

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

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
May 13, 2005

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, 2005

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<br>-----<br>(Signature) | New York, New York<br>-----<br>(City, State) | May 13, 2005<br>-----<br>(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: 3,936

Form 13F Information Table Value Total: \$17,790,181 (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/ PUT/ PN CALL | INVESTMENT DISCRETION |
|-----------------------|----------------|--------------|---------------|-------------------|------------------|-----------------------|
| -----                 | -----          | -----        | -----         | -----             | -----            | -----                 |
| 1-800 CONTACTS INC    | EQUITY         | 681977104    | 94            | 4,527             | SH               | SOLE                  |
| 1-800-FLOWERS.COM INC | EQUITY         | 68243Q106    | 105           | 13,817            | SH               | SOLE                  |
| 1ST SOURCE CORP.      | EQUITY         | 336901103    | 157           | 7,342             | SH               | SOLE                  |

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|                                   |          |           |        |            |    |         |
|-----------------------------------|----------|-----------|--------|------------|----|---------|
| 21ST CENTURY INSURANCE COMPANY    | EQUITY   | 90130N103 | 193    | 13,800     | SH | SOLE    |
| 21ST CENTURY INSURANCE COMPANY    | EQUITY   | 90130N103 | 745566 | 53,445,620 | SH | SOLE    |
| 24/7 REAL MEDIA INC               | EQUITY   | 901314203 | 58     | 17,712     | SH | SOLE    |
| 3COM CORP.                        | EQUITY   | 885535104 | 2449   | 687,987    | SH | SOLE    |
| 3M                                | EQUITY   | 88579Y101 | 2828   | 33,000     | SH | SOLE    |
| 3M CO                             | EQUITY   | 88579Y101 | 79     | 919        | SH | DEFINED |
| 3M CO                             | EQUITY   | 88579Y101 | 47364  | 552,737    | SH | SOLE    |
| 4KIDS ENTERTAINMENT INC           | EQUITY   | 350865101 | 191    | 8,626      | SH | SOLE    |
| 7-ELEVEN INC.                     | EQUITY   | 817826209 | 15     | 618        | SH | SOLE    |
| 99 CENTS ONLY STORES              | EQUITY   | 65440K106 | 1790   | 135,939    | SH | SOLE    |
| A C MOORE ARTS & CRAFT            | EQUITY   | 00086T103 | 228    | 8,570      | SH | SOLE    |
| A.G. EDWARDS, INC.                | EQUITY   | 281760108 | 6161   | 137,525    | SH | SOLE    |
| A.S.V. INC                        | EQUITY   | 001963107 | 193    | 4,866      | SH | SOLE    |
| AAMES INVESTMENT CORP             | EQUITY   | 00253G108 | 187    | 22,768     | SH | SOLE    |
| AAON INC                          | EQUITY   | 000360206 | 90     | 5,439      | SH | SOLE    |
| AAR CORP.                         | EQUITY   | 000361105 | 273    | 20,105     | SH | SOLE    |
| AARON RENTS INC COM               | EQUITY   | 002535201 | 3      | 141777     | SH | SOLE    |
| AARON RENTS, INC.                 | EQUITY   | 002535201 | 473    | 23,653     | SH | SOLE    |
| ABAXIS INC                        | EQUITY   | 002567105 | 96     | 10,894     | SH | SOLE    |
| ABBEY NATIONAL PLC                | CorpBond | 002920809 | 41227  | 1,579,700  | SH | SOLE    |
| Abbey National PLC 7.375%         | EQUITY   | 002920809 | 1258   | 50,000     | SH | SOLE    |
| ABBOTT LABORATORIES               | EQUITY   | 002824100 | 32152  | 689,663    | SH | SOLE    |
| Abbott Labs                       | EQUITY   | 002824100 | 1632   | 35,000     | SH | SOLE    |
| ABBOTT LABS                       | EQUITY   | 002824100 | 12251  | 262,791    | SH | DEFINED |
| ABBOTT LABS                       | EQUITY   | 002824100 | 13852  | 297,116    | SH | DEFINED |
| ABC BANCORP                       | EQUITY   | 000400101 | 123    | 7,307      | SH | SOLE    |
| ABERCROMBIE & FITCH CO CL A       | EQUITY   | 002896207 | 1      | 17100      | SH | SOLE    |
| ABERCROMBIE AND FITCH CO.         | EQUITY   | 002896207 | 9010   | 157,416    | SH | SOLE    |
| ABGENIX INC                       | EQUITY   | 00339B107 | 700    | 100,000    | SH | DEFINED |
| ABGENIX, INC.                     | EQUITY   | 00339B107 | 355    | 50,680     | SH | SOLE    |
| ABIOMED, INC.                     | EQUITY   | 003654100 | 101    | 9,500      | SH | SOLE    |
| ABLE LABORATORIES INC             | EQUITY   | 00371N407 | 262    | 11,168     | SH | SOLE    |
| ABM INDUSTRIES, INC.              | EQUITY   | 000957100 | 450    | 23,415     | SH | SOLE    |
| ACADIA REALTY TRUST               | EQUITY   | 004239109 | 297    | 18,464     | SH | SOLE    |
| ACCELRYIS INC                     | EQUITY   | 00430U103 | 98     | 16,460     | SH | SOLE    |
| Accenture Ltd Class A USD 0.00002 | EQUITY   | G1150G111 | 16067  | 665,316    | SH | SOLE    |
| ACCREDITED HOME LENDERS           | EQUITY   | 00437P107 | 369    | 10,193     | SH | SOLE    |
| ACCREDO HEALTH INC.               | EQUITY   | 00437V104 | 52     | 1,174      | SH | SOLE    |
| ACE CASH EXPRESS INC              | EQUITY   | 004403101 | 128    | 5,620      | SH | SOLE    |
| ACE LTD                           | EQUITY   | G0070K103 | 14     | 349        | SH | DEFINED |
| ACE LTD                           | EQUITY   | G0070K103 | 5065   | 122,739    | SH | SOLE    |
| ACETO CORP                        | EQUITY   | 004446100 | 111    | 14,922     | SH | SOLE    |
| ACTEL CORP.                       | EQUITY   | 004934105 | 247    | 16,052     | SH | SOLE    |
| ACTION PERFORMANCE CO., INC.      | EQUITY   | 004933107 | 128    | 9,649      | SH | SOLE    |
| ACTIVCARD CORP                    | EQUITY   | 00506J107 | 167    | 26,318     | SH | SOLE    |
| ACTIVISION, INC.                  | EQUITY   | 004930202 | 5074   | 342,840    | SH | SOLE    |
| ACTUANT CORP                      | EQUITY   | 00508X203 | 667    | 14,845     | SH | SOLE    |
| ACTUATE CORP.                     | EQUITY   | 00508B102 | 77     | 32,248     | SH | SOLE    |
| ACUITY BRANDS INC                 | EQUITY   | 00508Y102 | 717    | 26,553     | SH | SOLE    |
| ACXIOM CORP.                      | EQUITY   | 005125109 | 3237   | 154,644    | SH | SOLE    |
| ADAPTEC, INC.                     | EQUITY   | 00651F108 | 325    | 67,783     | SH | SOLE    |
| ADC TELECOMMUNICATIONS INC        | EQUITY   | 000886101 | 2      | 979        | SH | DEFINED |
| ADC TELECOMMUNICATIONS, INC       | EQUITY   | 000886101 | 736    | 369,746    | SH | SOLE    |
| ADE CORP.                         | EQUITY   | 00089C107 | 131    | 5,897      | SH | SOLE    |
| ADESA INC                         | EQUITY   | 00686U104 | 3873   | 165,803    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ADMINISTAFF, INC.              | EQUITY | 007094105 | 197   | 13,485    | SH | SOLE    |
| ADOBE SYS INC                  | EQUITY | 00724F101 | 7347  | 109,384   | SH | DEFINED |
| ADOBE SYSTEMS INC.             | EQUITY | 00724F101 | 19988 | 297,571   | SH | SOLE    |
| ADOLOR CORPORATION             | EQUITY | 00724X102 | 240   | 24,202    | SH | SOLE    |
| ADTRAN, INC.                   | EQUITY | 00738A106 | 2183  | 123,740   | SH | SOLE    |
| Advance Auto Parts             | EQUITY | 00751Y106 | 1009  | 20,000    | SH | SOLE    |
| ADVANCE AUTO PARTS             | EQUITY | 00751Y106 | 22103 | 438,111   | SH | SOLE    |
| ADVANCED DIGITAL INFO CORP.    | EQUITY | 007525108 | 326   | 40,020    | SH | SOLE    |
| ADVANCED ENERGY INDUSTRIES     | EQUITY | 007973100 | 128   | 13,208    | SH | SOLE    |
| ADVANCED MARKETING SERV. INC.  | EQUITY | 00753T105 | 53    | 8,878     | SH | SOLE    |
| ADVANCED MICRO DEVICES COM     | EQUITY | 007903107 | 1     | 52200     | SH | SOLE    |
| ADVANCED MICRO DEVICES INC     | EQUITY | 007903107 | 8     | 469       | SH | DEFINED |
| ADVANCED MICRO DEVICES, INC.   | EQUITY | 007903107 | 2881  | 178,735   | SH | SOLE    |
| ADVANCED NEUROMODULATION S     | EQUITY | 00757T101 | 3370  | 125,700   | SH | DEFINED |
| ADVANCES NEUROMODULATIONS SYS  | EQUITY | 00757T101 | 336   | 12,524    | SH | SOLE    |
| ADVANCIS PHARMACEUTICAL        | EQUITY | 00764L109 | 22    | 5,886     | SH | SOLE    |
| ADVANTA CORP [B]               | EQUITY | 007942204 | 282   | 12,248    | SH | SOLE    |
| ADVENT SOFTWARE, INC.          | EQUITY | 007974108 | 1188  | 65,321    | SH | SOLE    |
| ADVISORY BRD CO                | EQUITY | 00762W107 | 482   | 11,037    | SH | SOLE    |
| ADVO, INC.                     | EQUITY | 007585102 | 709   | 18,919    | SH | SOLE    |
| AEROFLEX, INC                  | EQUITY | 007768104 | 384   | 41,142    | SH | SOLE    |
| AEROPOSTALE INC                | EQUITY | 007865108 | 4381  | 133,766   | SH | SOLE    |
| AES CORP                       | EQUITY | 00130H105 | 13    | 777       | SH | DEFINED |
| AES DRAX ENERGY LTD            | EQUITY | 00130H105 | 8452  | 515,981   | SH | SOLE    |
| AETNA INC                      | EQUITY | 00817Y108 | 26    | 346       | SH | DEFINED |
| AETNA INC-NEW                  | EQUITY | 00817Y108 | 33808 | 451,070   | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES   |        |           |       |           |    |         |
| CLASS A                        | EQUITY | 008190100 | 3718  | 69,842    | SH | SOLE    |
| AFFILIATED COMPUTER SVCS I     | EQUITY | 008190100 | 8     | 156       | SH | DEFINED |
| AFFILIATED MANAGERS CORP       | EQUITY | 008252108 | 8     | 121800    | SH | SOLE    |
| AFFILIATED MANAGERS GROUP      | EQUITY | 008252108 | 942   | 15,190    | SH | SOLE    |
| AFFIRMATIVE INSURANCE HOLDIN   | EQUITY | 008272106 | 86    | 5,864     | SH | SOLE    |
| AFFORDABLE RESIDENTIAL COMMU   | EQUITY | 008273104 | 229   | 18,091    | SH | SOLE    |
| AFFYMETRIX INC                 | EQUITY | 00826T108 | 63    | 1,466     | SH | SOLE    |
| AFFYMETRIX INC                 | EQUITY | 00826T108 | 1499  | 35,000    | SH | DEFINED |
| AFFYMETRIX INC COM             | EQUITY | 00826T108 | 1     | 24500     | SH | SOLE    |
| AFLAC INC                      | EQUITY | 001055102 | 22    | 594       | SH | DEFINED |
| AFLAC, INC.                    | EQUITY | 001055102 | 18005 | 483,230   | SH | SOLE    |
| AFTERMARKET TECHNOLOGY         | EQUITY | 008318107 | 120   | 7,296     | SH | SOLE    |
| AGCO CORP.                     | EQUITY | 001084102 | 2980  | 163,284   | SH | SOLE    |
| AGERE SYSTEMS INC-CL B W/I     | EQUITY | 00845V209 | 59    | 41,624    | SH | SOLE    |
| AGILE SOFTWARE CORP.           | EQUITY | 00846X105 | 237   | 32,522    | SH | SOLE    |
| AGILENT TECHNOLOGIES INC       | EQUITY | 00846U101 | 11    | 512       | SH | DEFINED |
| AGILENT TECHNOLOGIES INC.      | EQUITY | 00846U101 | 4139  | 186,462   | SH | SOLE    |
| AGILYSYS INC                   | EQUITY | 00847J105 | 350   | 17,799    | SH | SOLE    |
| AGL RESOURCES, INC.            | EQUITY | 001204106 | 6226  | 178,243   | SH | SOLE    |
| AGNICO-EAGLE MINES             | EQUITY | 008474108 | 4129  | 283,000   | SH | DEFINED |
| AIR PRODS + CHEMS INC          | EQUITY | 009158106 | 18    | 278       | SH | DEFINED |
| AIR PRODUCTS AND CHEMICALS INC | EQUITY | 009158106 | 6586  | 104,055   | SH | SOLE    |
| AIRGAS, INC.                   | EQUITY | 009363102 | 3881  | 162,443   | SH | SOLE    |
| AIRSPAN NETWORKS INC           | EQUITY | 00950H102 | 98    | 19,190    | SH | SOLE    |
| AIRTRAN HOLDINGS, INC.         | EQUITY | 00949P108 | 1860  | 205,494   | SH | SOLE    |
| AK STEEL CORP.                 | EQUITY | 001547108 | 750   | 67,796    | SH | SOLE    |
| AKAMAI TECHNOLOGIES INC.       | EQUITY | 00971T101 | 33    | 2,588     | SH | SOLE    |
| AKSYS LTD                      | EQUITY | 010196103 | 16    | 5,024     | SH | SOLE    |
| ALABAMA NATIONAL BANCORP       | EQUITY | 010317105 | 505   | 8,152     | SH | SOLE    |
| ALADDIN KNOWLEDGE SYS ORD (F)  | EQUITY | M0392N101 | 10    | 431900    | SH | SOLE    |
| ALAMOSA HOLDINGS INC           | EQUITY | 011589108 | 3971  | 340,257   | SH | DEFINED |
| ALAMOSA HOLDINGS INC.          | EQUITY | 011589108 | 26086 | 2,235,287 | SH | SOLE    |

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|                                    |        |           |        |           |    |         |
|------------------------------------|--------|-----------|--------|-----------|----|---------|
| ALASKA AIR GROUP, INC.             | EQUITY | 011659109 | 1894   | 64,335    | SH | SOLE    |
| ALASKA COMM. SYS. HLDGS., INC.     | EQUITY | 01167P101 | 63     | 6,249     | SH | SOLE    |
| ALBANY INTERNATIONAL CORP. CLASS A | EQUITY | 012348108 | 505    | 16,350    | SH | SOLE    |
| ALBANY MOLECULAR                   | EQUITY | 012423109 | 149    | 14,483    | SH | SOLE    |
| ALBEMARLE CORP.                    | EQUITY | 012653101 | 3701   | 101,782   | SH | SOLE    |
| ALBERTO CULVER CO                  | EQUITY | 013068101 | 5      | 103       | SH | DEFINED |
| ALBERTO-CULVER CO. CLASS B         | EQUITY | 013068101 | 1836   | 38,354    | SH | SOLE    |
| ALBERTSONS INC                     | EQUITY | 013104104 | 10874  | 513,493   | SH | DEFINED |
| ALBERTSON'S, INC.                  | EQUITY | 013104104 | 3474   | 168,234   | SH | SOLE    |
| ALCOA INC                          | EQUITY | 013817101 | 32     | 1,043     | SH | DEFINED |
| ALCOA, INC.                        | EQUITY | 013817101 | 13710  | 451,140   | SH | SOLE    |
| ALDERWOODS GROUP INC               | EQUITY | 014383103 | 310    | 24,944    | SH | SOLE    |
| ALERIS INTERNATIONAL INC           | EQUITY | 014477103 | 223    | 8,949     | SH | SOLE    |
| ALEXANDER & BALDWIN, INC.          | EQUITY | 014482103 | 4285   | 104,009   | SH | SOLE    |
| ALEXANDER'S, INC.                  | EQUITY | 014752109 | 286    | 1,186     | SH | SOLE    |
| ALEXANDRIA REAL ESTATE EQUITIE     | EQUITY | 015271109 | 883    | 13,717    | SH | SOLE    |
| ALEXION PHARMACEUTICLAS, INC.      | EQUITY | 015351109 | 365    | 16,849    | SH | SOLE    |
| ALFA CORP.                         | EQUITY | 015385107 | 297    | 20,587    | SH | SOLE    |
| ALICO INC                          | EQUITY | 016230104 | 118    | 2,233     | SH | SOLE    |
| ALIGN TECHNOLOGY INC               | EQUITY | 016255101 | 203    | 32,453    | SH | SOLE    |
| ALKERMES INC                       | EQUITY | 01642T108 | 580    | 55,905    | SH | SOLE    |
| ALLEGHANY CORP                     | EQUITY | 017175100 | 34     | 121       | SH | SOLE    |
| ALLEGHENY ENERGY INC               | EQUITY | 017361106 | 3      | 166       | SH | DEFINED |
| ALLEGHENY ENERGY, INC.             | EQUITY | 017361106 | 1298   | 62,818    | SH | SOLE    |
| ALLEGHENY TECHNOLOGIES INC         | EQUITY | 01741R102 | 3      | 109       | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES, INC.       | EQUITY | 01741R102 | 2572   | 106,694   | SH | SOLE    |
| ALLERGAN INC                       | EQUITY | 018490102 | 10     | 149       | SH | DEFINED |
| ALLERGAN, INC.                     | EQUITY | 018490102 | 16851  | 242,564   | SH | SOLE    |
| ALLETE INC.                        | EQUITY | 018522300 | 31     | 746       | SH | SOLE    |
| ALLIANCE DATA SYS CORP COM         | EQUITY | 018581108 | 3      | 82600     | SH | SOLE    |
| ALLIANCE DATA SYSTEMS              | EQUITY | 018581108 | 4807   | 118,997   | SH | SOLE    |
| ALLIANCE GAMING CORP               | EQUITY | 01859P609 | 308    | 32,068    | SH | SOLE    |
| ALLIANCE IMAGING INC               | EQUITY | 018606202 | 75     | 7,844     | SH | SOLE    |
| ALLIANCE SEMICONDUCTOR CORP.       | EQUITY | 01877H100 | 32     | 12,722    | SH | SOLE    |
| ALLIANT ENERGY CORP.               | EQUITY | 018802108 | 5622   | 209,920   | SH | SOLE    |
| ALLIANT TECHSYSTEMS INC            | EQUITY | 018804104 | 4881   | 68,316    | SH | SOLE    |
| ALLIANT TECHSYSTEMS INC            | EQUITY | 018804104 | 24436  | 342,000   | SH | DEFINED |
| ALLIED CAPITAL CORP                | EQUITY | 01903Q108 | 85     | 3,261     | SH | SOLE    |
| ALLIED WASTE INDUSTRIES IN         | EQUITY | 019589308 | 2      | 332       | SH | DEFINED |
| ALLIED WASTE INDUSTRIES, INC.      | EQUITY | 019589308 | 908    | 124,196   | SH | SOLE    |
| ALLMERICA FINANCIAL CORP           | EQUITY | 019754100 | 3467   | 96,447    | SH | SOLE    |
| ALLOS THERAPEUTICS INC             | EQUITY | 019777101 | 17     | 8,294     | SH | SOLE    |
| ALLOY ONLINE, INC                  | EQUITY | 019855105 | 121    | 20,530    | SH | SOLE    |
| ALLSCRIPTS HEALTHCARE SOLUTION     | EQUITY | 01988P108 | 244    | 17,062    | SH | SOLE    |
| ALLSTATE CORP                      | EQUITY | 020002101 | 5812   | 107,508   | SH | DEFINED |
| ALLSTATE CORP.                     | EQUITY | 020002101 | 28223  | 522,061   | SH | SOLE    |
| ALLTEL CORP                        | EQUITY | 020039103 | 20     | 365       | SH | DEFINED |
| ALLTEL CORP.                       | EQUITY | 020039103 | 7408   | 135,065   | SH | SOLE    |
| ALPHARMA INC. CLASS A              | EQUITY | 020813101 | 302    | 24,494    | SH | SOLE    |
| ALTERA CORP                        | EQUITY | 021441100 | 9      | 453       | SH | DEFINED |
| ALTERA CORP.                       | EQUITY | 021441100 | 4045   | 204,476   | SH | SOLE    |
| ALTIRIS INC                        | EQUITY | 02148M100 | 309    | 12,961    | SH | SOLE    |
| Altria Group Inc                   | EQUITY | 02209S103 | 4904   | 75,000    | SH | SOLE    |
| ALTRIA GROUP INC                   | EQUITY | 02209S103 | 26483  | 405,002   | SH | DEFINED |
| ALTRIA GROUP INC                   | EQUITY | 02209S103 | 110647 | 1,692,112 | SH | SOLE    |
| ALVARION LTD                       | EQUITY | M0861T100 | 3009   | 313,800   | SH | DEFINED |
| AMAZON.COM, INC.                   | EQUITY | 023135106 | 632    | 18,440    | SH | SOLE    |
| AMB PPTY CORP                      | EQUITY | 00163T109 |        | 6410      | SH | SOLE    |

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|                                       |        |           |       |           |    |         |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| AMB PROPERTY CORP                     | EQUITY | 00163T109 | 5976  | 158,102   | SH | SOLE    |
| AMBAC FINANCIAL GROUP INC.            | EQUITY | 023139108 | 4265  | 57,054    | SH | SOLE    |
| AMBAC FINL GROUP INC                  | EQUITY | 023139108 | 10    | 134       | SH | DEFINED |
| AMBASSADORS GROUP INC                 | EQUITY | 023177108 | 167   | 4,993     | SH | SOLE    |
| AMCOL INTERNATIONAL CORP.             | EQUITY | 02341W103 | 252   | 13,426    | SH | SOLE    |
| AMCORE FINANCIAL, INC.                | EQUITY | 023912108 | 442   | 15,643    | SH | SOLE    |
| AMDOCS LIMITED                        | EQUITY | G02602103 | 4598  | 161,910   | SH | SOLE    |
| AMEDISYS INC                          | EQUITY | 023436108 | 248   | 8,199     | SH | SOLE    |
| AMEDISYS INC COM                      | EQUITY | 023436108 | 4     | 147200    | SH | SOLE    |
| AMERADA HESS CORP                     | EQUITY | 023551104 | 10    | 104       | SH | DEFINED |
| AMERADA HESS CORP                     | EQUITY | 023551104 | 17491 | 181,805   | SH | SOLE    |
| AMERCO, INC.                          | EQUITY | 023586100 | 269   | 5,803     | SH | SOLE    |
| Ameren                                | EQUITY | 023608102 | 3676  | 75,000    | SH | SOLE    |
| AMEREN CORP                           | EQUITY | 023608102 | 12    | 241       | SH | DEFINED |
| AMEREN CORP.                          | EQUITY | 023608102 | 33240 | 678,232   | SH | SOLE    |
| AMERICA FIRST APARTMENT INV           | EQUITY | 02363X104 | 10    | 820       | SH | SOLE    |
| AMERICA MOVIL SA ADR EACH R           | EQUITY | 02364W105 | 8703  | 171,990   | SH | SOLE    |
| AMERICA SERVICE GROUP INC             | EQUITY | 02364L109 | 147   | 6,628     | SH | SOLE    |
| AMERICAN AXLE & MFG HOLDINGS          | EQUITY | 024061103 | 25    | 1,016     | SH | SOLE    |
| AMERICAN CAMPUS COMMUNITIES           | EQUITY | 024835100 | 158   | 7,542     | SH | SOLE    |
| AMERICAN CAP. STRATEGIES, INC.        | EQUITY | 024937104 | 67    | 2,147     | SH | SOLE    |
| AMERICAN EAGLE OUTFITTERS             | EQUITY | 02553E106 | 7068  | 239,204   | SH | SOLE    |
| AMERICAN ECOLOGY CORP COM NEW         | EQUITY | 025533407 | 2     | 211200    | SH | SOLE    |
| AMERICAN ELEC PWR INC                 | EQUITY | 025537101 | 16    | 468       | SH | DEFINED |
| AMERICAN ELECTRIC POWER, INC.         | EQUITY | 025537101 | 12248 | 359,588   | SH | SOLE    |
| AMERICAN EQUITY INVT LIFE HL          | EQUITY | 025676206 | 171   | 13,407    | SH | SOLE    |
| AMERICAN EXPRESS CO                   | EQUITY | 025816109 | 18868 | 367,303   | SH | DEFINED |
| AMERICAN EXPRESS CO.                  | EQUITY | 025816109 | 38250 | 744,601   | SH | SOLE    |
| AMERICAN FINANCIAL GROUP, INC.        | EQUITY | 025932104 | 3235  | 105,040   | SH | SOLE    |
| AMERICAN FINANCIAL REALTY TR          | EQUITY | 02607P305 | 1126  | 76,963    | SH | SOLE    |
| AMERICAN FIRST MORTGAGE INVES         | EQUITY | 55272X102 | 383   | 50,269    | SH | SOLE    |
| AMERICAN GREETINGS CORP. CLASS A      | EQUITY | 026375105 | 4138  | 162,403   | SH | SOLE    |
| AMERICAN HEALTHWAYS INC               | EQUITY | 02649V104 | 596   | 18,036    | SH | SOLE    |
| AMERICAN HOME MORTGAGE INVESTMENT COR | EQUITY | 02660R107 | 5964  | 208,235   | SH | SOLE    |
| AMERICAN INTL GROUP INC               | EQUITY | 026874107 | 173   | 3,120     | SH | DEFINED |
| AMERICAN INTL GRP INC COM             | EQUITY | 026874107 | 64151 | 1,157,759 | SH | SOLE    |
| AMERICAN ITALIAN PASTA CO. CLASS A    | EQUITY | 027070101 | 274   | 10,004    | SH | SOLE    |
| AMERICAN LAND LEASE INC               | EQUITY | 027118108 | 11    | 490       | SH | SOLE    |
| AMERICAN MEDICAL SYSTEMS HOLDI        | EQUITY | 02744M108 | 1379  | 80,278    | SH | SOLE    |
| AMERICAN NATIONAL IN                  | EQUITY | 028591105 | 21    | 202       | SH | SOLE    |
| AMERICAN PHARMACEUTICA                | EQUITY | 02886P109 | 24    | 461       | SH | SOLE    |
| AMERICAN PHYSICIANS CAPITAL IN        | EQUITY | 028884104 | 182   | 5,305     | SH | SOLE    |
| AMERICAN POWER CONVERSION             | EQUITY | 029066107 | 2484  | 94,980    | SH | SOLE    |
| AMERICAN PWR CONVERSION CO            | EQUITY | 029066107 | 6     | 217       | SH | DEFINED |
| AMERICAN SCIENCE &ENGR COM            | EQUITY | 029429107 | 4     | 94800     | SH | SOLE    |
| AMERICAN STANDARD COMPANIES           | EQUITY | 029712106 | 3811  | 82,001    | SH | SOLE    |
| AMERICAN STATES WATER CO.             | EQUITY | 029899101 | 263   | 10,395    | SH | SOLE    |
| AMERICAN STD COS INC DEL              | EQUITY | 029712106 | 10    | 222       | SH | DEFINED |
| AMERICAN SUPERCONDUCTOR CORP          | EQUITY | 030111108 | 152   | 15,209    | SH | SOLE    |
| AMERICAN TOWER CORP                   | EQUITY | 029912201 | 37376 | 3,050,242 | SH | SOLE    |
| AMERICAN VANGUARD CORP                | EQUITY | 030371108 | 140   | 3,119     | SH | SOLE    |
| AMERICAN WEST HOLDINGS CORP. CLASS B  | EQUITY | 023657208 | 119   | 21,900    | SH | SOLE    |
| AMERICAN WOODMARK CORP.               | EQUITY | 030506109 | 242   | 6,676     | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| AMERICANWEST BANCORPORATION    | EQUITY | 03058P109 | 123   | 6,366     | SH | SOLE    |
| AMERICA'S CAR-MART INC         | EQUITY | 03062T105 | 123   | 3,502     | SH | SOLE    |
| AMERICREDIT CORP.              | EQUITY | 03060R101 | 6441  | 274,791   | SH | SOLE    |
| AMERIGROUP CORP                | EQUITY | 03073T102 | 1128  | 30,864    | SH | SOLE    |
| AMERIGROUP CORP COM            | EQUITY | 03073T102 | 2     | 41700     | SH | SOLE    |
| AMERISOURCEBERGEN CO           | EQUITY | 03073E105 | 2911  | 50,814    | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 8     | 141       | SH | DEFINED |
|                                |        |           |       |           |    |         |
| AMERISTAR CASINOS              | EQUITY | 03070Q101 | 389   | 7,111     | SH | SOLE    |
| AMERITRADE HLDG CORP COM       | EQUITY | 03074K100 | 1     | 75400     | SH | SOLE    |
| AMERITRADE HLDG CORP NEW       | EQUITY | 03074K100 | 5117  | 501,200   | SH | DEFINED |
| AMERITRADE HOLDING CORP - CL A | EQUITY | 03074K100 | 58    | 5,726     | SH | SOLE    |
| AMERN EAGLE OUTFIT NEW COM     | EQUITY | 02553E106 | 2     | 61800     | SH | SOLE    |
| AMERON, INC.                   | EQUITY | 030710107 | 184   | 5,123     | SH | SOLE    |
| AMERUS GROUP CO.               | EQUITY | 03072M108 | 4480  | 94,823    | SH | SOLE    |
| AMETEK INC NEW                 | EQUITY | 031100100 | 22383 | 556,100   | SH | DEFINED |
| AMETEK, INC.                   | EQUITY | 031100100 | 5021  | 124,755   | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 19669 | 337,901   | SH | DEFINED |
| AMGEN, INC.                    | EQUITY | 031162100 | 81407 | 1,398,503 | SH | SOLE    |
| AMIS HOLDINGS INC              | EQUITY | 031538101 | 220   | 19,457    | SH | SOLE    |
| AMKOR TECHNOLOGY, INC          | EQUITY | 031652100 | 9     | 2,355     | SH | SOLE    |
| AMLI RESIDENTIAL PROPERTIES    | EQUITY | 001735109 | 481   | 17,549    | SH | SOLE    |
| AMN HEALTHCARE SERVICE         | EQUITY | 001744101 | 114   | 7,152     | SH | SOLE    |
| AMPHENOL CORP. CLASS A         | EQUITY | 032095101 | 5902  | 159,342   | SH | SOLE    |
| AMR CORP.                      | EQUITY | 001765106 | 168   | 15,659    | SH | SOLE    |
| Amsouth Bancorp                | EQUITY | 032165102 | 1817  | 70,000    | SH | SOLE    |
| AMSOUTH BANCORPORATION         | EQUITY | 032165102 | 11    | 434       | SH | DEFINED |
| AMSOUTH BANCORPORATION         | EQUITY | 032165102 | 4212  | 162,326   | SH | SOLE    |
| AMSURG CORP CL A               | EQUITY | 03232P405 | 477   | 18,856    | SH | SOLE    |
| AMYLIN PHARMACEUTICALS, INC.   | EQUITY | 032346108 | 43    | 2,486     | SH | SOLE    |
| ANADARKO PETE CORP             | EQUITY | 032511107 | 22    | 283       | SH | DEFINED |
| ANADARKO PETROLEUM CORP.       | EQUITY | 032511107 | 9506  | 124,913   | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 8205  | 227,042   | SH | DEFINED |
| Analog Devices USD0.167        | EQUITY | 032654105 | 8064  | 223,122   | SH | SOLE    |
| ANALOGIC CORP.                 | EQUITY | 032657207 | 309   | 7,138     | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 149   | 12,255    | SH | SOLE    |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 345   | 12,272    | SH | SOLE    |
| ANCHOR GLASS CONTAINER CORP    | EQUITY | 03304B300 | 14    | 6,132     | SH | SOLE    |
| ANDREW CORP                    | EQUITY | 034425108 | 5431  | 463,803   | SH | DEFINED |
| ANDREW CORP.                   | EQUITY | 034425108 | 12289 | 1,049,444 | SH | SOLE    |
| ANDRX GROUP                    | EQUITY | 034553107 | 40    | 1,755     | SH | SOLE    |
| ANGELICA CORP                  | EQUITY | 034663104 | 156   | 5,573     | SH | SOLE    |
| ANGIOTECH PHARMACEUTICALS      | EQUITY | 034918102 | 1028  | 66,700    | SH | DEFINED |
| ANHEUSER BUSCH COS INC         | EQUITY | 035229103 | 11424 | 241,059   | SH | DEFINED |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 18498 | 390,338   | SH | SOLE    |
| ANIMAS CORP                    | EQUITY | 03525Y105 | 57    | 2,801     | SH | SOLE    |
| ANIMAS CORP DEL                | EQUITY | 03525Y105 | 152   | 7,500     | SH | DEFINED |
| ANIMAS CORP DEL                | EQUITY | 03525Y105 | 841   | 41,600    | SH | DEFINED |
| ANIXTER INTERNATIONALL, INC.   | EQUITY | 035290105 | 668   | 18,488    | SH | SOLE    |
| ANN TAYLOR STORES CORP.        | EQUITY | 036115103 | 3262  | 127,476   | SH | SOLE    |
| ANNALY MTG MGMT INC            | EQUITY | 035710409 | 2371  | 126,386   | SH | SOLE    |
| ANSOFT CORP                    | EQUITY | 036384105 | 112   | 4,148     | SH | SOLE    |
| ANSWERTHINK INC                | EQUITY | 036916104 | 116   | 28,051    | SH | SOLE    |
| ANSYS INC                      | EQUITY | 03662Q105 | 655   | 19,159    | SH | SOLE    |
| ANTEON INTERNATIONAL CORP      | EQUITY | 03674E108 | 654   | 16,807    | SH | SOLE    |
| ANTHRACITE CAPITAL INC.        | EQUITY | 037023108 | 2598  | 233,181   | SH | SOLE    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| ANTIGENICS INC.              | EQUITY | 037032109 | 106   | 15,821  | SH | SOLE    |
| ANWORTH MORTGAGE ASSET       | EQUITY | 037347101 | 266   | 27,837  | SH | SOLE    |
| AON CORP                     | EQUITY | 037389103 | 8     | 370     | SH | DEFINED |
| AON CORP.                    | EQUITY | 037389103 | 12035 | 526,931 | SH | SOLE    |
| APACHE CORP                  | EQUITY | 037411105 | 24    | 391     | SH | DEFINED |
| APACHE CORP.                 | EQUITY | 037411105 | 8731  | 142,601 | SH | SOLE    |
| APARTMENT INVT & MGMT CL A   | EQUITY | 03748R101 |       | 7330    | SH | SOLE    |
| APARTMENT INVT & MGMT CO - A | EQUITY | 03748R101 | 1901  | 51,092  | SH | SOLE    |
| APARTMENT INVT + MGMT CO     | EQUITY | 03748R101 | 4     | 118     | SH | DEFINED |
| APOGEE ENTERPRISES, INC.     | EQUITY | 037598109 | 244   | 17,117  | SH | SOLE    |
| APOLLO GROUP INC             | EQUITY | 037604105 | 14    | 195     | SH | DEFINED |

|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| APOLLO GROUP, INC. CLASS A     | EQUITY | 037604105 | 6202  | 83,745    | SH | SOLE    |
| APOLLO INVESTMENT CORP         | EQUITY | 03761U106 | 649   | 38,663    | SH | SOLE    |
| APPLE COMPUTER                 | EQUITY | 037833100 | 41    | 974       | SH | DEFINED |
| APPLE COMPUTER INC COM         | EQUITY | 037833100 | 1     | 16200     | SH | SOLE    |
| APPLE COMPUTER, INC.           | EQUITY | 037833100 | 22567 | 541,558   | SH | SOLE    |
| APPLEBEES INTERNATIONAL, INC.  | EQUITY | 037899101 | 4038  | 146,504   | SH | SOLE    |
| APPLEBEES INTL INC             | EQUITY | 037899101 | 10094 | 366,250   | SH | DEFINED |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 1776  | 89,976    | SH | SOLE    |
| APPLERA CORP APPLIED BIOSY     | EQUITY | 038020103 | 5     | 243       | SH | DEFINED |
| APPLICA INC.                   | EQUITY | 03815A106 | 62    | 12,215    | SH | SOLE    |
| APPLIED FILMS CORP             | EQUITY | 038197109 | 213   | 9,198     | SH | SOLE    |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 435   | 16,006    | SH | SOLE    |
| APPLIED MATERIALS, INC.        | EQUITY | 038222105 | 17023 | 1,047,563 | SH | SOLE    |
| APPLIED MICRO CIRCUITS COR     | EQUITY | 03822W109 | 1     | 370       | SH | DEFINED |
| APPLIED MICRO CIRCUITS CORP.   | EQUITY | 03822W109 | 462   | 140,720   | SH | SOLE    |
| APPLIED SIGNAL TECHNOLOGY      | EQUITY | 038237103 | 140   | 6,128     | SH | SOLE    |
| APRIA HEALTHCARE GROUP, INC.   | EQUITY | 037933108 | 3770  | 117,459   | SH | SOLE    |
| APTARGROUP, INC.               | EQUITY | 038336103 | 1185  | 22,790    | SH | SOLE    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 4106  | 168,552   | SH | SOLE    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 326   | 29,597    | SH | SOLE    |
| AQUILA INC                     | EQUITY | 03840P102 | 2214  | 577,993   | SH | SOLE    |
| ARACRUZ CELULOSE SA-SPON ADR   | EQUITY | 038496204 | 866   | 24,200    | SH | SOLE    |
| ARAID PHARAMACEUTICLAS, INC.   | EQUITY | 04033A100 | 183   | 32,613    | SH | SOLE    |
| ARAMARK CORP                   | EQUITY | 038521100 | 65    | 2,466     | SH | SOLE    |
| ARBITRON, INC.                 | EQUITY | 03875Q108 | 827   | 19,283    | SH | SOLE    |
| ARBOR REALTY TRUST INC         | EQUITY | 038923108 | 114   | 4,622     | SH | SOLE    |
| ARCH CHEMICALS, INC.           | EQUITY | 03937R102 | 413   | 14,517    | SH | SOLE    |
| ARCH COAL INC COM              | EQUITY | 039380100 | 5     | 118214    | SH | SOLE    |
| ARCH COAL, INC.                | EQUITY | 039380100 | 4875  | 113,336   | SH | SOLE    |
| ARCHER DANIELS MIDLAND CO      | EQUITY | 039483102 | 18    | 744       | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO.     | EQUITY | 039483102 | 8070  | 328,315   | SH | SOLE    |
| ARCHIPELAGO HOLDINGS INC       | EQUITY | 03957A104 | 118   | 6,641     | SH | SOLE    |
| ARCHSTONE COMMUNITIES TRUST    | EQUITY | 039583109 | 3635  | 106,563   | SH | SOLE    |
| ARCHSTONE SMITH TR             | EQUITY | 039583109 | 8     | 242       | SH | DEFINED |
| ARCHSTONE SMITH TR COM         | EQUITY | 039583109 | 1     | 15270     | SH | SOLE    |
| ARCTIC CAT, INC.               | EQUITY | 039670104 | 232   | 8,589     | SH | SOLE    |
| ARDEN GROUP INC                | EQUITY | 039762109 | 62    | 870       | SH | SOLE    |
| ARDEN REALTY INC.              | EQUITY | 039793104 | 228   | 6,739     | SH | SOLE    |
| ARES CAPITAL CORP              | EQUITY | 04010L103 | 113   | 6,892     | SH | SOLE    |
| ARGON ST INC COM               | EQUITY | 040149106 | 1     | 27300     | SH | SOLE    |
| ARGONAUT GROUP, INC.           | EQUITY | 040157109 | 310   | 14,590    | SH | SOLE    |
| ARGOSY GAMING CO.              | EQUITY | 040228108 | 3538  | 77,042    | SH | SOLE    |
| ARIBA INC                      | EQUITY | 04033V203 | 290   | 37,409    | SH | SOLE    |
| ARKANSAS BEST CORP.            | EQUITY | 040790107 | 519   | 13,735    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ARMOR HOLDINGS, INC.           | EQUITY | 042260109 | 660   | 17,807    | SH | SOLE    |
| ARRAY BIOPHARMA INC            | EQUITY | 04269X105 | 106   | 15,173    | SH | SOLE    |
| ARRIS GROUP INC                | EQUITY | 04269Q100 | 375   | 54,229    | SH | SOLE    |
| ARROW ELECTRONICS INC          | EQUITY | 042735100 | 5309  | 209,419   | SH | SOLE    |
| ARROW FINANCIAL CORP           | EQUITY | 042744102 | 147   | 5,407     | SH | SOLE    |
| ARROW INTERNATIONAL, INC.      | EQUITY | 042764100 | 410   | 11,942    | SH | SOLE    |
| ARTESYN TECHNOLOGIES, INC.     | EQUITY | 043127109 | 187   | 21,439    | SH | SOLE    |
| ARTHROCARE CORP COM            | EQUITY | 043136100 | 6     | 222900    | SH | SOLE    |
| ARTHROCARE CORP.               | EQUITY | 043136100 | 378   | 13,257    | SH | SOLE    |
| ARVINMERITOR, INC              | EQUITY | 043353101 | 2600  | 168,069   | SH | SOLE    |
| ASBURY AUTOMOTIVE GROUP        | EQUITY | 043436104 | 108   | 6,985     | SH | SOLE    |
| ASCENTIAL SOFTWARE CORP        | EQUITY | 04362P207 | 2623  | 141,567   | SH | SOLE    |
| ASHFORD HOSPITALITY TRUST      | EQUITY | 044103109 | 152   | 14,901    | SH | SOLE    |
| ASHLAND INC                    | EQUITY | 044204105 | 5     | 81        | SH | DEFINED |
| ASHLAND OIL, INC.              | EQUITY | 044204105 | 4545  | 67,363    | SH | SOLE    |
| ASIAINFO HOLDINGS INC.         | EQUITY | 04518A104 | 110   | 22,011    | SH | SOLE    |
| ASK JEEVES INC                 | EQUITY | 045174109 | 39    | 1,389     | SH | SOLE    |
| ASPECT COMMUNICATIONS INC.     | EQUITY | 04523Q102 | 264   | 25,350    | SH | SOLE    |
| ASPECT MED SYS INC COM         | EQUITY | 045235108 | 8     | 364600    | SH | SOLE    |
| ASPECT MEDICAL SYSTEMS, INC.   | EQUITY | 045235108 | 165   | 7,656     | SH | SOLE    |
| ASPEN TECHNOLOGY, INC.         | EQUITY | 045327103 | 146   | 25,741    | SH | SOLE    |
| ASSET ACCEPTANCE CAPITAL       | EQUITY | 04543P100 | 94    | 4,902     | SH | SOLE    |
| ASSOCIATED BANC-CORP.          | EQUITY | 045487105 | 7309  | 234,024   | SH | SOLE    |
| ASSOCIATED ESTATES REALTY      | EQUITY | 045604105 | 14    | 1,370     | SH | SOLE    |
| ASSURANT INC                   | EQUITY | 04621X108 | 68    | 2,024     | SH | SOLE    |
| ASTA FUNDING INC               | EQUITY | 046220109 | 123   | 5,791     | SH | SOLE    |
| ASTEC INDS INC COM             | EQUITY | 046224101 | 189   | 8,572     | SH | SOLE    |
| ASTORIA FINANCIAL CORP.        | EQUITY | 046265104 | 4709  | 186,118   | SH | SOLE    |
| ASYST TECHNOLOGIES, INC.       | EQUITY | 04648X107 | 140   | 29,284    | SH | SOLE    |
| AT & T CORP                    | EQUITY | 001957505 | 26924 | 1,435,930 | SH | SOLE    |
| AT RD INC                      | EQUITY | 04648K105 | 87    | 21,296    | SH | SOLE    |
| AT+T CORP                      | EQUITY | 001957505 | 18    | 950       | SH | DEFINED |
| ATARI INC                      | EQUITY | 04651M105 | 18    | 5,747     | SH | SOLE    |
| ATHEROGENICS INC               | EQUITY | 047439104 | 302   | 23,077    | SH | SOLE    |
| ATHEROS COMMUNICATIONS         | EQUITY | 04743P108 | 59    | 5,791     | SH | SOLE    |
| ATLANTIC COAST FEDERAL/WAYCR   | EQUITY | 048425102 | 45    | 3,588     | SH | SOLE    |
| ATLAS AMERICA INC              | EQUITY | 049167109 | 52    | 1,440     | SH | SOLE    |
| ATMEL CORP.                    | EQUITY | 049513104 | 2390  | 810,170   | SH | SOLE    |
| ATMI, INC.                     | EQUITY | 00207R101 | 487   | 19,461    | SH | SOLE    |
| ATMOS ENERGY CORP.             | EQUITY | 049560105 | 1288  | 47,707    | SH | SOLE    |
| ATWOOD OCEANICS INC COM        | EQUITY | 050095108 | 9     | 139200    | SH | SOLE    |
| ATWOOD OCEANICS, INC.          | EQUITY | 050095108 | 487   | 7,316     | SH | SOLE    |
| AUDIOVOX COPR.                 | EQUITY | 050757103 | 137   | 10,726    | SH | SOLE    |
| AUGUST TECHNOLOGY CORP.        | EQUITY | 05106U105 | 130   | 11,077    | SH | SOLE    |
| AUTHENTIDATE HOLDING CORP      | EQUITY | 052666104 | 72    | 18,036    | SH | SOLE    |
| AUTOBYTEL.COM INC              | EQUITY | 05275N106 | 131   | 25,894    | SH | SOLE    |
| AUTODESK INCORPORATED          | EQUITY | 052769106 | 8     | 270       | SH | DEFINED |
| AUTODESK, INC.                 | EQUITY | 052769106 | 3583  | 120,405   | SH | SOLE    |
| AUTOLIV, INC.                  | EQUITY | 052800109 | 114   | 2,401     | SH | SOLE    |
| AUTOMATIC DATA PROCESSING      | EQUITY | 053015103 | 31    | 692       | SH | DEFINED |
| AUTOMATIC DATA PROCESSING INC. | EQUITY | 053015103 | 23266 | 517,604   | SH | SOLE    |
| AUTONATION INC                 | EQUITY | 05329W102 | 1932  | 102,007   | SH | SOLE    |
| AUTONATION INC DEL             | EQUITY | 05329W102 | 5     | 271       | SH | DEFINED |
| AUTOZONE INC                   | EQUITY | 053332102 | 8     | 91        | SH | DEFINED |
| AUTOZONE, INC.                 | EQUITY | 053332102 | 4161  | 48,551    | SH | SOLE    |

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|                                   |        |           |        |           |    |         |
|-----------------------------------|--------|-----------|--------|-----------|----|---------|
| AVALONBAY COMM                    | EQUITY | 053484101 |        | 5590      | SH | SOLE    |
| AVALONBAY COMMUNITIE              | EQUITY | 053484101 | 495    | 7,403     | SH | SOLE    |
| AVANEX CORP                       | EQUITY | 05348W109 | 65     | 49,679    | SH | SOLE    |
| AVANT IMMUNOTHERAPEUTICS INC      | EQUITY | 053491106 | 76     | 46,333    | SH | SOLE    |
| AVATAR HOLDINGS, INC.             | EQUITY | 053494100 | 135    | 2,871     | SH | SOLE    |
| AVAYA INC                         | EQUITY | 053499109 | 7      | 570       | SH | DEFINED |
| AVAYA INC.                        | EQUITY | 053499109 | 6520   | 558,199   | SH | SOLE    |
| AVERY DENNISON CORP               | EQUITY | 053611109 | 12467  | 201,301   | SH | DEFINED |
| AVERY DENNISON CORP.              | EQUITY | 053611109 | 3924   | 63,362    | SH | SOLE    |
| AVIALL, INC.                      | EQUITY | 05366B102 | 412    | 14,725    | SH | SOLE    |
| AVISTA CORP                       | EQUITY | 05379B107 | 528    | 30,175    | SH | SOLE    |
| AVNET, INC.                       | EQUITY | 053807103 | 4016   | 218,051   | SH | SOLE    |
| AVOCENT CORPORATION               | EQUITY | 053893103 | 2309   | 89,986    | SH | SOLE    |
| AVON PRODS INC                    | EQUITY | 054303102 | 13526  | 314,987   | SH | DEFINED |
| Avon Products Inc USD0.25         | EQUITY | 054303102 | 40269  | 937,798   | SH | SOLE    |
| AVX CORP                          | EQUITY | 002444107 | 16     | 1,278     | SH | SOLE    |
| AXCELIS TECHNOLOGIES INC          | EQUITY | 054540109 | 453    | 61,997    | SH | SOLE    |
| AXONYX INC                        | EQUITY | 05461R101 | 39     | 31,950    | SH | SOLE    |
| AZTAR CORP                        | EQUITY | 054802103 | 1097   | 38,400    | SH | DEFINED |
| AZTAR CORP.                       | EQUITY | 054802103 | 1866   | 65,339    | SH | SOLE    |
| BAKER HUGHES INC                  | EQUITY | 057224107 | 18     | 411       | SH | DEFINED |
| BAKER HUGHES, INC.                | EQUITY | 057224107 | 14001  | 314,689   | SH | SOLE    |
| BALDOR ELECTRIC CO.               | EQUITY | 057741100 | 530    | 20,539    | SH | SOLE    |
| BALDWIN & LYONS, INC., CLASS B    | EQUITY | 057755209 | 128    | 4,932     | SH | SOLE    |
| BALL CORP                         | EQUITY | 058498106 | 6      | 138       | SH | DEFINED |
| BALL CORP.                        | EQUITY | 058498106 | 2078   | 50,085    | SH | SOLE    |
| BANCFIRST CORP.                   | EQUITY | 05945F103 | 138    | 2,003     | SH | SOLE    |
| BANCORP INC/THE                   | EQUITY | 05969A105 | 69     | 4,923     | SH | SOLE    |
| BANCORPSOUTH, INC.                | EQUITY | 059692103 | 994    | 48,149    | SH | SOLE    |
| BANCTRUST FINANCIAL GROUP IN      | EQUITY | 05978R107 | 106    | 5,246     | SH | SOLE    |
| BANDAG, INC.                      | EQUITY | 059815100 | 1635   | 34,794    | SH | SOLE    |
| BANK AMER CORP                    | EQUITY | 060505104 | 35293  | 800,304   | SH | DEFINED |
| Bank America Corp                 | EQUITY | 060505104 | 2205   | 50,000    | SH | SOLE    |
| BANK ATLANTIC BANCORP CLASS A     | EQUITY | 065908501 | 462    | 26,529    | SH | SOLE    |
| BANK MUTUAL CORP                  | EQUITY | 063750103 | 579    | 48,943    | SH | SOLE    |
| BANK NEW YORK INC                 | EQUITY | 064057102 | 27     | 932       | SH | DEFINED |
| BANK OF AMERICA CORP              | EQUITY | 060505104 | 129718 | 2,941,443 | SH | SOLE    |
| BANK OF GRANITE CORP.             | EQUITY | 062401104 | 156    | 8,448     | SH | SOLE    |
| BANK OF HAWAII CORP               | EQUITY | 062540109 | 4374   | 96,650    | SH | SOLE    |
| BANK OF MONTREAL                  | EQUITY | 063671101 | 5759   | 124,000   | SH | DEFINED |
| BANK OF NEW YORK CO., INC.        | EQUITY | 064057102 | 39983  | 1,376,352 | SH | SOLE    |
| BANK OF NOVA SCOTIA               | EQUITY | 064149107 | 8720   | 266,700   | SH | DEFINED |
| BANK OF THE OZARKS INC            | EQUITY | 063904106 | 211    | 6,639     | SH | SOLE    |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 445    | 16,581    | SH | SOLE    |
| BANNER CORPORATION                | EQUITY | 06652V109 | 170    | 6,307     | SH | SOLE    |
| BANTA CORP.                       | EQUITY | 066821109 | 2565   | 59,923    | SH | SOLE    |
| BARD C R INC                      | EQUITY | 067383109 | 9      | 129       | SH | DEFINED |
| BARNES & NOBLE, INC.              | EQUITY | 067774109 | 3951   | 114,550   | SH | SOLE    |
| BARNES GROUP, INC.                | EQUITY | 067806109 | 253    | 9,308     | SH | SOLE    |
| BARR PHARMACEUTICALS INC          | EQUITY | 068306109 | 8147   | 166,840   | SH | SOLE    |
| BARRIER THERAPEUTICS INC          | EQUITY | 06850R108 | 63     | 4,098     | SH | SOLE    |
| BASSETT FURNITURE INDUSTRIES      | EQUITY | 070203104 | 127    | 6,426     | SH | SOLE    |
| BAUSCH & LOMB, INC.               | EQUITY | 071707103 | 1795   | 24,494    | SH | SOLE    |
| BAUSCH + LOMB INC                 | EQUITY | 071707103 | 5      | 71        | SH | DEFINED |
| BAXTER INTERNATIONAL, INC.        | EQUITY | 071813109 | 9041   | 266,067   | SH | SOLE    |

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|                               |        |           |       |         |    |         |
|-------------------------------|--------|-----------|-------|---------|----|---------|
| BAXTER INTL INC               | EQUITY | 071813109 | 25    | 737     | SH | DEFINED |
| BB+T CORP                     | EQUITY | 054937107 | 26    | 658     | SH | DEFINED |
| BBT CORP.                     | EQUITY | 054937107 | 9257  | 236,868 | SH | SOLE    |
| BCE INC COM                   | EQUITY | 05534B109 | 4167  | 166,605 | SH | DEFINED |
| BE AEROSPACE, INC.            | EQUITY | 073302101 | 420   | 35,008  | SH | SOLE    |
| BEA SYSTEMS, INC.             | EQUITY | 073325102 | 272   | 34,173  | SH | SOLE    |
| BEACON ROOFING SUPPLY INC     | EQUITY | 073685109 | 186   | 8,517   | SH | SOLE    |
| BEAR STEARNS COS              | EQUITY | 073902108 | 5181  | 51,859  | SH | SOLE    |
| BEAR STEARNS COS INC          | EQUITY | 073902108 | 14    | 143     | SH | DEFINED |
| BEARINGPOINT INC              | EQUITY | 074002106 | 35    | 3,999   | SH | SOLE    |
| BEASLEY BROADCAST GROUP, INC. | EQUITY | 074014101 | 60    | 3,360   | SH | SOLE    |
| BEAZER HOMES USA, INC.        | EQUITY | 07556Q105 | 1276  | 25,584  | SH | SOLE    |
| BEBE STORES, INC.             | EQUITY | 075571109 | 191   | 5,617   | SH | SOLE    |
| BECKMAN COULTER, INC.         | EQUITY | 075811109 | 7429  | 111,794 | SH | SOLE    |
| BECTON DICKINSON + CO         | EQUITY | 075887109 | 15411 | 263,798 | SH | DEFINED |
| BECTON, DICKINSON AND CO.     | EQUITY | 075887109 | 6558  | 112,248 | SH | SOLE    |
| BED BATH & BEYOND, INC.       | EQUITY | 075896100 | 17161 | 469,648 | SH | SOLE    |
| BED BATH + BEYOND INC         | EQUITY | 075896100 | 11388 | 311,662 | SH | DEFINED |
| BEDFORD PRPTY INVESTORS, INC. | EQUITY | 076446301 | 222   | 10,173  | SH | SOLE    |
| BEI TECHNOLOGIES INC          | EQUITY | 05538P104 | 166   | 6,916   | SH | SOLE    |
| BEL FUSE INC. CLASS B         | EQUITY | 077347300 | 213   | 7,034   | SH | SOLE    |
| BELDEN CDT INC                | EQUITY | 077454106 | 649   | 29,210  | SH | SOLE    |
| Bellsouth Corp                | EQUITY | 079860102 | 394   | 15,000  | SH | SOLE    |
|                               |        |           |       |         |    |         |
| BELLSOUTH CORP                | EQUITY | 079860102 | 4330  | 164,693 | SH | DEFINED |
| BELLSOUTH CORP.               | EQUITY | 079860102 | 20835 | 792,523 | SH | SOLE    |
| BELO CORP.                    | EQUITY | 080555105 | 4682  | 193,937 | SH | SOLE    |
| BEMIS CO INC                  | EQUITY | 081437105 | 12974 | 416,903 | SH | DEFINED |
| BEMIS CO., INC.               | EQUITY | 081437105 | 1523  | 48,950  | SH | SOLE    |
| BENCHMARK ELECTRONICS, INC.   | EQUITY | 08160H101 | 815   | 25,595  | SH | SOLE    |
| BENCHMARK ELECTRS INC COM     | EQUITY | 08160H101 | 5     | 151900  | SH | SOLE    |
| BENTLEY PHARMACEUTICAL        | EQUITY | 082657107 | 70    | 9,571   | SH | SOLE    |
| BERKSHIRE HILLS BANCOR        | EQUITY | 084680107 | 112   | 3,322   | SH | SOLE    |
| BERRY PETROLEUM CO. CLASS A   | EQUITY | 085789105 | 579   | 11,247  | SH | SOLE    |
| BEST BUY CO INC               | EQUITY | 086516101 | 19    | 354     | SH | DEFINED |
| BEST BUY CO., INC.            | EQUITY | 086516101 | 29049 | 537,851 | SH | SOLE    |
| BEVERLY ENTERPRISES, INC.     | EQUITY | 087851309 | 828   | 66,878  | SH | SOLE    |
| BEVERY HILLS BANCORP INC      | EQUITY | 087866109 | 88    | 8,247   | SH | SOLE    |
| BFC FINANCIAL CORPORATION-A   | EQUITY | 055384200 | 51    | 5,384   | SH | SOLE    |
| BIG 5 SPORTING GOODS CORP     | EQUITY | 08915P101 | 313   | 12,665  | SH | SOLE    |
| BIG LOTS INC                  | EQUITY | 089302103 | 2     | 138     | SH | DEFINED |
| BIG LOTS INC.                 | EQUITY | 089302103 | 1076  | 89,504  | SH | SOLE    |
| BILL BARRETT CORP.            | EQUITY | 06846N104 | 2     | 74400   | SH | SOLE    |
| BIMINI MORTGAGE MANAGEMENT-A  | EQUITY | 09031E400 | 137   | 9,886   | SH | SOLE    |
| BIOCRYST PHARMACEUTICALS INC  | EQUITY | 09058V103 | 48    | 10,317  | SH | SOLE    |
| BIOENVISION INC               | EQUITY | 09059N100 | 78    | 13,501  | SH | SOLE    |
| BIOGEN IDEC INC               | EQUITY | 09062X103 | 14    | 399     | SH | DEFINED |
| BIOGEN IDEC INC               | EQUITY | 09062X103 | 5817  | 168,549 | SH | SOLE    |
| BIOLASE TECHNOLOGY INC        | EQUITY | 090911108 | 106   | 12,434  | SH | SOLE    |
| BIOMARIN PHARMACEUTICAL IN    | EQUITY | 09061G101 | 1393  | 270,500 | SH | DEFINED |
| BIOMARIN PHARMACEUTICAL INC.  | EQUITY | 09061G101 | 207   | 40,143  | SH | SOLE    |
| BIOMED REALTY TRUST INC       | EQUITY | 09063H107 | 403   | 19,569  | SH | SOLE    |
| BIOMET INC                    | EQUITY | 090613100 | 11    | 298     | SH | DEFINED |
| Biomet Inc                    | EQUITY | 090613100 | 726   | 20,000  | SH | SOLE    |
| BIOMET, INC.                  | EQUITY | 090613100 | 5001  | 137,761 | SH | SOLE    |
| BIO-RAD LABORATORIES, INC.,   |        |           |       |         |    |         |

