY | 910873207 | 421 | 80,913 | SH | SOLE |
| UNITED MOBILE HOMES INC | EQUITY | 911024107 | 74 | 4,624 | SH | SOLE |
| UNITED NATURAL FOODS, INC. | EQUITY | 911163103 | 472 | 9,752 | SH | SOLE |
| UNITED ONLINE INC | EQUITY | 911268100 | 367 | 21,797 | SH | SOLE |
| UNITED PANAM FINANCIAL CORP | EQUITY | 911301109 | 32 | 1,998 | SH | SOLE |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 37296 | 534,021 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| UNITED PARCEL SVC INC | EQUITY | 911312106 | 25405 | 363765 | SH | DEFINED |
| UNITED RENTALS INC COM | EQUITY | 911363109 | 20550 | 1156436 | SH | Sole |
| UNITED RENTALS, INC. | EQUITY | 911363109 | 2510 | 141,255 | SH | SOLE |
| UNITED SECURITY BANCSHARES | EQUITY | 911460103 | 134 | 5,138 | SH | SOLE |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 1877 | 50,365 | SH | SOLE |
| UNITED STATIONERS, INC. | EQUITY | 913004107 | 659 | 15,653 | SH | SOLE |
| UNITED STS STL CORP NEW | EQUITY | 912909108 | 4 | 120 | SH | DEFINED |
| UNITED SURGICAL PARTNE | EQUITY | 913016309 | 294 | 8,664 | SH | SOLE |
| UNITED SURGICAL PRTRNS COM | EQUITY | 913016309 | 10604 | 312430 | SH | Sole |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 17272 | 200140 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP. | EQUITY | 913017109 | 19061 | 220,870 | SH | SOLE |
| UNITED THERAPEUTICS CORP. | EQUITY | 91307C102 | 212 | 8,896 | SH | SOLE |
| UNITEDGLOBALCOM INC. CLASS A | EQUITY | 913247508 | 17 | 2,034 | SH | SOLE |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 21754 | 337,590 | SH | SOLE |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 4799 | 74480 | SH | DEFINED |
| UNITRIN, INC. | EQUITY | 913275103 | 4354 | 101,483 | SH | SOLE |
| UNIVERSAL AMER FINANCIAL CORP | EQUITY | 913377107 | 144 | 12,009 | SH | SOLE |
| UNIVERSAL COMPRESSION HLDGS | EQUITY | 913431102 | 284 | 8,637 | SH | SOLE |
| UNIVERSAL CORP. | EQUITY | 913456109 | 2540 | 49,975 | SH | SOLE |
| UNIVERSAL DISPLAY CORP. | EQUITY | 91347P105 | 104 | 8,133 | SH | SOLE |
| UNIVERSAL ELECTRONICS INC. | EQUITY | 913483103 | 94 | 7,150 | SH | SOLE |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 243 | 7,927 | SH | SOLE |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 278 | 8,252 | SH | SOLE |
| UNIVERSAL HEALTH SERVICES - B | EQUITY | 913903100 | 4009 | 87,013 | SH | SOLE |
| UNIVERSAL TECH INST COM | EQUITY | 913915104 | 5531 | 138100 | SH | Sole |
| UNIVERSITY OF PHOENI | EQUITY | 037604204 | 28 | 319 | SH | SOLE |
| UNIVISION COMMUNICATIONS I | EQUITY | 914906102 | 11 | 330 | SH | DEFINED |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 4673 | 141,576 | SH | SOLE |
| UNIVISION COMMUNICATNS CL A | EQUITY | 914906102 | 8457 | 256200 | SH | Sole |
| UNIZAN FINANCIAL CORP | EQUITY | 91528W101 | 275 | 11,036 | SH | SOLE |
| UNOCAL CORP | EQUITY | 915289102 | 10 | 280 | SH | DEFINED |
