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AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
May 15, 2003

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, 2003

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 15, 2003<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: 3,526

Form 13F Information Table Value Total: \$15,695,091 (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.                       |

File Number 28-219 (Consolidated)  
As of 3/31/03

| NAME OF ISSUER | TITLE OF CLASS | CUSIP NUMBER | VALUE (X1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRTN |
|----------------|----------------|--------------|---------------|-----------------|---------|-----------|--------------------|
| -----          | -----          | -----        | -----         | -----           | -----   | -----     | -----              |

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|                                |        |           |        |            |    |         |
|--------------------------------|--------|-----------|--------|------------|----|---------|
| 1-800 CONTACTS INC             | EQUITY | 681977104 | 41     | 2,029      | SH | SOLE    |
| 1-800-FLOWERS.COM INC          | EQUITY | 68243Q106 | 30     | 4,491      | SH | SOLE    |
| 1ST SOURCE CORP.               | EQUITY | 336901103 | 67     | 5,262      | SH | SOLE    |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 6      | 462        | SH | SOLE    |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 662726 | 53,445,620 | SH | SOLE    |
| 3COM CORP.                     | EQUITY | 885535104 | 2392   | 485,988    | SH | SOLE    |
| 3D SYSTEMS CORPORATION         | EQUITY | 88554D205 | 13     | 2,882      | SH | SOLE    |
| 3M                             | EQUITY | 88579Y101 | 2145   | 16,500     | SH | DEFINED |
| 3M CO                          | EQUITY | 88579Y101 | 44591  | 342,930    | SH | SOLE    |
| 3M CO COM                      | EQUITY | 88579Y101 | 3511   | 27000      | SH | SOLE    |
| 3M COMPANY                     | EQUITY | 88579Y101 | 21739  | 167,185    | SH | DEFINED |
| 3TEC ENERGY CORPORATION        | EQUITY | 88575R308 | 86     | 5,694      | SH | SOLE    |
| 4KIDS ENTERTAINMENT INC        | EQUITY | 350865101 | 41     | 3,455      | SH | SOLE    |
| 7-ELEVEN INC.                  | EQUITY | 817826209 | 58     | 8,355      | SH | SOLE    |
| 99 CENTS ONLY STORES           | EQUITY | 65440K106 | 2394   | 93,866     | SH | SOLE    |
| 99 CENTS ONLY STORES COM       | EQUITY | 65440K106 | 11373  | 445996     | SH | SOLE    |
| A C MOORE ARTS & CRAFT         | EQUITY | 00086T103 | 61     | 4,410      | SH | SOLE    |
| A.G. EDWARDS, INC.             | EQUITY | 281760108 | 2784   | 107,476    | SH | SOLE    |
| AAIPHARMA INC                  | EQUITY | 00252W104 | 52     | 6,078      | SH | SOLE    |
| AAON INC                       | COM    | 000360206 | 43     | 3,416      | SH | SOLE    |
| AAR CORP.                      | COM    | 000361105 | 35     | 9,224      | SH | SOLE    |
| AARON RENTS, INC.              | EQUITY | 002535201 | 105    | 5,152      | SH | SOLE    |
| ABBOTT LABORATORIES            | EQUITY | 002824100 | 28426  | 755,815    | SH | SOLE    |
| ABBOTT LABS                    | EQUITY | 002824100 | 7093   | 188,602    | SH | DEFINED |
| Abbott Labs                    | EQUITY | 002824100 | 3009   | 80,000     | SH | DEFINED |
| ABC BANCORP                    | EQUITY | 000400101 | 49     | 3,599      | SH | SOLE    |
| ABERCROMBIE & FITCH CO CL A    | EQUITY | 002896207 | 15690  | 522468     | SH | SOLE    |
| ABERCROMBIE AND FITCH CO       | EQUITY | 002896207 | 5012   | 166,900    | SH | DEFINED |
| ABERCROMBIE AND FITCH CO.      | EQUITY | 002896207 | 3924   | 130,656    | SH | SOLE    |
| ABGENIX, INC.                  | EQUITY | 00339B107 | 245    | 28,156     | SH | SOLE    |
| ABIOMED, INC.                  | EQUITY | 003654100 | 18     | 4,530      | SH | SOLE    |
| ABLE LABORATORIES INC COM NEW  | EQUITY | 00371N407 | 1752   | 123800     | SH | SOLE    |
| ABM INDUSTRIES, INC.           | EQUITY | 000957100 | 179    | 13,585     | SH | SOLE    |
| ACACIA RESEARCH-ACACIA INC     | EQUITY | 003881307 | 9      | 7,082      | SH | SOLE    |
| ACACIA RESEARCH-COMBIMATRIX    | EQUITY | 003881208 | 7      | 3,982      | SH | SOLE    |
| ACADIA REALTY TRUST            | EQUITY | 004239109 | 39     | 4,861      | SH | SOLE    |
| ACCLAIM ENTERTAINMENT, INC.    | EQUITY | 004325205 | 10     | 25,094     | SH | SOLE    |
| ACCREDO HEALTH INC             | EQUITY | 00437V104 | 2434   | 100,000    | SH | DEFINED |
| ACCREDO HEALTH INC COM         | EQUITY | 00437V104 | 14083  | 578609     | SH | SOLE    |
| ACCREDO HEALTH INC.            | EQUITY | 00437V104 | 15     | 605        | SH | SOLE    |
| ACE LTD                        | EQUITY | G0070K103 | 5403   | 186,620    | SH | SOLE    |
| ACME COMMUNICATION INC         | EQUITY | 004631107 | 22     | 3,362      | SH | SOLE    |
| ACTEL CORP.                    | EQUITY | 004934105 | 130    | 7,591      | SH | SOLE    |
| ACTERNA CORP                   | EQUITY | 00503U105 | 1      | 9,051      | SH | SOLE    |
| ACTION PERFORMANCE CO., INC.   | EQUITY | 004933107 | 120    | 5,666      | SH | SOLE    |
| ACTIVE POWER INC               | EQUITY | 00504W100 | 13     | 12,078     | SH | SOLE    |
| ACTIVISION, INC.               | EQUITY | 004930202 | 1284   | 88,842     | SH | SOLE    |
| ACTUANT CORP                   | EQUITY | 00508X203 | 117    | 3,338      | SH | SOLE    |
| ACTUATE CORP.                  | EQUITY | 00508B102 | 22     | 15,885     | SH | SOLE    |
| ACUITY BRANDS INC              | EQUITY | 00508Y102 | 200    | 14,905     | SH | SOLE    |
| ACXIOM CORP.                   | EQUITY | 005125109 | 2016   | 119,783    | SH | SOLE    |
| ADAPTEC, INC.                  | EQUITY | 00651F108 | 9      | 1,489      | SH | SOLE    |
| ADC TELECOMMUNICATIONS, INC    | EQUITY | 000886101 | 816    | 396,206    | SH | SOLE    |
| ADE CORP.                      | EQUITY | 00089C107 | 20     | 3,409      | SH | SOLE    |
| ADMINISTAFF, INC.              | EQUITY | 007094105 | 43     | 6,890      | SH | SOLE    |
| ADOBE SYS INC                  | EQUITY | 00724F101 | 3268   | 106,000    | SH | DEFINED |
| ADOBE SYSTEMS INC.             | EQUITY | 00724F101 | 9416   | 305,404    | SH | SOLE    |
| ADOLOR CORPORATION             | EQUITY | 00724X102 | 111    | 11,242     | SH | SOLE    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| ADTRAN INC COM                       | EQUITY | 00738A106 | 15854 | 441488    | SH | SOLE    |
| ADTRAN, INC.                         | EQUITY | 00738A106 | 2043  | 56,903    | SH | SOLE    |
| ADVANCE AUTO PARTS                   | EQUITY | 00751Y106 | 9     | 196       | SH | SOLE    |
| ADVANCE AUTO PARTS COM               | EQUITY | 00751Y106 | 47922 | 1036142   | SH | SOLE    |
| ADVANCED DIGITAL INFO CORP.          | EQUITY | 007525108 | 155   | 22,450    | SH | SOLE    |
| ADVANCED ENERGY INDUSTRIES           | EQUITY | 007973100 | 51    | 5,971     | SH | SOLE    |
| ADVANCED FIBRE COMMNCT COM           | EQUITY | 00754A105 | 10264 | 677970    | SH | SOLE    |
| ADVANCED FIBRE COMMUNICATIONS        | EQUITY | 00754A105 | 1712  | 113,061   | SH | SOLE    |
| ADVANCED MARKETING SERV. INC.        | EQUITY | 00753T105 | 57    | 5,103     | SH | SOLE    |
| ADVANCED MEDICAL OPTICS              | EQUITY | 00763M108 | 6     | 418       | SH | SOLE    |
| ADVANCED MICRO DEVICES, INC.         | EQUITY | 007903107 | 1131  | 183,033   | SH | SOLE    |
| ADVANCED NEUROMOD SYS COM            | EQUITY | 00757t101 | 8160  | 190200    | SH | SOLE    |
| ADVANCED POWER TECHNOLOG INC         | EQUITY | 00761E108 | 6     | 1,993     | SH | SOLE    |
| ADVANCEPCS                           | EQUITY | 00790K109 | 15460 | 545,536   | SH | SOLE    |
| ADVANCEPCS COM                       | EQUITY | 00790K109 | 54671 | 1929108   | SH | SOLE    |
| ADVANCES NEUROMODULATIONS SYS        | EQUITY | 00757T101 | 139   | 3,234     | SH | SOLE    |
| ADVANTA CORP [B]                     | EQUITY | 007942204 | 60    | 7,981     | SH | SOLE    |
| ADVENT SOFTWARE, INC.                | EQUITY | 007974108 | 535   | 43,945    | SH | SOLE    |
| ADVISORY BRD CO                      | EQUITY | 00762W107 | 70    | 2,000     | SH | SOLE    |
| ADVO, INC.                           | EQUITY | 007585102 | 224   | 6,797     | SH | SOLE    |
| AEP INDS INC COM                     | EQUITY | 001031103 | 13    | 1,466     | SH | SOLE    |
| AEROFLEX, INC                        | EQUITY | 007768104 | 122   | 21,625    | SH | SOLE    |
| AEROPOSTALE INC                      | EQUITY | 007865108 | 60    | 4,541     | SH | SOLE    |
| AES DRAX ENERGY LTD                  | EQUITY | 00130H105 | 864   | 238,804   | SH | SOLE    |
| AETHER SYSTEMS INC.                  | EQUITY | 00808V105 | 41    | 13,022    | SH | SOLE    |
| AETNA INC-NEW                        | EQUITY | 00817Y108 | 3285  | 66,631    | SH | SOLE    |
| AFC ENTERPRISES                      | EQUITY | 00104Q107 | 64    | 4,735     | SH | SOLE    |
| AFFILIATED COMPUTER CL A             | EQUITY | 008190100 | 41294 | 932986    | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY | 008190100 | 7866  | 177,720   | SH | SOLE    |
| AFFILIATED COMPUTER SVCS I           | EQUITY | 008190100 | 9144  | 206,600   | SH | DEFINED |
| AFFILIATED MANAGERS GROUP            | EQUITY | 008252108 | 12    | 300       | SH | SOLE    |
| AFFYMETRIX INC                       | EQUITY | 00826T108 | 221   | 8,512     | SH | SOLE    |
| AFFYMETRIX INC COM                   | EQUITY | 00826T108 | 20380 | 783848    | SH | SOLE    |
| AFLAC, INC.                          | EQUITY | 001055102 | 7087  | 221,110   | SH | SOLE    |
| AFTERMARKET TECHNOLOGY               | EQUITY | 008318107 | 31    | 2,755     | SH | SOLE    |
| AGCO CORP.                           | EQUITY | 001084102 | 1625  | 100,946   | SH | SOLE    |
| AGERE SYSTEMS INC-CL B W/I           | EQUITY | 00845V209 | 34    | 22,926    | SH | SOLE    |
| AGILE SOFTWARE CORP.                 | EQUITY | 00846X105 | 87    | 13,598    | SH | SOLE    |
| AGILENT TECHNOLOGIES INC.            | EQUITY | 00846U101 | 3445  | 261,960   | SH | SOLE    |
| AGL RESOURCES, INC.                  | EQUITY | 001204106 | 3121  | 132,099   | SH | SOLE    |
| AIR PRODUCTS AND CHEMICALS INC       | EQUITY | 009158106 | 4032  | 97,330    | SH | SOLE    |
| AIRBORNE INC.                        | EQUITY | 009269101 | 2295  | 117,029   | SH | SOLE    |
| AIRGAS, INC.                         | EQUITY | 009363102 | 2158  | 116,572   | SH | SOLE    |
| AIRGATE PCS, INC.                    | EQUITY | 009367103 | 2     | 8,820     | SH | SOLE    |
| AIRTRAN HOLDINGS, INC.               | EQUITY | 00949P108 | 153   | 22,712    | SH | SOLE    |
| AK STEEL CORP.                       | EQUITY | 001547108 | 9564  | 2,942,738 | SH | SOLE    |
| AKAMAI TECHNOLOGIES INC.             | EQUITY | 00971T101 | 50    | 35,460    | SH | SOLE    |
| AKSYS LTD                            | EQUITY | 010196103 | 64    | 9,181     | SH | SOLE    |
| ALABAMA NATIONAL BANCORP             | EQUITY | 010317105 | 145   | 3,545     | SH | SOLE    |
| ALAMO GROUP INC                      | EQUITY | 011311107 | 26    | 2,261     | SH | SOLE    |
| ALAMOSA HOLDINGS INC.                | EQUITY | 011589108 | 10    | 26,558    | SH | SOLE    |
| ALARIS MEDICAL INC                   | EQUITY | 011637105 | 53    | 5,106     | SH | SOLE    |
| ALASKA AIR GROUP, INC.               | EQUITY | 011659109 | 689   | 43,982    | SH | SOLE    |
| ALASKA COMM. SYS. HLDGS., INC.       | EQUITY | 01167P101 | 5     | 2,260     | SH | SOLE    |
| ALBANY INTERNATIONAL CORP. CLASS A   | EQUITY | 012348108 | 195   | 8,533     | SH | SOLE    |
| ALBANY MOLECULAR                     | EQUITY | 012423109 | 111   | 7,463     | SH | SOLE    |
| ALBEMARLE CORP.                      | EQUITY | 012653101 | 1361  | 55,897    | SH | SOLE    |
| ALBERTO-CULVER CO. CLASS B           | EQUITY | 013068101 | 1260  | 25,562    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| ALBERTSONS INC                 | EQUITY | 013104104 | 5864  | 311,103 | SH | DEFINED |
| ALBERTSON'S, INC.              | EQUITY | 013104104 | 3060  | 162,360 | SH | SOLE    |
| ALCOA INC                      | EQUITY | 013817101 | 2064  | 106,500 | SH | DEFINED |
| ALCOA, INC.                    | EQUITY | 013817101 | 7895  | 407,390 | SH | SOLE    |
| ALCON INC                      | EQUITY | H01301102 | 2711  | 66,100  | SH | DEFINED |
| ALDERWOODS GROUP INC           | EQUITY | 014383103 | 50    | 14,384  | SH | SOLE    |
| ALEXANDER & BALDWIN, INC.      | EQUITY | 014482103 | 1731  | 69,614  | SH | SOLE    |
| ALEXANDER'S, INC.              | EQUITY | 014752109 | 46    | 717     | SH | SOLE    |
| ALEXANDRIA REAL EST EQ COM     | EQUITY | 015271109 | 6968  | 165700  | SH | SOLE    |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 270   | 6,418   | SH | SOLE    |
| ALEXION PHARMACEUTICLAS, INC.  | EQUITY | 015351109 | 79    | 6,532   | SH | SOLE    |
| ALFA CORP.                     | EQUITY | 015385107 | 146   | 12,554  | SH | SOLE    |
| ALICO INC                      | EQUITY | 016230104 | 30    | 1,238   | SH | SOLE    |
| ALIGN TECHNOLOGY INC           | EQUITY | 016255101 | 72    | 11,917  | SH | SOLE    |
| ALKERMES INC                   | EQUITY | 01642T108 | 178   | 19,655  | SH | SOLE    |
| ALLEGHANY CORP                 | EQUITY | 017175100 | 14    | 84      | SH | SOLE    |
| ALLEGHENY ENERGY, INC.         | EQUITY | 017361106 | 346   | 55,666  | SH | SOLE    |
| ALLEGHENY TECHNOLOGIES, INC.   | EQUITY | 01741R102 | 222   | 76,606  | SH | SOLE    |
| ALLEGIANCE TELECOM I           | EQUITY | 01747T102 | 11    | 39,419  | SH | SOLE    |
| ALLEGIANT BANCORP INC          | EQUITY | 017476102 | 73    | 4,294   | SH | SOLE    |
| ALLEN TELECOM, INC.            | EQUITY | 018091108 | 277   | 28,405  | SH | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 3240  | 47,500  | SH | DEFINED |
| ALLERGAN, INC.                 | EQUITY | 018490102 | 30640 | 449,200 | SH | SOLE    |
| ALLETE INC.                    | EQUITY | 018522102 | 2392  | 115,211 | SH | SOLE    |
| ALLIANCE DATA SYS CORP COM     | EQUITY | 018581108 | 29109 | 1712265 | SH | SOLE    |
| ALLIANCE DATA SYSTEMS          | EQUITY | 018581108 | 14    | 831     | SH | SOLE    |
| ALLIANCE GAMING CORP           | EQUITY | 01859P609 | 229   | 15,247  | SH | SOLE    |
| ALLIANCE GAMING CORP COM NEW   | EQUITY | 01859P609 | 27315 | 1820970 | SH | SOLE    |
| ALLIANCE IMAGING INC           | EQUITY | 018606202 | 13    | 4,243   | SH | SOLE    |
| ALLIANCE SEMICONDUCTOR CORP.   | EQUITY | 01877H100 | 26    | 8,029   | SH | SOLE    |
| ALLIANT ENERGY CORP.           | EQUITY | 018802108 | 1983  | 123,416 | SH | SOLE    |
| ALLIANT TECHSYSTEMS INC        | EQUITY | 018804104 | 24    | 441     | SH | SOLE    |
| ALLIED CAPITAL CORP            | EQUITY | 01903Q108 | 6262  | 313,391 | SH | SOLE    |
| ALLIED WASTE INDUSTRIES, INC.  | EQUITY | 019589308 | 1199  | 150,013 | SH | SOLE    |
| ALLMERICA FINANCIAL CORP       | EQUITY | 019754100 | 998   | 71,167  | SH | SOLE    |
| ALLOS THERAPEUTICS INC         | EQUITY | 019777101 | 66    | 16,575  | SH | SOLE    |
| ALLOY ONLINE, INC              | EQUITY | 019855105 | 56    | 11,238  | SH | SOLE    |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 23    | 8,342   | SH | SOLE    |
| ALLSTATE CORP                  | EQUITY | 020002101 | 17799 | 536,600 | SH | DEFINED |
| ALLSTATE CORP.                 | EQUITY | 020002101 | 9986  | 301,060 | SH | SOLE    |
| ALLTEL CORP                    | EQUITY | 020039103 | 10696 | 238,970 | SH | DEFINED |
| ALLTEL CORP.                   | EQUITY | 020039103 | 5961  | 133,170 | SH | SOLE    |
| ALPHARMA INC. CLASS A          | EQUITY | 020813101 | 191   | 10,631  | SH | SOLE    |
| ALTERA CORP                    | EQUITY | 021441100 | 3202  | 236,500 | SH | DEFINED |
| ALTERA CORP COM                | EQUITY | 021441100 | 3543  | 261700  | SH | SOLE    |
| ALTERA CORP.                   | EQUITY | 021441100 | 2589  | 191,231 | SH | SOLE    |
| ALTIRIS INC                    | EQUITY | 02148M100 | 23    | 1,820   | SH | SOLE    |
| ALTRIA GROUP INC               | EQUITY | 02209S103 | 26883 | 897,300 | SH | SOLE    |
| ALTRIA GROUP INC               | EQUITY | 02209S103 | 14403 | 480,742 | SH | DEFINED |
| AMAZON COM INC                 | EQUITY | 023135106 | 3644  | 139,995 | SH | DEFINED |
| AMAZON.COM, INC.               | EQUITY | 023135106 | 346   | 13,298  | SH | SOLE    |
| AMB PROPERTY CORP              | EQUITY | 00163T109 | 8264  | 292,521 | SH | SOLE    |
| AMBAC FINANCIAL GROUP INC.     | EQUITY | 023139108 | 2356  | 46,629  | SH | SOLE    |
| AMBASSADORS GROUP INC          | EQUITY | 023177108 | 24    | 2,021   | SH | SOLE    |
| AMC ENTERTAINMENT, INC.        | EQUITY | 001669100 | 92    | 10,590  | SH | SOLE    |
| AMCOL INTERNATIONAL CORP.      | EQUITY | 02341W103 | 41    | 7,151   | SH | SOLE    |
| AMCORE FINANCIAL, INC.         | EQUITY | 023912108 | 194   | 8,898   | SH | SOLE    |
| AMDOCS LTD                     | EQUITY | G02602103 | 1461  | 110,000 | SH | DEFINED |