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|                            |        |           |      |         |    |         |
|----------------------------|--------|-----------|------|---------|----|---------|
| CLASS A                    | EQUITY | 090572207 | 528  | 10,843  | SH | SOLE    |
| BIO-REFERENCE LABS INC     | EQUITY | 09057G602 | 72   | 5,199   | SH | SOLE    |
| BIOSITE INC.               | EQUITY | 090945106 | 420  | 8,081   | SH | SOLE    |
| BIOVERIS CORP              | EQUITY | 090676107 | 68   | 12,799  | SH | SOLE    |
| BISYS GROUP, INC.          | EQUITY | 055472104 | 4551 | 290,245 | SH | SOLE    |
| BJ SERVICES CO.            | EQUITY | 055482103 | 3825 | 73,720  | SH | SOLE    |
| BJ SVCS CO                 | EQUITY | 055482103 | 11   | 204     | SH | DEFINED |
| BJ'S RESTAURANTS INC       | EQUITY | 09180C106 | 130  | 6,700   | SH | SOLE    |
| BJ'S WHOLESALE CLUB INC.   | EQUITY | 05548J106 | 3900 | 125,570 | SH | SOLE    |
| BKF CAPITAL GROUP INC      | EQUITY | 05548G102 | 153  | 3,814   | SH | SOLE    |
| BLACK & DECKER CORP.       | EQUITY | 091797100 | 7731 | 97,871  | SH | SOLE    |
| BLACK + DECKER CORPORATION | EQUITY | 091797100 | 8    | 102     | SH | DEFINED |
| BLACK BOX CORP.            | EQUITY | 091826107 | 377  | 10,069  | SH | SOLE    |
| BLACK HILLS CORP.          | EQUITY | 092113109 | 2583 | 78,111  | SH | SOLE    |
| BLACKBAUD INC              | EQUITY | 09227Q100 | 64   | 5,045   | SH | SOLE    |
| BLACKBOARD INC             | EQUITY | 091935502 | 70   | 4,040   | SH | SOLE    |
| BLACKROCK INC              | EQUITY | 09247X101 | 34   | 453     | SH | SOLE    |
| BLAIR CORP                 | EQUITY | 092828102 | 167  | 5,074   | SH | SOLE    |
| BLOCK FINANCIAL CORP       | EQUITY | 093671105 | 3797 | 75,077  | SH | SOLE    |
| BLOCK H + R INC            | EQUITY | 093671105 | 10   | 207     | SH | DEFINED |
| BLOCKBUSTER INC -CLA       | EQUITY | 093679108 | 40   | 4,520   | SH | SOLE    |
| BLOUNT INTERNATIONAL INC   | EQUITY | 095180105 | 63   | 3,689   | SH | SOLE    |
| BLUE COAT SYSTEMS INC      | EQUITY | 09534T508 | 139  | 5,905   | SH | SOLE    |
| BLUE NILE INC              | EQUITY | 09578R103 | 65   | 2,339   | SH | SOLE    |
| BLUE NILE INC              | EQUITY | 09578R103 | 1114 | 40,300  | SH | DEFINED |
| BLUEGREEN CORP             | EQUITY | 096231105 | 130  | 10,139  | SH | SOLE    |
| BLYTH INC.                 | EQUITY | 09643P108 | 2570 | 80,707  | SH | SOLE    |
| BMC SOFTWARE INC           | EQUITY | 055921100 | 2404 | 160,262 | SH | DEFINED |

|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| BMC SOFTWARE, INC.             | EQUITY | 055921100 | 1518  | 101,231 | SH | SOLE    |
| BOB EVANS FARMS, INC.          | EQUITY | 096761101 | 1992  | 84,957  | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 58    | 993     | SH | DEFINED |
| Boeing Co                      | EQUITY | 097023105 | 2338  | 40,000  | SH | SOLE    |
| BOEING CO.                     | EQUITY | 097023105 | 24109 | 412,403 | SH | SOLE    |
| BOK FINANCIAL CORP.            | EQUITY | 05561Q201 | 18    | 449     | SH | SOLE    |
| BOMBAY CO INC                  | EQUITY | 097924104 | 117   | 22,158  | SH | SOLE    |
| BONE CARE INTERNATIONAL, INC.  | EQUITY | 098072101 | 254   | 9,784   | SH | SOLE    |
| BONE CARE INTL INC COM         | EQUITY | 098072101 | 8     | 327600  | SH | SOLE    |
| BON-TON STORES INC/THE         | EQUITY | 09776J101 | 58    | 3,223   | SH | SOLE    |
| BORDERS GROUP, INC.            | EQUITY | 099709107 | 3614  | 135,765 | SH | SOLE    |
| BORG WARNER INC                | EQUITY | 099724106 | 4941  | 101,498 | SH | SOLE    |
| BORLAND SOFTWARE CORP.         | EQUITY | 099849101 | 409   | 50,355  | SH | SOLE    |
| BOSTON BEER, INC. CLASS A      | EQUITY | 100557107 | 115   | 5,257   | SH | SOLE    |
| BOSTON COMMUNICATIONS GROUP    | EQUITY | 100582105 | 81    | 11,427  | SH | SOLE    |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 404   | 17,027  | SH | SOLE    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 7225  | 119,950 | SH | SOLE    |
| BOSTON PROPERTIES INC COM      | EQUITY | 101121101 |       | 8020    | SH | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 27    | 906     | SH | DEFINED |
| BOSTON SCIENTIFIC CORP.        | EQUITY | 101137107 | 9957  | 339,950 | SH | SOLE    |
| BOWATER, INC.                  | EQUITY | 102183100 | 3790  | 100,608 | SH | SOLE    |
| BOWNE & CO., INC.              | EQUITY | 103043105 | 328   | 21,813  | SH | SOLE    |
| BOYD GAMING CORP               | EQUITY | 103304101 | 2581  | 49,500  | SH | DEFINED |
| BOYD GAMING CORP.              | EQUITY | 103304101 | 10544 | 202,181 | SH | SOLE    |
| BOYKIN LODGING CO.             | EQUITY | 103430104 | 13    | 1,360   | SH | SOLE    |
| BRADLEY PHARMACEUTICAL         | EQUITY | 104576103 | 81    | 8,437   | SH | SOLE    |
| BRADY CORP.                    | EQUITY | 104674106 | 734   | 22,684  | SH | SOLE    |



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|                                       |        |           |       |           |    |         |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| CABOT OIL & GAS CORP., CLASS A        | EQUITY | 127097103 | 1129  | 20,474    | SH | SOLE    |
| CACHE INC                             | EQUITY | 127150308 | 81    | 5,958     | SH | SOLE    |
| CACI INTERNATIONAL                    | EQUITY | 127190304 | 1002  | 18,144    | SH | SOLE    |
| CACI INTL INC CL A                    | EQUITY | 127190304 | 3     | 50500     | SH | SOLE    |
| CADENCE DESIGN SYSTEMS, INC.          | EQUITY | 127387108 | 7305  | 488,657   | SH | SOLE    |
| CAESARS ENTERTAINMENT INC             | EQUITY | 127687101 | 11225 | 567,187   | SH | SOLE    |
| CAKTRONICS INC                        | EQUITY | 234264109 | 195   | 8,985     | SH | SOLE    |
| CAL DIVE INTERNATIONAL, INC.          | EQUITY | 127914109 | 1078  | 23,787    | SH | SOLE    |
| CALAMOS ASSET MANAGEMENT              | EQUITY | 12811R104 | 11    | 395900    | SH | SOLE    |
| CALAMOS ASSET MANAGEMENT-A            | EQUITY | 12811R104 | 339   | 12,579    | SH | SOLE    |
| CALGON CARBON CORP.                   | EQUITY | 129603106 | 180   | 21,132    | SH | SOLE    |
| CALIFORNIA MICRO DEVICES CP           | EQUITY | 130439102 | 66    | 13,149    | SH | SOLE    |
| CALIFORNIA PIZZA KITCHEN INC          | EQUITY | 13054D109 | 280   | 11,925    | SH | SOLE    |
| CALIFORNIA WATER SERVICE GROUP        | EQUITY | 130788102 | 354   | 10,622    | SH | SOLE    |
| CALLAWAY GOLF CO.                     | EQUITY | 131193104 | 2157  | 168,533   | SH | SOLE    |
| CALLON PETROLEUM CO.                  | EQUITY | 13123X102 | 122   | 7,822     | SH | SOLE    |
| CALLWAVE INC                          | EQUITY | 13126N101 | 15    | 2,487     | SH | SOLE    |
| CAL-MAINE FOODS INC                   | EQUITY | 128030202 | 73    | 9,345     | SH | SOLE    |
| CALPINE CORP                          | EQUITY | 131347106 | 2     | 637       | SH | DEFINED |
| CALPINE CORP.                         | EQUITY | 131347106 | 5104  | 1,822,814 | SH | SOLE    |
| CAMBREX CORP.                         | EQUITY | 132011107 | 347   | 16,282    | SH | SOLE    |
| CAMDEN NATL CORP                      | EQUITY | 133034108 | 171   | 4,826     | SH | SOLE    |
| CAMDEN POPERTY TRUST                  | EQUITY | 133131102 | 251   | 5,328     | SH | SOLE    |
| CAMPBELL SOUP CO                      | EQUITY | 134429109 | 11    | 394       | SH | DEFINED |
| CAMPBELL SOUP CO.                     | EQUITY | 134429109 | 4399  | 151,574   | SH | SOLE    |
| CANADIAN IMPERIAL BANK OF<br>COMMERCE | EQUITY | 136069101 | 4549  | 75,000    | SH | DEFINED |
| CANCERVAX CORP                        | EQUITY | 13738Y107 | 68    | 10,302    | SH | SOLE    |
| CANDELA CORP                          | EQUITY | 136907102 | 107   | 11,989    | SH | SOLE    |
| CAPITAL AUTOMOTIVE REIT               | EQUITY | 139733109 | 796   | 24,031    | SH | SOLE    |
| CAPITAL CITY BANK GROUP, INC.         | EQUITY | 139674105 | 238   | 5,873     | SH | SOLE    |
| CAPITAL CORP OF THE WEST              | EQUITY | 140065103 | 146   | 3,142     | SH | SOLE    |
| CAPITAL CROSSING BANK                 | EQUITY | 140071101 | 87    | 2,639     | SH | SOLE    |
| CAPITAL LEASE FUNDING INC             | EQUITY | 140288101 | 156   | 14,116    | SH | SOLE    |
| CAPITAL ONE FINANCIAL CORP.           | EQUITY | 14040H105 | 14091 | 188,458   | SH | SOLE    |
| CAPITAL ONE FINL CORP                 | EQUITY | 14040H105 | 27971 | 374,090   | SH | DEFINED |
| CAPITAL SOUTHWEST CORP                | EQUITY | 140501107 | 133   | 1,687     | SH | SOLE    |
| CAPITAL TRUST-CL A                    | EQUITY | 14052H506 | 241   | 7,251     | SH | SOLE    |
| CAPITALSOURCE INC                     | EQUITY | 14055X102 | 36    | 1,568     | SH | SOLE    |
| CAPITALSOURCE INC                     | EQUITY | 14055X102 | 2284  | 99,300    | SH | DEFINED |
| CAPITOL BANCORP LTD                   | EQUITY | 14056D105 | 192   | 6,342     | SH | SOLE    |
| CAPITOL FEDERAL FINANCIAL             | EQUITY | 14057C106 | 18    | 529       | SH | SOLE    |
| CAPSTEAD MORTGAGE CORP.               | EQUITY | 14067E506 | 94    | 10,996    | SH | SOLE    |
| CAPSTONE TURBINE COR                  | EQUITY | 14067D102 | 80    | 51,916    | SH | SOLE    |
| CAPTARIS INC                          | EQUITY | 14071N104 | 75    | 18,613    | SH | SOLE    |
| CARACO PHARM LABS INC                 | EQUITY | 14075T107 | 46    | 5,658     | SH | SOLE    |
| CARAUSTAR INDUSTRIES, INC.            | EQUITY | 140909102 | 229   | 17,742    | SH | SOLE    |
| CARBO CERAMICS INC                    | EQUITY | 140781105 | 556   | 7,919     | SH | SOLE    |
| CARDIAC SCIENCE INC.                  | EQUITY | 141410209 | 53    | 45,724    | SH | SOLE    |
| CARDINAL HEALTH INC                   | EQUITY | 14149Y108 | 10062 | 180,316   | SH | DEFINED |
| CARDINAL HEALTH INC                   | EQUITY | 14149Y108 | 10441 | 187,106   | SH | SOLE    |
| CARDIODYNAMICS INTERNATIONAL          | EQUITY | 141597104 | 66    | 22,443    | SH | SOLE    |
| CAREER EDUCATION CORP                 | EQUITY | 141665109 | 6585  | 192,219   | SH | SOLE    |
| CAREER EDUCATION CORP COM             | EQUITY | 141665109 | 1     | 36400     | SH | SOLE    |
| CAREMARK RX INC                       | EQUITY | 141705103 | 22    | 546       | SH | DEFINED |

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|                              |        |           |       |           |    |         |
|------------------------------|--------|-----------|-------|-----------|----|---------|
| CAREMARK RX INC              | EQUITY | 141705103 | 14357 | 360,909   | SH | SOLE    |
| CAREMARK RX INC COM          | EQUITY | 141705103 | 7     | 179500    | SH | SOLE    |
| CARLISLE COS INC.            | EQUITY | 142339100 | 3913  | 56,087    | SH | SOLE    |
| CARMAX INC                   | EQUITY | 143130102 | 5932  | 188,310   | SH | SOLE    |
| CARMIKE CINEMAS INC          | EQUITY | 143436400 | 178   | 4,785     | SH | SOLE    |
| CARNIVAL CORP                | EQUITY | 143658300 | 11777 | 227,314   | SH | SOLE    |
| CARNIVAL CORP                | EQUITY | 143658300 | 19870 | 383,524   | SH | DEFINED |
| CARPENTER TECHNOLOGY CORP.   | EQUITY | 144285103 | 886   | 14,905    | SH | SOLE    |
| CARRAMERICA REALTY C         | EQUITY | 144418100 | 1203  | 38,115    | SH | SOLE    |
| CARREKER CORP                | EQUITY | 144433109 | 71    | 12,615    | SH | SOLE    |
| CARRIER ACCESS CORP.         | EQUITY | 144460102 | 74    | 12,474    | SH | SOLE    |
| CARTER INC                   | EQUITY | 146229109 | 955   | 24,021    | SH | SOLE    |
| CASCADE BANCORP              | EQUITY | 147154108 | 201   | 10,369    | SH | SOLE    |
| CASCADE CORP                 | EQUITY | 147195101 | 232   | 6,634     | SH | SOLE    |
| CASCADE NAT GAS CORP COM     | EQUITY | 147339105 | 140   | 6,994     | SH | SOLE    |
| CASELLA WASTE SYSTEMS, INC.  | EQUITY | 147448104 | 162   | 12,248    | SH | SOLE    |
| CASEYS GENERAL STORES, INC.  | EQUITY | 147528103 | 560   | 31,177    | SH | SOLE    |
| CASH AMERICA INTERNATIONAL   | EQUITY | 14754D100 | 388   | 17,682    | SH | SOLE    |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711104 | 114   | 17,537    | SH | SOLE    |
| CATALINA MARKETING CORP.     | EQUITY | 148867104 | 3113  | 120,209   | SH | SOLE    |
| CATAPULT COMM CORP           | EQUITY | 149016107 | 94    | 4,381     | SH | SOLE    |
| CATAPULT COMMUNICATNS COM    | EQUITY | 149016107 | 3     | 121500    | SH | SOLE    |
| CATELLUS DEVELOPMENT         | EQUITY | 149113102 | 279   | 10,480    | SH | SOLE    |
| CATELLUS DEVELOPMENT CORP    | EQUITY | 149113102 |       | 7970      | SH | SOLE    |
| Caterpillar                  | EQUITY | 149123101 | 2103  | 23,000    | SH | SOLE    |
| CATERPILLAR INC              | EQUITY | 149123101 | 37    | 409       | SH | DEFINED |
| CATERPILLAR, INC.            | EQUITY | 149123101 | 21130 | 231,076   | SH | SOLE    |
| CATHAY GENERAL BANCORP INC.  | EQUITY | 149150104 | 852   | 27,033    | SH | SOLE    |
| CATO CORP. CLASS A           | EQUITY | 149205106 | 392   | 12,155    | SH | SOLE    |
| CB RICHARD ELLIS GROUP CL A  | EQUITY | 12497T101 | 8     | 219900    | SH | SOLE    |
| CB RICHARD ELLIS GROUP INC-A | EQUITY | 12497T101 | 550   | 15,731    | SH | SOLE    |
| CBL & ASSOCIATES PROPERTIES  | EQUITY | 124830100 | 202   | 2,828     | SH | SOLE    |
| CBRL GROUP, INC.             | EQUITY | 12489V106 | 4776  | 115,632   | SH | SOLE    |
| CCC INFORMATION SERVICES     | EQUITY | 12487Q109 | 108   | 4,728     | SH | SOLE    |
| C-COR INC.                   | EQUITY | 125010108 | 164   | 26,997    | SH | SOLE    |
| CDI CORP.                    | EQUITY | 125071100 | 170   | 7,673     | SH | SOLE    |
| CDW CORP                     | EQUITY | 12512N105 | 7897  | 139,330   | SH | SOLE    |
| CEC ENTERTAINMENT, INC.      | EQUITY | 125137109 | 852   | 23,291    | SH | SOLE    |
| CEDAR SHOPPING CENTERS INC   | EQUITY | 150602209 | 167   | 11,730    | SH | SOLE    |
| CELEBRATE EXPRESS INC.       | EQUITY | 15100A104 | 3     | 157200    | SH | SOLE    |
| CELERA GENOMICS GROU         | EQUITY | 038020202 | 466   | 45,492    | SH | SOLE    |
| CELGENE CORP                 | EQUITY | 151020104 | 135   | 3,971     | SH | SOLE    |
| CELGENE CORP                 | EQUITY | 151020104 | 1022  | 30,000    | SH | DEFINED |
| CELL GENESYS, INC.           | EQUITY | 150921104 | 126   | 27,855    | SH | SOLE    |
| CELL THERAPEUTICS, INC.      | EQUITY | 150934107 | 137   | 38,050    | SH | SOLE    |
| CENDANT CORP                 | EQUITY | 151313103 | 26    | 1,263     | SH | DEFINED |
| CENDANT CORP.                | EQUITY | 151313103 | 9354  | 455,383   | SH | SOLE    |
| CENTENE CORP DEL             | EQUITY | 15135B101 | 758   | 25,270    | SH | SOLE    |
| CENTENE CORP DEL             | EQUITY | 15135B101 | 12266 | 409,000   | SH | DEFINED |
| CENTENE CORP.                | EQUITY | 15135B101 | 3     | 87900     | SH | SOLE    |
| CENTENNIAL CELLULAR CORP.    | EQUITY | 15133V208 | 80    | 7,391     | SH | SOLE    |
| CENTER FINANCIAL CORP        | EQUITY | 15146E102 | 106   | 6,004     | SH | SOLE    |
| CENTERPOINT ENERGY INC       | EQUITY | 15189T107 | 4     | 350       | SH | DEFINED |
| CENTERPOINT ENERGY INC       | EQUITY | 15189T107 | 16111 | 1,339,261 | SH | SOLE    |
| CENTERPOINT PROPERTIES CORP. | EQUITY | 151895109 | 203   | 4,952     | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| CENTEX CORP                    | EQUITY | 152312104 | 9     | 151       | SH | DEFINED |
| CENTEX CORP.                   | EQUITY | 152312104 | 3301  | 57,632    | SH | SOLE    |
| CENTRAL COAST BANCORP          | EQUITY | 153145107 | 117   | 6,988     | SH | SOLE    |
| CENTRAL EURO DISTRIBUTION CP   | EQUITY | 153435102 | 254   | 7,633     | SH | SOLE    |
| CENTRAL EUROPEAN DIST COM      | EQUITY | 153435102 | 1     | 28900     | SH | SOLE    |
| CENTRAL FREIGHT LINES INC      | EQUITY | 153491105 | 19    | 5,347     | SH | SOLE    |
| CENTRAL GARDEN & PET C         | EQUITY | 153527106 | 461   | 10,507    | SH | SOLE    |
| CENTRAL PACIFIC FINANCIAL CO   | EQUITY | 154760102 | 585   | 17,398    | SH | SOLE    |
| CENTRAL PARKING CORP.          | EQUITY | 154785109 | 198   | 11,534    | SH | SOLE    |
| CENTRAL VT PUB SVC CORP COM    | EQUITY | 155771108 | 170   | 7,544     | SH | SOLE    |
| CENTURY ALUMINUM CO.           | EQUITY | 156431108 | 354   | 11,706    | SH | SOLE    |
| CENTURY BANCORP INC            | EQUITY | 156432106 | 63    | 2,180     | SH | SOLE    |
| CENTURY BUSINESS SERVICES      | EQUITY | 156490104 | 162   | 39,406    | SH | SOLE    |
| CENTURY CASINOS INC COM        | EQUITY | 156492100 | 2     | 248900    | SH | SOLE    |
| CENTURYTEL INC                 | EQUITY | 156700106 | 5     | 163       | SH | DEFINED |
| CENTURYTEL, INC.               | EQUITY | 156700106 | 2027  | 61,720    | SH | SOLE    |
| CEPHALON INC                   | EQUITY | 156708109 | 4906  | 104,754   | SH | SOLE    |
| CEPHEID                        | EQUITY | 15670R107 | 252   | 26,009    | SH | SOLE    |
| CERADYNE INC                   | EQUITY | 156710105 | 334   | 14,915    | SH | SOLE    |
| CERES GROUP INC                | EQUITY | 156772105 | 102   | 18,804    | SH | SOLE    |
| CERIDIAN CORP                  | EQUITY | 156779100 | 4598  | 269,668   | SH | SOLE    |
| CERNER CORP                    | EQUITY | 156782104 | 929   | 17,701    | SH | SOLE    |
| CERNER CORP                    | EQUITY | 156782104 | 1092  | 20,800    | SH | DEFINED |
| CERTEGY INC                    | EQUITY | 156880106 | 3903  | 112,751   | SH | SOLE    |
| CH ENERGY GROUP INC.           | EQUITY | 12541M102 | 449   | 9,829     | SH | SOLE    |
| CHAMPION ENTERPRISES, INC.     | EQUITY | 158496109 | 413   | 43,926    | SH | SOLE    |
| CHARLES RIV LABORATORIES I     | EQUITY | 159864107 | 941   | 20,000    | SH | DEFINED |
| CHARLES RIVER ASSOCIAT         | EQUITY | 159852102 | 313   | 6,336     | SH | SOLE    |
| CHARLES RIVER LABORATORIES     | EQUITY | 159864107 | 5610  | 119,261   | SH | SOLE    |
| CHARLES SCHWAB CORP.           | EQUITY | 808513105 | 5350  | 509,073   | SH | SOLE    |
| CHARLOTTE RUSSE HOLDING INC    | EQUITY | 161048103 | 93    | 7,232     | SH | SOLE    |
| CHARMING SHOPPES, INC.         | EQUITY | 161133103 | 582   | 71,541    | SH | SOLE    |
| CHARTER COMMUNICATIONS INC     |        |           |       |           |    |         |
| CLASS A                        | EQUITY | 16117M107 | 1869  | 1,167,940 | SH | SOLE    |
| CHARTER FINL CORP WEST         | EQUITY | 16122M100 | 83    | 2,475     | SH | SOLE    |
| CHARTER MUNICIPAL MORTGAGE ACC | EQUITY | 160908109 | 589   | 27,375    | SH | SOLE    |
| CHATTEM INC                    | EQUITY | 162456107 | 464   | 10,430    | SH | SOLE    |
| CHECK POINT SOFTWARE TECH      | EQUITY | M22465104 | 375   | 17,240    | SH | SOLE    |
| CHECKFREE HOLDINGS CORP.       | EQUITY | 162813109 | 6179  | 151,598   | SH | SOLE    |
| CHECKPOINT SYSTEMS, INC.       | EQUITY | 162825103 | 395   | 23,427    | SH | SOLE    |
| CHEESECAKE FACTORY             | EQUITY | 163072101 | 4981  | 140,494   | SH | SOLE    |
| CHEMED CORP.                   | EQUITY | 16359R103 | 578   | 7,560     | SH | SOLE    |
| CHEMICAL FINANCIAL CORP.       | EQUITY | 163731102 | 509   | 15,674    | SH | SOLE    |
| CHENIERE ENERGY INC            | EQUITY | 16411R208 | 775   | 12,017    | SH | SOLE    |
| CHEROKEE INC DEL NEW           | EQUITY | 16444H102 | 141   | 4,226     | SH | SOLE    |
| CHEROKEE INTERNATIONAL CORP    | EQUITY | 164450108 | 31    | 4,422     | SH | SOLE    |
|                                |        |           |       |           |    |         |
| CHESAPEAKE CORP.               | EQUITY | 165159104 | 256   | 12,165    | SH | SOLE    |
| CHESAPEAKE ENERGY CORP.        | EQUITY | 165167107 | 149   | 6,777     | SH | SOLE    |
| CHEVRONTEXACO CORP             | EQUITY | 166764100 | 20404 | 349,918   | SH | DEFINED |
| CHEVRONTEXACO CORP             | EQUITY | 166764100 | 69854 | 1,197,978 | SH | SOLE    |
| CHICAGO MERCANTILE EXCHANGE    | EQUITY | 167760107 | 155   | 799       | SH | SOLE    |
| CHICOS FAS INC COM             | EQUITY | 168615102 | 1     | 50000     | SH | SOLE    |
| CHICOS'S FAS INC.              | EQUITY | 168615102 | 9120  | 322,726   | SH | SOLE    |
| CHILDREN'S PLACE, INC.         | EQUITY | 168905107 | 504   | 10,557    | SH | SOLE    |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 3228  | 196,730   | SH | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| CHINA PETROLEUM & CHEM-ADR     | EQUITY | 16941R108 | 3275   | 80,330    | SH | SOLE    |
| CHIQUITA BRANDS INTL           | EQUITY | 170032809 | 680    | 25,403    | SH | SOLE    |
| CHIRON CORP                    | EQUITY | 170040109 | 1409   | 40,182    | SH | DEFINED |
| CHIRON CORP.                   | EQUITY | 170040109 | 2951   | 84,178    | SH | SOLE    |
| CHITTENDEN CORP.               | EQUITY | 170228100 | 748    | 28,690    | SH | SOLE    |
| CHOICE HOTELS INTL INC.        | EQUITY | 169905106 | 26     | 427       | SH | SOLE    |
| CHOICEPOINT INC.               | EQUITY | 170388102 | 6427   | 160,246   | SH | SOLE    |
| CHORDIANT SOFTWARE INC         | EQUITY | 170404107 | 75     | 44,699    | SH | SOLE    |
| CHRISTOPHER & BANKS CORPORATIO | EQUITY | 171046105 | 412    | 23,427    | SH | SOLE    |
| CHUBB CORP                     | EQUITY | 171232101 | 5528   | 69,738    | SH | DEFINED |
| Chubb Corp Com Stk USD1        | EQUITY | 171232101 | 52339  | 660,265   | SH | SOLE    |
| CHURCH & DWIGHT CO., INC.      | EQUITY | 171340102 | 4061   | 114,503   | SH | SOLE    |
| CHURCHILL DOWNS, INC.          | EQUITY | 171484108 | 187    | 4,731     | SH | SOLE    |
| CIA CERVECERIA UNIDAS-ADR      | EQUITY | 204429104 | 398    | 16,200    | SH | SOLE    |
| CIA SANEAMENTO BASICODE-ADR    | EQUITY | 20441A102 | 1800   | 146,226   | SH | SOLE    |
| CIBER, INC.                    | EQUITY | 17163B102 | 231    | 31,799    | SH | SOLE    |
| CIENA CORP                     | EQUITY | 171779101 | 1      | 690       | SH | DEFINED |
| CIENA CORP.                    | EQUITY | 171779101 | 460    | 267,643   | SH | SOLE    |
| CIGNA CORP                     | EQUITY | 125509109 | 14     | 153       | SH | DEFINED |
| CIGNA CORP.                    | EQUITY | 125509109 | 8797   | 98,513    | SH | SOLE    |
| CINCINNATI BELL INC            | EQUITY | 171871106 | 4151   | 976,656   | SH | SOLE    |
| CINCINNATI FINANCIAL CORP.     | EQUITY | 172062101 | 3159   | 72,434    | SH | SOLE    |
| CINCINNATI FINL CORP           | EQUITY | 172062101 | 8      | 191       | SH | DEFINED |
| CINERGY CORP                   | EQUITY | 172474108 | 10     | 236       | SH | DEFINED |
| Cinergy Corp                   | EQUITY | 172474108 | 1216   | 30,000    | SH | SOLE    |
| CINERGY CORP.                  | EQUITY | 172474108 | 23778  | 586,833   | SH | SOLE    |
| CINTAS CORP                    | EQUITY | 172908105 | 8      | 185       | SH | DEFINED |
| CINTAS CORP.                   | EQUITY | 172908105 | 3356   | 81,239    | SH | SOLE    |
| CIPHERGEN BIOSYSTEMS INC       | EQUITY | 17252Y104 | 40     | 14,439    | SH | SOLE    |
| CIRCLE GROUP HOLDINGS INC      | EQUITY | 172570103 | 9      | 12,527    | SH | SOLE    |
| CIRCOR INTERNATIONAL, INC.     | EQUITY | 17273K109 | 236    | 9,564     | SH | SOLE    |
| CIRCUIT CITY STORES, INC.      | EQUITY | 172737108 | 1405   | 87,525    | SH | SOLE    |
| CIRRUS LOGIC, INC.             | EQUITY | 172755100 | 238    | 52,612    | SH | SOLE    |
| CISCO SYS INC                  | EQUITY | 17275R102 | 16077  | 898,649   | SH | DEFINED |
| Cisco Systems Inc              | EQUITY | 17275R102 | 1073   | 60,000    | SH | SOLE    |
| Cisco Systems Inc Com Stk      | EQUITY | 17275R102 | 89558  | 5,006,027 | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 3660   | 96,312    | SH | SOLE    |
| CIT GROUP INC NEW              | EQUITY | 125581108 | 9      | 249       | SH | DEFINED |
| CITADEL BROADCASTING CORP      | EQUITY | 17285T106 | 18     | 1,330     | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 201234 | 4,477,836 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 44007  | 979,232   | SH | DEFINED |
| CITIZENS BANKING CORP.         | EQUITY | 174420109 | 794    | 27,032    | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO     | EQUITY | 17453B101 | 5      | 411       | SH | DEFINED |
| CITIZENS COMMUNICATIONS INC    | EQUITY | 17453B101 | 4654   | 359,678   | SH | SOLE    |
| CITIZENS FIRST BANCORP         | EQUITY | 17461R106 | 119    | 5,317     | SH | SOLE    |
| CITIZENS INC                   | EQUITY | 174740100 | 112    | 19,544    | SH | SOLE    |
| CITRIX SYS INC                 | EQUITY | 177376100 | 5      | 203       | SH | DEFINED |
| CITRIX SYSTEMS, INC.           | EQUITY | 177376100 | 2155   | 90,489    | SH | SOLE    |
| CITY HOLDING CO.               | EQUITY | 177835105 | 308    | 10,425    | SH | SOLE    |
| CITY NATIONAL CORP.            | EQUITY | 178566105 | 5707   | 81,737    | SH | SOLE    |
| CITYBANK                       | EQUITY | 17770A109 | 156    | 4,812     | SH | SOLE    |
| CK WITCO CORP                  | EQUITY | 227116100 | 4028   | 275,878   | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 511    | 32,264    | SH | SOLE    |
| CLAIRE'S STORES, INC.          | EQUITY | 179584107 | 4114   | 178,546   | SH | SOLE    |
| CLARCOR, INC.                  | EQUITY | 179895107 | 822    | 15,823    | SH | SOLE    |

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|-------------------------------|--------|-----------|-------|-----------|----|---------|
| CLARK INC                     | EQUITY | 181457102 | 156   | 10,053    | SH | SOLE    |
| CLAYTON WILLIAMS ENERGY, INC. | EQUITY | 969490101 | 82    | 3,169     | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIO    | EQUITY | 184502102 | 21    | 623       | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS  | EQUITY | 184502102 | 8938  | 259,295   | SH | SOLE    |
| CLECO CORP                    | EQUITY | 12561W105 | 632   | 29,651    | SH | SOLE    |
| CLEVELAND-CLIFFS, INC.        | EQUITY | 185896107 | 972   | 13,338    | SH | SOLE    |
| CLIFTON SAVINGS BANCORP INC   | EQUITY | 18712Q103 | 96    | 8,571     | SH | SOLE    |
| CLOROX CO                     | EQUITY | 189054109 | 13018 | 206,674   | SH | DEFINED |
| CLOROX CO.                    | EQUITY | 189054109 | 4597  | 72,985    | SH | SOLE    |
| CLOSURE MEDICAL CORP.         | EQUITY | 189093107 | 114   | 4,284     | SH | SOLE    |
| CMGI INC.                     | EQUITY | 125750109 | 571   | 278,598   | SH | SOLE    |
| CMS ENERGY CORP               | EQUITY | 125896100 | 3     | 241       | SH | DEFINED |
| CMS ENERGY CORP.              | EQUITY | 125896100 | 14770 | 1,132,678 | SH | SOLE    |
| CNA FINANCIAL CORP            | EQUITY | 126117100 | 18    | 648       | SH | SOLE    |
| CNA SURETY CORP.              | EQUITY | 12612L108 | 132   | 9,704     | SH | SOLE    |
| CNET NETWORKS INC             | EQUITY | 12613R104 | 2872  | 304,200   | SH | DEFINED |
| CNET NETWORKS INC.            | EQUITY | 12613R104 | 749   | 79,344    | SH | SOLE    |
| CNF INC.                      | EQUITY | 12612W104 | 4369  | 93,371    | SH | SOLE    |
| COACH INC                     | EQUITY | 189754104 | 13    | 225       | SH | DEFINED |
| COACH INC                     | EQUITY | 189754104 | 4906  | 86,635    | SH | SOLE    |
| COACHMEN INDUSTRIES, INC.     | EQUITY | 189873102 | 118   | 8,675     | SH | SOLE    |
| COASTAL FINL CORP DEL         | EQUITY | 19046E105 | 132   | 8,800     | SH | SOLE    |
| COBIZ INC                     | EQUITY | 190897108 | 156   | 8,039     | SH | SOLE    |
| COCA COLA CO                  | EQUITY | 191216100 | 38053 | 913,202   | SH | DEFINED |
| COCA COLA ENTERPRISES INC     | EQUITY | 191219104 | 9     | 423       | SH | DEFINED |
| COCA COLA ENTERPRISES, INC.   | EQUITY | 191219104 | 4025  | 196,132   | SH | SOLE    |
| COCA-COLA BOTTLING CO.        | EQUITY | 191098102 | 129   | 2,472     | SH | SOLE    |
| COCA-COLA CO.                 | EQUITY | 191216100 | 52964 | 1,271,029 | SH | SOLE    |
| COCA-COLA FEMSA SA ADS-EACH   | EQUITY | 191241108 | 2052  | 84,900    | SH | SOLE    |
| COEUR D'ALENE MINES CORP      | EQUITY | 192108108 | 545   | 148,546   | SH | SOLE    |
| COGENT INC                    | EQUITY | 19239Y108 | 13    | 519       | SH | SOLE    |
| COGNEX CORP.                  | EQUITY | 192422103 | 618   | 24,834    | SH | SOLE    |
| COGNIZANT TECH SOLUTION       | EQUITY | 192446102 | 11500 | 248,919   | SH | SOLE    |
| COHEN & STEERS INC            | EQUITY | 19247A100 | 77    | 4,677     | SH | SOLE    |
| COHERENT, INC.                | EQUITY | 192479103 | 633   | 18,761    | SH | SOLE    |
| COHU, INC.                    | EQUITY | 192576106 | 213   | 13,372    | SH | SOLE    |
| COINSTAR, INC                 | EQUITY | 19259P300 | 284   | 13,419    | SH | SOLE    |
| COLDWATER CREEK, INC.         | EQUITY | 193068103 | 379   | 20,518    | SH | SOLE    |
| COLE, K. PRODUCTIONS, INC.    |        |           |       |           |    |         |
| CLASS A                       | EQUITY | 193294105 | 152   | 5,201     | SH | SOLE    |
| COLGATE PALMOLIVE CO          | EQUITY | 194162103 | 18911 | 362,496   | SH | DEFINED |
| COLGATE-PALMOLIVE CO.         | EQUITY | 194162103 | 15882 | 304,427   | SH | SOLE    |
| COLLEGIATE FUNDING SERVICES   | EQUITY | 19458M108 | 78    | 4,988     | SH | SOLE    |
| COLLINS & AIKMAN CORP         | EQUITY | 194830204 | 29    | 23,890    | SH | SOLE    |
| COLONIAL BANCGROUP, INC.      | EQUITY | 195493309 | 5394  | 262,883   | SH | SOLE    |
| COLONIAL PROPERTIES TRUST     | EQUITY | 195872106 | 531   | 13,832    | SH | SOLE    |
| COLOR KINETICS INC            | EQUITY | 19624P100 | 25    | 2,500     | SH | SOLE    |
| COLUMBIA BANCORP              | EQUITY | 197227101 | 115   | 3,622     | SH | SOLE    |
| COLUMBIA BANKING SYSTEM, INC  | EQUITY | 197236102 | 229   | 9,655     | SH | SOLE    |
| COLUMBIA SPORTSWEAR           | EQUITY | 198516106 | 20    | 383       | SH | SOLE    |
| COMCAST CORP NEW              | EQUITY | 20030N101 | 11581 | 342,846   | SH | DEFINED |
| COMCAST CORP-CL A             | EQUITY | 20030N101 | 34671 | 1,026,366 | SH | SOLE    |
| COMERICA INC                  | EQUITY | 200340107 | 12    | 214       | SH | DEFINED |
| COMERICA, INC.                | EQUITY | 200340107 | 4292  | 77,932    | SH | SOLE    |
| COMFORT SYS USA INC           | EQUITY | 199908104 | 186   | 23,985    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| COMMERCE BANCORP INC           | EQUITY | 200519106 | 9291  | 286,148 | SH | SOLE    |
| COMMERCE BANCSHARES            | EQUITY | 200525103 | 75    | 1,549   | SH | SOLE    |
| COMMERCE GROUP, INC.           | EQUITY | 200641108 | 936   | 15,102  | SH | SOLE    |
| COMMERCIAL CAPITAL BANCORP     | EQUITY | 20162L105 | 461   | 22,649  | SH | SOLE    |
| COMMERCIAL FEDERAL CORP.       | EQUITY | 201647104 | 702   | 25,405  | SH | SOLE    |
| COMMERCIAL METALS CO.          | EQUITY | 201723103 | 1227  | 36,214  | SH | SOLE    |
| COMMERCIAL NET LEASE REALTY    | EQUITY | 202218103 | 3072  | 166,497 | SH | SOLE    |
| COMMERCIAL VEHICLE GROUP INC   | EQUITY | 202608105 | 122   | 6,085   | SH | SOLE    |
| COMMONWEALTH TELEPHONE ENT.    | EQUITY | 203349105 | 633   | 13,438  | SH | SOLE    |
| COMMSCOPE INC.                 | EQUITY | 203372107 | 1865  | 124,673 | SH | SOLE    |
| COMMUNITY BANK SYSTEM, INC.    | EQUITY | 203607106 | 386   | 16,833  | SH | SOLE    |
| COMMUNITY BANKS INC            | EQUITY | 203628102 | 167   | 6,666   | SH | SOLE    |
| COMMUNITY HEALTH SYS           | EQUITY | 203668108 | 4204  | 120,433 | SH | SOLE    |
| COMMUNITY TRUST BANCORP        | EQUITY | 204149108 | 214   | 7,421   | SH | SOLE    |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 7     | 149     | SH | DEFINED |
| COMPASS BANCSHARES, INC.       | EQUITY | 20449H109 | 2567  | 56,540  | SH | SOLE    |
| COMPASS MINERALS INTERNATION   | EQUITY | 20451N101 | 239   | 9,408   | SH | SOLE    |
| COMPUCREDIT CORPORATION        | EQUITY | 20478N100 | 310   | 11,643  | SH | SOLE    |
| COMPUTER ASSOC INTL INC        | EQUITY | 204912109 | 17    | 636     | SH | DEFINED |
| COMPUTER ASSOCIATES INT'L.     | EQUITY | 204912109 | 6192  | 228,486 | SH | SOLE    |
| COMPUTER PROGRAMS & SY         | EQUITY | 205306103 | 113   | 4,020   | SH | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 10    | 225     | SH | DEFINED |
| COMPUTER SCIENCES CORP.        | EQUITY | 205363104 | 3995  | 87,136  | SH | SOLE    |
| COMPUWARE CORP                 | EQUITY | 205638109 | 3     | 470     | SH | DEFINED |
| COMPUWARE CORP.                | EQUITY | 205638109 | 1273  | 176,866 | SH | SOLE    |
| COMPX INTERNATIONAL INC.       | EQUITY | 20563P101 | 36    | 2,117   | SH | SOLE    |
| COMSTOCK RESOURCES, INC.       | EQUITY | 205768203 | 622   | 21,628  | SH | SOLE    |
| COMTECH TELECOMMUNICATIONS     | EQUITY | 205826209 | 462   | 8,866   | SH | SOLE    |
| COMVERSE TECHNOLOGY INC        | EQUITY | 205862402 | 6     | 235     | SH | DEFINED |
| COMVERSE TECHNOLOGY, INC.      | EQUITY | 205862402 | 2623  | 104,001 | SH | SOLE    |
| CONAGRA INC                    | EQUITY | 205887102 | 11244 | 416,118 | SH | DEFINED |
| CONAGRA, INC.                  | EQUITY | 205887102 | 6014  | 222,592 | SH | SOLE    |
| CONCEPTUS INC                  | EQUITY | 206016107 | 124   | 15,903  | SH | SOLE    |
| CONCORD COMMUNICATIONS         | EQUITY | 206186108 | 115   | 11,402  | SH | SOLE    |
| CONCUR TECHNOLOGIES INC        | EQUITY | 206708109 | 132   | 16,316  | SH | SOLE    |
| CONEXANT SYSTEMS INC.          | EQUITY | 207142100 | 17    | 11,336  | SH | SOLE    |
| CONMED CORP.                   | EQUITY | 207410101 | 558   | 18,540  | SH | SOLE    |
| CONNECTICUT WATER SVC INC      | EQUITY | 207797101 | 124   | 4,985   | SH | SOLE    |
| CONNETICS CORP                 | EQUITY | 208192104 | 495   | 19,589  | SH | SOLE    |
| CONN'S INC                     | EQUITY | 208242107 | 81    | 4,312   | SH | SOLE    |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 3594  | 33,327  | SH | DEFINED |
| CONOCOPHILLIPS PETROLEUM CO    | EQUITY | 20825C104 | 60788 | 563,687 | SH | SOLE    |
| CONS TOMOKA LAND CO-FLORIDA    | EQUITY | 210226106 | 201   | 3,513   | SH | SOLE    |
| CONSECO INC                    | EQUITY | 208464883 | 79    | 3,869   | SH | SOLE    |
| CONSOL ENERGY INC              | EQUITY | 20854P109 | 104   | 2,213   | SH | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY | 209115104 | 12    | 295     | SH | DEFINED |
| CONSOLIDATED EDISON, INC.      | EQUITY | 209115104 | 5063  | 120,038 | SH | SOLE    |
| CONSOLIDATED GRAPHICS, INC.    | EQUITY | 209341106 | 370   | 7,031   | SH | SOLE    |
| CONSOLIDATED WATER CO ORD (F)  | EQUITY | G23773107 | 2     | 72700   | SH | SOLE    |
| CONSTELLATION BRANDS           | EQUITY | 21036P108 | 9829  | 185,916 | SH | SOLE    |
| CONSTELLATION ENERGY GROUP     | EQUITY | 210371100 | 11    | 220     | SH | DEFINED |
| CONSTELLATION ENERGY GRUOP INC | EQUITY | 210371100 | 4171  | 80,668  | SH | SOLE    |
| CONTINENTAL AIRLS INC COM CL B | EQUITY | 210795308 | 504   | 41,845  | SH | SOLE    |
| CONVERGYS CORP                 | EQUITY | 212485106 | 3     | 171     | SH | DEFINED |
| CONVERGYS CORP                 | EQUITY | 212485106 | 1440  | 96,417  | SH | SOLE    |
| COOPER CAMERON CORP.           | EQUITY | 216640102 | 5933  | 103,701 | SH | SOLE    |
| COOPER COMPANIES, INC.         | EQUITY | 216648402 | 71    | 972     | SH | SOLE    |
| COOPER COS INC COM NEW         | EQUITY | 216648402 | 8     | 109166  | SH | SOLE    |
| COOPER INDUSTRIES INC CL A     | EQUITY | G24182100 | 2869  | 40,114  | SH | SOLE    |

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|--|--------|-----------|-------|---------|----|---------|
| COOPER INDUSTRIES LTD                  | EQUITY | G24182100 | 8     | 114     | SH | DEFINED |
| COOPER TIRE & RUBBER CO                | EQUITY | 216831107 | 1311  | 71,395  | SH | SOLE    |
| COOPER TIRE + RUBR CO                  | EQUITY | 216831107 | 2     | 85      | SH | DEFINED |
| COPART, INC.                           | EQUITY | 217204106 | 3407  | 144,599 | SH | SOLE    |
| CORCEPT THERAPEUTICS INC               | EQUITY | 218352102 | 13    | 2,811   | SH | SOLE    |
| CORGENTECH INC                         | EQUITY | 21872P105 | 9     | 3,837   | SH | SOLE    |
| CORILLIAN CORP                         | EQUITY | 218725109 | 70    | 20,223  | SH | SOLE    |
| CORINTHIAN COLLEGES COM                | EQUITY | 218868107 | 5     | 286600  | SH | SOLE    |
| CORINTHIAN COLLEGES INC                | EQUITY | 218868107 | 2576  | 163,888 | SH | SOLE    |
| CORIXA CORP.                           | EQUITY | 21887F100 | 114   | 37,015  | SH | SOLE    |
| CORN PRODUCTS INTERNATIONAL            | EQUITY | 219023108 | 1182  | 45,468  | SH | SOLE    |
| CORNELL COMPANIES INC                  | EQUITY | 219141108 | 105   | 8,298   | SH | SOLE    |
| CORNERSTONE REALITY INCOME             | EQUITY | 21922V102 | 351   | 35,426  | SH | SOLE    |
| CORNING INC                            | EQUITY | 219350105 | 19    | 1,690   | SH | DEFINED |
| CORNING, INC.                          | EQUITY | 219350105 | 6738  | 605,410 | SH | SOLE    |
| CORP EXEC BOARD CO.                    | EQUITY | 21988R102 | 61    | 951     | SH | SOLE    |
| CORPORATE EXEC BRD CO COM              | EQUITY | 21988R102 | 7     | 111890  | SH | SOLE    |
| CORPORATE OFFICE PROPERTIES TR         | EQUITY | 22002T108 | 677   | 25,556  | SH | SOLE    |
| CORRECTIONAL PROPERTIES TRUST          | EQUITY | 22025E104 | 195   | 7,705   | SH | SOLE    |
| Corrections Corp Amer                  | EQUITY | 22025Y407 | 1158  | 30,000  | SH | SOLE    |
| CORRECTIONS CORP. OF AMERICA           | EQUITY | 22025Y407 | 846   | 21,917  | SH | SOLE    |
| CORUS BANKSHARES, INC.                 | EQUITY | 220873103 | 463   | 9,709   | SH | SOLE    |
| CORVEL CORP.                           | EQUITY | 221006109 | 84    | 3,952   | SH | SOLE    |
| COSI INC                               | EQUITY | 22122P101 | 87    | 12,826  | SH | SOLE    |
| COST PLUS, INC.                        | EQUITY | 221485105 | 366   | 13,616  | SH | SOLE    |
| COSTAR GROUP, INC.                     | EQUITY | 22160N109 | 369   | 10,000  | SH | SOLE    |
| COSTCO WHOLESALE CORPORATION           | EQUITY | 22160K105 | 9801  | 221,844 | SH | SOLE    |
| COSTCO WHSL CORP NEW                   | EQUITY | 22160K105 | 25    | 564     | SH | DEFINED |
| COUNTRYWIDE FINANCIAL                  | EQUITY | 222372104 | 10172 | 313,367 | SH | SOLE    |
| COUNTRYWIDE FINL CORP                  | EQUITY | 222372104 | 23    | 695     | SH | DEFINED |
| COURIER CORP                           | EQUITY | 222660102 | 211   | 4,017   | SH | SOLE    |
| COURTYARD BY MARRIOTT II               | EQUITY | 44107P104 | 570   | 34,415  | SH | SOLE    |
| COUSINS PROPERTIES, INC.               | EQUITY | 222795106 | 668   | 25,818  | SH | SOLE    |
| COVANCE INC COM                        | EQUITY | 222816100 | 9     | 195100  | SH | SOLE    |
| COVANCE INC.                           | EQUITY | 222816100 | 5400  | 113,421 | SH | SOLE    |
| COVANSYS CORP.                         | EQUITY | 22281W103 | 188   | 12,582  | SH | SOLE    |
| COVENANT TRANSPORT INC CLASS A         | EQUITY | 22284P105 | 96    | 5,440   | SH | SOLE    |
| COVENTRY HEALTH CARE, INC.             | EQUITY | 222862104 | 13065 | 191,741 | SH | SOLE    |
| COX RADIO INC-CL A                     | EQUITY | 224051102 | 16    | 941     | SH | SOLE    |
| CRANE CO.                              | EQUITY | 224399105 | 2879  | 100,010 | SH | SOLE    |
| CRAWFORD & CO. CLASS B                 | EQUITY | 224633107 | 57    | 8,026   | SH | SOLE    |
| CRAY INC                               | EQUITY | 225223106 | 136   | 53,439  | SH | SOLE    |
| CREDENCE SYSTEMS CORP.                 | EQUITY | 225302108 | 1762  | 222,720 | SH | SOLE    |
| CREDIT ACCEPTANCE CORP.                | EQUITY | 225310101 | 124   | 6,265   | SH | SOLE    |
| CREE INC                               | EQUITY | 225447101 | 3006  | 138,201 | SH | SOLE    |
| CRESCENT REAL ESTATE<br>EQUITIES, INC. | EQUITY | 225756105 | 149   | 9,139   | SH | SOLE    |
| CROSS COUNTRY HEALTHCARE INC           | EQUITY | 227483104 | 240   | 14,316  | SH | SOLE    |
| CROSSTEX ENERGY INC                    | EQUITY | 22765Y104 | 63    | 1,436   | SH | SOLE    |
| CROWN CASTLE INTERNATIONAL             | EQUITY | 228227104 | 76    | 4,740   | SH | SOLE    |
| CROWN HOLDINGS INC                     | EQUITY | 228368106 | 1600  | 102,854 | SH | SOLE    |
| CROWN MEDIA HOLDINGS-CLASS A           | EQUITY | 228411104 | 82    | 9,063   | SH | SOLE    |
| CRT PROPERTIES INC                     | EQUITY | 22876P109 | 4017  | 184,414 | SH | SOLE    |
| CSG SYSTEMS INTERNATIONAL, INC         | EQUITY | 126349109 | 2001  | 122,845 | SH | SOLE    |
| CSK AUTO CORP                          | EQUITY | 125965103 | 512   | 29,007  | SH | SOLE    |
| CSS INDUSTRIES, INC.                   | EQUITY | 125906107 | 158   | 4,330   | SH | SOLE    |
| CSX CORP.                              | EQUITY | 126408103 | 4105  | 98,551  | SH | SOLE    |
| CSX CORP                               | EQUITY | 126408103 | 36    | 742     | SH | DEFINED |