| UNOCAL CORP. | EQUITY | 915289102 | 4317 | 115,801 | SH | SOLE |
| UNOVA, INC. | EQUITY | 91529B106 | 510 | 23,599 | SH | SOLE |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 5 | 320 | SH | DEFINED |
| UNUMPROVIDENT CORP. | EQUITY | 91529Y106 | 1951 | 133,370 | SH | SOLE |
| URBAN OUTFITTERS INC | EQUITY | 917047102 | 481 | 10000 | SH | DEFINED |
| URBAN OUTFITTERS, INC. | EQUITY | 917047102 | 603 | 12,544 | SH | SOLE |
| URS CORP. | EQUITY | 903236107 | 235 | 8,159 | SH | SOLE |
| URSTADT BIDDLE [A] | EQUITY | 917286205 | 245 | 14,821 | SH | SOLE |
| US BANCORP DEL | EQUITY | 902973304 | 9009 | 325830 | SH | DEFINED |
| US CELLULAR | EQUITY | 911684108 | 5623 | 193,078 | SH | SOLE |
| US ONCOLOGY, INC. | EQUITY | 90338W103 | 486 | 32,862 | SH | SOLE |
| US PHYSICAL THERAPY INC | EQUITY | 90337L108 | 79 | 5,714 | SH | SOLE |
| USANA HEALTH SCIENCES INC | EQUITY | 90328M107 | 105 | 4,505 | SH | SOLE |
| USEC, INC | EQUITY | 90333E108 | 349 | 41,330 | SH | SOLE |
| USF CORP | EQUITY | 91729Q101 | 469 | 13,660 | SH | SOLE |
| USG CORP. | EQUITY | 903293405 | 326 | 18,664 | SH | SOLE |
| USI HOLDINGS CORP | EQUITY | 90333H101 | 170 | 11,407 | SH | SOLE |
| UST INC | EQUITY | 902911106 | 6 | 180 | SH | DEFINED |
| UST INC. | EQUITY | 902911106 | 11122 | 308,083 | SH | SOLE |
| UTSTARCOM INC | EQUITY | 918076100 | 42 | 1,461 | SH | SOLE |
| V F CORP | EQUITY | 918204108 | 6 | 120 | SH | DEFINED |
| V. F. CORP. | EQUITY | 918204108 | 3962 | 84,840 | SH | SOLE |
| VAIL RESORTS, INC. | EQUITY | 91879Q109 | 151 | 9,555 | SH | SOLE |
| VALANCE TECHNOLOGY, INC | EQUITY | 918914102 | 112 | 25,101 | SH | SOLE |
| VALASSIS COMMUNICATIONS, INC. | EQUITY | 918866104 | 2372 | 78,041 | SH | SOLE |
| VALEANT PHARMACEUTICAL COM | EQUITY | 91911X104 | 4510 | 188950 | SH | Sole |
| VALEANT PHARMACEUTICALS INTE | EQUITY | 91911X104 | 2974 | 124,583 | SH | SOLE |

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| VALERO ENERGY CORP. | EQUITY | 91913Y100 | 11423 | 190,510 | SH | SOLE |
| VALHI INC | EQUITY | 918905100 | 175 | 13,857 | SH | SOLE |
| VALLEY NATIONAL BANC | EQUITY | 919794107 | 48 | 1,703 | SH | SOLE |
| VALMONT INDUSTRIES, INC. | EQUITY | 920253101 | 152 | 7,598 | SH | SOLE |
| VALSPAR CORP. | EQUITY | 920355104 | 3753 | 76,242 | SH | SOLE |
| VALUE LINE, INC. | EQUITY | 920437100 | 37 | 698 | SH | SOLE |
| VALUECLICK INC. | EQUITY | 92046N102 | 359 | 33,260 | SH | SOLE |
| VALUEVISION MEDIA INC | EQUITY | 92047K107 | 132 | 8,620 | SH | SOLE |
| VANS, INC. | EQUITY | 921930103 | 136 | 9,186 | SH | SOLE |
| VARCO INTERNATIONAL | EQUITY | 922122106 | 2640 | 146,565 | SH | SOLE |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P105 | 8898 | 103,096 | SH | SOLE |
| VARIAN SEMICONDUCTOR COM | EQUITY | 922207105 | 17191 | 409304 | SH | SOLE |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 614 | 14,636 | SH | SOLE |
| VARIAN, INC. | EQUITY | 922206107 | 2680 | 66,704 | SH | SOLE |