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|                                    |        |           |        |           |    |         |
|------------------------------------|--------|-----------|--------|-----------|----|---------|
| AMERADA HESS CORP                  | EQUITY | 023551104 | 1777   | 40,157    | SH | SOLE    |
| AMERCO, INC.                       | EQUITY | 023586100 | 15     | 3,623     | SH | SOLE    |
| Ameren                             | EQUITY | 023608102 | 1953   | 50,000    | SH | DEFINED |
| AMEREN CORP.                       | EQUITY | 023608102 | 2746   | 70,328    | SH | SOLE    |
| AMERICA MOVIL-SERIES L ADR         | EQUITY | 02364W105 | 2245   | 167,940   | SH | SOLE    |
| AMERICAN AXLE & MFG HOLDINGS       | EQUITY | 024061103 | 8      | 382       | SH | SOLE    |
| AMERICAN CAP. STRATEGIES, INC.     | EQUITY | 024937104 | 334    | 14,926    | SH | SOLE    |
| AMERICAN EAGLE OUTFITTERS          | EQUITY | 02553E106 | 1387   | 95,532    | SH | SOLE    |
| AMERICAN ELECTRIC POWER, INC.      | EQUITY | 025537101 | 18519  | 810,480   | SH | SOLE    |
| American Express                   | EQUITY | 025816109 | 831    | 25,000    | SH | DEFINED |
| AMERICAN EXPRESS CO.               | EQUITY | 025816109 | 47307  | 1,423,610 | SH | SOLE    |
| AMERICAN EXPRESS INC               | EQUITY | 025816109 | 15180  | 456,810   | SH | DEFINED |
| AMERICAN FINANCIAL GROUP, INC.     | EQUITY | 025932104 | 1833   | 92,336    | SH | SOLE    |
| AMERICAN FIRST MORTGAGE INVES      | EQUITY | 55272X102 | 3069   | 354,828   | SH | SOLE    |
| AMERICAN GREETINGS CORP. CLASS A   | EQUITY | 026375105 | 383    | 29,211    | SH | SOLE    |
| AMERICAN HEALTHWAYS INC            | EQUITY | 02649V104 | 74     | 3,885     | SH | SOLE    |
| AMERICAN HOME MTG HLDG             | EQUITY | 02660M108 | 31     | 3,139     | SH | SOLE    |
| AMERICAN INTL GROUP INC            | EQUITY | 026874107 | 1496   | 30,250    | SH | DEFINED |
| AMERICAN INTL GRP INC COM          | EQUITY | 026874107 | 116811 | 2,362,202 | SH | SOLE    |
| AMERICAN ITALIAN PASTA CO. CLASS A | EQUITY | 027070101 | 258    | 5,973     | SH | SOLE    |
| AMERICAN MANAGEMENT SYSTEMS        | EQUITY | 027352103 | 170    | 14,112    | SH | SOLE    |
| AMERICAN MED SEC GROUP             | EQUITY | 02744P101 | 30     | 2,241     | SH | SOLE    |
| AMERICAN MEDICAL SYSTEMS HOLDI     | EQUITY | 02744M108 | 102    | 7,030     | SH | SOLE    |
| AMERICAN NATIONAL IN               | EQUITY | 028591105 | 12     | 149       | SH | SOLE    |
| AMERICAN NATL BANKSHAR             | EQUITY | 027745108 | 52     | 2,109     | SH | SOLE    |
| AMERICAN PHARMACEU PTN COM         | EQUITY | 02886P109 | 17557  | 916800    | SH | SOLE    |
| AMERICAN PHARMACEUTICA             | EQUITY | 02886P109 | 59     | 3,065     | SH | SOLE    |
| AMERICAN PHYSICIANS CAPITAL IN     | EQUITY | 028884104 | 66     | 3,134     | SH | SOLE    |
| AMERICAN POWER CONVERSION          | EQUITY | 029066107 | 1347   | 94,562    | SH | SOLE    |
| AMERICAN STANDARD COMPANIES        | EQUITY | 029712106 | 2188   | 31,818    | SH | SOLE    |
| AMERICAN STATES WATER CO.          | EQUITY | 029899101 | 131    | 5,501     | SH | SOLE    |
| AMERICAN TOWER                     | EQUITY | 029912201 | 11928  | 2160900   | SH | SOLE    |
| AMERICAN TOWER CORP                | EQUITY | 029912201 | 321    | 58,222    | SH | SOLE    |
| AMERICAN WOODMARK CORP.            | EQUITY | 030506109 | 73     | 1,656     | SH | SOLE    |
| AMERICREDIT CORP.                  | EQUITY | 03060R101 | 686    | 208,012   | SH | SOLE    |
| AMERIGROUP CORP                    | EQUITY | 03073T102 | 102    | 3,501     | SH | SOLE    |
| AMERISOURCEBERGEN CO               | EQUITY | 03073E105 | 22124  | 421,403   | SH | SOLE    |
| AMERISTAR CASINOS                  | EQUITY | 03070Q101 | 40     | 3,771     | SH | SOLE    |
| AMERITRADE HLDG CORP COM           | EQUITY | 03074K100 | 7534   | 1519000   | SH | SOLE    |
| AMERITRADE HOLDING CORP - CL A     | EQUITY | 03074K100 | 327    | 65,839    | SH | SOLE    |
| AMERON, INC.                       | EQUITY | 030710107 | 78     | 1,299     | SH | SOLE    |
| AMERUS GROUP CO.                   | EQUITY | 03072M108 | 1288   | 52,485    | SH | SOLE    |
| AMETEK, INC.                       | EQUITY | 031100100 | 1845   | 55,901    | SH | SOLE    |
| AMGEN INC COM                      | EQUITY | 031162100 | 2446   | 42500     | SH | SOLE    |
| AMGEN, INC.                        | EQUITY | 031162100 | 66987  | 1,163,971 | SH | SOLE    |
| AMKOR TECHNOLOGY, INC              | EQUITY | 031652100 | 6      | 1,215     | SH | SOLE    |
| AMLI RESIDENTIAL PROPERTIES        | EQUITY | 001735109 | 101    | 4,821     | SH | SOLE    |
| AMN HEALTHCARE SERVICE             | EQUITY | 001744101 | 2      | 195       | SH | SOLE    |
| AMPHENOL CORP. CLASS A             | EQUITY | 032095101 | 220    | 5,409     | SH | SOLE    |
| AMR CORP.                          | EQUITY | 001765106 | 5      | 2,254     | SH | SOLE    |
| AMSOUTH BANCORPORATION             | EQUITY | 032165102 | 3131   | 157,512   | SH | SOLE    |
| AMSURG CORP CL A                   | EQUITY | 03232P405 | 186    | 7,363     | SH | SOLE    |
| AMSURG CORP CL A                   | EQUITY | 03232P405 | 9702   | 385000    | SH | SOLE    |
| AMYLIN PHARMACEUTICALS, INC.       | EQUITY | 032346108 | 358    | 22,084    | SH | SOLE    |
| ANADARKO PETROLEUM CORP.           | EQUITY | 032511107 | 29853  | 656,112   | SH | SOLE    |
| ANADIGICS, INC.                    | EQUITY | 032515108 | 23     | 11,019    | SH | SOLE    |
| ANALOG DEVICES INC SUB NTS         | EQUITY | 032654AD7 | 505    | 5,000     | SH | SOLE    |
| ANALOG DEVICES, INC.               | EQUITY | 032654105 | 4285   | 155,800   | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ANALOGIC CORP.                 | EQUITY | 032657207 | 109   | 2,399     | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 70    | 8,100     | SH | SOLE    |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 167   | 7,600     | SH | SOLE    |
| ANDREW CORP.                   | EQUITY | 034425108 | 433   | 13,088    | SH | SOLE    |
| ANDRX GROUP                    | EQUITY | 034553107 | 10    | 862       | SH | SOLE    |
| ANGELICA CORP                  | EQUITY | 034663104 | 54    | 3,143     | SH | SOLE    |
| ANGLO AMERICAN PLC - UNSP ADR  | EQUITY | 03485P102 | 1108  | 77,480    | SH | SOLE    |
| Anheuser Busch                 | EQUITY | 035229103 | 1864  | 40,000    | SH | DEFINED |
| ANHEUSER BUSCH COS INC         | EQUITY | 035229103 | 3911  | 83,900    | SH | DEFINED |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 17243 | 369,940   | SH | SOLE    |
| ANIXTER INTERNATIONALL, INC.   | EQUITY | 035290105 | 255   | 11,251    | SH | SOLE    |
| ANN TAYLOR STORES CORP.        | EQUITY | 036115103 | 325   | 15,851    | SH | SOLE    |
| ANNALY MTG MGMT INC            | EQUITY | 035710409 | 3886  | 222,459   | SH | SOLE    |
| ANSWERTHINK INC                | EQUITY | 036916104 | 37    | 16,894    | SH | SOLE    |
| ANSYS INC                      | EQUITY | 03662Q105 | 127   | 5,313     | SH | SOLE    |
| ANTEON INTERNATIONAL CORP      | EQUITY | 03674E108 | 122   | 5,450     | SH | SOLE    |
| ANTHEM INC                     | EQUITY | 03674B104 | 6086  | 91,864    | SH | SOLE    |
| ANTHEM INC                     | EQUITY | 03674B104 | 4803  | 72,500    | SH | DEFINED |
| ANTHEM INC COM                 | EQUITY | 03674B104 | 10616 | 160234    | SH | SOLE    |
| ANTHRACITE CAPITAL INC.        | EQUITY | 037023108 | 4875  | 426,168   | SH | SOLE    |
| ANTIGENICS INC.                | EQUITY | 037032109 | 66    | 7,907     | SH | SOLE    |
| ANWORTH MORTGAGE ASSET         | EQUITY | 037347101 | 114   | 8,737     | SH | SOLE    |
| AOL TIME WARNER                | EQUITY | 00184A105 | 14086 | 1,297,047 | SH | DEFINED |
| AOL TIME WARNER INC.           | EQUITY | 00184A105 | 23425 | 2,157,004 | SH | SOLE    |
| AON CORP.                      | EQUITY | 037389103 | 2824  | 136,578   | SH | SOLE    |
| APAC TELESERVICES, INC.        | EQUITY | 00185E106 | 22    | 9,304     | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 19715 | 319,331   | SH | DEFINED |
| APACHE CORP COM                | EQUITY | 037411105 | 1854  | 30030     | SH | SOLE    |
| APACHE CORP.                   | EQUITY | 037411105 | 4369  | 70,770    | SH | SOLE    |
|                                |        |           |       |           |    |         |
| APARTMENT INVT & MGMT CL A     | EQUITY | 03748R101 | 19958 | 547100    | SH | SOLE    |
| APARTMENT INVT & MGMT CO - A   | EQUITY | 03748R101 | 1510  | 41,387    | SH | SOLE    |
| APEX MORTGAGE CAPITAL INC      | EQUITY | 037564101 | 63    | 10,524    | SH | SOLE    |
| APHTON CORP.                   | EQUITY | 03759P101 | 20    | 7,849     | SH | SOLE    |
| APOGEE ENTERPRISES, INC.       | EQUITY | 037598109 | 84    | 10,216    | SH | SOLE    |
| APOGENT TECHNOLOGIES           | EQUITY | 03760A101 | 2538  | 174,089   | SH | SOLE    |
| APOLLO GROUP INC               | EQUITY | 037604105 | 6826  | 136,800   | SH | DEFINED |
| APOLLO GROUP INC CL A          | EQUITY | 037604105 | 22347 | 447826    | SH | SOLE    |
| APOLLO GROUP, INC. CLASS A     | EQUITY | 037604105 | 4275  | 85,662    | SH | SOLE    |
| APPLE COMPUTER, INC.           | EQUITY | 037833100 | 2763  | 195,426   | SH | SOLE    |
| APPLEBEES INTERNATIONAL, INC.  | EQUITY | 037899101 | 2082  | 74,257    | SH | SOLE    |
| APPLEBEES INTL INC             | EQUITY | 037899101 | 1851  | 66,000    | SH | DEFINED |
| APPLEBEES INTL INC COM         | EQUITY | 037899101 | 21221 | 756800    | SH | SOLE    |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 2328  | 147,094   | SH | SOLE    |
| APPLICA INC.                   | EQUITY | 03815A106 | 29    | 5,874     | SH | SOLE    |
| APPLIED FILMS CORP             | EQUITY | 038197109 | 65    | 4,012     | SH | SOLE    |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 116   | 6,913     | SH | SOLE    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 13708 | 1,089,700 | SH | DEFINED |
| APPLIED MATERIALS, INC.        | EQUITY | 038222105 | 10612 | 843,560   | SH | SOLE    |
| APPLIED MICRO CIRCUITS CORP.   | EQUITY | 03822W109 | 451   | 138,270   | SH | SOLE    |
| APPLIED MOLECULAR EVOLUTION    | EQUITY | 03823E108 | 13    | 4,824     | SH | SOLE    |
| APRIA HEALTHCARE GROUP, INC.   | EQUITY | 037933108 | 2051  | 87,798    | SH | SOLE    |
| APTARGROUP, INC.               | EQUITY | 038336103 | 17    | 520       | SH | SOLE    |
| AQUILA INC                     | EQUITY | 03840P102 | 508   | 244,417   | SH | SOLE    |
| ARACRUZ CELULOSE SA-SPON ADR   | EQUITY | 038496204 | 522   | 26,100    | SH | SOLE    |
| ARAMARK CORP                   | EQUITY | 038521100 | 9     | 409       | SH | SOLE    |
| ARBITRON, INC.                 | EQUITY | 03875Q108 | 335   | 10,583    | SH | SOLE    |
| ARCH CHEMICALS, INC.           | EQUITY | 03937R102 | 135   | 7,233     | SH | SOLE    |
| ARCH COAL INC COM              | EQUITY | 039380100 | 10355 | 544696    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ARCH COAL, INC.                | EQUITY | 039380100 | 1635  | 86,029    | SH | SOLE    |
| ARCHER DANIELS MIDLAND CO.     | EQUITY | 039483102 | 3076  | 284,838   | SH | SOLE    |
| ARCHSTONE COMMUNITIES TRUST    | EQUITY | 039583109 | 56    | 2,556     | SH | SOLE    |
| ARCHSTONE SMITH TR COM         | EQUITY | 039583109 | 7948  | 361953    | SH | SOLE    |
| ARCTIC CAT, INC.               | EQUITY | 039670104 | 85    | 5,442     | SH | SOLE    |
| ARDEN GROUP INC                | EQUITY | 039762109 | 26    | 488       | SH | SOLE    |
| ARDEN REALTY INC.              | EQUITY | 039793104 | 19    | 837       | SH | SOLE    |
| ARENA PHARMACEUTICALS INC      | EQUITY | 040047102 | 46    | 7,013     | SH | SOLE    |
| ARGONAUT GROUP, INC.           | EQUITY | 040157109 | 67    | 7,778     | SH | SOLE    |
| ARGOSY GAMING CO.              | EQUITY | 040228108 | 179   | 8,976     | SH | SOLE    |
| ARIAD PHARMACEUTICALS, INC.    | EQUITY | 04033A100 | 14    | 11,201    | SH | SOLE    |
| ARIBA, INC.                    | EQUITY | 04033V104 | 337   | 119,412   | SH | SOLE    |
| ARKANSAS BEST CORP.            | EQUITY | 040790107 | 197   | 7,735     | SH | SOLE    |
| ARMOR HOLDINGS, INC.           | EQUITY | 042260109 | 85    | 8,515     | SH | SOLE    |
| ARQULE, INC.                   | EQUITY | 04269E107 | 18    | 7,654     | SH | SOLE    |
| ARRAY BIOPHARMA INC            | EQUITY | 04269X105 | 30    | 6,918     | SH | SOLE    |
| ARRIS GROUP INC                | EQUITY | 04269Q100 | 87    | 23,582    | SH | SOLE    |
| ARROW ELECTRONICS INC          | EQUITY | 042735100 | 1976  | 134,438   | SH | SOLE    |
| ARROW FINANCIAL CORP           | EQUITY | 042744102 | 65    | 2,271     | SH | SOLE    |
| ARROW INTERNATIONAL, INC.      | EQUITY | 042764100 | 138   | 3,397     | SH | SOLE    |
| ARTESYN TECHNOLOGIES, INC.     | EQUITY | 043127109 | 33    | 10,652    | SH | SOLE    |
| ARTHROCARE CORP.               | EQUITY | 043136100 | 98    | 7,877     | SH | SOLE    |
| Arthur J Gallagher             | EQUITY | 363576109 | 864   | 35,200    | SH | DEFINED |
| ARTISAN COMPONENTS INC.        | EQUITY | 042923102 | 87    | 5,387     | SH | SOLE    |
| ARVINMERITOR, INC              | EQUITY | 043353101 | 1290  | 92,189    | SH | SOLE    |
| ASBURY AUTOMOTIVE GROUP        | EQUITY | 043436104 | 22    | 2,796     | SH | SOLE    |
| ASCENT MEDIA GROUP INC         | EQUITY | 043634104 | 3     | 2,250     | SH | SOLE    |
| ASCENTIAL SOFTWARE CORP.       | EQUITY | 04362P108 | 1142  | 407,940   | SH | SOLE    |
| ASHLAND OIL, INC.              | EQUITY | 044204105 | 3698  | 124,624   | SH | SOLE    |
| ASIAINFO HOLDINGS INC.         | EQUITY | 04518A104 | 42    | 10,424    | SH | SOLE    |
| ASPECT COMMUNICATIONS INC.     | EQUITY | 04523Q102 | 58    | 18,929    | SH | SOLE    |
| ASPEN TECHNOLOGY, INC.         | EQUITY | 045327103 | 33    | 13,751    | SH | SOLE    |
| ASSOCIATED BANC-CORP.          | EQUITY | 045487105 | 3246  | 100,410   | SH | SOLE    |
| ASSOCIATED ESTATES REALTY      | EQUITY | 045604105 | 32    | 5,853     | SH | SOLE    |
| ASTEC INDS INC COM             | EQUITY | 046224101 | 32    | 5,475     | SH | SOLE    |
| ASTORIA FINANCIAL CORP.        | EQUITY | 046265104 | 2721  | 117,129   | SH | SOLE    |
| ASTROPOWER INC                 | EQUITY | 04644A101 | 28    | 6,743     | SH | SOLE    |
| ASYST TECHNOLOGIES, INC.       | EQUITY | 04648X107 | 75    | 13,769    | SH | SOLE    |
| AT & T CORP                    | EQUITY | 001957505 | 5915  | 365,094   | SH | SOLE    |
| AT RD INC                      | EQUITY | 04648K105 | 51    | 7,561     | SH | SOLE    |
| AT&T                           | EQUITY | 001957505 | 6161  | 380,336   | SH | DEFINED |
| AT&T WIRELESS                  | EQUITY | 00209A106 | 2349  | 355,974   | SH | DEFINED |
| AT&T WIRELESS (USD)            | EQUITY | 00209A106 | 8349  | 1,264,950 | SH | SOLE    |
| ATA HOLDINGS CORP              | EQUITY | 00209H101 | 4     | 1,182     | SH | SOLE    |
| ATHEROGENICS INC               | EQUITY | 047439104 | 84    | 8,981     | SH | SOLE    |
| ATLANTIC COAST AIRLINES HLDG.  | EQUITY | 048396105 | 91    | 14,638    | SH | SOLE    |
| ATLAS AIR WORLDWIDE HLDGS INC. | EQUITY | 049164106 | 5     | 5,927     | SH | SOLE    |
| ATMEL CORP.                    | EQUITY | 049513104 | 1001  | 625,450   | SH | SOLE    |
| ATMI INC                       | EQUITY | 00207R101 | 3846  | 199,700   | SH | DEFINED |
| ATMI, INC.                     | EQUITY | 00207R101 | 188   | 9,760     | SH | SOLE    |
| ATMOS ENERGY CORP.             | EQUITY | 049560105 | 316   | 14,886    | SH | SOLE    |
| ATRIX LABS INC                 | EQUITY | 04962L101 | 105   | 7,476     | SH | SOLE    |
| ATWOOD OCEANICS, INC.          | EQUITY | 050095108 | 82    | 3,252     | SH | SOLE    |
| AUDIOVOX COPR.                 | EQUITY | 050757103 | 44    | 6,036     | SH | SOLE    |
| AUGUST TECHNOLOGY CORP.        | EQUITY | 05106U105 | 10    | 2,665     | SH | SOLE    |
| AURORA FOODS, INC.             | EQUITY | 05164B106 | 10    | 26,864    | SH | SOLE    |
| AUTO ZONE INC                  | EQUITY | 053332102 | 13763 | 200300    | SH | SOLE    |
| AUTODESK, INC.                 | EQUITY | 052769106 | 1062  | 69,592    | SH | SOLE    |