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|                             |        |           |       |           |    |         |
|-----------------------------|--------|-----------|-------|-----------|----|---------|
| CT COMMUNICATION            | EQUITY | 126426402 | 124   | 11,774    | SH | SOLE    |
| CTI MOLECULAR IMAGING INC   | EQUITY | 22943D105 | 4910  | 242,243   | SH | SOLE    |
| CTS CORP.                   | EQUITY | 126501105 | 292   | 22,496    | SH | SOLE    |
| CUBIC CORP.                 | EQUITY | 229669106 | 185   | 9,747     | SH | SOLE    |
| CUBIST PHARMA INC           | EQUITY | 229678107 | 270   | 25,428    | SH | SOLE    |
| CULLEN/FROST BANKERS        | EQUITY | 229899109 | 3987  | 88,300    | SH | SOLE    |
| CUMMINS INC                 | EQUITY | 231021106 | 4     | 52        | SH | DEFINED |
| CUMMINS INC.                | EQUITY | 231021106 | 1376  | 19,559    | SH | SOLE    |
| CUMULUS MEDIA, INC.         | EQUITY | 231082108 | 436   | 30,591    | SH | SOLE    |
| CUNO, INC.                  | EQUITY | 126583103 | 543   | 10,559    | SH | SOLE    |
| CURAGEN CORP                | EQUITY | 23126R101 | 112   | 26,855    | SH | SOLE    |
| CURIS INC.                  | EQUITY | 231269101 | 106   | 29,480    | SH | SOLE    |
| CURTISS-WRIGHT CORP.        | EQUITY | 231561101 | 746   | 13,087    | SH | SOLE    |
| CV THERAPEUTICS, INC.       | EQUITY | 126667104 | 403   | 19,792    | SH | SOLE    |
| CVB FINANCIAL CORP          | EQUITY | 126600105 | 518   | 28,560    | SH | SOLE    |
| CVS Corp                    | EQUITY | 126650100 | 2105  | 40,000    | SH | SOLE    |
| CVS CORP.                   | EQUITY | 126650100 | 9143  | 173,748   | SH | SOLE    |
| CYBERGUARD CORP             | EQUITY | 231910100 | 88    | 10,685    | SH | SOLE    |
| CYBERONICS                  | EQUITY | 23251P102 | 477   | 10,797    | SH | SOLE    |
| CYBEROPTICS CORP            | EQUITY | 232517102 | 58    | 4,624     | SH | SOLE    |
| CYBERSOURCE CORP            | EQUITY | 23251J106 | 88    | 17,032    | SH | SOLE    |
| CYMER, INC.                 | EQUITY | 232572107 | 614   | 22,919    | SH | SOLE    |
| CYPRESS BIOSCIENCE INC      | EQUITY | 232674507 | 167   | 18,316    | SH | SOLE    |
| CYPRESS BIOSCIENCES INC     | EQUITY | 232674507 | 2791  | 305,400   | SH | DEFINED |
| CYPRESS SEMICONDUCTOR COM   | EQUITY | 232806109 | 1     | 80100     | SH | SOLE    |
| CYPRESS SEMICONDUCTOR CORP  | EQUITY | 232806109 | 2538  | 201,400   | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP. | EQUITY | 232806109 | 2923  | 231,991   | SH | SOLE    |
| CYTEC INDUSTRIES, INC.      | EQUITY | 232820100 | 5480  | 101,013   | SH | SOLE    |
| CYTOGEN CORP                | EQUITY | 232824300 | 56    | 9,670     | SH | SOLE    |
| CYTOKINETICS INC            | EQUITY | 23282W100 | 31    | 4,722     | SH | SOLE    |
| CYTYC CORPORATION           | EQUITY | 232946103 | 4714  | 204,878   | SH | SOLE    |
| D & E COMMUNICATIONSINC     | EQUITY | 232860106 | 68    | 7,454     | SH | SOLE    |
| D.R. HORTON INC             | EQUITY | 23331A109 | 15509 | 530,415   | SH | SOLE    |
| DADE BEHRING HOLDINGS INC   | EQUITY | 23342J206 | 61    | 1,043     | SH | SOLE    |
| DANA CORP                   | EQUITY | 235811106 | 2     | 190       | SH | DEFINED |
| DANA CORP                   | EQUITY | 235811106 | 1266  | 98,995    | SH | SOLE    |
| DANAHER CORP                | EQUITY | 235851102 | 17    | 326       | SH | DEFINED |
| DANAHER CORP.               | EQUITY | 235851102 | 19242 | 360,275   | SH | SOLE    |
| DANIELSON HOLDING CORP      | EQUITY | 236274106 | 493   | 28,590    | SH | SOLE    |
| DARDEN RESTAURANTS INC      | EQUITY | 237194105 | 5     | 179       | SH | DEFINED |
| DARDEN RESTAURANTS, INC.    | EQUITY | 237194105 | 2081  | 67,813    | SH | SOLE    |
| DARLING INTERNATIONAL INC   | EQUITY | 237266101 | 159   | 39,811    | SH | SOLE    |
| DATASCOPE CORP.             | EQUITY | 238113104 | 222   | 7,265     | SH | SOLE    |
| DAVE & BUSTERS INC          | EQUITY | 23833N104 | 130   | 6,926     | SH | SOLE    |
| DAVITA INC                  | EQUITY | 23918K108 | 101   | 2,403     | SH | SOLE    |
| DDI CORP                    | EQUITY | 233162304 | 46    | 16,263    | SH | SOLE    |
| DEAN FOODS CO               | EQUITY | 242370104 | 9243  | 269,475   | SH | SOLE    |
| DEB SHOPS, INC              | EQUITY | 242728103 | 75    | 2,647     | SH | SOLE    |
| DECKERS OUTDOOR CORP        | EQUITY | 243537107 | 200   | 5,589     | SH | SOLE    |
| DECODE GENETICS, INC        | EQUITY | 243586104 | 171   | 29,948    | SH | SOLE    |
| DEERE & CO.                 | EQUITY | 244199105 | 7149  | 106,499   | SH | SOLE    |
| DEERE + CO                  | EQUITY | 244199105 | 19    | 289       | SH | DEFINED |
| DEL MONTE                   | EQUITY | 24522P103 | 50    | 4,629     | SH | SOLE    |
| DELL INC                    | EQUITY | 24702R101 | 23689 | 616,570   | SH | DEFINED |
| DELL INC                    | EQUITY | 24702R101 | 84246 | 2,192,758 | SH | SOLE    |

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|--|--------|-----------|-------|-----------|----|---------|
| DELPHI CORP                              | EQUITY | 247126105 | 3     | 678       | SH | DEFINED |
| DELPHI CORP                              | EQUITY | 247126105 | 1174  | 261,998   | SH | SOLE    |
| DELPHI FINANCIAL GROUP, INC.,<br>CLASS A | EQUITY | 247131105 | 662   | 15,401    | SH | SOLE    |
| DELTA & PINE LAND CO.                    | EQUITY | 247357106 | 637   | 23,575    | SH | SOLE    |
| DELTA AIR LINES INC                      | EQUITY | 247361108 | 1     | 168       | SH | DEFINED |
| DELTA AIR LINES, INC.                    | EQUITY | 247361108 | 514   | 126,888   | SH | SOLE    |
| DELTA PETROLEUM CORP                     | EQUITY | 247907207 | 172   | 11,802    | SH | SOLE    |
| DELTIC TIMBER CORP.                      | EQUITY | 247850100 | 241   | 6,171     | SH | SOLE    |
| DELUXE CORP.                             | EQUITY | 248019101 | 3618  | 90,765    | SH | SOLE    |
| DENBURY RESOURCES INC                    | EQUITY | 247916208 | 1201  | 34,097    | SH | SOLE    |
| DENDREON CORP                            | EQUITY | 248230107 | 961   | 176,265   | SH | SOLE    |
| DENDRITE INTERNATIONAL, INC.             | EQUITY | 248239105 | 316   | 22,510    | SH | SOLE    |
| DENTSPLY INTERNATIONAL INC.              | EQUITY | 249030107 | 7754  | 142,510   | SH | SOLE    |
| DEPARTMENT 56 INC                        | EQUITY | 249509100 | 144   | 8,254     | SH | SOLE    |
| DEPOMED INC                              | EQUITY | 249908104 | 52    | 13,152    | SH | SOLE    |
| DESIGN WITHIN REACH INC                  | EQUITY | 250557105 | 41    | 2,608     | SH | SOLE    |
| DEVELOPERS DIVERS RLTG COM               | EQUITY | 251591103 |       | 7920      | SH | SOLE    |
| DEVELOPERS DIVERSIFIED REALTY            | EQUITY | 251591103 | 12303 | 309,498   | SH | SOLE    |
| DEVON ENERGY CORP.                       | EQUITY | 25179M103 | 9879  | 206,892   | SH | SOLE    |
| DEVON ENERGY CORPORATION N               | EQUITY | 25179M103 | 27    | 572       | SH | DEFINED |
| DEVRY, INC.                              | EQUITY | 251893103 | 2213  | 116,943   | SH | SOLE    |
| DEX MEDIA INC                            | EQUITY | 25212E100 | 27    | 1,305     | SH | SOLE    |
| DHB INDS INC                             | EQUITY | 23321E103 | 113   | 12,839    | SH | SOLE    |
| DIAGNOSTIC PRODUCTS CORP.                | EQUITY | 252450101 | 680   | 14,086    | SH | SOLE    |
| DIAMOND OFFSHORE DRILLING                | EQUITY | 25271C102 | 74    | 1,477     | SH | SOLE    |
| DIAMONDCLUSTER INT'L INC CL A            | EQUITY | 25278P106 | 234   | 14,517    | SH | SOLE    |
| DICK'S SPORTING GOODS INC                | EQUITY | 253393102 | 690   | 18,789    | SH | SOLE    |
| DIEBOLD, INC.                            | EQUITY | 253651103 | 7111  | 129,638   | SH | SOLE    |
| DIGENE CORP                              | EQUITY | 253752109 | 182   | 8,750     | SH | SOLE    |
| DIGI INTERNATIONAL INC                   | EQUITY | 253798102 | 183   | 13,367    | SH | SOLE    |
| DIGIMARC CORP                            | EQUITY | 253807101 | 59    | 9,635     | SH | SOLE    |
| DIGITAL INSIGHT                          | EQUITY | 25385P106 | 359   | 21,874    | SH | SOLE    |
| DIGITAL REALTY TRUST INC                 | EQUITY | 253868103 | 178   | 12,390    | SH | SOLE    |
| DIGITAL RIV INC                          | EQUITY | 25388B104 | 621   | 19,940    | SH | SOLE    |
| DIGITAL THEATER SYSTEMS INC              | EQUITY | 25389G102 | 190   | 10,476    | SH | SOLE    |
| DIGITAS INC                              | EQUITY | 25388K104 | 446   | 44,190    | SH | SOLE    |
| DILLARDS INC                             | EQUITY | 254067101 | 3     | 93        | SH | DEFINED |
| DILLARDS, INC. CLASS A                   | EQUITY | 254067101 | 865   | 32,143    | SH | SOLE    |
| DIME COMMUNITY BANCSHARES                | EQUITY | 253922108 | 293   | 19,282    | SH | SOLE    |
| DIMON, INC.                              | EQUITY | 254394109 | 176   | 28,138    | SH | SOLE    |
| DIODES INC                               | EQUITY | 254543101 | 121   | 4,456     | SH | SOLE    |
| DIONEX CORP.                             | EQUITY | 254546104 | 629   | 11,545    | SH | SOLE    |
| DIRECT GENERAL CORP                      | EQUITY | 25456W204 | 203   | 9,873     | SH | SOLE    |
| DISCOVERY LABORATORIES INC               | EQUITY | 254668106 | 164   | 29,145    | SH | SOLE    |
| DISNEY WALT CO                           | EQUITY | 254687106 | 70    | 2,453     | SH | DEFINED |
| DITECH COMMUNICATIONS CORP               | EQUITY | 25500M103 | 233   | 18,668    | SH | SOLE    |
| DIVERSA CORP                             | EQUITY | 255064107 | 73    | 14,734    | SH | SOLE    |
| DJ ORTHOPEDICS INC                       | EQUITY | 23325G104 | 279   | 11,146    | SH | SOLE    |
| DOBSON COMMUNICATIONS                    | EQUITY | 256069105 | 22222 | 1,797,423 | SH | SOLE    |
| DOBSON COMMUNICATIONS CORP               | EQUITY | 256069105 | 297   | 147,082   | SH | DEFINED |
| DOLLAR GEN CORP                          | EQUITY | 256669102 | 8     | 362       | SH | DEFINED |
| DOLLAR GENERAL CORP.                     | EQUITY | 256669102 | 3840  | 175,274   | SH | SOLE    |
| DOLLAR THRIFTY AUTOMOTIVE                | EQUITY | 256743105 | 516   | 15,735    | SH | SOLE    |
| DOLLAR TREE STORES INC.                  | EQUITY | 256747106 | 6074  | 211,420   | SH | SOLE    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| DOMINION HOMES INC           | EQUITY | 257386102 | 42    | 2,490   | SH | SOLE    |
| DOMINION RES INC VA NEW      | EQUITY | 25746U109 | 30    | 406     | SH | DEFINED |
| DOMINION RESOURCES, INC.     | EQUITY | 25746U109 | 10935 | 146,916 | SH | SOLE    |
| DOMINO'S PIZZA INC           | EQUITY | 25754A201 | 283   | 15,116  | SH | SOLE    |
| DONALDSON CO., INC.          | EQUITY | 257651109 | 4483  | 138,874 | SH | SOLE    |
| DONEGAL GROUP INC-CL A       | EQUITY | 257701201 | 95    | 5,203   | SH | SOLE    |
| DONNELLEY R R + SONS CO      | EQUITY | 257867101 | 8     | 260     | SH | DEFINED |
| DORAL FINANCIAL CORP.        | EQUITY | 25811P100 | 46    | 2,084   | SH | SOLE    |
| DORCHESTER MINERALS LP       | EQUITY | 25820R105 | 93    | 4,200   | SH | SOLE    |
| DOT HILL SYSTEMS CORP        | EQUITY | 25848T109 | 161   | 27,053  | SH | SOLE    |
| DOUBLECLICK INC              | EQUITY | 258609304 | 542   | 70,415  | SH | SOLE    |
|                              |        |           |       |         |    |         |
| DOV PHARMACEUTICAL INC       | EQUITY | 259858108 | 121   | 8,820   | SH | SOLE    |
| DOVER CORP                   | EQUITY | 260003108 | 34179 | 904,450 | SH | DEFINED |
| DOVER CORP.                  | EQUITY | 260003108 | 9463  | 250,404 | SH | SOLE    |
| DOVER DOWNS GAMING & ENTERTA | EQUITY | 260095104 | 78    | 6,288   | SH | SOLE    |
| DOVER MOTORSPORTS INC        | EQUITY | 260174107 | 49    | 9,727   | SH | SOLE    |
| DOW CHEM CO                  | EQUITY | 260543103 | 17036 | 341,742 | SH | DEFINED |
| Dow Chemical                 | EQUITY | 260543103 | 997   | 20,000  | SH | SOLE    |
| DOW CHEMICAL CO.             | EQUITY | 260543103 | 24626 | 493,992 | SH | SOLE    |
| DOW JONES & CO., INC.        | EQUITY | 260561105 | 1725  | 46,169  | SH | SOLE    |
| DOW JONES + CO INC           | EQUITY | 260561105 | 3     | 93      | SH | DEFINED |
| DOWNEY FINANCIAL CORP.       | EQUITY | 261018105 | 752   | 12,222  | SH | SOLE    |
| DPL, INC.                    | EQUITY | 233293109 | 5718  | 228,704 | SH | SOLE    |
| DREAMWORKS ANIMATION SKG-A   | EQUITY | 26153C103 | 32    | 776     | SH | SOLE    |
| DRESS BARN, INC.             | EQUITY | 261570105 | 233   | 12,789  | SH | SOLE    |
| DREW INDUSTRIES INC          | EQUITY | 26168L205 | 168   | 4,450   | SH | SOLE    |
| DREYERS GRAND ICE CREAM      | EQUITY | 261877104 | 561   | 6,940   | SH | SOLE    |
| DRILL QUIP                   | EQUITY | 262037104 | 125   | 4,052   | SH | SOLE    |
| DRS TECHNOLOGIES INC         | EQUITY | 23330X100 | 627   | 14,763  | SH | SOLE    |
| DRS TECHNOLOGIES INC COM     | EQUITY | 23330X100 | 5     | 106000  | SH | SOLE    |
| DRUGSTORE.COM                | EQUITY | 262241102 | 71    | 27,611  | SH | SOLE    |
| DSP GROUP, INC. COM          | EQUITY | 23332B106 | 466   | 18,099  | SH | SOLE    |
| DST SYSTEMS INC              | EQUITY | 233326107 | 6319  | 136,825 | SH | SOLE    |
| DTE ENERGY CO                | EQUITY | 233331107 | 10    | 218     | SH | DEFINED |
| DTE ENERGY CO.               | EQUITY | 233331107 | 3617  | 79,521  | SH | SOLE    |
| DTE Energy Company           | EQUITY | 233331107 | 6140  | 135,000 | SH | SOLE    |
| Du Pont E I De Nemours & Co  | EQUITY | 263534109 | 1537  | 30,000  | SH | SOLE    |
| DU PONT E I DE NEMOURS + C   | EQUITY | 263534109 | 25017 | 488,237 | SH | DEFINED |
| DUCOMMUN INC DEL             | EQUITY | 264147109 | 91    | 4,531   | SH | SOLE    |
| DUKE ENERGY CO               | EQUITY | 264399106 | 31    | 1,117   | SH | DEFINED |
| DUKE ENERGY CORP.            | EQUITY | 264399106 | 23814 | 850,207 | SH | SOLE    |
| DUKE REALTY                  | EQUITY | 264411505 | 437   | 14,628  | SH | SOLE    |
| DUKE REALTY CORP COM NEW     | EQUITY | 264411505 |       | 11030   | SH | SOLE    |
| DUN & BRADSTREET CORP NEW WI | EQUITY | 26483E100 | 7664  | 124,718 | SH | SOLE    |
| DUPONT PHOTOMASKS            | EQUITY | 26613X101 | 3182  | 119,293 | SH | SOLE    |
| DUQUESNE LIGHT HOLDINGS INC  | EQUITY | 266233105 | 10941 | 610,558 | SH | SOLE    |
| DURATEK INC                  | EQUITY | 26658Q102 | 127   | 6,350   | SH | SOLE    |
| DURECT CORPORATION           | EQUITY | 266605104 | 69    | 18,922  | SH | SOLE    |
| DUSA PHARMACEUTICALS INC     | EQUITY | 266898105 | 82    | 9,337   | SH | SOLE    |
| DYAX CORP                    | EQUITY | 26746E103 | 53    | 16,324  | SH | SOLE    |
| DYCOM INDUSTRIES, INC.       | EQUITY | 267475101 | 2687  | 116,886 | SH | SOLE    |
| DYNAMIC MATLS CORP COM       | EQUITY | 267888105 | 1     | 32100   | SH | SOLE    |
| DYNAVAX TECHNOLOGIES CORP    | EQUITY | 268158102 | 18    | 3,880   | SH | SOLE    |
| DYNEGY INC NEW               | EQUITY | 26816Q101 | 2     | 402     | SH | DEFINED |
| DYNEGY INC.                  | EQUITY | 26816Q101 | 587   | 150,174 | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| E TRADE FINL CORP              | EQUITY | 269246104 | 5     | 453       | SH | DEFINED |
| E*TRADE FINANCIAL CORP         | EQUITY | 269246104 | 2028  | 168,967   | SH | SOLE    |
| E.I. DU PONT DE NEMOURS AND CO | EQUITY | 263534109 | 41930 | 818,301   | SH | SOLE    |
| E.PIHPANY, INC.                | EQUITY | 26881V100 | 168   | 47,374    | SH | SOLE    |
| EAGLE BROADBAND INC            | EQUITY | 269437109 | 43    | 126,809   | SH | SOLE    |
| EAGLE MATERIALS INC            | EQUITY | 26969P108 | 949   | 11,719    | SH | SOLE    |
| EARTHLINK INC                  | EQUITY | 270321102 | 738   | 81,990    | SH | SOLE    |
| EAST WEST BANCORP              | EQUITY | 27579R104 | 1157  | 31,336    | SH | SOLE    |
| EASTGROUP PROPERTIES, INC.     | EQUITY | 277276101 | 556   | 14,756    | SH | SOLE    |
| EASTMAN CHEM CO                | EQUITY | 277432100 | 6     | 99        | SH | DEFINED |
| EASTMAN CHEMICAL CO.           | EQUITY | 277432100 | 7341  | 124,429   | SH | SOLE    |
| EASTMAN KODAK CO               | EQUITY | 277461109 | 11    | 336       | SH | DEFINED |
| EASTMAN KODAK CO.              | EQUITY | 277461109 | 4261  | 130,895   | SH | SOLE    |
| EATON CORP                     | EQUITY | 278058102 | 13    | 193       | SH | DEFINED |
| EATON CORP.                    | EQUITY | 278058102 | 4568  | 69,847    | SH | SOLE    |
|                                |        |           |       |           |    |         |
| EATON VANCE CORP.              | EQUITY | 278265103 | 5642  | 240,705   | SH | SOLE    |
| EBAY INC                       | EQUITY | 278642103 | 11858 | 318,242   | SH | DEFINED |
| EBAY, INC.                     | EQUITY | 278642103 | 28277 | 758,918   | SH | SOLE    |
| ECHELON                        | EQUITY | 27874N105 | 119   | 17,456    | SH | SOLE    |
| ECHOSTAR COMMUNICATIONS CO     | EQUITY | 278762109 | 8336  | 285,000   | SH | DEFINED |
| ECHOSTAR COMMUNICATIONS CORP.  |        |           |       |           |    |         |
| CLASS A                        | EQUITY | 278762109 | 443   | 15,130    | SH | SOLE    |
| ECLIPSYS CORP.                 | EQUITY | 278856109 | 352   | 22,752    | SH | SOLE    |
| ECOLAB INC                     | EQUITY | 278865100 | 9     | 273       | SH | DEFINED |
| ECOLAB, INC.                   | EQUITY | 278865100 | 7608  | 230,191   | SH | SOLE    |
| ECOLLEGE.COM INC               | EQUITY | 27887E100 | 128   | 9,908     | SH | SOLE    |
| EDGE PETROLEUM CORP            | EQUITY | 279862106 | 136   | 8,211     | SH | SOLE    |
| Edison International Com Stk   | EQUITY | 281020107 | 30962 | 891,772   | SH | SOLE    |
| EDISON INTL                    | EQUITY | 281020107 | 14    | 400       | SH | DEFINED |
| EDO CORP                       | EQUITY | 281347104 | 294   | 9,770     | SH | SOLE    |
| EDUCATE INC                    | EQUITY | 28138P100 | 155   | 11,149    | SH | SOLE    |
| EDUCATION MANAGEMENT CORP.     | EQUITY | 28139T101 | 3446  | 123,276   | SH | SOLE    |
| EDWARDS LIFESCIENCES CP        | EQUITY | 28176E108 | 4652  | 107,643   | SH | SOLE    |
| EFUNDS CORP                    | EQUITY | 28224R101 | 664   | 29,763    | SH | SOLE    |
| EGL INC.                       | EQUITY | 268484102 | 508   | 22,291    | SH | SOLE    |
| EL PASO CORP                   | EQUITY | 28336L109 | 8     | 771       | SH | DEFINED |
| EL PASO CORP                   | EQUITY | 28336L109 | 5090  | 481,126   | SH | SOLE    |
| EL PASO ELECTRIC CO.           | EQUITY | 283677854 | 564   | 29,675    | SH | SOLE    |
| ELDORADO GOLD CORPORATION      | EQUITY | 284902103 | 3915  | 1,372,600 | SH | DEFINED |
| ELECTRO RENT CORP.             | EQUITY | 285218103 | 151   | 11,241    | SH | SOLE    |
| ELECTRO SCIENTIFIC INDUSTRIES, | EQUITY | 285229100 | 340   | 17,523    | SH | SOLE    |
| ELECTRONIC ARTS                | EQUITY | 285512109 | 7934  | 153,220   | SH | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY | 285512109 | 2898  | 55,960    | SH | DEFINED |
| ELECTRONIC DATA SYS CORP N     | EQUITY | 285661104 | 13    | 613       | SH | DEFINED |
| ELECTRONIC DATA SYSTEMS CORP.  | EQUITY | 285661104 | 4884  | 236,275   | SH | SOLE    |
| ELECTRONICS BOUTIQUE HLDGS. CO | EQUITY | 286045109 | 311   | 7,239     | SH | SOLE    |
| ELECTRONICS FOR IMAGING, INC.  | EQUITY | 286082102 | 596   | 33,420    | SH | SOLE    |
| ELI LILLY AND CO.              | EQUITY | 532457108 | 44137 | 847,165   | SH | SOLE    |
| ELIZABETH ARDEN INC            | EQUITY | 28660G106 | 332   | 13,979    | SH | SOLE    |
| ELKCORP                        | EQUITY | 287456107 | 473   | 12,294    | SH | SOLE    |
| EMBARCADERO TECHNOLOGIES INC   | EQUITY | 290787100 | 87    | 13,229    | SH | SOLE    |
| EMC CORP                       | EQUITY | 268648102 | 4079  | 331,075   | SH | DEFINED |
| EMC CORP.                      | EQUITY | 268648102 | 14785 | 1,200,085 | SH | SOLE    |
| EMC INS GROUP INC              | EQUITY | 268664109 | 71    | 3,749     | SH | SOLE    |
| EMCOR GROUP, INC.              | EQUITY | 29084Q100 | 442   | 9,439     | SH | SOLE    |



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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| EQUITY INNS, INC.              | EQUITY | 294703103 | 394    | 35,753    | SH | SOLE    |
| EQUITY LIFESTYLE PROPERTIES    | EQUITY | 29472R108 | 463    | 13,136    | SH | SOLE    |
| EQUITY OFFICE PPTYS TR         | EQUITY | 294741103 | 15     | 488       | SH | DEFINED |
| EQUITY OFFICE PPTYS TR COM     | EQUITY | 294741103 | 1      | 31210     | SH | SOLE    |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 6495   | 215,570   | SH | SOLE    |
| EQUITY ONE INC                 | EQUITY | 294752100 | 524    | 25,432    | SH | SOLE    |
| EQUITY RESIDENT PPTYS SH BEN I | EQUITY | 29476L107 | 1      | 21880     | SH | SOLE    |
| EQUITY RESIDENTIAL             | EQUITY | 29476L107 | 17508  | 543,568   | SH | SOLE    |
| ERESEARCHTECHNOLOGY IN         | EQUITY | 29481V108 | 327    | 27,726    | SH | SOLE    |
| ERICSSON 9LM0 TEL-SP ADR       | EQUITY | 294821608 | 8400   | 297,870   | SH | SOLE    |
| ERIE INDEMNITY COMPA           | EQUITY | 29530P102 | 37     | 714       | SH | SOLE    |
| ESCALADE INC                   | EQUITY | 296056104 | 67     | 4,902     | SH | SOLE    |
| ESCO ELECTRONICS CORP          | EQUITY | 296315104 | 647    | 8,048     | SH | SOLE    |
| ESPEED INC                     | EQUITY | 296643109 | 138    | 15,023    | SH | SOLE    |
| ESS TECHNOLOGY, INC.           | EQUITY | 269151106 | 110    | 20,896    | SH | SOLE    |
| ESSEX CORP COM                 | EQUITY | 296744105 | 2      | 129700    | SH | SOLE    |
| ESSEX PROPERTY TRUST, INC.     | EQUITY | 297178105 | 1096   | 15,866    | SH | SOLE    |
| ESTEE LAUDER COMPANIES-CL A    | EQUITY | 518439104 | 118    | 2,622     | SH | SOLE    |
| ESTERLINE TECHNOLOGIES CORP.   | EQUITY | 297425100 | 528    | 15,285    | SH | SOLE    |
| ETHAN ALLEN INTERIOR           | EQUITY | 297602104 | 656    | 20,508    | SH | SOLE    |
| EUROBANCSHARES INC             | EQUITY | 298716101 | 86     | 5,071     | SH | SOLE    |
| EURONET WORLDWIDE INC          | EQUITY | 298736109 | 401    | 14,031    | SH | SOLE    |
| EURONET WORLDWIDE INC COM      | EQUITY | 298736109 | 10     | 350800    | SH | SOLE    |
| EVEREST RE GROUP, LTD          | EQUITY | G3223R108 | 8511   | 100,000   | SH | SOLE    |
| EXACTECH INC                   | EQUITY | 30064E109 | 65     | 3,801     | SH | SOLE    |
| EXAR CORP.                     | EQUITY | 300645108 | 342    | 25,500    | SH | SOLE    |
| EXCEL TECHNOLOGY               | EQUITY | 30067T103 | 184    | 7,467     | SH | SOLE    |
| EXELIXIS, INC.                 | EQUITY | 30161Q104 | 265    | 39,082    | SH | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 36     | 789       | SH | DEFINED |
| EXELON CORP                    | EQUITY | 30161N101 | 22314  | 486,239   | SH | SOLE    |
| EXIDE TECHNOLOGIES             | EQUITY | 302051206 | 420    | 32,540    | SH | SOLE    |
| EXIDE TECHNOLOGIES-CW11        | EQUITY | 302051123 | 90     | 50,176    | SH | SOLE    |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 302130109 | 10692  | 199,663   | SH | SOLE    |
| EXPONENT INC                   | EQUITY | 30214U102 | 95     | 3,965     | SH | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 6      | 67400     | SH | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 8      | 96        | SH | DEFINED |
| EXPRESS SCRIPTS, INC.          | EQUITY | 302182100 | 4674   | 53,609    | SH | SOLE    |
| EXPRESSJET HOLDINGS IN         | EQUITY | 30218U108 | 266    | 23,353    | SH | SOLE    |
| EXTRA SPACE STORAGE INC        | EQUITY | 30225T102 | 187    | 13,883    | SH | SOLE    |
| EXTREME NETWORK INC            | EQUITY | 30226D106 | 397    | 67,327    | SH | SOLE    |
| EXTREME NETWORKS INC COM       | EQUITY | 30226D106 | 3      | 547800    | SH | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 28271  | 474,352   | SH | DEFINED |
| Exxon Mobil Corp Stk NPV       | EQUITY | 30231G102 | 271759 | 4,559,708 | SH | SOLE    |
| ExxonMobil Corp                | EQUITY | 30231G102 | 2682   | 45,000    | SH | SOLE    |
| EYETECH PHARMACEUTICALS IN     | EQUITY | 302297106 | 825    | 30,000    | SH | DEFINED |
| EYETECH PHARMACEUTICALS INC    | EQUITY | 302297106 | 5      | 172       | SH | SOLE    |
| E-Z-EM INC                     | EQUITY | 269305405 | 49     | 4,106     | SH | SOLE    |
| F N B CORP VA                  | EQUITY | 302930102 | 117    | 4,519     | SH | SOLE    |
| F5 NETWORKS INC                | EQUITY | 315616102 | 4386   | 86,872    | SH | SOLE    |
| FACTSET RESEARCH SYSTEMS, INC. | EQUITY | 303075105 | 629    | 19,047    | SH | SOLE    |
| FAIR ISSAC CORP                | EQUITY | 303250104 | 4196   | 121,822   | SH | SOLE    |
| FAIRCHILD SEMICONDUCTOR CORP.  | EQUITY | 303726103 | 3317   | 216,355   | SH | SOLE    |
| FALCONSTOR SOFTWARE INC        | EQUITY | 306137100 | 98     | 16,453    | SH | SOLE    |
| FAMILY DLR STORES INC          | EQUITY | 307000109 | 6      | 211       | SH | DEFINED |
| FAMILY DOLLAR STORES, INC.     | EQUITY | 307000109 | 2301   | 75,790    | SH | SOLE    |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| FARMER BROS. CO.                   | EQUITY | 307675108 | 100   | 4,187   | SH | SOLE    |
| FARMERS CAPITAL BANK CORP          | EQUITY | 309562106 | 127   | 3,767   | SH | SOLE    |
| FARO TECHNOLOGIES INC              | EQUITY | 311642102 | 155   | 6,590   | SH | SOLE    |
| FASTENAL CO                        | EQUITY | 311900104 | 9441  | 170,700 | SH | DEFINED |
| FASTENAL CO.                       | EQUITY | 311900104 | 7089  | 128,198 | SH | SOLE    |
| FBL FINANCIAL GROUP, INC., CLASS A | EQUITY | 30239F106 | 217   | 7,765   | SH | SOLE    |
| FEDERAL AGRIC MTG CORP             | EQUITY | 313148306 | 92    | 5,257   | SH | SOLE    |
| FEDERAL HOME LN MTG CORP           | EQUITY | 313400301 | 52    | 821     | SH | DEFINED |
| FEDERAL NATIONAL MORTGAGE ASSO     | EQUITY | 313586109 | 34919 | 641,311 | SH | SOLE    |
| FEDERAL NATL MTG ASSN              | EQUITY | 313586109 | 63    | 1,159   | SH | DEFINED |
| FEDERAL REALTY INVESTMENT TR.      | EQUITY | 313747206 | 258   | 5,336   | SH | SOLE    |
| FEDERAL SIGNAL CORP.               | EQUITY | 313855108 | 1755  | 115,703 | SH | SOLE    |
| FEDERATED DEPT STORES INC          | EQUITY | 31410H101 | 13    | 202     | SH | DEFINED |
| FEDERATED DEPT STORES, INC.        | EQUITY | 31410H101 | 5909  | 61,658  | SH | SOLE    |
| FEDERATED INVESTORS                | EQUITY | 314211103 | 2222  | 78,491  | SH | SOLE    |
| FEDERATED INVS INC PA              | EQUITY | 314211103 | 3     | 122     | SH | DEFINED |
| FEDEX CORP                         | EQUITY | 31428X106 | 33    | 353     | SH | DEFINED |
| FEDEX CORPORATION                  | EQUITY | 31428X106 | 12212 | 129,983 | SH | SOLE    |
| FEI COMPANY                        | EQUITY | 30241L109 | 342   | 14,775  | SH | SOLE    |
| FELCOR LODGING TRUST, INC.         | EQUITY | 31430F101 | 431   | 34,681  | SH | SOLE    |
| FERRO CORP.                        | EQUITY | 315405100 | 1898  | 100,828 | SH | SOLE    |
| FIDELITY BANKSHARES INC            | EQUITY | 31604Q107 | 284   | 12,377  | SH | SOLE    |
| FIDELITY NATIONAL FINANCIAL        | EQUITY | 316326107 | 26246 | 796,776 | SH | SOLE    |
| Fidelity National Financial Inc    | EQUITY | 316326107 | 659   | 20,000  | SH | SOLE    |
| FIFTH THIRD BANCORP                | EQUITY | 316773100 | 27    | 631     | SH | DEFINED |
| FIFTH THIRD BANCORP                | EQUITY | 316773100 | 9653  | 224,601 | SH | SOLE    |
| FILENET CORP.                      | EQUITY | 316869106 | 587   | 25,771  | SH | SOLE    |
| FINANCIAL FEDERAL CORP.            | EQUITY | 317492106 | 380   | 10,757  | SH | SOLE    |
| FINCANCIAL INSTITUTIONS INC        | EQUITY | 317585404 | 100   | 5,023   | SH | SOLE    |

|   |        |           |       |         |    |         |
|---|--------|-----------|-------|---------|----|---------|
| FINDWHAT.COM                            | EQUITY | 317794105 | 166   | 15,962  | SH | SOLE    |
| FINISAR CORPORATION                     | EQUITY | 31787A101 | 129   | 103,132 | SH | SOLE    |
| FINISH LINE INC                         | EQUITY | 317923100 | 1873  | 80,900  | SH | DEFINED |
| FINISH LINE, INC.                       | EQUITY | 317923100 | 542   | 23,401  | SH | SOLE    |
| FIRST ACCEPTANCE CORP                   | EQUITY | 318457108 | 135   | 12,751  | SH | SOLE    |
| FIRST ADVANTAGE CORP-CL A               | EQUITY | 31845F100 | 44    | 2,082   | SH | SOLE    |
| FIRST AMERICAN CAP TRUST CLASS A        | EQUITY | 318522307 | 4858  | 147,478 | SH | SOLE    |
| FIRST BANCORP NORTH CAROLINA            | EQUITY | 318910106 | 157   | 6,944   | SH | SOLE    |
| FIRST BANCORP/PUERTO RICO               | EQUITY | 318672102 | 905   | 21,415  | SH | SOLE    |
| FIRST BUSEY CORP                        | EQUITY | 319383105 | 160   | 8,257   | SH | SOLE    |
| FIRST CASH FINL SVCS INC                | EQUITY | 31942D107 | 155   | 7,313   | SH | SOLE    |
| FIRST CHARTER CORP.                     | EQUITY | 319439105 | 419   | 18,557  | SH | SOLE    |
| FIRST CITIZENS BANCSHARES,<br>INC CLASS | EQUITY | 31946M103 | 553   | 3,780   | SH | SOLE    |
| FIRST CMNTY BANCORP CA                  | EQUITY | 31983B101 | 359   | 8,113   | SH | SOLE    |
| FIRST COMMONWEALTH FINANCIAL            | EQUITY | 319829107 | 594   | 43,369  | SH | SOLE    |
| FIRST COMMUNITY BANCSHARES INC          | EQUITY | 31983A103 | 176   | 6,256   | SH | SOLE    |
| FIRST DATA CORP                         | EQUITY | 319963104 | 38    | 960     | SH | DEFINED |
| FIRST DATA CORP.                        | EQUITY | 319963104 | 18927 | 481,488 | SH | SOLE    |
| FIRST FINANCIAL BANCORP                 | EQUITY | 320209109 | 399   | 21,867  | SH | SOLE    |
| FIRST FINANCIAL BANKSHARES              | EQUITY | 32020R109 | 381   | 8,533   | SH | SOLE    |
| FIRST FINANCIAL CORP.                   | EQUITY | 320218100 | 249   | 8,439   | SH | SOLE    |
| FIRST FINANCIAL HOLDINGS, INC.          | EQUITY | 320239106 | 216   | 7,784   | SH | SOLE    |
| FIRST HORIZON NATIONAL CORP             | EQUITY | 320517105 | 2300  | 56,380  | SH | SOLE    |
| FIRST HORIZON NATL CORP                 | EQUITY | 320517105 | 6     | 150     | SH | DEFINED |
| FIRST HORIZON PHARMACEUTICAL            | EQUITY | 32051K106 | 276   | 16,367  | SH | SOLE    |

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|--|----------|-----------|-------|---------|----|---------|
| FIRST INDIANA CORP.                      | EQUITY   | 32054R108 | 178   | 7,359   | SH | SOLE    |
| FIRST INDUSTRIAL REALITY TRUST           | EQUITY   | 32054K103 | 1097  | 29,011  | SH | SOLE    |
| FIRST MARBLEHEAD CORP/THE                | EQUITY   | 320771108 | 26    | 455     | SH | SOLE    |
| FIRST MERCHANTS CORP.                    | EQUITY   | 320817109 | 299   | 11,563  | SH | SOLE    |
| FIRST MIDWEST BANCORP, INC.              | EQUITY   | 320867104 | 943   | 29,032  | SH | SOLE    |
| FIRST NIAGARA FINANCIAL GRP              | EQUITY   | 33582V108 | 1035  | 78,386  | SH | SOLE    |
| FIRST OAK BROOK BANCSH                   | EQUITY   | 335847208 | 122   | 4,172   | SH | SOLE    |
| FIRST OF LONG ISLAND CORP                | EQUITY   | 320734106 | 88    | 2,090   | SH | SOLE    |
| FIRST PLACE FINANCIAL CORP               | EQUITY   | 33610T109 | 155   | 8,491   | SH | SOLE    |
| FIRST POTOMAC REALTY TRUST               | EQUITY   | 33610F109 | 29    | 1,260   | SH | SOLE    |
| FIRST REPUBLIC BANK                      | EQUITY   | 336158100 | 392   | 12,117  | SH | SOLE    |
| FIRST ST BANCORPORATIO                   | EQUITY   | 336453105 | 162   | 9,530   | SH | SOLE    |
| FIRSTENERGY CORP                         | EQUITY   | 337932107 | 17    | 405     | SH | DEFINED |
| FIRSTENERGY CORP.                        | EQUITY   | 337932107 | 5975  | 142,425 | SH | SOLE    |
| FIRSTFED FINANCIAL CORP.                 | EQUITY   | 337907109 | 539   | 10,573  | SH | SOLE    |
| FIRSTMERIT CORP.                         | EQUITY   | 337915102 | 4071  | 152,148 | SH | SOLE    |
| FISERV INC                               | EQUITY   | 337738108 | 9     | 232     | SH | DEFINED |
| FISERV, INC.                             | EQUITY   | 337738108 | 5192  | 130,442 | SH | SOLE    |
| FISHER COMMUNICATIONS INC                | EQUITY   | 337756209 | 210   | 4,055   | SH | SOLE    |
| FISHER SCIENTIFIC INTL COM NEW           | EQUITY   | 338032204 | 2     | 36100   | SH | SOLE    |
| FISHER SCIENTIFIC INTL INC               | EQUITY   | 338032204 | 8     | 143     | SH | DEFINED |
| FISHER SCIENTIFIC INT'L., INC.           | EQUITY   | 338032204 | 5111  | 89,794  | SH | SOLE    |
| FLAGSTAR BANCORP, INC.                   | EQUITY   | 337930101 | 388   | 19,841  | SH | SOLE    |
| FLANDERS CORP COM                        | EQUITY   | 338494107 | 3     | 260800  | SH | SOLE    |
| FLANDERS CORPORATION                     | EQUITY   | 338494107 | 92    | 8,159   | SH | SOLE    |
| FLEETWOOD ENTERPRISES, INC.              | EQUITY   | 339099103 | 291   | 33,455  | SH | SOLE    |
| FLEXTRONICS INTERNATIONAL                | EQUITY   | Y2573F102 | 6144  | 510,300 | SH | DEFINED |
| FLEXTRONICS INTERNATIONAL LTD            | EQUITY   | Y2573F102 | 501   | 41,600  | SH | SOLE    |
| FLIR SYS INC                             | EQUITY   | 302445101 | 8     | 258196  | SH | SOLE    |
| FLIR SYSTEMS INC (USD)                   | EQUITY   | 302445101 | 49    | 1,626   | SH | SOLE    |
| FLORIDA EAST COAST INDUSTRIES            | EQUITY   | 340632108 | 571   | 13,435  | SH | SOLE    |
| FLORIDA ROCK INDUSTRIES, INC.            | EQUITY   | 341140101 | 45    | 767     | SH | SOLE    |
| FLOWERS FOODS INC                        | EQUITY   | 343498101 | 625   | 22,154  | SH | SOLE    |
| FLOWERVE CORP.                           | EQUITY   | 34354P105 | 3423  | 132,334 | SH | SOLE    |
| FLUOR CORP                               | EQUITY   | 343412102 | 16761 | 302,376 | SH | SOLE    |
| FLUOR CORP NEW                           | EQUITY   | 343412102 | 6     | 105     | SH | DEFINED |
| FLUSHING FINANCIAL CORP                  | EQUITY   | 343873105 | 192   | 10,536  | SH | SOLE    |
| FLYI INC                                 | EQUITY   | 34407T104 | 36    | 28,272  | SH | SOLE    |
| FMC CORP.                                | EQUITY   | 302491303 | 4724  | 88,375  | SH | SOLE    |
| FMC TECHNOLOGIES INC                     | EQUITY   | 30249U101 | 4099  | 123,536 | SH | SOLE    |
| FNB CORP.                                | EQUITY   | 302520101 | 597   | 31,150  | SH | SOLE    |
| FOOT LOCKER INC                          | EQUITY   | 344849104 | 8256  | 281,780 | SH | SOLE    |
| FORD MOTOR CO.                           | EQUITY   | 345370860 | 9011  | 795,344 | SH | SOLE    |
| FORD MOTOR COMPANY                       | CorpBond | 345395206 | 3809  | 84,000  | SH | SOLE    |
| FORD MTR CO DEL                          | EQUITY   | 345370860 | 25    | 2,194   | SH | DEFINED |
| FOREST CITY ENTERPRISES, INC.<br>CLASS A | EQUITY   | 345550107 | 50    | 787     | SH | SOLE    |
| Forest Laboratories - Class A            | EQUITY   | 345838106 | 32430 | 877,673 | SH | SOLE    |
| FOREST LABS INC                          | EQUITY   | 345838106 | 15    | 415     | SH | DEFINED |
| FOREST OIL CORP                          | EQUITY   | 346091705 | 5256  | 129,787 | SH | SOLE    |
| FORMFACTOR INC                           | EQUITY   | 346375108 | 392   | 17,296  | SH | SOLE    |
| FORRESTER RESEARCH, INC.                 | EQUITY   | 346563109 | 120   | 8,520   | SH | SOLE    |
| FORTUNE BRANDS INC                       | EQUITY   | 349631101 | 14    | 174     | SH | DEFINED |
| FORTUNE BRANDS, INC.                     | EQUITY   | 349631101 | 6259  | 77,620  | SH | SOLE    |
| FORWARD AIR CORP                         | EQUITY   | 349853101 | 571   | 13,413  | SH | SOLE    |

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|--|--------|-----------|-------|-----------|----|---------|
| FOSSIL, INC.   | EQUITY | 349882100 | 25    | 960       | SH | SOLE    |
| FOUNDRY NETWORKS INC   | EQUITY | 35063R100 | 29    | 2,895     | SH | SOLE    |
| FOXHOLLOW TECHNOLOGIES INC   | EQUITY | 35166A103 | 81    | 2,890     | SH | SOLE    |
| FPIC INS GROUP INC   | EQUITY | 302563101 | 161   | 5,006     | SH | SOLE    |
| FPL GROUP INC  | EQUITY | 302571104 | 19    | 476       | SH | DEFINED |
| FPL GROUP, INC.  | EQUITY | 302571104 | 7159  | 178,318   | SH | SOLE    |
| FRANKLIN BANK CORP   | EQUITY | 352451108 | 3057  | 177,200   | SH | DEFINED |
| FRANKLIN BANK CORP/HOUSTON   | EQUITY | 352451108 | 114   | 6,631     | SH | SOLE    |
| FRANKLIN ELECTRIC CO., INC.  | EQUITY | 353514102 | 378   | 10,013    | SH | SOLE    |
| FRANKLIN RES INC   | EQUITY | 354613101 | 17    | 242       | SH | DEFINED |
| FRANKLIN RESOURCES, INC.   | EQUITY | 354613101 | 25144 | 366,262   | SH | SOLE    |
| FREDDIE MAC  | EQUITY | 313400301 | 64979 | 1,252,804 | SH | SOLE    |
| FRED'S INC.  | EQUITY | 356108100 | 419   | 24,401    | SH | SOLE    |
| FREEMPORT MCMORAN COPPER +<br>FREEMPORT-MCMORAN COPPER & GOLD<br>CLASS | EQUITY | 35671D857 | 9     | 223       | SH | DEFINED |
| FREESCALE SEMICONDUCTOR IN   | EQUITY | 35671D857 | 6929  | 174,926   | SH | SOLE    |
| FREESCALE SEMICONDUCTOR-B  | EQUITY | 35687M206 | 8     | 473       | SH | DEFINED |
| FREESCALE SEMICONDUCTOR-B  | EQUITY | 35687M206 | 3153  | 182,761   | SH | SOLE    |
| FREMONT GENERAL CORP.  | EQUITY | 357288109 | 34    | 1,556     | SH | SOLE    |
| FRIEDMAN BILLINGS RAMSEY-A   | EQUITY | 358434108 | 17622 | 1,110,419 | SH | SOLE    |
| FRONTIER AIRLINES, INC.  | EQUITY | 359065109 | 232   | 22,156    | SH | SOLE    |
| FRONTIER FINANCIAL CORP.   | EQUITY | 35907K105 | 383   | 10,101    | SH | SOLE    |
| FRONTIER OIL CORP.   | EQUITY | 35914P105 | 600   | 16,544    | SH | SOLE    |
| FSI INTERNATIONAL, INC.  | EQUITY | 302633102 | 79    | 18,627    | SH | SOLE    |
| FTI CONSULTING INC   | EQUITY | 302941109 | 548   | 26,535    | SH | SOLE    |
| FUELCELL ENERGY INC  | EQUITY | 35952H106 | 263   | 26,321    | SH | SOLE    |
| FULTON FIN CORP  | EQUITY | 360271100 | 67    | 3,096     | SH | SOLE    |
| FURNITURE BRANDS INTERNATIONAL   | EQUITY | 360921100 | 2734  | 125,345   | SH | SOLE    |
| FX ENERGY INC  | EQUITY | 302695101 | 218   | 19,013    | SH | SOLE    |
| G & K SERVICES, INC. CLASS A   | EQUITY | 361268105 | 437   | 10,839    | SH | SOLE    |
| GABELLI ASSET MANAGEMENT, INC.   | EQUITY | 36239Y102 | 183   | 4,103     | SH | SOLE    |
| GABLES RESIDENTIAL TRUST   | EQUITY | 362418105 | 683   | 20,518    | SH | SOLE    |
| GALLAGHER, ARTHUR J & CO   | EQUITY | 363576109 | 20849 | 723,912   | SH | SOLE    |
| GAMESTOP CORP-CL B   | EQUITY | 36466R200 | 519   | 23,283    | SH | SOLE    |
| GANDER MOUNTAIN CO   | EQUITY | 36471P108 | 50    | 3,795     | SH | SOLE    |
| GANNETT CO., INC.  | EQUITY | 364730101 | 8576  | 108,444   | SH | SOLE    |
| GANNETT INC  | EQUITY | 364730101 | 24    | 304       | SH | DEFINED |
| GAP INC  | EQUITY | 364760108 | 19    | 879       | SH | DEFINED |
| GAP, INC.  | EQUITY | 364760108 | 6980  | 319,609   | SH | SOLE    |
| GARDNER DENVER, INC.   | EQUITY | 365558105 | 487   | 12,320    | SH | SOLE    |
|  |        |           |       |           |    |         |
| GARMIN LTD   | EQUITY | G37260109 | 315   | 6,810     | SH | SOLE    |
| GARTNER INC. CLASS A   | EQUITY | 366651107 | 1836  | 191,835   | SH | SOLE    |
| GATEWAY INC  | EQUITY | 367626108 | 1     | 365       | SH | DEFINED |
| GATEWAY, INC.  | EQUITY | 367626108 | 1077  | 267,311   | SH | SOLE    |
| GATX CORP.   | EQUITY | 361448103 | 3944  | 118,835   | SH | SOLE    |
| GAYLORD ENTERTAINMENT CO.  | EQUITY | 367905106 | 766   | 18,970    | SH | SOLE    |
| GB&T BANCSHARES INC  | EQUITY | 361462104 | 136   | 6,278     | SH | SOLE    |
| GCI, INC.  | EQUITY | 369385109 | 259   | 28,319    | SH | SOLE    |
| GEMSTAR-TV GUIDE INTERNATIONAL   | EQUITY | 36866W106 | 27    | 6,157     | SH | SOLE    |
| GENAERA CORPORATION  | EQUITY | 36867G100 | 81    | 35,455    | SH | SOLE    |
| GENCORP, INC.  | EQUITY | 368682100 | 587   | 29,338    | SH | SOLE    |
| GENELABS TECHNOLOGIES, INC.  | EQUITY | 368706107 | 33    | 54,883    | SH | SOLE    |
| GENENCOR INTERNATIONAL INC   | EQUITY | 368709101 | 90    | 4,666     | SH | SOLE    |
| GENENTECH INC  | EQUITY | 368710406 | 1132  | 20,000    | SH | DEFINED |
| GENENTECH, INC.  | EQUITY | 368710406 | 836   | 14,769    | SH | SOLE    |

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|                                 |        |           |        |           |    |         |
|---------------------------------|--------|-----------|--------|-----------|----|---------|
| GENERAL BINDING CORP            | EQUITY | 369154109 | 78     | 3,724     | SH | SOLE    |
| GENERAL CABLE CORP.             | EQUITY | 369300108 | 296    | 24,507    | SH | SOLE    |
| General Dynamics                | EQUITY | 369550108 | 2676   | 25,000    | SH | SOLE    |
| GENERAL DYNAMICS CORP           | EQUITY | 369550108 | 30149  | 281,638   | SH | DEFINED |
| GENERAL DYNAMICS CORP.          | EQUITY | 369550108 | 9492   | 88,668    | SH | SOLE    |
| General Elec Co                 | EQUITY | 369604103 | 1983   | 55,000    | SH | SOLE    |
| GENERAL ELEC CO                 | EQUITY | 369604103 | 41433  | 1,149,006 | SH | DEFINED |
| GENERAL ELECTRIC CO.            | EQUITY | 369604103 | 332295 | 9,215,052 | SH | SOLE    |
| GENERAL GROWTH PPTYS COM        | EQUITY | 370021107 | 1      | 17249     | SH | SOLE    |
| GENERAL GROWTH PROPE            | EQUITY | 370021107 | 775    | 22,741    | SH | SOLE    |
| GENERAL MILLS, INC.             | EQUITY | 370334104 | 7997   | 162,703   | SH | SOLE    |
| GENERAL MLS INC                 | EQUITY | 370334104 | 5226   | 106,333   | SH | DEFINED |
| GENERAL MOTORS CORP.            | EQUITY | 370442105 | 7686   | 261,502   | SH | SOLE    |
| GENERAL MTRS CORP               | EQUITY | 370442105 | 8957   | 304,767   | SH | DEFINED |
| GENESCO, INC.                   | EQUITY | 371532102 | 386    | 13,585    | SH | SOLE    |
| GENESEE & WYO INC               | EQUITY | 371559105 | 286    | 11,033    | SH | SOLE    |
| GENESIS HEALTHCARE CORP         | EQUITY | 37184D101 | 531    | 12,370    | SH | SOLE    |
| GENESIS MICROCHIP INC           | EQUITY | 37184C103 | 289    | 20,008    | SH | SOLE    |
| GEN-PROBE INC                   | EQUITY | 36866T103 | 4010   | 89,991    | SH | SOLE    |
| GEN-PROBE INC NEW COM           | EQUITY | 36866T103 | 1      | 22800     | SH | SOLE    |
| GENTA INC                       | EQUITY | 37245M207 | 43     | 37,821    | SH | SOLE    |
| GENTEX CORP.                    | EQUITY | 371901109 | 4487   | 140,673   | SH | SOLE    |
| GENTIVA HEALTH SERVICES         | EQUITY | 37247A102 | 255    | 15,759    | SH | SOLE    |
| GENUINE PARTS CO                | EQUITY | 372460105 | 12067  | 277,463   | SH | DEFINED |
| GENUINE PARTS CO.               | EQUITY | 372460105 | 3474   | 79,876    | SH | SOLE    |
| GENWORTH FINANCIAL INC-CL A     | EQUITY | 37247D106 | 101    | 3,654     | SH | SOLE    |
| GENZYME CORP                    | EQUITY | 372917104 | 9192   | 160,592   | SH | DEFINED |
| GENZYME CORP                    | EQUITY | 372917104 | 10322  | 180,328   | SH | SOLE    |
| GEO GROUP INC                   | EQUITY | 36159R103 | 148    | 5,175     | SH | SOLE    |
| GEOGLOBAL RESOURCES INC         | EQUITY | 37249T109 | 263    | 525,000   | SH | SOLE    |
| GEORGIA GULF CORP COM PAR \$0.0 | EQUITY | 373200203 | 5      | 100700    | SH | SOLE    |
| GEORGIA GULF CORP.              | EQUITY | 373200203 | 815    | 17,726    | SH | SOLE    |
| GEORGIA PAC CORP                | EQUITY | 373298108 | 11     | 313       | SH | DEFINED |
| GEORGIA-PACIFIC CORP.           | EQUITY | 373298108 | 4213   | 118,721   | SH | SOLE    |
| GERMAN AMERICAN BANCORP         | EQUITY | 373865104 | 89     | 5,773     | SH | SOLE    |
| GERON CORP                      | EQUITY | 374163103 | 172    | 28,124    | SH | SOLE    |
| GETTY IMAGES INC COM            | EQUITY | 374276103 | 2      | 31000     | SH | SOLE    |
| GETTY IMAGES, INC.              | EQUITY | 374276103 | 74     | 1,038     | SH | SOLE    |
| GETTY REALTY CORP.              | EQUITY | 374297109 | 318    | 12,464    | SH | SOLE    |
| GEVITY HR INC                   | EQUITY | 374393106 | 282    | 14,774    | SH | SOLE    |
| GFI GROUP INC COM               | EQUITY | 361652209 | 4      | 152600    | SH | SOLE    |
| GIANT INDUSTRIES INC            | EQUITY | 374508109 | 170    | 6,623     | SH | SOLE    |
| GIBRALTAR INDUSTRIES INC        | EQUITY | 374689107 | 322    | 14,663    | SH | SOLE    |
| GILEAD SCIENCES INC             | EQUITY | 375558103 | 13357  | 373,110   | SH | DEFINED |
| Gilead Sciences, Inc USD.001    |        |           |        |           |    |         |
| Com Stk                         | EQUITY | 375558103 | 62381  | 1,742,486 | SH | SOLE    |
| GILLETTE CO                     | EQUITY | 375766102 | 60     | 1,182     | SH | DEFINED |
| GILLETTE CO.                    | EQUITY | 375766102 | 30032  | 594,931   | SH | SOLE    |
| GLACIER BANCORP, INC.           | EQUITY | 37637Q105 | 466    | 15,273    | SH | SOLE    |
| GLADSTONE CAPITAL CORP          | EQUITY | 376535100 | 125    | 5,912     | SH | SOLE    |
| GLATFELTER, P.H. CO.            | EQUITY | 377316104 | 1246   | 84,479    | SH | SOLE    |
| GLENBOROUGH REALITY TRUST, INC  | EQUITY | 37803P105 | 3479   | 181,942   | SH | SOLE    |
| GLIMCHER REALITY TRUST          | EQUITY | 379302102 | 590    | 24,902    | SH | SOLE    |
| GLOBAL IMAGING SYSTEMS, INC.    | EQUITY | 37934A100 | 510    | 14,388    | SH | SOLE    |
| GLOBAL INDUSTRIES INC           | EQUITY | 379336100 | 4929   | 524,400   | SH | DEFINED |