| VASTERA INC | EQUITY | 92239N109 | 53 | 13,668 | SH | SOLE |
| VCA ANTECH INC | EQUITY | 918194101 | 550 | 15,438 | SH | SOLE |
| VECTOR GROUP LTD. | EQUITY | 92240M108 | 205 | 12,047 | SH | SOLE |
| VECTREN CORP | EQUITY | 92240G101 | 4754 | 192,694 | SH | SOLE |
| VEECO INSTRUMENTS, INC. | EQUITY | 922417100 | 326 | 11,622 | SH | SOLE |
| VENTANA MEDICAL SYSTEMS, INC. | EQUITY | 92276H106 | 1054 | 25,722 | SH | SOLE |
| VENTAS INC COM | EQUITY | 92276F100 | 491 | 17850 | SH | SOLE |
| VENTAS, INC. | EQUITY | 92276F100 | 1534 | 55,817 | SH | SOLE |
| VERINT SYSTEMS | EQUITY | 92343X100 | 98 | 3,162 | SH | SOLE |
| VERISIGN INC | EQUITY | 92343E102 | 4161 | 250800 | SH | DEFINED |
| VERISIGN, INC. | EQUITY | 92343E102 | 364 | 21,914 | SH | SOLE |
| VERITAS DGC, INC. | EQUITY | 92343P107 | 325 | 15,714 | SH | SOLE |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 12 | 450 | SH | DEFINED |
| VERITAS SOFTWARE CORP. | EQUITY | 923436109 | 5884 | 218,660 | SH | SOLE |
| VERITY INC COM | EQUITY | 92343C106 | 146 | 10,698 | SH | SOLE |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 59271 | 1,622,072 | SH | SOLE |
| Verizon Communications | EQUITY | 92343V104 | 1462 | 40000 | SH | DEFINED |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 17853 | 488600 | SH | DEFINED |
| VERSO TECHNOLOGIES INC | EQUITY | 925317109 | 97 | 58,836 | SH | SOLE |
| VERTEX PHARMACEUTICALS, INC. | EQUITY | 92532F100 | 1454 | 154,327 | SH | SOLE |
| VIACOM INC | EQUITY | 925524308 | 208 | 5309 | SH | DEFINED |
| VIACOM, INC. CLASS B | EQUITY | 925524308 | 71121 | 1,813,844 | SH | SOLE |
| VIAD CORP. | EQUITY | 92552R109 | 3211 | 132,853 | SH | SOLE |
| VIASAT, INC. | EQUITY | 92552V100 | 264 | 10,613 | SH | SOLE |
| VIASYS HEALTHCARE INC | EQUITY | 92553Q209 | 345 | 15,238 | SH | SOLE |
| VICOR CORP. | EQUITY | 925815102 | 120 | 9,804 | SH | SOLE |
| VICURON PHAMACEUTICALS INC | EQUITY | 926471103 | 683 | 30000 | SH | DEFINED |
| VICURON PHARMACEUTICALS | EQUITY | 926471103 | 537 | 23,595 | SH | SOLE |
| VIGNETTE CORPORATION | EQUITY | 926734104 | 218 | 105,209 | SH | SOLE |
| VIMPEL-COMMUNICATIONS-SP ADR | EQUITY | 68370R109 | 3744 | 36,000 | SH | SOLE |
| VINTAGE PETROLEUM, INC. | EQUITY | 927460105 | 366 | 24,943 | SH | SOLE |
| VIRAGE LOGIC CORPORATION | EQUITY | 92763R104 | 59 | 6,421 | SH | SOLE |
| VIRGINIA COMMERCE BANCORP | EQUITY | 92778Q109 | 73 | 2,440 | SH | SOLE |
| VIRGINIA FINL CORP | EQUITY | 927810101 | 127 | 3,650 | SH | SOLE |
| VISHAY INTERTECHNOLOGY, INC. | EQUITY | 928298108 | 5139 | 240,806 | SH | SOLE |
| VISTACARE INC-CL A | EQUITY | 92839Y109 | 159 | 5,869 | SH | SOLE |
| VISTEON CORP | EQUITY | 92839U107 | 1 | 140 | SH | DEFINED |
| VISTEON CORP. | EQUITY | 92839U107 | 1804 | 188,465 | SH | SOLE |
| VISX, INC. | EQUITY | 92844S105 | 1778 | 91,097 | SH | SOLE |
| VITAL IMAGES INC | EQUITY | 92846N104 | 46 | 4,564 | SH | SOLE |