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|-----------------------------------|--------|-----------|-------|---------|----|---------|
| AUTOLIV, INC.                     | EQUITY | 052800109 | 29    | 1,428   | SH | SOLE    |
| AUTOMATIC DATA PROCESSING INC.    | EQUITY | 053015103 | 7970  | 258,850 | SH | SOLE    |
| AUTONATION INC                    | EQUITY | 05329W102 | 1620  | 127,085 | SH | SOLE    |
| AUTOZONE, INC.                    | EQUITY | 053332102 | 2923  | 42,548  | SH | SOLE    |
| AVALONBAY COMMUNITIE              | EQUITY | 053484101 | 2971  | 80,505  | SH | SOLE    |
| AVANEX CORP                       | EQUITY | 05348W109 | 16    | 21,091  | SH | SOLE    |
| AVATAR HOLDINGS, INC.             | EQUITY | 053494100 | 40    | 1,564   | SH | SOLE    |
| AVAYA INC                         | EQUITY | 053499109 | 1     | 482     | SH | DEFINED |
| AVAYA INC.                        | EQUITY | 053499109 | 336   | 164,630 | SH | SOLE    |
| AVERY DENNISON CORP               | EQUITY | 053611109 | 12419 | 211,667 | SH | DEFINED |
| AVERY DENNISON CORP.              | EQUITY | 053611109 | 2835  | 48,318  | SH | SOLE    |
| AVIALL, INC.                      | EQUITY | 05366B102 | 52    | 6,705   | SH | SOLE    |
| AVID TECHNOLOGY, INC.             | EQUITY | 05367P100 | 199   | 8,970   | SH | SOLE    |
| AVIGEN, INC.                      | EQUITY | 053690103 | 21    | 7,245   | SH | SOLE    |
| AVISTA CORP                       | EQUITY | 05379B107 | 182   | 17,221  | SH | SOLE    |
| AVNET, INC.                       | EQUITY | 053807103 | 1933  | 184,473 | SH | SOLE    |
| AVOCENT CORPORATION               | EQUITY | 053893103 | 1750  | 74,974  | SH | SOLE    |
| AVON PRODS INC                    | EQUITY | 054303102 | 6646  | 116,500 | SH | DEFINED |
| AVON PRODUCTS, INC.               | EQUITY | 054303102 | 5742  | 100,640 | SH | SOLE    |
| AVX CORP                          | EQUITY | 002444107 | 21    | 2,285   | SH | SOLE    |
| AXCELIS TECHNOLOGIES INC          | EQUITY | 054540109 | 167   | 35,280  | SH | SOLE    |
| AXT INC.                          | EQUITY | 00246W103 | 5     | 6,716   | SH | SOLE    |
| AZTAR CORP.                       | EQUITY | 054802103 | 166   | 12,338  | SH | SOLE    |
| BAKER HUGHES, INC.                | EQUITY | 057224107 | 4433  | 148,120 | SH | SOLE    |
| BALDOR ELECTRIC CO.               | EQUITY | 057741100 | 235   | 10,961  | SH | SOLE    |
| BALDWIN & LYONS, INC., CLASS B    | EQUITY | 057755209 | 52    | 2,605   | SH | SOLE    |
| BALL CORP.                        | EQUITY | 058498106 | 1398  | 25,105  | SH | SOLE    |
| BALLY TOTAL FITNESS HLDG COR COM  | EQUITY | 05873K108 | 56    | 11,123  | SH | SOLE    |
| BANC CORP                         | EQUITY | 05944B103 | 23    | 4,743   | SH | SOLE    |
| BANCFIRST CORP.                   | EQUITY | 05945F103 | 63    | 1,417   | SH | SOLE    |
| BANCORPSOUTH, INC.                | EQUITY | 059692103 | 22    | 1,185   | SH | SOLE    |
| BANDAG, INC.                      | EQUITY | 059815100 | 933   | 29,260  | SH | SOLE    |
| BANK AMER CORP                    | EQUITY | 060505104 | 37907 | 567,125 | SH | DEFINED |
| BANK ATLANTIC BANCORP CLASS A     | EQUITY | 065908501 | 147   | 15,007  | SH | SOLE    |
| BANK MUTUAL CORP                  | EQUITY | 063748107 | 102   | 4,043   | SH | SOLE    |
| BANK OF AMERICA CORP              | EQUITY | 060505104 | 58669 | 885,080 | SH | SOLE    |
| BANK OF GRANITE CORP.             | EQUITY | 062401104 | 82    | 4,951   | SH | SOLE    |
| BANK OF HAWAII CORP               | EQUITY | 062540109 | 2520  | 81,814  | SH | SOLE    |
| BANK OF NEW YORK CO., INC.        | EQUITY | 064057102 | 6738  | 328,700 | SH | SOLE    |
| BANK OF THE OZARKS INC            | EQUITY | 063904106 | 45    | 1,615   | SH | SOLE    |
| BANK UNITED CORP-CPR WI           | EQUITY | 065416117 | 61    | 506,802 | SH | SOLE    |
| BANKNORTH GROUP INC.              | EQUITY | 06646R107 | 5082  | 217,022 | SH | SOLE    |
| BANKONE CORP.                     | EQUITY | 06423A103 | 17411 | 502,920 | SH | SOLE    |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 136   | 7,690   | SH | SOLE    |
| BANNER CORPORATION                | EQUITY | 06652V109 | 60    | 3,752   | SH | SOLE    |
| BANTA CORP.                       | EQUITY | 066821109 | 1260  | 42,726  | SH | SOLE    |
| BARNES & NOBLE, INC.              | EQUITY | 067774109 | 1645  | 86,637  | SH | SOLE    |
| BARNES GROUP, INC.                | EQUITY | 067806109 | 80    | 3,768   | SH | SOLE    |
| BARR LABORATORIES, INC            | EQUITY | 068306109 | 5037  | 88,363  | SH | SOLE    |
| BARR LABS INC                     | EQUITY | 068306109 | 4087  | 71,700  | SH | DEFINED |
| BARR LABS INC COM                 | EQUITY | 068306109 | 24496 | 429756  | SH | SOLE    |
| BARRA, INC.                       | EQUITY | 068313105 | 160   | 5,376   | SH | SOLE    |
| BASSETT FURNITURE INDUSTRIES      | EQUITY | 070203104 | 38    | 3,660   | SH | SOLE    |
| BAUSCH & LOMB, INC.               | EQUITY | 071707103 | 774   | 23,542  | SH | SOLE    |
| BAXTER INTERNATIONAL, INC.        | EQUITY | 071813109 | 5877  | 315,300 | SH | SOLE    |
| BAY VIEW CAPITAL CORP.            | EQUITY | 07262L101 | 123   | 22,598  | SH | SOLE    |
| BBT CORP.                         | EQUITY | 054937107 | 6340  | 201,710 | SH | SOLE    |
| BE AEROSPACE, INC.                | EQUITY | 073302101 | 24    | 12,854  | SH | SOLE    |