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|-------------------------------|--------|-----------|-------|---------|----|---------|
| GLOBAL INDUSTRIES LT          | EQUITY | 379336100 | 476   | 50,658  | SH | SOLE    |
| GLOBAL PAYMENTS INC.          | EQUITY | 37940X102 | 44    | 679     | SH | SOLE    |
| GLOBAL POWER EQUIPME          | EQUITY | 37941P108 | 202   | 21,092  | SH | SOLE    |
| GLOBAL SIGNAL INC             | EQUITY | 37944Q103 | 180   | 5,993   | SH | SOLE    |
| GMH COMMUNITIES TRUST         | EQUITY | 36188G102 | 209   | 17,820  | SH | SOLE    |
| GOLD BANK CORP., INC.         | EQUITY | 379907108 | 351   | 24,991  | SH | SOLE    |
| GOLD KIST INC                 | EQUITY | 380614107 | 135   | 8,477   | SH | SOLE    |
| GOLDCORP INC.                 | EQUITY | 380956409 | 6241  | 437,875 | SH | DEFINED |
| GOLDEN TELECOM INC            | EQUITY | 38122G107 | 1048  | 40,956  | SH | SOLE    |
| GOLDEN WEST FINANCIAL CORP.   | EQUITY | 381317106 | 7378  | 121,958 | SH | SOLE    |
| GOLDEN WEST FINL CORP DEL     | EQUITY | 381317106 | 20    | 338     | SH | DEFINED |
| GOLDMAN SACHS GROUP INC       | EQUITY | 38141G104 | 16062 | 146,029 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC       | EQUITY | 38141G104 | 45182 | 410,786 | SH | SOLE    |
| GOODRICH CORP                 | EQUITY | 382388106 | 6     | 145     | SH | DEFINED |
| GOODRICH CORP.                | EQUITY | 382388106 | 2100  | 54,834  | SH | SOLE    |
| GOODYEAR TIRE & RUBBER CO.    | EQUITY | 382550101 | 2275  | 170,382 | SH | SOLE    |
| GOODYEAR TIRE AND RUBBER      | EQUITY | 382550101 | 3     | 219     | SH | DEFINED |
| GOODYS FAMILY CLOTHING        | EQUITY | 382588101 | 106   | 11,736  | SH | SOLE    |
| GORMAN RUPP CO COM            | EQUITY | 383082104 | 123   | 5,716   | SH | SOLE    |
| GOVERNMENT PROPERTIES TRUST   | EQUITY | 38374W107 | 136   | 13,643  | SH | SOLE    |
| GPO TELEVISA SA ADR-REPR 20   | EQUITY | 40049J206 | 2377  | 40,420  | SH | SOLE    |
| GRACE, W.R. & CO.             | EQUITY | 38388F108 | 349   | 40,920  | SH | SOLE    |
| GRACO, INC.                   | EQUITY | 384109104 | 5028  | 124,588 | SH | SOLE    |
| GRAFTECH INTERNATIONAL LTD    | EQUITY | 384313102 | 345   | 60,640  | SH | SOLE    |
| GRAINGER W W INC              | EQUITY | 384802104 | 6     | 102     | SH | DEFINED |
| GRAMERCY CAPITAL CORP         | EQUITY | 384871109 | 115   | 5,895   | SH | SOLE    |
| GRANITE CONSTRUCTION, INC.    | EQUITY | 387328107 | 2280  | 86,787  | SH | SOLE    |
| GRANT PRIDECO INC             | EQUITY | 38821G101 | 5394  | 223,263 | SH | SOLE    |
| GRAPHIC PACKAGING CORP        | EQUITY | 388688103 | 183   | 41,576  | SH | SOLE    |
| GRAY TELEVISION INC           | EQUITY | 389375106 | 405   | 27,978  | SH | SOLE    |
| GREAT AMERICAN FINANCIAL RES  | EQUITY | 389915109 | 77    | 4,517   | SH | SOLE    |
| GREAT ATLANTIC & PACIFIC TEA  | EQUITY | 390064103 | 154   | 10,303  | SH | SOLE    |
| GREAT LAKES CHEM CORP.        | EQUITY | 390568103 | 1804  | 56,173  | SH | SOLE    |
| GREAT LAKES CHEMICAL CORP     | EQUITY | 390568103 | 2     | 68      | SH | DEFINED |
| GREAT PLAINS ENERGY INC       | EQUITY | 391164100 | 4115  | 134,581 | SH | SOLE    |
| GREAT SOUTHERN BANCORP, INC.  | EQUITY | 390905107 | 210   | 6,467   | SH | SOLE    |
| GREATER BAY BANCORP           | EQUITY | 391648102 | 3001  | 122,926 | SH | SOLE    |
| GREENBRIER COMPANIES INC      | EQUITY | 393657101 | 124   | 3,535   | SH | SOLE    |
| GREENFIELD ONLINE             | EQUITY | 395150105 | 64    | 3,276   | SH | SOLE    |
| GREENHILL & CO INC            | EQUITY | 395259104 | 112   | 3,125   | SH | SOLE    |
| GREIF INC CL A                | EQUITY | 397624107 | 566   | 8,124   | SH | SOLE    |
| GREY WOLF, INC.               | EQUITY | 397888108 | 764   | 116,185 | SH | SOLE    |
| GRIFFON CORP.                 | EQUITY | 398433102 | 326   | 15,224  | SH | SOLE    |
| GROUP 1 AUTOMOTIVE, INC.      | EQUITY | 398905109 | 319   | 12,142  | SH | SOLE    |
| GSI COMMERCE INC              | EQUITY | 36238G102 | 163   | 12,065  | SH | SOLE    |
| GTECH HOLDINGS CORP.          | EQUITY | 400518106 | 4924  | 209,279 | SH | SOLE    |
| GTX INC                       | EQUITY | 40052B108 | 31    | 3,382   | SH | SOLE    |
| GUESS? INC                    | EQUITY | 401617105 | 127   | 9,291   | SH | SOLE    |
| GUIDANT CORP                  | EQUITY | 401698105 | 28    | 379     | SH | DEFINED |
| GUIDANT CORP.                 | EQUITY | 401698105 | 13599 | 184,014 | SH | SOLE    |
| GUILFORD PHARMACEUTICALS INC  | EQUITY | 401829106 | 63    | 27,400  | SH | SOLE    |
| GUITAR CENTER, INC.           | EQUITY | 402040109 | 832   | 15,183  | SH | SOLE    |
| GULF ISLAND FABRICATION, INC. | EQUITY | 402307102 | 117   | 4,990   | SH | SOLE    |
| GULFMARK OFFSHORE, INC.       | EQUITY | 402629109 | 234   | 9,013   | SH | SOLE    |
| GYMBOREE CORP.                | EQUITY | 403777105 | 239   | 19,040  | SH | SOLE    |

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| H J HEINZ CO.                 | EQUITY | 423074103 | 5542  | 150,437 | SH | SOLE    |
| H.B. FULLER CO.               | EQUITY | 359694106 | 515   | 17,774  | SH | SOLE    |
| HAEMONETICS CORP.             | EQUITY | 405024100 | 513   | 12,173  | SH | SOLE    |
| HAIN CELESTIAL GROUP INC      | EQUITY | 405217100 | 299   | 16,019  | SH | SOLE    |
| HALLIBURTON CO                | EQUITY | 406216101 | 26    | 600     | SH | DEFINED |
| HALLIBURTON CO.               | EQUITY | 406216101 | 20295 | 469,237 | SH | SOLE    |
| HANCOCK FABRICS, INC.         | EQUITY | 409900107 | 88    | 11,780  | SH | SOLE    |
| HANCOCK HOLDING CO.           | EQUITY | 410120109 | 564   | 17,345  | SH | SOLE    |
| HANDLEMAN CO.                 | EQUITY | 410252100 | 262   | 13,813  | SH | SOLE    |
| HANGER ORTHOPEDIC GROUP       | EQUITY | 41043F208 | 79    | 13,350  | SH | SOLE    |
| HANMI FINL CORP               | EQUITY | 410495105 | 304   | 18,342  | SH | SOLE    |
| HANOVER COMPRESSOR COMPANY    | EQUITY | 410768105 | 2258  | 187,100 | SH | SOLE    |
| HANSEN NATURAL CORP           | EQUITY | 411310105 | 224   | 3,744   | SH | SOLE    |
| HARBOR FLORIDA BANCSHARES     | EQUITY | 411901101 | 442   | 12,968  | SH | SOLE    |
| HARLAND, JOHN H. CO.          | EQUITY | 412693103 | 604   | 17,567  | SH | SOLE    |
| HARLEY DAVIDSON INC           | EQUITY | 412822108 | 20    | 344     | SH | DEFINED |
| HARLEY-DAVIDSON FUNDING       | EQUITY | 412822108 | 7508  | 129,994 | SH | SOLE    |
| HARLEYSVILLE GROUP, INC.      | EQUITY | 412824104 | 160   | 8,061   | SH | SOLE    |
| HARLEYSVILLE NATIONAL CORP.   | EQUITY | 412850109 | 347   | 16,327  | SH | SOLE    |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 10282 | 116,228 | SH | SOLE    |
| HARMONIC INC.                 | EQUITY | 413160102 | 428   | 44,782  | SH | SOLE    |
| HARRAH'S ENTERTAINMENT, INC.  | EQUITY | 413619107 | 3342  | 51,757  | SH | SOLE    |
| HARRAHS ENTMT INC             | EQUITY | 413619107 | 9     | 137     | SH | DEFINED |
| HARRAHS ENTMT INC COM         | EQUITY | 413619107 | 2     | 32900   | SH | SOLE    |
| HARRIS & HARRIS GROUP INC     | EQUITY | 413833104 | 117   | 9,681   | SH | SOLE    |
| HARRIS CORP DEL COM           | EQUITY | 413875105 | 2     | 47600   | SH | SOLE    |
| HARRIS CORP.                  | EQUITY | 413875105 | 7851  | 240,460 | SH | SOLE    |
| HARRIS INTERACTIVE INC        | EQUITY | 414549105 | 150   | 32,465  | SH | SOLE    |
| HARSCO CORP.                  | EQUITY | 415864107 | 4473  | 75,035  | SH | SOLE    |
| HART MARX                     | EQUITY | 417119104 | 136   | 14,262  | SH | SOLE    |
| HARTE-HANKS COMMUNICATIONS    | EQUITY | 416196103 | 3561  | 129,216 | SH | SOLE    |
| HARTFORD FINANCIAL SVCS GR    | EQUITY | 416515104 | 24    | 353     | SH | DEFINED |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 47656 | 695,097 | SH | SOLE    |
| HARVEST NATURAL RESOUR        | EQUITY | 41754V103 | 267   | 22,414  | SH | SOLE    |
| HASBRO INC                    | EQUITY | 418056107 | 4     | 201     | SH | DEFINED |
| HASBRO, INC.                  | EQUITY | 418056107 | 1556  | 76,098  | SH | SOLE    |
| HAVERTY FURNITURE COMPANIES   | EQUITY | 419596101 | 177   | 11,577  | SH | SOLE    |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 4665  | 182,791 | SH | SOLE    |
| HAYES LEMMERZ INTERNATIONAL   | EQUITY | 420781304 | 122   | 23,529  | SH | SOLE    |
| HCA INC                       | EQUITY | 404119109 | 26    | 488     | SH | DEFINED |
| HCA INC.                      | EQUITY | 404119109 | 9539  | 178,066 | SH | SOLE    |
| HCC INSURANCE HOLDINGS, INC.  | EQUITY | 404132102 | 4441  | 122,810 | SH | SOLE    |
| HEADWATERS INC                | EQUITY | 42210P102 | 687   | 20,939  | SH | SOLE    |
| HEALTH CARE PPTY INVS COM     | EQUITY | 421915109 |       | 10290   | SH | SOLE    |
| HEALTH CARE PPTYS INVEST INC  | EQUITY | 421915109 | 320   | 13,634  | SH | SOLE    |
| Health Care Prop Investors    | EQUITY | 421915109 | 2112  | 90,000  | SH | SOLE    |
| HEALTH CARE REIT, INC.        | EQUITY | 42217K106 | 171   | 5,350   | SH | SOLE    |
| HEALTH MANAGEMENT ASSOC.      | EQUITY | 421933102 | 2914  | 111,296 | SH | SOLE    |
| HEALTH MGMT ASSOC             | EQUITY | 421933102 | 8     | 297     | SH | DEFINED |
| HEALTH NET INC.               | EQUITY | 42222G108 | 6567  | 200,757 | SH | SOLE    |
| Healthcare Realty Trust       | EQUITY | 421946104 | 2369  | 65,000  | SH | SOLE    |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 1218  | 33,422  | SH | SOLE    |
| HEALTHCARE SVCS GRP IN        | EQUITY | 421906108 | 236   | 9,716   | SH | SOLE    |
| HEALTH EXTRAS INC             | EQUITY | 422211102 | 492   | 29,527  | SH | SOLE    |
| HEALTH EXTRAS INC COM         | EQUITY | 422211102 | 4     | 220400  | SH | SOLE    |

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|-------------------------------|--------|-----------|-------|-----------|----|---------|
| HEARST-ARGYLE TELEVI          | EQUITY | 422317107 | 20    | 780       | SH | SOLE    |
| HEARTLAND EXPRESS, INC.       | EQUITY | 422347104 | 540   | 28,210    | SH | SOLE    |
| HEARTLAND FINANCIAL USA INC   | EQUITY | 42234Q102 | 123   | 6,186     | SH | SOLE    |
| HECLA MNG CO                  | EQUITY | 422704106 | 404   | 73,750    | SH | SOLE    |
| HEICO CORP.                   | EQUITY | 422806109 | 244   | 12,144    | SH | SOLE    |
| HEIDRICK & STRUGGLES INT'L    | EQUITY | 422819102 | 384   | 10,439    | SH | SOLE    |
| HEINZ H J CO                  | EQUITY | 423074103 | 16    | 427       | SH | DEFINED |
| HELIX TECHNOLOGY CORP.        | EQUITY | 423319102 | 252   | 16,283    | SH | SOLE    |
| HELMERICH & PAYNE, INC.       | EQUITY | 423452101 | 4836  | 121,832   | SH | SOLE    |
| HENRY JACK & ASSOCIATES       | EQUITY | 426281101 | 2633  | 146,360   | SH | SOLE    |
| HENRY SCHEIN INC              | EQUITY | 806407102 | 5607  | 156,458   | SH | SOLE    |
| HERCULES INC                  | EQUITY | 427056106 | 2     | 137       | SH | DEFINED |
| HERCULES, INC.                | EQUITY | 427056106 | 1695  | 116,986   | SH | SOLE    |
| HERITAGE PROPERTY INVESTMENT  | EQUITY | 42725M107 | 583   | 19,657    | SH | SOLE    |
| HERLEY INDS INC DEL           | EQUITY | 427398102 | 122   | 7,117     | SH | SOLE    |
| HERMAN MILLER, INC.           | EQUITY | 600544100 | 3806  | 126,349   | SH | SOLE    |
| HERSHA HOSPITALITY TRUST      | EQUITY | 427825104 | 16    | 1,580     | SH | SOLE    |
| HERSHEY FOODS CORP            | EQUITY | 427866108 | 16    | 270       | SH | DEFINED |
| HEWITT ASSOCIATES INC-CL A    | EQUITY | 42822Q100 | 26    | 984       | SH | SOLE    |
| HEWLETT PACKARD CO            | EQUITY | 428236103 | 6006  | 273,764   | SH | DEFINED |
| HEWLETT PACKARD CO.           | EQUITY | 428236103 | 42355 | 1,930,510 | SH | SOLE    |
| HEXCEL CORP.                  | EQUITY | 428291108 | 206   | 13,289    | SH | SOLE    |
| HIBBETT SPORTING GOODS, INC.  | EQUITY | 428565105 | 438   | 14,591    | SH | SOLE    |
| HIBERNIA CORP                 | EQUITY | 428656102 | 10800 | 337,400   | SH | DEFINED |
| HIBERNIA CORP. CLASS A        | EQUITY | 428656102 | 8980  | 280,530   | SH | SOLE    |
| HIGHLAND HOSPITALITY CORP     | EQUITY | 430141101 | 255   | 24,663    | SH | SOLE    |
| HIGHWOODS PROPERTIES, INC.    | EQUITY | 431284108 | 3559  | 132,689   | SH | SOLE    |
| HILB, ROGAL & HAMILTON CO.    | EQUITY | 431294107 | 687   | 19,199    | SH | SOLE    |
| HILLENBRAND INDUSTRIES, INC.  | EQUITY | 431573104 | 5890  | 106,182   | SH | SOLE    |
| HILTON HOTELS CORP            | EQUITY | 432848109 | 3922  | 175,471   | SH | SOLE    |
| HILTON HOTELS CORP            | EQUITY | 432848109 | 7006  | 313,469   | SH | DEFINED |
| HNI CORP                      | EQUITY | 404251100 | 1596  | 35,500    | SH | DEFINED |
| HNI CORP                      | EQUITY | 404251100 | 4217  | 93,812    | SH | SOLE    |
| HOLLINGER INTERNATIONAL, INC. | EQUITY | 435569108 | 390   | 35,786    | SH | SOLE    |
| HOLLIS-EDEN PHARMACEUTICALS   | EQUITY | 435902101 | 60    | 8,582     | SH | SOLE    |
| HOLLY CORP.                   | EQUITY | 435758305 | 473   | 12,692    | SH | SOLE    |
| HOLLYWOOD ENTERTAINMENT CORP. | EQUITY | 436141105 | 432   | 32,801    | SH | SOLE    |
| HOLLYWOOD PARK, INC.          | EQUITY | 723456109 | 373   | 22,313    | SH | SOLE    |
| HOLOGIC INC                   | EQUITY | 436440101 | 405   | 12,716    | SH | SOLE    |
| HOLOGIC INC COM               | EQUITY | 436440101 | 4     | 114300    | SH | SOLE    |
| HOME DEPOT INC                | EQUITY | 437076102 | 18976 | 496,229   | SH | DEFINED |
| HOME DEPOT, INC.              | EQUITY | 437076102 | 47504 | 1,242,264 | SH | SOLE    |
| HOME PROPERTIES INC.          | EQUITY | 437306103 | 893   | 23,014    | SH | SOLE    |
| HOMEBANC CORP/GA              | EQUITY | 43738R109 | 192   | 21,773    | SH | SOLE    |
| HOMESTORE.COM                 | EQUITY | 437852106 | 156   | 70,430    | SH | SOLE    |
| HONEYWELL INTERNATIONAL INC.  | EQUITY | 438516106 | 13662 | 367,155   | SH | SOLE    |
| HONEYWELL INTL INC            | EQUITY | 438516106 | 38    | 1,015     | SH | DEFINED |
| HOOKEER FURNITURE CORP        | EQUITY | 439038100 | 81    | 4,267     | SH | SOLE    |
| HOOPER HOLMES, INC.           | EQUITY | 439104100 | 136   | 35,699    | SH | SOLE    |
| HORACE MANN EDUCATORS CORP.   | EQUITY | 440327104 | 1825  | 102,849   | SH | SOLE    |
| HORIZON FINANCIAL CORP        | EQUITY | 44041F105 | 122   | 6,489     | SH | SOLE    |
| HORMEL FOODS CORP.            | EQUITY | 440452100 | 5882  | 189,086   | SH | SOLE    |
| HORNBECK OFFSHORE SERVICES    | EQUITY | 440543106 | 95    | 3,781     | SH | SOLE    |
| HORNBECK OFFSHORE SVCS COM    | EQUITY | 440543106 | 5     | 211800    | SH | SOLE    |
| HORNBECK OFFSHORE SVCS INC    | EQUITY | 440543106 | 6731  | 268,600   | SH | DEFINED |
| HOSPIRA INC                   | EQUITY | 441060100 | 6     | 197       | SH | DEFINED |
| Hospira Inc                   | EQUITY | 441060100 | 81    | 2,500     | SH | SOLE    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| HOSPIRA INC                  | EQUITY | 441060100 | 2343  | 72,597  | SH | SOLE    |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 4819  | 119,342 | SH | SOLE    |
| HOST MARRIOTT CORP COM       | EQUITY | 44107p104 |       | 25620   | SH | SOLE    |
| HOT TOPIC INC                | EQUITY | 441339108 | 655   | 29,982  | SH | SOLE    |
| HOUSTON EXPLORATION COMPAN   | EQUITY | 442120101 | 449   | 7,880   | SH | SOLE    |
| HOVNANIAN ENTER, INC. COM    |        |           |       |         |    |         |
| PAR \$0.01                   | EQUITY | 442487203 | 4442  | 87,102  | SH | SOLE    |
| HRPT PROPERTIES TRUST        | EQUITY | 40426W101 | 8842  | 742,370 | SH | SOLE    |
| HRPT TRUST                   | EQUITY | 40426w101 |       | 15460   | SH | SOLE    |
| HUB GROUP INC-CL A           | EQUITY | 443320106 | 280   | 4,475   | SH | SOLE    |
| HUBBELL INC. CLASS B         | EQUITY | 443510201 | 5679  | 111,134 | SH | SOLE    |
| HUDSON CITY BANCORP          | EQUITY | 443683107 | 60    | 1,631   | SH | SOLE    |
| HUDSON HIGHLAND GROUP INC    | EQUITY | 443792106 | 212   | 12,420  | SH | SOLE    |
| HUGHES SUPPLY, INC.          | EQUITY | 444482103 | 49    | 1,643   | SH | SOLE    |
| HUMAN GENOME SCIENCES, INC.  | EQUITY | 444903108 | 744   | 80,745  | SH | SOLE    |
| HUMANA INC                   | EQUITY | 444859102 | 6     | 191     | SH | DEFINED |
| HUMANA, INC.                 | EQUITY | 444859102 | 3582  | 112,161 | SH | SOLE    |
| HUNT JB TRANS SVC INC COM    | EQUITY | 445658107 | 3     | 62700   | SH | SOLE    |
| HUNTINGTON BANCSHARES INC    | EQUITY | 446150104 | 7     | 283     | SH | DEFINED |
| HUNTINGTON BANCSHARES, INC.  | EQUITY | 446150104 | 2533  | 106,004 | SH | SOLE    |
| HURON CONSULTING GROUP INC   | EQUITY | 447462102 | 74    | 3,585   | SH | SOLE    |
| HUDSON UNITED BANCORP        | EQUITY | 444165104 | 40    | 1,137   | SH | SOLE    |
| HUTCHINSON TECHNOLOGY, INC.  | EQUITY | 448407106 | 565   | 16,258  | SH | SOLE    |
| HYDRIL                       | EQUITY | 448774109 | 580   | 9,931   | SH | SOLE    |
| HYPERCOM CORP                | EQUITY | 44913M105 | 150   | 31,782  | SH | SOLE    |
| HYPERION SOLUTIONS CORP      | EQUITY | 44914M104 | 1071  | 24,285  | SH | SOLE    |
| HYPERION SOLUTIONS CP COM    | EQUITY | 44914M104 | 3     | 74600   | SH | SOLE    |
| IAC/INTERACTIVECORP          | EQUITY | 44919P102 | 1083  | 48,620  | SH | SOLE    |
| IAMGOLD CORPORATION          | EQUITY | 450913108 | 2714  | 440,700 | SH | DEFINED |
| IBERIABANK CORP              | EQUITY | 450828108 | 220   | 3,904   | SH | SOLE    |
| ICOS CORPORATION             | EQUITY | 449295104 | 30    | 1,318   | SH | SOLE    |
| ICU MEDICAL, INC.            | EQUITY | 44930G107 | 233   | 6,575   | SH | SOLE    |
| ID BIOMEDICAL CORP           | EQUITY | 44936D108 | 1076  | 70,500  | SH | DEFINED |
| IDACORP, INC.                | EQUITY | 451107106 | 2813  | 99,146  | SH | SOLE    |
| IDENIX PHARMACEUTICALS INC   | EQUITY | 45166R204 | 72    | 3,613   | SH | SOLE    |
| IDENTIX INC                  | EQUITY | 451906101 | 278   | 55,014  | SH | SOLE    |
| IDEX CORP                    | EQUITY | 45167R104 | 8667  | 185,600 | SH | DEFINED |
| IDEX CORP.                   | EQUITY | 45167R104 | 1262  | 31,272  | SH | SOLE    |
| IDEXX LABORATORIES, INC.     | EQUITY | 45168D104 | 46    | 849     | SH | SOLE    |
| IDINE REWARDS NETWORK        | EQUITY | 761557107 | 41    | 9,962   | SH | SOLE    |
| IDT CORP-CL B                | EQUITY | 448947309 | 21    | 1,446   | SH | SOLE    |
| IDX SYSTEMS CORP.            | EQUITY | 449491109 | 449   | 12,928  | SH | SOLE    |
| I-FLOW CORP                  | EQUITY | 449520303 | 179   | 11,310  | SH | SOLE    |
| IGATE CORP                   | EQUITY | 45169U105 | 48    | 12,986  | SH | SOLE    |
| IHOP CORP.                   | EQUITY | 449623107 | 601   | 12,603  | SH | SOLE    |
| II-VI INC                    | EQUITY | 902104108 | 244   | 13,980  | SH | SOLE    |
| IKON OFFICE SOLUTIONS INC.   | EQUITY | 451713101 | 28    | 2,866   | SH | SOLE    |
| ILLINOIS TOOL WKS INC        | EQUITY | 452308109 | 29    | 326     | SH | DEFINED |
| Illinois Tool Works          | EQUITY | 452308109 | 1791  | 20,000  | SH | SOLE    |
| ILLINOIS TOOL WORKS, INC.    | EQUITY | 452308109 | 16278 | 181,813 | SH | SOLE    |
| ILLUMINA INC                 | EQUITY | 452327109 | 147   | 18,141  | SH | SOLE    |
| IMAGISTICS INTL INC          | EQUITY | 45247T104 | 363   | 10,381  | SH | SOLE    |
| IMATION CORP.                | EQUITY | 45245A107 | 2871  | 82,610  | SH | SOLE    |
| IMCLONE SYSTEMS              | EQUITY | 45245W109 | 56    | 1,614   | SH | SOLE    |
| IMMUCOR INC                  | EQUITY | 452526106 | 842   | 27,876  | SH | SOLE    |
| IMMUNICON CORP               | EQUITY | 45260A107 | 22    | 3,770   | SH | SOLE    |
| IMMUNOGEN INC                | EQUITY | 45253H101 | 119   | 22,829  | SH | SOLE    |
| IMMUNOMEDICS, INC.           | EQUITY | 452907108 | 68    | 28,124  | SH | SOLE    |
| IMPAC MORTGAGE HOLDINGS INC  | EQUITY | 45254P102 | 890   | 46,396  | SH | SOLE    |
| IMPAX LABORATORIES INC       | EQUITY | 45256B101 | 485   | 30,330  | SH | SOLE    |

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|--|--------|-----------|-------|-----------|----|---------|
| IMPAX LABORATORIES INC COM               | EQUITY | 45256B101 | 1     | 41000     | SH | SOLE    |
| IMS HEALTH INC                           | EQUITY | 449934108 | 7     | 284       | SH | DEFINED |
| IMS HEALTH, INC.                         | EQUITY | 449934108 | 2571  | 105,398   | SH | SOLE    |
| INAMED CORP                              | EQUITY | 453235103 | 4518  | 64,657    | SH | SOLE    |
| INCO LTD                                 | EQUITY | 453258402 | 2423  | 61,000    | SH | DEFINED |
| INCYTE CORP                              | EQUITY | 45337C102 | 295   | 43,183    | SH | SOLE    |
| INDEPENDENCE COMMUNITY BANK              | EQUITY | 453414104 | 5546  | 142,201   | SH | SOLE    |
| INDEPENDENCE HLDG CO N                   | EQUITY | 453440307 | 51    | 2,854     | SH | SOLE    |
| INDEPENDENT BANK CORP.<br>-MASSACHUSETTS | EQUITY | 453836108 | 266   | 9,165     | SH | SOLE    |
| INDEPENDENT BANK CORP.-MICHIGAN          | EQUITY | 453838104 | 333   | 11,590    | SH | SOLE    |
| INDEVUS PHARMACEUTICALS INC              | EQUITY | 454072109 | 72    | 25,793    | SH | SOLE    |
| INDYMAC BANCORP, INC.                    | EQUITY | 456607100 | 3819  | 112,326   | SH | SOLE    |
| INFINITY PROPERTY & CASUALTY             | EQUITY | 45665Q103 | 403   | 12,881    | SH | SOLE    |
| INFOCROSSING INC                         | EQUITY | 45664X109 | 156   | 9,822     | SH | SOLE    |
| INFOCROSSING INC COM                     | EQUITY | 45664X109 | 5     | 335800    | SH | SOLE    |
| INFOCUS CORPORATION                      | EQUITY | 45665B106 | 142   | 24,688    | SH | SOLE    |
| INFORMATICA CORP                         | EQUITY | 45666Q102 | 442   | 53,467    | SH | SOLE    |
| INFOSPACE INC.                           | EQUITY | 45678T201 | 812   | 19,895    | SH | SOLE    |
| INFOUSA INC. CLASS B                     | EQUITY | 456818301 | 208   | 19,823    | SH | SOLE    |
| INFRASOURCE SERVICES INC                 | EQUITY | 45684P102 | 65    | 5,377     | SH | SOLE    |
| INGERSOLL RAND COMPANY LIM               | EQUITY | G4776G101 | 17    | 212       | SH | DEFINED |
| INGERSOLL-RAND CO CL A                   | EQUITY | G4776G101 | 8379  | 105,202   | SH | SOLE    |
| INGLES MARKETS INC CLASS A               | EQUITY | 457030104 | 85    | 6,361     | SH | SOLE    |
| INGRAM MICRO INC. CLASS A                | EQUITY | 457153104 | 51    | 3,049     | SH | SOLE    |
| INKINE PHARMACEUTICAL CO INC             | EQUITY | 457214104 | 94    | 30,353    | SH | SOLE    |
| INNKEEPERS USA TRUST                     | EQUITY | 4576J0104 | 307   | 23,781    | SH | SOLE    |
| INNOVATIVE SOLUTIONS & SUPPORT           | EQUITY | 45769N105 | 138   | 4,345     | SH | SOLE    |
| INPHONIC INC                             | EQUITY | 45772G105 | 106   | 4,666     | SH | SOLE    |
| INPUT/OUTPUT, INC.                       | EQUITY | 457652105 | 256   | 39,719    | SH | SOLE    |
| INSIGHT COMMUNICATIO                     | EQUITY | 45768V108 | 329   | 27,769    | SH | SOLE    |
| INSIGHT ENTERPRISES, INC.                | EQUITY | 45765U103 | 528   | 30,079    | SH | SOLE    |
| INSITUFORM TECH INC CL A                 | EQUITY | 457667103 | 1     | 94300     | SH | SOLE    |
| INSITUFORM TECHNOLOGIES, INC.<br>CLASS A | EQUITY | 457667103 | 242   | 16,655    | SH | SOLE    |
| INSPIRE PHARMACEUTICALS INC              | EQUITY | 457733103 | 209   | 25,662    | SH | SOLE    |
| INSTINET GROUP INCORPORATED              | EQUITY | 457750107 | 18    | 3,068     | SH | SOLE    |
| INSURANCE AUTO AUCTIONS INC COM          | EQUITY | 457875102 | 150   | 5,389     | SH | SOLE    |
| INSWEB CORP                              | EQUITY | 45809K202 | 26    | 9,194     | SH | SOLE    |
| INTAC INTERNATIONAL                      | EQUITY | 45811T100 | 62    | 4,913     | SH | SOLE    |
| INTEGRA BANK CORP.                       | EQUITY | 45814P105 | 211   | 9,546     | SH | SOLE    |
| INTEGRA LIFESCIENCES CORP                | EQUITY | 457985208 | 1208  | 34,300    | SH | DEFINED |
| INTEGRA LIFESCIENCES CORP                | EQUITY | 457985208 | 9580  | 272,000   | SH | DEFINED |
| INTEGRA LIFESCIENCES HOLDINGS            | EQUITY | 457985208 | 445   | 12,645    | SH | SOLE    |
| INTEGRATED CIRCUIT SYSTEMS               | EQUITY | 45811K208 | 2521  | 131,826   | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY,            | EQUITY | 458118106 | 3043  | 252,967   | SH | SOLE    |
| INTEGRATED ELECTRICAL SERVICES           | EQUITY | 45811E103 | 57    | 20,502    | SH | SOLE    |
| INTEGRATED SILICON SOLUTION              | EQUITY | 45812P107 | 149   | 22,250    | SH | SOLE    |
| INTEL CORP                               | EQUITY | 458140100 | 27302 | 1,175,306 | SH | DEFINED |
| INTEL CORP.                              | EQUITY | 458140100 | 99537 | 4,284,829 | SH | SOLE    |
| INTER PARFUMS INC                        | EQUITY | 458334109 | 45    | 3,156     | SH | SOLE    |
| INTERACTIVE DATA CORP                    | EQUITY | 45840J107 | 476   | 22,921    | SH | SOLE    |
| INTERCHANGE CORP                         | EQUITY | 45845K109 | 21    | 2,108     | SH | SOLE    |
| INTERCHANGE FINL SVCS                    | EQUITY | 458447109 | 178   | 10,306    | SH | SOLE    |
| INTERDIGITAL COMMUNICATION               | EQUITY | 45866A105 | 531   | 34,639    | SH | SOLE    |

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|                                 |        |           |        |            |    |         |
|---------------------------------|--------|-----------|--------|------------|----|---------|
| INTERFACE, INC. CLASS A         | EQUITY | 458665106 | 188    | 27,602     | SH | SOLE    |
| INTERGRAPH CORP.                | EQUITY | 458683109 | 593    | 20,590     | SH | SOLE    |
| INTERMAGNETICS GENERAL CORP.    | EQUITY | 458771102 | 424    | 17,431     | SH | SOLE    |
| INTERMUNE INC.                  | EQUITY | 45884X103 | 197    | 17,899     | SH | SOLE    |
| INTERNAP NETWORK SERVICES       | EQUITY | 45885A102 | 107    | 180,897    | SH | SOLE    |
| INTERNATIONAL BANCSHARES CORP.  | EQUITY | 459044103 | 31     | 893        | SH | SOLE    |
|                                 |        |           |        |            |    |         |
| International Bus. Machines     |        |           |        |            |    |         |
| ComStk U\$                      | EQUITY | 459200101 | 1067   | 11,680     | SH | SOLE    |
| INTERNATIONAL BUSINESS MAC      | EQUITY | 459200101 | 28022  | 306,651    | SH | DEFINED |
| International Business Machines | EQUITY | 459200101 | 914    | 10,000     | SH | SOLE    |
| INTERNATIONAL FLAVOURS          | EQUITY | 459506101 | 4      | 107        | SH | DEFINED |
| INTERNATIONAL GAME TECHNOL      | EQUITY | 459902102 | 11     | 412        | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY   | EQUITY | 459902102 | 3965   | 148,742    | SH | SOLE    |
| INTERNATIONAL PAPER CO          | EQUITY | 460146103 | 21     | 580        | SH | DEFINED |
| INTERNATIONAL PAPER CO.         | EQUITY | 460146103 | 10196  | 277,150    | SH | SOLE    |
| International Rectifier         | EQUITY | 460254105 | 455    | 10,000     | SH | SOLE    |
| INTERNATIONAL RECTIFIER CORP.   | EQUITY | 460254105 | 5560   | 122,207    | SH | SOLE    |
| INTERNATIONAL SECS EXCHANG      | EQUITY | 46031W204 | 218    | 8,400      | SH | DEFINED |
| INTERNATIONAL SPEEDWAY CORP.    | EQUITY | 460335201 | 4326   | 79,744     | SH | SOLE    |
| INTERNATIONAL STEEL GROUP       | EQUITY | 460377104 | 17     | 427        | SH | SOLE    |
| INTERNET CAPITAL GROUP, INC.    | EQUITY | 46059C205 | 167    | 23,738     | SH | SOLE    |
| INTERNET SECURITY SY            | EQUITY | 46060X107 | 439    | 24,002     | SH | SOLE    |
| INTERPUBLIC GROUP CORP          | EQUITY | 460690100 | 2371   | 193,091    | SH | SOLE    |
| INTERPUBLIC GROUP COS INC       | EQUITY | 460690100 | 6      | 511        | SH | DEFINED |
| INTERSECTIONS INC               | EQUITY | 460981301 | 64     | 4,409      | SH | SOLE    |
| INTERSIL CORP -CL A             | EQUITY | 46069S109 | 4890   | 282,336    | SH | SOLE    |
| INTER-TEL, INC.                 | EQUITY | 458372109 | 314    | 12,829     | SH | SOLE    |
| INTERVIDEO INC                  | EQUITY | 46114Y101 | 59     | 5,344      | SH | SOLE    |
| INTERVOICE-BRITE INC.           | EQUITY | 461142101 | 251    | 22,404     | SH | SOLE    |
| INTERWOVEN INC                  | EQUITY | 46114T508 | 196    | 25,211     | SH | SOLE    |
| INTEVAC INC                     | EQUITY | 461148108 | 98     | 10,432     | SH | SOLE    |
| INTL BUSINESS MACHINES CORP     | EQUITY | 459200101 | 114387 | 1,251,772  | SH | SOLE    |
| INT'L. FLAVORS & FRAGRANCES,    | EQUITY | 459506101 | 1587   | 40,172     | SH | SOLE    |
| INTRADO INC                     | EQUITY | 46117A100 | 132    | 10,767     | SH | SOLE    |
| INTRALASE CORP                  | EQUITY | 461169104 | 80     | 4,756      | SH | SOLE    |
| INTUIT                          | EQUITY | 461202103 | 9      | 213        | SH | DEFINED |
| Intuit                          | EQUITY | 461202103 | 875    | 20,000     | SH | SOLE    |
| INTUIT, INC.                    | EQUITY | 461202103 | 6669   | 152,365    | SH | SOLE    |
| INTUITIVE SURGICAL INC          | EQUITY | 46120E602 | 950    | 20,897     | SH | SOLE    |
| INVACARE CORP.                  | EQUITY | 461203101 | 722    | 16,182     | SH | SOLE    |
| INVERNESS MEDICAL INNOVATION    | EQUITY | 46126P106 | 197    | 8,375      | SH | SOLE    |
| INVESTMENT TECHNOLOGY GROUP     | EQUITY | 46145F105 | 478    | 27,339     | SH | SOLE    |
| INVESTORS FINANCIAL SERVICES    | EQUITY | 461915100 | 5879   | 120,200    | SH | SOLE    |
| INVESTORS FINL SERVICE COM      | EQUITY | 461915100 | 2      | 44500      | SH | SOLE    |
| INVESTORS REAL ESTATE TRUST     | EQUITY | 461730103 | 270    | 28,992     | SH | SOLE    |
| INVITROGEN CORP                 | EQUITY | 46185R100 | 2768   | 40,000     | SH | DEFINED |
| INVITROGEN CORP                 | EQUITY | 46185R100 | 6676   | 96,480     | SH | SOLE    |
| IOMEGA CORP                     | EQUITY | 462030305 | 138    | 32,132     | SH | SOLE    |
| IOWA TELECOMMUNICATIONS SERV    | EQUITY | 462594201 | 232    | 11,905     | SH | SOLE    |
| IPASS INC                       | EQUITY | 46261V108 | 169    | 27,554     | SH | SOLE    |
| IPAYMENT INC                    | EQUITY | 46262E105 | 276    | 6,541      | SH | SOLE    |
| IPC Holdings Ltd.               | EQUITY | G4933P101 | 460440 | 11,722,000 | SH | SOLE    |
| IRON MOUNTAIN INC.              | EQUITY | 462846106 | 77     | 2,654      | SH | SOLE    |
| IRWIN FINANCIAL CORP.           | EQUITY | 464119106 | 251    | 10,917     | SH | SOLE    |
| ISHARES COHEN & STEERS RLTY     | EQUITY | 464287564 | 275    | 2,200      | SH | SOLE    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| ISHARES LEHMAN 7-10 YR TREASURY BOND | EQUITY | 464287440 | 937   | 11,200    | SH | SOLE    |
| ISHARES MSCI EAFE INDEX FUND         | EQUITY | 464287465 | 12630 | 79,500    | SH | SOLE    |
| ISHARES MSCI HONG KONG INDEX         | EQUITY | 464286871 | 1830  | 159,000   | SH | SOLE    |
| ISHARES MSCI JAPAN INDEX FD          | EQUITY | 464286848 | 10610 | 1,011,470 | SH | SOLE    |
| ISHARES RUSSELL 2000                 | EQUITY | 464287655 | 4031  | 33,000    | SH | SOLE    |
| ISHARES RUSSELL MIDCAP GRWTH         | EQUITY | 464287481 | 1592  | 19,200    | SH | SOLE    |
| ISHARES RUSSELL MIDCAP VALUE         | EQUITY | 464287473 | 1332  | 11,800    | SH | SOLE    |
| ISHARES S&P 500/BARRA GROWTH         | EQUITY | 464287309 | 977   | 17,300    | SH | SOLE    |
| ISHARES S&P 500/BARRA VALUE          | EQUITY | 464287408 | 768   | 12,600    | SH | SOLE    |
| ISHARES S&P GLOBAL 100               | EQUITY | 464287572 | 139   | 2,300     | SH | SOLE    |
| ISIS PHARMACEUTICALS, INC.           | EQUITY | 464330109 | 125   | 32,316    | SH | SOLE    |
|                                      |        |           |       |           |    |         |
| ISLE CAPRI CASINOS INC               | EQUITY | 464592104 | 1083  | 40,800    | SH | DEFINED |
| ISLE OF CAPRI CASINOS                | EQUITY | 464592104 | 1441  | 54,313    | SH | SOLE    |
| ISOLAGEN INC                         | EQUITY | 46488N103 | 86    | 13,716    | SH | SOLE    |
| ISOLAGEN INC COM                     | EQUITY | 46488N103 | 3     | 460100    | SH | SOLE    |
| ISTA PHARMACEUTICALS INC.            | EQUITY | 45031X204 | 51    | 5,168     | SH | SOLE    |
| ISTAR FINANCIAL INC                  | EQUITY | 45031U101 | 9735  | 236,407   | SH | SOLE    |
| ITC DELTACOM INC                     | EQUITY | 45031T401 | 6     | 7,828     | SH | SOLE    |
| ITLA CAP CORP                        | EQUITY | 450565106 | 154   | 3,091     | SH | SOLE    |
| ITRON, INC.                          | EQUITY | 465741106 | 385   | 13,000    | SH | SOLE    |
| ITT EDUCATIONAL SERVICES, INC.       | EQUITY | 45068B109 | 4026  | 83,009    | SH | SOLE    |
| ITT EDUCATIONAL SVCS COM             | EQUITY | 45068B109 | 6     | 117700    | SH | SOLE    |
| ITT INDS INC                         | EQUITY | 450911102 | 22588 | 250,315   | SH | DEFINED |
| ITT INDUSTRIAL INC                   | EQUITY | 450911102 | 3810  | 42,222    | SH | SOLE    |
| ITT Industries                       | EQUITY | 450911102 | 2184  | 24,200    | SH | SOLE    |
| IVANHOE MINES LTD                    | EQUITY | 46579N103 | 12916 | 1,716,860 | SH | DEFINED |
| IVAX CORP.                           | EQUITY | 465823102 | 7867  | 397,933   | SH | SOLE    |
| IVAX DIAGNOSTICS INC                 | EQUITY | 45070W109 | 17    | 4,190     | SH | SOLE    |
| IVILLAGE INC                         | EQUITY | 46588H105 | 119   | 19,602    | SH | SOLE    |
| IXIA                                 | EQUITY | 45071R109 | 291   | 16,476    | SH | SOLE    |
| IXIA COM                             | EQUITY | 45071R109 | 6     | 351600    | SH | SOLE    |
| IXYS CORP.                           | EQUITY | 46600W106 | 134   | 11,715    | SH | SOLE    |
| J & J SNACK FOODS CORP               | EQUITY | 466032109 | 177   | 3,777     | SH | SOLE    |
| J JILL GROUP INC                     | EQUITY | 466189107 | 152   | 11,077    | SH | SOLE    |
| J.B. HUNT TRANSPORT SERVICES         | EQUITY | 445658107 | 5435  | 124,178   | SH | SOLE    |
| J.C. PENNEY CO., INC.                | EQUITY | 708160106 | 15190 | 292,558   | SH | SOLE    |
| J0-ANN STORES INC                    | EQUITY | 47758P307 | 331   | 11,770    | SH | SOLE    |
| J2 GLOBAL COMMUNICATIO               | EQUITY | 46626E205 | 403   | 11,744    | SH | SOLE    |
| JABIL CIRCUIT INC                    | EQUITY | 466313103 | 7     | 229       | SH | DEFINED |
| Jabil Circuit Inc USD0.001           | EQUITY | 466313103 | 16338 | 572,865   | SH | SOLE    |
| JACK IN THE BOX INC.                 | EQUITY | 466367109 | 844   | 22,754    | SH | SOLE    |
| JACKSON HEWITT TAX SERVICE           | EQUITY | 468202106 | 490   | 23,445    | SH | SOLE    |
| JACOBS ENGINEERING GROUP, INC.       | EQUITY | 469814107 | 5331  | 102,685   | SH | SOLE    |
| JACOBS ENGR GROUP DEL                | EQUITY | 469814107 | 1     | 12300     | SH | SOLE    |
| JACUZZI BRANDS INC                   | EQUITY | 469865109 | 459   | 46,995    | SH | SOLE    |
| JAKKS PACIFIC, INC.                  | EQUITY | 47012E106 | 339   | 15,795    | SH | SOLE    |
| JAMDAT MOBILE INC                    | EQUITY | 47023T100 | 16    | 900       | SH | DEFINED |
| JAMDAT MOBILE INC                    | EQUITY | 47023T100 | 66    | 3,817     | SH | SOLE    |
| JANUS CAP GROUP INC                  | EQUITY | 47102X105 | 4     | 289       | SH | DEFINED |
| JANUS CAPITAL GROUP                  | EQUITY | 47102X105 | 2293  | 164,382   | SH | SOLE    |
| JARDEN CORP                          | EQUITY | 471109108 | 778   | 16,958    | SH | SOLE    |
| JDA SOFTWARE GROUP, INC.             | EQUITY | 46612K108 | 225   | 16,033    | SH | SOLE    |
| JDS UNIPHASE CORP                    | EQUITY | 46612J101 | 3     | 1,731     | SH | DEFINED |
| JDS UNIPHASE CORP                    | EQUITY | 46612J101 | 2121  | 1,269,903 | SH | SOLE    |

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|                                 |        |           |        |           |    |         |
|---------------------------------|--------|-----------|--------|-----------|----|---------|
| JEFFERIES GROUP, INC.           | EQUITY | 472319102 | 3507   | 93,086    | SH | SOLE    |
| JEFFERSON PILOT CORP            | EQUITY | 475070108 | 8      | 165       | SH | DEFINED |
| JEFFERSON-PILOT CORP.           | EQUITY | 475070108 | 3625   | 73,897    | SH | SOLE    |
| JETBLUE AIRWAYS CORP            | EQUITY | 477143101 | 3372   | 177,103   | SH | SOLE    |
| JLG INDUSTRIES, INC.            | EQUITY | 466210101 | 587    | 27,249    | SH | SOLE    |
| JM SMUCKER CO/THE NEW COM WI    | EQUITY | 832696405 | 5314   | 105,653   | SH | SOLE    |
| JOHN B. SANFILIPPO & SON        | EQUITY | 800422107 | 96     | 3,925     | SH | SOLE    |
| JOHN WILEY & SONS, INC. CLASS A | EQUITY | 968223206 | 40     | 1,148     | SH | SOLE    |
| JOHNSON & JOHNSON               | EQUITY | 478160104 | 171707 | 3,554,613 | SH | SOLE    |
| JOHNSON + JOHNSON               | EQUITY | 478160104 | 46224  | 688,266   | SH | DEFINED |
| Johnson and Johnson             | EQUITY | 478160104 | 4030   | 60,000    | SH | SOLE    |
| JOHNSON CONTROLS, INC.          | EQUITY | 478366107 | 4884   | 87,589    | SH | SOLE    |
| JOHNSON CTLS INC                | EQUITY | 478366107 | 10684  | 191,610   | SH | DEFINED |
| JONES APPAREL GROUP INC         | EQUITY | 480074103 | 5      | 149       | SH | DEFINED |
| JONES APPAREL GROUP, INC.       | EQUITY | 480074103 | 5074   | 151,507   | SH | SOLE    |
| JONES LANG LASALLE INC COM      | EQUITY | 48020Q107 | 3      | 69300     | SH | SOLE    |
|                                 |        |           |        |           |    |         |
| JONES LANG LASALLE, INC.        | EQUITY | 48020Q107 | 927    | 19,880    | SH | SOLE    |
| JOS A BANK CLOTHIERS INC        | EQUITY | 480838101 | 187    | 6,379     | SH | SOLE    |
| JOURNAL COMMUNICATIONS INC-A    | EQUITY | 481130102 | 208    | 12,585    | SH | SOLE    |
| JOURNAL REGISTER CO.            | EQUITY | 481138105 | 437    | 26,152    | SH | SOLE    |
| JOY GLOBAL INC.                 | EQUITY | 481165108 | 1665   | 47,492    | SH | SOLE    |
| JPMorgan Chase & Co USD1.00     | EQUITY | 46625H100 | 131577 | 3,802,797 | SH | SOLE    |
| JPMORGAN CHASE + CO             | EQUITY | 46625H100 | 21055  | 608,528   | SH | DEFINED |
| JUNIPER NETWORKS, INC.          | EQUITY | 48203R104 | 19642  | 890,369   | SH | SOLE    |
| JUPITERMEDIA CORP               | EQUITY | 48207D101 | 161    | 10,383    | SH | SOLE    |
| JUPITERMEDIA CORP COM 144       | EQUITY | 48207D101 | 7      | 446100    | SH | SOLE    |
| K V PHARMACEUT [A]              | EQUITY | 482740206 | 517    | 22,263    | SH | SOLE    |
| K.FORCE INC.                    | EQUITY | 493732101 | 175    | 15,916    | SH | SOLE    |
| K2, INC.                        | EQUITY | 482732104 | 356    | 25,920    | SH | SOLE    |
| KADANT INC                      | EQUITY | 48282T104 | 165    | 8,919     | SH | SOLE    |
| KAMAN CORP., CLASS A            | EQUITY | 483548103 | 164    | 13,168    | SH | SOLE    |
| KANA SOFTWARE INC.              | EQUITY | 483600300 |        | 36        | SH | SOLE    |
| KANBAY INTERNATIONAL INC        | EQUITY | 48369P207 | 91     | 4,457     | SH | SOLE    |
| KANSAS CITY LIFE INSURANCE CO.  | EQUITY | 484836101 | 112    | 2,294     | SH | SOLE    |
| KANSAS CITY SOUTHERN            | EQUITY | 485170302 | 752    | 39,065    | SH | SOLE    |
| KAYDON CORP.                    | EQUITY | 486587108 | 551    | 17,533    | SH | SOLE    |
| KB HOME                         | EQUITY | 48666K109 | 6      | 53        | SH | DEFINED |
| KB HOME                         | EQUITY | 48666K109 | 2220   | 18,898    | SH | SOLE    |
| KCS ENERGY, INC.                | EQUITY | 482434206 | 468    | 30,493    | SH | SOLE    |
| KEANE INC                       | EQUITY | 486665102 | 2012   | 154,400   | SH | DEFINED |
| KEANE, INC.                     | EQUITY | 486665102 | 1708   | 131,086   | SH | SOLE    |
| KEITHLEY INSTRUMENTS, INC.      | EQUITY | 487584104 | 127    | 7,848     | SH | SOLE    |
| KELLOGG CO                      | EQUITY | 487836108 | 19     | 429       | SH | DEFINED |
| KELLOGG CO.                     | EQUITY | 487836108 | 6890   | 159,239   | SH | SOLE    |
| KELLWOOD CO.                    | EQUITY | 488044108 | 487    | 16,926    | SH | SOLE    |
| KELLY SERVICES, INC., CLASS A   | EQUITY | 488152208 | 1719   | 59,711    | SH | SOLE    |
| KEMET CORP.                     | EQUITY | 488360108 | 1611   | 207,882   | SH | SOLE    |
| KENNAMETAL, INC.                | EQUITY | 489170100 | 4252   | 89,539    | SH | SOLE    |
| KENSEY NASH CORP                | EQUITY | 490057106 | 161    | 5,939     | SH | SOLE    |
| KERR MCGEE CORP                 | EQUITY | 492386107 | 15     | 190       | SH | DEFINED |
| KERR-MCGEE CORP                 | EQUITY | 492386107 | 5784   | 73,840    | SH | SOLE    |
| KERYX BIOPHARMACEUTICALS        | EQUITY | 492515101 | 180    | 13,495    | SH | SOLE    |
| KEY BANK NA                     | EQUITY | 493267108 | 12997  | 400,512   | SH | SOLE    |
| KEY ENERGY SERVICES INC         | EQUITY | 492914106 | 932    | 81,253    | SH | SOLE    |
| Keycorp                         | EQUITY | 493267108 | 2109   | 65,000    | SH | SOLE    |