| VITAL SIGNS, INC. | EQUITY | 928469105 | 99 | 2,951 | SH | SOLE |
| VITALWORKS INC | EQUITY | 928483106 | 72 | 19,085 | SH | SOLE |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 2056 | 290000 | SH | DEFINED |
| VITESSE SEMICONDUCTOR CORP. | EQUITY | 928497106 | 744 | 104,818 | SH | SOLE |

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| VITRIA TECHNOLOGY, INC. | EQUITY | 92849Q401 | 55 | 9,371 | SH | SOLE |
| VIVUS INC. | EQUITY | 928551100 | 118 | 19,215 | SH | SOLE |
| Vodafone Group PLC ADR | EQUITY | 92857W100 | 9745 | 407,723 | SH | SOLE |
| VOLT INFORMATION SCIENCES INC. | EQUITY | 928703107 | 99 | 4,047 | SH | SOLE |
| Volvo AB-Sponsored ADR USD | EQUITY | 928856400 | 315 | 9,530 | SH | SOLE |
| VORNADO | EQUITY | 929042109 | 1637 | 27,061 | SH | SOLE |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 1552 | 25660 | SH | Sole |
| VOTORANTIM CELULOSE - SPON ADR | EQUITY | 92906P106 | 4007 | 115,164 | SH | SOLE |
| VULCAN MATERIALS CO. | EQUITY | 929160109 | 4681 | 98,668 | SH | SOLE |
| VULCAN MATLS CO | EQUITY | 929160109 | 5 | 110 | SH | DEFINED |
| W HOLDING COMPANY INC. | EQUITY | 929251106 | 661 | 35,368 | SH | SOLE |
| W. R. BERKLEY CORP. | EQUITY | 084423102 | 4978 | 124,835 | SH | SOLE |
| W. W. GRAINGER, INC. | EQUITY | 384802104 | 1951 | 40,641 | SH | SOLE |
| Wabash National Corp | EQUITY | 929566107 | 236 | 10000 | SH | DEFINED |
| WABASH NATIONAL CORP. | EQUITY | 929566107 | 308 | 13,071 | SH | SOLE |
| WABTEC | EQUITY | 929740108 | 230 | 16,135 | SH | SOLE |
| WACHOVIA CORP | EQUITY | 929903102 | 81891 | 1,742,370 | SH | SOLE |
| WACHOVIA CORP 2ND NEW | EQUITY | 929903102 | 6269 | 133390 | SH | DEFINED |
| WADDELL & REED FINANCIAL, INC. | EQUITY | 930059100 | 3035 | 123,770 | SH | SOLE |
| WAL MART STORES INC | EQUITY | 931142103 | 30525 | 511400 | SH | DEFINED |
| WALGREEN CO | EQUITY | 931422109 | 35 | 1070 | SH | DEFINED |
| WALGREEN CO. | EQUITY | 931422109 | 14539 | 441,230 | SH | SOLE |
| WAL-MART STORES, INC. | EQUITY | 931142103 | 214202 | 3,588,580 | SH | SOLE |
| WALT DISNEY | EQUITY | 254687106 | 25577 | 1,023,470 | SH | SOLE |
| WALTER INDUSTRIES, INC. | EQUITY | 93317Q105 | 184 | 15,448 | SH | SOLE |
| WARNACO GROUP INC | EQUITY | 934390402 | 355 | 17,678 | SH | SOLE |
| WARWICK CMNTY BANCORP | EQUITY | 936559103 | 50 | 1,489 | SH | SOLE |
| WARWICK VALLEY TELEPHONE CO | EQUITY | 936750108 | 70 | 2,756 | SH | SOLE |
| WASHINGTON FEDERAL I | EQUITY | 938824109 | 3005 | 117,697 | SH | SOLE |
| WASHINGTON GROUP INTL INC | EQUITY | 938862208 | 464 | 12,650 | SH | SOLE |
| WASHINGTON MUT INC | EQUITY | 939322103 | 40 | 940 | SH | DEFINED |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 16488 | 386,050 | SH | SOLE |
| Washington Mutual Savings | EQUITY | 939322103 | 1777 | 41600 | SH | DEFINED |
| WASHINGTON POST CO. CLASS B | EQUITY | 939640108 | 12543 | 14,182 | SH | SOLE |