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|-------------------------------------|--------|-----------|-------|---------|----|---------|
| BEA SYS INC                         | EQUITY | 073325102 | 8416  | 825,900 | SH | DEFINED |
| BEA SYSTEMS, INC.                   | EQUITY | 073325102 | 10012 | 987,369 | SH | SOLE    |
| BEAR STEARNS COS                    | EQUITY | 073902108 | 2880  | 43,905  | SH | SOLE    |
| BEARINGPOINT INC                    | EQUITY | 074002106 | 15    | 2,324   | SH | SOLE    |
| BEASLEY BROADCAST GROUP, INC.       | EQUITY | 074014101 | 21    | 2,120   | SH | SOLE    |
| BEAZER HOMES USA, INC.              | EQUITY | 07556Q105 | 255   | 4,338   | SH | SOLE    |
| BEBE STORES, INC.                   | EQUITY | 075571109 | 19    | 1,588   | SH | SOLE    |
| BECKMAN COULTER, INC.               | EQUITY | 075811109 | 2804  | 82,392  | SH | SOLE    |
| BECTON, DICKINSON AND CO.           | EQUITY | 075887109 | 6619  | 192,177 | SH | SOLE    |
| BED BATH & BEYOND INC COM           | EQUITY | 075896100 | 8072  | 233700  | SH | SOLE    |
| BED BATH & BEYOND, INC.             | EQUITY | 075896100 | 5049  | 146,166 | SH | SOLE    |
| BEDFORD PRPTY INVESTORS, INC.       | EQUITY | 076446301 | 347   | 13,269  | SH | SOLE    |
| BEI TECHNOLOGIES INC                | EQUITY | 05538P104 | 38    | 3,968   | SH | SOLE    |
| BEL FUSE INC. CLASS B               | EQUITY | 077347300 | 72    | 3,561   | SH | SOLE    |
|                                     |        |           |       |         |    |         |
| BELDEN, INC.                        | EQUITY | 077459105 | 88    | 8,167   | SH | SOLE    |
| BELL MICROPRODUCTS INC              | EQUITY | 078137106 | 32    | 6,264   | SH | SOLE    |
| BELLSOUTH CORP.                     | EQUITY | 079860102 | 20330 | 938,180 | SH | SOLE    |
| BELO CORP.                          | EQUITY | 080555105 | 3071  | 151,583 | SH | SOLE    |
| BEMIS CO., INC.                     | EQUITY | 081437105 | 986   | 23,437  | SH | SOLE    |
| BEMIS INC                           | EQUITY | 081437105 | 10752 | 255,627 | SH | DEFINED |
| BENCHMARK ELECTRONICS, INC.         | EQUITY | 08160H101 | 232   | 8,204   | SH | SOLE    |
| BENIHANA INC [A]                    | EQUITY | 082047200 | 18    | 1,701   | SH | SOLE    |
| BENTLEY PHARMACEUTICAL              | EQUITY | 082657107 | 35    | 4,407   | SH | SOLE    |
| BERKSHIRE HATHAWAY INC DEL          | EQUITY | 084670207 | 21032 | 9,842   | SH | DEFINED |
| BERKSHIRE HILLS BANCOR              | EQUITY | 084680107 | 52    | 2,277   | SH | SOLE    |
| BERRY PETROLEUM CO. CLASS A         | EQUITY | 085789105 | 89    | 5,952   | SH | SOLE    |
| BEST BUY CO., INC.                  | EQUITY | 086516101 | 3711  | 137,600 | SH | SOLE    |
| BEVERLY ENTERPRISES, INC.           | EQUITY | 087851309 | 71    | 35,310  | SH | SOLE    |
| BIG LOTS INC.                       | EQUITY | 089302103 | 578   | 51,413  | SH | SOLE    |
| BIOGEN, INC.                        | EQUITY | 090597105 | 2200  | 73,418  | SH | SOLE    |
| BIOMARIN PHARMACEUTICAL IN          | EQUITY | 09061G101 | 5226  | 460,400 | SH | DEFINED |
| BIOMARIN PHARMACEUTICAL INC.        | EQUITY | 09061G101 | 148   | 13,065  | SH | SOLE    |
| BIOMET INC COM                      | EQUITY | 090613100 | 14761 | 481600  | SH | SOLE    |
| BIOMET, INC.                        | EQUITY | 090613100 | 3951  | 128,892 | SH | SOLE    |
| BIOPURE CORP.                       | EQUITY | 09065H105 | 22    | 6,687   | SH | SOLE    |
| BIO-RAD LABORATORIES, INC., CLASS A | EQUITY | 090572207 | 218   | 6,085   | SH | SOLE    |
| BIO-REFERENCE LABS INC              | EQUITY | 09057G602 | 11    | 2,654   | SH | SOLE    |
| BIORELIANCE CORP                    | EQUITY | 090951104 | 24    | 1,241   | SH | SOLE    |
| BIOSITE INC COM                     | EQUITY | 090945106 | 22124 | 576000  | SH | SOLE    |
| BIOSITE INC.                        | EQUITY | 090945106 | 160   | 4,172   | SH | SOLE    |
| BIO-TECHNOLOGY GENERAL CORP.        | EQUITY | 090578105 | 57    | 21,064  | SH | SOLE    |
| BIOVAIL CORP (F)                    | EQUITY | 09067J109 | 10843 | 271958  | SH | SOLE    |
| BISYS GROUP, INC.                   | EQUITY | 055472104 | 2626  | 160,892 | SH | SOLE    |
| BJ SERVICES CO.                     | EQUITY | 055482103 | 2396  | 69,662  | SH | SOLE    |
| BJ SVCS CO                          | EQUITY | 055482103 | 2679  | 77,900  | SH | DEFINED |
| BJ'S WHOLESALE CLUB INC.            | EQUITY | 05548J106 | 1055  | 93,372  | SH | SOLE    |
| BKF CAPITAL GROUP INC               | EQUITY | 05548G102 | 34    | 2,118   | SH | SOLE    |
| BLACK & DECKER CORP.                | EQUITY | 091797100 | 1213  | 34,782  | SH | SOLE    |
| BLACK BOX CORP.                     | EQUITY | 091826107 | 217   | 7,307   | SH | SOLE    |
| BLACK HILLS CORP.                   | EQUITY | 092113109 | 1266  | 46,063  | SH | SOLE    |
| BLACKROCK INC                       | EQUITY | 09247X101 | 10    | 237     | SH | SOLE    |
| BLAIR CORP                          | EQUITY | 092828102 | 68    | 2,910   | SH | SOLE    |
| BLOCK FINANCIAL CORP                | EQUITY | 093671105 | 4626  | 108,356 | SH | SOLE    |
| BLOCKBUSTER INC -CLA                | EQUITY | 093679108 | 7     | 434     | SH | SOLE    |
| BLYTH INC.                          | EQUITY | 09643P108 | 1855  | 72,943  | SH | SOLE    |
| BMC SOFTWARE INC COM                | EQUITY | 055921100 | 5977  | 396100  | SH | SOLE    |
| BMC SOFTWARE, INC.                  | EQUITY | 055921100 | 1559  | 103,301 | SH | SOLE    |
| BOB EVANS FARMS, INC.               | EQUITY | 096761101 | 1429  | 59,311  | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| BOCA RESORTS INC -CL A         | EQUITY | 09688T106 | 113   | 10,281    | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 86    | 3,410     | SH | DEFINED |
| BOEING CO.                     | EQUITY | 097023105 | 9152  | 365,190   | SH | SOLE    |
| BOISE CASCADE CORP.            | EQUITY | 097383103 | 561   | 25,672    | SH | SOLE    |
| BOK FINANCIAL CORP.            | EQUITY | 05561Q201 | 7     | 205       | SH | SOLE    |
| BOMBAY CO INC                  | EQUITY | 097924104 | 65    | 11,933    | SH | SOLE    |
| BONE CARE INTERNATIONAL, INC.  | EQUITY | 098072101 | 25    | 3,486     | SH | SOLE    |
| BORDERS GROUP, INC.            | EQUITY | 099709107 | 1567  | 106,586   | SH | SOLE    |
| BORG WARNER INC                | EQUITY | 099724106 | 2188  | 45,734    | SH | SOLE    |
|                                |        |           |       |           |    |         |
| BORLAND SOFTWARE CORP.         | EQUITY | 099849101 | 201   | 21,857    | SH | SOLE    |
| BOSTON BEER, INC. CLASS A      | EQUITY | 100557107 | 42    | 3,368     | SH | SOLE    |
| BOSTON COMMUNICATIONS GROUP    | EQUITY | 100582105 | 73    | 4,667     | SH | SOLE    |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 104   | 6,932     | SH | SOLE    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 36    | 962       | SH | SOLE    |
| BOSTON PROPERTIES INC COM      | EQUITY | 101121101 | 14432 | 380800    | SH | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 15953 | 391,400   | SH | DEFINED |
| BOSTON SCIENTIFIC CORP.        | EQUITY | 101137107 | 7111  | 174,450   | SH | SOLE    |
| BOSTONFED BANCORP INC          | EQUITY | 101178101 | 33    | 1,423     | SH | SOLE    |
| BOWATER, INC.                  | EQUITY | 102183100 | 2762  | 74,356    | SH | SOLE    |
| BOWNE & CO., INC.              | EQUITY | 103043105 | 121   | 12,077    | SH | SOLE    |
| BOYD GAMING CORP.              | EQUITY | 103304101 | 143   | 11,187    | SH | SOLE    |
| BOYDS COLLECTION, LTD.         | EQUITY | 103354106 | 35    | 6,389     | SH | SOLE    |
| BOYKIN LODGING CO.             | EQUITY | 103430104 | 46    | 6,212     | SH | SOLE    |
| BP AMOCO PLC SPON ADR          | EQUITY | 055622104 | 261   | 6,684     | SH | DEFINED |
| BP P.L.C.                      | EQUITY | 055622104 | 772   | 20,000    | SH | DEFINED |
| BRADLEY PHARMACEUTICAL         | EQUITY | 104576103 | 41    | 3,007     | SH | SOLE    |
| BRADY CORP.                    | EQUITY | 104674106 | 187   | 6,621     | SH | SOLE    |
| BRANDYWINE REALTY TRUST        | EQUITY | 105368203 | 211   | 9,608     | SH | SOLE    |
| BRE PROPERTIES, INC., CLASS A  | EQUITY | 05564E106 | 20    | 664       | SH | SOLE    |
| BRIDGFORD FOODS CORP           | EQUITY | 108763103 | 9     | 1,048     | SH | SOLE    |
| BRIGGS & STRATTON CORP.        | EQUITY | 109043109 | 303   | 7,804     | SH | SOLE    |
| BRIGHAM EXPLORATION COM        | EQUITY | 109178103 | 1892  | 400000    | SH | SOLE    |
| BRIGHT HORIZON FAMILY COM      | EQUITY | 109195107 | 24210 | 864013    | SH | SOLE    |
| BRIGHT HORIZONS FAM. SOLUTIONS | EQUITY | 109195107 | 103   | 3,680     | SH | SOLE    |
| BRINKER INTERNATIONAL, INC.    | EQUITY | 109641100 | 3978  | 130,440   | SH | SOLE    |
| BRINKER INTL INC               | EQUITY | 109641100 | 21931 | 719050    | SH | SOLE    |
| BRISTOL MYERS SQUIBB CO        | EQUITY | 110122108 | 14959 | 707,951   | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO.       | EQUITY | 110122108 | 30458 | 1,441,480 | SH | SOLE    |
| BRITESMILE INC                 | EQUITY | 110415205 | 3     | 291       | SH | SOLE    |
| BROADCOM CORP.                 | EQUITY | 111320107 | 1588  | 128,583   | SH | SOLE    |
| BROADWING INC.                 | EQUITY | 111620100 | 1442  | 360,424   | SH | SOLE    |
| BROCADE COMMUNICATION          | EQUITY | 111621108 | 70    | 14,314    | SH | SOLE    |
| BROOKLINE BANCORP INC          | EQUITY | 11373M107 | 265   | 21,130    | SH | SOLE    |
| BROOKS AUTOMATION INC          | EQUITY | 114340102 | 118   | 12,189    | SH | SOLE    |
| BROOKSTONE INC                 | EQUITY | 114537103 | 50    | 3,086     | SH | SOLE    |
| BROWN & BROWN INC              | EQUITY | 115236101 | 2904  | 92,753    | SH | SOLE    |
| BROWN SHOE COMANY, INC.        | EQUITY | 115736100 | 171   | 6,322     | SH | SOLE    |
| BROWN, TOM INC.                | EQUITY | 115660201 | 292   | 12,048    | SH | SOLE    |
| BROWN-FORMAN CORP CLASS B      | EQUITY | 115637209 | 2018  | 26,242    | SH | SOLE    |
| BRUCKER DALTRONICS INC         | EQUITY | 116795105 | 12    | 4,070     | SH | SOLE    |
| BRUKER AXS INC                 | EQUITY | 11679P101 | 4     | 3,293     | SH | SOLE    |
| BRUNSWICK CORP.                | EQUITY | 117043109 | 758   | 39,913    | SH | SOLE    |
| BRUSH ENGINEERED MATERIALS     | EQUITY | 117421107 | 31    | 6,043     | SH | SOLE    |
| BRYN MAWR BK CORP              | EQUITY | 117665109 | 48    | 1,351     | SH | SOLE    |
| BSB BANCORP, INC.              | EQUITY | 055652101 | 68    | 3,152     | SH | SOLE    |
| BUCA, INC.                     | EQUITY | 117769109 | 30    | 5,477     | SH | SOLE    |
| BUCKEYE TECHNOLOGIES INC       | EQUITY | 118255108 | 44    | 9,231     | SH | SOLE    |
| BUCKLE, INC.                   | EQUITY | 118440106 | 45    | 2,561     | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113105 | 59    | 4,437   | SH | SOLE    |
| BURLINGTON COAT FACTORY WHSE   | EQUITY | 121579106 | 105   | 6,438   | SH | SOLE    |
| BURLINGTON NORTHERN SANTA FE   | EQUITY | 12189T104 | 5364  | 215,440 | SH | SOLE    |
| BURLINGTON RESOURCES, INC.     | EQUITY | 122014103 | 4253  | 89,138  | SH | SOLE    |
|                                |        |           |       |         |    |         |
| BUSH INDUSTRIES, INC.          | EQUITY | 123164105 | 5     | 3,081   | SH | SOLE    |
| BUTLER MANUFACTURING CO.       | EQUITY | 123655102 | 33    | 2,022   | SH | SOLE    |
| C & D TECHNOLOGIES, INC.       | EQUITY | 124661109 | 112   | 9,359   | SH | SOLE    |
| C H ROBINSON WORLDWIDE INC     | EQUITY | 12541W100 | 21298 | 651324  | SH | SOLE    |
| C. H. ROBINSON WORLDWIDE, INC. | EQUITY | 12541W100 | 3822  | 116,884 | SH | SOLE    |
| C. R. BARD, INC.               | EQUITY | 067383109 | 1440  | 22,841  | SH | SOLE    |
| CABLE DESIGN TECHNOLOGIES CORP | EQUITY | 126924109 | 106   | 15,977  | SH | SOLE    |
| CABLEVISION SYSTEMS-NY GRP-A   | EQUITY | 12686C109 | 38    | 1,976   | SH | SOLE    |
| CABOT CORP.                    | EQUITY | 127055101 | 1978  | 82,896  | SH | SOLE    |
| CABOT MICROELECTRONICS CORP    | EQUITY | 12709P103 | 1701  | 40,566  | SH | SOLE    |
| CABOT OIL & GAS CORP., CLASS A | EQUITY | 127097103 | 240   | 9,992   | SH | SOLE    |
| CACHE INC                      | EQUITY | 127150308 | 9     | 945     | SH | SOLE    |
| CACI INTERNATIONAL             | EQUITY | 127190304 | 342   | 10,241  | SH | SOLE    |
| CACI INTL INC                  | EQUITY | 127190304 | 4233  | 126,900 | SH | DEFINED |
| CADENCE DESIGN SYSTEMS, INC.   | EQUITY | 127387108 | 3615  | 361,501 | SH | SOLE    |
| CAKTRONICS INC                 | EQUITY | 234264109 | 79    | 5,093   | SH | SOLE    |
| CAL DIVE INTERNATIONAL, INC.   | EQUITY | 127914109 | 239   | 13,244  | SH | SOLE    |
| CALGON CARBON CORP.            | EQUITY | 129603106 | 59    | 12,070  | SH | SOLE    |
| CALIFORNIA FIRST NTNL          | EQUITY | 130222102 | 13    | 1,255   | SH | SOLE    |
| CALIFORNIA PIZZA KITCHEN INC   | EQUITY | 13054D109 | 117   | 5,105   | SH | SOLE    |
| CALIFORNIA PIZZA KTCHN COM     | EQUITY | 13054D109 | 6456  | 280700  | SH | SOLE    |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 132   | 5,121   | SH | SOLE    |
| CALIPER TECHNOLOGIES CORP      | EQUITY | 130876105 | 31    | 8,757   | SH | SOLE    |
| CALLAWAY GOLF CO.              | EQUITY | 131193104 | 1210  | 101,863 | SH | SOLE    |
| CALPINE CORP.                  | EQUITY | 131347106 | 623   | 188,850 | SH | SOLE    |
| CAMBREX CORP.                  | EQUITY | 132011107 | 195   | 8,101   | SH | SOLE    |
| CAMDEN NATL CORP               | EQUITY | 133034108 | 74    | 2,939   | SH | SOLE    |
| CAMDEN POPERTY TRUST           | EQUITY | 133131102 | 17    | 521     | SH | SOLE    |
| CAMDEN PPTY TR SH BEN INT      | EQUITY | 133131102 | 16284 | 502600  | SH | SOLE    |
| CAMINUS CORP.                  | EQUITY | 133766105 | 28    | 3,124   | SH | SOLE    |
| CAMPBELL SOUP CO.              | EQUITY | 134429109 | 3688  | 175,610 | SH | SOLE    |
| CANTEL MEDICAL CORP            | EQUITY | 138098108 | 31    | 2,426   | SH | SOLE    |
| CAPITAL AUTOMOTIVE REIT        | EQUITY | 139733109 | 192   | 7,708   | SH | SOLE    |
| CAPITAL CITY BANK GROUP, INC.  | EQUITY | 139674105 | 100   | 2,552   | SH | SOLE    |
| CAPITAL ONE FINANCIAL CORP.    | EQUITY | 14040H105 | 18105 | 603,315 | SH | SOLE    |
| CAPITOL BANCORP LTD            | EQUITY | 14056D105 | 59    | 2,801   | SH | SOLE    |
| CAPITOL FEDERAL FINANCIAL      | EQUITY | 14057C106 | 10    | 324     | SH | SOLE    |
| CAPSTEAD MORTGAGE CORP.        | EQUITY | 14067E506 | 40    | 3,522   | SH | SOLE    |
| CAPSTONE TURBINE COR           | EQUITY | 14067D102 | 20    | 27,913  | SH | SOLE    |
| CARAUSTAR INDUSTRIES, INC.     | EQUITY | 140909102 | 64    | 9,501   | SH | SOLE    |
| CARBO CERAMICS INC             | EQUITY | 140781105 | 110   | 3,352   | SH | SOLE    |
| CARDIAC SCIENCE INC.           | EQUITY | 141410209 | 45    | 19,764  | SH | SOLE    |
| CARDINAL HEALTH INC            | EQUITY | 14149Y108 | 12484 | 219,135 | SH | SOLE    |
| CARDIODYNAMICS INTERNATIONAL   | EQUITY | 141597104 | 35    | 11,513  | SH | SOLE    |
| CAREER ED CORP                 | EQUITY | 141665109 | 1106  | 22,600  | SH | DEFINED |
| CAREER EDUCATION CORP          | EQUITY | 141665109 | 3029  | 61,916  | SH | SOLE    |
| CAREER EDUCATION CORP COM      | EQUITY | 141665109 | 42264 | 863932  | SH | SOLE    |
| CAREMARK RX INC                | EQUITY | 141705103 | 60    | 3,291   | SH | SOLE    |
| CAREMARK RX INC                | EQUITY | 141705103 | 7387  | 407,000 | SH | DEFINED |
| CAREMARK RX INC COM            | EQUITY | 141705103 | 10327 | 569000  | SH | SOLE    |
| CARLISLE COS INC.              | EQUITY | 142339100 | 2095  | 51,743  | SH | SOLE    |
| CARMAX INC                     | EQUITY | 143130102 | 2021  | 138,732 | SH | SOLE    |
| CARMIKE CINEMAS INC            | EQUITY | 143436400 | 15    | 799     | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| CARNIVAL CORP                  | EQUITY | 143658102 | 6341  | 263,000 | SH | DEFINED |
| CARNIVAL CORP. CLASS A         | EQUITY | 143658102 | 6061  | 251,390 | SH | SOLE    |
| CARPENTER TECHNOLOGY CORP.     | EQUITY | 144285103 | 373   | 36,712  | SH | SOLE    |
| CARRAMERICA REALTY C           | EQUITY | 144418100 | 19    | 767     | SH | SOLE    |
| CARRAMERICA REALTY CORPORATION | EQUITY | 144418100 | 15542 | 613100  | SH | SOLE    |
| CARREKER CORP                  | EQUITY | 144433109 | 14    | 6,966   | SH | SOLE    |
| CASCADE BANCORP                | EQUITY | 147154108 | 66    | 4,530   | SH | SOLE    |
| CASCADE CORP                   | EQUITY | 147195101 | 49    | 3,406   | SH | SOLE    |
| CASCADE NAT GAS CORP COM       | EQUITY | 147339105 | 78    | 4,021   | SH | SOLE    |
| CASELLA WASTE SYSTEMS, INC.    | EQUITY | 147448104 | 50    | 6,028   | SH | SOLE    |
| CASEYS GENERAL STORES, INC.    | EQUITY | 147528103 | 167   | 14,024  | SH | SOLE    |
| CASH AMERICA INTERNATIONAL     | EQUITY | 14754D100 | 75    | 7,910   | SH | SOLE    |
| CASTLE A. M. & CO.             | EQUITY | 148411101 | 12    | 2,539   | SH | SOLE    |
| CATALINA MARKETING CORP.       | EQUITY | 148867104 | 1377  | 71,605  | SH | SOLE    |
| CATAPULT COMM CORP             | EQUITY | 149016107 | 12    | 1,934   | SH | SOLE    |
| CATELLUS DEVELOPMENT           | EQUITY | 149111106 | 24    | 1,130   | SH | SOLE    |
| CATELLUS DEVELOPMENT CORP      | EQUITY | 149111106 | 7102  | 338200  | SH | SOLE    |
| Caterpillar                    | EQUITY | 149123101 | 1476  | 30,000  | SH | DEFINED |
| CATERPILLAR INC                | EQUITY | 149123101 | 7545  | 153,350 | SH | DEFINED |
| CATERPILLAR, INC.              | EQUITY | 149123101 | 7274  | 147,850 | SH | SOLE    |
| CATHAY BANCORP INC.            | EQUITY | 149150104 | 219   | 5,602   | SH | SOLE    |
| CATO CORP. CLASS A             | EQUITY | 149205106 | 101   | 5,311   | SH | SOLE    |
| CB BANCSHARES INC HAWAII       | EQUITY | 124785106 | 59    | 1,203   | SH | SOLE    |
| CBL & ASSOC PPTYS INC COM      | EQUITY | 124830100 | 11605 | 285900  | SH | SOLE    |
| CBL & ASSOCIATES PROPERTIES    | EQUITY | 124830100 | 2314  | 57,009  | SH | SOLE    |
| CBRL GROUP, INC.               | EQUITY | 12489V106 | 1837  | 66,911  | SH | SOLE    |
| CCBT FINANCIAL COMPANIES INC   | EQUITY | 12500Q102 | 69    | 3,141   | SH | SOLE    |
| CCC INFO SVCS GROUP COM        | EQUITY | 12487Q109 | 4526  | 279700  | SH | SOLE    |
| CCC INFORMATION SERVICES       | EQUITY | 12487Q109 | 72    | 4,458   | SH | SOLE    |
| C-COR ELECTRONICS, INC.        | EQUITY | 125010108 | 37    | 11,338  | SH | SOLE    |
| CDI CORP.                      | EQUITY | 125071100 | 100   | 4,299   | SH | SOLE    |
| CDW COMPUTER CENTERS, INC.     | EQUITY | 125129106 | 4738  | 116,130 | SH | SOLE    |
| CEC ENTERTAINMENT, INC.        | EQUITY | 125137109 | 10    | 351     | SH | SOLE    |
| CELERA GENOMICS GROU           | EQUITY | 038020202 | 213   | 24,744  | SH | SOLE    |
| CELGENE CORP                   | EQUITY | 151020104 | 27    | 1,034   | SH | SOLE    |
| CELGENE CORP                   | EQUITY | 151020104 | 5642  | 391,600 | SH | DEFINED |
| CELGENE CORP COM               | EQUITY | 151020104 | 49521 | 1898824 | SH | SOLE    |
| CELL GENESYS, INC.             | EQUITY | 150921104 | 88    | 11,842  | SH | SOLE    |
| CELL THERAPEUTICS INC          | EQUITY | 150934107 | 1294  | 156,100 | SH | DEFINED |
| CELL THERAPEUTICS, INC.        | EQUITY | 150934107 | 99    | 11,958  | SH | SOLE    |
| CEMEX SA -SPONS ADR PART CER   | EQUITY | 151290889 | 603   | 34,600  | SH | SOLE    |
| CENDANT CORP.                  | EQUITY | 151313103 | 6759  | 532,180 | SH | SOLE    |
| CENTENE CORP DEL               | EQUITY | 15135B101 | 53    | 1,817   | SH | SOLE    |
| CENTENE CORP DEL               | EQUITY | 15135B101 | 1227  | 42,000  | SH | DEFINED |
| CENTENNIAL CELLULAR CORP.      | EQUITY | 15133V208 | 7     | 3,639   | SH | SOLE    |
| CENTERPOINT ENERGY INC         | EQUITY | 15189T107 | 982   | 139,267 | SH | SOLE    |
| CENTERPOINT PPTYS TRUST        | EQUITY | 151895109 | 9716  | 168100  | SH | SOLE    |
| CENTERPOINT PROPERTIES CORP.   | EQUITY | 151895109 | 19    | 333     | SH | SOLE    |
| CENTEX CONSTRUCTION PRODUCTION | EQUITY | 15231R109 | 83    | 2,312   | SH | SOLE    |
| CENTEX CORP.                   | EQUITY | 152312104 | 1485  | 27,326  | SH | SOLE    |
| CENTILLIUM COMMUNICATIONS      | EQUITY | 152319109 | 41    | 10,001  | SH | SOLE    |
| CENTRAL COAST BANCORP          | EQUITY | 153145107 | 47    | 2,978   | SH | SOLE    |
| CENTRAL GARDEN & PET C         | EQUITY | 153527106 | 112   | 5,198   | SH | SOLE    |
| CENTRAL PARKING CORP.          | EQUITY | 154785109 | 63    | 6,279   | SH | SOLE    |
| CENTRAL VT PUB SVC CORP COM    | EQUITY | 155771108 | 73    | 4,239   | SH | SOLE    |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| CENTURY ALUMINUM CO.               | EQUITY | 156431108 | 27    | 4,291   | SH | SOLE    |
| CENTURY BANCORP INC                | EQUITY | 156432106 | 32    | 1,159   | SH | SOLE    |
| CENTURY BUSINESS SERVICES          | EQUITY | 156490104 | 73    | 28,381  | SH | SOLE    |
| CENTURYTEL, INC.                   | EQUITY | 156700106 | 1802  | 65,275  | SH | SOLE    |
| CEPHALON INC                       | EQUITY | 156708109 | 109   | 2,723   | SH | SOLE    |
| CEPHALON INC                       | EQUITY | 156708109 | 1677  | 42,000  | SH | DEFINED |
| CEPHEID                            | EQUITY | 15670R107 | 40    | 9,462   | SH | SOLE    |
| CERES GROUP INC                    | EQUITY | 156772105 | 11    | 6,835   | SH | SOLE    |
| CERIDIAN CORP                      | EQUITY | 156779100 | 2892  | 206,873 | SH | SOLE    |
| CERNER CORP                        | EQUITY | 156782104 | 12    | 381     | SH | SOLE    |
| CERNER CORP                        | EQUITY | 156782104 | 2590  | 80,000  | SH | DEFINED |
| CERTEGY INC                        | EQUITY | 156880106 | 2249  | 89,251  | SH | SOLE    |
| CERUS CORP.                        | EQUITY | 157085101 | 43    | 4,905   | SH | SOLE    |
| CFS BANCORP, INC.                  | EQUITY | 12525D102 | 60    | 4,366   | SH | SOLE    |
| CH ENERGY GROUP INC.               | EQUITY | 12541M102 | 246   | 5,896   | SH | SOLE    |
| CHAMPION ENTERPRISES, INC.         | EQUITY | 158496109 | 32    | 17,569  | SH | SOLE    |
| CHAMPIONSHIP AUTO RACING TEAMS     | EQUITY | 158711101 | 14    | 3,922   | SH | SOLE    |
| CHAMPS ENTMT INC DEL               | EQUITY | 158787101 | 25    | 3,015   | SH | SOLE    |
| CHARLES RIV LABORATORIES I         | EQUITY | 159864107 | 2299  | 90,100  | SH | DEFINED |
| CHARLES RIVER ASSOCIAT             | EQUITY | 159852102 | 46    | 2,682   | SH | SOLE    |
| CHARLES RIVER LABORATORIES         | EQUITY | 159864107 | 1549  | 60,709  | SH | SOLE    |
| CHARLES SCHWAB CORP.               | EQUITY | 808513105 | 4517  | 625,560 | SH | SOLE    |
| CHARLOTTE RUSSE HOLDING INC        | EQUITY | 161048103 | 22    | 2,733   | SH | SOLE    |
| CHARMING SHOPPES, INC.             | EQUITY | 161133103 | 135   | 38,639  | SH | SOLE    |
| CHARTER COMMUNICATIONS INC CLASS A | EQUITY | 16117M107 | 2     | 1,834   | SH | SOLE    |
| CHARTER FINL CORP WEST             | EQUITY | 16122M100 | 43    | 1,434   | SH | SOLE    |
| CHARTER MUNICIPAL MORTGAGE ACC     | EQUITY | 160908109 | 1199  | 68,235  | SH | SOLE    |
| CHARTER ONE FINANCIAL INC.         | EQUITY | 160903100 | 2771  | 100,177 | SH | SOLE    |
| CHATEAU COMMUNITIES INC.           | EQUITY | 161726104 | 152   | 8,068   | SH | SOLE    |
| CHATTEM INC                        | EQUITY | 162456107 | 58    | 3,760   | SH | SOLE    |
| CHECK POINT SOFTWARE TECH          | EQUITY | M22465104 | 144   | 9,960   | SH | SOLE    |
| CHECKERS DRIVE-IN REST             | EQUITY | 162809305 | 17    | 2,963   | SH | SOLE    |
| CHECKFREE CORP COM                 | EQUITY | 162813109 | 15307 | 680908  | SH | SOLE    |
| CHECKFREE HOLDINGS CORP.           | EQUITY | 162813109 | 2380  | 105,874 | SH | SOLE    |
| CHECKPOINT SYSTEMS, INC.           | EQUITY | 162825103 | 114   | 11,586  | SH | SOLE    |
| CHEESECAKE FACTORY                 | EQUITY | 163072101 | 2174  | 67,382  | SH | SOLE    |
| CHELSEA PPTY GROUP INC COM         | EQUITY | 163421100 | 10206 | 274000  | SH | SOLE    |
| CHELSEA PROPERTY GROUP INC.        | EQUITY | 163421100 | 408   | 10,957  | SH | SOLE    |
| CHEMED CORP.                       | EQUITY | 163596109 | 113   | 3,565   | SH | SOLE    |
| CHEMICAL FINANCIAL CORP.           | EQUITY | 163731102 | 227   | 8,551   | SH | SOLE    |
| CHEROKEE INC DEL NEW               | EQUITY | 16444H102 | 26    | 1,725   | SH | SOLE    |
| CHESAPEAKE CORP.                   | EQUITY | 165159104 | 86    | 5,091   | SH | SOLE    |
| CHESAPEAKE ENERGY CORP.            | EQUITY | 165167107 | 402   | 51,100  | SH | SOLE    |
| ChevronTexaco Corp                 | EQUITY | 166764100 | 970   | 15,000  | SH | DEFINED |
| CHEVRONTEXACO CORP                 | EQUITY | 166764100 | 30038 | 464,620 | SH | SOLE    |
| CHEVRONTEXACO CORPORATION          | EQUITY | 166764100 | 96    | 1,485   | SH | DEFINED |
| CHICAGO PIZZA & BREWER             | EQUITY | 167889104 | 27    | 3,839   | SH | SOLE    |
| CHICOS'S FAS INC.                  | EQUITY | 168615102 | 2280  | 113,990 | SH | SOLE    |
| CHILDREN'S PLACE, INC.             | EQUITY | 168905107 | 38    | 4,159   | SH | SOLE    |
| CHINA MOBILE HK LTD - SPON ADR     | EQUITY | 16941M109 | 1486  | 150,070 | SH | SOLE    |
| CHINA PETROLEUM & CHEM-ADR         | EQUITY | 16941R108 | 891   | 44,900  | SH | SOLE    |
| CHIPPAC INC                        | EQUITY | 169657103 | 63    | 17,460  | SH | SOLE    |
| CHIQUITA BRANDS INTL               | EQUITY | 170032809 | 142   | 12,946  | SH | SOLE    |
| CHIRON CORP.                       | EQUITY | 170040109 | 3454  | 92,107  | SH | SOLE    |
| CHITTENDEN CORP.                   | EQUITY | 170228100 | 293   | 11,217  | SH | SOLE    |
| CHOICE HOTELS INTL INC.            | EQUITY | 169905106 | 179   | 7,332   | SH | SOLE    |
| CHOICEPOINT INC COM                | EQUITY | 170388102 | 79995 | 2359736 | SH | SOLE    |
| CHOICEPOINT INC.                   | EQUITY | 170388102 | 3866  | 114,054 | SH | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| CHOLESTECH CORP                | EQUITY | 170393102 | 35     | 4,272     | SH | SOLE    |
| CHORDIANT SOFTWARE INC         | EQUITY | 170404107 | 14     | 12,877    | SH | SOLE    |
| CHRISTOPHER & BANKS CORPORATIO | EQUITY | 171046105 | 150    | 8,461     | SH | SOLE    |
| CHUBB CORP.                    | EQUITY | 171232101 | 5828   | 131,490   | SH | SOLE    |
| CHURCH & DWIGHT CO., INC.      | EQUITY | 171340102 | 1627   | 53,600    | SH | SOLE    |
| CHURCH & DWIGHT INC COM        | EQUITY | 171340102 | 18741  | 617300    | SH | SOLE    |
| CHURCHILL DOWNS, INC.          | EQUITY | 171484108 | 74     | 2,183     | SH | SOLE    |
| CIA SIDERURGICA NAACL -SP ADR  | EQUITY | 20440W105 | 802    | 41,770    | SH | SOLE    |
| CIA TELECOM CHILE-SPONS ADR    | EQUITY | 204449300 | 580    | 48,000    | SH | SOLE    |
| CIA VALE DO RIO DOCE-ADR       | EQUITY | 204412209 | 777    | 28,830    | SH | SOLE    |
| CIBER, INC.                    | EQUITY | 17163B102 | 95     | 20,059    | SH | SOLE    |
| CIENA CORP.                    | EQUITY | 171779101 | 931    | 213,042   | SH | SOLE    |
| CIGNA CORP.                    | EQUITY | 125509109 | 2779   | 60,780    | SH | SOLE    |
| CIMA LABS                      | EQUITY | 171796105 | 112    | 5,151     | SH | SOLE    |
| CIMAREX ENERGY CO              | EQUITY | 171798101 | 11     | 573       | SH | SOLE    |
| CINCINNATI FINANCIAL CORP.     | EQUITY | 172062101 | 2497   | 71,193    | SH | SOLE    |
| Cinergy                        | EQUITY | 172474108 | 3365   | 100,000   | SH | DEFINED |
| CINERGY CORP.                  | EQUITY | 172474108 | 23814  | 707,688   | SH | SOLE    |
| CIPHERGEN BIOSYSTEMS INC       | EQUITY | 17252Y104 | 42     | 7,378     | SH | SOLE    |
| CIRCOR INTERNATIONAL, INC.     | EQUITY | 17273K109 | 49     | 3,619     | SH | SOLE    |
| CIRCUIT CITY STORES, INC.      | EQUITY | 172737108 | 485    | 93,192    | SH | SOLE    |
| CIRRUS LOGIC, INC.             | EQUITY | 172755100 | 53     | 26,154    | SH | SOLE    |
| CISCO SYS INC                  | EQUITY | 17275R102 | 19550  | 1,506,155 | SH | DEFINED |
| CISCO SYSTEMS, INC.            | EQUITY | 17275R102 | 65639  | 5,056,930 | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 27429  | 1,626,860 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 159620 | 4,633,369 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 40101  | 1,163,827 | SH | DEFINED |
| CITIZENS BANKING CORP.         | EQUITY | 174420109 | 2925   | 123,820   | SH | SOLE    |
| CITIZENS COMMUNICATIONS INC    | EQUITY | 17453B101 | 1246   | 124,866   | SH | SOLE    |
| CITIZENS FIRST BANCORP         | EQUITY | 17461R106 | 60     | 3,084     | SH | SOLE    |
| CITIZENS INC                   | EQUITY | 174740100 | 49     | 8,167     | SH | SOLE    |
| CITRIX SYS INC                 | EQUITY | 177376100 | 4381   | 332,900   | SH | DEFINED |
| CITRIX SYS INC COM             | EQUITY | 177376100 | 7655   | 581660    | SH | SOLE    |
| CITRIX SYSTEMS, INC.           | EQUITY | 177376100 | 1105   | 83,957    | SH | SOLE    |
| CITY HOLDING CO.               | EQUITY | 177835105 | 167    | 6,087     | SH | SOLE    |
| CITY NATIONAL CORP.            | EQUITY | 178566105 | 2943   | 66,979    | SH | SOLE    |
| CITYBANK                       | EQUITY | 17770A109 | 62     | 2,754     | SH | SOLE    |
| CK WITCO CORP                  | EQUITY | 227116100 | 779    | 192,416   | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 81     | 18,322    | SH | SOLE    |
| CLAIRE'S STORES, INC.          | EQUITY | 179584107 | 1897   | 80,345    | SH | SOLE    |
| CLARCOR INC COM                | EQUITY | 179895107 | 4663   | 128800    | SH | SOLE    |
| CLARCOR, INC.                  | EQUITY | 179895107 | 324    | 8,949     | SH | SOLE    |
| CLARK/BARDES INC               | EQUITY | 180668105 | 61     | 5,105     | SH | SOLE    |
| CLAYTON HOMES, INC.            | EQUITY | 184190106 | 2015   | 182,535   | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIO     | EQUITY | 184502102 | 12344  | 363,910   | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS   | EQUITY | 184502102 | 53657  | 1,581,862 | SH | SOLE    |
| CLEARONE COMMUNICATION         | EQUITY | 185060100 | 4      | 2,503     | SH | SOLE    |
| CLECO CORP                     | EQUITY | 12561W105 | 2322   | 185,026   | SH | SOLE    |
| CLEVELAND-CLIFFS, INC.         | EQUITY | 185896107 | 60     | 3,229     | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 7831   | 169,609   | SH | DEFINED |
| CLOROX CO.                     | EQUITY | 189054109 | 4450   | 96,380    | SH | SOLE    |
| CLOSURE MEDICAL CORP.          | EQUITY | 189093107 | 25     | 1,912     | SH | SOLE    |
| CMS ENERGY CORP.               | EQUITY | 125896100 | 280    | 63,545    | SH | SOLE    |
| CNA FINANCIAL CORP             | EQUITY | 126117100 | 8      | 362       | SH | SOLE    |
| CNA SURETY CORP.               | EQUITY | 12612L108 | 45     | 5,608     | SH | SOLE    |
| CNET NETWORKS INC.             | EQUITY | 12613R104 | 112    | 44,722    | SH | SOLE    |
| CNF INC.                       | EQUITY | 12612W104 | 2017   | 66,248    | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 18825  | 491,130   | SH | SOLE    |