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|  |        |           |       |           |    |         |
|--|--------|-----------|-------|-----------|----|---------|
| KEYCORP NEW                            | EQUITY | 493267108 | 16    | 492       | SH | DEFINED |
| KEYNOTE SYSTEMS INC                    | EQUITY | 493308100 | 114   | 9,593     | SH | SOLE    |
| Keyspan                                | EQUITY | 49337W100 | 7326  | 188,000   | SH | SOLE    |
| KEYSPAN CORP                           | EQUITY | 49337W100 | 8     | 193       | SH | DEFINED |
| KEYSPAN CORPORATION                    | EQUITY | 49337W100 | 39537 | 1,014,560 | SH | SOLE    |
| KEYSTONE AUTOMOTIVE IN                 | EQUITY | 49338N109 | 219   | 9,474     | SH | SOLE    |
| K-FED BANCORP                          | EQUITY | 48246S101 | 45    | 3,546     | SH | SOLE    |
| KFX INC                                | EQUITY | 48245L107 | 377   | 28,151    | SH | SOLE    |
| KILROY REALTY CORP.                    | EQUITY | 49427F108 | 815   | 19,920    | SH | SOLE    |
| KIMBALL INTERNATIONAL, INC.<br>CLASS B | EQUITY | 494274103 | 196   | 13,496    | SH | SOLE    |
| KIMBERLY CLARK CORP                    | EQUITY | 494368103 | 38    | 574       | SH | DEFINED |
| KIMBERLY-CLARK CORP.                   | EQUITY | 494368103 | 13580 | 206,604   | SH | SOLE    |
| KIMCO REALTY                           | EQUITY | 49446R109 | 7195  | 133,481   | SH | SOLE    |
| KIMCO REALTY CORP COM                  | EQUITY | 49446R109 |       | 7370      | SH | SOLE    |
| Kinder Morgan Energy Partners          | EQUITY | 494550106 | 2475  | 55,000    | SH | SOLE    |
| KINDER MORGAN ENERGY PRNRS             | EQUITY | 494550106 | 10460 | 232,450   | SH | SOLE    |
| Kinder Morgan Inc                      | EQUITY | 49455P101 | 3028  | 40,000    | SH | SOLE    |
| KINDER MORGAN INC KANS                 | EQUITY | 49455P101 | 11    | 141       | SH | DEFINED |
| KINDER MORGAN INC.                     | EQUITY | 49455P101 | 13111 | 173,194   | SH | SOLE    |
| KINDRED HEALTHCARE INC                 | EQUITY | 494580103 | 576   | 16,423    | SH | SOLE    |
|  |        |           |       |           |    |         |
| KINETIC CONCEPTS INC                   | EQUITY | 49460W208 | 37    | 625       | SH | SOLE    |
| KING PHARMACEUTICALS INC               | EQUITY | 495582108 | 2     | 295       | SH | DEFINED |
| KING PHARMACEUTICALS, INC.             | EQUITY | 495582108 | 3318  | 399,300   | SH | SOLE    |
| KINROSS GOLD                           | EQUITY | 496902404 | 5218  | 857,500   | SH | DEFINED |
| KINTERA INC                            | EQUITY | 49720P506 | 22    | 4,155     | SH | SOLE    |
| KIRBY CORP.                            | EQUITY | 497266106 | 568   | 13,517    | SH | SOLE    |
| KIRKLAND'S INC                         | EQUITY | 497498105 | 76    | 6,903     | SH | SOLE    |
| KITE REALTY GROUP TRUST                | EQUITY | 49803T102 | 171   | 11,879    | SH | SOLE    |
| KLA TENCOR CORP                        | EQUITY | 482480100 | 11    | 238       | SH | DEFINED |
| KLA-TENCOR CORP COM                    | EQUITY | 482480100 |       | 9400      | SH | SOLE    |
| KLA-TENCOR CORP.                       | EQUITY | 482480100 | 5163  | 112,216   | SH | SOLE    |
| KNBT BANCORP INC                       | EQUITY | 482921103 | 291   | 19,046    | SH | SOLE    |
| KNIGHT RIDDER INC                      | EQUITY | 499040103 | 7     | 98        | SH | DEFINED |
| KNIGHT TRADING GROUP                   | EQUITY | 499063105 | 696   | 72,177    | SH | SOLE    |
| KNIGHT TRADING GROUP INC               | EQUITY | 499063105 | 2139  | 221,900   | SH | DEFINED |
| KNIGHT TRANSPORTATION INC              | EQUITY | 499064103 | 563   | 22,833    | SH | SOLE    |
| KNIGHT-RIDDER, INC.                    | EQUITY | 499040103 | 2322  | 34,528    | SH | SOLE    |
| KNOLGY INC                             | EQUITY | 499183804 | 94    | 39,813    | SH | SOLE    |
| KOHL'S CORP                            | EQUITY | 500255104 | 20    | 382       | SH | DEFINED |
| KOHL'S CORP.                           | EQUITY | 500255104 | 8976  | 173,852   | SH | SOLE    |
| KOMAG INC                              | EQUITY | 500453204 | 383   | 17,147    | SH | SOLE    |
| KOPIN CORP.                            | EQUITY | 500600101 | 134   | 43,694    | SH | SOLE    |
| KORN/FERRY INTERNATIONAL               | EQUITY | 500643200 | 1551  | 81,495    | SH | SOLE    |
| KOS PHARMACEUTICALS, INC.              | EQUITY | 500648100 | 310   | 7,435     | SH | SOLE    |
| KOSAN BIOSCIENCES INC                  | EQUITY | 50064W107 | 54    | 13,165    | SH | SOLE    |
| KRAFT FOODS INC                        | EQUITY | 50075N104 | 926   | 28,029    | SH | SOLE    |
| KRAMONT REALTY TRUST                   | EQUITY | 50075Q107 | 391   | 16,703    | SH | SOLE    |
| KRISPY KREME DOUGHNU                   | EQUITY | 501014104 | 1101  | 144,323   | SH | SOLE    |
| KROGER CO                              | EQUITY | 501044101 | 14    | 870       | SH | DEFINED |
| KROGER CO.                             | EQUITY | 501044101 | 5364  | 334,626   | SH | SOLE    |
| KRONOS WORLDWIDE INC                   | EQUITY | 50105F105 | 84    | 1,983     | SH | SOLE    |
| KRONOS, INC.                           | EQUITY | 501052104 | 990   | 19,362    | SH | SOLE    |
| K-SWISS, INC.                          | EQUITY | 482686102 | 533   | 16,128    | SH | SOLE    |
| KULICKE & SOFFA INDUSTRIES             | EQUITY | 501242101 | 199   | 31,687    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| KVH INDUSTRIES INC             | EQUITY | 482738101 | 82    | 8,989     | SH | SOLE    |
| KYPHON INC                     | EQUITY | 501577100 | 365   | 14,518    | SH | SOLE    |
| L 3 COMMUNICATIONS HLDG CO     | EQUITY | 502424104 | 18738 | 263,841   | SH | DEFINED |
| L-3 COMMUNICATIONS HOLDINGS,   | EQUITY | 502424104 | 3715  | 52,309    | SH | SOLE    |
| L-3 COMMUNICATNS HLDGS COM     | EQUITY | 502424104 | 3     | 47800     | SH | SOLE    |
| LA QUINTA PROPERTIES-PAIRED    | EQUITY | 50419U202 | 1473  | 173,247   | SH | SOLE    |
| LABONE INC NEW                 | EQUITY | 50540L105 | 717   | 20,808    | SH | SOLE    |
| LABOR READY INC COM NEW        | EQUITY | 505401208 | 3     | 175645    | SH | SOLE    |
| LABOR READY, INC.              | EQUITY | 505401208 | 481   | 25,802    | SH | SOLE    |
| LABORATORY CORP AMER HLDGS     | EQUITY | 50540R409 | 8     | 167       | SH | DEFINED |
| LABORATORY CRP OF AMER HLDGS   | EQUITY | 50540R409 | 2981  | 61,841    | SH | SOLE    |
| LABRANCHE & CO. INC.           | EQUITY | 505447102 | 1253  | 134,685   | SH | SOLE    |
| LACLEDE GAS CO.                | EQUITY | 505597104 | 377   | 12,920    | SH | SOLE    |
| LAFARGE NORTH AMERIC           | EQUITY | 505862102 | 49    | 837       | SH | SOLE    |
| LAIDLAW INTERNATIONAL          | EQUITY | 50730R102 | 10736 | 516,131   | SH | SOLE    |
| LAKELAND BANCORP INC           | EQUITY | 511637100 | 166   | 10,672    | SH | SOLE    |
| LAKELAND FINL CORP             | EQUITY | 511656100 | 140   | 3,629     | SH | SOLE    |
| LAKES ENTERTAINMENT INC        | EQUITY | 51206P109 | 172   | 9,556     | SH | SOLE    |
| LAM RESEARCH CORP COM          | EQUITY | 512807108 | 1     | 19100     | SH | SOLE    |
| LAM RESEARCH CORP.             | EQUITY | 512807108 | 7563  | 262,042   | SH | SOLE    |
| LAM RESH CORP                  | EQUITY | 512807108 | 32782 | 1,135,900 | SH | DEFINED |
| LAMAR ADVERTISING CO           | EQUITY | 512815101 | 314   | 7,799     | SH | SOLE    |
| LANCASTER COLONY CORP.         | EQUITY | 513847103 | 3049  | 71,653    | SH | SOLE    |
| LANCE, INC.                    | EQUITY | 514606102 | 257   | 15,998    | SH | SOLE    |
| LANDAMERICA FINANCIAL GROUP    | EQUITY | 514936103 | 555   | 11,097    | SH | SOLE    |
| LANDAUER, INC.                 | EQUITY | 51476K103 | 264   | 5,554     | SH | SOLE    |
| LANDRY'S RESTAURANTS INC.      | EQUITY | 51508L103 | 388   | 13,417    | SH | SOLE    |
| LANDSTAR SYSTEM, INC.          | EQUITY | 515098101 | 1217  | 37,173    | SH | SOLE    |
| LANNETT CO INC                 | EQUITY | 516012101 | 27    | 4,305     | SH | SOLE    |
| LASALLE HOTEL PROPERTIES       | EQUITY | 517942108 | 569   | 19,598    | SH | SOLE    |
| LASERCARD CORP                 | EQUITY | 51807U101 | 30    | 6,074     | SH | SOLE    |
| LASERSCOPE                     | EQUITY | 518081104 | 358   | 11,280    | SH | SOLE    |
| LATTICE SEMICONDUCTOR CORP.    | EQUITY | 518415104 | 1465  | 272,745   | SH | SOLE    |
| LAUREATE EDUCATION INC         | EQUITY | 518613104 | 3801  | 88,838    | SH | SOLE    |
| LAWSON PRODUCTS, INC.          | EQUITY | 520776105 | 143   | 3,054     | SH | SOLE    |
| LAWSON SOFTWARE                | EQUITY | 520780107 | 205   | 34,662    | SH | SOLE    |
| LAWSON SOFTWARE INC            | EQUITY | 520780107 | 3552  | 602,000   | SH | DEFINED |
| LAYNE CHRISTENSEN COMPANY      | EQUITY | 521050104 | 106   | 6,144     | SH | SOLE    |
| LA-Z-BOY CHAIR CO.             | EQUITY | 505336107 | 455   | 32,662    | SH | SOLE    |
| LCA VISION INC                 | EQUITY | 501803308 | 6380  | 191,600   | SH | DEFINED |
| LCA-VISION INC                 | EQUITY | 501803308 | 321   | 9,626     | SH | SOLE    |
| LEADIS TECHNOLOGY INC          | EQUITY | 52171N103 | 22    | 3,733     | SH | SOLE    |
| LEAPFROG ENTERPRISES           | EQUITY | 52186N106 | 194   | 17,120    | SH | SOLE    |
| LEAR CORP                      | EQUITY | 521865105 | 5387  | 121,446   | SH | SOLE    |
| LEARNING TREE INTERNATIONAL    | EQUITY | 522015106 | 79    | 5,492     | SH | SOLE    |
| LECG CORP                      | EQUITY | 523234102 | 160   | 8,142     | SH | SOLE    |
| LECROY CORP                    | EQUITY | 52324W109 | 87    | 5,099     | SH | SOLE    |
| LECROY CORP COM                | EQUITY | 52324W109 | 6     | 322500    | SH | SOLE    |
| LEE ENTERPRISES, INC.          | EQUITY | 523768109 | 3556  | 81,939    | SH | SOLE    |
| LEGG MASON, INC.               | EQUITY | 524901105 | 15342 | 196,340   | SH | SOLE    |
| LEGGETT & PLATT, INC.          | EQUITY | 524660107 | 2519  | 87,214    | SH | SOLE    |
| LEGGETT + PLATT INC            | EQUITY | 524660107 | 7     | 237       | SH | DEFINED |
| LEHMAN BROTHERS HLDGS INC      | EQUITY | 524908100 | 31    | 328       | SH | DEFINED |
| LEHMAN BROTHERS HOLDINGS, INC. | EQUITY | 524908100 | 13760 | 146,138   | SH | SOLE    |
| LENNAR CORP. COM CLASS A       | EQUITY | 526057104 | 14770 | 260,577   | SH | SOLE    |

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|--|--------|-----------|-------|---------|----|---------|
| LENNOX INTERNATIONAL INC                 | EQUITY | 526107107 | 603   | 27,530  | SH | SOLE    |
| LEUCADIA NATIONAL CORP.                  | EQUITY | 527288104 | 5868  | 170,834 | SH | SOLE    |
| LEVEL 3 COMMUNICATIONS, INC.             | EQUITY | 52729N100 | 129   | 62,393  | SH | SOLE    |
| LEVITT CORP-CL A                         | EQUITY | 52742P108 | 245   | 9,552   | SH | SOLE    |
| LEXAR MEDIA INC                          | EQUITY | 52886P104 | 220   | 44,145  | SH | SOLE    |
| LEXICON GENETICS INC COM                 | EQUITY | 528872104 | 1     | 289600  | SH | SOLE    |
| LEXICON GENETICS INC.                    | EQUITY | 528872104 | 202   | 39,505  | SH | SOLE    |
| LEXINGTON CORP. PROPERTRIES              | EQUITY | 529043101 | 741   | 33,785  | SH | SOLE    |
| LEXMARK INTERNATIONAL GROUP              | EQUITY | 529771107 | 18545 | 231,894 | SH | SOLE    |
| LEXMARK INTL INC                         | EQUITY | 529771107 | 12    | 147     | SH | DEFINED |
| LG.PHILIPS LCD CO LTD-ADR                | EQUITY | 50186V102 | 836   | 38,800  | SH | SOLE    |
| LIBBEY, INC.                             | EQUITY | 529898108 | 179   | 8,518   | SH | SOLE    |
| LIBERTY CORP.                            | EQUITY | 530370105 | 1736  | 42,823  | SH | SOLE    |
| LIBERTY MEDIA INTL INC-A                 | EQUITY | 530719103 | 691   | 15,796  | SH | SOLE    |
| LIBERTY PPTY TR SH BEN INT               | EQUITY | 531172104 |       | 6620    | SH | SOLE    |
| LIBERTY PROPERTY TRUST                   | EQUITY | 531172104 | 12696 | 325,125 | SH | SOLE    |
| LIFE TIME FITNESS INC                    | EQUITY | 53217R207 | 200   | 7,408   | SH | SOLE    |
| LIFECCELL CORPORATION                    | EQUITY | 531927101 | 158   | 17,721  | SH | SOLE    |
| LIFELINE SYS INC                         | EQUITY | 532192101 | 209   | 6,905   | SH | SOLE    |
| LIFEPOINT HOSPITALS COM                  | EQUITY | 53219L109 | 2     | 55700   | SH | SOLE    |
| LIFEPOINT HOSPITALS HLDG                 | EQUITY | 53219L109 | 3862  | 88,083  | SH | SOLE    |
| LIFETIME HOAN CORP                       | EQUITY | 531926103 | 69    | 4,445   | SH | SOLE    |
| LIGAND PHARMACEUTICALS, INC.,<br>CLASS B | EQUITY | 53220K207 | 264   | 46,073  | SH | SOLE    |
| LILLY ELI + CO                           | EQUITY | 532457108 | 71    | 1,356   | SH | DEFINED |
| LIMITED BRANDS INC                       | EQUITY | 532716107 | 5576  | 229,452 | SH | DEFINED |
| LIMITED BRANDS, INC.                     | EQUITY | 532716107 | 4224  | 173,817 | SH | SOLE    |
| LIN TV CORP                              | EQUITY | 532774106 | 283   | 16,733  | SH | SOLE    |
| LINCARE HOLDINGS, INC.                   | EQUITY | 532791100 | 8310  | 187,876 | SH | SOLE    |
| LINCOLN ELECTRIC HOLDINGS, INC           | EQUITY | 533900106 | 629   | 20,909  | SH | SOLE    |
| LINCOLN NATIONAL CORP.                   | EQUITY | 534187109 | 5960  | 132,043 | SH | SOLE    |
| LINCOLN NATL CORP IN                     | EQUITY | 534187109 | 10    | 218     | SH | DEFINED |
| LINDSAY MANUFACTURING CO.                | EQUITY | 535555106 | 140   | 7,330   | SH | SOLE    |
| LINEAR TECHNOLOGY CORP                   | EQUITY | 535678106 | 14    | 372     | SH | DEFINED |
| LINEAR TECHNOLOGY CORP.                  | EQUITY | 535678106 | 6493  | 169,493 | SH | SOLE    |
| LINENS 'N THINGS, INC.                   | EQUITY | 535679104 | 696   | 28,044  | SH | SOLE    |
| LIONBRIDGE TECHNOLOGIES INC              | EQUITY | 536252109 | 165   | 29,046  | SH | SOLE    |
| LITHIA MOTORS, INC.                      | EQUITY | 536797103 | 228   | 8,898   | SH | SOLE    |
| LITTELFUSE, INC.                         | EQUITY | 537008104 | 394   | 13,756  | SH | SOLE    |
| LIZ CLAIBORNE INC                        | EQUITY | 539320101 | 5     | 133     | SH | DEFINED |
| LIZ CLAIBORNE, INC.                      | EQUITY | 539320101 | 1995  | 49,703  | SH | SOLE    |
| LKQ CORP                                 | EQUITY | 501889208 | 183   | 9,098   | SH | SOLE    |
| LOCKHEED MARTIN CORP                     | EQUITY | 539830109 | 29    | 473     | SH | DEFINED |
| LOCKHEED MARTIN CORP.                    | EQUITY | 539830109 | 15535 | 254,414 | SH | SOLE    |
| LODGENET ENTERTAINMENT CORP.             | EQUITY | 540211109 | 154   | 8,154   | SH | SOLE    |
| LODGIAN INC                              | EQUITY | 54021P403 | 1     | 124     | SH | SOLE    |
| LOEWS CORP                               | EQUITY | 540424108 | 15    | 201     | SH | DEFINED |
| LOEWS CORP - CAROLINA GROUP              | EQUITY | 540424207 | 49    | 1,467   | SH | SOLE    |
| LOEWS CORP.                              | EQUITY | 540424108 | 5350  | 72,754  | SH | SOLE    |
| LO-JACK CORPORATION                      | EQUITY | 539451104 | 990   | 71,900  | SH | SOLE    |
| LONE STAR STEAKHOUSE & SALOON            | EQUITY | 542307103 | 286   | 9,901   | SH | SOLE    |
| LONE STAR TECHNOLOGIES, INC.             | EQUITY | 542312103 | 707   | 17,941  | SH | SOLE    |
| LONGS DRUG STORES CORP.                  | EQUITY | 543162101 | 645   | 18,843  | SH | SOLE    |
| LONGVIEW FIBRE CO.                       | EQUITY | 543213102 | 2305  | 122,852 | SH | SOLE    |
| LOOKSMART LTD                            | EQUITY | 543442107 | 53    | 59,541  | SH | SOLE    |

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|                              |        |           |       |           |    |         |
|------------------------------|--------|-----------|-------|-----------|----|---------|
| LOUISIANA PAC CORP           | EQUITY | 546347105 | 3     | 135       | SH | DEFINED |
| LOUISIANA PACIFIC CORP.      | EQUITY | 546347105 | 1315  | 52,321    | SH | SOLE    |
| LOWE'S COMPANIES, INC.       | EQUITY | 548661107 | 23010 | 403,043   | SH | SOLE    |
| LOWES COS INC                | EQUITY | 548661107 | 53    | 923       | SH | DEFINED |
| LSI INDUSTRIES, INC.         | EQUITY | 50216C108 | 138   | 12,308    | SH | SOLE    |
| LSI LOGIC CORP               | EQUITY | 502161102 | 3     | 467       | SH | DEFINED |
| LSI LOGIC CORP.              | EQUITY | 502161102 | 11327 | 2,026,275 | SH | SOLE    |
| LTC PROP INC                 | EQUITY | 502175102 | 160   | 9,199     | SH | SOLE    |
| LTX CORP.                    | EQUITY | 502392103 | 653   | 146,975   | SH | SOLE    |
| LUBRIZOL CORP.               | EQUITY | 549271104 | 4944  | 121,656   | SH | SOLE    |
| LUCENT TECHNOLOGIES INC      | EQUITY | 549463107 | 15    | 5,314     | SH | DEFINED |
| LUCENT TECHNOLOGIES INC      | EQUITY | 549463107 | 5233  | 1,903,084 | SH | SOLE    |
| LUFKIN INDS INC COM          | EQUITY | 549764108 | 214   | 4,427     | SH | SOLE    |
| LUMINENT MORTGAGE CAPITAL IN | EQUITY | 550278303 | 250   | 22,750    | SH | SOLE    |
| LUMINEX CORP                 | EQUITY | 55027E102 | 126   | 16,723    | SH | SOLE    |
| LYON WILLIAM HOMES           | EQUITY | 552074106 | 201   | 2,619     | SH | SOLE    |
| LYONDELL CHEMICAL CO COM     | EQUITY | 552078107 | 4     | 145100    | SH | SOLE    |
| LYONDELL CHEMICAL CO.        | EQUITY | 552078107 | 10962 | 392,638   | SH | SOLE    |
| M & F WORLDWIDE CORP         | EQUITY | 552541104 | 85    | 6,342     | SH | SOLE    |
| M + T BK CORP                | EQUITY | 55261F104 | 12    | 122       | SH | DEFINED |
| M&T BANK CORP.               | EQUITY | 55261F104 | 4536  | 44,444    | SH | SOLE    |
| M.D.C. HOLDINGS, INC.        | EQUITY | 552676108 | 53    | 758       | SH | SOLE    |
| M/I HOMES INC                | EQUITY | 55305B101 | 370   | 7,553     | SH | SOLE    |
| MACATAWA BK CORP             | EQUITY | 554225102 | 184   | 5,494     | SH | SOLE    |
| MACDERMID, INC.              | EQUITY | 554273102 | 547   | 16,832    | SH | SOLE    |
| MACERICH CO COM              | EQUITY | 554382101 |       | 4580      | SH | SOLE    |
| MACERICH CO.                 | EQUITY | 554382101 | 323   | 6,064     | SH | SOLE    |
| MACK-CALI REALTY CORP        | EQUITY | 554489104 | 4533  | 107,044   | SH | SOLE    |
| MACROMEDIA INC COM           | EQUITY | 556100105 | 1     | 29800     | SH | SOLE    |
| MACROMEDIA, INC.             | EQUITY | 556100105 | 4455  | 132,980   | SH | SOLE    |
| MACROVISION CORP             | EQUITY | 555904101 | 2718  | 119,278   | SH | SOLE    |
| MAF BANCORP, INC.            | EQUITY | 55261R108 | 722   | 17,372    | SH | SOLE    |
| MAGELLAN HEALTH SERVICES INC | EQUITY | 559079207 | 571   | 16,783    | SH | SOLE    |
| Magellan Midstream Partner   | EQUITY | 559080106 | 2442  | 40,000    | SH | SOLE    |
| MAGMA DESIGN AUTOMATIO       | EQUITY | 559181102 | 182   | 15,352    | SH | SOLE    |
| MAGNA ENTERTAINMENT CL A     | EQUITY | 559211107 | 1163  | 189,473   | SH | SOLE    |
| MAGNA ENTMT CORP             | EQUITY | 559211107 | 783   | 127,500   | SH | DEFINED |
| MAGNATEK, INC.               | EQUITY | 559424106 | 79    | 14,768    | SH | SOLE    |
| MAGNUM HUNTER RESOURCES INC  | EQUITY | 55972F203 | 2858  | 177,398   | SH | SOLE    |
| MAGUIRE PROPERTIES INC       | EQUITY | 559775101 | 6897  | 288,803   | SH | SOLE    |
| MAIN STREET BANKS INC        | EQUITY | 56034R102 | 226   | 8,529     | SH | SOLE    |
| MAINSOURCE FINANCIAL G       | EQUITY | 56062Y102 | 132   | 6,020     | SH | SOLE    |
| MANDALAY RESORT GROUP        | EQUITY | 562567107 | 13981 | 198,346   | SH | SOLE    |
| MANHATTAN ASSOCIATES, INC.   | EQUITY | 562750109 | 383   | 18,820    | SH | SOLE    |
| MANITOWOC CO., INC.          | EQUITY | 563571108 | 678   | 16,788    | SH | SOLE    |
| MANNATECH INC                | EQUITY | 563771104 | 173   | 8,856     | SH | SOLE    |
| MANNING (GREG) AUCTIONS INC  | EQUITY | 563823103 | 32    | 3,146     | SH | SOLE    |
| MANNKIND CORP                | EQUITY | 56400P201 | 115   | 8,104     | SH | SOLE    |
| MANOR CARE INC NEW           | EQUITY | 564055101 | 4     | 108       | SH | DEFINED |
| MANOR CARE, INC.             | EQUITY | 564055101 | 1433  | 39,422    | SH | SOLE    |
| MANPOWER, INC.               | EQUITY | 56418H100 | 7069  | 162,432   | SH | SOLE    |
| MANTECH INTL CORP            | EQUITY | 564563104 | 242   | 10,493    | SH | SOLE    |
| MANUGISTICS GROUP IN         | EQUITY | 565011103 | 57    | 34,222    | SH | SOLE    |
| MANULIFE FINANCIAL           | EQUITY | 56501R106 | 2917  | 61,100    | SH | DEFINED |
| MAPICS INC                   | EQUITY | 564910107 | 2306  | 181,157   | SH | SOLE    |

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|                                     |        |           |       |         |    |         |
|-------------------------------------|--------|-----------|-------|---------|----|---------|
| MAPINFO CORP COM                    | EQUITY | 565105103 | 152   | 12,597  | SH | SOLE    |
| MARATHON OIL CORP                   | EQUITY | 565849106 | 6095  | 129,908 | SH | DEFINED |
| MARATHON OIL CORP                   | EQUITY | 565849106 | 7438  | 158,517 | SH | SOLE    |
| MARCHEX INC-CLASS B                 | EQUITY | 56624R108 | 48    | 2,563   | SH | SOLE    |
| MARCONI CORP PLC-SPONS ADR          | EQUITY | 56630M101 | 504   | 24,568  | SH | SOLE    |
| MARCUS CORP                         | EQUITY | 566330106 | 252   | 12,304  | SH | SOLE    |
| MARINEMAX INC                       | EQUITY | 567908108 | 226   | 7,253   | SH | SOLE    |
| MARKEL CORP                         | EQUITY | 570535104 | 75    | 218     | SH | SOLE    |
| MARKETAXESS HLDGS INC               | EQUITY | 57060D108 | 1673  | 149,800 | SH | DEFINED |
| MARKETAXESS HOLDINGS INC            | EQUITY | 57060D108 | 35    | 41,759  | SH | SOLE    |
| MARLIN BUSINESS SERVICES INC        | EQUITY | 571157106 | 75    | 3,697   | SH | SOLE    |
| Marriott International Inc Cl A USD | EQUITY | 571903202 | 53983 | 807,409 | SH | SOLE    |
| MARRIOTT INTL INC NEW               | EQUITY | 571903202 | 16    | 245     | SH | DEFINED |
| MARSH & MCLENNAN COMPANIES INC      | EQUITY | 571748102 | 12568 | 413,161 | SH | SOLE    |
| MARSH + MCLENNAN COS INC            | EQUITY | 571748102 | 19    | 631     | SH | DEFINED |
| MARSHALL & ILSLEY CORP.             | EQUITY | 571834100 | 3981  | 95,350  | SH | SOLE    |
| MARSHALL + ILSLEY CORP              | EQUITY | 571834100 | 11    | 254     | SH | DEFINED |
| MARSHALL EDWARDS INC                | EQUITY | 572322303 | 37    | 4,470   | SH | SOLE    |
| MARTEK BIOSCIENCES CORP.            | EQUITY | 572901106 | 3256  | 55,963  | SH | SOLE    |
| MARTEN TRANSPORT LTD                | EQUITY | 573075108 | 122   | 5,703   | SH | SOLE    |
| MARTHA STEWART LIVING-CL A          | EQUITY | 573083102 | 164   | 7,261   | SH | SOLE    |
| MARTIN MARIETTA MATERIALS           | EQUITY | 573284106 | 4771  | 85,321  | SH | SOLE    |
| MARVEL ENTERPRISES INC              | EQUITY | 57383M108 | 34    | 1,719   | SH | SOLE    |
| MARVELL TECH GROUP LTD ORD          | EQUITY | G5876H105 | 1     | 29600   | SH | SOLE    |
| MARVELL TECHNOLOGY GROUP L          | EQUITY | G5876H105 | 16839 | 439,200 | SH | DEFINED |
| MARVELL TECHNOLOGY GROUP LTD        | EQUITY | G5876H105 | 679   | 17,720  | SH | SOLE    |
| MASCO CORP                          | EQUITY | 574599106 | 19    | 534     | SH | DEFINED |
| MASCO CORP.                         | EQUITY | 574599106 | 8204  | 236,617 | SH | SOLE    |
| MASISA SA ADR EACH REP 30 C         | EQUITY | 574799102 | 94    | 6,000   | SH | SOLE    |
| MASSEY ENERGY COMPANY               | EQUITY | 576206106 | 77    | 1,922   | SH | SOLE    |
| MASTEC, INC.                        | EQUITY | 576323109 | 120   | 14,642  | SH | SOLE    |
| MATRIA HEALTHCARE INC               | EQUITY | 576817209 | 296   | 9,636   | SH | SOLE    |
| MATRIX SERVICE CO                   | EQUITY | 576853105 | 46    | 10,685  | SH | SOLE    |
| MATRIXONE INC                       | EQUITY | 57685P304 | 161   | 33,683  | SH | SOLE    |
| MATTEL INC                          | EQUITY | 577081102 | 11    | 502     | SH | DEFINED |
| MATTEL, INC.                        | EQUITY | 577081102 | 13456 | 630,268 | SH | SOLE    |
| MATTHEWS INTERNATIONAL CORP.        |        |           |       |         |    |         |
| CLASS A                             | EQUITY | 577128101 | 658   | 20,072  | SH | SOLE    |
| MATTSON TECHNOLOGY INC COM          | EQUITY | 577223100 | 4     | 475600  | SH | SOLE    |
| MATTSON TECHNOLOGY, INC.            | EQUITY | 577223100 | 198   | 24,880  | SH | SOLE    |
| MAUI LAND & PINEAPPLE CO            | EQUITY | 577345101 | 86    | 2,010   | SH | SOLE    |
| MAVERICK TUBE CORP.                 | EQUITY | 577914104 | 858   | 26,393  | SH | SOLE    |
| MAXIM INTEGRATED PRODS INC          | EQUITY | 57772K101 | 16    | 390     | SH | DEFINED |
| MAXIM INTEGRATED PRODUCTS INC.      | EQUITY | 57772K101 | 7002  | 171,320 | SH | SOLE    |
| MAXIM PHARMACEUTICALS INC.          | EQUITY | 57772M107 | 31    | 17,663  | SH | SOLE    |
| MAXIMUS, INC.                       | EQUITY | 577933104 | 390   | 11,638  | SH | SOLE    |
| MAXTOR CORP                         | EQUITY | 577729205 | 33    | 6,147   | SH | SOLE    |
| MAXWELL TECHNOLOGIES, INC.          | EQUITY | 577767106 | 63    | 6,825   | SH | SOLE    |
| MXYGEN                              | EQUITY | 57776107  | 119   | 13,889  | SH | SOLE    |
| MAY DEPARTMENT STORES CO.           | EQUITY | 577778103 | 6786  | 183,318 | SH | SOLE    |
| MAY DEPT STORES CO                  | EQUITY | 577778103 | 13    | 342     | SH | DEFINED |
| MAYTAG CORP                         | EQUITY | 578592107 | 1     | 100     | SH | DEFINED |
| MAYTAG CORP.                        | EQUITY | 578592107 | 807   | 57,758  | SH | SOLE    |
| MB FINANCIAL INC                    | EQUITY | 55264U108 | 460   | 12,021  | SH | SOLE    |
| MBIA INC                            | EQUITY | 55262C100 | 9     | 170     | SH | DEFINED |

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|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| MBIA, INC                         | EQUITY | 55262C100 | 5239  | 100,217   | SH | SOLE    |
| MBNA CORP                         | EQUITY | 55262L100 | 38    | 1,531     | SH | DEFINED |
| MBNA CORP.                        | EQUITY | 55262L100 | 24164 | 984,287   | SH | SOLE    |
| MBT FINANCIAL CORP                | EQUITY | 578877102 | 168   | 8,924     | SH | SOLE    |
| MCAFEЕ INC                        | EQUITY | 579064106 | 6529  | 289,411   | SH | SOLE    |
| MCCLATCHY COMPANY-CL              | EQUITY | 579489105 | 36    | 481       | SH | SOLE    |
| MCCORMICK & CO., INC.             | EQUITY | 579780206 | 2128  | 61,818    | SH | SOLE    |
| MCCORMICK + CO INC                | EQUITY | 579780206 | 10919 | 317,122   | SH | DEFINED |
| MCDATA CORP-CL A                  | EQUITY | 580031201 | 1076  | 285,454   | SH | SOLE    |
| MCDONALDS CORP                    | EQUITY | 580135101 | 4033  | 129,520   | SH | DEFINED |
| MCDONALD'S CORP.                  | EQUITY | 580135101 | 25318 | 813,043   | SH | SOLE    |
| MCG CAPITAL CORP                  | EQUITY | 58047P107 | 1809  | 117,562   | SH | SOLE    |
| MCGRATH RENTCORP                  | EQUITY | 580589109 | 281   | 12,008    | SH | SOLE    |
| MCGRAW HILL COS INC               | EQUITY | 580645109 | 21    | 236       | SH | DEFINED |
| MCGRAW-HILL, INC.                 | EQUITY | 580645109 | 7147  | 81,916    | SH | SOLE    |
| MCI INC                           | EQUITY | 552691107 | 4170  | 167,454   | SH | SOLE    |
| MCKESSON CORP                     | EQUITY | 58155Q103 | 13    | 354       | SH | DEFINED |
| MCKESSON CORP.                    | EQUITY | 58155Q103 | 5081  | 134,587   | SH | SOLE    |
| MCMORAN EXPLORATION CO            | EQUITY | 582411104 | 226   | 11,241    | SH | SOLE    |
| MDU RESOURCES GROUP, INC.         | EQUITY | 552690109 | 5907  | 213,858   | SH | SOLE    |
| MEADWESTVACO CORP                 | EQUITY | 583334107 | 8     | 250       | SH | DEFINED |
| MEADWESTVACO CORP                 | EQUITY | 583334107 | 2947  | 92,615    | SH | SOLE    |
| MEASUREMENT SPECIALTIES INC       | EQUITY | 583421102 | 153   | 6,658     | SH | SOLE    |
| Mechel Steel Group OAO - ADR      | EQUITY | 583840103 | 5410  | 202,100   | SH | SOLE    |
| MEDAREX INC                       | EQUITY | 583916101 | 352   | 49,335    | SH | SOLE    |
| MEDAREX INC                       | EQUITY | 583916101 | 606   | 85,000    | SH | DEFINED |
| MEDAREX INC COM                   | EQUITY | 583916101 | 3     | 438300    | SH | SOLE    |
| MEDCATH CORP                      | EQUITY | 58404W109 | 110   | 3,756     | SH | SOLE    |
| MEDCATH CORP COM                  | EQUITY | 58404W109 | 7     | 228500    | SH | SOLE    |
| MEDCO HEALTH SOLUTIONS INC        | EQUITY | 58405U102 | 16    | 330       | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC        | EQUITY | 58405U102 | 6222  | 125,521   | SH | SOLE    |
| MEDIA GENERAL, INC. CLASS A       | EQUITY | 584404107 | 2677  | 43,287    | SH | SOLE    |
| MEDIACOM COMMUNICATI              | EQUITY | 58446K105 | 269   | 41,120    | SH | SOLE    |
| MEDICAL ACTION IND INC            | EQUITY | 58449L100 | 96    | 5,090     | SH | SOLE    |
| MEDICAL STAFFING NETWORK HOLDINGS | EQUITY | 58463F104 | 50    | 7,555     | SH | SOLE    |
| MEDICINES CO                      | EQUITY | 584688105 | 4972  | 219,400   | SH | DEFINED |
| MEDICINES COMPANY                 | EQUITY | 584688105 | 674   | 29,740    | SH | SOLE    |
| MEDICIS PHARMACEUTIC              | EQUITY | 584690309 | 41    | 1,353     | SH | SOLE    |
| MEDICURE                          | EQUITY | 58469E101 | 1110  | 1,839,000 | SH | DEFINED |
| MEDIMMUNE INC                     | EQUITY | 584699102 | 959   | 40,293    | SH | DEFINED |
| MEDIMMUNE, INC.                   | EQUITY | 584699102 | 3115  | 130,822   | SH | SOLE    |
| MEDIS TECHNOLOGIES LTD            | EQUITY | 58500P107 | 116   | 8,112     | SH | SOLE    |
| MEDTRONIC INC                     | EQUITY | 585055106 | 11924 | 234,043   | SH | DEFINED |
| MEDTRONIC, INC.                   | EQUITY | 585055106 | 36536 | 717,103   | SH | SOLE    |
| MELLON FINANCIAL CORPORATION      | EQUITY | 58551A108 | 5224  | 183,036   | SH | SOLE    |
| MELLON FINL CORP                  | EQUITY | 58551A108 | 5417  | 189,816   | SH | DEFINED |
| MEMC ELECTR MATLS INC COM         | EQUITY | 552715104 | 1     | 88500     | SH | SOLE    |
| MEMC ELECTRONIC MATERIALS, INC    | EQUITY | 552715104 | 25    | 1,844     | SH | SOLE    |
| MENS WEARHOUSE, INC.              | EQUITY | 587118100 | 831   | 19,698    | SH | SOLE    |
| MENTOR CORP.                      | EQUITY | 587188103 | 871   | 27,128    | SH | SOLE    |
| MENTOR GRAPHICS CORP.             | EQUITY | 587200106 | 2517  | 183,690   | SH | SOLE    |
| MERCANTILE BANK CORP              | EQUITY | 587376104 | 183   | 4,467     | SH | SOLE    |
| MERCANTILE BANKSHARES CORP.       | EQUITY | 587405101 | 7278  | 143,101   | SH | SOLE    |
| MERCK & CO., INC.                 | EQUITY | 589331107 | 41257 | 1,274,531 | SH | SOLE    |
| MERCK + CO INC                    | EQUITY | 589331107 | 12358 | 381,775   | SH | DEFINED |

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|                              |        |           |        |           |    |         |
|------------------------------|--------|-----------|--------|-----------|----|---------|
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378108 | 365    | 13,229    | SH | SOLE    |
| MERCURY GENERAL CORP         | EQUITY | 589400100 | 37     | 661       | SH | SOLE    |
| MERCURY INTERACTIVE CORP     | EQUITY | 589405109 | 5      | 106       | SH | DEFINED |
| MERCURY INTERACTIVE CORP.    | EQUITY | 589405109 | 10407  | 219,660   | SH | SOLE    |
| MEREDITH CORP                | EQUITY | 589433101 | 3      | 57        | SH | DEFINED |
| MEREDITH CORP                | EQUITY | 589433101 | 958    | 20,490    | SH | SOLE    |
| MERGE TECHNOLOGIES INC       | EQUITY | 589981109 | 120    | 6,840     | SH | SOLE    |
| MERIDIAN RESOURCE CORP       | EQUITY | 58977Q109 | 196    | 37,982    | SH | SOLE    |
| MERISTAR HOSPITALITY CORP    | EQUITY | 58984Y103 | 3456   | 493,695   | SH | DEFINED |
| MERISTAR HOSPITALITY CORP.   | EQUITY | 58984Y103 | 4230   | 604,218   | SH | SOLE    |
| MERIT MED SYS INC            | EQUITY | 589889104 | 175    | 14,620    | SH | SOLE    |
| MERITAGE HOMES CORPORATION   | EQUITY | 59001A102 | 778    | 13,197    | SH | SOLE    |
| MERIX CORPORATION            | EQUITY | 590049102 | 126    | 11,233    | SH | SOLE    |
| MERRILL LYNCH & CO., INC.    | EQUITY | 590188108 | 23315  | 411,927   | SH | SOLE    |
| MERRILL LYNCH + CO INC       | EQUITY | 590188108 | 16901  | 298,612   | SH | DEFINED |
| MESA AIRLINES, INC.          | EQUITY | 590479101 | 138    | 19,769    | SH | SOLE    |
| METAL MANAGEMENT INC         | EQUITY | 591097209 | 282    | 10,986    | SH | SOLE    |
| METALS USA INC               | EQUITY | 591324207 | 246    | 12,581    | SH | SOLE    |
| METHODE ELECTRONICS, INC.    | EQUITY | 591520200 | 268    | 22,127    | SH | SOLE    |
| METLIFE INC                  | EQUITY | 59156R108 | 34     | 875       | SH | DEFINED |
| METLIFE, INC.                | EQUITY | 59156R108 | 15464  | 395,505   | SH | SOLE    |
| METRIS COMPANIES INC         | EQUITY | 591598107 | 233    | 20,111    | SH | SOLE    |
| METRO-GOLDWYN-MAYER          | EQUITY | 591610100 | 822    | 68,789    | SH | SOLE    |
| METROLOGIC INSTRUMENTS INC   | EQUITY | 591676101 | 147    | 6,546     | SH | SOLE    |
| METTLER-TOLEDO INTERNATIONAL | EQUITY | 592688105 | 52     | 1,090     | SH | SOLE    |
| MFS Municipal Inc            | EQUITY | 552738106 | 132    | 17,700    | SH | SOLE    |
| MGE ENERGY INC               | EQUITY | 55277P104 | 413    | 12,453    | SH | SOLE    |
| MGI PHARMA INC               | EQUITY | 552880106 | 43     | 1,702     | SH | SOLE    |
| MGIC INVESTMENT CORP.        | EQUITY | 552848103 | 2733   | 44,322    | SH | SOLE    |
| MGIC INVT CORP WIS           | EQUITY | 552848103 | 7      | 120       | SH | DEFINED |
| MGM GRAND INC                | EQUITY | 552953101 | 2967   | 41,893    | SH | SOLE    |
| MGM MIRAGE COM               | EQUITY | 552953101 | 6      | 82400     | SH | SOLE    |
| MGM MIRAGEINC                | EQUITY | 552953101 | 2532   | 35,750    | SH | DEFINED |
| MGP INGREDIENTS INC          | EQUITY | 55302G103 | 41     | 4,933     | SH | SOLE    |
| MICHAELS STORES, INC.        | EQUITY | 594087108 | 8844   | 243,633   | SH | SOLE    |
| MICREL, INC.                 | EQUITY | 594793101 | 1695   | 183,890   | SH | SOLE    |
| MICRO THERAPEUTICS INC       | EQUITY | 59500W100 | 33     | 8,474     | SH | SOLE    |
| MICROCHIP TECHNOLOGY, INC.   | EQUITY | 595017104 | 10046  | 386,240   | SH | SOLE    |
| MICROMUSE INC                | EQUITY | 595094103 | 221    | 48,816    | SH | SOLE    |
| MICRON TECHNOLOGY INC        | EQUITY | 595112103 | 8      | 736       | SH | DEFINED |
| MICRON TECHNOLOGY, INC.      | EQUITY | 595112103 | 2887   | 279,219   | SH | SOLE    |
| MICROS SYSTEMS, INC.         | EQUITY | 594901100 | 737    | 20,086    | SH | SOLE    |
| MICROSEMI CORP COM           | EQUITY | 595137100 | 7      | 437700    | SH | SOLE    |
| MICROSEMI CORP.              | EQUITY | 595137100 | 604    | 37,074    | SH | SOLE    |
| MICROSOFT CORP               | EQUITY | 594918104 | 43485  | 1,799,130 | SH | DEFINED |
| Microsoft Corp Com Stk       | EQUITY | 594918104 | 197892 | 8,187,490 | SH | SOLE    |
| MICROSTRATEGY INC            | EQUITY | 594972408 | 406    | 7,474     | SH | SOLE    |
| MICROSTRATEGY INC CL A NEW   | EQUITY | 594972408 | 2      | 36400     | SH | SOLE    |
| MICROSTRATERGY INC-WT07      | EQUITY | 594972119 |        | 509       | SH | SOLE    |
| MICROTEK MEDICAL HOLDINGS IN | EQUITY | 59515B109 | 96     | 26,792    | SH | SOLE    |
| MICROTUNE INC                | EQUITY | 59514P109 | 138    | 32,060    | SH | SOLE    |
| MICROTUNE INC DEL COM        | EQUITY | 59514P109 | 2      | 531300    | SH | SOLE    |
| MICROVISION INC.             | EQUITY | 594960106 | 68     | 11,626    | SH | SOLE    |
| MID STATE BANCSHARES         | EQUITY | 595440108 | 390    | 14,643    | SH | SOLE    |
| MID-AMERICA APT. COMMUNITIES | EQUITY | 59522J103 | 461    | 12,625    | SH | SOLE    |

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|                                     |        |           |       |           |    |         |
|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| MIDAS, INC.                         | EQUITY | 595626102 | 220   | 9,630     | SH | SOLE    |
| MIDDLEBY CORP                       | EQUITY | 596278101 | 138   | 2,784     | SH | SOLE    |
| MIDDLESEX WATER CO                  | EQUITY | 596680108 | 128   | 7,051     | SH | SOLE    |
| MIDLAND CO COM                      | EQUITY | 597486109 | 178   | 5,659     | SH | SOLE    |
| MIDWAY GAMES INC.                   | EQUITY | 598148104 | 295   | 28,772    | SH | SOLE    |
| MIDWEST BANC HOLDINGS INC.          | EQUITY | 598251106 | 134   | 6,719     | SH | SOLE    |
| MILACRON, INC.                      | EQUITY | 598709103 | 53    | 17,511    | SH | SOLE    |
| MILLENNIUM PHARMACEUTICALS          | EQUITY | 599902103 | 3531  | 419,400   | SH | DEFINED |
| MILLENNIUM PHARMACEUTICALS, IN      | EQUITY | 599902103 | 5078  | 603,042   | SH | SOLE    |
| MILLIPORE CORP                      | EQUITY | 601073109 | 3     | 67        | SH | DEFINED |
| MILLIPORE CORP.                     | EQUITY | 601073109 | 980   | 22,591    | SH | SOLE    |
| MILLS CORP COM                      | EQUITY | 601148109 |       | 4240      | SH | SOLE    |
| MILLS CORP.                         | EQUITY | 601148109 | 295   | 5,580     | SH | SOLE    |
| MINAS BUENAVENTURA-SPON ADR         | EQUITY | 204448104 | 979   | 42,960    | SH | SOLE    |
| MINDSPEED TECHNOLOGIES INC          | EQUITY | 602682106 | 138   | 62,041    | SH | SOLE    |
| MINE SAFETY APPLIANCES CO.          | EQUITY | 602720104 | 521   | 13,446    | SH | SOLE    |
| MINERALS TECHNOLOGIES, INC.         | EQUITY | 603158106 | 3250  | 49,407    | SH | SOLE    |
| MIPS TECHNOLOGIES INC               | EQUITY | 604567107 | 294   | 25,545    | SH | SOLE    |
| MISSION RESOURCES CORP              | EQUITY | 605109107 | 179   | 25,307    | SH | SOLE    |
| MISSION WEST PROPERTIES             | EQUITY | 605203108 | 132   | 12,477    | SH | SOLE    |
| MKS INSTRUMENTS, INC.               | EQUITY | 55306N104 | 321   | 20,218    | SH | SOLE    |
| MOBILE MINI INC.                    | EQUITY | 60740F105 | 362   | 8,952     | SH | SOLE    |
| Mobile Telesystems - Sponsored ADR  |        | 607409109 | 9566  | 271,850   | SH | SOLE    |
| MOBILITY ELECTRONICS INC            | EQUITY | 60741U101 | 108   | 15,410    | SH | SOLE    |
| MODINE MANUFACTURING CO.            | EQUITY | 607828100 | 2125  | 72,457    | SH | SOLE    |
| MOHAWK INDUSTRIES, INC.             | EQUITY | 608190104 | 9053  | 107,394   | SH | SOLE    |
| MOLECULAR DEVICES CORP.             | EQUITY | 60851C107 | 183   | 9,607     | SH | SOLE    |
| MOLEX INC                           | EQUITY | 608554101 | 5     | 204       | SH | DEFINED |
| MOLEX, INC.                         | EQUITY | 608554101 | 2176  | 82,537    | SH | SOLE    |
| MOLINA HEALTHCARE INC               | EQUITY | 60855R100 | 298   | 6,464     | SH | SOLE    |
| MOLSON COORS BREWING CO             | EQUITY | 60871R209 | 8     | 98        | SH | DEFINED |
| MOLSON COORS BREWING CO -B          | EQUITY | 60871R209 | 2880  | 37,326    | SH | SOLE    |
| MOMENTA PHARMACEUTICALS INC         | EQUITY | 60877T100 | 32    | 3,829     | SH | SOLE    |
| MONACO COACH CORP                   | EQUITY | 60886R103 | 263   | 16,278    | SH | SOLE    |
| MONEYGRAM INTERNATIONAL             | EQUITY | 60935Y109 | 2928  | 155,005   | SH | SOLE    |
| MONMOUTH REIT -CL A                 | EQUITY | 609720107 | 10    | 1,210     | SH | SOLE    |
| MONOLITHIC POWER SYSTEMS INC        | EQUITY | 609839105 | 30    | 3,453     | SH | SOLE    |
| MONOLITHIC SYS TECHNOL              | EQUITY | 609842109 | 85    | 14,564    | SH | SOLE    |
| MONRO MUFFLER BRAKE IN              | EQUITY | 610236101 | 151   | 5,852     | SH | SOLE    |
| MONSANTO CO                         | EQUITY | 61166W101 | 7855  | 121,784   | SH | SOLE    |
| MONSANTO CO NEW                     | EQUITY | 61166W101 | 20    | 317       | SH | DEFINED |
| MONSTER WORLDWIDE INC               | EQUITY | 611742107 | 4     | 135       | SH | DEFINED |
| MONSTER WORLDWIDE INC               | EQUITY | 611742107 | 1518  | 54,206    | SH | SOLE    |
| MONSTER WORLDWIDE INC COM           | EQUITY | 611742107 | 2     | 59600     | SH | SOLE    |
| MOODYS CORP                         | EQUITY | 615369105 | 14    | 168       | SH | DEFINED |
| MOODY'S CORP.                       | EQUITY | 615369105 | 12474 | 154,271   | SH | SOLE    |
| MOOG INC.                           | EQUITY | 615394202 | 734   | 16,229    | SH | SOLE    |
| MORGAN STANLEY                      | EQUITY | 617446448 | 13430 | 234,579   | SH | DEFINED |
| MORGAN STANLEY                      | EQUITY | 617446448 | 34170 | 596,853   | SH | SOLE    |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108 | 136   | 8,095     | SH | SOLE    |
| MORTGAGEIT HOLDINGS INC             | EQUITY | 61915Q108 | 145   | 9,104     | SH | SOLE    |
| MOSAIC CO/THE                       | EQUITY | 61945A107 | 1237  | 72,509    | SH | SOLE    |
| MOTIVE INC                          | EQUITY | 61980V107 | 33    | 3,287     | SH | SOLE    |
| MOTOROLA INC                        | EQUITY | 620076109 | 13185 | 880,734   | SH | DEFINED |
| MOTOROLA, INC.                      | EQUITY | 620076109 | 18700 | 1,249,184 | SH | SOLE    |