| WASHINGTON R EST IN TR SH BEN | EQUITY | 939653101 | 301 | 9270 | SH | Sole |
| WASHINGTON REAL ESTATE INV. | EQUITY | 939653101 | 938 | 28,915 | SH | SOLE |
| WASHINGTON TRUST BANCORP, INC. | EQUITY | 940610108 | 176 | 6,665 | SH | SOLE |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 5728 | 143920 | SH | DEFINED |
| WASTE CONNECTIONS, INC. | EQUITY | 941053100 | 574 | 14,415 | SH | SOLE |
| WASTE MANAGEMENT, INC. | EQUITY | 94106L109 | 7470 | 247,530 | SH | SOLE |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 13946 | 462110 | SH | DEFINED |
| WATCHGUARD TECH. INC. | EQUITY | 941105108 | 131 | 16,763 | SH | SOLE |
| WATCHGUARD TECHNOLOGIES IN | EQUITY | 941105108 | 1902 | 243200 | SH | DEFINED |
| WATERS CORP | EQUITY | 941848103 | 5 | 130 | SH | DEFINED |
| WATERS CORP. | EQUITY | 941848103 | 2959 | 72,461 | SH | SOLE |
| WATSCO, INC. | EQUITY | 942622200 | 281 | 9,684 | SH | SOLE |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 3407 | 79620 | SH | DEFINED |
| Watson Pharmaceuticals Inc \$0.0033 | EQUITY | 942683103 | 28749 | 671,859 | SH | SOLE |
| WATSON WYATT & CO HOLDINGS | EQUITY | 942712100 | 427 | 16,924 | SH | SOLE |
| WATTS WATER TECHNOLOGIES INC., CLASS | EQUITY | 942749102 | 156 | 6,660 | SH | SOLE |
| WAUSAU-MOSINEE PAPER CORP. | EQUITY | 943315101 | 268 | 19,031 | SH | SOLE |
| WAYNE BANCORP | EQUITY | 944293109 | 76 | 3,194 | SH | SOLE |
| WAYPOINT FINANCIAL CORP. | EQUITY | 946756103 | 418 | 15,596 | SH | SOLE |
| WCI COMMUNITIES INC | EQUITY | 92923C104 | 215 | 8,597 | SH | SOLE |
| WD-40 CO. | EQUITY | 929236107 | 296 | 8,449 | SH | SOLE |
| WEATHERFORDNINTL LTD | EQUITY | G95089101 | 8183 | 194,700 | SH | SOLE |
| WEBEX COMMUNICATIONS INC (USD) | EQUITY | 94767L109 | 365 | 12,283 | SH | SOLE |
| WEBMD CORPORATION | EQUITY | 94769M105 | 55 | 6,157 | SH | SOLE |

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| WEBMETHODS INC | EQUITY | 94768C108 | 218 | 23,331 | SH | SOLE |
| WEBSense INC | EQUITY | 947684106 | 297 | 10,022 | SH | SOLE |
| WEBSense INC | EQUITY | 947684106 | 18596 | 628019 | SH | Sole |
| WEBSTER FINANCIAL CORP. | EQUITY | 947890109 | 3473 | 68,488 | SH | SOLE |
| WEIGHT WATCHERS INTL INC | EQUITY | 948626106 | 37 | 879 | SH | SOLE |
| WEIGHT WATCHERS INTL INC | EQUITY | 808513105 | 24 | 575 | SH | DEFINED |
| WEINGARTEN REALTY INVESTORS | EQUITY | 948741103 | 671 | 19,400 | SH | SOLE |
| WEINGARTEN RLTY INVS SH BEN IN | EQUITY | 948741103 | 630 | 18210 | SH | Sole |
| WEIS MARKETS INC | EQUITY | 948849104 | 193 | 5,705 | SH | SOLE |
| WELLCHOICE INC | EQUITY | 949475107 | 17 | 466 | SH | SOLE |
| WELLMAN, INC. | EQUITY | 949702104 | 136 | 16,273 | SH | SOLE |
| WELLPOINT HEALTH NETWORKS | EQUITY | 94973H108 | 18 | 160 | SH | DEFINED |
| WELLPOINT HEALTH NETWORKS INC. | EQUITY | 94973H108 | 13195 | 116,031 | SH | SOLE |
| WELLS FARGO + CO NEW | EQUITY | 949746101 | 6097 | 107580 | SH | DEFINED |