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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| COACH INC                          | EQUITY | 189754104 | 15616 | 407,400   | SH | DEFINED |
| COACH INC COM                      | EQUITY | 189754104 | 42061 | 1097332   | SH | SOLE    |
| COACHMEN INDUSTRIES, INC.          | EQUITY | 189873102 | 58    | 5,228     | SH | SOLE    |
| COASTAL BANCORP INC                | EQUITY | 19041P105 | 41    | 1,367     | SH | SOLE    |
| COASTAL FINL CORP DEL              | EQUITY | 19046E105 | 36    | 3,025     | SH | SOLE    |
| COBALT CORP                        | EQUITY | 19074W100 | 49    | 3,417     | SH | SOLE    |
| COBIZ INC                          | EQUITY | 190897108 | 38    | 2,700     | SH | SOLE    |
| COCA COLA CO                       | EQUITY | 191216100 | 12156 | 300,300   | SH | DEFINED |
| COCA COLA ENTERPRISES, INC.        | EQUITY | 191219104 | 11871 | 635,177   | SH | SOLE    |
| COCA-COLA BOTTLING CO.             | EQUITY | 191098102 | 16    | 315       | SH | SOLE    |
| COCA-COLA CO.                      | EQUITY | 191216100 | 50584 | 1,249,594 | SH | SOLE    |
| COCA-COLA FEMSA S.A.-SP ADR        | EQUITY | 191241108 | 492   | 28,700    | SH | SOLE    |
| COGNEX CORP.                       | EQUITY | 192422103 | 257   | 12,111    | SH | SOLE    |
| COGNIZANT TECH SOLUTION            | EQUITY | 192446102 | 200   | 2,964     | SH | SOLE    |
| COGNOS INC                         | EQUITY | 19244C109 | 3433  | 151,100   | SH | DEFINED |
| COHERENT, INC.                     | EQUITY | 192479103 | 195   | 10,409    | SH | SOLE    |
| COHU, INC.                         | EQUITY | 192576106 | 109   | 7,460     | SH | SOLE    |
| COINSTAR, INC                      | EQUITY | 19259P300 | 132   | 7,848     | SH | SOLE    |
| COLDWATER CREEK, INC.              | EQUITY | 193068103 | 24    | 2,585     | SH | SOLE    |
| COLE NATIONAL CORP. CLASS A        | EQUITY | 193290103 | 32    | 3,550     | SH | SOLE    |
| COLE, K. PRODUCTIONS, INC. CLASS A | EQUITY | 193294105 | 56    | 2,568     | SH | SOLE    |
| Colgate                            | EQUITY | 194162103 | 2722  | 50,000    | SH | DEFINED |
| COLGATE-PALMOLIVE CO.              | EQUITY | 194162103 | 38176 | 701,250   | SH | SOLE    |
| COLLINS & AIKMAN CORP              | EQUITY | 194830204 | 36    | 8,754     | SH | SOLE    |
| COLONIAL BANCGROUP, INC.           | EQUITY | 195493309 | 1873  | 166,449   | SH | SOLE    |
| COLONIAL PROPERTIES TRUST          | EQUITY | 195872106 | 171   | 5,164     | SH | SOLE    |
| COLUMBIA BANCORP                   | EQUITY | 197227101 | 51    | 2,095     | SH | SOLE    |
| COLUMBIA BANKING SYSTEM, INC       | EQUITY | 197236102 | 66    | 4,819     | SH | SOLE    |
| COLUMBIA LABORATORIES, INC.        | EQUITY | 197779101 | 38    | 9,429     | SH | SOLE    |
| COLUMBIA SPORTSWEAR                | EQUITY | 198516106 | 7     | 181       | SH | SOLE    |
| COLUMBUS MCKINNON CORP             | EQUITY | 199333105 | 7     | 4,457     | SH | SOLE    |
| COMCAST CORP NEW                   | EQUITY | 20030N200 | 8670  | 315,394   | SH | DEFINED |
| COMCAST CORP NEW CL A              | EQUITY | 20030N101 | 11695 | 409,044   | SH | DEFINED |
| COMCAST CORP-CL A                  | EQUITY | 20030N101 | 31019 | 1,084,952 | SH | SOLE    |
| COMERICA, INC.                     | EQUITY | 200340107 | 15121 | 399,180   | SH | SOLE    |
| COMFORT SYS USA INC                | EQUITY | 199908104 | 30    | 13,645    | SH | SOLE    |
| COMMERCE BANCORP INC               | EQUITY | 200519106 | 3600  | 90,586    | SH | SOLE    |
| COMMERCE BANCSHARES                | EQUITY | 200525103 | 33    | 900       | SH | SOLE    |
| COMMERCE GROUP, INC.               | EQUITY | 200641108 | 302   | 8,839     | SH | SOLE    |
| COMMERCIAL FEDERAL CORP.           | EQUITY | 201647104 | 355   | 16,330    | SH | SOLE    |
| COMMERCIAL METALS CO.              | EQUITY | 201723103 | 121   | 8,694     | SH | SOLE    |
| COMMERCIAL NET LEASE REALTY        | EQUITY | 202218103 | 199   | 13,196    | SH | SOLE    |
| COMMONWEALTH EDISON                | EQUITY | 30161N101 | 7230  | 143,430   | SH | SOLE    |
| COMMONWEALTH TELEPHONE ENT.        | EQUITY | 203349105 | 153   | 3,951     | SH | SOLE    |
| COMMSCOPE INC.                     | EQUITY | 203372107 | 730   | 97,392    | SH | SOLE    |
| COMMUNITY BANK SYSTEM, INC.        | EQUITY | 203607106 | 130   | 4,133     | SH | SOLE    |
| COMMUNITY BANKS INC                | EQUITY | 203628102 | 82    | 2,822     | SH | SOLE    |
| COMMUNITY FIRST BANKSHARES         | EQUITY | 203902101 | 367   | 14,373    | SH | SOLE    |
| COMMUNITY HEALTH SYS               | EQUITY | 203668108 | 2709  | 132,199   | SH | SOLE    |
| COMMUNITY TRUST BANCORP            | EQUITY | 204149108 | 115   | 4,574     | SH | SOLE    |
| COMPASS BANCSHARES, INC.           | EQUITY | 20449H109 | 5393  | 172,456   | SH | SOLE    |
| COMPUCOM SYS INC                   | EQUITY | 204780100 | 29    | 8,222     | SH | SOLE    |
| COMPUCREDIT CORPORATION            | EQUITY | 20478N100 | 39    | 6,174     | SH | SOLE    |
| COMPUTER ASSOCIATES INT'L.         | EQUITY | 204912109 | 3452  | 252,718   | SH | SOLE    |
| COMPUTER HORIZONS CORP             | EQUITY | 205908106 | 35    | 11,308    | SH | SOLE    |
| COMPUTER NETWORK TECHNOLOGY        | EQUITY | 204925101 | 63    | 9,138     | SH | SOLE    |
| COMPUTER PROGRAMS & SY             | EQUITY | 205306103 | 27    | 1,088     | SH | SOLE    |
| COMPUTER SCIENCES CORP.            | EQUITY | 205363104 | 3090  | 94,938    | SH | SOLE    |



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|                                 |        |           |       |         |    |         |
|---------------------------------|--------|-----------|-------|---------|----|---------|
| COMPUWARE CORP.                 | EQUITY | 205638109 | 598   | 176,319 | SH | SOLE    |
| COMPX INTERNATIONAL INC.        | EQUITY | 20563P101 | 8     | 1,342   | SH | SOLE    |
| COMSTOCK RESOURCES, INC.        | EQUITY | 205768203 | 82    | 8,161   | SH | SOLE    |
| COMVERSE TECHNOLOGY COM PAR \$0 | EQUITY | 205862402 | 10542 | 932100  | SH | SOLE    |
| COMVERSE TECHNOLOGY, INC.       | EQUITY | 205862402 | 1031  | 91,123  | SH | SOLE    |
| CONAGRA INC                     | EQUITY | 205887102 | 8014  | 399,101 | SH | DEFINED |
| CONAGRA, INC.                   | EQUITY | 205887102 | 4618  | 229,970 | SH | SOLE    |
| CONCEPTUS INC                   | EQUITY | 206016107 | 55    | 6,073   | SH | SOLE    |
| CONCORD CAMERA CORP.            | EQUITY | 206156101 | 44    | 8,691   | SH | SOLE    |
| CONCORD COMMUNICATIONS          | EQUITY | 206186108 | 49    | 5,733   | SH | SOLE    |
| CONCORD COMMUNICATIONS COM      | EQUITY | 206186108 | 3366  | 390000  | SH | SOLE    |
| CONCORD EFS INC                 | EQUITY | 206197105 | 2533  | 269,430 | SH | SOLE    |
| CONCORD EFS INC                 | EQUITY | 206197105 | 879   | 93,500  | SH | DEFINED |
| CONCURRENT COMPUTER             | EQUITY | 206710204 | 49    | 22,303  | SH | SOLE    |
| CONEXANT SYSTEMS INC.           | EQUITY | 207142100 | 5     | 3,640   | SH | SOLE    |
| CONMED CORP.                    | EQUITY | 207410101 | 159   | 9,715   | SH | SOLE    |
| CONNECTICUT BANCSHARES INC      | EQUITY | 207540105 | 170   | 4,089   | SH | SOLE    |
| CONNECTICUT WATER SVC INC       | EQUITY | 207797101 | 74    | 2,788   | SH | SOLE    |
| CONNETICS CORP                  | EQUITY | 208192104 | 185   | 11,035  | SH | SOLE    |
| CONOCOPHILLIPS PETROLEUM CO     | EQUITY | 20825C104 | 25005 | 466,510 | SH | SOLE    |
| CONSOL ENERGY INC               | EQUITY | 20854P109 | 5     | 278     | SH | SOLE    |
| CONSOL ENERGY INC COM           | EQUITY | 20854P109 | 9389  | 568000  | SH | SOLE    |
| CONSOLIDATED EDISON, INC.       | EQUITY | 209115104 | 28677 | 745,436 | SH | SOLE    |
| CONSOLIDATED GRAPHICS, INC.     | EQUITY | 209341106 | 68    | 4,041   | SH | SOLE    |
| CONSTELLATION BRANDS            | EQUITY | 21036P108 | 2759  | 121,535 | SH | SOLE    |
| CONSTELLATION ENERGY GRUOP INC  | EQUITY | 210371100 | 2023  | 72,953  | SH | SOLE    |
| CONTINENTAL AIRLS INC COM CL B  | EQUITY | 210795308 | 8     | 1,497   | SH | SOLE    |
| CONVERGYS CORP                  | EQUITY | 212485106 | 1464  | 110,928 | SH | SOLE    |
| COOPER CAMERON CORP.            | EQUITY | 216640102 | 4265  | 86,144  | SH | SOLE    |
| COOPER COMPANIES, INC.          | EQUITY | 216648402 | 328   | 10,974  | SH | SOLE    |
| COOPER INDUSTRIES INC CL A      | EQUITY | G24182100 | 1428  | 39,980  | SH | SOLE    |
| COOPER TIRE & RUBBER CO         | EQUITY | 216831107 | 395   | 32,409  | SH | SOLE    |
| COORS ADOLPH CLASS B            | EQUITY | 217016104 | 966   | 19,911  | SH | SOLE    |
| COPART, INC.                    | EQUITY | 217204106 | 951   | 123,813 | SH | SOLE    |
| CORINTHIAN COLLEGES COM         | EQUITY | 218868107 | 20908 | 529316  | SH | SOLE    |
| CORINTHIAN COLLEGES INC         | EQUITY | 218868107 | 2834  | 71,741  | SH | SOLE    |
|                                 |        |           |       |         |    |         |
| CORIXA CORP.                    | EQUITY | 21887F100 | 113   | 16,588  | SH | SOLE    |
| CORN PRODUCTS INTERNATIONAL     | EQUITY | 219023108 | 355   | 12,160  | SH | SOLE    |
| CORNELL COMPANIES INC           | EQUITY | 219141108 | 40    | 4,759   | SH | SOLE    |
| CORNERSTONE REALITY INCOME      | EQUITY | 21922V102 | 120   | 17,301  | SH | SOLE    |
| CORNING, INC.                   | EQUITY | 219350105 | 3093  | 529,554 | SH | SOLE    |
| CORP EXEC BOARD CO.             | EQUITY | 21988R102 | 475   | 13,331  | SH | SOLE    |
| CORPORATE EXEC BRD CO COM       | EQUITY | 21988R102 | 35920 | 1008421 | SH | SOLE    |
| CORPORATE OFFICE PROPERTIES TR  | EQUITY | 22002T108 | 91    | 6,101   | SH | SOLE    |
| CORRECTIONAL PROPERTIES TRUST   | EQUITY | 22025E104 | 54    | 2,612   | SH | SOLE    |
| CORRECTIONS CORP. OF AMERICA    | EQUITY | 22025Y407 | 176   | 10,099  | SH | SOLE    |
| CORUS BANKSHARES, INC.          | EQUITY | 220873103 | 130   | 3,266   | SH | SOLE    |
| CORVEL CORP.                    | EQUITY | 221006109 | 78    | 2,404   | SH | SOLE    |
| COST PLUS, INC.                 | EQUITY | 221485105 | 183   | 6,965   | SH | SOLE    |
| COSTAR GROUP, INC.              | EQUITY | 22160N109 | 104   | 4,732   | SH | SOLE    |
| COSTCO WHOLESALE CORPORATION    | EQUITY | 22160K105 | 8746  | 291,245 | SH | SOLE    |
| COTT CORP QUE                   | EQUITY | 22163N106 | 2573  | 146,600 | SH | DEFINED |
| COUNTRYWIDE FINANCIAL           | EQUITY | 222372104 | 3201  | 55,669  | SH | SOLE    |
| COURIER CORP                    | EQUITY | 222660102 | 66    | 1,335   | SH | SOLE    |
| COURTYARD BY MARRIOTT II        | EQUITY | 44107P104 | 553   | 79,901  | SH | SOLE    |
| COUSINS PROPERTIES, INC.        | EQUITY | 222795106 | 13    | 522     | SH | SOLE    |
| COVANCE INC.                    | EQUITY | 222816100 | 2361  | 102,137 | SH | SOLE    |
| COVANSYS CORP.                  | EQUITY | 22281W103 | 16    | 6,932   | SH | SOLE    |

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|                                     |        |           |       |         |    |         |
|-------------------------------------|--------|-----------|-------|---------|----|---------|
| COVENANT TRANSPORT INC CLASS A      | EQUITY | 22284P105 | 36    | 2,138   | SH | SOLE    |
| COVENTRY HEALTH CARE, INC.          | EQUITY | 222862104 | 2640  | 80,228  | SH | SOLE    |
| COX COMMUNICATIONS, INC. CLASS A    | EQUITY | 224044107 | 23211 | 746,100 | SH | SOLE    |
| COX RADIO INC-CL A                  | EQUITY | 224051102 | 10    | 468     | SH | SOLE    |
| CPB, INC.                           | EQUITY | 125903104 | 130   | 5,116   | SH | SOLE    |
| CPI CORP.                           | EQUITY | 125902106 | 34    | 2,573   | SH | SOLE    |
| CRANE CO.                           | EQUITY | 224399105 | 1011  | 58,065  | SH | SOLE    |
| CRAWFORD & CO. CLASS B              | EQUITY | 224633107 | 40    | 9,573   | SH | SOLE    |
| CRAY INC                            | EQUITY | 225223106 | 110   | 16,582  | SH | SOLE    |
| CRAY INC COM                        | EQUITY | 225223106 | 850   | 128600  | SH | SOLE    |
| CREDENCE SYSTEMS CORP.              | EQUITY | 225302108 | 700   | 102,914 | SH | SOLE    |
| CREDIT ACCEPTANCE CORP.             | EQUITY | 225310101 | 24    | 4,856   | SH | SOLE    |
| CREE INC                            | EQUITY | 225447101 | 2292  | 123,738 | SH | SOLE    |
| CREE INC COM                        | EQUITY | 225447101 | 23754 | 1282600 | SH | SOLE    |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 17    | 1,187   | SH | SOLE    |
| CROSS CTRY INC                      | EQUITY | 22748P105 | 134   | 11,621  | SH | SOLE    |
| CROSS MEDIA MARKETING               | EQUITY | 22754R201 | 1     | 3,042   | SH | SOLE    |
| CROWN AMERICAN REALTY TRUST         | EQUITY | 228186102 | 89    | 9,057   | SH | SOLE    |
| CROWN CASTLE INTERNATIONAL          | EQUITY | 228227104 | 406   | 73,728  | SH | SOLE    |
| CROWN HOLDINGS INC                  | EQUITY | 228368106 | 323   | 57,425  | SH | SOLE    |
| CROWN MEDIA HOLDINGS-CLASS A        | EQUITY | 228411104 | 25    | 9,029   | SH | SOLE    |
| CRYOLIFE INC.                       | EQUITY | 228903100 | 40    | 5,877   | SH | SOLE    |
| CSG SYSTEMS INTERNATIONAL, INC      | EQUITY | 126349109 | 602   | 69,414  | SH | SOLE    |
| CSK AUTO CORP                       | EQUITY | 125965103 | 94    | 10,277  | SH | SOLE    |
| CSS INDUSTRIES, INC.                | EQUITY | 125906107 | 39    | 1,213   | SH | SOLE    |
| CSX CORP.                           | EQUITY | 126408103 | 9583  | 336,013 | SH | SOLE    |
| CT COMMUNICATION                    | EQUITY | 126426402 | 58    | 6,055   | SH | SOLE    |
| CTS CORP.                           | EQUITY | 126501105 | 66    | 10,743  | SH | SOLE    |
| CUBIC CORP.                         | EQUITY | 229669106 | 91    | 5,556   | SH | SOLE    |
| CUBIST PHARMA INC                   | EQUITY | 229678107 | 78    | 9,744   | SH | SOLE    |
| CULLEN/FROST BANKERS                | EQUITY | 229899109 | 23    | 741     | SH | SOLE    |
|                                     |        |           |       |         |    |         |
| CULP INC                            | EQUITY | 230215105 | 10    | 2,201   | SH | SOLE    |
| CUMMINS INC.                        | EQUITY | 231021106 | 450   | 18,300  | SH | SOLE    |
| CUMULUS MEDIA INC CL A              | EQUITY | 231082108 | 28436 | 1953000 | SH | SOLE    |
| CUMULUS MEDIA, INC.                 | EQUITY | 231082108 | 70    | 4,800   | SH | SOLE    |
| CUNO, INC.                          | EQUITY | 126583103 | 190   | 5,664   | SH | SOLE    |
| CURAGEN CORP                        | EQUITY | 23126R101 | 63    | 15,434  | SH | SOLE    |
| CURATIVE HEALTH SVCS I              | EQUITY | 231264102 | 64    | 3,741   | SH | SOLE    |
| CURTISS-WRIGHT CORP.                | EQUITY | 231561101 | 229   | 3,781   | SH | SOLE    |
| CV THERAPEUTICS INC                 | EQUITY | 126667104 | 2614  | 145,000 | SH | DEFINED |
| CV THERAPEUTICS, INC.               | EQUITY | 126667104 | 176   | 9,771   | SH | SOLE    |
| CVB FINANCIAL CORP                  | EQUITY | 126600105 | 227   | 11,710  | SH | SOLE    |
| CVS CORP.                           | EQUITY | 126650100 | 5332  | 223,560 | SH | SOLE    |
| CYBERONICS                          | EQUITY | 23251P102 | 168   | 7,834   | SH | SOLE    |
| CYMER, INC.                         | EQUITY | 232572107 | 11    | 463     | SH | SOLE    |
| CYPRESS SEMICONDUCTOR CORP          | EQUITY | 232806109 | 2277  | 330,000 | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP.         | EQUITY | 232806109 | 1149  | 166,495 | SH | SOLE    |
| CYTEC INDUSTRIES, INC.              | EQUITY | 232820100 | 1838  | 65,989  | SH | SOLE    |
| CYTYC CORPORATION                   | EQUITY | 232946103 | 2033  | 155,776 | SH | SOLE    |
| D & K HEALTHCARE RES I              | EQUITY | 232861104 | 48    | 4,671   | SH | SOLE    |
| D.R. HORTON INC                     | EQUITY | 23331A109 | 3778  | 196,760 | SH | SOLE    |
| DAISYTEK INTERNATIONAL CORP.        | EQUITY | 234053106 | 12    | 6,375   | SH | SOLE    |
| DANA CORP                           | EQUITY | 235811106 | 507   | 71,770  | SH | SOLE    |
| DANAHER CORP                        | EQUITY | 235851102 | 4965  | 75,500  | SH | DEFINED |
| DANAHER CORP DEL COM                | EQUITY | 235851102 | 31351 | 476750  | SH | SOLE    |
| DANAHER CORP.                       | EQUITY | 235851102 | 4480  | 68,126  | SH | SOLE    |
| DARDEN RESTAURANTS, INC.            | EQUITY | 237194105 | 1349  | 75,602  | SH | SOLE    |
| DATASCOPE CORP.                     | EQUITY | 238113104 | 117   | 4,330   | SH | SOLE    |