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|   |        |           |       |           |    |         |
|---|--------|-----------|-------|-----------|----|---------|
| MOVADO GROUP, INC.                      | EQUITY | 624580106 | 175   | 9,471     | SH | SOLE    |
| MOVIE GALLERY, INC.                     | EQUITY | 624581104 | 440   | 15,348    | SH | SOLE    |
| MPS GROUP INC                           | EQUITY | 553409103 | 2610  | 248,344   | SH | SOLE    |
| MPS GROUP INC COM                       | EQUITY | 553409103 | 1     | 93890     | SH | SOLE    |
| MRO SOFTWARE                            | EQUITY | 55347W105 | 171   | 12,195    | SH | SOLE    |
| MRV COMMUNICATIONS, INC.                | EQUITY | 553477100 | 213   | 65,852    | SH | SOLE    |
| MSC INDUSTRIAL DIRECT CO.               | EQUITY | 553530106 | 24    | 792       | SH | SOLE    |
| MTC TECHNOLOGIES INC                    | EQUITY | 55377A106 | 147   | 4,509     | SH | SOLE    |
| MTC TECHNOLOGIES INC COM                | EQUITY | 55377A106 | 4     | 109163    | SH | SOLE    |
| MTR GAMING GROUP INC                    | EQUITY | 553769100 | 179   | 14,473    | SH | SOLE    |
| MTS SYSTEMS CORP.                       | EQUITY | 553777103 | 382   | 13,155    | SH | SOLE    |
| MUELLER INDUSTRIES, INC.                | EQUITY | 624756102 | 614   | 21,814    | SH | SOLE    |
| MULTI-FINELINE ELECTRONIX IN            | EQUITY | 62541B101 | 65    | 3,683     | SH | SOLE    |
| MULTIMEDIA GAMES INC                    | EQUITY | 625453105 | 114   | 14,753    | SH | SOLE    |
| Municipal High Income Fund              | EQUITY | 626214100 | 707   | 98,900    | SH | SOLE    |
| MUNICIPAL MORTGAGE & EQUITY             | EQUITY | 62624B101 | 1558  | 64,000    | SH | SOLE    |
| Murphy Oil Corp                         | EQUITY | 626717102 | 987   | 10,000    | SH | SOLE    |
| MURPHY OIL CORP.                        | EQUITY | 626717102 | 15596 | 157,971   | SH | SOLE    |
| MYERS INDUSTRIES, INC.                  | EQUITY | 628464109 | 215   | 15,216    | SH | SOLE    |
| MYKROLIS CORP                           | EQUITY | 62852P103 | 368   | 25,725    | SH | SOLE    |
| MYLAN LABORATORIES INC.                 | EQUITY | 628530107 | 2175  | 122,743   | SH | SOLE    |
| MYLAN LABS INC                          | EQUITY | 628530107 | 6     | 326       | SH | DEFINED |
| MYOGEN INC                              | EQUITY | 62856E104 | 93    | 11,738    | SH | SOLE    |
| MYRIAD GENETICS INC                     | EQUITY | 62855J104 | 352   | 19,116    | SH | SOLE    |
| NABI BIOPHARMACEUTICALS                 | EQUITY | 629519109 | 448   | 35,892    | SH | SOLE    |
| NABORS INDUSTRIES LTD                   | EQUITY | G6359F103 | 10    | 170       | SH | DEFINED |
| NABORS INDUSTRIES LTD                   | EQUITY | G6359F103 | 10154 | 171,695   | SH | SOLE    |
| NACCO INDUSTRIES, INC. CLASS A          | EQUITY | 629579103 | 298   | 2,925     | SH | SOLE    |
| NALCO HOLDING CO                        | EQUITY | 62985Q101 | 21    | 1,104     | SH | SOLE    |
| NANOGEN INC.                            | EQUITY | 630075109 | 76    | 21,706    | SH | SOLE    |
| NARA BANCORP INC                        | EQUITY | 63080P105 | 161   | 11,462    | SH | SOLE    |
| NASB FINL INC                           | EQUITY | 628968109 | 76    | 1,924     | SH | SOLE    |
| NASDAQ-100 SHARES                       | EQUITY | 631100104 | 10093 | 276,000   | SH | SOLE    |
| NASHFINCH CO.                           | EQUITY | 631158102 | 291   | 7,667     | SH | SOLE    |
| NATIONAL BEVERAGE CORP.                 | EQUITY | 635017106 | 37    | 4,489     | SH | SOLE    |
| NATIONAL CITY CORP                      | EQUITY | 635405103 | 24    | 713       | SH | DEFINED |
| NATIONAL CITY CORP.                     | EQUITY | 635405103 | 45797 | 1,367,073 | SH | SOLE    |
| NATIONAL DATA CORP.                     | EQUITY | 639480102 | 359   | 22,457    | SH | SOLE    |
| NATIONAL FINANCIAL PARTNERS             | EQUITY | 63607P208 | 827   | 20,768    | SH | SOLE    |
| NATIONAL FUEL GAS CO.                   | EQUITY | 636180101 | 8195  | 286,631   | SH | SOLE    |
| NATIONAL HEALTH INVESTORS, INC          | EQUITY | 63633D104 | 2606  | 100,323   | SH | SOLE    |
| NATIONAL HEALTH INVS INC                | EQUITY | 63633D104 | 1970  | 75,825    | SH | DEFINED |
| NATIONAL HEALTH REALTY                  | EQUITY | 635905102 | 10    | 560       | SH | SOLE    |
| NATIONAL HEALTHCARE CORP                | EQUITY | 635906100 | 143   | 4,184     | SH | SOLE    |
| NATIONAL INSTRUMENTS CORP.              | EQUITY | 636518102 | 3249  | 120,107   | SH | SOLE    |
| NATIONAL OILWELL VARCO INC              | EQUITY | 637071101 | 10    | 208       | SH | DEFINED |
| NATIONAL OILWELL VARCO INC              | EQUITY | 637071101 | 3580  | 76,658    | SH | SOLE    |
| NATIONAL PENN BANCSHARES, INC.          | EQUITY | 637138108 | 528   | 21,482    | SH | SOLE    |
| NATIONAL PRESTO INDUSTRIES              | EQUITY | 637215104 | 118   | 2,931     | SH | SOLE    |
| NATIONAL SEMICONDUCTOR COR              | EQUITY | 637640103 | 3281  | 159,217   | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP.            | EQUITY | 637640103 | 6154  | 298,611   | SH | SOLE    |
| NATIONAL WESTERN LIFE INS. CO.<br>CLASS | EQUITY | 638522102 | 233   | 1,361     | SH | SOLE    |
| NATIONAL-OILWELL INC COM                | EQUITY | 637071101 | 2     | 37600     | SH | SOLE    |
| NATIONWIDE FINANCIAL                    | EQUITY | 638612101 | 51    | 1,429     | SH | SOLE    |
| NATIONWIDE HEALTH PROPERTIES            | EQUITY | 638620104 | 942   | 46,616    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| NATURES SUNSHINE PRODUCTS, INC | EQUITY | 639027101 | 111   | 6,461     | SH | SOLE    |
| NAUTILUS INC                   | EQUITY | 63910B102 | 424   | 17,851    | SH | SOLE    |
| NAVARRE CORP                   | EQUITY | 639208107 | 109   | 13,700    | SH | SOLE    |
| NAVIGANT CONSULTING CO.        | EQUITY | 63935N107 | 779   | 28,624    | SH | SOLE    |
| NAVIGANT INTERNATIONAL, INC.   | EQUITY | 63935R108 | 120   | 8,773     | SH | SOLE    |
| NAVIGATORS GROUP INC           | EQUITY | 638904102 | 177   | 5,346     | SH | SOLE    |
| NAVISTAR INTERNATIONAL CORP.   | EQUITY | 63934E108 | 1087  | 29,849    | SH | SOLE    |
| NAVISTAR INTL CORP INC         | EQUITY | 63934E108 | 3     | 79        | SH | DEFINED |
| NAVTEQ CORP                    | EQUITY | 63936L100 | 43    | 981       | SH | SOLE    |
| NBC CAPITAL CORP               | EQUITY | 628729105 | 104   | 4,309     | SH | SOLE    |
| NBT BANCORP, INC.              | EQUITY | 628778102 | 458   | 20,450    | SH | SOLE    |
| NBTY, INC.                     | EQUITY | 628782104 | 33    | 1,316     | SH | SOLE    |
| NCI BUILDING SYSTEMS, INC.     | EQUITY | 628852105 | 470   | 12,184    | SH | SOLE    |
| NCO GROUP, INC.                | EQUITY | 628858102 | 330   | 16,855    | SH | SOLE    |
| NCR CORP NEW                   | EQUITY | 62886E108 | 7     | 222       | SH | DEFINED |
| NCR CORP.                      | EQUITY | 62886E108 | 2865  | 84,904    | SH | SOLE    |
| NDS Group Plc - ADR            |        | 628891103 | 4529  | 130,400   | SH | SOLE    |
| NECTAR THERAPEUTICS            | EQUITY | 640268108 | 28    | 2,021     | SH | SOLE    |
| NEIGHBORCARE INC               | EQUITY | 64015Y104 | 685   | 23,419    | SH | SOLE    |
| NEIMAN MARCUS GROUP INC CL A   | EQUITY | 640204202 | 8079  | 88,288    | SH | SOLE    |
| NELNET INC                     | EQUITY | 64031N108 | 11812 | 371,100   | SH | DEFINED |
| NELNET INC-CL A                | EQUITY | 64031N108 | 161   | 5,055     | SH | SOLE    |
| NEOFORMA INC                   | EQUITY | 640475505 | 46    | 5,750     | SH | SOLE    |
| NEOPHARM INC                   | EQUITY | 640919106 | 83    | 10,726    | SH | SOLE    |
| NEOSE TECHNOLOGIES, INC.       | EQUITY | 640522108 | 34    | 13,088    | SH | SOLE    |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 101   | 8,395     | SH | SOLE    |
| NET2PHONE, INC.                | EQUITY | 64108N106 | 36    | 22,242    | SH | SOLE    |
| NETBANK INC                    | EQUITY | 640933107 | 245   | 28,894    | SH | SOLE    |
| NETFLIX.COM INC                | EQUITY | 64110L106 | 9     | 850       | SH | SOLE    |
| NETGEAR INC                    | EQUITY | 64111Q104 | 204   | 13,490    | SH | SOLE    |
| NETIQ CORP.                    | EQUITY | 64115P102 | 407   | 35,568    | SH | SOLE    |
| NETRATINGS INC                 | EQUITY | 64116M108 | 117   | 7,654     | SH | SOLE    |
| NETSCOUT SYSTEMS INC           | EQUITY | 64115T104 | 66    | 14,803    | SH | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 12    | 438       | SH | DEFINED |
| NETWORK APPLIANCE, INC.        | EQUITY | 64120L104 | 5275  | 190,712   | SH | SOLE    |
| NETWORK EQUIPMENT TECH.        | EQUITY | 641208103 | 84    | 14,958    | SH | SOLE    |
| NEUROCHEM INC                  | EQUITY | 64125K101 | 6037  | 507,100   | SH | DEFINED |
| NEUROCRINE BIOSCIENCES INC     | EQUITY | 64125C109 | 1454  | 38,200    | SH | DEFINED |
| NEUROCRINE BIOSCIENCES, INC.   | EQUITY | 64125C109 | 33    | 878       | SH | SOLE    |
| NEUROGEN CORP.                 | EQUITY | 64124E106 | 110   | 15,578    | SH | SOLE    |
| NEVADA GOLD & CASINO           | EQUITY | 64126Q206 | 65    | 5,077     | SH | SOLE    |
| NEW CENTURY FINANCIAL CORP     | EQUITY | 6435EV108 | 1164  | 24,852    | SH | SOLE    |
| NEW JERSEY RESOURCES CORP.     | EQUITY | 646025106 | 748   | 17,188    | SH | SOLE    |
| NEW PLAN EXCEL REALTY TRUST    | EQUITY | 648053106 | 24195 | 963,577   | SH | SOLE    |
| NEW YORK & CO                  | EQUITY | 649295102 | 126   | 6,273     | SH | SOLE    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 27555 | 1,517,346 | SH | SOLE    |
| NEW YORK TIMES CO              | EQUITY | 650111107 | 7     | 183       | SH | DEFINED |
| NEW YORK TIMES CO. CLASS A     | EQUITY | 650111107 | 2424  | 66,279    | SH | SOLE    |
| NEWALLIANCE BANCSHARES INC     | EQUITY | 650203102 | 31    | 2,187     | SH | SOLE    |
| NEWCASTLE INVESTMENT CORP      | EQUITY | 65105M108 | 661   | 22,344    | SH | SOLE    |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 7     | 332       | SH | DEFINED |
| NEWELL RUBBERMAID, INC.        | EQUITY | 651229106 | 2744  | 125,066   | SH | SOLE    |
| NEWFIELD EXPLORATION           | EQUITY | 651290108 | 8470  | 114,055   | SH | SOLE    |
| Newfield Exploration Co        | EQUITY | 651290108 | 743   | 10,000    | SH | SOLE    |
| NEWMARKET CORP                 | EQUITY | 651587107 | 159   | 8,562     | SH | SOLE    |
| NEWMONT MINING CORP HLDG CO    | EQUITY | 651639106 | 11248 | 266,225   | SH | SOLE    |
| NEWMONT MNG CORP               | EQUITY | 651639106 | 22    | 525       | SH | DEFINED |
| NEWPARK RESOURCES, INC.        | EQUITY | 651718504 | 308   | 52,265    | SH | SOLE    |
| NEWPORT CORP                   | EQUITY | 651824104 | 1493  | 103,006   | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| NEWS CORP                      | EQUITY | 65248E104 | 26238 | 579,000   | SH | DEFINED |
| NEWS CORP INC-CL A             | EQUITY | 65248E104 | 21058 | 1,244,564 | SH | SOLE    |
| NEWTEK BUSINESS SERVICES INC   | EQUITY | 652526104 | 2563  | 687,233   | SH | SOLE    |
| NEXEN                          | EQUITY | 65334H102 | 4127  | 75,400    | SH | DEFINED |
| NEXSTAR BROADCASTING GROUP-A   | EQUITY | 65336K103 | 44    | 6,279     | SH | SOLE    |
| NEXTEL COMMUNICATIONS INC      | EQUITY | 65332V103 | 38    | 1,348     | SH | DEFINED |
| NEXTEL COMMUNICATIONS, INC.    |        |           |       |           |    |         |
| CLASS A                        | EQUITY | 65332V103 | 20447 | 719,448   | SH | SOLE    |
| NEXTEL PARTNERS INC            | EQUITY | 65333F107 | 1161  | 52,972    | SH | SOLE    |
| NGP CAPITAL RESOURCES CO       | EQUITY | 62912R107 | 160   | 9,968     | SH | SOLE    |
| NIC INC                        | EQUITY | 62914B100 | 93    | 19,414    | SH | SOLE    |
| NICOR INC                      | EQUITY | 654086107 | 2     | 60        | SH | DEFINED |
| Nicor Inc                      | EQUITY | 654086107 | 742   | 20,000    | SH | SOLE    |
| NICOR, INC.                    | EQUITY | 654086107 | 11483 | 309,608   | SH | SOLE    |
| NII HLDGS INC                  | EQUITY | 62913F201 | 15956 | 277,500   | SH | DEFINED |
| NII HOLDINGS INC-CL B          | EQUITY | 62913F201 | 79    | 1,374     | SH | SOLE    |
| NIKE INC                       | EQUITY | 654106103 | 5825  | 69,920    | SH | DEFINED |
| NIKE, INC. CLASS B             | EQUITY | 654106103 | 13672 | 164,112   | SH | SOLE    |
| NIKU CORP                      | EQUITY | 654113703 | 1776  | 98,400    | SH | DEFINED |
| NIKU CORPORATION               | EQUITY | 654113703 | 2     | 134100    | SH | SOLE    |
| NISOURCE INC                   | EQUITY | 65473P105 | 7     | 327       | SH | DEFINED |
| NISOURCE, INC.                 | EQUITY | 65473P105 | 8106  | 355,669   | SH | SOLE    |
| NITROMED INC                   | EQUITY | 654798503 | 107   | 6,197     | SH | SOLE    |
| NL INDUSTRIES, INC.            | EQUITY | 629156407 | 114   | 4,919     | SH | SOLE    |
| NMS COMMUNUCATIONS CORP.       | EQUITY | 629248105 | 124   | 28,996    | SH | SOLE    |
| NN INC                         | EQUITY | 629337106 | 128   | 10,419    | SH | SOLE    |
| NOBLE CORPORATION              | EQUITY | G65422100 | 9     | 164       | SH | DEFINED |
| NOBLE CORPORATION              | EQUITY | G65422100 | 3295  | 58,624    | SH | SOLE    |
| NOBLE CORPORATION SHS          | EQUITY | G65422100 | 3     | 45700     | SH | SOLE    |
| NOBLE ENERGYINC                | EQUITY | 655044105 | 8333  | 90,835    | SH | SOLE    |
| NOBLE INTERNATIONAL LTD        | EQUITY | 655053106 | 90    | 3,955     | SH | SOLE    |
| NOKIA CORP SPON-ADR            | EQUITY | 654902204 | 1583  | 102,590   | SH | SOLE    |
| NORDSON CORP                   | EQUITY | 655663102 | 11830 | 321,300   | SH | DEFINED |
| NORDSON CORP.                  | EQUITY | 655663102 | 2763  | 75,041    | SH | SOLE    |
| NORDSTROM INC                  | EQUITY | 655664100 | 9     | 159       | SH | DEFINED |
| NORDSTROM, INC.                | EQUITY | 655664100 | 4594  | 82,951    | SH | SOLE    |
| NORFOLK SOUTHERN CORP.         | EQUITY | 655844108 | 13612 | 367,400   | SH | SOLE    |
| NORFOLK SOUTHN CORP            | EQUITY | 655844108 | 18    | 480       | SH | DEFINED |
| NORTH FORK BANCORPORATION      | EQUITY | 659424105 | 5554  | 200,205   | SH | DEFINED |
| NORTH FORK BANCORPORATION INC. | EQUITY | 659424105 | 5935  | 213,942   | SH | SOLE    |
| NORTH PITTSBURGH SYSTEMS       | EQUITY | 661562108 | 185   | 9,358     | SH | SOLE    |
| NORTHEAST UTILITIES            | EQUITY | 664397106 | 4473  | 232,142   | SH | SOLE    |
| NORTHERN TRUST CORP            | EQUITY | 665859104 | 11    | 249       | SH | DEFINED |
| NORTHERN TRUST CORP.           | EQUITY | 665859104 | 5799  | 133,504   | SH | SOLE    |
| NORTHFIELD LABORATORIES, INC.  | EQUITY | 666135108 | 135   | 12,033    | SH | SOLE    |
| NORTHROP GRUMMAN CORP          | EQUITY | 666807102 | 23    | 425       | SH | DEFINED |
| NORTHROP GRUMMAN CORP.         | EQUITY | 666807102 | 8393  | 155,485   | SH | SOLE    |
| NORTHWEST AIRLINES CORP CL-A   | EQUITY | 667280101 | 312   | 46,626    | SH | SOLE    |
| NORTHWEST BANCORP INC.         | EQUITY | 667328108 | 252   | 11,790    | SH | SOLE    |
| NORTHWEST NATURAL GAS CO.      | EQUITY | 667655104 | 616   | 17,020    | SH | SOLE    |
| NOVASTAR FINL INC              | EQUITY | 669947400 | 604   | 16,766    | SH | SOLE    |
| NOVATEL WIRELESS INC           | EQUITY | 66987M604 | 124   | 11,499    | SH | SOLE    |
| NOVELL INC                     | EQUITY | 670006105 | 3     | 457       | SH | DEFINED |
| NOVELL, INC .                  | EQUITY | 670006105 | 1077  | 180,644   | SH | SOLE    |
| NOVELLUS SYS INC               | EQUITY | 670008101 | 5     | 169       | SH | DEFINED |
| NOVELLUS SYSTEMS, INC.         | EQUITY | 670008101 | 1965  | 73,518    | SH | SOLE    |
| NOVEN PHARMACEUTICALS, INC.    | EQUITY | 670009109 | 247   | 14,586    | SH | SOLE    |

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|                                   |        |           |       |         |    |         |
|-----------------------------------|--------|-----------|-------|---------|----|---------|
| NPS PHARMACEUTICALS INC.          | EQUITY | 62936P103 | 293   | 23,215  | SH | SOLE    |
| NRG ENERGY INC                    | EQUITY | 629377508 | 4929  | 144,344 | SH | SOLE    |
| NS GROUP, INC.                    | EQUITY | 628916108 | 359   | 11,427  | SH | SOLE    |
|                                   |        |           |       |         |    |         |
| NSTAR                             | EQUITY | 67019E107 | 15006 | 276,353 | SH | SOLE    |
| NTL INC                           | EQUITY | 62940M104 | 524   | 8,226   | SH | SOLE    |
| NTN COMMUNICATIONS INC            | EQUITY | 629410309 | 143   | 45,639  | SH | SOLE    |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 737   | 32,760  | SH | SOLE    |
| NUCO2 INC                         | EQUITY | 629428103 | 112   | 4,274   | SH | SOLE    |
| NUCOR CORP                        | EQUITY | 670346105 | 11    | 191     | SH | DEFINED |
| NUCOR CORP.                       | EQUITY | 670346105 | 4820  | 83,734  | SH | SOLE    |
| NUTRACEUTICAL INTL CORP           | EQUITY | 67060Y101 | 78    | 4,915   | SH | SOLE    |
| NUVASIVE INC                      | EQUITY | 670704105 | 52    | 4,044   | SH | SOLE    |
| NUVASIVE INC COM                  | EQUITY | 670704105 | 8     | 620700  | SH | SOLE    |
| NUVEEN INVESTMENTS INC            | EQUITY | 67090F106 | 16    | 480     | SH | SOLE    |
| NUVELO INC                        | EQUITY | 67072M301 | 153   | 23,567  | SH | SOLE    |
| NVIDIA CORP                       | EQUITY | 67066G104 | 5     | 199     | SH | DEFINED |
| NVIDIA CORP                       | EQUITY | 67066G104 | 1799  | 75,724  | SH | SOLE    |
| NVIDIA CORP COM                   | EQUITY | 67066G104 | 1     | 42300   | SH | SOLE    |
| NVR, INC.                         | EQUITY | 62944T105 | 100   | 127     | SH | SOLE    |
| NYMAGIC, INC.                     | EQUITY | 629484106 | 48    | 2,046   | SH | SOLE    |
| OAK HILL FINANCIAL INC            | EQUITY | 671337103 | 74    | 2,188   | SH | SOLE    |
| OAKLEY INC.                       | EQUITY | 673662102 | 165   | 12,898  | SH | SOLE    |
| OCA INC                           | EQUITY | 67083Q101 | 112   | 26,333  | SH | SOLE    |
| OCCIDENTAL PETE CORP              | EQUITY | 674599105 | 34    | 473     | SH | DEFINED |
| OCCIDENTAL PETROLEUM CORP.        | EQUITY | 674599105 | 12196 | 171,363 | SH | SOLE    |
| OCEANEERING INTERNATIONAL, INC    | EQUITY | 675232102 | 583   | 15,557  | SH | SOLE    |
| OCEANFIRST FINANCIAL CORP         | EQUITY | 675234108 | 134   | 5,834   | SH | SOLE    |
| O'CHARLEY'S INC.                  | EQUITY | 670823103 | 288   | 13,226  | SH | SOLE    |
| OCTEL CORP.                       | EQUITY | 675727101 | 144   | 7,765   | SH | SOLE    |
| OCWEN FINANCIAL CORP.             | EQUITY | 675746101 | 186   | 23,051  | SH | SOLE    |
| ODYSSEY HEALTHCARE INC            | EQUITY | 67611V101 | 268   | 22,824  | SH | SOLE    |
| ODYSSEY RE HLDGS CORP             | EQUITY | 67612W108 | 8     | 307     | SH | SOLE    |
| OFFICE DEPOT INC                  | EQUITY | 676220106 | 8     | 375     | SH | DEFINED |
| OFFICE DEPOT, INC.                | EQUITY | 676220106 | 3169  | 142,880 | SH | SOLE    |
| OFFICEMAX INC                     | EQUITY | 67622P101 | 1429  | 42,646  | SH | SOLE    |
| OFFICEMAX INC DE                  | EQUITY | 67622P101 | 4     | 116     | SH | DEFINED |
| OFFSHORE LOGISTICS, INC.          | EQUITY | 676255102 | 420   | 12,593  | SH | SOLE    |
| OGE ENERGY CORP.                  | EQUITY | 670837103 | 12521 | 464,584 | SH | SOLE    |
| OHIO CASUALTY CORP.               | EQUITY | 677240103 | 3437  | 149,548 | SH | SOLE    |
| OIL STATES INTERNATIONAL INC      | EQUITY | 678026105 | 372   | 18,120  | SH | SOLE    |
| OLD DOMINION FGHT LINE COM        | EQUITY | 679580100 | 6     | 202325  | SH | SOLE    |
| OLD DOMINION FREIGHT LINE         | EQUITY | 679580100 | 320   | 10,272  | SH | SOLE    |
| OLD NATL BANCORP                  | EQUITY | 680033107 | 882   | 43,449  | SH | SOLE    |
| OLD REPUBLIC INTL CORP.           | EQUITY | 680223104 | 7677  | 329,609 | SH | SOLE    |
| OLD SECOND BANCORP INC            | EQUITY | 680277100 | 251   | 8,310   | SH | SOLE    |
| OLIN CORP COM PAR \$1             | EQUITY | 680665205 | 5     | 229300  | SH | SOLE    |
| OLIN CORP.                        | EQUITY | 680665205 | 3783  | 169,643 | SH | SOLE    |
| OM GROUP INC                      | EQUITY | 670872100 | 538   | 17,687  | SH | SOLE    |
| OMEGA FINANCIAL CORP.             | EQUITY | 682092101 | 210   | 7,040   | SH | SOLE    |
| OMEGA HEALTHCARE INVESTORS        | EQUITY | 681936100 | 362   | 32,932  | SH | SOLE    |
| OMEGA PROTEIN CORP                | EQUITY | 68210P107 | 25    | 3,713   | SH | SOLE    |
| OMNICARE, INC.                    | EQUITY | 681904108 | 6673  | 188,226 | SH | SOLE    |
| OMNICELL INC                      | EQUITY | 68213N109 | 98    | 13,567  | SH | SOLE    |
| OMNICOM GROUP                     | EQUITY | 681919106 | 19    | 215     | SH | DEFINED |
| OMNICOM GROUP, INC.               | EQUITY | 681919106 | 7079  | 79,965  | SH | SOLE    |

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|  |        |           |       |           |    |         |
|--|--------|-----------|-------|-----------|----|---------|
| OMNIVISION TECHNOLOGIE                   | EQUITY | 682128103 | 526   | 34,688    | SH | SOLE    |
| OMNOVA SOLUTIONS                         | EQUITY | 682129101 | 135   | 25,060    | SH | SOLE    |
| ON SEMICONDUCTOR CORPORATION             | EQUITY | 682189105 | 296   | 75,039    | SH | SOLE    |
| ONE LIBERTY PROPERTIES INC               | EQUITY | 682406103 | 11    | 610       | SH | SOLE    |
| ONEOK, INC.                              | EQUITY | 682680103 | 6406  | 207,867   | SH | SOLE    |
| ONYX PHARMACEUTICALS INC                 | EQUITY | 683399109 | 678   | 21,617    | SH | SOLE    |
| ONYX PHARMACEUTICALS INC                 | EQUITY | 683399109 | 4248  | 135,500   | SH | DEFINED |
| OPEN SOLLUTIONS INC                      | EQUITY | 68371P102 | 163   | 8,201     | SH | SOLE    |
| OPENWAVE SYSTEMS INC.                    | EQUITY | 683718308 | 490   | 40,222    | SH | SOLE    |
| OPLINK COMMUNICATIONS INC                | EQUITY | 68375Q106 | 105   | 66,665    | SH | SOLE    |
| OPNET TECHNOLOGIES                       | EQUITY | 683757108 | 61    | 7,342     | SH | SOLE    |
| OPSWARE INC                              | EQUITY | 68383A101 | 166   | 32,255    | SH | SOLE    |
| OPTICAL COMMUNICATION PROD               | EQUITY | 68382T101 | 20    | 11,455    | SH | SOLE    |
| OPTION CARE INC                          | EQUITY | 683948103 | 170   | 8,250     | SH | SOLE    |
| ORACLE CORP                              | EQUITY | 68389X105 | 28834 | 2,310,384 | SH | DEFINED |
| ORACLE CORP.                             | EQUITY | 68389X105 | 56808 | 4,551,920 | SH | SOLE    |
| ORASURE TECHNOLOGIES INC                 | EQUITY | 68554V108 | 182   | 24,760    | SH | SOLE    |
| ORBITAL SCIENCES CORP.                   | EQUITY | 685564106 | 476   | 49,128    | SH | SOLE    |
| OREGON STEEL MILLS, INC.                 | EQUITY | 686079104 | 490   | 21,324    | SH | SOLE    |
| O'REILLY AUTOMOTIVE, INC.                | EQUITY | 686091109 | 4709  | 95,079    | SH | SOLE    |
| ORIENTAL FINANCIAL GROUP                 | EQUITY | 68618W100 | 272   | 11,618    | SH | SOLE    |
| ORIGEN FINANCIAL INC                     | EQUITY | 68619E208 | 35    | 5,137     | SH | SOLE    |
| ORLEANS HOMEBUILDERS INC                 | EQUITY | 686588104 | 28    | 1,523     | SH | SOLE    |
| ORMAT TECHNOLOGIES INC                   | EQUITY | 686688102 | 70    | 4,460     | SH | SOLE    |
| ORTHOLOGIC CORP                          | EQUITY | 68750J107 | 120   | 23,690    | SH | SOLE    |
| ORTHOVITA INC                            | EQUITY | 68750U102 | 99    | 28,973    | SH | SOLE    |
| OSCIENT PHARMACEUTICALS CORP             | EQUITY | 68812R105 | 89    | 37,853    | SH | SOLE    |
| OSHKOSH B'GOSH, INC. CLASS A             | EQUITY | 688222207 | 127   | 4,151     | SH | SOLE    |
| OSHKOSH TRUCK CORP CL B                  | EQUITY | 688239201 | 71    | 861       | SH | SOLE    |
| OSI PHARMACEUTICALS                      | EQUITY | 671040103 | 50    | 1,200     | SH | SOLE    |
| OSI PHARMACEUTICALS INC                  | EQUITY | 671040103 | 827   | 20,000    | SH | DEFINED |
| OSI SYSTEMS INC                          | EQUITY | 671044105 | 159   | 9,086     | SH | SOLE    |
| OTTER TAIL POWER CO.                     | EQUITY | 689648103 | 407   | 16,248    | SH | SOLE    |
| OUTBACK STEAKHOUSE INC.                  | EQUITY | 689899102 | 5615  | 122,628   | SH | SOLE    |
| OVERLAND STORAGE INC                     | EQUITY | 690310107 | 125   | 8,527     | SH | SOLE    |
| OVERNITE CORP                            | EQUITY | 690322102 | 559   | 17,469    | SH | SOLE    |
| OVERNITE CORP COM                        | EQUITY | 690322102 | 5     | 155200    | SH | SOLE    |
| OVERSEAS SHIPHOLDING GROUP               | EQUITY | 690368105 | 4949  | 78,674    | SH | SOLE    |
| OVERSTOCK.COM                            | EQUITY | 690370101 | 316   | 7,340     | SH | SOLE    |
| OWENS & MINOR, INC.                      | EQUITY | 690732102 | 663   | 24,418    | SH | SOLE    |
| OWENS-ILLINOIS, INC.                     | EQUITY | 690768403 | 70    | 2,790     | SH | SOLE    |
| OXFORD INDS INC.                         | EQUITY | 691497309 | 303   | 8,274     | SH | SOLE    |
| P A M TRANSN SVCS INC                    | EQUITY | 693149106 | 68    | 3,978     | SH | SOLE    |
| P G & E CORP.                            | EQUITY | 69331C108 | 5657  | 165,902   | SH | SOLE    |
| P. F. CHANGS CHINA BISTRO INC.           | EQUITY | 69333Y108 | 954   | 15,951    | SH | SOLE    |
| PACCAR INC                               | EQUITY | 693718108 | 15    | 207       | SH | DEFINED |
| PACCAR, INC                              | EQUITY | 693718108 | 6671  | 92,151    | SH | SOLE    |
| PACER INTERNATIONAL INC                  | EQUITY | 69373H106 | 412   | 17,241    | SH | SOLE    |
| PACIFIC CAPITAL BANCORP                  | EQUITY | 69404P101 | 844   | 28,334    | SH | SOLE    |
| PACIFIC SUNWEAR CA INC COM               | EQUITY | 694873100 | 2     | 54400     | SH | SOLE    |
| PACIFIC SUNWEAR OF CALIFORNIA            | EQUITY | 694873100 | 3754  | 134,159   | SH | SOLE    |
| PACIFICARE HEALTH SYSTEMS                | EQUITY | 695112102 | 8589  | 150,900   | SH | DEFINED |
| PACIFICARE HEALTH SYSTEMS INC<br>CLASS A | EQUITY | 695112102 | 8917  | 156,657   | SH | SOLE    |
| PACKAGING CORP OF AMERICA                | EQUITY | 695156109 | 3712  | 152,833   | SH | SOLE    |

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|                                   |        |           |       |         |    |         |
|-----------------------------------|--------|-----------|-------|---------|----|---------|
| PACKETEER, INC                    | EQUITY | 695210104 | 315   | 20,470  | SH | SOLE    |
| PACTIV CORP                       | EQUITY | 695257105 | 4     | 179     | SH | DEFINED |
| PACTIV CORPORATION                | EQUITY | 695257105 | 1578  | 67,590  | SH | SOLE    |
| PAIN THERAPEUTICS INC             | EQUITY | 69562K100 | 100   | 19,769  | SH | SOLE    |
| PALATIN TECHNOLOGIES INC          | EQUITY | 696077304 | 77    | 32,841  | SH | SOLE    |
| PALL CORP                         | EQUITY | 696429307 | 4     | 151     | SH | DEFINED |
| PALL CORP                         | EQUITY | 696429307 | 1541  | 56,822  | SH | SOLE    |
| PALM HARBOR HOMES, INC            | EQUITY | 696639103 | 96    | 5,925   | SH | SOLE    |
| PALMONE INC                       | EQUITY | 69713P107 | 662   | 26,065  | SH | SOLE    |
| PALMSOURCE INC                    | EQUITY | 697154102 | 82    | 9,124   | SH | SOLE    |
| PALOMAR MEDICAL TECHNOLOGIES      | EQUITY | 697529303 | 202   | 7,482   | SH | SOLE    |
| PAN PACIFIC RETAIL PROPERTIES     | EQUITY | 69806L104 | 218   | 3,850   | SH | SOLE    |
|                                   |        |           |       |         |    |         |
| PANERA BREAD COMPANY CL A         | EQUITY | 69840W108 | 998   | 17,654  | SH | SOLE    |
| PANTRY INC                        | EQUITY | 698657103 | 224   | 7,231   | SH | SOLE    |
| PAPA JOHNS INTERNATIONAL, INC     | EQUITY | 698813102 | 238   | 6,841   | SH | SOLE    |
| PAR PHARMACEUTICAL COMPANIES, INC | EQUITY | 69888P106 | 2732  | 81,709  | SH | SOLE    |
| PAR PHARMACEUTICAL COS INC        | EQUITY | 69888P106 | 2358  | 70,500  | SH | DEFINED |
| PARADYNE NETWORKS INC             | EQUITY | 69911G107 | 51    | 24,558  | SH | SOLE    |
| PARAMETRIC TECHNOLOGY CORP        | EQUITY | 699173100 | 2580  | 386,700 | SH | DEFINED |
| PARAMETRIC TECHNOLOGY CORP.       | EQUITY | 699173100 | 1660  | 296,925 | SH | SOLE    |
| PAREXEL INTERNATIONAL CORP.       | EQUITY | 699462107 | 383   | 16,280  | SH | SOLE    |
| PARK ELECTROCHEMICAL CORP.        | EQUITY | 700416209 | 218   | 10,777  | SH | SOLE    |
| PARK NATIONAL CORP.               | EQUITY | 700658107 | 1008  | 8,964   | SH | SOLE    |
| PARKER DRILLING CO.               | EQUITY | 701081101 | 338   | 58,805  | SH | SOLE    |
| PARKER HANNIFIN CORP              | EQUITY | 701094104 | 9     | 146     | SH | DEFINED |
| PARKER HANNIFIN CORP.             | EQUITY | 701094104 | 4239  | 69,584  | SH | SOLE    |
| PARKWAY PROPERTIES, INC.          | EQUITY | 70159Q104 | 372   | 7,973   | SH | SOLE    |
| PARLUX FRAGRANCES INC COM         | EQUITY | 701645103 | 3     | 116300  | SH | SOLE    |
| PARTNERS TRUST FINANCIAL GRP      | EQUITY | 70213F102 | 204   | 19,273  | SH | SOLE    |
| PARTY CITY CORP                   | EQUITY | 702145103 | 104   | 7,109   | SH | SOLE    |
| PATHMARK STORES INC               | EQUITY | 70322A101 | 118   | 18,753  | SH | SOLE    |
| PATINA OIL & GAS CORP             | EQUITY | 703224105 | 1756  | 43,904  | SH | SOLE    |
| PATTERSON COS INC                 | EQUITY | 703395103 | 12828 | 256,808 | SH | SOLE    |
| PATTERSON UTI ENERGY COM          | EQUITY | 703481101 | 1     | 43500   | SH | SOLE    |
| PATTERSON UTI ENERGY INC          | EQUITY | 703481101 | 2142  | 85,600  | SH | DEFINED |
| PATTERSON-UTI ENERGY INC          | EQUITY | 703481101 | 7622  | 304,642 | SH | SOLE    |
| PAXAR CORP.                       | EQUITY | 704227107 | 460   | 21,561  | SH | SOLE    |
| PAXSON COMMUNICATIONS CORP.       | EQUITY | 704231109 | 20    | 28,276  | SH | SOLE    |
| PAYCHEX INC                       | EQUITY | 704326107 | 11904 | 362,695 | SH | DEFINED |
| PAYCHEX, INC.                     | EQUITY | 704326107 | 5815  | 177,191 | SH | SOLE    |
| PAYLESS SHOESOURCE, INC.          | EQUITY | 704379106 | 2587  | 163,830 | SH | SOLE    |
| PC CONNECTION INC                 | EQUITY | 69318J100 | 26    | 4,487   | SH | SOLE    |
| PC MALL INC                       | EQUITY | 69323K100 | 63    | 5,104   | SH | SOLE    |
| PC-TEL INC.                       | EQUITY | 69325Q105 | 96    | 13,056  | SH | SOLE    |
| PDF SOLUTIONS INC                 | EQUITY | 693282105 | 127   | 9,102   | SH | SOLE    |
| PEABODY ENERGY CORP               | EQUITY | 704549104 | 9877  | 213,040 | SH | SOLE    |
| PEAPACK-GLADSTONE FINL            | EQUITY | 704699107 | 123   | 4,554   | SH | SOLE    |
| PEC SOLUTIONS INC                 | EQUITY | 705107100 | 91    | 7,194   | SH | SOLE    |
| PEDIATRIX MED GROUP               | EQUITY | 705324101 | 1139  | 16,600  | SH | DEFINED |
| PEDIATRIX MEDICAL GROUP           | EQUITY | 705324101 | 956   | 13,933  | SH | SOLE    |
| PEETS COFFEE & TEA INC            | EQUITY | 705560100 | 180   | 7,321   | SH | SOLE    |
| PEGASUS COMMUNICATIONS CORP       | EQUITY | 705904605 | 1     | 66      | SH | SOLE    |
| PEGASUS SOLUTIONS INC.            | EQUITY | 705906105 | 159   | 13,455  | SH | SOLE    |
| PEGASYSTEMS INC                   | EQUITY | 705573103 | 38    | 7,045   | SH | SOLE    |
| PENN ENGINERRING & MFG CORP       | EQUITY | 707389300 | 121   | 6,697   | SH | SOLE    |

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|                                    |        |           |        |           |    |         |
|------------------------------------|--------|-----------|--------|-----------|----|---------|
| PENN NATIONAL GAMING, INC.         | EQUITY | 707569109 | 1173   | 39,916    | SH | SOLE    |
| PENN VA CORP COM                   | EQUITY | 707882106 | 2      | 46500     | SH | SOLE    |
| PENN VIRGINIA CORPORATION          | EQUITY | 707882106 | 522    | 11,374    | SH | SOLE    |
| PENNEY J C INC                     | EQUITY | 708160106 | 17     | 335       | SH | DEFINED |
| PENNFED FINANCIAL SVCS INC         | EQUITY | 708167101 | 84     | 5,664     | SH | SOLE    |
| PENNRCK FINL SVCS COR              | EQUITY | 708352109 | 165    | 4,733     | SH | SOLE    |
| PENNSYLVANIA REAL ESTATE INV.      | EQUITY | 709102107 | 897    | 22,242    | SH | SOLE    |
| PENTAIR INC COM                    | EQUITY | 709631105 | 3      | 86200     | SH | SOLE    |
| PENTAIR INC.                       | EQUITY | 709631105 | 7139   | 183,040   | SH | SOLE    |
| PENWEST PHARMACEUTICALS CO         | EQUITY | 709754105 | 129    | 10,453    | SH | SOLE    |
| PEOPLES BANCORP INC                | EQUITY | 709789101 | 178    | 6,622     | SH | SOLE    |
| PEOPLES BANK                       | EQUITY | 710198102 | 40     | 977       | SH | SOLE    |
| PEOPLES ENERGY CORP                | EQUITY | 711030106 | 2      | 53        | SH | DEFINED |
| PEOPLES ENERGY CORP.               | EQUITY | 711030106 | 1670   | 39,831    | SH | SOLE    |
| PEOPLES HOLDING COMPANY            | EQUITY | 711148106 | 176    | 5,645     | SH | SOLE    |
| PEP BOYS-MANNY, MOE & JACK         | EQUITY | 713278109 | 633    | 35,995    | SH | SOLE    |
| PEPCO HOLDINGS INC                 | EQUITY | 713291102 | 7132   | 339,760   | SH | SOLE    |
| PEPSI BOTTLING                     | EQUITY | 713409100 | 4768   | 171,218   | SH | SOLE    |
| PEPSI BOTTLING GROUP INC           | EQUITY | 713409100 | 7      | 244       | SH | DEFINED |
| PEPSIAMERICAS INC                  | EQUITY | 71343P200 | 4321   | 190,701   | SH | SOLE    |
| Pepsico                            | EQUITY | 713448108 | 1591   | 30,000    | SH | SOLE    |
| PEPSICO INC                        | EQUITY | 713448108 | 29930  | 564,396   | SH | DEFINED |
| PEPSICO, INC.                      | EQUITY | 713448108 | 91802  | 1,731,141 | SH | SOLE    |
| PEREGRINE PHARMACEUTICALS INC      | EQUITY | 713661106 | 115    | 78,409    | SH | SOLE    |
| PERFICIENT INC COM                 | EQUITY | 71375U101 | 1      | 183100    | SH | SOLE    |
| PERFORMANCE FOOD GROUP CO.         | EQUITY | 713755106 | 800    | 28,904    | SH | SOLE    |
| PERICOM SEMICONDUCTOR CORP         | EQUITY | 713831105 | 118    | 13,809    | SH | SOLE    |
| PERINI CORP                        | EQUITY | 713839108 | 36738  | 2,664,073 | SH | SOLE    |
| PERKINELMER INC                    | EQUITY | 714046109 | 3      | 156       | SH | DEFINED |
| PERKINELMER INC.                   | EQUITY | 714046109 | 1220   | 59,146    | SH | SOLE    |
| PEROT SYSTEM CORP.                 | EQUITY | 714265105 | 637    | 47,412    | SH | SOLE    |
| PERRIGO CO.                        | EQUITY | 714290103 | 3783   | 197,548   | SH | SOLE    |
| PERRY ELLIS INTERNATIONAL          | EQUITY | 288853104 | 76     | 3,376     | SH | SOLE    |
| PER-SE TECHNOLOGIES                | EQUITY | 713569309 | 223    | 14,520    | SH | SOLE    |
| PETCO ANIMAL SUPPLIES              | EQUITY | 716016209 | 37     | 1,003     | SH | SOLE    |
| PETMED EXPRESS INC                 | EQUITY | 716382106 | 46     | 6,144     | SH | SOLE    |
| PETROKAZAKHSTAN INC-CL A           | EQUITY | 71649P102 | 1882   | 46,700    | SH | DEFINED |
| PETROL BRASILEIROS SPONS AD        | EQUITY | 71654V101 | 385    | 12,100    | SH | SOLE    |
| PETROLEO BRASILEIRO S.A. ADR       | EQUITY | 71654V408 | 7491   | 170,710   | SH | SOLE    |
| PETROLEUM DEVELOPMENT CORP         | EQUITY | 716578109 | 382    | 10,129    | SH | SOLE    |
| PETSMART, INC                      | EQUITY | 716768106 | 7860   | 273,406   | SH | SOLE    |
| PFF BANCORP, INC.                  | EQUITY | 69331W104 | 320    | 11,597    | SH | SOLE    |
| PFIZER INC                         | EQUITY | 717081103 | 53226  | 2,026,121 | SH | DEFINED |
| Pfizer Inc USD0.05                 | EQUITY | 717081103 | 111119 | 4,229,871 | SH | SOLE    |
| PG+E CORP                          | EQUITY | 69331C108 | 15     | 432       | SH | DEFINED |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 56     | 1,159     | SH | SOLE    |
| PHARMACYCLICS INC.                 | EQUITY | 716933106 | 98     | 12,231    | SH | SOLE    |
| PHARMION CORP                      | EQUITY | 71715B409 | 269    | 9,271     | SH | SOLE    |
| PHARMOS CORP                       | EQUITY | 717139208 | 37     | 58,790    | SH | SOLE    |
| PHASE FORWARD INC                  | EQUITY | 71721R406 | 22     | 3,421     | SH | SOLE    |
| PHELPS DODGE CORP                  | EQUITY | 717265102 | 11     | 109       | SH | DEFINED |
| PHELPS DODGE CORP.                 | EQUITY | 717265102 | 4479   | 44,027    | SH | SOLE    |
| PHILADELPHIA CONS. HLDG. CO.       | EQUITY | 717528103 | 862    | 11,121    | SH | SOLE    |
| PHILLIPS-VAN HEUSEN CORP.          | EQUITY | 718592108 | 403    | 15,118    | SH | SOLE    |
| PHOENIX COMPANIES INC              | EQUITY | 71902E109 | 754    | 58,998    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| PHOENIX TECHNOLOGY LTD COM     | EQUITY | 719153108 | 3     | 281500  | SH | SOLE    |
| PHOTON DYNAMICS                | EQUITY | 719364101 | 198   | 10,376  | SH | SOLE    |
| PHOTRONICS INC.                | EQUITY | 719405102 | 367   | 20,276  | SH | SOLE    |
| PICO HOLDINGS INC              | EQUITY | 693366205 | 129   | 4,980   | SH | SOLE    |
| PIEDMONT NATURAL GAS CO., INC. | EQUITY | 720186105 | 1094  | 47,471  | SH | SOLE    |
| PIER 1 IMPORTS, INC.           | EQUITY | 720279108 | 2845  | 156,084 | SH | SOLE    |
| PILGRIMS PRIDE CORP.           | EQUITY | 721467108 | 13    | 373     | SH | SOLE    |
| PINNACLE AIRLINES CORP         | EQUITY | 723443107 | 128   | 12,097  | SH | SOLE    |
| PINNACLE SYSTEMS, INC.         | EQUITY | 723481107 | 2188  | 391,479 | SH | SOLE    |
| PINNACLE WEST CAP CORP         | EQUITY | 723484101 | 5     | 114     | SH | DEFINED |
| Pinnacle West Cap Corp         | EQUITY | 723484101 | 1275  | 30,000  | SH | SOLE    |
| PINNACLE WEST CAPITAL CORP.    | EQUITY | 723484101 | 2290  | 53,868  | SH | SOLE    |
| PIONEER DRILLING CO COM        | EQUITY | 723655106 | 3     | 242700  | SH | SOLE    |
| PIONEER NATURAL RESOURCES CORP | EQUITY | 723787107 | 11186 | 261,855 | SH | SOLE    |
| PIPER JAFFRAY COS              | EQUITY | 724078100 | 453   | 12,371  | SH | SOLE    |
| PIPER JAFFRAY COS              | EQUITY | 724078100 | 6685  | 182,700 | SH | DEFINED |
| PITNEY BOWES INC               | EQUITY | 724479100 | 13    | 282     | SH | DEFINED |
| PITNEY BOWES, INC.             | EQUITY | 724479100 | 14949 | 331,324 | SH | SOLE    |
| PIXAR INC                      | EQUITY | 725811103 | 443   | 4,543   | SH | SOLE    |
| PIXELWORKS INC                 | EQUITY | 72581M107 | 206   | 25,252  | SH | SOLE    |
| PLACER DOME INC                | EQUITY | 725906101 | 2684  | 166,000 | SH | DEFINED |
| PLACER SIERRA BANCSHARES       | EQUITY | 726079106 | 82    | 3,572   | SH | SOLE    |
| PLAINS EXPLORATION & PRODUCT   | EQUITY | 726505100 | 6471  | 185,418 | SH | SOLE    |
| PLANAR SYSTEMS, INC.           | EQUITY | 726900103 | 82    | 9,121   | SH | SOLE    |
| PLANETOUT INC                  | EQUITY | 727058109 | 30    | 3,582   | SH | SOLE    |
| PLANTRONICS, INC.              | EQUITY | 727493108 | 3372  | 88,553  | SH | SOLE    |
| PLATO LEARNING INC             | EQUITY | 72764Y100 | 112   | 14,338  | SH | SOLE    |
| PLAYBOY ENTERPRISES, INC.      | EQUITY | 728117300 | 157   | 12,181  | SH | SOLE    |
| PLAYTEX PRODUCTS, INC.         | EQUITY | 72813P100 | 195   | 21,686  | SH | SOLE    |
| PLEXUS CORP.                   | EQUITY | 729132100 | 1198  | 104,052 | SH | SOLE    |
| PLUG POWER INC                 | EQUITY | 72919P103 | 199   | 30,204  | SH | SOLE    |
| PLUM CREEK TIMBER CO INC       | EQUITY | 729251108 | 8     | 229     | SH | DEFINED |
| PLUM CREEK TIMBER CO INC       | EQUITY | 729251108 | 3002  | 84,100  | SH | SOLE    |
| PLX TECHNOLOGY INC COM         | EQUITY | 693417107 | 3     | 286700  | SH | SOLE    |
| PLX TECHNOLOGY, INC.           | EQUITY | 693417107 | 141   | 13,406  | SH | SOLE    |
| PMA CAPITAL CORP.              | EQUITY | 693419202 | 135   | 16,842  | SH | SOLE    |
| PMC SIERRA INC                 | EQUITY | 69344F106 | 1533  | 174,223 | SH | DEFINED |
| PMC-SIERRA INC COM             | EQUITY | 69344F106 | 2     | 212600  | SH | SOLE    |
| PMC-SIERRA, INC.               | EQUITY | 69344F106 | 718   | 81,560  | SH | SOLE    |
| PMI GROUP, INC.                | EQUITY | 69344M101 | 6466  | 170,123 | SH | SOLE    |
| PNC FINANCIAL SERVICES         | EQUITY | 693475105 | 6285  | 122,091 | SH | SOLE    |
| PNC FINL SVCS GROUP INC        | EQUITY | 693475105 | 18    | 341     | SH | DEFINED |
| PNM RESOURCES INC              | EQUITY | 69349H107 | 4537  | 161,393 | SH | SOLE    |
| POGO PRODUCING CO              | EQUITY | 730448107 | 5663  | 115,005 | SH | SOLE    |
| POLARIS INDUSTRIES, INC.       | EQUITY | 731068102 | 73    | 1,033   | SH | SOLE    |
| POLO RALPH LAUREN CO           | EQUITY | 731572103 | 42    | 1,070   | SH | SOLE    |
| POLO RALPH LAUREN CORP CL A    | EQUITY | 731572103 | 2     | 41600   | SH | SOLE    |
| POLYCOM, INC.                  | EQUITY | 73172K104 | 3006  | 177,349 | SH | SOLE    |
| POLYMEDICA CORP                | EQUITY | 731738100 | 522   | 16,430  | SH | SOLE    |
| POLYONE CORPORATION            | EQUITY | 73179P106 | 507   | 57,108  | SH | SOLE    |
| POPE & TALBOT, INC.            | EQUITY | 732827100 | 173   | 9,831   | SH | SOLE    |
| POPULAR INC                    | EQUITY | 733174106 | 164   | 6,742   | SH | SOLE    |
| PORTAL SOFTWARE INC            | EQUITY | 736126301 | 49    | 20,109  | SH | SOLE    |
| PORTALPLAYER INC               | EQUITY | 736187204 | 89    | 3,913   | SH | SOLE    |
| PORTEC RAIL PRODS INC COM      | EQUITY | 736212101 | 1     | 86000   | SH | SOLE    |

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|-------------------------------|--------|-----------|--------|-----------|----|---------|
| PORTFOLIO RECOVERY ASS COM    | EQUITY | 73640Q105 | 9      | 254300    | SH | SOLE    |
| PORTFOLIO RECOVERY ASSOCIATE  | EQUITY | 73640Q105 | 257    | 7,560     | SH | SOLE    |
| POSSIS MEDICAL INC            | EQUITY | 737407106 | 84     | 10,004    | SH | SOLE    |
| POST PROPERTIES, INC.         | EQUITY | 737464107 | 861    | 27,741    | SH | SOLE    |
| POTASH CORP SASK INC COM (F)  | EQUITY | 73755L107 | 1      | 6600      | SH | SOLE    |
| POTLATCH CORP.                | EQUITY | 737628107 | 3294   | 69,977    | SH | SOLE    |
| POWELL INDUSTRIES INC         | EQUITY | 739128106 | 78     | 4,235     | SH | SOLE    |
| POWER INTEGRATIONS, INC.      | EQUITY | 739276103 | 359    | 17,194    | SH | SOLE    |
| POWER-ONE , INC.              | EQUITY | 739308104 | 194    | 39,826    | SH | SOLE    |
| POWERWAVE TECHNOLOGIES INC    | EQUITY | 739363109 | 1878   | 242,694   | SH | SOLE    |
| POZEN INC.                    | EQUITY | 73941U102 | 78     | 14,957    | SH | SOLE    |
| PPG INDS INC                  | EQUITY | 693506107 | 15     | 215       | SH | DEFINED |
| PPG INDUSTRIES, INC.          | EQUITY | 693506107 | 11634  | 162,672   | SH | SOLE    |
| PPL CORP                      | EQUITY | 69351T106 | 13     | 235       | SH | DEFINED |
| PPL CORPORATION               | EQUITY | 69351T106 | 4670   | 86,490    | SH | SOLE    |
| PRA INTERNATIONAL             | EQUITY | 69353C101 | 137    | 5,097     | SH | SOLE    |
| PRAECIS PHARMACEUTICALS INC   | EQUITY | 739421105 | 34     | 32,626    | SH | SOLE    |
| PRANA BIOTECHNOLOGY SPONSORED | EQUITY | 739727105 | 1      | 292700    | SH | SOLE    |
| PRAXAIR INC                   | EQUITY | 74005P104 | 19     | 389       | SH | DEFINED |
| PRAXAIR, INC.                 | EQUITY | 74005P104 | 7030   | 146,888   | SH | SOLE    |
| PRECISION CASTPARTS CORP.     | EQUITY | 740189105 | 9196   | 119,408   | SH | SOLE    |
| PREMCOR INC                   | EQUITY | 74045Q104 | 59     | 984       | SH | SOLE    |
| PREMIERE GLOBAL SERVICES INC  | EQUITY | 740585104 | 444    | 39,233    | SH | SOLE    |
| PRENTISS PROPERTIES TRUST     | EQUITY | 740706106 | 8887   | 260,157   | SH | SOLE    |
| PREPAID LEGAL SERVICES, INC.  | EQUITY | 740065107 | 207    | 6,111     | SH | SOLE    |
| PRESIDENTIAL LIFE CORP.       | EQUITY | 740884101 | 216    | 13,281    | SH | SOLE    |
| PRESSTEK INC                  | EQUITY | 741113104 | 124    | 16,022    | SH | SOLE    |
| PRG-SCHULTZ INTERNATIONAL     | EQUITY | 69357C107 | 128    | 25,574    | SH | SOLE    |
| PRICE COMMUNICATIONS CO.      | EQUITY | 741437305 | 438    | 25,010    | SH | SOLE    |
| PRICE T ROWE GROUP INC        | EQUITY | 74144T108 | 9      | 156       | SH | DEFINED |
| PRICELINE.COM INC             | EQUITY | 741503403 | 375    | 14,886    | SH | SOLE    |
| PRIDE INTERNATIONAL           | EQUITY | 74153Q102 | 5683   | 228,798   | SH | SOLE    |
| PRIMEDIA INC                  | EQUITY | 74157K101 | 358    | 82,284    | SH | SOLE    |
| PRIMUS TELECOMMUNICATIONS GP  | EQUITY | 741929103 | 72     | 46,162    | SH | SOLE    |
| PRINCETON REVIEW INC          | EQUITY | 742352107 | 57     | 10,275    | SH | SOLE    |
| PRINCIPAL FINANCIAL GROUP     | EQUITY | 74251V102 | 14     | 369       | SH | DEFINED |
| PRINCIPAL FINANCIAL GROUP     | EQUITY | 74251V102 | 39594  | 1,028,694 | SH | SOLE    |
| PRIORITY HEALTHCARE           | EQUITY | 74264T102 | 386    | 17,839    | SH | SOLE    |
| PRIVATEBANCORP INC            | EQUITY | 742962103 | 322    | 10,237    | SH | SOLE    |
| PROASSURANCE CORPORATION      | EQUITY | 74267C106 | 645    | 16,326    | SH | SOLE    |
| Procter & Gamble Co USD1      | EQUITY | 742718109 | 153417 | 2,846,824 | SH | SOLE    |
| PROCTER AND GAMBLE CO         | EQUITY | 742718109 | 25431  | 479,824   | SH | DEFINED |
| Procter & Gamble Co           | EQUITY | 742718109 | 1590   | 30,000    | SH | SOLE    |
| PROFESSIONAL DETAILING, INC.  | EQUITY | 69329V100 | 108    | 5,262     | SH | SOLE    |
| PROGENICS PHARMACEUTICALS     | EQUITY | 743187106 | 123    | 7,332     | SH | SOLE    |
| Progress Energy               | EQUITY | 743263105 | 7341   | 175,000   | SH | SOLE    |
| PROGRESS ENERGY INC           | EQUITY | 743263105 | 13     | 301       | SH | DEFINED |
| PROGRESS ENERGY INC.          | EQUITY | 743263105 | 6125   | 146,016   | SH | SOLE    |
| PROGRESS SOFTWARE CORP.       | EQUITY | 743312100 | 514    | 19,612    | SH | SOLE    |
| PROGRESSIVE CORP OHIO         | EQUITY | 743315103 | 22     | 238       | SH | DEFINED |
| PROGRESSIVE CORP.             | EQUITY | 743315103 | 7921   | 86,318    | SH | SOLE    |
| PROLOGIS                      | EQUITY | 743410102 | 8      | 229       | SH | DEFINED |
| PROLOGIS                      | EQUITY | 743410102 | 3730   | 100,547   | SH | SOLE    |
| PROLOGIS TR SH BEN INT        | EQUITY | 743410102 | 1      | 14230     | SH | SOLE    |
| PROQUEST CO.                  | EQUITY | 74346P102 | 539    | 14,921    | SH | SOLE    |

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|------------------------------|--------|-----------|-------|---------|----|---------|
| PROSPERITY BANCSHARES INC    | EQUITY | 743606105 | 273   | 10,313  | SH | SOLE    |
| PROTECTIVE LIFE CORP COM     | EQUITY | 743674103 | 4934  | 125,556 | SH | SOLE    |
| PROTEIN DESIGN LABS, INC.    | EQUITY | 74369L103 | 3039  | 190,070 | SH | SOLE    |
| PROVIDE COMMERCE INC         | EQUITY | 74373W103 | 79    | 2,733   | SH | SOLE    |
| PROVIDENT BANKCORP INC       | EQUITY | 74383A109 | 350   | 28,630  | SH | SOLE    |
| PROVIDENT BANKSHARES CORP.   | EQUITY | 743859100 | 668   | 20,274  | SH | SOLE    |
| PROVIDENT FINANCIAL HLDGS    | EQUITY | 743868101 | 93    | 3,129   | SH | SOLE    |
| PROVIDENT FINANCIAL SERVICES | EQUITY | 74386T105 | 800   | 46,804  | SH | SOLE    |
| PROVIDIAN FINANCIAL CORP.    | EQUITY | 74406A102 | 2296  | 133,788 | SH | SOLE    |
| PROVIDIAN FINL CORP          | EQUITY | 74406A102 | 7549  | 439,943 | SH | DEFINED |
| PROVINCE HEALTHCARE CO.      | EQUITY | 743977100 | 741   | 30,775  | SH | SOLE    |
| PROXYMED PHARMACY INC        | EQUITY | 744290305 | 32    | 3,739   | SH | SOLE    |
| PRUDENTIAL FINANCIAL INC     | EQUITY | 744320102 | 12980 | 226,130 | SH | SOLE    |
| PRUDENTIAL FINL INC          | EQUITY | 744320102 | 36    | 620     | SH | DEFINED |
| PS BUSINESS PARKS, INC.      | EQUITY | 69360J107 | 457   | 11,338  | SH | SOLE    |
| PSEG ENERGY HOLDINGS         | EQUITY | 744573106 | 5925  | 108,943 | SH | SOLE    |
| PSS WORLD MEDICAL, INC       | EQUITY | 69366A100 | 478   | 42,037  | SH | SOLE    |
| PSYCHIATRIC SOLUTIONS COM    | EQUITY | 74439H108 | 9     | 201200  | SH | SOLE    |
| PSYCHIATRIC SOLUTIONS INC    | EQUITY | 74439H108 | 341   | 7,420   | SH | SOLE    |
| Public Service               | EQUITY | 744573106 | 4079  | 75,000  | SH | SOLE    |
| PUBLIC STORAGE INC           | EQUITY | 74460D109 | 602   | 10,574  | SH | SOLE    |
| PUBLIC STORAGE INC COM       | EQUITY | 74460D109 |       | 8500    | SH | SOLE    |
| PUBLIC SVC ENTERPRISE GROU   | EQUITY | 744573106 | 16    | 290     | SH | DEFINED |
| PUGET ENEGY INC.             | EQUITY | 745310102 | 11954 | 542,368 | SH | SOLE    |
| PULITZER INC.                | EQUITY | 745769109 | 331   | 5,188   | SH | SOLE    |
| PULTE HOMES INC              | EQUITY | 745867101 | 10    | 135     | SH | DEFINED |
| PULTE HOMES INC.             | EQUITY | 745867101 | 3954  | 53,697  | SH | SOLE    |
| QAD INC                      | EQUITY | 74727D108 | 66    | 7,992   | SH | SOLE    |

|                                     |        |           |       |           |    |         |
|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| QC HOLDINGS INC                     | EQUITY | 74729T101 | 47    | 3,112     | SH | SOLE    |
| QLOGIC CORP                         | EQUITY | 747277101 | 5     | 115       | SH | DEFINED |
| QLOGIC CORP.                        | EQUITY | 747277101 | 2336  | 57,668    | SH | SOLE    |
| QUAKER CHEM CORP COM                | EQUITY | 747316107 | 106   | 5,143     | SH | SOLE    |
| QUALCOMM INC                        | EQUITY | 747525103 | 11666 | 318,314   | SH | DEFINED |
| Qualcomm Inc Common Stock USD0.0001 | EQUITY | 747525103 | 38943 | 1,063,142 | SH | SOLE    |
| QUALITY SYSTEMS INC                 | EQUITY | 747582104 | 178   | 4,210     | SH | SOLE    |
| QUALTY DISTRIBUTION INC             | EQUITY | 74756M102 | 56    | 5,202     | SH | SOLE    |
| QUANEX CORP.                        | EQUITY | 747620102 | 819   | 15,359    | SH | SOLE    |
| QUANTA SERVICES, INC.               | EQUITY | 74762E102 | 1667  | 218,421   | SH | SOLE    |
| QUANTUM CORP DLT & STORAGE          | EQUITY | 747906204 | 327   | 112,363   | SH | SOLE    |
| QUEENSTAKE RESOURCES LTD            | EQUITY | 748314101 | 241   | 1,100,000 | SH | DEFINED |
| QUEST DIAGNOSTICS INC               | EQUITY | 74834L100 | 12    | 115       | SH | DEFINED |
| QUEST DIAGNOSTICS, INC.             | EQUITY | 74834L100 | 4354  | 41,416    | SH | SOLE    |
| QUEST SOFTWARE INC                  | EQUITY | 74834T103 | 429   | 31,007    | SH | SOLE    |
| QUEST SOFTWARE INC COM              | EQUITY | 74834T103 | 1     | 73800     | SH | SOLE    |
| QUESTAR CORP.                       | EQUITY | 748356102 | 9072  | 153,122   | SH | SOLE    |
| QUICKSILVER RESOURCES COM           | EQUITY | 74837R104 | 2     | 48000     | SH | SOLE    |
| QUICKSILVER RESOURCES INC           | EQUITY | 74837R104 | 897   | 18,412    | SH | SOLE    |
| QUICKSILVER, INC.                   | EQUITY | 74838C106 | 1010  | 34,775    | SH | SOLE    |
| QUIDEL CORPORATION                  | EQUITY | 74838J101 | 77    | 19,705    | SH | SOLE    |
| QUIXOTE CORP                        | EQUITY | 749056107 | 100   | 4,597     | SH | SOLE    |
| QWEST COMMUNICATIONS INTL           | EQUITY | 749121109 | 7     | 2,004     | SH | DEFINED |
| QWEST COMMUNICATIONS INTL.          | EQUITY | 749121109 | 2858  | 772,400   | SH | SOLE    |
| R&G FINANCIAL CO.                   | EQUITY | 749136107 | 540   | 17,340    | SH | SOLE    |
| R. R. DONNELLEY AND SONS CO.        | EQUITY | 257867101 | 3217  | 101,732   | SH | SOLE    |
| R.H. DONNELLEY CORP.                | EQUITY | 74955W307 | 816   | 14,051    | SH | SOLE    |