| WELLS FARGO CO. | EQUITY | 949746101 | 49416 | 872,000 | SH | SOLE |
| WENDY'S INTERNATIONAL, INC. | EQUITY | 950590109 | 2082 | 51,161 | SH | SOLE |
| WENDYS INTL INC | EQUITY | 950590109 | 5 | 120 | SH | DEFINED |
| WERNER ENTERPRISES, INC. | EQUITY | 950755108 | 2254 | 118,945 | SH | SOLE |
| WESBANCO, INC. | EQUITY | 950810101 | 281 | 9,275 | SH | SOLE |
| WESCO FINANCIAL CORP | EQUITY | 950817106 | 11 | 29 | SH | SOLE |
| WESCO INTERNATIONAL, INC. | EQUITY | 95082P105 | 121 | 8,127 | SH | SOLE |
| WEST BANCORPORATION | EQUITY | 95123P106 | 141 | 8,349 | SH | SOLE |
| WEST COAST BANCORP | EQUITY | 952145100 | 177 | 7,764 | SH | SOLE |
| WEST CORPORATION | EQUITY | 952355105 | 10 | 397 | SH | SOLE |
| WEST MARINE INC | EQUITY | 954235107 | 194 | 6,079 | SH | SOLE |
| WEST PHARMACEUTICAL SERVICES | EQUITY | 955306105 | 206 | 5,512 | SH | SOLE |
| WESTAMERICA BANKCORPORATION | EQUITY | 957090103 | 2479 | 49,127 | SH | SOLE |
| WESTAR ENERGY | EQUITY | 95709T100 | 3301 | 157,482 | SH | SOLE |
| WESTCORP | EQUITY | 957907108 | 339 | 7,683 | SH | SOLE |
| WESTELL TECHNOLOGIES CL A | EQUITY | 957541105 | 997 | 136600 | SH | Sole |
| WESTELL TECHNOLOGIES INC-A | EQUITY | 957541105 | 165 | 22,598 | SH | SOLE |
| WESTERN DIGITAL CORP. | EQUITY | 958102105 | 47 | 4,172 | SH | SOLE |
| WESTERN GAS RESOURCES, INC. | EQUITY | 958259103 | 2601 | 51,146 | SH | SOLE |
| WESTERN SIERRA BANCORP | EQUITY | 959522103 | 86 | 1,968 | SH | SOLE |
| WESTERN WIRELESS CORP. CLASS A | EQUITY | 95988E204 | 721 | 30,838 | SH | SOLE |
| WESTFIELD FINANCIAL IN | EQUITY | 96008D101 | 60 | 2,450 | SH | SOLE |
| WESTMORELAND COAL CO | EQUITY | 960878106 | 59 | 3,190 | SH | SOLE |
| WESTPORT RESOURCES | EQUITY | 961418100 | 21 | 623 | SH | SOLE |
| WESTWOOD ONE INC | EQUITY | 961815107 | 1661 | 56400 | SH | DEFINED |
| WESTWOOD ONE, INC. | EQUITY | 961815107 | 4425 | 150,253 | SH | SOLE |
| WET SEAL, INC. | EQUITY | 961840105 | 94 | 11,383 | SH | SOLE |
| WEYCO GROUP INC | EQUITY | 962149100 | 53 | 1,432 | SH | SOLE |
| WEYERHAEUSER CO | EQUITY | 962166104 | 16 | 240 | SH | DEFINED |
| WEYERHAEUSER CO. | EQUITY | 962166104 | 6184 | 94,410 | SH | SOLE |
| WFS FINANCIAL, INC. | EQUITY | 92923B106 | 269 | 6,201 | SH | SOLE |
| WGL HOLDINGS INC. | EQUITY | 92924F106 | 2199 | 73,068 | SH | SOLE |
| W-H ENERGY SERVICES INC | EQUITY | 92925E108 | 167 | 11,535 | SH | SOLE |
| WHEATON RIVER MINERALS LTD | EQUITY | 962902102 | 5389 | 1,575,000 | SH | OTHER |
| WHIRLPOOL CORP | EQUITY | 963320106 | 6 | 80 | SH | DEFINED |
| WHIRLPOOL CORP. | EQUITY | 963320106 | 2883 | 41,856 | SH | SOLE |
| WHITE ELECTR DESIGNS C | EQUITY | 963801105 | 80 | 10,436 | SH | SOLE |
| WHITEHALL JEWELLERS IN | EQUITY | 965063100 | 50 | 5,452 | SH | SOLE |
| WHITNEY HOLDING CORP. | EQUITY | 966612103 | 30 | 712 | SH | SOLE |
| WHOLE FOODS MARKET I | EQUITY | 966837106 | 7200 | 96,059 | SH | SOLE |