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|                                       |        |           |       |           |    |         |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| DATASTREAM SYSTEMS                    | EQUITY | 238124101 | 39    | 5,670     | SH | SOLE    |
| DAVE & BUSTERS INC                    | EQUITY | 23833N104 | 36    | 3,998     | SH | SOLE    |
| DAVITA INC                            | EQUITY | 23918K108 | 16    | 759       | SH | SOLE    |
| DDI CORP                              | EQUITY | 233162106 | 3     | 17,309    | SH | SOLE    |
| DEAN FOODS CO                         | EQUITY | 242370104 | 5270  | 122,813   | SH | SOLE    |
| DEB SHOPS, INC                        | EQUITY | 242728103 | 28    | 1,523     | SH | SOLE    |
| DECODE GENETICS, INC                  | EQUITY | 243586104 | 24    | 13,064    | SH | SOLE    |
| DEERE & CO                            | EQUITY | 244199105 | 100   | 2,550     | SH | DEFINED |
| DEERE & CO.                           | EQUITY | 244199105 | 4022  | 102,440   | SH | SOLE    |
| DEL LABS INC                          | EQUITY | 245091103 | 28    | 1,504     | SH | SOLE    |
| DEL MONTE                             | EQUITY | 24522P103 | 495   | 66,301    | SH | SOLE    |
| DELIA'S CORP                          | EQUITY | 24688Q101 | 4     | 11,666    | SH | SOLE    |
| DELL COMPUTER CORP                    | EQUITY | 247025109 | 11668 | 427,225   | SH | DEFINED |
| DELL COMPUTER CORP.                   | EQUITY | 247025109 | 58291 | 2,134,403 | SH | SOLE    |
| DELPHI CORP                           | EQUITY | 247126105 | 1692  | 247,790   | SH | SOLE    |
| DELPHI FINANCIAL GROUP, INC., CLASS A | EQUITY | 247131105 | 187   | 4,772     | SH | SOLE    |
| DELTA & PINE LAND CO.                 | EQUITY | 247357106 | 299   | 13,237    | SH | SOLE    |
| DELTA AIR LINES, INC.                 | EQUITY | 247361108 | 563   | 63,313    | SH | SOLE    |
| DELTAGEN INC                          | EQUITY | 24783R103 | 1     | 2,847     | SH | SOLE    |
| DELTIC TIMBER CORP.                   | EQUITY | 247850100 | 86    | 3,607     | SH | SOLE    |
| DELUXE CORP.                          | EQUITY | 248019101 | 1176  | 29,295    | SH | SOLE    |
| DENBURY RESOURCES INC                 | EQUITY | 247916208 | 92    | 8,523     | SH | SOLE    |
| DENDRITE INTERNATIONAL, INC.          | EQUITY | 248239105 | 95    | 11,153    | SH | SOLE    |
| DENTSPLY INTERNATIONAL INC.           | EQUITY | 249030107 | 3770  | 108,372   | SH | SOLE    |
| DENTSPLY INTL INC NEW COM             | EQUITY | 249030107 | 9213  | 264814    | SH | SOLE    |
| DEPARTMENT 56 INC                     | EQUITY | 249509100 | 39    | 4,017     | SH | SOLE    |
|                                       |        |           |       |           |    |         |
| DEVELOPERS DIVERS RLTY COM            | EQUITY | 251591103 | 15458 | 640100    | SH | SOLE    |
| DEVELOPERS DIVERSIFIED REALTY         | EQUITY | 251591103 | 25    | 1,054     | SH | SOLE    |
| DEVON ENERGY CORP.                    | EQUITY | 25179M103 | 3335  | 69,158    | SH | SOLE    |
| DEVRY INC DEL COM                     | EQUITY | 251893103 | 7436  | 398300    | SH | SOLE    |
| DEVRY, INC.                           | EQUITY | 251893103 | 1753  | 93,875    | SH | SOLE    |
| DHB INDS INC                          | EQUITY | 23321E103 | 13    | 5,999     | SH | SOLE    |
| DIAGNOSTIC PRODUCTS CORP.             | EQUITY | 252450101 | 11    | 294       | SH | SOLE    |
| DIAL CORP.                            | EQUITY | 25247D101 | 2482  | 127,926   | SH | SOLE    |
| DIAMOND OFFSHORE DRILLING             | EQUITY | 25271C102 | 412   | 21,228    | SH | SOLE    |
| DIAMONDCLUSTER INT'L INC CL A         | EQUITY | 25278P106 | 10    | 7,322     | SH | SOLE    |
| DIEBOLD, INC.                         | EQUITY | 253651103 | 3301  | 97,251    | SH | SOLE    |
| DIGENE CORP                           | EQUITY | 253752109 | 71    | 4,276     | SH | SOLE    |
| DIGIMARC CORP                         | EQUITY | 253807101 | 38    | 3,236     | SH | SOLE    |
| DIGITAL INSIGHT                       | EQUITY | 25385P106 | 142   | 10,175    | SH | SOLE    |
| DIGITAL RIV INC                       | EQUITY | 25388B104 | 132   | 9,655     | SH | SOLE    |
| DIGITAL RIV INC COM                   | EQUITY | 25388B104 | 2561  | 187100    | SH | SOLE    |
| DIGITAS INC                           | EQUITY | 25388K104 | 11    | 3,396     | SH | SOLE    |
| DILLARDS, INC. CLASS A                | EQUITY | 254067101 | 506   | 39,179    | SH | SOLE    |
| DIME COMMUNITY BANCSHARES             | EQUITY | 253922108 | 184   | 8,044     | SH | SOLE    |
| DIMON, INC.                           | EQUITY | 254394109 | 85    | 14,853    | SH | SOLE    |
| DIONEX CORP.                          | EQUITY | 254546104 | 208   | 6,296     | SH | SOLE    |
| DISCOVERY PARTNERS INT                | EQUITY | 254675101 | 17    | 6,097     | SH | SOLE    |
| DISNEY WALT CO                        | EQUITY | 254687106 | 4750  | 279,100   | SH | DEFINED |
| DISTRIBUCION Y SERVICIO ADR           | EQUITY | 254753106 | 337   | 40,400    | SH | SOLE    |
| DIVERSA CORP                          | EQUITY | 255064107 | 81    | 8,678     | SH | SOLE    |
| DJ ORTHOPEDICS INC                    | EQUITY | 23325G104 | 10    | 2,668     | SH | SOLE    |
| DOCUCORP INTL INC                     | EQUITY | 255911109 | 9     | 2,873     | SH | SOLE    |
| DOCUMENTUM, INC.                      | EQUITY | 256159104 | 187   | 14,255    | SH | SOLE    |
| DOLLAR GENERAL CORP.                  | EQUITY | 256669102 | 2114  | 173,130   | SH | SOLE    |
| DOLLAR THRIFTY AUTOMOTIVE             | EQUITY | 256743105 | 147   | 8,801     | SH | SOLE    |
| DOLLAR TREE STORES INC.               | EQUITY | 256747106 | 3392  | 170,472   | SH | SOLE    |
| DOMINION HOMES INC                    | EQUITY | 257386102 | 12    | 909       | SH | SOLE    |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| DOMINION RESOURCES, INC.              | EQUITY | 25746U109 | 19287 | 348,330 | SH | SOLE    |
| DONALDSON CO., INC.                   | EQUITY | 257651109 | 2137  | 58,432  | SH | SOLE    |
| DORAL FINANCIAL CORP.                 | EQUITY | 25811P100 | 28    | 798     | SH | SOLE    |
| DORCHESTER MINERALS LP                | EQUITY | 25820R105 | 60    | 4,200   | SH | SOLE    |
| DOUBLECLICK INC                       | EQUITY | 258609304 | 332   | 42,745  | SH | SOLE    |
| DOVER CORP.                           | EQUITY | 260003108 | 3674  | 151,694 | SH | SOLE    |
| DOVER DOWNS GAMING & ENTERTA          | EQUITY | 260095104 | 36    | 3,631   | SH | SOLE    |
| DOVER MOTORSPORTS INC                 | EQUITY | 260174107 | 18    | 5,671   | SH | SOLE    |
| Dow Chemical                          | EQUITY | 260543103 | 1104  | 40,000  | SH | DEFINED |
| DOW CHEMICAL CO.                      | EQUITY | 260543103 | 19460 | 704,800 | SH | SOLE    |
| DOW JONES & CO., INC.                 | EQUITY | 260561105 | 2166  | 61,113  | SH | SOLE    |
| DOWNEY FINANCIAL CORP.                | EQUITY | 261018105 | 12    | 309     | SH | SOLE    |
| DPL, INC.                             | EQUITY | 233293109 | 2121  | 170,240 | SH | SOLE    |
| DQE INC                               | EQUITY | 23329J104 | 1995  | 163,634 | SH | SOLE    |
| DRESS BARN, INC.                      | EQUITY | 261570105 | 108   | 8,048   | SH | SOLE    |
| DREW INDUSTRIES INC                   | EQUITY | 26168L205 | 29    | 1,892   | SH | SOLE    |
| DREXLER TECHNOLOGY COR                | EQUITY | 261876106 | 45    | 3,071   | SH | SOLE    |
| DREYER'S GRAND ICE CREAM, INC.        | EQUITY | 261878102 | 3657  | 52,749  | SH | SOLE    |
| DRILL QUIP                            | EQUITY | 262037104 | 32    | 2,314   | SH | SOLE    |
| DRS TECHNOLOGIES INC                  | EQUITY | 23330X100 | 195   | 7,800   | SH | SOLE    |
| DRUGSTORE.COM                         | EQUITY | 262241102 | 36    | 9,380   | SH | SOLE    |
|                                       |        |           |       |         |    |         |
| DSP GROUP, INC. COM                   | EQUITY | 23332B106 | 177   | 9,742   | SH | SOLE    |
| DST SYSTEMS INC                       | EQUITY | 233326107 | 4372  | 160,727 | SH | SOLE    |
| DTE ENERGY CO.                        | EQUITY | 233331107 | 16195 | 419,022 | SH | SOLE    |
| DTE Energy Company                    | EQUITY | 233331107 | 3865  | 100,000 | SH | DEFINED |
| DU PONT E I DE NEMOURS + C            | EQUITY | 263534109 | 15302 | 393,770 | SH | DEFINED |
| DUANE READE, INC.                     | EQUITY | 263578106 | 163   | 12,817  | SH | SOLE    |
| DUCOMMUN INC DEL                      | EQUITY | 264147109 | 26    | 2,516   | SH | SOLE    |
| DUKE ENERGY CORP.                     | EQUITY | 264399106 | 5613  | 386,030 | SH | SOLE    |
| DUKE REALTY                           | EQUITY | 264411505 | 53    | 1,953   | SH | SOLE    |
| DUKE REALTY CORP COM NEW              | EQUITY | 264411505 | 21770 | 806904  | SH | SOLE    |
| DUN & BRADSTREET CORP NEW WI          | EQUITY | 26483E100 | 3822  | 99,927  | SH | SOLE    |
| DUPONT PHOTOMASKS                     | EQUITY | 26613X101 | 87    | 4,339   | SH | SOLE    |
| DURA AUTOMOTIVE SYSTEM                | EQUITY | 265903104 | 30    | 5,316   | SH | SOLE    |
| DURECT CORPORATION                    | EQUITY | 266605104 | 12    | 8,895   | SH | SOLE    |
| DVI, INC.                             | EQUITY | 233343102 | 39    | 4,530   | SH | SOLE    |
| DYCOM INDUSTRIES, INC.                | EQUITY | 267475101 | 836   | 80,935  | SH | SOLE    |
| DYNACQ INTERNATIONAL INC              | EQUITY | 267919306 | 26    | 1,948   | SH | SOLE    |
| DYNAMICS RESH CORP                    | EQUITY | 268057106 | 32    | 2,443   | SH | SOLE    |
| DYNEGY INC.                           | EQUITY | 26816Q101 | 425   | 162,985 | SH | SOLE    |
| E M C CORP MASS                       | EQUITY | 268648102 | 50    | 6,860   | SH | DEFINED |
| E*TRADE GROUP, INC.                   | EQUITY | 269246104 | 2042  | 485,080 | SH | SOLE    |
| E.I. DU PONT DE NEMOURS AND CO        | EQUITY | 263534109 | 17828 | 458,770 | SH | SOLE    |
| E.PIHPANY, INC.                       | EQUITY | 26881V100 | 90    | 22,589  | SH | SOLE    |
| EARTHLINK INC                         | EQUITY | 270321102 | 516   | 89,703  | SH | SOLE    |
| EARTHSHELL CORP.                      | EQUITY | 27032B100 | 12    | 25,278  | SH | SOLE    |
| EAST WEST BANCORP                     | EQUITY | 27579R104 | 263   | 8,510   | SH | SOLE    |
| EASTMAN CHEMICAL CO.                  | EQUITY | 277432100 | 3326  | 114,738 | SH | SOLE    |
| EASTMAN KODAK CO                      | EQUITY | 277461109 | 5837  | 197,193 | SH | DEFINED |
| EASTMAN KODAK CO.                     | EQUITY | 277461109 | 3824  | 129,191 | SH | SOLE    |
| EATON CORP                            | EQUITY | 278058102 | 3749  | 53,600  | SH | DEFINED |
| EATON CORP.                           | EQUITY | 278058102 | 2182  | 31,196  | SH | SOLE    |
| EATON VANCE CORP.                     | EQUITY | 278265103 | 2483  | 92,896  | SH | SOLE    |
| EBAY INC COM                          | EQUITY | 278642103 | 1877  | 22000   | SH | SOLE    |
| EBAY, INC.                            | EQUITY | 278642103 | 15469 | 181,330 | SH | SOLE    |
| ECHELON                               | EQUITY | 27874N105 | 95    | 9,012   | SH | SOLE    |
| ECHOSTAR COMMUNICATIONS CO            | EQUITY | 278762109 | 10459 | 362,150 | SH | DEFINED |
| ECHOSTAR COMMUNICATIONS CORP. CLASS A | EQUITY | 278762109 | 300   | 10,400  | SH | SOLE    |

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| ECLIPSYS CORP.                     | EQUITY | 278856109  | 99    | 12,458  | SH | SOLE    |
| ECOLAB INC                         | EQUITY | 278865100  | 9042  | 183,300 | SH | DEFINED |
| ECOLAB, INC.                       | EQUITY | 278865100  | 2834  | 57,456  | SH | SOLE    |
| EDISON INTERNATIONAL INC           | EQUITY | 281020107  | 1975  | 144,284 | SH | SOLE    |
| EDO CORP                           | EQUITY | 281347104  | 100   | 5,512   | SH | SOLE    |
| EDUCATION MANAGEMENT CORP.         | EQUITY | 28139T101  | 2575  | 64,752  | SH | SOLE    |
| EDWARDS J D + CO                   | EQUITY | 281667105  | 5691  | 516,420 | SH | DEFINED |
| EDWARDS LIFESCIENCES CP            | EQUITY | 28176E108  | 2212  | 80,729  | SH | SOLE    |
| EFUNDS CORP                        | EQUITY | 28224R101  | 115   | 16,796  | SH | SOLE    |
| EGL INC.                           | EQUITY | 268484102  | 1115  | 75,035  | SH | SOLE    |
| EL PASO CORP                       | EQUITY | 28336L109  | 1821  | 300,910 | SH | SOLE    |
| EL PASO CORP                       | EQUITY | 28336L109  | 474   | 78,300  | SH | DEFINED |
| EL PASO ELECTRIC CO.               | EQUITY | 283677854  | 182   | 16,877  | SH | SOLE    |
| El Paso Energy Partners            | EQUITY | 28368B102  | 2017  | 65,000  | SH | DEFINED |
| ELBIT SYSTEMS LTD                  | EQUITY | M3760D101  | 757   | 45,500  | SH | SOLE    |
| ELECTRO RENT CORP.                 | EQUITY | 285218103  | 48    | 5,092   | SH | SOLE    |
|                                    |        |            |       |         |    |         |
| ELECTRO SCIENTIFIC INDUSTRIES,     | EQUITY | 285229100  | 124   | 9,910   | SH | SOLE    |
| ELECTROGLAS, INC.                  | EQUITY | 285324109  | 7     | 7,627   | SH | SOLE    |
| ELECTRONIC ARTS                    | EQUITY | 285512109  | 4165  | 71,019  | SH | SOLE    |
| ELECTRONIC ARTS INC COM            | EQUITY | 285512109  | 11927 | 203400  | SH | SOLE    |
| ELECTRONIC DATA SYS CORP N         | EQUITY | 285661104  | 6668  | 378,857 | SH | DEFINED |
| ELECTRONIC DATA SYSTEMS CORP.      | EQUITY | 285661104  | 3837  | 218,000 | SH | SOLE    |
| ELECTRONICS BOUTIQUE HLDGS. CO     | EQUITY | 286045109  | 62    | 3,669   | SH | SOLE    |
| ELECTRONICS FOR IMAGING, INC.      | EQUITY | 286082102  | 346   | 19,542  | SH | SOLE    |
| ELI LILLY & CO                     | EQUITY | 532457108  | 73    | 1,250   | SH | DEFINED |
| ELI LILLY AND CO.                  | EQUITY | 532457108  | 27818 | 486,756 | SH | SOLE    |
| ELIZABETH ARDEN INC                | EQUITY | 28660G106  | 47    | 4,727   | SH | SOLE    |
| ELKCORP                            | EQUITY | 287456107  | 133   | 6,984   | SH | SOLE    |
| EMBARCADERO TECHNOLOGIES INC       | EQUITY | 290787100  | 19    | 2,928   | SH | SOLE    |
| EMBEX INC                          | EQUITY | 290817105  | 21    | 2,623   | SH | SOLE    |
| EMC CORP.                          | EQUITY | 268648102  | 6811  | 942,110 | SH | SOLE    |
| EMC INS GROUP INC                  | EQUITY | 268664109  | 16    | 848     | SH | SOLE    |
| EMCOR GROUP INC                    | EQUITY | 29084Q100  | 20147 | 417564  | SH | SOLE    |
| EMCOR GROUP, INC.                  | EQUITY | 29084Q100  | 261   | 5,400   | SH | SOLE    |
| EMCORE CORPORATION                 | EQUITY | 290846104  | 14    | 8,688   | SH | SOLE    |
| Emerson Elec Co                    | EQUITY | 291011104  | 2268  | 50,000  | SH | DEFINED |
| EMERSON ELEC CO                    | EQUITY | 291011104  | 6299  | 138,903 | SH | DEFINED |
| EMERSON ELECTRIC CO.               | EQUITY | 291011104  | 8187  | 180,540 | SH | SOLE    |
| EMMIS COMMUNICATIONS CORP. CLASS A | EQUITY | 291525103  | 1213  | 71,834  | SH | SOLE    |
| EMPIRE DISTRICT ELECTRIC CO.       | EQUITY | 291641108  | 141   | 8,029   | SH | SOLE    |
| EMPRESA NACIONAL DE ELEC ADR       | EQUITY | 29244T101  | 385   | 54,810  | SH | SOLE    |
| EMS TECHNOLOGIES INC               | EQUITY | 26873N108  | 53    | 3,825   | SH | SOLE    |
| EMULEX CORP                        | EQUITY | 292475209  | 22    | 1,126   | SH | SOLE    |
| ENCORE ACQUISITION CO              | EQUITY | 29255W100  | 59    | 3,199   | SH | SOLE    |
| ENCORE ACQUISITION CO              | EQUITY | 29255W100  | 10938 | 592860  | SH | SOLE    |
| ENCORE WIRE CORP                   | EQUITY | 292562105  | 41    | 4,832   | SH | SOLE    |
| ENDO PHARMACEUTICALS               | EQUITY | 29264F205  | 102   | 7,584   | SH | SOLE    |
| ENDOCARDIAL SOLUTIONS              | EQUITY | 292962107  | 14    | 5,006   | SH | SOLE    |
| ENERGEN CORP.                      | EQUITY | 29265N108  | 398   | 12,401  | SH | SOLE    |
| ENERGIZER HOLDINGS INC             | EQUITY | 29266R108  | 3003  | 117,826 | SH | SOLE    |
| ENERGY CONVERSION DEVICES, INC     | EQUITY | 292659109  | 46    | 5,437   | SH | SOLE    |
| ENERGY EAST CORP                   | EQUITY | 29266M109  | 7033  | 395,100 | SH | SOLE    |
| ENERGY PARTNERS LTD                | EQUITY | 29270U105  | 71    | 6,914   | SH | SOLE    |
| ENERGYSOUTH INC                    | EQUITY | 292970100  | 40    | 1,524   | SH | SOLE    |
| Enersis S.A.-ADR                   | EQUITY | 29274F1049 | 332   | 13,500  | SH | SOLE    |
| ENGELHARD CORP.                    | EQUITY | 292845104  | 2105  | 98,285  | SH | SOLE    |
| ENGINEERED SUPPORT SYS COM         | EQUITY | 292866100  | 13603 | 347450  | SH | SOLE    |
| ENGINEERED SUPPORT SYSTEMS         | EQUITY | 292866100  | 181   | 4,628   | SH | SOLE    |