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|                                |        |           |      |         |    |         |
|--------------------------------|--------|-----------|------|---------|----|---------|
| RADIAN GROUP, INC.             | EQUITY | 750236101 | 7646 | 160,154 | SH | SOLE    |
| RADIATION THERAPY SERVICES     | EQUITY | 750323206 | 65   | 3,429   | SH | SOLE    |
| RADIO ONE INC -CL D            | EQUITY | 75040P405 | 29   | 1,991   | SH | SOLE    |
| RADIOSHACK CORP                | EQUITY | 750438103 | 5    | 200     | SH | DEFINED |
| RADIOSHACK CORP.               | EQUITY | 750438103 | 1792 | 73,145  | SH | SOLE    |
| RADISYS CORP.                  | EQUITY | 750459109 | 166  | 11,690  | SH | SOLE    |
| RAE SYSTEMS INC                | EQUITY | 75061P102 | 66   | 21,526  | SH | SOLE    |
| RAILAMERICA INC                | EQUITY | 750753105 | 286  | 22,917  | SH | SOLE    |
| RAIT INVESTMENT TRUST          | EQUITY | 749227104 | 3754 | 139,959 | SH | SOLE    |
| RALCORP HOLDINGS, INC.         | EQUITY | 751028101 | 863  | 18,229  | SH | SOLE    |
| RAMBUS INC.                    | EQUITY | 750917106 | 32   | 2,096   | SH | SOLE    |
| RAMCO-GERSHENSON PROPERTIES    | EQUITY | 751452202 | 277  | 10,207  | SH | SOLE    |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 984  | 42,120  | SH | SOLE    |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 655  | 21,196  | SH | SOLE    |
| RAVEN INDUSTRIES INC           | EQUITY | 754212108 | 197  | 9,650   | SH | SOLE    |
| RAYMOND JAMES FINANCIAL, INC.  | EQUITY | 754730109 | 3638 | 120,058 | SH | SOLE    |
| RAYONIER, INC.                 | EQUITY | 754907103 | 4490 | 90,655  | SH | SOLE    |
| RAYOVAC CORP.                  | EQUITY | 755081106 | 917  | 22,038  | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 21   | 538     | SH | DEFINED |
| RAYTHEON CO.                   | EQUITY | 755111507 | 9727 | 251,338 | SH | SOLE    |
| RC2 CORP                       | EQUITY | 749388104 | 350  | 10,284  | SH | SOLE    |
| READER'S DIGEST ASSOC., INC.   | EQUITY | 755267101 | 4139 | 239,103 | SH | SOLE    |
| READING INTERNATIONAL INC-A    | EQUITY | 755408101 | 63   | 8,988   | SH | SOLE    |
| REALNETWORKS, INC.             | EQUITY | 75605L104 | 405  | 70,146  | SH | SOLE    |
| REALTY INCOME CORP.            | EQUITY | 756109104 | 1271 | 55,552  | SH | SOLE    |
| RECKSON ASSOC REALTY CORP.     | EQUITY | 75621K106 | 250  | 8,156   | SH | SOLE    |
| RED HAT, INC.                  | EQUITY | 756577102 | 43   | 3,929   | SH | SOLE    |
| RED ROBIN GOURMET BURGERS      | EQUITY | 75689M101 | 380  | 7,459   | SH | SOLE    |
| REDBACK NETWORKS INC           | EQUITY | 757209507 | 116  | 19,461  | SH | SOLE    |
| REDWOOD TRUST, INC.            | EQUITY | 758075402 | 559  | 10,918  | SH | SOLE    |
| REEBOK INTERNATIONAL, LTD.     | EQUITY | 758110100 | 2270 | 51,244  | SH | SOLE    |
| REEBOK INTL LTD                | EQUITY | 758110100 | 3    | 76      | SH | DEFINED |
| REGAL ENTMT GROUP              | EQUITY | 758766109 | 22   | 1,026   | SH | SOLE    |
| REGAL-BELOIT CORP.             | EQUITY | 758750103 | 437  | 15,182  | SH | SOLE    |
| REGENCY CENTERS CORPORATION    | EQUITY | 758849103 | 303  | 6,357   | SH | SOLE    |
| REGENCY CTRS CORP COM          | EQUITY | 758849103 |      | 4850    | SH | SOLE    |
| REGENERATION TECHNOLOGIES      | EQUITY | 75886N100 | 149  | 14,479  | SH | SOLE    |
| REGENERON PHARMACEUTICALS INC. | EQUITY | 75886F107 | 121  | 23,671  | SH | SOLE    |
| REGENT COMMUNICATIONS, INC     | EQUITY | 758865109 | 116  | 21,738  | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 8478 | 261,664 | SH | SOLE    |
| REGIONS FINL CORP NEW          | EQUITY | 7591EP100 | 18   | 558     | SH | DEFINED |
| REGIS CORP.                    | EQUITY | 758932107 | 3308 | 80,809  | SH | SOLE    |
| REHAB CARE GROUP               | EQUITY | 759148109 | 290  | 10,105  | SH | SOLE    |
| REINSURANCE GROUP OF           | EQUITY | 759351109 | 31   | 739     | SH | SOLE    |
| RELIANCE STEEL & ALUMINIUM CO. | EQUITY | 759509102 | 704  | 17,585  | SH | SOLE    |
| RELIANT ENERGY INC             | EQUITY | 75952B105 | 85   | 7,506   | SH | SOLE    |
| REMEC, INC.                    | EQUITY | 759543101 | 203  | 38,371  | SH | SOLE    |
| REMINGTON OIL & GAS CORP       | EQUITY | 759594302 | 424  | 13,462  | SH | SOLE    |
| RENAISSANCE LEARNING, INC.     | EQUITY | 75968L105 | 81   | 4,749   | SH | SOLE    |
| RENAL CARE GROUP, INC.         | EQUITY | 759930100 | 4649 | 122,526 | SH | SOLE    |
| RENOVIS INC                    | EQUITY | 759885106 | 30   | 3,718   | SH | SOLE    |
| RENT-A-CENTER INC              | EQUITY | 76009N100 | 3460 | 126,686 | SH | SOLE    |
| RENT-WAY, INC.                 | EQUITY | 76009U104 | 134  | 16,349  | SH | SOLE    |
| REPUBLIC AIRWAYS HOLDINGS IN   | EQUITY | 760276105 | 39   | 3,154   | SH | SOLE    |
| REPUBLIC BANCORP, INC.         | EQUITY | 760281204 | 713  | 49,245  | SH | SOLE    |

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|                                    |          |           |       |           |    |         |
|------------------------------------|----------|-----------|-------|-----------|----|---------|
| REPUBLIC SERVICES IN               | EQUITY   | 760759100 | 8531  | 254,805   | SH | SOLE    |
| RES-CARE INC                       | EQUITY   | 760943100 | 136   | 10,863    | SH | SOLE    |
| RESMED INC                         | EQUITY   | 761152107 | 46    | 818       | SH | SOLE    |
| RESOURCE AMERICA, INC.             | EQUITY   | 761195205 | 325   | 9,268     | SH | SOLE    |
| RESOURCES GLOBAL PROFESSIONALS     | EQUITY   | 761220105 | 602   | 28,776    | SH | SOLE    |
| RESPIRONICS INC.                   | EQUITY   | 761230101 | 50    | 852       | SH | SOLE    |
| RESTORATION HARDWARE I             | EQUITY   | 760981100 | 93    | 16,398    | SH | SOLE    |
| RETAIL VENTURES INC                | EQUITY   | 76128Y102 | 75    | 8,250     | SH | SOLE    |
| RETEK INC.                         | EQUITY   | 76128Q109 | 1959  | 174,589   | SH | SOLE    |
| REVLON, INC.-CL A                  | EQUITY   | 761525500 | 262   | 91,004    | SH | SOLE    |
| REYNOLDS AMERICAN INC              | EQUITY   | 761713106 | 4366  | 54,177    | SH | SOLE    |
| REYNOLDS AMERN INC                 | EQUITY   | 761713106 | 11    | 138       | SH | DEFINED |
| REYNOLDS AND REYNOLDS CO., CLASS A | EQUITY   | 761695105 | 2848  | 105,235   | SH | SOLE    |
| RF MICRO DEVICES INC               | EQUITY   | 749941100 | 2348  | 449,892   | SH | SOLE    |
| RF MONOLITHICS INC COM(OXFORD      |          |           |       |           |    |         |
| PTNRS L                            | EQUITY   | 74955F106 | 23    | 4,973     | SH | SOLE    |
| RHODIA SA - SPONSORED ADR          | EQUITY   | 762397107 | 2140  | 1,000,000 | SH | SOLE    |
| RIGEL PHARMACEUTICALS INC          | EQUITY   | 766559603 | 107   | 6,664     | SH | SOLE    |
| RIGGS NATIONAL CORP.               | EQUITY   | 766570105 | 206   | 10,774    | SH | SOLE    |
| RIGHTNOW TECHNOLOGIES INC          | EQUITY   | 76657R106 | 48    | 3,923     | SH | SOLE    |
| Rio Tinto PLC                      | EQUITY   | 767204100 | 1427  | 11,000    | SH | SOLE    |
| RITE AID CORP                      | EQUITY   | 767754104 | 41    | 10,468    | SH | SOLE    |
| RIVIERA HOLDINGS CORP              | EQUITY   | 769627100 | 12556 | 1,037,700 | SH | SOLE    |
| RLI CORP.                          | EQUITY   | 749607107 | 579   | 13,961    | SH | SOLE    |
| ROBBINS & MYERS, INC.              | EQUITY   | 770196103 | 149   | 6,780     | SH | SOLE    |
| ROBERT HALF INTERNATIONAL INC.     | EQUITY   | 770323103 | 9674  | 358,823   | SH | SOLE    |
| ROBERT HALF INTL INC               | EQUITY   | 770323103 | 5     | 197       | SH | DEFINED |
| ROCK-TENN CO., CLASS A             | EQUITY   | 772739207 | 242   | 18,219    | SH | SOLE    |
| ROCKWELL AUTOMATION INC            | EQUITY   | 773903109 | 11737 | 207,220   | SH | SOLE    |
| ROCKWELL AUTOMATION INC            | EQUITY   | 773903109 | 14206 | 250,809   | SH | DEFINED |
| ROCKWELL COLLINS INC               | EQUITY   | 774341101 | 11    | 221       | SH | DEFINED |
| ROCKWELL COLLINS INC               | EQUITY   | 774341101 | 3853  | 80,955    | SH | SOLE    |
| ROFIN-SINAR TECHNOLOGIES INC       | EQUITY   | 775043102 | 299   | 9,306     | SH | SOLE    |
| ROGERS CORP.                       | EQUITY   | 775133101 | 413   | 10,330    | SH | SOLE    |
| ROHM + HAAS CO                     | EQUITY   | 775371107 | 13220 | 275,420   | SH | DEFINED |
| ROHM AND HAAS CO.                  | EQUITY   | 775371107 | 14521 | 302,515   | SH | SOLE    |
| ROLLINS, INC.                      | EQUITY   | 775711104 | 1973  | 106,079   | SH | SOLE    |
| ROPER INDS                         | EQUITY   | 776696106 | 30778 | 469,900   | SH | DEFINED |
| ROPER INDUSTRIES, INC.             | EQUITY   | 776696106 | 68    | 1,033     | SH | SOLE    |
| ROSS STORES, INC.                  | EQUITY   | 778296103 | 8018  | 275,164   | SH | SOLE    |
| ROSTELECOM-SPONSORED ADR           | EQUITY   | 778529107 | 1141  | 91,000    | SH | SOLE    |
| ROWAN COMPANIES, INC.              | EQUITY   | 779382100 | 2971  | 99,279    | SH | SOLE    |
| ROWAN COS INC                      | EQUITY   | 779382100 | 4     | 132       | SH | DEFINED |
| ROYAL BANCSHARES OF PENN-A         | EQUITY   | 780081105 | 62    | 2,725     | SH | SOLE    |
| ROYAL BANK CDA COMMON              | EQUITY   | 780087102 | 4591  | 75,500    | SH | DEFINED |
| ROYAL BK OF SCOT GRP PLC PERP      | CorpBond | 780097796 | 921   | 36,400    | SH | SOLE    |
| Royal Bk Scotland 8.5%             | EQUITY   | 780097804 | 1587  | 60,000    | SH | SOLE    |
| Royal Bk Scotland 8.8889%          | EQUITY   | 780097861 | 3053  | 120,000   | SH | SOLE    |
| Royal Bk Scotland 9.125%           | EQUITY   | 780097606 | 1664  | 65,000    | SH | SOLE    |
| ROYAL CARIBBEAN CRUISES LT         | EQUITY   | V7780T103 | 9698  | 217,000   | SH | DEFINED |
| ROYAL CARIBBEAN CRUISES LTD        | EQUITY   | V7780T103 | 7440  | 166,490   | SH | SOLE    |
| ROYAL GOLD INC                     | EQUITY   | 780287108 | 188   | 10,237    | SH | SOLE    |
| RPC                                | EQUITY   | 749660106 | 136   | 8,924     | SH | SOLE    |
| RPM INTERNATIONAL INC.             | EQUITY   | 749685103 | 3872  | 211,838   | SH | SOLE    |
| RSA SECURITY INC.                  | EQUITY   | 749719100 | 2653  | 167,362   | SH | SOLE    |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| RTI INTERNATIONAL METALS, INC.    | EQUITY | 74973W107 | 309   | 13,213    | SH | SOLE    |
| RUBY TUESDAY INC                  | EQUITY | 781182100 | 4559  | 187,700   | SH | DEFINED |
| RUBY TUESDAY, INC.                | EQUITY | 781182100 | 2816  | 115,921   | SH | SOLE    |
| RUDDICK CORP.                     | EQUITY | 781258108 | 2327  | 100,503   | SH | SOLE    |
| RUDOLPH TECHNOLOGIES INC.         | EQUITY | 781270103 | 121   | 8,019     | SH | SOLE    |
| RUSH ENTERPRISES INC - CL B       | EQUITY | 781846308 | 92    | 5,442     | SH | SOLE    |
| RUSH ENTERPRISES INC CL B         | EQUITY | 781846308 | 2     | 132000    | SH | SOLE    |
| RUSS BERRIE AND CO., INC.         | EQUITY | 782233100 | 215   | 11,206    | SH | SOLE    |
| RUSSELL CORP.                     | EQUITY | 782352108 | 322   | 17,827    | SH | SOLE    |
| RYANAIR HOLDINGS PLC-SP ADR       | EQUITY | 783513104 | 69    | 1,576     | SH | SOLE    |
| RYAN'S RESTAURANT GROUP INC       | EQUITY | 783520109 | 381   | 26,225    | SH | SOLE    |
| RYDER SYS INC                     | EQUITY | 783549108 | 3     | 83        | SH | DEFINED |
| RYDER SYSTEM, INC.                | EQUITY | 783549108 | 1225  | 29,377    | SH | SOLE    |
| RYERSON TULL, INC.                | EQUITY | 78375P107 | 186   | 14,664    | SH | SOLE    |
| RYLAND GROUP                      | EQUITY | 783764103 | 5328  | 85,915    | SH | SOLE    |
| S J W CORP COM                    | EQUITY | 784305104 | 141   | 4,019     | SH | SOLE    |
| S&P 500 DEPOSITORY RECEIPT        | EQUITY | 78462F103 | 47052 | 398,879   | SH | SOLE    |
| S&T BANCORP, INC.                 | EQUITY | 783859101 | 523   | 14,772    | SH | SOLE    |
| S.Y. BANCORP INC                  | EQUITY | 785060104 | 162   | 7,368     | SH | SOLE    |
| S1 CORPORATION                    | EQUITY | 78463B101 | 305   | 43,991    | SH | SOLE    |
| SABRE HLDGS CORP                  | EQUITY | 785905100 | 4     | 164       | SH | DEFINED |
| SABRE HOLDINGS CORP.              | EQUITY | 785905100 | 1320  | 60,346    | SH | SOLE    |
| SAFECO CORP                       | EQUITY | 786429100 | 8     | 154       | SH | DEFINED |
| SAFECO CORP.                      | EQUITY | 786429100 | 2831  | 58,126    | SH | SOLE    |
| SAFEGUARD SCIENTIFICS, INC.       | EQUITY | 786449108 | 106   | 74,656    | SH | SOLE    |
| SAFENET INC                       | EQUITY | 78645R107 | 434   | 14,822    | SH | SOLE    |
| SAFENET INC                       | EQUITY | 78645R107 | 5006  | 170,800   | SH | DEFINED |
| SAFETY INSURANCE GROUP INC        | EQUITY | 78648T100 | 194   | 6,255     | SH | SOLE    |
| SAFEWAY INC                       | EQUITY | 786514208 | 37    | 539       | SH | DEFINED |
| SAFEWAY INC                       | EQUITY | 786514208 | 3790  | 204,553   | SH | SOLE    |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 164   | 10,181    | SH | SOLE    |
| SAKS INC.                         | EQUITY | 79377W108 | 4554  | 252,311   | SH | SOLE    |
| SALEM COMMUNICATION- CLASS A      | EQUITY | 794093104 | 123   | 5,986     | SH | SOLE    |
| SALESFORCE.COM INC                | EQUITY | 79466L302 | 108   | 7,184     | SH | SOLE    |
| SALIX PHARMACEUTICALS             | EQUITY | 795435106 | 370   | 22,449    | SH | SOLE    |
| SANDERS MORRIS HARRIS GRP IN      | EQUITY | 80000Q104 | 135   | 7,440     | SH | SOLE    |
| SANDERSON FARMS, INC.             | EQUITY | 800013104 | 278   | 6,423     | SH | SOLE    |
| SANDISK CORP.                     | EQUITY | 80004C101 | 8464  | 304,465   | SH | SOLE    |
| SANDY SPRING BANCORP, INC.        | EQUITY | 800363103 | 293   | 9,052     | SH | SOLE    |
| SANMINA - SCI CORP                | EQUITY | 800907107 | 1444  | 276,638   | SH | SOLE    |
| SANMINA SCI CORP                  | EQUITY | 800907107 | 3     | 622       | SH | DEFINED |
| SANTANDER BANCORP                 | EQUITY | 802809103 | 87    | 3,286     | SH | SOLE    |
| SANTARUS INC                      | EQUITY | 802817304 | 25    | 5,218     | SH | SOLE    |
| SAPIENT CORP.                     | EQUITY | 803062108 | 361   | 49,118    | SH | SOLE    |
| SARA LEE CORP                     | EQUITY | 803111103 | 21    | 944       | SH | DEFINED |
| SARA LEE CORP.                    | EQUITY | 803111103 | 8236  | 371,674   | SH | SOLE    |
| SAUER-DANFOSS INC.                | EQUITY | 804137107 | 142   | 6,272     | SH | SOLE    |
| SAUL CENTERS, INC.                | EQUITY | 804395101 | 257   | 8,041     | SH | SOLE    |
| SAXON CAPITAL INC                 | EQUITY | 80556T106 | 534   | 31,055    | SH | SOLE    |
| SBA COMMUNICATIONS CORPORATION    | EQUITY | 78388J106 | 263   | 28,802    | SH | SOLE    |
| SBC Communications Inc            | EQUITY | 78387G103 | 355   | 15,000    | SH | SOLE    |
| SBC COMMUNICATIONS INC            | EQUITY | 78387G103 | 11328 | 478,160   | SH | DEFINED |
| SBC COMMUNICATIONS, INC.          | EQUITY | 78387G103 | 38081 | 1,607,485 | SH | SOLE    |
| SBS TECHNOLOGIES INC              | EQUITY | 78387P103 | 106   | 9,519     | SH | SOLE    |
| SCANA CORP                        | EQUITY | 80589M102 | 7801  | 204,114   | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| SCANSOFT INC                   | EQUITY | 80603P107 | 187   | 50,337  | SH | SOLE    |
| SCANSOURCE INC                 | EQUITY | 806037107 | 404   | 7,792   | SH | SOLE    |
| SCBT FINANCIAL CORP            | EQUITY | 78401V102 | 150   | 5,004   | SH | SOLE    |
| SCHAWK, INC.                   | EQUITY | 806373106 | 104   | 5,722   | SH | SOLE    |
| SCHERING PLOUGH CORP           | EQUITY | 806605101 | 32    | 1,768   | SH | DEFINED |
| SCHERING-PLOUGH CORP.          | EQUITY | 806605101 | 12201 | 647,408 | SH | SOLE    |
| Schlumberger LTD               | EQUITY | 806857108 | 1938  | 27,500  | SH | SOLE    |
| SCHLUMBERGER LTD               | EQUITY | 806857108 | 3552  | 50,399  | SH | DEFINED |
| SCHLUMBERGER, LTD.             | EQUITY | 806857108 | 25671 | 364,227 | SH | SOLE    |
| SCHNITZER STL INDS             | EQUITY | 806882106 | 412   | 12,226  | SH | SOLE    |
| SCHOLASTIC CORP.               | EQUITY | 807066105 | 3144  | 85,223  | SH | SOLE    |
| SCHOOL SPECIALTY, INC.         | EQUITY | 807863105 | 551   | 14,083  | SH | SOLE    |
| SCHULMAN, A. INC.              | EQUITY | 808194104 | 328   | 18,805  | SH | SOLE    |
| SCHWAB CHARLES CORP            | EQUITY | 808513105 | 14    | 1,371   | SH | DEFINED |
| SCHWEITZER-MAUDUIT INC.        | EQUITY | 808541106 | 314   | 9,366   | SH | SOLE    |
| SCICLONE PHARMACEUTICALS, INC. | EQUITY | 80862K104 | 79    | 27,805  | SH | SOLE    |
| SCIENTIFIC ATLANTA INC         | EQUITY | 808655104 | 5     | 184     | SH | DEFINED |
| SCIENTIFIC GAMES CORP A        | EQUITY | 80874P109 | 1089  | 47,639  | SH | SOLE    |
| SCIENTIFIC-ATLANTA, INC.       | EQUITY | 808655104 | 1989  | 70,483  | SH | SOLE    |
| SCOTTS MIRACLE-GRO CO.         | EQUITY | 810186106 | 3501  | 49,848  | SH | SOLE    |
| SCP POOL CORPORATION           | EQUITY | 784028102 | 1058  | 33,198  | SH | SOLE    |
| SCRIPPS CO                     | EQUITY | 811054204 | 75    | 1,536   | SH | SOLE    |
| SCS TRANSPORTATION INC         | EQUITY | 81111T102 | 172   | 9,269   | SH | SOLE    |
| Scudder Strategic Muni Inc     | EQUITY | 811234103 | 252   | 20,000  | SH | SOLE    |
| SEABOARD CORP.                 | EQUITY | 811543107 | 236   | 220     | SH | SOLE    |
| SEABULK INTERNATIONAL INC      | EQUITY | 81169P101 | 75    | 3,619   | SH | SOLE    |
| SEACHANGE INTERNATIONAL, INC.  | EQUITY | 811699107 | 198   | 15,251  | SH | SOLE    |
| SEACOAST BANKING CORP FL       | EQUITY | 811707306 | 142   | 7,211   | SH | SOLE    |
| SEACOR HOLDINGS INC            | EQUITY | 811904101 | 735   | 11,537  | SH | SOLE    |
| SEAGATE TECHNOLOGY             | EQUITY | G7945J104 | 6021  | 308,000 | SH | DEFINED |
| SEALED AIR CORP                | EQUITY | 81211K100 | 11049 | 212,731 | SH | SOLE    |
| SEALED AIR CORP NEW            | EQUITY | 81211K100 | 5     | 105     | SH | DEFINED |
| SEATTLE GENETICS INC WA        | EQUITY | 812578102 | 100   | 19,455  | SH | SOLE    |
| SECURE COMPUTING CORP          | EQUITY | 813705100 | 190   | 22,188  | SH | SOLE    |
| SECURITY BANK CORP             | EQUITY | 814047106 | 120   | 2,914   | SH | SOLE    |
| SEEBEYOND TECHNOLOGY CORP.     | EQUITY | 815704101 | 98    | 30,928  | SH | SOLE    |
| SEI INVESTMENTS CO.            | EQUITY | 784117103 | 5477  | 151,459 | SH | SOLE    |
| SELECT COMFORT CORP            | EQUITY | 81616X103 | 464   | 22,695  | SH | SOLE    |
| Select Sector Spdr Tr          | EQUITY | 81369Y100 | 303   | 10,000  | SH | SOLE    |
| SELECTIVE INSURANCE GROUP, INC | EQUITY | 816300107 | 799   | 17,291  | SH | SOLE    |
| SEMITOOL, INC.                 | EQUITY | 816909105 | 103   | 10,146  | SH | SOLE    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 12    | 295     | SH | DEFINED |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 4843  | 121,572 | SH | SOLE    |
| SEMTECH CORP.                  | EQUITY | 816850101 | 2391  | 133,814 | SH | SOLE    |
| SENIOR HOUSING PROP TRUST      | EQUITY | 81721M109 | 636   | 38,119  | SH | SOLE    |
|                                |        |           |       |         |    |         |
| SENSIENT TECHNOLOGIES CORP.    | EQUITY | 81725T100 | 2438  | 113,076 | SH | SOLE    |
| SEPRACOR, INC.                 | EQUITY | 817315104 | 10899 | 189,849 | SH | SOLE    |
| SEQUA CORP CLASS A             | EQUITY | 817320104 | 979   | 18,884  | SH | SOLE    |
| SERENA SOFTWARE, INC.          | EQUITY | 817492101 | 372   | 15,652  | SH | SOLE    |
| SEROLOGICALS CORP.             | EQUITY | 817523103 | 455   | 18,608  | SH | SOLE    |
| SERVICE CORP INTERNATIONAL     | EQUITY | 817565104 | 64    | 8,555   | SH | SOLE    |
| SERVICEMASTER COMPAN           | EQUITY | 81760N109 | 97    | 7,182   | SH | SOLE    |
| SFBC INTERNATIONAL INC         | EQUITY | 784121105 | 274   | 7,784   | SH | SOLE    |
| SFBC INTL INC COM              | EQUITY | 784121105 | 3     | 94300   | SH | SOLE    |
| SHARPER IMAGE CORP             | EQUITY | 820013100 | 121   | 7,303   | SH | SOLE    |

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|   |        |           |       |           |    |         |
|---|--------|-----------|-------|-----------|----|---------|
| SHAW GROUP INC                          | EQUITY | 820280105 | 857   | 39,320    | SH | SOLE    |
| SHENANDOAH TELECOMMUNI                  | EQUITY | 82312B106 | 127   | 4,090     | SH | SOLE    |
| SHERWIN WILLIAMS CO                     | EQUITY | 824348106 | 11980 | 272,340   | SH | DEFINED |
| SHERWIN-WILLIAMS CO.                    | EQUITY | 824348106 | 2528  | 57,458    | SH | SOLE    |
| SHIRE PHARMACEUTICALS GR ADR            | EQUITY | 82481R106 | 10114 | 295,037   | SH | SOLE    |
| SHOE CARNIVAL INC                       | EQUITY | 824889109 | 80    | 4,597     | SH | SOLE    |
| SHOPKO STORES, INC.                     | EQUITY | 824911101 | 407   | 18,303    | SH | SOLE    |
| SHUFFLE MASTER INC                      | EQUITY | 825549108 | 2     | 63225     | SH | SOLE    |
| SHUFFLE MASTER, INC.                    | EQUITY | 825549108 | 629   | 21,706    | SH | SOLE    |
| SHURGARD STORAGE CENTERS, INC.<br>CLASS | EQUITY | 82567D104 | 180   | 4,392     | SH | SOLE    |
| SI INTERNATIONAL                        | EQUITY | 78427V102 | 9     | 309500    | SH | SOLE    |
| SI INTERNATIONAL INC                    | EQUITY | 78427V102 | 111   | 4,019     | SH | SOLE    |
| SIDER NACIONAL CIA SPONS AD             | EQUITY | 20440W105 | 661   | 33,200    | SH | SOLE    |
| SIEBEL SYS INC                          | EQUITY | 826170102 | 3291  | 118,600   | SH | DEFINED |
| SIEBEL SYSTEMS, INC.                    | EQUITY | 826170102 | 3900  | 427,146   | SH | SOLE    |
| SIERRA HEALTH SERVICES, INC.            | EQUITY | 826322109 | 914   | 14,312    | SH | SOLE    |
| SIERRA PACIFIC RESOURCES                | EQUITY | 826428104 | 3036  | 282,424   | SH | SOLE    |
| SIGMA ALDRICH                           | EQUITY | 826552101 | 5     | 88        | SH | DEFINED |
| SIGMA ALDRICH CORP.                     | EQUITY | 826552101 | 16310 | 266,286   | SH | SOLE    |
| SIGMATEL INC                            | EQUITY | 82661W107 | 574   | 15,337    | SH | SOLE    |
| SIGNATURE BANK                          | EQUITY | 82669G104 | 102   | 3,838     | SH | SOLE    |
| SIGNATURE BK NEW YORK NY                | EQUITY | 82669G104 | 13016 | 491,000   | SH | DEFINED |
| SILGAN HOLDINGS, INC.                   | EQUITY | 827048109 | 444   | 6,831     | SH | SOLE    |
| SILICON GRAPHICS, INC.                  | EQUITY | 827056102 | 194   | 162,796   | SH | SOLE    |
| SILICON IMAGE INC                       | EQUITY | 82705T102 | 464   | 46,163    | SH | SOLE    |
| SILICON LABORATORIES INC                | EQUITY | 826919102 | 2427  | 81,689    | SH | SOLE    |
| SILICON STORAGE TECHNOLOGY              | EQUITY | 827057100 | 188   | 50,625    | SH | SOLE    |
| SILICON VALLEY BANCSHARES               | EQUITY | 827064106 | 3806  | 86,382    | SH | SOLE    |
| SILICONIX, INC.                         | EQUITY | 827079203 | 129   | 3,650     | SH | SOLE    |
| SIMMONS FIRST NATIONAL CORP.            | EQUITY | 828730200 | 227   | 9,150     | SH | SOLE    |
| SIMON PPTY GROUP                        | EQUITY | 828806109 | 1     | 16305     | SH | SOLE    |
| SIMON PPTY GROUP INC NEW                | EQUITY | 828806109 | 16    | 271       | SH | DEFINED |
| SIMON PROPERTY GROUP INC                | EQUITY | 828806109 | 7004  | 115,619   | SH | SOLE    |
| SIMPLETECH INC                          | EQUITY | 828823104 | 50    | 12,569    | SH | SOLE    |
| SIMPSON MANUFACTURING CO.               | EQUITY | 829073105 | 707   | 22,889    | SH | SOLE    |
| SINCLAIR BROADCAST GROUP, INC.          | EQUITY | 829226109 | 224   | 27,917    | SH | SOLE    |
| SIPEX CORP.                             | EQUITY | 829909100 | 29    | 12,334    | SH | SOLE    |
| SIRF TECHNOLOGY HOLDINGS INC            | EQUITY | 82967H101 | 80    | 7,169     | SH | SOLE    |
| SIRIUS SATELLITE RADIO INC.             | EQUITY | 82966U103 | 2899  | 515,790   | SH | SOLE    |
| SIRVA INC                               | EQUITY | 82967Y104 | 4     | 496       | SH | SOLE    |
| SITEL CORP.                             | EQUITY | 82980K107 | 71    | 36,337    | SH | SOLE    |
| SIX FLAGS, INC                          | EQUITY | 83001P109 | 239   | 58,020    | SH | SOLE    |
| SIZELER PPTY INVS INC                   | EQUITY | 830137105 | 15    | 1,250     | SH | SOLE    |
| SKECHERS USA INC. CL-A                  | EQUITY | 830566105 | 191   | 12,366    | SH | SOLE    |
| SKY FINANCIAL GROUP                     | EQUITY | 83080P103 | 70    | 2,618     | SH | SOLE    |
| SKYLINE CORP.                           | EQUITY | 830830105 | 164   | 4,251     | SH | SOLE    |
| SKYWEST INC                             | EQUITY | 830879102 | 27822 | 1,496,606 | SH | SOLE    |
| SKYWORKS SOLUTIONS INC                  | EQUITY | 83088M102 | 592   | 93,154    | SH | SOLE    |
| SL GREEN REALTY CORP.                   | EQUITY | 78440X101 | 234   | 4,169     | SH | SOLE    |
| SLM CORP                                | EQUITY | 78442P106 | 26    | 515       | SH | DEFINED |
| SLM CORP                                | EQUITY | 78442P106 | 39251 | 1,375,871 | SH | SOLE    |
| SMART & FINAL, INC.,                    | EQUITY | 831683107 | 95    | 7,791     | SH | SOLE    |
| SMITH INTERNATIONAL, INC.               | EQUITY | 832110100 | 12015 | 191,533   | SH | SOLE    |
| SMITH, A.O. CORP.                       | EQUITY | 831865209 | 306   | 10,612    | SH | SOLE    |

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|   |        |           |       |           |    |         |
|---|--------|-----------|-------|-----------|----|---------|
| SMITHFIELD FOODS INC                    | EQUITY | 832248108 | 5706  | 180,850   | SH | SOLE    |
| SMITHTOWN BANCORP INC                   | EQUITY | 832449102 | 91    | 3,249     | SH | SOLE    |
| SMURFIT STONE CONTAINER CO              | EQUITY | 832727101 | 1434  | 28,800    | SH | DEFINED |
| SMURFIT-STONE CONTAINER CORP.           | EQUITY | 832727101 | 23790 | 1,537,845 | SH | SOLE    |
| SNAP ON INC                             | EQUITY | 833034101 | 2     | 75        | SH | DEFINED |
| SNAP-ON, INC.                           | EQUITY | 833034101 | 844   | 26,558    | SH | SOLE    |
| SOHU.COM INC                            | EQUITY | 83408W103 | 242   | 13,761    | SH | SOLE    |
| SOLECTRON CORP                          | EQUITY | 834182107 | 4     | 1,163     | SH | DEFINED |
| SOLECTRON CORP.                         | EQUITY | 834182107 | 1533  | 441,796   | SH | SOLE    |
| SONIC AUTOMOTIVE INC                    | EQUITY | 83545G102 | 392   | 17,267    | SH | SOLE    |
| SONIC CORP.                             | EQUITY | 835451105 | 1236  | 37,020    | SH | SOLE    |
| SONIC INNOVATIONS INC                   | EQUITY | 83545M109 | 64    | 11,540    | SH | SOLE    |
| SONIC SOLUTIONS                         | EQUITY | 835460106 | 175   | 11,647    | SH | SOLE    |
| SONICWALL INC                           | EQUITY | 835470105 | 189   | 37,077    | SH | SOLE    |
| SONOCO PRODUCTS CO.                     | EQUITY | 835495102 | 5161  | 178,879   | SH | SOLE    |
| SONOSIGHT, INC.                         | EQUITY | 83568G104 | 239   | 9,183     | SH | SOLE    |
| SOTHEBY'S HOLDINGS, INC. CLASS A        | EQUITY | 835898107 | 1923  | 113,376   | SH | SOLE    |
| SOURCE INTERLINK COS INC                | EQUITY | 836151209 | 138   | 12,259    | SH | SOLE    |
| SOURCECORP                              | EQUITY | 836167106 | 202   | 10,041    | SH | SOLE    |
| SOUTH FINANCIAL GROUP INC.              | EQUITY | 837841105 | 55    | 1,789     | SH | SOLE    |
| SOUTH JERSEY INDUSTRIES, INC.           | EQUITY | 838518108 | 483   | 8,567     | SH | SOLE    |
| SOUTHERN CO                             | EQUITY | 842587107 | 28    | 881       | SH | DEFINED |
| SOUTHERN CO                             | EQUITY | 842587107 | 13599 | 427,241   | SH | SOLE    |
| SOUTHERN COMMUNITY FINANCIAL            | EQUITY | 842632101 | 87    | 9,283     | SH | SOLE    |
| SOUTHERN PERU COPPER CORP.              | EQUITY | 843611104 | 19    | 349       | SH | SOLE    |
| SOUTHERN UNION CO.                      | EQUITY | 844030106 | 1052  | 41,876    | SH | SOLE    |
| SOUTHSIDE BANCSHARES INC                | EQUITY | 84470P109 | 127   | 6,100     | SH | SOLE    |
| SOUTHWEST AIRLINES CO.                  | EQUITY | 844741108 | 4804  | 337,345   | SH | SOLE    |
| SOUTHWEST AIRLS CO                      | EQUITY | 844741108 | 2129  | 149,492   | SH | DEFINED |
| SOUTHWEST BANCORP INC                   | EQUITY | 844767103 | 123   | 6,679     | SH | SOLE    |
| SOUTHWEST BANCORPORATION OF TX          | EQUITY | 84476R109 | 785   | 42,806    | SH | SOLE    |
| SOUTHWEST GAS CORP                      | EQUITY | 844895102 | 523   | 21,628    | SH | SOLE    |
| SOUTHWEST WTR CO                        | EQUITY | 845331107 | 125   | 11,997    | SH | SOLE    |
| SOUTHWESTERN ENERGY CO.                 | EQUITY | 845467109 | 1277  | 22,498    | SH | SOLE    |
| SOVEREIGN BANCORP INC                   | EQUITY | 845905108 | 10    | 450       | SH | DEFINED |
| SOVEREIGN BANCORP, INC.                 | EQUITY | 845905108 | 3794  | 171,217   | SH | SOLE    |
| SOVRAN SELF STORAGE, INC.               | EQUITY | 84610H108 | 2742  | 69,182    | SH | SOLE    |
| SPANISH BROADCASTING SYS, INC.<br>CLASS | EQUITY | 846425882 | 236   | 23,038    | SH | SOLE    |
| SPARTECH CORP.                          | EQUITY | 847220209 | 311   | 15,643    | SH | SOLE    |
| SPATIALIGHT INC                         | EQUITY | 847248101 | 74    | 14,643    | SH | SOLE    |
| SPECIALTY LABORATORIES INC              | EQUITY | 84749R100 | 48    | 4,981     | SH | SOLE    |
| SPECTRALINK CORP                        | EQUITY | 847580107 | 168   | 11,877    | SH | SOLE    |
| SPECTRASITE INC                         | EQUITY | 84761M104 | 55    | 943       | SH | SOLE    |
| SPEEDWAY MOTORSPORTS                    | EQUITY | 847788106 | 329   | 9,227     | SH | SOLE    |
| SPHERION CORPORATION                    | EQUITY | 848420105 | 282   | 37,647    | SH | SOLE    |
| SPINNAKER EXPLORATION CO                | EQUITY | 84855W109 | 556   | 15,642    | SH | SOLE    |
| SPORTS AUTHORITY INC                    | EQUITY | 84917U109 | 382   | 13,880    | SH | SOLE    |
| SPORTS RESORTS INTL INC                 | EQUITY | 84918U108 | 3     | 872       | SH | SOLE    |
| SPRINT CORP                             | EQUITY | 852061100 | 40    | 1,772     | SH | DEFINED |
| SPRINT CORP                             | EQUITY | 852061100 | 41268 | 1,451,137 | SH | SOLE    |
| SPSS, INC.                              | EQUITY | 78462K102 | 154   | 8,829     | SH | SOLE    |
| SPX CORP.                               | EQUITY | 784635104 | 5879  | 135,829   | SH | SOLE    |
| SRA INTERNATIONAL CL A                  | EQUITY | 78464R105 | 488   | 8,093     | SH | SOLE    |
| SRA INTL INC CL A                       | EQUITY | 78464R105 | 3     | 53700     | SH | SOLE    |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| SS&C TECHNOLOGIES INC              | EQUITY | 85227Q100 | 193   | 8,474   | SH | SOLE    |
| ST JUDE MED INC                    | EQUITY | 790849103 | 17922 | 497,826 | SH | DEFINED |
| ST JUDE MEDICAL, INC.              | EQUITY | 790849103 | 8859  | 246,076 | SH | SOLE    |
| ST. MARY LAND & EXPLORATION        | EQUITY | 792228108 | 889   | 17,755  | SH | SOLE    |
| ST. PAUL TRAVELERS COMPANIES, INC. | EQUITY | 792860108 | 18066 | 491,847 | SH | SOLE    |
| STAGE STORES INC                   | EQUITY | 85254C305 | 447   | 11,642  | SH | SOLE    |
| STAKTEK HOLDINGS INC               | EQUITY | 85256P106 | 25    | 6,375   | SH | SOLE    |
| STAMPS.COM INC                     | EQUITY | 852857200 | 174   | 10,465  | SH | SOLE    |
| STANCORP FINANCIAL GROUP, INC.     | EQUITY | 852891100 | 4360  | 51,432  | SH | SOLE    |
| STANDARD COML CORP. COM            | EQUITY | 853258101 | 117   | 6,295   | SH | SOLE    |
| STANDARD MICROSYSTEMS CORP.        | EQUITY | 853626109 | 199   | 11,477  | SH | SOLE    |
| STANDARD MOTOR PRODUCTS, INC.      | EQUITY | 853666105 | 92    | 7,842   | SH | SOLE    |
| STANDARD PACIFIC CORP.             | EQUITY | 85375C101 | 63    | 867     | SH | SOLE    |
| STANDARD REGISTER CO.              | EQUITY | 853887107 | 92    | 7,303   | SH | SOLE    |
| STANDEX INTERNATIONAL CORP.        | EQUITY | 854231107 | 208   | 7,602   | SH | SOLE    |
| STANLEY FURNITURE CO INC           | EQUITY | 854305208 | 165   | 3,486   | SH | SOLE    |
| STANLEY WORKS                      | EQUITY | 854616109 | 4     | 93      | SH | DEFINED |
| STANLEY WORKS                      | EQUITY | 854616109 | 1545  | 34,126  | SH | SOLE    |
| STAPLES INC                        | EQUITY | 855030102 | 18    | 587     | SH | DEFINED |
| STAPLES, INC.                      | EQUITY | 855030102 | 12986 | 413,174 | SH | SOLE    |
| STAR SCIENTIFIC INC                | EQUITY | 85517P101 | 92    | 17,340  | SH | SOLE    |
| STARBUCKS CORP                     | EQUITY | 855244109 | 25    | 478     | SH | DEFINED |
| STARBUCKS CORP.                    | EQUITY | 855244109 | 15381 | 297,728 | SH | SOLE    |
| STARTEK INC                        | EQUITY | 85569C107 | 114   | 6,775   | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WW       | EQUITY | 85590A203 | 5832  | 97,154  | SH | SOLE    |
| STARWOOD HOTELS + RESORTS          | EQUITY | 85590A203 | 2752  | 45,850  | SH | DEFINED |
| STATE AUTO FINANCIAL CORP.         | EQUITY | 855707105 | 224   | 8,403   | SH | SOLE    |
| STATE BANCORP INC                  | EQUITY | 855716106 | 129   | 4,976   | SH | SOLE    |
| STATE FINL SERVICES CORP-A         | EQUITY | 856855101 | 133   | 3,587   | SH | SOLE    |
| STATE STREET CORP.                 | EQUITY | 857477103 | 6300  | 144,099 | SH | SOLE    |
| STATE STREET CORPORATION           | EQUITY | 857477103 | 18    | 409     | SH | DEFINED |
| STATION CASINOS, INC.              | EQUITY | 857689103 | 69    | 1,020   | SH | SOLE    |
| STATS CHIPPAK LTD-ADR              | EQUITY | 85771T104 | 289   | 43,742  | SH | SOLE    |
| STEEL DYNAMICS, INC.               | EQUITY | 858119100 | 3543  | 102,833 | SH | SOLE    |
| STEEL TECHNOLOGIES INC             | EQUITY | 858147101 | 150   | 6,256   | SH | SOLE    |
| STEELCASE INC-CL A                 | EQUITY | 858155203 | 17    | 1,225   | SH | SOLE    |
| STEIN MART, INC.                   | EQUITY | 858375108 | 347   | 15,434  | SH | SOLE    |
| STEINWAY MUSICAL INSTRUMENTS       | EQUITY | 858495104 | 12313 | 410,967 | SH | SOLE    |
| STELLENT INC                       | EQUITY | 85856W105 | 106   | 12,654  | SH | SOLE    |
| STEPAN CO.                         | EQUITY | 858586100 | 77    | 3,291   | SH | SOLE    |
| STEREOTAXIS INC                    | EQUITY | 85916J102 | 27    | 3,437   | SH | SOLE    |
| STERICYCLE INC                     | EQUITY | 858912108 | 4756  | 107,600 | SH | DEFINED |
| STERICYCLE, INC.                   | EQUITY | 858912108 | 3673  | 83,109  | SH | SOLE    |
| STERIS CORP COM                    | EQUITY | 859152100 | 4216  | 166,961 | SH | SOLE    |
| STERLING BANCORP                   | EQUITY | 859158107 | 243   | 9,999   | SH | SOLE    |
| STERLING BANCSHARES, INC.          | EQUITY | 858907108 | 396   | 27,914  | SH | SOLE    |
| STERLING FINANCIAL CORP            | EQUITY | 859317109 | 349   | 13,395  | SH | SOLE    |
| STERLING FINL CORP WAS             | EQUITY | 859319105 | 503   | 14,096  | SH | SOLE    |
| STEVEN MADDEN, LTD.                | EQUITY | 556269108 | 121   | 7,232   | SH | SOLE    |
| STEWART & STEVENSON SERVICES       | EQUITY | 860342104 | 408   | 17,820  | SH | SOLE    |
| STEWART ENTERPRISES, INC.          | EQUITY | 860370105 | 412   | 66,959  | SH | SOLE    |
| STEWART INFORMATION SERVICES COM   | EQUITY | 860372101 | 398   | 10,607  | SH | SOLE    |
| STIFEL FINANCIAL CORP              | EQUITY | 860630102 | 98    | 4,496   | SH | SOLE    |
| STILLWATER MINING CO.              | EQUITY | 86074Q102 | 247   | 25,061  | SH | SOLE    |
| STONE ENERGY CORP.                 | EQUITY | 861642106 | 698   | 14,375  | SH | SOLE    |
| STONERIDGE, INC.                   | EQUITY | 86183P102 | 118   | 9,694   | SH | SOLE    |
| STORAGE TECHNOLOGY CORP.           | EQUITY | 862111200 | 5935  | 192,681 | SH | SOLE    |
| STRATASYS INC                      | EQUITY | 862685104 | 162   | 5,724   | SH | SOLE    |
| STRATEGIC HOTEL CAPITAL INC        | EQUITY | 86272T106 | 185   | 12,613  | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| STRATEX NETWORKS INC           | EQUITY | 86279T109 | 109   | 59,063    | SH | SOLE    |
| STRATTEC SEC CORP              | EQUITY | 863111100 | 128   | 2,385     | SH | SOLE    |
| STRAYER EDUCATION, INC         | EQUITY | 863236105 | 1046  | 9,227     | SH | SOLE    |
| STRIDE RITE CORP.              | EQUITY | 863314100 | 304   | 22,831    | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 20    | 447       | SH | DEFINED |
| Stryker Corp                   | EQUITY | 863667101 | 892   | 20,000    | SH | SOLE    |
| STRYKER CORP.                  | EQUITY | 863667101 | 8478  | 190,047   | SH | SOLE    |
| STUDENT LOAN CORP.             | EQUITY | 863902102 | 21    | 101       | SH | SOLE    |
| STURM, RUGER & CO., INC.       | EQUITY | 864159108 | 92    | 13,206    | SH | SOLE    |
| SUFFOLK BANCORP                | EQUITY | 864739107 | 224   | 6,788     | SH | SOLE    |
| SUMMIT PROPERTIES, INC.        | EQUITY | 866239106 | 1     | 30        | SH | SOLE    |
| SUN BANCORP INC                | EQUITY | 86663B102 | 139   | 6,062     | SH | SOLE    |
| SUN COMMUNITIES, INC.          | EQUITY | 866674104 | 408   | 11,398    | SH | SOLE    |
| SUN HEALTHCARE GROUP INC - W/I | EQUITY | 866933401 | 19    | 2,793     | SH | SOLE    |
| SUN HYDRAULICS CORP COM        | EQUITY | 866942105 | 1     | 30000     | SH | SOLE    |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 16    | 4,047     | SH | DEFINED |
| SUN MICROSYSTEMS, INC.         | EQUITY | 866810104 | 6944  | 1,718,718 | SH | SOLE    |
| SUNGARD DATA SYS INC           | EQUITY | 867363103 | 12    | 348       | SH | DEFINED |
| SUNGARD DATA SYSTEMS, INC.     | EQUITY | 867363103 | 7134  | 206,797   | SH | SOLE    |
| SUNOCO INC                     | EQUITY | 86764P109 | 10    | 92        | SH | DEFINED |
| SUNOCO, INC.                   | EQUITY | 86764P109 | 9742  | 94,106    | SH | SOLE    |
| SUNOPTA INC                    | EQUITY | 8676EP108 | 996   | 157,900   | SH | DEFINED |
| SUNRISE SENIOR LIVING INC      | EQUITY | 86768K106 | 492   | 10,123    | SH | SOLE    |
| SUNSTONE HOTEL INVESTORS INC   | EQUITY | 867892101 | 296   | 13,789    | SH | SOLE    |
| SUNTERRA CORP                  | EQUITY | 86787D208 | 174   | 11,569    | SH | SOLE    |
| SUNTRON CORP                   | EQUITY | 86789P100 | 3     | 1,526     | SH | SOLE    |
| SUNTRUST BANKS, INC.           | EQUITY | 867914103 | 16711 | 231,877   | SH | SOLE    |
| SUNTRUST BKS INC               | EQUITY | 867914103 | 29    | 401       | SH | DEFINED |
| SUPERGEN, INC.                 | EQUITY | 868059106 | 152   | 31,303    | SH | SOLE    |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY | 868157108 | 582   | 33,823    | SH | SOLE    |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY | 868168105 | 367   | 13,914    | SH | SOLE    |
| SUPERTEX INC                   | EQUITY | 868532102 | 102   | 5,567     | SH | SOLE    |
| SUPERVALU INC                  | EQUITY | 868536103 | 5     | 163       | SH | DEFINED |
| SUPERVALU, INC.                | EQUITY | 868536103 | 2062  | 61,831    | SH | SOLE    |
| SUPPORTSOFT INC                | EQUITY | 868587106 | 119   | 22,627    | SH | SOLE    |
| SUPPORTSOFT INC                | EQUITY | 868587106 | 1695  | 321,000   | SH | DEFINED |
| SUREWEST COMMUNICATION         | EQUITY | 868733106 | 210   | 9,090     | SH | SOLE    |
| SURMODICS INC                  | EQUITY | 868873100 | 282   | 8,847     | SH | SOLE    |
| SUSQUEHANNA BANCSHARES, INC.   | EQUITY | 869099101 | 700   | 28,723    | SH | SOLE    |
| SWIFT ENERGY CO.               | EQUITY | 870738101 | 490   | 17,218    | SH | SOLE    |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 3071  | 138,725   | SH | SOLE    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 151   | 9,413     | SH | SOLE    |
| SYBASE, INC.                   | EQUITY | 871130100 | 3174  | 171,955   | SH | SOLE    |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 861   | 23,985    | SH | SOLE    |
| SYCAMORE NETWORKS, INC         | EQUITY | 871206108 | 386   | 108,399   | SH | SOLE    |
| SYKES ENTERPRISES, INC.        | EQUITY | 871237103 | 107   | 15,601    | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 23733 | 1,112,645 | SH | DEFINED |
| SYMANTEC CORP.                 | EQUITY | 871503108 | 14844 | 353,954   | SH | SOLE    |
| SYMBION INC                    | EQUITY | 871507109 | 110   | 5,164     | SH | SOLE    |
| SYMBOL TECHNOLOGIES INC        | EQUITY | 871508107 | 4     | 293       | SH | DEFINED |
| SYMBOL TECHNOLOGIES, INC.      | EQUITY | 871508107 | 1592  | 109,886   | SH | SOLE    |
| SYMMETRICOM, INC.              | EQUITY | 871543104 | 310   | 27,987    | SH | SOLE    |
| SYMMETRY MED INC COM           | EQUITY | 871546206 | 2     | 122400    | SH | SOLE    |
| SYMX TECHNOLOGIES INC.         | EQUITY | 87155S108 | 387   | 17,552    | SH | SOLE    |
| SYNAPTICS INC                  | EQUITY | 87157D109 | 319   | 13,761    | SH | SOLE    |
| SYNNEX CORP                    | EQUITY | 87162W100 | 71    | 4,097     | SH | SOLE    |
| SYNOPSIS INC.                  | EQUITY | 871607107 | 4913  | 271,423   | SH | SOLE    |
| SYNOVUS FINANCIAL CORP.        | EQUITY | 87161C105 | 14108 | 506,405   | SH | SOLE    |

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|--|--------|-----------|-------|---------|----|---------|
| SYNOVUS FINL CORP                        | EQUITY | 87161C105 | 11    | 382     | SH | DEFINED |
| SYNTEL, INC.                             | EQUITY | 87162H103 | 81    | 4,574   | SH | SOLE    |
| SYNTROLEUM CORPORATION                   | EQUITY | 871630109 | 214   | 17,508  | SH | SOLE    |
| SYPRIS SOLUTIONS INC                     | EQUITY | 871655106 | 45    | 4,206   | SH | SOLE    |
| SYSCO CORP                               | EQUITY | 871829107 | 11569 | 323,155 | SH | DEFINED |
| SYSCO CORP.                              | EQUITY | 871829107 | 10407 | 290,711 | SH | SOLE    |
| SYSTEMAX INC                             | EQUITY | 871851101 | 33    | 6,002   | SH | SOLE    |
| T ROWE PRICE GROUP INC.                  | EQUITY | 74144T108 | 3321  | 55,924  | SH | SOLE    |
| Taiwan Semiconductor SP ADR              | EQUITY | 874039100 | 3078  | 362,940 | SH | SOLE    |
| TAKE-TWO INTERACTIVE SOFTWARE            | EQUITY | 874054109 | 1088  | 27,817  | SH | SOLE    |
| TALBOTS INC                              | EQUITY | 874161102 | 14    | 449     | SH | SOLE    |
| TALISMAN ENERGY INC.                     | EQUITY | 87425E103 | 9400  | 274,700 | SH | DEFINED |
| TALK AMERICA HOLDINGS INC                | EQUITY | 87426R202 | 107   | 16,639  | SH | SOLE    |
| TALX CORP                                | EQUITY | 874918105 | 232   | 12,764  | SH | SOLE    |
| TANGER FACTORY OUTLET CTRS               | EQUITY | 875465106 | 420   | 19,085  | SH | SOLE    |
| TANOX INC                                | EQUITY | 87588Q109 | 142   | 14,801  | SH | SOLE    |
| TARGET CORP                              | EQUITY | 87612E106 | 11423 | 228,368 | SH | DEFINED |
| TARGET CORPORATION                       | EQUITY | 87612E106 | 21032 | 420,478 | SH | SOLE    |
| TARO PHARMACEUTICALS INDUS               | EQUITY | M8737E108 | 2725  | 86,350  | SH | SOLE    |
| TARRAGON CORP                            | EQUITY | 876287103 | 126   | 6,246   | SH | SOLE    |
| TASER INTERNATIONAL INC                  | EQUITY | 87651B104 | 360   | 30,039  | SH | SOLE    |
| TAUBMAN CENTERS, INC.                    | EQUITY | 876664103 | 964   | 34,760  | SH | SOLE    |
| TAYLOR CAPITAL GROUP INC                 | EQUITY | 876851106 | 79    | 2,426   | SH | SOLE    |
| TBC CORP                                 | EQUITY | 872183108 | 344   | 12,339  | SH | SOLE    |
| TCF FINANCIAL CORP.                      | EQUITY | 872275102 | 6240  | 229,834 | SH | SOLE    |
| TD BANKNORTH INC                         | EQUITY | 87235A101 | 67    | 2,138   | SH | SOLE    |
| TECH DATA CORP.                          | EQUITY | 878237106 | 3909  | 105,468 | SH | SOLE    |
| TECHE CORP.                              | EQUITY | 878377100 | 3778  | 94,029  | SH | SOLE    |
| TECHNICAL OLYMPIC USA INC                | EQUITY | 878483106 | 173   | 5,735   | SH | SOLE    |
| TECHNITROL, INC.                         | EQUITY | 878555101 | 375   | 25,159  | SH | SOLE    |
| TECO ENERGY INC                          | EQUITY | 872375100 | 4     | 257     | SH | DEFINED |
| TECO ENERGY, INC.                        | EQUITY | 872375100 | 2703  | 172,363 | SH | SOLE    |
| TECUMSEH PRODUCTS CO. CLASS A            | EQUITY | 878895200 | 1709  | 43,154  | SH | SOLE    |
| TEJON RANCH CO.                          | EQUITY | 879080109 | 211   | 4,727   | SH | SOLE    |
| TEKELEC                                  | EQUITY | 879101103 | 493   | 30,940  | SH | SOLE    |
| TEKELEC INC                              | EQUITY | 879101103 | 2428  | 152,300 | SH | DEFINED |
| TEKTRONIX INC                            | EQUITY | 879131100 | 3     | 112     | SH | DEFINED |
| TEKTRONIX, INC.                          | EQUITY | 879131100 | 1001  | 40,802  | SH | SOLE    |
| TELE NORTE LESTE PARTICIPACOES<br>S.A. A | EQUITY | 879246106 | 2223  | 143,680 | SH | SOLE    |
| TELECOM ARGENTINA S.A. - ADR             | EQUITY | 879273209 | 522   | 42,600  | SH | SOLE    |
| TELECOM DE CHILE SPONS ADR               | EQUITY | 204449300 | 223   | 20,000  | SH | SOLE    |
| TELEDYNE TECHNOLOGIES INC                | EQUITY | 879360105 | 634   | 20,240  | SH | SOLE    |
| TELEFLEX INC.                            | EQUITY | 879369106 | 3562  | 69,601  | SH | SOLE    |
| TELEFONOS DE MEXIC ADR-EACH              | EQUITY | 879403780 | 3811  | 113,600 | SH | SOLE    |
| TELEPHONE AND DATA SYSTEMS               | EQUITY | 879433100 | 8049  | 98,636  | SH | SOLE    |
| TELETECH HOLDINGS                        | EQUITY | 879939106 | 303   | 23,460  | SH | SOLE    |
| TELEWEST GLOBAL INC                      | EQUITY | 87956T107 | 2062  | 115,912 | SH | DEFINED |
| TELEWEST GLOBAL INC                      | EQUITY | 87956T107 | 17107 | 961,597 | SH | SOLE    |
| TELIK INC                                | EQUITY | 87959M109 | 413   | 27,406  | SH | SOLE    |
| TELIK INC COM                            | EQUITY | 87959M109 | 1     | 99400   | SH | SOLE    |
| TELLABS INC                              | EQUITY | 879664100 | 4     | 555     | SH | DEFINED |
| TELLABS, INC.                            | EQUITY | 879664100 | 1671  | 228,906 | SH | SOLE    |
| TELVENT GIT SA SHS (F)                   | EQUITY | E90215109 | 4     | 368100  | SH | SOLE    |
| TEMPLE INLAND INC                        | EQUITY | 879868107 | 5     | 74      | SH | DEFINED |