| WILD OATS MARKETS, INC. | EQUITY | 96808B107 | 149 | 12,630 | SH | SOLE |
| WILLIAMS COMPANIES, INC. | EQUITY | 969457100 | 2215 | 231,445 | SH | SOLE |
| WILLIAMS COS INC | EQUITY | 969457100 | 5 | 540 | SH | DEFINED |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 16118 | 471300 | SH | DEFINED |

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| WILLIAMS SONOMA INC COM | EQUITY | 969904101 | 6986 | 204268 | SH | Sole |
| WILLIAMS-SONOMA, INC. | EQUITY | 969904101 | 6020 | 176,012 | SH | SOLE |
| WILLOW GROVE BANCORP I | EQUITY | 97111W101 | 97 | 5,378 | SH | SOLE |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 3703 | 99,098 | SH | SOLE |
| WILSON GREATBATCH TECHNOLOGIES | EQUITY | 972232102 | 368 | 10,144 | SH | SOLE |
| WILSONS THE LEATHER EXPERTS | EQUITY | 972463103 | 25 | 8,816 | SH | SOLE |
| WIMM-BILL-DANN FOODS ADR | EQUITY | 97263M109 | 1760 | 90,500 | SH | SOLE |
| WIND RIVER SYSTEMS INC. | EQUITY | 973149107 | 1730 | 156,269 | SH | SOLE |
| WINN DIXIE STORES INC | EQUITY | 974280109 | 1 | 150 | SH | DEFINED |
| WINN-DIXIE STORES, INC. | EQUITY | 974280109 | 507 | 66,739 | SH | SOLE |
| WINNEBAGO INDUSTRIES, INC. | EQUITY | 974637100 | 369 | 11,843 | SH | SOLE |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 181 | 17,158 | SH | SOLE |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W108 | 489 | 10,061 | SH | SOLE |
| WIRELESS FACILITIES COM | EQUITY | 97653A103 | 13526 | 1228524 | SH | Sole |
| WIRELESS FACILITIES INC. | EQUITY | 97653A103 | 186 | 16,878 | SH | SOLE |
| WISCONSIN ENERGY CORP. | EQUITY | 976657106 | 5720 | 177,925 | SH | SOLE |
| WM. WRIGLEY JR. CO. | EQUITY | 982526105 | 6358 | 107,539 | SH | SOLE |
| WMS INDUSTRIES INC. | EQUITY | 929297109 | 352 | 11,341 | SH | SOLE |
| WOLVERINE WORLD WIDE, INC. | EQUITY | 978097103 | 487 | 20,182 | SH | SOLE |
| WOODHEAD INDS INC COM | EQUITY | 979438108 | 75 | 4,993 | SH | SOLE |
| WOODWARD GOVERNOR CO. | EQUITY | 980745103 | 288 | 4,523 | SH | SOLE |
| WORLD ACCEPTANCE CORP. | EQUITY | 981419104 | 158 | 8,032 | SH | SOLE |
| WORLD FUEL SVCS CORP | EQUITY | 981475106 | 176 | 4,798 | SH | SOLE |
| WORLD WRESTLING ENTMNT | EQUITY | 98156Q108 | 92 | 6,400 | SH | SOLE |
| WORTHINGTON INDS IN | EQUITY | 981811102 | 1407 | 73400 | SH | DEFINED |
| WORTHINGTON INDUSTRIES, INC. | EQUITY | 981811102 | 740 | 38,623 | SH | SOLE |
| WPS RESOURCES CORP. | EQUITY | 92931B106 | 2597 | 54,340 | SH | SOLE |
| WRIGHT MED GROUP INC | EQUITY | 98235T107 | 249 | 8,127 | SH | SOLE |
| WRIGLEY WM JR CO | EQUITY | 982526105 | 22248 | 376324 | SH | DEFINED |
| WSFS FINANCIAL CORP | EQUITY | 929328102 | 141 | 2,802 | SH | SOLE |
| WYETH | EQUITY | 983024100 | 46017 | 1,225,485 | SH | SOLE |
| WYETH | EQUITY | 983024100 | 53 | 1400 | SH | DEFINED |
| WYNDHAM INTERNATIONAL, INC. | EQUITY | 983101106 | 200 | 200,000 | SH | SOLE |