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|                                 |        |           |       |         |    |         |
|---------------------------------|--------|-----------|-------|---------|----|---------|
| ENNIS BUSINESS FORMS I          | EQUITY | 293389102 | 66    | 5,865   | SH | SOLE    |
| ENSCO INTERNATIONAL, INC.       | EQUITY | 26874Q100 | 5116  | 200,544 | SH | SOLE    |
| ENSCO INTL INC                  | EQUITY | 26874Q100 | 9221  | 361,450 | SH | DEFINED |
| ENSCO INTL INC COM              | EQUITY | 26874Q100 | 19394 | 760232  | SH | SOLE    |
| ENTEGRIS INC                    | EQUITY | 29362U104 | 165   | 16,531  | SH | SOLE    |
| ENTERASYS NETWORKS INC          | EQUITY | 293637104 | 108   | 58,214  | SH | SOLE    |
| ENTERCOM COMM CORP CL A         | EQUITY | 293639100 | 37909 | 863338  | SH | SOLE    |
| ENTERCOM COMMUNICATIONS CORP.   | EQUITY | 293639100 | 2937  | 66,879  | SH | SOLE    |
| ENERGY ARKANSAS INC             | EQUITY | 29364G103 | 4735  | 98,335  | SH | SOLE    |
| ENTERTAINMENT PROPERTIES TRUST  | EQUITY | 29380T105 | 534   | 20,165  | SH | SOLE    |
| ENTRAVISION COMMUNIC            | EQUITY | 29382R107 | 3     | 629     | SH | SOLE    |
|                                 |        |           |       |         |    |         |
| ENTRUST TECHNOLOGIES INC.       | EQUITY | 293848107 | 43    | 17,272  | SH | SOLE    |
| ENZO BIOCHEM, INC.              | EQUITY | 294100102 | 109   | 8,316   | SH | SOLE    |
| ENZON PHARMACEUTICALS INC       | EQUITY | 293904108 | 176   | 15,488  | SH | SOLE    |
| EOG RESOURCES INC               | EQUITY | 26875P101 | 2024  | 51,159  | SH | SOLE    |
| EOG RESOURCES INC               | EQUITY | 26875P101 | 3204  | 81,000  | SH | DEFINED |
| EON LABS INC                    | EQUITY | 29412E100 | 96    | 3,580   | SH | SOLE    |
| EON LABS INC COM                | EQUITY | 29412E100 | 6363  | 238300  | SH | SOLE    |
| EPIQ SYSTEMS INC                | EQUITY | 26882D109 | 69    | 3,599   | SH | SOLE    |
| EPIX MEDICAL INC                | EQUITY | 26881Q101 | 36    | 4,542   | SH | SOLE    |
| EQUIFAX, INC.                   | EQUITY | 294429105 | 1257  | 62,902  | SH | SOLE    |
| EQUITABLE RESOURCES, INC.       | EQUITY | 294549100 | 3110  | 82,917  | SH | SOLE    |
| EQUITY INNS, INC.               | EQUITY | 294703103 | 85    | 14,589  | SH | SOLE    |
| EQUITY OFFICE PPTYS TR COM      | EQUITY | 294741103 | 27131 | 1066048 | SH | SOLE    |
| EQUITY OFFICE PROPERTIES TRUST  | EQUITY | 294741103 | 10130 | 398,040 | SH | SOLE    |
| EQUITY ONE INC                  | EQUITY | 294752100 | 34    | 2,240   | SH | SOLE    |
| EQUITY RESIDENT PPTYS SH BEN I  | EQUITY | 29476L107 | 18948 | 787200  | SH | SOLE    |
| EQUITY RESIDENTIAL              | EQUITY | 29476L107 | 2888  | 119,973 | SH | SOLE    |
| ERESEARCHTECHNOLOGY IN          | EQUITY | 29481V108 | 79    | 2,926   | SH | SOLE    |
| ERICSSON 9LM0 TEL-SP ADR        | EQUITY | 294821608 | 34    | 5,390   | SH | SOLE    |
| ERIE INDEMNITY COMPA            | EQUITY | 29530P102 | 13    | 371     | SH | SOLE    |
| ESCALADE INC                    | EQUITY | 296056104 | 18    | 1,303   | SH | SOLE    |
| ESCO ELECTRONICS CORP           | EQUITY | 296315104 | 142   | 4,341   | SH | SOLE    |
| ESPEED INC                      | EQUITY | 296643109 | 94    | 8,110   | SH | SOLE    |
| ESPERION THERAPEUTICS INC (USD) | EQUITY | 29664R106 | 105   | 10,539  | SH | SOLE    |
| ESS TECHNOLOGY, INC.            | EQUITY | 269151106 | 65    | 10,924  | SH | SOLE    |
| ESSEX PPTY TR INC COM           | EQUITY | 297178105 | 5518  | 105600  | SH | SOLE    |
| ESSEX PROPERTY TRUST, INC.      | EQUITY | 297178105 | 274   | 5,235   | SH | SOLE    |
| ESTEE LAUDER COMPANIES-CL A     | EQUITY | 518439104 | 44    | 1,448   | SH | SOLE    |
| ESTERLINE TECHNOLOGIES CORP.    | EQUITY | 297425100 | 126   | 7,479   | SH | SOLE    |
| ETHAN ALLEN INTERIOR            | EQUITY | 297602104 | 13    | 438     | SH | SOLE    |
| EUNIVERSE INC                   | EQUITY | 298412107 | 23    | 4,538   | SH | SOLE    |
| EURONET WORLDWIDE INC           | EQUITY | 298736109 | 41    | 5,179   | SH | SOLE    |
| EVEREST RE GROUP, LTD           | EQUITY | G3223R108 | 3873  | 67,700  | SH | SOLE    |
| EVERGREEN RES INC COM NO PAR    | EQUITY | 299900308 | 37775 | 833708  | SH | SOLE    |
| EVERGREEN RESOURCES, INC.       | EQUITY | 299900308 | 309   | 6,828   | SH | SOLE    |
| EVOLVE SOFTWARE INC             | EQUITY | 30049P708 | 40    | 30,989  | SH | SOLE    |
| EXACT SCIENCES CORP (USD)       | EQUITY | 30063P105 | 43    | 4,149   | SH | SOLE    |
| EXAR CORP.                      | EQUITY | 300645108 | 179   | 14,076  | SH | SOLE    |
| EXCEL TECHNOLOGY                | EQUITY | 30067T103 | 65    | 3,187   | SH | SOLE    |
| EXELIXIS, INC.                  | EQUITY | 30161Q104 | 108   | 16,251  | SH | SOLE    |
| EXPEDIA INC -CL A               | EQUITY | 302125109 | 14    | 272     | SH | SOLE    |
| EXPEDIA INC COM                 | EQUITY | 302125109 | 2800  | 54200   | SH | SOLE    |
| EXPEDITORS INTERNATIONAL OF WA  | EQUITY | 302130109 | 5178  | 144,030 | SH | SOLE    |
| EXPLORATION CO                  | EQUITY | 302133202 | 17    | 5,654   | SH | SOLE    |
| EXPRESS SCRIPTS INC             | EQUITY | 302182100 | 12426 | 223100  | SH | SOLE    |
| EXPRESS SCRIPTS, INC.           | EQUITY | 302182100 | 7060  | 126,750 | SH | SOLE    |
| EXPRESSJET HOLDINGS IN          | EQUITY | 30218U108 | 89    | 10,819  | SH | SOLE    |

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|                                      |        |           |        |           |    |         |
|--------------------------------------|--------|-----------|--------|-----------|----|---------|
| EXTENDED STAY AMERICA INC            | EQUITY | 30224P101 | 1274   | 126,135   | SH | SOLE    |
| EXTREME NETWORK INC                  | EQUITY | 30226D106 | 161    | 37,115    | SH | SOLE    |
| EXULT INC                            | EQUITY | 302284104 | 125    | 17,046    | SH | SOLE    |
| EXXON MOBIL CORP                     | EQUITY | 30231G102 | 21656  | 619,554   | SH | DEFINED |
| EXXON MOBIL CORP.                    | EQUITY | 30231G102 | 145814 | 4,172,088 | SH | SOLE    |
| F A O INC                            | EQUITY | 30240S105 | 1      | 6,539     | SH | SOLE    |
|                                      |        |           |        |           |    |         |
| F N B CORP VA                        | EQUITY | 302930102 | 59     | 2,111     | SH | SOLE    |
| F&M BANCORP/FREDERICK                | EQUITY | 302367107 | 171    | 3,889     | SH | SOLE    |
| F5 NETWORKS INC                      | EQUITY | 315616102 | 101    | 7,989     | SH | SOLE    |
| FACTORY 2-U STORES, INC.             | EQUITY | 303072102 | 19     | 4,711     | SH | SOLE    |
| FACTSET RESEARCH SYSTEMS, INC.       | EQUITY | 303075105 | 244    | 7,507     | SH | SOLE    |
| FAIR ISSAC CORP                      | EQUITY | 303250104 | 9489   | 86,535    | SH | SOLE    |
| FAIRCHILD SEMICONDUCTOR CORP.        | EQUITY | 303726103 | 1645   | 157,257   | SH | SOLE    |
| FAIRMONT HOTELS RESORT (F)           | EQUITY | 305204109 | 5098   | 226600    | SH | SOLE    |
| FALCONSTOR SOFTWARE INC              | EQUITY | 306137100 | 47     | 12,270    | SH | SOLE    |
| FAMILY DOLLAR STORES, INC.           | EQUITY | 307000109 | 2339   | 75,755    | SH | SOLE    |
| FARGO ELECTRONICS INC COM            | EQUITY | 30744P102 | 2002   | 196100    | SH | SOLE    |
| FARMER BROS. CO.                     | EQUITY | 307675108 | 97     | 317       | SH | SOLE    |
| FARMERS CAPITAL BANK CORP            | EQUITY | 309562106 | 72     | 2,244     | SH | SOLE    |
| FASTENAL CO.                         | EQUITY | 311900104 | 2955   | 104,807   | SH | SOLE    |
| FBL FINANCIAL GROUP, INC., CLASS A   | EQUITY | 30239F106 | 82     | 4,152     | SH | SOLE    |
| FEDERAL AGRIC MTG CORP               | EQUITY | 313148306 | 63     | 2,894     | SH | SOLE    |
| FEDERAL HOME LN MTG CORP             | EQUITY | 313400301 | 7062   | 133,000   | SH | DEFINED |
| FEDERAL NATIONAL MORTGAGE ASSO       | EQUITY | 313586109 | 54195  | 829,310   | SH | SOLE    |
| FEDERAL REALTY INVESTMENT TR.        | EQUITY | 313747206 | 422    | 13,884    | SH | SOLE    |
| FEDERAL SIGNAL CORP.                 | EQUITY | 313855108 | 1146   | 80,697    | SH | SOLE    |
| FEDERATED DEPT STORES, INC.          | EQUITY | 31410H101 | 2396   | 85,510    | SH | SOLE    |
| FEDERATED INVESTORS                  | EQUITY | 314211103 | 28     | 1,117     | SH | SOLE    |
| FEDEX CORP                           | EQUITY | 31428X106 | 8591   | 156,000   | SH | DEFINED |
| FEDEX CORPORATION                    | EQUITY | 31428X106 | 7040   | 127,830   | SH | SOLE    |
| FEI COMPANY                          | EQUITY | 30241L109 | 139    | 8,689     | SH | SOLE    |
| FELCOR LODGING TRUST, INC.           | EQUITY | 31430F101 | 111    | 17,756    | SH | SOLE    |
| FERRO CORP.                          | EQUITY | 315405100 | 1399   | 65,476    | SH | SOLE    |
| FIDELITY BANKSHARES INC              | EQUITY | 31604Q107 | 104    | 5,691     | SH | SOLE    |
| FIDELITY NATIONAL FINANCIAL          | EQUITY | 316326107 | 4391   | 128,593   | SH | SOLE    |
| FIDELITY NATL INFO SOLUTIONS         | EQUITY | 31620P109 | 93     | 5,226     | SH | SOLE    |
| FIFTH THIRD BANCORP                  | EQUITY | 316773100 | 12417  | 247,190   | SH | SOLE    |
| FILENET CORP.                        | EQUITY | 316869106 | 126    | 11,996    | SH | SOLE    |
| FINANCIAL FEDERAL CORP.              | EQUITY | 317492106 | 87     | 4,562     | SH | SOLE    |
| FINANCIAL INDS CORP                  | EQUITY | 317574101 | 41     | 2,850     | SH | SOLE    |
| FINCANCIAL INSTITUTIONS INC          | EQUITY | 317585404 | 56     | 2,826     | SH | SOLE    |
| FINISAR CORPORATION                  | EQUITY | 31787A101 | 37     | 47,948    | SH | SOLE    |
| FINISH LINE, INC.                    | EQUITY | 317923100 | 102    | 6,768     | SH | SOLE    |
| FINLAY ENTERPRISES INC.              | EQUITY | 317884203 | 24     | 1,929     | SH | SOLE    |
| FIRST AMERICAN CAP TRUST CLASS A     | EQUITY | 318522307 | 2370   | 97,144    | SH | SOLE    |
| FIRST BANCORP NORTH CAROLINA         | EQUITY | 318910106 | 66     | 2,638     | SH | SOLE    |
| FIRST BANCORP/PUERTO RICO            | EQUITY | 318672102 | 324    | 12,003    | SH | SOLE    |
| FIRST BUSEY CORP                     | EQUITY | 319383105 | 77     | 3,290     | SH | SOLE    |
| FIRST CHARTER CORP.                  | EQUITY | 319439105 | 192    | 11,103    | SH | SOLE    |
| FIRST CITIZENS BANCSHARES, INC CLASS | EQUITY | 31946M103 | 207    | 2,203     | SH | SOLE    |
| FIRST CMNTY BANCORP CA               | EQUITY | 31983B101 | 103    | 3,554     | SH | SOLE    |
| FIRST COMMONWEALTH FINANCIAL         | EQUITY | 319829107 | 247    | 21,160    | SH | SOLE    |
| FIRST COMMUNITY BANCSHARES INC       | EQUITY | 31983A103 | 106    | 3,213     | SH | SOLE    |
| FIRST CONSULTING GROUP, INC.         | EQUITY | 31986R103 | 42     | 6,537     | SH | SOLE    |
| FIRST DATA CORP                      | EQUITY | 319963104 | 585    | 15,800    | SH | DEFINED |
| FIRST DATA CORP.                     | EQUITY | 319963104 | 15816  | 427,340   | SH | SOLE    |
| FIRST DEFIANCE FINL CO               | EQUITY | 32006W106 | 36     | 1,927     | SH | SOLE    |
| FIRST ESSEX BANCORP INC              | EQUITY | 320103104 | 75     | 2,430     | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| FIRST FEDERAL CAPITAL CORP.    | EQUITY | 319960100 | 126   | 6,194 SH     | SOLE    |
| FIRST FINANCIAL BANCORP        | EQUITY | 320209109 | 206   | 12,990 SH    | SOLE    |
| FIRST FINANCIAL BANKSHARES     | EQUITY | 32020R109 | 159   | 4,486 SH     | SOLE    |
| FIRST FINANCIAL CORP.          | EQUITY | 320218100 | 118   | 2,493 SH     | SOLE    |
| FIRST FINANCIAL HOLDINGS, INC. | EQUITY | 320239106 | 121   | 4,890 SH     | SOLE    |
| FIRST HEALTH GROUP CORP.       | EQUITY | 320960107 | 3581  | 140,760 SH   | SOLE    |
| FIRST HORIZON PHARMACEUTICAL   | EQUITY | 32051K106 | 20    | 8,033 SH     | SOLE    |
| FIRST INDIANA CORP.            | EQUITY | 32054R108 | 67    | 4,225 SH     | SOLE    |
| FIRST INDUSTRIAL REALITY TRUST | EQUITY | 32054K103 | 746   | 26,350 SH    | SOLE    |
| FIRST INDUSTRIAL RLTY COM      | EQUITY | 32054K103 | 4877  | 172200 SH    | SOLE    |
| FIRST MERCHANTS CORP.          | EQUITY | 320817109 | 120   | 5,271 SH     | SOLE    |
| FIRST MIDWEST BANCORP, INC.    | EQUITY | 320867104 | 18    | 701 SH       | SOLE    |
| FIRST NATL CORP ORANGE         | EQUITY | 320942105 | 70    | 2,777 SH     | SOLE    |
| FIRST NIAGARA FINANCIAL GRP    | EQUITY | 33582V108 | 102   | 8,700 SH     | SOLE    |
| FIRST OAK BROOK BANCSH         | EQUITY | 335847208 | 48    | 1,564 SH     | SOLE    |
| FIRST OF LONG ISLAND CORP      | EQUITY | 320734106 | 43    | 1,258 SH     | SOLE    |
| FIRST PLACE FINANCIAL CORP     | EQUITY | 33610T109 | 71    | 4,647 SH     | SOLE    |
| FIRST REPUBLIC BANK            | EQUITY | 336158100 | 81    | 3,746 SH     | SOLE    |
| FIRST SENTINEL BANCORP INC     | EQUITY | 33640T103 | 124   | 8,930 SH     | SOLE    |
| FIRST SOUTH BANCORP IN         | EQUITY | 33646W100 | 33    | 1,020 SH     | SOLE    |
| FIRST ST BANCORPORATIO         | EQUITY | 336453105 | 45    | 2,127 SH     | SOLE    |
| FIRST TENNESSEE NATIONAL CORP. | EQUITY | 337162101 | 2207  | 55,574 SH    | SOLE    |
| FIRST VIRGINIA BANKS, INC.     | EQUITY | 337477103 | 3784  | 96,448 SH    | SOLE    |
| FIRSTENERGY CORP.              | EQUITY | 337932107 | 4143  | 131,539 SH   | SOLE    |
| FIRSTFED AMER BANCORP          | EQUITY | 337929103 | 74    | 2,643 SH     | SOLE    |
| FIRSTFED FINANCIAL CORP.       | EQUITY | 337907109 | 188   | 6,220 SH     | SOLE    |
| FIRSTMERIT CORP.               | EQUITY | 337915102 | 2097  | 113,740 SH   | SOLE    |
| FISERV INC COM                 | EQUITY | 337738108 | 13439 | 426910 SH    | SOLE    |
| FISERV, INC.                   | EQUITY | 337738108 | 4219  | 134,033 SH   | SOLE    |
| FISHER COMMUNICATIONS INC      | EQUITY | 337756209 | 80    | 1,794 SH     | SOLE    |
| FISHER SCIENTIFIC INT'L., INC. | EQUITY | 338032204 | 379   | 13,538 SH    | SOLE    |
| FLAGSTAR BANCORP, INC.         | EQUITY | 337930101 | 129   | 4,901 SH     | SOLE    |
| FLEETBOSTON FINANCIAL CORP.    | EQUITY | 339030108 | 33938 | 1,421,170 SH | SOLE    |
| FLEETBOSTON FINL CORP          | EQUITY | 339030108 | 6753  | 282,800 SH   | DEFINED |
| FLEETWOOD ENTERPRISES, INC.    | EQUITY | 339099103 | 51    | 12,610 SH    | SOLE    |
| FLEMING COMPANIES, INC         | EQUITY | 339130106 | 8     | 16,680 SH    | SOLE    |
| FLIR SYS INC                   | EQUITY | 302445101 | 14716 | 310400 SH    | SOLE    |
| FLIR SYSTEMS INC (USD)         | EQUITY | 302445101 | 258   | 5,433 SH     | SOLE    |
| FLORIDA EAST COAST INDUSTRIES  | EQUITY | 340632108 | 201   | 8,208 SH     | SOLE    |
| FLORIDA ROCK INDUSTRIES, INC.  | EQUITY | 341140101 | 240   | 7,100 SH     | SOLE    |
| FLOW INTERNATIONAL CORP        | EQUITY | 343468104 | 10    | 4,783 SH     | SOLE    |
| FLOWERS FOODS INC              | EQUITY | 343498101 | 218   | 7,964 SH     | SOLE    |
| FLOWERVE CORP.                 | EQUITY | 34354P105 | 865   | 74,252 SH    | SOLE    |
| FLUOR CORP                     | EQUITY | 343412102 | 1233  | 36,618 SH    | SOLE    |
| FLUSHING FINANCIAL CORP        | EQUITY | 343873105 | 63    | 3,623 SH     | SOLE    |
| FMC CORP.                      | EQUITY | 302491303 | 901   | 57,480 SH    | SOLE    |
| FMC TECHNOLOGIES INC           | EQUITY | 30249U101 | 1686  | 87,836 SH    | SOLE    |
| FMC TECHNOLOGIES INC COM       | EQUITY | 30249U101 | 33614 | 1750738 SH   | SOLE    |
| FNB CORP.                      | EQUITY | 302520101 | 18    | 633 SH       | SOLE    |
| FOAMEX INTERNATIONAL, INC.     | EQUITY | 344123104 | 9     | 7,772 SH     | SOLE    |
| FOMENTO ECONOMICO MEX-SP ADR   | EQUITY | 344419106 | 1957  | 58,820 SH    | SOLE    |
| FOOT LOCKER INC                | EQUITY | 344849104 | 21    | 1,992 SH     | SOLE    |
| FOOTSTAR, INC.                 | EQUITY | 344912100 | 61    | 7,255 SH     | SOLE    |
| FORD MOTOR CO.                 | EQUITY | 345370860 | 5924  | 787,730 SH   | SOLE    |