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|---|--------|-----------|-------|---------|----|---------|
| TEMPLE-INLAND INC.                      | EQUITY | 879868107 | 1900  | 26,186  | SH | SOLE    |
| TEMPUR-PEDIC INTERNATIONAL              | EQUITY | 88023U101 | 219   | 11,727  | SH | SOLE    |
| TENARIS SA-ADR                          | EQUITY | 88031M109 | 2565  | 42,979  | SH | SOLE    |
| TENET HEALTHCARE CORP                   | EQUITY | 88033G100 | 6     | 560     | SH | DEFINED |
| TENET HEALTHCARE CORP.                  | EQUITY | 88033G100 | 2467  | 213,930 | SH | SOLE    |
| TENNANT CO.                             | EQUITY | 880345103 | 183   | 4,740   | SH | SOLE    |
|   |        |           |       |         |    |         |
| TENNECO AUTOMOTIVE INC                  | EQUITY | 880349105 | 325   | 26,122  | SH | SOLE    |
| TERADYNE INC                            | EQUITY | 880770102 | 4     | 241     | SH | DEFINED |
| TERADYNE, INC.                          | EQUITY | 880770102 | 1294  | 88,618  | SH | SOLE    |
| TERAYON COMMUNICATION                   | EQUITY | 880775101 | 132   | 42,892  | SH | SOLE    |
| TERCICA INC                             | EQUITY | 88078L105 | 27    | 3,600   | SH | SOLE    |
| TEREX CORP.                             | EQUITY | 880779103 | 1330  | 30,706  | SH | SOLE    |
| TERRA INDS INC COM                      | EQUITY | 880915103 | 5     | 648800  | SH | SOLE    |
| TERRA INDUSTRIES, INC.                  | EQUITY | 880915103 | 7136  | 919,524 | SH | SOLE    |
| TERREMARK WORLDWIDE INC                 | EQUITY | 881448104 | 122   | 187,200 | SH | SOLE    |
| TESORO CORP                             | EQUITY | 881609101 | 1510  | 40,796  | SH | SOLE    |
| TESSERA TECHNOLOGIES INC                | EQUITY | 88164L100 | 690   | 15,958  | SH | SOLE    |
| TETRA TECH, INC.                        | EQUITY | 88162G103 | 440   | 34,856  | SH | SOLE    |
| TETRA TECHNOLOGIES, INC.                | EQUITY | 88162F105 | 396   | 13,910  | SH | SOLE    |
| TEVA PHARMACEUTICAL ADR                 | EQUITY | 881624209 | 960   | 30,980  | SH | SOLE    |
| TEXAS CAPITAL BANCSHARES INC            | EQUITY | 88224Q107 | 279   | 13,294  | SH | SOLE    |
| TEXAS INDUSTRIES, INC.                  | EQUITY | 882491103 | 710   | 13,201  | SH | SOLE    |
| TEXAS INSTRS INC                        | EQUITY | 882508104 | 15793 | 619,560 | SH | DEFINED |
| TEXAS INSTRUMENTS, INC.                 | EQUITY | 882508104 | 19078 | 748,469 | SH | SOLE    |
| TEXAS REGIONAL BANCSHARES, INC<br>CLASS | EQUITY | 882673106 | 771   | 25,602  | SH | SOLE    |
| TEXAS ROADHOUSE INC                     | EQUITY | 882681109 | 587   | 20,900  | SH | DEFINED |
| TEXAS ROADHOUSE INC-CLASS A             | EQUITY | 882681109 | 183   | 6,531   | SH | SOLE    |
| TEXTRON FINANCIAL CORP                  | EQUITY | 883203101 | 4582  | 61,407  | SH | SOLE    |
| TEXTRON INC                             | EQUITY | 883203101 | 12    | 166     | SH | DEFINED |
| THE GENLYTE GROUP, INC.                 | EQUITY | 372302109 | 681   | 7,572   | SH | SOLE    |
| THE HERSHEY COMPANY                     | EQUITY | 427866108 | 5941  | 98,258  | SH | SOLE    |
| THE ST JOE COMPANY                      | EQUITY | 790148100 | 90    | 1,335   | SH | SOLE    |
| THE ST PAUL TRAVELERS COS               | EQUITY | 792860108 | 29    | 794     | SH | DEFINED |
| THE STEAK N SHAKE COMPANY               | EQUITY | 857873103 | 293   | 15,156  | SH | SOLE    |
| THE TITAN CORPORATION                   | EQUITY | 888266103 | 3690  | 203,212 | SH | SOLE    |
| THE YANKEE CANDLE CO.                   | EQUITY | 984757104 | 983   | 31,001  | SH | SOLE    |
| THERMO ELECTRON CORP                    | EQUITY | 883556102 | 5     | 192     | SH | DEFINED |
| THERMO ELECTRON CORP.                   | EQUITY | 883556102 | 5074  | 200,617 | SH | SOLE    |
| THERMOGENESIS CORP                      | EQUITY | 883623209 | 139   | 27,820  | SH | SOLE    |
| THIRD WAVE TECHNOLOGIES                 | EQUITY | 88428W108 | 101   | 17,511  | SH | SOLE    |
| THOMAS & BETTS CORP.                    | EQUITY | 884315102 | 4614  | 142,844 | SH | SOLE    |
| THOMAS INDUSTRIES, INC.                 | EQUITY | 884425109 | 359   | 9,048   | SH | SOLE    |
| THOMAS NELSON                           | EQUITY | 640376109 | 148   | 6,258   | SH | SOLE    |
| THOR INDUSTRIES, INC.                   | EQUITY | 885160101 | 3126  | 104,524 | SH | SOLE    |
| THORATEC LABORATORIES CORP.             | EQUITY | 885175307 | 342   | 27,969  | SH | SOLE    |
| THORNBURG MORTGAGE INC.                 | EQUITY | 885218107 | 5663  | 201,953 | SH | SOLE    |
| THQ INC                                 | EQUITY | 872443403 | 666   | 23,656  | SH | SOLE    |
| TIBCO SOFTWARE INC                      | EQUITY | 88632Q103 | 38    | 5,103   | SH | SOLE    |
| TIDEWATER, INC.                         | EQUITY | 886423102 | 4259  | 109,607 | SH | SOLE    |
| TIER TECHNOLOGIES INC                   | EQUITY | 88650Q100 | 76    | 10,379  | SH | SOLE    |
| TIERONE CORP                            | EQUITY | 88650R108 | 266   | 11,333  | SH | SOLE    |
| TIFFANY & CO.                           | EQUITY | 886547108 | 2293  | 66,432  | SH | SOLE    |
| TIFFANY + CO NEW                        | EQUITY | 886547108 | 6     | 175     | SH | DEFINED |
| TIMBERLAND COMPANY                      | EQUITY | 887100105 | 3957  | 55,794  | SH | SOLE    |

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|---|--------|-----------|---------|------------|----|---------|
| TIME WARNER INC                         | EQUITY | 887317105 | 86350   | 4,920,230  | SH | SOLE    |
| TIME WARNER INC NEW                     | EQUITY | 887317105 | 26116   | 1,488,106  | SH | DEFINED |
| TIME WARNER TELECOM                     | EQUITY | 887319101 | 123     | 30,948     | SH | SOLE    |
| TIMKEN CO.                              | EQUITY | 887389104 | 46      | 1,687      | SH | SOLE    |
| TITANIUM METALS CORPORATION             | EQUITY | 888339207 | 147     | 4,082      | SH | SOLE    |
| TIVO INC                                | EQUITY | 888706108 | 147     | 28,461     | SH | SOLE    |
| TJX COMPANIES, INC.                     | EQUITY | 872540109 | 5096    | 206,908    | SH | SOLE    |
| TJX COS INC NEW                         | EQUITY | 872540109 | 14      | 568        | SH | DEFINED |
| TNS INC                                 | EQUITY | 872960109 | 50      | 2,773      | SH | SOLE    |
| TODCO                                   | EQUITY | 88889T107 | 4395    | 170,100    | SH | DEFINED |
| TODCO CL A                              | EQUITY | 88889T107 | 1       | 33700      | SH | SOLE    |
|   |        |           |         |            |    |         |
| TODCO-CL A                              | EQUITY | 88889T107 | 194     | 7,516      | SH | SOLE    |
| TOLL BROTHERS, INC.                     | EQUITY | 889478103 | 8785    | 111,414    | SH | SOLE    |
| TOMPKINS TRUSTCO INC                    | EQUITY | 890110109 | 211     | 4,958      | SH | SOLE    |
| TOO INC                                 | EQUITY | 890333107 | 530     | 21,467     | SH | SOLE    |
| TOOTSIE ROLL INDUSTRIES, INC.           | EQUITY | 890516107 | 2297    | 76,575     | SH | SOLE    |
| TOPPS CO. INC.                          | EQUITY | 890786106 | 204     | 22,107     | SH | SOLE    |
| TORCHMARK CORP.                         | EQUITY | 891027104 | 2589    | 49,602     | SH | SOLE    |
| TORCHMARK INC                           | EQUITY | 891027104 | 7       | 133        | SH | DEFINED |
| TORO CO.                                | EQUITY | 891092108 | 1259    | 14,226     | SH | SOLE    |
| TORONTO DOMINION BK                     | EQUITY | 891160509 | 4837    | 116,784    | SH | DEFINED |
| TOTAL SYSTEM SERVICE                    | EQUITY | 891906109 | 23      | 908        | SH | SOLE    |
| TOWER GROUP INC                         | EQUITY | 891777104 | 124     | 9,304      | SH | SOLE    |
| TOWN & COUNTRY TRUST                    | EQUITY | 892081100 | 321     | 12,148     | SH | SOLE    |
| TOYS R US INC                           | EQUITY | 892335100 | 7       | 264        | SH | DEFINED |
| TOYS R US INC.                          | EQUITY | 892335100 | 4960    | 192,552    | SH | SOLE    |
| TRACTOR SUPPLY CO                       | EQUITY | 892356106 | 847     | 19,395     | SH | SOLE    |
| TRADESTATION GROUP INC                  | EQUITY | 89267P105 | 71      | 11,708     | SH | SOLE    |
| TRAMMELL CROW CO.                       | EQUITY | 89288R106 | 420     | 20,406     | SH | SOLE    |
| TRANS WORLD ENTERTAINMENT CORP          | EQUITY | 89336Q100 | 202     | 13,746     | SH | SOLE    |
| TRANSACT TECHNOLOGIES INC               | EQUITY | 892918103 | 53      | 5,330      | SH | SOLE    |
| TRANSACTION SYSTEMS ARCHITECTS<br>CLASS | EQUITY | 893416107 | 2016    | 87,073     | SH | SOLE    |
| TRANSATLANTIC HOLDINGS INC              | EQUITY | 893521104 | 45      | 674        | SH | SOLE    |
| TRANSATLANTIC HOLDINGS INC              | EQUITY | 893521104 | 2590034 | 39,112,562 | SH | SOLE    |
| TRANSKARYOTIC THERAPIES IN              | EQUITY | 893735100 | 2497    | 100,000    | SH | DEFINED |
| TRANSKARYOTIC THERAPIES, INC.           | EQUITY | 893735100 | 456     | 18,271     | SH | SOLE    |
| TRANSMETA CORP                          | EQUITY | 89376R109 | 93      | 100,110    | SH | SOLE    |
| TRANSMONTAIGNE, INC.                    | EQUITY | 893934109 | 108     | 13,532     | SH | SOLE    |
| TRANSOCEAN INC                          | EQUITY | G90078109 | 17053   | 331,385    | SH | DEFINED |
| TRANSOCEAN INC                          | EQUITY | G90078109 | 46016   | 894,216    | SH | SOLE    |
| TRANSOCEAN INC ORD                      | EQUITY | G90078109 | 1       | 24100      | SH | SOLE    |
| TRAVELZOO INC                           | EQUITY | 89421Q106 | 51      | 1,016      | SH | SOLE    |
| TRC COS INC                             | EQUITY | 872625108 | 83      | 5,669      | SH | SOLE    |
| TREDEGAR CORP.                          | EQUITY | 894650100 | 291     | 17,280     | SH | SOLE    |
| TREX COMPANY, INC.                      | EQUITY | 89531P105 | 285     | 6,408      | SH | SOLE    |
| TRIAD GUARANTY, INC.                    | EQUITY | 895925105 | 306     | 5,815      | SH | SOLE    |
| TRIAD HOSPITALS INC COM                 | EQUITY | 89579K109 | 1       | 23400      | SH | SOLE    |
| TRIAD HOSPITALS, INC.                   | EQUITY | 89579K109 | 7114    | 141,999    | SH | SOLE    |
| TRIARC COS-B                            | EQUITY | 895927309 | 308     | 22,260     | SH | SOLE    |
| TRIBUNE CO NEW                          | EQUITY | 896047107 | 14      | 358        | SH | DEFINED |
| TRIBUNE CO.                             | EQUITY | 896047107 | 5137    | 128,848    | SH | SOLE    |
| TRICO BANCSHARES                        | EQUITY | 896095106 | 146     | 6,981      | SH | SOLE    |
| TRICO MARINE SVCS INC                   | EQUITY | 896106200 | 7501    | 353,000    | SH | DEFINED |
| TRIDENT MICROSYSTEMS INC                | EQUITY | 895919108 | 207     | 11,687     | SH | SOLE    |

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|-------------------------------|--------|-----------|-------|-----------|----|---------|
| TRIMBLE NAVIGATION LTD.       | EQUITY | 896239100 | 1066  | 31,532    | SH | SOLE    |
| TRIMERIS INC                  | EQUITY | 896263100 | 110   | 9,728     | SH | SOLE    |
| TRINITY INDUSTRIES, INC.      | EQUITY | 896522109 | 2782  | 98,766    | SH | SOLE    |
| TRIPATH IMAGIN INC            | EQUITY | 896942109 | 121   | 17,147    | SH | SOLE    |
| TRIPATH TECHNOLOGY            | EQUITY | 89672P104 | 19    | 21,411    | SH | SOLE    |
| TRIQUINT SEMICONDUCTOR, INC.  | EQUITY | 89674K103 | 1116  | 330,078   | SH | SOLE    |
| TRITON PCS HOLDINGS           | EQUITY | 89677M106 | 1163  | 523,802   | SH | SOLE    |
| TRIUMPH GROUP, INC.           | EQUITY | 896818101 | 385   | 9,887     | SH | SOLE    |
| TRIZEC PROPERTIES INC         | EQUITY | 89687P107 | 221   | 11,644    | SH | SOLE    |
| TRIZETTO GROUP INC            | EQUITY | 896882107 | 181   | 19,423    | SH | SOLE    |
| TRUSTCO BANK CORP. NY         | EQUITY | 898349105 | 533   | 46,402    | SH | SOLE    |
| TRUSTMARK CORP.               | EQUITY | 898402102 | 851   | 29,333    | SH | SOLE    |
| TRUSTREET PROPERTIES INC      | EQUITY | 898404108 | 242   | 15,754    | SH | SOLE    |
| TRW AUTOMOTIVE HOLDINGS CORP  | EQUITY | 87264S106 | 12    | 594       | SH | SOLE    |
| TTM TECHNOLOGIES              | EQUITY | 87305R109 | 266   | 25,411    | SH | SOLE    |
| TUESDAY MORNING CORPORATION   | EQUITY | 899035505 | 463   | 16,048    | SH | SOLE    |
|                               |        |           |       |           |    |         |
| TUMBLEWEED COMMUNICATIONS CP  | EQUITY | 899690101 | 82    | 29,729    | SH | SOLE    |
| TUPPERWARE CORP.              | EQUITY | 899896104 | 2711  | 133,130   | SH | SOLE    |
| TXU CORP                      | EQUITY | 873168108 | 23    | 284       | SH | DEFINED |
| TXU CORP                      | EQUITY | 873168108 | 8810  | 110,632   | SH | SOLE    |
| Tyco International Ltd USD0.2 | EQUITY | 902124106 | 96431 | 2,852,993 | SH | SOLE    |
| TYCO INTL LTD                 | EQUITY | 902124106 | 20835 | 616,410   | SH | DEFINED |
| TYLER TECHNOLOGIES INC        | EQUITY | 902252105 | 174   | 22,890    | SH | SOLE    |
| TYSON FOODS, INC. CLASS A     | EQUITY | 902494103 | 9125  | 547,040   | SH | SOLE    |
| U S XPRESS ENTERPRISES        | EQUITY | 90338N103 | 59    | 3,616     | SH | SOLE    |
| U.S. BANCORP, INC.            | EQUITY | 902973304 | 44493 | 1,543,826 | SH | SOLE    |
| U.S.B. HOLDING CO., INC.      | EQUITY | 902910108 | 159   | 7,176     | SH | SOLE    |
| UAP HOLDING CORP              | EQUITY | 903441103 | 276   | 17,162    | SH | SOLE    |
| UBIQUITEL INC                 | EQUITY | 903474302 | 294   | 43,873    | SH | SOLE    |
| UCBH HOLDINGS INC             | EQUITY | 90262T308 | 44    | 1,105     | SH | SOLE    |
| UGI CORP.                     | EQUITY | 902681105 | 58    | 1,286     | SH | SOLE    |
| UICI                          | EQUITY | 902737105 | 571   | 23,542    | SH | SOLE    |
| UIL HOLDINGS CORP.            | EQUITY | 902748102 | 394   | 7,784     | SH | SOLE    |
| ULTICOM INC                   | EQUITY | 903844108 | 72    | 6,451     | SH | SOLE    |
| ULTIMATE SOFTWARE GROUP INC   | EQUITY | 90385D107 | 163   | 10,223    | SH | SOLE    |
| ULTRALIFE BATTERIES INC       | EQUITY | 903899102 | 150   | 8,758     | SH | SOLE    |
| ULTRATECH , INC.              | EQUITY | 904034105 | 193   | 13,215    | SH | SOLE    |
| UMB FINANCIAL CORP.           | EQUITY | 902788108 | 536   | 9,408     | SH | SOLE    |
| UMPQUA HOLDINGS CORP          | EQUITY | 904214103 | 637   | 27,278    | SH | SOLE    |
| UNIFIRST CORP.                | EQUITY | 904708104 | 225   | 5,642     | SH | SOLE    |
| UNION BANKSHARES CORP         | EQUITY | 905399101 | 173   | 5,413     | SH | SOLE    |
| UNION PAC CORP                | EQUITY | 907818108 | 22    | 315       | SH | DEFINED |
| UNION PACIFIC CORP.           | EQUITY | 907818108 | 7860  | 112,775   | SH | SOLE    |
| UNIONBANCAL CORP              | EQUITY | 908906100 | 87    | 1,417     | SH | SOLE    |
| UNISOURCE ENERGY CORP.        | EQUITY | 909205106 | 660   | 21,296    | SH | SOLE    |
| UNISYS CORP                   | EQUITY | 909214108 | 3     | 412       | SH | DEFINED |
| UNISYS CORP.                  | EQUITY | 909214108 | 1141  | 161,667   | SH | SOLE    |
| UNIT CORP.                    | EQUITY | 909218109 | 1063  | 23,527    | SH | SOLE    |
| UNITED AUTO GROUP, INC.       | EQUITY | 909440109 | 332   | 11,945    | SH | SOLE    |
| UNITED BANKSHARES INC. WV     | EQUITY | 909907107 | 774   | 23,348    | SH | SOLE    |
| UNITED CMNTY BKS BLAIR        | EQUITY | 90984P105 | 421   | 17,741    | SH | SOLE    |
| UNITED COMMUNITY FINANCIAL CO | EQUITY | 909839102 | 187   | 16,836    | SH | SOLE    |
| UNITED DEFENSE INDS IN        | EQUITY | 91018B104 | 2483  | 33,816    | SH | SOLE    |
| UNITED DOMINION REALTY TRUST  | EQUITY | 910197102 | 5380  | 257,789   | SH | SOLE    |
| UNITED DOMINION RLTYTR COM    | EQUITY | 910197102 |       | 10250     | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| UNITED FIRE & CASUALTY CO.     | EQUITY | 910331107 | 303   | 8,971   | SH | SOLE    |
| UNITED INDUSTRIAL CORP         | EQUITY | 910671106 | 184   | 6,219   | SH | SOLE    |
| UNITED MOBILE HOMES INC        | EQUITY | 911024107 | 9     | 550     | SH | SOLE    |
| UNITED NATURAL FOODS, INC.     | EQUITY | 911163103 | 707   | 24,698  | SH | SOLE    |
| UNITED ONLINE INC              | EQUITY | 911268100 | 348   | 33,206  | SH | SOLE    |
| UNITED PANAM FINANCIAL CORP    | EQUITY | 911301109 | 59    | 2,880   | SH | SOLE    |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 44911 | 617,418 | SH | SOLE    |
| UNITED PARCEL SVC INC          | EQUITY | 911312106 | 10390 | 142,839 | SH | DEFINED |
| UNITED RENTALS, INC.           | EQUITY | 911363109 | 3153  | 155,997 | SH | SOLE    |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 2646  | 52,039  | SH | SOLE    |
| UNITED STATIONERS, INC.        | EQUITY | 913004107 | 955   | 21,116  | SH | SOLE    |
| UNITED STS STL CORP NEW        | EQUITY | 912909108 | 7     | 129     | SH | DEFINED |
| UNITED SURGICAL PARTNE         | EQUITY | 913016309 | 803   | 17,537  | SH | SOLE    |
| UNITED SURGICAL PARTNERS       | EQUITY | 913016309 | 1117  | 24,400  | SH | DEFINED |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 20648 | 203,110 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP.      | EQUITY | 913017109 | 23785 | 233,970 | SH | SOLE    |
| UNITED THERAPEUTICS CORP.      | EQUITY | 91307C102 | 539   | 11,787  | SH | SOLE    |
| UNITEDGLOBALCOM INC. CLASS A   | EQUITY | 913247508 | 80    | 8,462   | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 73    | 765     | SH | DEFINED |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 33846 | 354,859 | SH | SOLE    |
| UNITRIN, INC.                  | EQUITY | 913275103 | 4738  | 104,365 | SH | SOLE    |
| UNIVERSAL AMER FINANCIAL CORP  | EQUITY | 913377107 | 285   | 16,483  | SH | SOLE    |
| UNIVERSAL COMPRESSION HLDGS    | EQUITY | 913431102 | 406   | 10,724  | SH | SOLE    |
| UNIVERSAL CORP.                | EQUITY | 913456109 | 2805  | 61,279  | SH | SOLE    |
| UNIVERSAL DISPLAY CORP.        | EQUITY | 91347P105 | 91    | 12,972  | SH | SOLE    |
| UNIVERSAL ELECTRONICS INC.     | EQUITY | 913483103 | 142   | 8,415   | SH | SOLE    |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 382   | 9,829   | SH | SOLE    |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 231   | 8,189   | SH | SOLE    |
| UNIVERSAL HEALTH SERVICES - B  | EQUITY | 913903100 | 5513  | 105,203 | SH | SOLE    |
| UNIVERSAL HLTH SVCS CL B       | EQUITY | 913903100 | 2     | 34900   | SH | SOLE    |
| UNIVERSAL TECHNICAL INSTITUT   | EQUITY | 913915104 | 324   | 8,816   | SH | SOLE    |
| UNIVEST CORP OF PENNSYLVANIA   | EQUITY | 915271100 | 187   | 4,697   | SH | SOLE    |
| UNIVISION COMMUNICATIONS I     | EQUITY | 914906102 | 10    | 347     | SH | DEFINED |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 3646  | 131,662 | SH | SOLE    |
| UNIZAN FINANCIAL CORP          | EQUITY | 91528W101 | 353   | 13,566  | SH | SOLE    |
| UNOCAL CORP                    | EQUITY | 915289102 | 20    | 323     | SH | DEFINED |
| UNOCAL CORP.                   | EQUITY | 915289102 | 9722  | 157,598 | SH | SOLE    |
| UNOVA, INC.                    | EQUITY | 91529B106 | 616   | 29,827  | SH | SOLE    |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 6     | 357     | SH | DEFINED |
| UNUMPROVIDENT CORP.            | EQUITY | 91529Y106 | 2353  | 138,242 | SH | SOLE    |
| URBAN OUTFITTERS, INC.         | EQUITY | 917047102 | 5622  | 117,207 | SH | SOLE    |
| UROLOGIX INC                   | EQUITY | 917273104 | 40    | 8,769   | SH | SOLE    |
| URS CORP.                      | EQUITY | 903236107 | 562   | 19,555  | SH | SOLE    |
| URSTADT BIDDLE [A]             | EQUITY | 917286205 | 222   | 14,566  | SH | SOLE    |
| US BANCORP DEL                 | EQUITY | 902973304 | 12154 | 421,715 | SH | DEFINED |
| US CELLULAR                    | EQUITY | 911684108 | 6550  | 239,481 | SH | SOLE    |
| US CONCRETE INC                | EQUITY | 90333L102 | 83    | 13,181  | SH | SOLE    |
| USA MOBILITY INC               | EQUITY | 90341G103 | 489   | 15,099  | SH | SOLE    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 310   | 6,552   | SH | SOLE    |
| USEC, INC                      | EQUITY | 90333E108 | 848   | 52,092  | SH | SOLE    |
| USF CORP                       | EQUITY | 91729Q101 | 832   | 17,239  | SH | SOLE    |
| USG CORP.                      | EQUITY | 903293405 | 666   | 20,090  | SH | SOLE    |
| USI HOLDINGS CORP              | EQUITY | 90333H101 | 259   | 21,983  | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 11    | 208     | SH | DEFINED |
| UST INC.                       | EQUITY | 902911106 | 7759  | 150,070 | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| U-STORE-IT TRUST               | EQUITY | 91274F104 | 281   | 16,176    | SH | SOLE    |
| UTSTARCOM INC                  | EQUITY | 918076100 | 2055  | 187,684   | SH | SOLE    |
| V F CORP                       | EQUITY | 918204108 | 7     | 126       | SH | DEFINED |
| V. F. CORP.                    | EQUITY | 918204108 | 2686  | 45,419    | SH | SOLE    |
| VAIL RESORTS, INC.             | EQUITY | 91879Q109 | 309   | 12,241    | SH | SOLE    |
| VALANCE TECHNOLOGY, INC        | EQUITY | 918914102 | 111   | 36,159    | SH | SOLE    |
| VALASSIS COMMUNICATIONS IN     | EQUITY | 918866104 | 2433  | 69,600    | SH | DEFINED |
| VALASSIS COMMUNICATIONS, INC.  | EQUITY | 918866104 | 4331  | 123,889   | SH | SOLE    |
| VALEANT PHARMACEUTICALS INTE   | EQUITY | 91911X104 | 4846  | 215,179   | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 22    | 302       | SH | DEFINED |
| VALERO ENERGY CORP.            | EQUITY | 91913Y100 | 8591  | 117,253   | SH | SOLE    |
| VALHI INC                      | EQUITY | 918905100 | 124   | 6,332     | SH | SOLE    |
| VALLEY NATIONAL BANC           | EQUITY | 919794107 | 64    | 2,501     | SH | SOLE    |
| VALMONT INDUSTRIES, INC.       | EQUITY | 920253101 | 200   | 8,971     | SH | SOLE    |
| VALSPAR CORP.                  | EQUITY | 920355104 | 4328  | 92,998    | SH | SOLE    |
| VALUE LINE, INC.               | EQUITY | 920437100 | 33    | 851       | SH | SOLE    |
| VALUECLICK INC.                | EQUITY | 92046N102 | 523   | 49,310    | SH | SOLE    |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 139   | 11,210    | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 8276  | 241,417   | SH | SOLE    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 860   | 22,636    | SH | SOLE    |
| VARIAN, INC.                   | EQUITY | 922206107 | 3191  | 84,224    | SH | SOLE    |
| VCA ANTECH INC                 | EQUITY | 918194101 | 2784  | 137,630   | SH | SOLE    |
| VECTOR GROUP LTD.              | EQUITY | 92240M108 | 231   | 15,009    | SH | SOLE    |
| VECTREN CORP                   | EQUITY | 92240G101 | 3664  | 137,522   | SH | SOLE    |
| VEECO INSTRUMENTS, INC.        | EQUITY | 922417100 | 242   | 16,112    | SH | SOLE    |
| VENTANA MEDICAL SYSTEMS, INC.  | EQUITY | 92276H106 | 2096  | 55,952    | SH | SOLE    |
| VENTAS, INC.                   | EQUITY | 92276F100 | 6842  | 274,115   | SH | SOLE    |
| VENTIV HEALTH                  | EQUITY | 922793104 | 266   | 11,570    | SH | SOLE    |
| VERINT SYSTEMS                 | EQUITY | 92343X100 | 255   | 7,285     | SH | SOLE    |
| VERISIGN INC COM               | EQUITY | 92343E102 | 2     | 55900     | SH | SOLE    |
| VERISIGN, INC.                 | EQUITY | 92343E102 | 640   | 22,283    | SH | SOLE    |
| VERITAS DGC, INC.              | EQUITY | 92343P107 | 636   | 21,213    | SH | SOLE    |
| VERITAS SOFTWARE CORP          | EQUITY | 923436109 | 12    | 500       | SH | DEFINED |
| VERITAS SOFTWARE CORP.         | EQUITY | 923436109 | 10238 | 440,920   | SH | SOLE    |
| VERITY INC COM                 | EQUITY | 92343C106 | 175   | 18,564    | SH | SOLE    |
| Verizon Communications         | EQUITY | 92343V104 | 533   | 15,000    | SH | SOLE    |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 21597 | 608,366   | SH | DEFINED |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 60312 | 1,698,923 | SH | SOLE    |
| VERSO TECHNOLOGIES INC         | EQUITY | 925317109 | 30    | 82,884    | SH | SOLE    |
| VERTEX PHARMACEUTICALS, INC.   | EQUITY | 92532F100 | 1798  | 192,061   | SH | SOLE    |
| VERTRUE INC                    | EQUITY | 92534N101 | 123   | 3,481     | SH | SOLE    |
| VESTA INSURANCE GROUP, INC.    | EQUITY | 925391104 | 80    | 22,492    | SH | SOLE    |
| Viacom Inc                     | EQUITY | 925524308 | 697   | 20,000    | SH | SOLE    |
| VIACOM INC                     | EQUITY | 925524308 | 9715  | 278,940   | SH | DEFINED |
| VIACOM, INC. CLASS B           | EQUITY | 925524308 | 30518 | 876,196   | SH | SOLE    |
| VIAD CORP                      | EQUITY | 92552R406 | 15    | 554       | SH | SOLE    |
| VIASAT, INC.                   | EQUITY | 92552V100 | 243   | 12,985    | SH | SOLE    |
| VIASYS HEALTHCARE INC          | EQUITY | 92553Q209 | 366   | 19,195    | SH | SOLE    |
| VICOR CORP.                    | EQUITY | 925815102 | 124   | 11,925    | SH | SOLE    |
| VICURON PHARMACEUTICALS        | EQUITY | 926471103 | 504   | 32,001    | SH | SOLE    |
| VIGNETTE CORPORATION           | EQUITY | 926734104 | 236   | 180,053   | SH | SOLE    |
| VIISAGE TECHNOLOGY INC         | EQUITY | 92675K106 | 63    | 18,785    | SH | SOLE    |
| VIMPEL-COMMUNICATIONS-SP ADR   | EQUITY | 68370R109 | 2175  | 63,200    | SH | SOLE    |
| VINTAGE PETROLEUM, INC.        | EQUITY | 927460105 | 995   | 31,617    | SH | SOLE    |
| VION PHARMACEUTICALS INC       | EQUITY | 927624106 | 98    | 34,520    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| VIRGINIA COMMERCE BANCORP      | EQUITY | 92778Q109 | 115   | 4,247     | SH | SOLE    |
| VIRGINIA FINL CORP             | EQUITY | 927810101 | 147   | 4,461     | SH | SOLE    |
| VISHAY INTERTECHNOLOGY, INC.   | EQUITY | 928298108 | 3726  | 299,767   | SH | SOLE    |
| VISTACARE INC-CL A             | EQUITY | 92839Y109 | 114   | 5,613     | SH | SOLE    |
| VISTEON CORP                   | EQUITY | 92839U107 | 1     | 157       | SH | DEFINED |
| VISTEON CORP.                  | EQUITY | 92839U107 | 1565  | 274,013   | SH | SOLE    |
| VISX, INC.                     | EQUITY | 92844S105 | 4428  | 188,909   | SH | SOLE    |
| VITAL SIGNS, INC.              | EQUITY | 928469105 | 140   | 3,499     | SH | SOLE    |
| VITESSE SEMICONDUCTOR CORP     | EQUITY | 928497106 | 569   | 212,300   | SH | DEFINED |
| VITESSE SEMICONDUCTOR CORP.    | EQUITY | 928497106 | 359   | 135,359   | SH | SOLE    |
| VNUS MED TECHNOLOGIES INC      | EQUITY | 928566108 | 71    | 38,500    | SH | DEFINED |
| VNUS MEDICAL TECHNOLOGIES      | EQUITY | 928566108 | 39    | 3,335     | SH | SOLE    |
| VOLT INFORMATION SCIENCES INC. | EQUITY | 928703107 | 119   | 4,941     | SH | SOLE    |
| VOLTERRA SEMICONDUCTOR CORP    | EQUITY | 928708106 | 38    | 2,820     | SH | SOLE    |
| VON PHARMACEUTICLS INC         | EQUITY | 927624106 | 285   | 100,000   | SH | DEFINED |
| VORNADO                        | EQUITY | 929042109 | 782   | 11,289    | SH | SOLE    |
| VORNADO RLTY TR SH BEN INT     | EQUITY | 929042109 | 1     | 8860      | SH | SOLE    |
| VOTORANTIM CELULOSE - SPON ADR | EQUITY | 92906P106 | 2165  | 166,523   | SH | SOLE    |
| VULCAN MATERIALS CO.           | EQUITY | 929160109 | 2673  | 47,032    | SH | SOLE    |
| VULCAN MATLS CO                | EQUITY | 929160109 | 7     | 126       | SH | DEFINED |
| W HOLDING COMPANY INC.         | EQUITY | 929251106 | 27    | 2,690     | SH | SOLE    |
| W. R. BERKLEY CORP.            | EQUITY | 084423102 | 7098  | 143,108   | SH | SOLE    |
| W. W. GRAINGER, INC.           | EQUITY | 384802104 | 2369  | 38,037    | SH | SOLE    |
| WABASH NATIONAL CORP.          | EQUITY | 929566107 | 462   | 18,922    | SH | SOLE    |
| WABTEC                         | EQUITY | 929740108 | 508   | 24,770    | SH | SOLE    |
| Wachovia Corp                  | EQUITY | 929903102 | 2036  | 40,000    | SH | SOLE    |
| WACHOVIA CORP                  | EQUITY | 929903102 | 89330 | 1,754,660 | SH | SOLE    |
| WACHOVIA CORP 2ND NEW          | EQUITY | 929903102 | 97    | 1,897     | SH | DEFINED |

|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| WADDELL & REED FINANCIAL, INC. | EQUITY | 930059100 | 2949   | 149,407   | SH | SOLE    |
| WAL MART STORES INC            | EQUITY | 931142103 | 33201  | 662,562   | SH | DEFINED |
| WALGREEN CO                    | EQUITY | 931422109 | 9245   | 208,119   | SH | DEFINED |
| WALGREEN CO.                   | EQUITY | 931422109 | 19481  | 438,569   | SH | SOLE    |
| WAL-MART STORES, INC.          | EQUITY | 931142103 | 130814 | 2,610,537 | SH | SOLE    |
| WALT DISNEY                    | EQUITY | 254687106 | 99331  | 3,457,380 | SH | SOLE    |
| WALTER INDUSTRIES, INC.        | EQUITY | 93317Q105 | 674    | 15,829    | SH | SOLE    |
| WARNACO GROUP INC              | EQUITY | 934390402 | 688    | 28,626    | SH | SOLE    |
| WASHINGTON FEDERAL I           | EQUITY | 938824109 | 3658   | 156,596   | SH | SOLE    |
| WASHINGTON GROUP INTL INC      | EQUITY | 938862208 | 707    | 15,725    | SH | SOLE    |
| WASHINGTON MUT INC             | EQUITY | 939322103 | 41     | 1,040     | SH | DEFINED |
| WASHINGTON MUTUAL INC          | EQUITY | 939322103 | 14887  | 376,880   | SH | SOLE    |
| WASHINGTON POST CO. CLASS B    | EQUITY | 939640108 | 11121  | 12,440    | SH | SOLE    |
| WASHINGTON REAL ESTATE INV.    | EQUITY | 939653101 | 842    | 29,283    | SH | SOLE    |
| WASHINGTON TRUST BANCORP, INC. | EQUITY | 940610108 | 227    | 8,253     | SH | SOLE    |
| WASTE CONNECTIONS, INC.        | EQUITY | 941053100 | 1040   | 29,936    | SH | SOLE    |
| WASTE MANAGEMENT, INC.         | EQUITY | 94106L109 | 7459   | 258,551   | SH | SOLE    |
| WASTE MGMT INC DEL             | EQUITY | 94106L109 | 20     | 690       | SH | DEFINED |
| WATCHGUARD TECH. INC.          | EQUITY | 941105108 | 67     | 20,872    | SH | SOLE    |
| WATER PIK TECHNOLOGIES INC     | EQUITY | 94113U100 | 122    | 6,191     | SH | SOLE    |
| WATERS CORP                    | EQUITY | 941848103 | 5      | 147       | SH | DEFINED |
| WATERS CORP.                   | EQUITY | 941848103 | 3804   | 106,297   | SH | SOLE    |
| WATSCO, INC.                   | EQUITY | 942622200 | 584    | 13,878    | SH | SOLE    |
| WATSON PHARMACEUTICALS INC     | EQUITY | 942683103 | 4      | 134       | SH | DEFINED |
| WATSON PHARMACEUTICALS, INC    | EQUITY | 942683103 | 1537   | 50,019    | SH | SOLE    |
| WATSON WYATT & CO HOLDINGS     | EQUITY | 942712100 | 546    | 20,078    | SH | SOLE    |
| WATTS WATER TECHNOLOGIES INC., |        |           |        |           |    |         |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| CLASS                          | EQUITY | 942749102 | 486   | 14,890  | SH | SOLE    |
| WAUSAU-MOSINEE PAPER CORP.     | EQUITY | 943315101 | 403   | 28,476  | SH | SOLE    |
| WCI COMMUNITIES INC            | EQUITY | 92923C104 | 633   | 21,041  | SH | SOLE    |
| WD-40 CO.                      | EQUITY | 929236107 | 346   | 10,639  | SH | SOLE    |
| WEATHERFORDNINTL LTD           | EQUITY | G95089101 | 14271 | 246,300 | SH | SOLE    |
| WEBEX COMMUNICATIONS INC (USD) | EQUITY | 94767L109 | 406   | 18,786  | SH | SOLE    |
| WEBMD CORPORATION              | EQUITY | 94769M105 | 65    | 7,698   | SH | SOLE    |
| WEBMETHODS INC                 | EQUITY | 94768C108 | 158   | 28,846  | SH | SOLE    |
| WEBSENSE INC                   | EQUITY | 947684106 | 6     | 109819  | SH | SOLE    |
| WEBSENSE INC                   | EQUITY | 947684106 | 768   | 14,271  | SH | SOLE    |
| WEBSIDESTORY                   | EQUITY | 947685103 | 44    | 3,556   | SH | SOLE    |
| WEBSTER FINANCIAL CORP.        | EQUITY | 947890109 | 4410  | 97,121  | SH | SOLE    |
| WEIGHT WATCHERS INTL INC       | EQUITY | 948626106 | 43    | 992     | SH | SOLE    |
| WEINGARTEN REALTY INVESTORS    | EQUITY | 948741103 | 5490  | 159,078 | SH | SOLE    |
| WEINGARTEN RLTY INVS SH BEN IN | EQUITY | 948741103 |       | 6530    | SH | SOLE    |
| WEIS MARKETS INC               | EQUITY | 948849104 | 258   | 7,001   | SH | SOLE    |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 172   | 5,644   | SH | SOLE    |
| WELLCHOICE INC                 | EQUITY | 949475107 | 30    | 558     | SH | SOLE    |
| WELLMAN, INC.                  | EQUITY | 949702104 | 288   | 19,883  | SH | SOLE    |
| WELLPOINT INC                  | EQUITY | 94973V107 | 18108 | 144,462 | SH | DEFINED |
| WELLPOINT INC                  | EQUITY | 94973V107 | 21195 | 169,089 | SH | SOLE    |
| WELLS FARGO + CO NEW           | EQUITY | 949746101 | 10401 | 173,927 | SH | DEFINED |
| WELLS FARGO CO.                | EQUITY | 949746101 | 55348 | 925,550 | SH | SOLE    |
| WENDY'S INTERNATIONAL, INC.    | EQUITY | 950590109 | 2037  | 52,182  | SH | SOLE    |
| WENDYS INTL INC                | EQUITY | 950590109 | 6900  | 176,740 | SH | DEFINED |
| WERNER ENTERPRISES, INC.       | EQUITY | 950755108 | 2775  | 142,821 | SH | SOLE    |
| WESBANCO, INC.                 | EQUITY | 950810101 | 319   | 11,605  | SH | SOLE    |
| WESCO FINANCIAL CORP           | EQUITY | 950817106 | 13    | 34      | SH | SOLE    |
| WESCO INTERNATIONAL, INC.      | EQUITY | 95082P105 | 315   | 11,258  | SH | SOLE    |
| WEST BANCORPORATION            | EQUITY | 95123P106 | 179   | 10,513  | SH | SOLE    |
| WEST COAST BANCORP             | EQUITY | 952145100 | 223   | 9,378   | SH | SOLE    |
| WEST CORPORATION               | EQUITY | 952355105 | 16    | 492     | SH | SOLE    |
| WEST MARINE INC                | EQUITY | 954235107 | 178   | 8,370   | SH | SOLE    |
| WEST PHARMACEUTICAL SERVICES   | EQUITY | 955306105 | 442   | 18,491  | SH | SOLE    |
| WESTAMERICA BANKCORPORATION    | EQUITY | 957090103 | 4110  | 79,395  | SH | SOLE    |
| WESTAR ENERGY                  | EQUITY | 95709T100 | 3360  | 155,266 | SH | SOLE    |
| WESTCORP                       | EQUITY | 957907108 | 24    | 562     | SH | SOLE    |
| WESTELL TECHNOLOGIES INC-A     | EQUITY | 957541105 | 169   | 30,694  | SH | SOLE    |
| WESTERN DIGITAL CORP.          | EQUITY | 958102105 | 67    | 5,222   | SH | SOLE    |
| WESTERN GAS RESOURCES, INC.    | EQUITY | 958259103 | 4012  | 116,445 | SH | SOLE    |
| WESTERN SIERRA BANCORP         | EQUITY | 959522103 | 136   | 3,989   | SH | SOLE    |
| WESTERN WIRELESS CORP. CLASS A | EQUITY | 95988E204 | 76    | 1,995   | SH | SOLE    |
| WESTFIELD FINANCIAL IN         | EQUITY | 96008D101 | 76    | 3,041   | SH | SOLE    |
| WESTLAKE CHEM CORP COM         | EQUITY | 960413102 | 8     | 255800  | SH | SOLE    |
| WESTLAKE CHEMICAL CORP         | EQUITY | 960413102 | 237   | 7,336   | SH | SOLE    |
| WESTWOOD ONE, INC.             | EQUITY | 961815107 | 3242  | 159,334 | SH | SOLE    |
| WEYCO GROUP INC                | EQUITY | 962149100 | 74    | 1,698   | SH | SOLE    |
| Weyerhaeuser Co                | EQUITY | 962166104 | 1370  | 20,000  | SH | SOLE    |
| WEYERHAEUSER CO                | EQUITY | 962166104 | 4507  | 65,793  | SH | DEFINED |
| WEYERHAEUSER CO.               | EQUITY | 962166104 | 7182  | 104,854 | SH | SOLE    |
| WFS FINANCIAL, INC.            | EQUITY | 92923B106 | 7     | 169     | SH | SOLE    |
| WGL HOLDINGS INC.              | EQUITY | 92924F106 | 6153  | 198,740 | SH | SOLE    |
| W-H ENERGY SERVICES INC        | EQUITY | 92925E108 | 365   | 15,256  | SH | SOLE    |
| WHEELING-PITTSBURG CORP        | EQUITY | 963142302 | 158   | 5,078   | SH | SOLE    |
| WHIRLPOOL CORP                 | EQUITY | 963320106 | 6     | 85      | SH | DEFINED |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| WHIRLPOOL CORP.                   | EQUITY | 963320106 | 2076  | 30,652    | SH | SOLE    |
| WHITING PETROLEUM CORP            | EQUITY | 966387102 | 686   | 16,818    | SH | SOLE    |
| WHITNEY HOLDING CORP.             | EQUITY | 966612103 | 46    | 1,029     | SH | SOLE    |
| WHOLE FOODS MARKET I              | EQUITY | 966837106 | 12295 | 120,389   | SH | SOLE    |
| WILD OATS MARKETS, INC.           | EQUITY | 96808B107 | 189   | 17,742    | SH | SOLE    |
| WILLIAMS COMPANIES, INC.          | EQUITY | 969457100 | 5593  | 297,316   | SH | SOLE    |
| WILLIAMS COS INC                  | EQUITY | 969457100 | 13    | 682       | SH | DEFINED |
| WILLIAMS SONOMA INC               | EQUITY | 969904101 | 16383 | 445,800   | SH | DEFINED |
| WILLIAMS-SONOMA, INC.             | EQUITY | 969904101 | 7753  | 210,962   | SH | SOLE    |
| Willis Group Hldgs Ltd USD .00011 | EQUITY | G96655108 | 13865 | 376,050   | SH | SOLE    |
| WILMINGTON TRUST CORP             | EQUITY | 971807102 | 4271  | 121,682   | SH | SOLE    |
| WILSHIRE BANCORP INC              | EQUITY | 97186T108 | 114   | 8,780     | SH | SOLE    |
| WILSON GREATBATCH TECHNOLOGIES    | EQUITY | 972232102 | 243   | 13,323    | SH | SOLE    |
| WIMM-BILL-DANN FOODS ADR          | EQUITY | 97263M109 | 1593  | 82,400    | SH | SOLE    |
| WIND RIVER SYSTEMS INC.           | EQUITY | 973149107 | 2765  | 183,374   | SH | SOLE    |
| WINDROSE MEDICAL PROPERTIES       | EQUITY | 973491103 | 14    | 1,040     | SH | SOLE    |
| WINNEBAGO INDUSTRIES, INC.        | EQUITY | 974637100 | 511   | 16,186    | SH | SOLE    |
| WINSTON HOTELS INC                | EQUITY | 97563A102 | 192   | 16,410    | SH | SOLE    |
| WINTRUST FINANCIAL CORP           | EQUITY | 97650W108 | 633   | 13,434    | SH | SOLE    |
| WIRELESS FACILITIES INC.          | EQUITY | 97653A103 | 185   | 29,538    | SH | SOLE    |
| WISCONSIN ENERGY CORP.            | EQUITY | 976657106 | 7508  | 211,495   | SH | SOLE    |
| WITNESS SYSTEMS INC               | EQUITY | 977424100 | 238   | 13,535    | SH | SOLE    |
| WJ COMMUNICATIONS INC             | EQUITY | 929284107 | 47    | 19,739    | SH | SOLE    |
| WM. WRIGLEY JR. CO.               | EQUITY | 982526105 | 5515  | 84,115    | SH | SOLE    |
| WMS INDUSTRIES INC.               | EQUITY | 929297109 | 341   | 12,112    | SH | SOLE    |
| WOLVERINE WORLD WIDE, INC.        | EQUITY | 978097103 | 797   | 37,194    | SH | SOLE    |
| WOODHEAD INDS INC COM             | EQUITY | 979438108 | 103   | 7,546     | SH | SOLE    |
| WOODWARD GOVERNOR CO.             | EQUITY | 980745103 | 434   | 6,054     | SH | SOLE    |
| WORLD ACCEPTANCE CORP.            | EQUITY | 981419104 | 256   | 10,043    | SH | SOLE    |
| WORLD FUEL SVCS CORP              | EQUITY | 981475106 | 440   | 13,979    | SH | SOLE    |
| WORLD WRESTLING ENTMNT            | EQUITY | 98156Q108 | 100   | 8,327     | SH | SOLE    |
| WORTHINGTON INDS IN               | EQUITY | 981811102 | 2977  | 154,400   | SH | DEFINED |
| WORTHINGTON INDUSTRIES, INC.      | EQUITY | 981811102 | 2778  | 144,088   | SH | SOLE    |
| WPS RESOURCES CORP.               | EQUITY | 92931B106 | 3601  | 68,040    | SH | SOLE    |
| WRIGHT MED GROUP INC              | EQUITY | 98235T107 | 763   | 31,771    | SH | SOLE    |
| WRIGLEY WM JR CO                  | EQUITY | 982526105 | 15    | 235       | SH | DEFINED |
| WSFS FINANCIAL CORP               | EQUITY | 929328102 | 197   | 3,742     | SH | SOLE    |
| WYETH                             | EQUITY | 983024100 | 67    | 1,594     | SH | DEFINED |
| WYETH                             | EQUITY | 983024100 | 47402 | 1,123,808 | SH | SOLE    |
| WYNDHAM INTERNATIONAL, INC.       | EQUITY | 983101106 | 160   | 200,000   | SH | SOLE    |
| WYNN RESORTS LTD                  | EQUITY | 983134107 | 545   | 8,041     | SH | SOLE    |
| XCEL ENERGY INC                   | EQUITY | 98389B100 | 8     | 485       | SH | DEFINED |
| XCEL STATES POWER-MINES           | EQUITY | 98389B100 | 3147  | 183,198   | SH | SOLE    |
| XEROX CORP                        | EQUITY | 984121103 | 2532  | 167,144   | SH | DEFINED |
| XEROX CORP.                       | EQUITY | 984121103 | 9871  | 651,563   | SH | SOLE    |
| XILINX INC                        | EQUITY | 983919101 | 12    | 416       | SH | DEFINED |
| Xilinx Inc USD0.01                | EQUITY | 983919101 | 12235 | 418,567   | SH | SOLE    |
| XILINX INC COM                    | EQUITY | 983919101 | 1     | 37500     | SH | SOLE    |
| XL CAPITAL LTD                    | EQUITY | G98255105 | 12    | 168       | SH | DEFINED |
| XL CAPITAL LTD                    | EQUITY | G98255105 | 7679  | 136,658   | SH | SOLE    |
| XM SATTELLITE RADIO HOLDINGS      | EQUITY | 983759101 | 589   | 18,632    | SH | SOLE    |
| X-RITE, INC.                      | EQUITY | 983857103 | 195   | 12,936    | SH | SOLE    |
| XTO ENERGY INC                    | EQUITY | 98385X106 | 14    | 414       | SH | DEFINED |
| XTO ENERGY INC                    | EQUITY | 98385X106 | 5168  | 157,366   | SH | SOLE    |
| XYBERNAUT CORP.                   | EQUITY | 984149104 | 46    | 110,296   | SH | SOLE    |

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|----------------------------------|--------|-----------|-------|---------|----|---------|
| YAHOO INC                        | EQUITY | 984332106 | 9172  | 270,558 | SH | DEFINED |
| YAHOO!, INC.                     | EQUITY | 984332106 | 22333 | 658,798 | SH | SOLE    |
| YANKEE CANDLE INC                | EQUITY | 984757104 | 5595  | 176,500 | SH | DEFINED |
| YARDVILLE NATL BANCORP           | EQUITY | 985021104 | 171   | 5,241   | SH | SOLE    |
| YELLOW ROADWAY CORP              | EQUITY | 985577105 | 5141  | 87,816  | SH | SOLE    |
| YORK INTERNATIONAL CORP.         | EQUITY | 986670107 | 3909  | 99,774  | SH | SOLE    |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107 | 87    | 10,082  | SH | SOLE    |
| YOUNG INNOVATIONS INC            | EQUITY | 987520103 | 107   | 2,931   | SH | SOLE    |
| YUM BRANDS INC                   | EQUITY | 988498101 | 18    | 353     | SH | DEFINED |
| Yum Brands Inc                   | EQUITY | 988498101 | 2979  | 57,500  | SH | SOLE    |
| YUM! BRANDS INC                  | EQUITY | 988498101 | 6853  | 132,281 | SH | SOLE    |
| ZALE CORP.                       | EQUITY | 988858106 | 983   | 33,084  | SH | SOLE    |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105 | 6149  | 129,485 | SH | SOLE    |
| ZENITH NATIONAL INSURANCE CORP   | EQUITY | 989390109 | 344   | 6,637   | SH | SOLE    |
| ZHONE TECHNOLOGIES INC NEW       | EQUITY | 98950P108 | 86    | 33,816  | SH | SOLE    |
| ZILA INC                         | EQUITY | 989513205 | 114   | 28,276  | SH | SOLE    |
| ZIMMER HOLDINGS INC              | EQUITY | 98956P102 | 18293 | 235,094 | SH | DEFINED |
| ZIMMER HOLDINGS INC              | EQUITY | 98956P102 | 23410 | 300,864 | SH | SOLE    |
| ZIONS BANCORP                    | EQUITY | 989701107 | 8     | 112     | SH | DEFINED |
| ZIONS BANCORPORATION             | EQUITY | 989701107 | 2837  | 41,110  | SH | SOLE    |
| ZIPREALTY INC                    | EQUITY | 98974V107 | 40    | 2,843   | SH | SOLE    |
| ZIXIT CORP.                      | EQUITY | 98974P100 | 49    | 12,999  | SH | SOLE    |
| ZOLL MEDICAL CORP.               | EQUITY | 989922109 | 129   | 5,737   | SH | SOLE    |
| ZORAN CORP.                      | EQUITY | 98975F101 | 276   | 26,650  | SH | SOLE    |
| ZYGO CORP.                       | EQUITY | 989855101 | 144   | 11,146  | SH | SOLE    |
| ZYMOGENETICS INC                 | EQUITY | 98985T109 | 185   | 12,103  | SH | SOLE    |

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