| WYNN RESORTS LTD | EQUITY | 983134107 | 18 | 507 | SH | SOLE |
| XCEL ENERGY INC | EQUITY | 98389B100 | 7 | 420 | SH | DEFINED |
| XCEL STATES POWER-MINES | EQUITY | 98389B100 | 3175 | 178,271 | SH | SOLE |
| XEROX CORP | EQUITY | 984121103 | 11712 | 1432680 | SH | DEFINED |
| XEROX CORP. | EQUITY | 984121103 | 5185 | 355,848 | SH | SOLE |
| XICOR INC | EQUITY | 984903104 | 206 | 13,552 | SH | SOLE |
| XILINX INC | EQUITY | 983919101 | 2636 | 69360 | SH | DEFINED |
| XILINX, INC. | EQUITY | 983919101 | 6909 | 182,960 | SH | SOLE |
| XL CAPITAL LTD | EQUITY | G98255105 | 5832 | 106,980 | SH | SOLE |
| XL CAPITAL LTD | EQUITY | G98255105 | 11 | 140 | SH | DEFINED |
| XM SATELLITE RADIO HOLDINGS | EQUITY | 983759101 | 68 | 2,426 | SH | SOLE |
| X-RITE, INC. | EQUITY | 983857103 | 158 | 10,540 | SH | SOLE |
| XTO ENERGY CORP COM | EQUITY | 98385X106 | 5424 | 214907 | SH | Sole |
| XTO ENERGY INC | EQUITY | 98385X106 | 10445 | 413,829 | SH | SOLE |
| YADKIN VY BK & TR ELKIN N C | EQUITY | 984308106 | 67 | 3,995 | SH | SOLE |
| YAHOO INC | EQUITY | 984332106 | 28015 | 576575 | SH | DEFINED |
| YAHOO!, INC. | EQUITY | 984332106 | 15117 | 311,880 | SH | SOLE |
| YANKEE CANDLE INC | EQUITY | 984757104 | 4385 | 159000 | SH | DEFINED |
| YARDVILLE NATL BANCORP | EQUITY | 985021104 | 104 | 4,229 | SH | SOLE |
| YELLOW ROADWAY CORP | EQUITY | 985577105 | 687 | 20,380 | SH | SOLE |
| YORK INTERNATIONAL CORP. | EQUITY | 986670107 | 3137 | 79,812 | SH | SOLE |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107 | 116 | 6,397 | SH | SOLE |
| YOUNG INNOVATIONS INC | EQUITY | 987520103 | 73 | 2,064 | SH | SOLE |
| YPF S.A.-Sponsored ADR | EQUITY | 984245100 | 265 | 9,000 | SH | SOLE |
| Yum Brands Inc | EQUITY | 988498101 | 1900 | 50000 | SH | DEFINED |

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| YUM BRANDS INC | EQUITY | 988498101 | 12 | 310 | SH | DEFINED |
| YUM! BRANDS INC | EQUITY | 988498101 | 5025 | 132,270 | SH | SOLE |
| ZALE CORP. | EQUITY | 988858106 | 815 | 13,243 | SH | SOLE |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105 | 4942 | 71,245 | SH | SOLE |
| ZEBRA TECHNOLOGIES CP CL A | EQUITY | 989207105 | 5175 | 74600 | SH | Sole |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 177 | 4,505 | SH | SOLE |
| ZHONE TECHNOLOGIES INC NEW | EQUITY | 98950P108 | 77 | 19,902 | SH | SOLE |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 8023 | 108,736 | SH | SOLE |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 8872 | 120250 | SH | DEFINED |
| ZIONS BANCORP | EQUITY | 989701107 | 6 | 100 | SH | DEFINED |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 2304 | 40,358 | SH | SOLE |
| ZOLL MEDICAL CORP. | EQUITY | 989922109 | 172 | 4,333 | SH | SOLE |
| ZORAN CORP. | EQUITY | 98975F101 | 359 | 20,680 | SH | SOLE |
| ZYGO CORP. | EQUITY | 989855101 | 126 | 8,058 | SH | SOLE |
| ZYMOGENETICS INC | EQUITY | 98985T109 | 113 | 7,335 | SH | SOLE |