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|                                       |        |           |       |         |    |         |
|---------------------------------------|--------|-----------|-------|---------|----|---------|
| FOREST CITY ENTERPRISES, INC. CLASS A | EQUITY | 345550107 | 11    | 320     | SH | SOLE    |
| FOREST LABORATORIES, INC.             | EQUITY | 345838106 | 8437  | 156,320 | SH | SOLE    |
| FOREST LABS INC                       | EQUITY | 345838106 | 6201  | 114,900 | SH | DEFINED |
| FOREST OIL CORP                       | EQUITY | 346091705 | 1403  | 62,924  | SH | SOLE    |
| FORRESTER RESEARCH, INC.              | EQUITY | 346563109 | 73    | 5,163   | SH | SOLE    |
| FORTUNE BRANDS, INC.                  | EQUITY | 349631101 | 2836  | 66,143  | SH | SOLE    |
| FORWARD AIR CORP                      | EQUITY | 349853101 | 91    | 4,170   | SH | SOLE    |
| FOSSIL, INC.                          | EQUITY | 349882100 | 125   | 7,238   | SH | SOLE    |
| FOUNDRY NETWORKS INC                  | EQUITY | 35063R100 | 249   | 31,003  | SH | SOLE    |
| FOUNDRY NETWORKS INC                  | EQUITY | 35063R100 | 1967  | 244,600 | SH | DEFINED |
| FOX ENTMT GROUP INC                   | EQUITY | 35138T107 | 4673  | 175,200 | SH | DEFINED |
| FOX ENTMT GROUP INC CL A              | EQUITY | 35138T107 | 1600  | 60000   | SH | SOLE    |
| FPIC INS GROUP INC                    | EQUITY | 302563101 | 24    | 3,195   | SH | SOLE    |
| FPL GROUP, INC.                       | EQUITY | 302571104 | 4606  | 78,160  | SH | SOLE    |
| FRANKLIN ELECTRIC CO., INC.           | EQUITY | 353514102 | 110   | 2,331   | SH | SOLE    |
| FRANKLIN FINL CORP TEN                | EQUITY | 353523202 | 29    | 982     | SH | SOLE    |
| FRANKLIN RESOURCES, INC.              | EQUITY | 354613101 | 3628  | 110,230 | SH | SOLE    |
| FREDDIE MAC                           | EQUITY | 313400301 | 18042 | 339,770 | SH | SOLE    |
| FRED'S INC.                           | EQUITY | 356108100 | 217   | 7,802   | SH | SOLE    |
| FREEMARKETS INC                       | EQUITY | 356602102 | 77    | 14,142  | SH | SOLE    |
| FREEMPORT-MCMORAN COPPER & GOLD CLASS | EQUITY | 35671D857 | 1074  | 62,989  | SH | SOLE    |
| FREMONT GENERAL CORP.                 | EQUITY | 357288109 | 146   | 21,029  | SH | SOLE    |
| FRIEDMAN'S, INC., CLASS A             | EQUITY | 358438109 | 57    | 5,972   | SH | SOLE    |
| FRONTIER AIRLINES, INC.               | EQUITY | 359065109 | 53    | 10,637  | SH | SOLE    |
| FRONTIER FINANCIAL CORP.              | EQUITY | 35907K105 | 144   | 5,860   | SH | SOLE    |
| FRONTIER OIL CORP.                    | EQUITY | 35914P105 | 161   | 9,405   | SH | SOLE    |
| FRONTLINE LTD (F)                     | EQUITY | G3682E127 | 2150  | 200000  | SH | SOLE    |
| FSI INTERNATIONAL, INC.               | EQUITY | 302633102 | 25    | 10,598  | SH | SOLE    |
| FTI CONSULTING INC                    | EQUITY | 302941109 | 364   | 7,875   | SH | SOLE    |
| FUELCELL ENERGY INC                   | EQUITY | 35952H106 | 62    | 12,314  | SH | SOLE    |
| FULTON FIN CORP                       | EQUITY | 360271100 | 28    | 1,503   | SH | SOLE    |
| FURNITURE BRANDS INTERNATIONAL        | EQUITY | 360921100 | 1479  | 75,597  | SH | SOLE    |
| FURNITURE BRANDS INTL COM             | EQUITY | 360921100 | 8255  | 422050  | SH | SOLE    |
| G & K SERVICES, INC. CLASS A          | EQUITY | 361268105 | 169   | 7,028   | SH | SOLE    |
| GABELLI ASSET MANAGEMENT, INC.        | EQUITY | 36239Y102 | 63    | 2,272   | SH | SOLE    |
| GABLES RESIDENTIAL TR SH BEN I        | EQUITY | 362418105 | 2455  | 91755   | SH | SOLE    |
| GABLES RESIDENTIAL TRUST              | EQUITY | 362418105 | 239   | 8,940   | SH | SOLE    |
| GAIAM INC                             | EQUITY | 36268Q103 | 11    | 1,990   | SH | SOLE    |
| GALLAGHER, ARTHUR J & CO              | EQUITY | 363576109 | 16818 | 685,040 | SH | SOLE    |
| GALYANS TRADING INC                   | EQUITY | 36458R101 | 47    | 3,777   | SH | SOLE    |
| GAMESTOP CORP                         | EQUITY | 36466R101 | 3     | 255     | SH | SOLE    |
| GANNETT CO., INC.                     | EQUITY | 364730101 | 8064  | 114,500 | SH | SOLE    |
| GANNETT INC                           | EQUITY | 364730101 | 6501  | 92,300  | SH | DEFINED |
| GAP INC                               | EQUITY | 364760108 | 55    | 3,800   | SH | DEFINED |
| GAP, INC.                             | EQUITY | 364760108 | 5480  | 378,180 | SH | SOLE    |
| GARDNER DENVER, INC.                  | EQUITY | 365558105 | 105   | 5,714   | SH | SOLE    |
| GART SPORTS CO                        | EQUITY | 366630101 | 40    | 2,095   | SH | SOLE    |
| GARTNER INC.                          | EQUITY | 366651206 | 822   | 109,100 | SH | SOLE    |
| GARTNER INC. CLASS A                  | EQUITY | 366651107 | 207   | 29,803  | SH | SOLE    |
| GATEWAY, INC.                         | EQUITY | 367626108 | 334   | 141,380 | SH | SOLE    |
| GATX CORP.                            | EQUITY | 361448103 | 953   | 65,800  | SH | SOLE    |
| GAYLORD ENTERTAINMENT CO.             | EQUITY | 367905106 | 142   | 7,938   | SH | SOLE    |
| GBC BANCORP                           | EQUITY | 361475106 | 68    | 2,814   | SH | SOLE    |
|                                       |        |           |       |         |    |         |
| GCI, INC.                             | EQUITY | 369385109 | 89    | 14,901  | SH | SOLE    |
| GEMSTAR-TV GUIDE INTERNATIONAL        | EQUITY | 36866W106 | 12    | 3,163   | SH | SOLE    |
| GENCORP, INC.                         | EQUITY | 368682100 | 70    | 11,202  | SH | SOLE    |
| GENE LOGIC, INC.                      | EQUITY | 368689105 | 49    | 9,701   | SH | SOLE    |
| GENENCOR INTERNATIONAL INC            | EQUITY | 368709101 | 36    | 3,518   | SH | SOLE    |

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|---------------------------------------|--------|-----------|--------|-----------|----|---------|
| GENENTECH INC COM NEW                 | EQUITY | 368710406 | 980    | 28000     | SH | SOLE    |
| GENENTECH, INC.                       | EQUITY | 368710406 | 893    | 25,520    | SH | SOLE    |
| GENERAL BINDING CORP                  | EQUITY | 369154109 | 17     | 2,170     | SH | SOLE    |
| GENERAL CABLE CORP.                   | EQUITY | 369300108 | 44     | 11,927    | SH | SOLE    |
| GENERAL COMMUNICATION CL A            | EQUITY | 369385109 | 2333   | 390100    | SH | SOLE    |
| General Dynamics                      | EQUITY | 369550108 | 1377   | 25,000    | SH | DEFINED |
| GENERAL DYNAMICS CORP.                | EQUITY | 369550108 | 7494   | 136,090   | SH | SOLE    |
| General Elec Co                       | EQUITY | 369604103 | 2168   | 85,000    | SH | DEFINED |
| GENERAL ELEC CO                       | EQUITY | 369604103 | 29952  | 1,174,561 | SH | DEFINED |
| GENERAL ELECTRIC CO.                  | EQUITY | 369604103 | 185134 | 7,260,151 | SH | SOLE    |
| GENERAL GROWTH PPTYS                  | EQUITY | 370021107 | 1672   | 31000     | SH | SOLE    |
| GENERAL GROWTH PPTYS COM              | EQUITY | 370021107 | 19551  | 362400    | SH | SOLE    |
| GENERAL GROWTH PROPE                  | EQUITY | 370021107 | 49     | 909       | SH | SOLE    |
| GENERAL MILLS, INC.                   | EQUITY | 370334104 | 9684   | 212,610   | SH | SOLE    |
| GENERAL MOTORS CORP.                  | EQUITY | 370442105 | 8068   | 239,990   | SH | SOLE    |
| GENERAL MTRS CO                       | EQUITY | 370442105 | 11843  | 352,272   | SH | DEFINED |
| GENESCO, INC.                         | EQUITY | 371532102 | 103    | 7,240     | SH | SOLE    |
| GENESE & WYO INC                      | EQUITY | 371559105 | 65     | 4,224     | SH | SOLE    |
| GENESIS HEALTH VENTURES INC           | EQUITY | 37183F107 | 1197   | 80,566    | SH | SOLE    |
| GENESIS MICROCHIP INC                 | EQUITY | 37184C103 | 137    | 11,006    | SH | SOLE    |
| GENETECH INC                          | EQUITY | 368710406 | 1079   | 30,820    | SH | DEFINED |
| GENTA INC                             | EQUITY | 37245M207 | 110    | 15,381    | SH | SOLE    |
| GENTA INC                             | EQUITY | 37245M207 | 1427   | 200,000   | SH | DEFINED |
| GENTEX CORP.                          | EQUITY | 371901109 | 2693   | 105,832   | SH | SOLE    |
| GENTIVA HEALTH SERVICES               | EQUITY | 37247A102 | 69     | 8,184     | SH | SOLE    |
| GENUINE PARTS CO                      | EQUITY | 372460105 | 6945   | 227,643   | SH | DEFINED |
| GENUINE PARTS CO.                     | EQUITY | 372460105 | 2361   | 77,381    | SH | SOLE    |
| GENZYME-MOLECULAR ONCOLOGY-           | EQUITY | 372917104 | 15138  | 415,300   | SH | SOLE    |
| GENZYME-MOLECULAR ONCOLOGY- BIOSURGER | EQUITY | 372917708 | 16     | 13,526    | SH | SOLE    |
| GEORGIA GULF CORP.                    | EQUITY | 373200203 | 199    | 9,905     | SH | SOLE    |
| GEORGIA-PACIFIC CORP.                 | EQUITY | 373298108 | 1584   | 113,991   | SH | SOLE    |
| GERMAN AMERICAN BANCORP               | EQUITY | 373865104 | 31     | 1,783     | SH | SOLE    |
| GERON CORP                            | EQUITY | 374163103 | 47     | 8,907     | SH | SOLE    |
| GETTY IMAGES, INC.                    | EQUITY | 374276103 | 11     | 406       | SH | SOLE    |
| GETTY REALTY CORP.                    | EQUITY | 374297109 | 105    | 5,606     | SH | SOLE    |
| GIBALTAR STEEL CORP.                  | EQUITY | 37476F103 | 57     | 3,075     | SH | SOLE    |
| GILEAD SCIENCES INC COM               | EQUITY | 375558103 | 3901   | 92900     | SH | SOLE    |
| GILEAD SCIENCES, INC.                 | EQUITY | 375558103 | 11429  | 272,179   | SH | SOLE    |
| GILLETTE CO                           | EQUITY | 375766102 | 11125  | 359,575   | SH | DEFINED |
| GILLETTE CO.                          | EQUITY | 375766102 | 43031  | 1,390,780 | SH | SOLE    |
| GLACIER BANCORP, INC.                 | EQUITY | 37637Q105 | 153    | 5,713     | SH | SOLE    |
| GLADSTONE CAPITAL CORP                | EQUITY | 376535100 | 52     | 3,224     | SH | SOLE    |
| GLATFELTER, P.H. CO.                  | EQUITY | 377316104 | 658    | 61,680    | SH | SOLE    |
| GLAXO PLC                             | EQUITY | 37733W105 | 109    | 3,075     | SH | DEFINED |
| GLENBOROUGH REALITY TRUST, INC        | EQUITY | 37803P105 | 87     | 5,654     | SH | SOLE    |
| GLIMCHER REALITY TRUST                | EQUITY | 379302102 | 1318   | 68,658    | SH | SOLE    |
| GLIMCHER RLTY TR SH BEN INT           | EQUITY | 379302102 | 6697   | 348800    | SH | SOLE    |
| GLOBAL IMAGING SYSTEMS, INC.          | EQUITY | 37934A100 | 54     | 2,922     | SH | SOLE    |
| GLOBAL INDUSTRIES LT                  | EQUITY | 379336100 | 112    | 24,003    | SH | SOLE    |
| GLOBAL PAYMENTS INC.                  | EQUITY | 37940X102 | 15     | 502       | SH | SOLE    |
| GLOBAL POWER EQUIPME                  | EQUITY | 37941P108 | 41     | 8,037     | SH | SOLE    |
| GLOBAL SANTAFE CORPORATION            | EQUITY | G3930E101 | 8637   | 418,265   | SH | DEFINED |
| GLOBESPAN VIRATA INC                  | EQUITY | 37957V106 | 179    | 39,866    | SH | SOLE    |
| GOLD BANK CORP., INC.                 | EQUITY | 379907108 | 98     | 12,155    | SH | SOLE    |
| GOLDEN TELECOM INC                    | EQUITY | 38122G107 | 113    | 7,571     | SH | SOLE    |
| GOLDEN WEST FINANCIAL CORP.           | EQUITY | 381317106 | 4724   | 65,680    | SH | SOLE    |
| GOLDMAN SACHS GROUP INC               | EQUITY | 38141G104 | 65774  | 966,135   | SH | SOLE    |
| GOODRICH CORP.                        | EQUITY | 382388106 | 730    | 51,907    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| GOODYEAR TIRE & RUBBER CO.     | EQUITY | 382550101 | 400   | 77,280  | SH | SOLE    |
| GOODYS FAMILY CLOTHING         | EQUITY | 382588101 | 23    | 5,701   | SH | SOLE    |
| GORMAN RUPP CO COM             | EQUITY | 383082104 | 53    | 2,680   | SH | SOLE    |
| GRACE, W.R. & CO.              | EQUITY | 38388F108 | 73    | 49,117  | SH | SOLE    |
| GRACO INC COM                  | EQUITY | 384109104 | 27570 | 981150  | SH | SOLE    |
| GRACO, INC.                    | EQUITY | 384109104 | 18    | 641     | SH | SOLE    |
| GRAFTECH INTERNATIONAL LTD     | EQUITY | 384313102 | 58    | 20,472  | SH | SOLE    |
| GRANITE CONSTRUCTION, INC.     | EQUITY | 387328107 | 1043  | 66,460  | SH | SOLE    |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 1956  | 162,206 | SH | SOLE    |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 160   | 13,275  | SH | DEFINED |
| GRANT PRIDECO INC COM          | EQUITY | 38821G101 | 29562 | 2451228 | SH | SOLE    |
| GRAPHIC PACKAGING INTL         | EQUITY | 388690109 | 45    | 8,162   | SH | SOLE    |
| GRAY TELEVISION INC            | EQUITY | 389375205 | 34    | 3,235   | SH | SOLE    |
| GREAT AMERICAN FINANCIAL RES   | EQUITY | 389915109 | 40    | 2,662   | SH | SOLE    |
| GREAT ATLANTIC & PACIFIC TEA   | EQUITY | 390064103 | 26    | 6,021   | SH | SOLE    |
| GREAT LAKES CHEM CORP.         | EQUITY | 390568103 | 777   | 35,021  | SH | SOLE    |
| GREAT LAKES REIT, INC.         | EQUITY | 390752103 | 68    | 4,772   | SH | SOLE    |
| GREAT PLAINS ENERGY INC        | EQUITY | 391164100 | 2222  | 93,096  | SH | SOLE    |
| GREAT SOUTHERN BANCORP, INC.   | EQUITY | 390905107 | 77    | 2,072   | SH | SOLE    |
| GREATER BAY BANCORP            | EQUITY | 391648102 | 992   | 69,153  | SH | SOLE    |
| GREEN MOUNTAIN COFFEE ROASTE   | EQUITY | 393122106 | 21    | 1,139   | SH | SOLE    |
| GREENPOINT FINANCIAL CORP.     | EQUITY | 395384100 | 5876  | 131,142 | SH | SOLE    |
| GREIF INC CL A                 | EQUITY | 397624107 | 84    | 4,698   | SH | SOLE    |
| GREY GLOBAL GROUP INC          | EQUITY | 39787M108 | 167   | 271     | SH | SOLE    |
| GREY WOLF, INC.                | EQUITY | 397888108 | 237   | 60,270  | SH | SOLE    |
| GRIFFON CORP.                  | EQUITY | 398433102 | 123   | 9,536   | SH | SOLE    |
| GROUP 1 AUTOMOTIVE, INC.       | EQUITY | 398905109 | 144   | 6,749   | SH | SOLE    |
| GRUPO TELEVISIA SA - SPONS ADR | EQUITY | 40049J206 | 1446  | 57,500  | SH | SOLE    |
| GSI COMMERCE INC               | EQUITY | 36238G102 | 11    | 6,727   | SH | SOLE    |
| GTECH HOLDINGS CORP.           | EQUITY | 400518106 | 2482  | 75,998  | SH | SOLE    |
| GUESS? INC                     | EQUITY | 401617105 | 10    | 2,736   | SH | SOLE    |
| GUIDANT CORP.                  | EQUITY | 401698105 | 9581  | 264,660 | SH | SOLE    |
| GUILFORD PHARMACEUTICALS INC   | EQUITY | 401829106 | 32    | 8,710   | SH | SOLE    |
| GUITAR CENTER INC              | EQUITY | 402040109 | 8117  | 398466  | SH | SOLE    |
| GUITAR CENTER, INC.            | EQUITY | 402040109 | 101   | 4,953   | SH | SOLE    |
| GULF ISLAND FABRICATION, INC.  | EQUITY | 402307102 | 45    | 2,538   | SH | SOLE    |
| GULFMARK OFFSHORE, INC.        | EQUITY | 402629109 | 66    | 4,883   | SH | SOLE    |
| GYMBOREE CORP                  | EQUITY | 403777105 | 3664  | 243,600 | SH | DEFINED |
| GYMBOREE CORP.                 | EQUITY | 403777105 | 130   | 8,619   | SH | SOLE    |
| H J HEINZ CO.                  | EQUITY | 423074103 | 4391  | 150,380 | SH | SOLE    |
| H.B. FULLER CO.                | EQUITY | 359694106 | 236   | 10,206  | SH | SOLE    |
| HAEMONETICS CORP.              | EQUITY | 405024100 | 142   | 6,477   | SH | SOLE    |
| HAIN CELESTIAL GROUP INC       | EQUITY | 405217100 | 128   | 8,469   | SH | SOLE    |
| HALL KINOIN & ASSOCIATES INC.  | EQUITY | 406069104 | 5     | 3,669   | SH | SOLE    |
| HALLIBURTON CO.                | EQUITY | 406216101 | 4011  | 193,496 | SH | SOLE    |
| HALLIBURTON COMPANY            | EQUITY | 406216101 | 84    | 4,035   | SH | DEFINED |
| HANCOCK FABRICS, INC.          | EQUITY | 409900107 | 85    | 6,104   | SH | SOLE    |
| HANCOCK HOLDING CO.            | EQUITY | 410120109 | 208   | 4,833   | SH | SOLE    |
| HANDLEMAN CO.                  | EQUITY | 410252100 | 131   | 8,944   | SH | SOLE    |
| HANDSPRING INC                 | EQUITY | 410293104 | 10    | 15,488  | SH | SOLE    |
| HANGER ORTHOPEDIC GROUP        | EQUITY | 41043F208 | 80    | 6,966   | SH | SOLE    |
| HANMI FINL CORP                | EQUITY | 410495105 | 54    | 3,184   | SH | SOLE    |
| HANOVER COMPRESSOR COMPANY     | EQUITY | 410768105 | 689   | 106,002 | SH | SOLE    |
| HARBOR FLORIDA BANCSHARES      | EQUITY | 411901101 | 179   | 7,682   | SH | SOLE    |
| HARLAND, JOHN H. CO.           | EQUITY | 412693103 | 256   | 10,520  | SH | SOLE    |
| HARLEY DAVIDSON INC            | EQUITY | 412822108 | 7374  | 185,700 | SH | DEFINED |
| HARLEY-DAVIDSON FUNDING        | EQUITY | 412822108 | 5142  | 129,500 | SH | SOLE    |
| HARLEYSVILLE GROUP, INC.       | EQUITY | 412824104 | 266   | 10,670  | SH | SOLE    |

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| HARLEYSVILLE NATIONAL CORP.   | EQUITY | 412850109 | 168   | 6,897     | SH | SOLE    |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 21    | 351       | SH | SOLE    |
| HARMONIC INC.                 | EQUITY | 413160102 | 71    | 21,462    | SH | SOLE    |
| HARMONY GOLD MNG-SPON ADR     | EQUITY | 413216300 | 1150  | 94,020    | SH | SOLE    |
| HARRAH'S ENTERTAINMENT, INC.  | EQUITY | 413619107 | 1764  | 49,412    | SH | SOLE    |
| HARRIS CORP.                  | EQUITY | 413875105 | 2476  | 89,158    | SH | SOLE    |
| HARRIS INTERACTIVE INC        | EQUITY | 414549105 | 73    | 13,337    | SH | SOLE    |
| HARRIS INTERACTIVE INC COM    | EQUITY | 414549105 | 1693  | 309000    | SH | SOLE    |
| HARSCO CORP.                  | EQUITY | 415864107 | 1661  | 54,480    | SH | SOLE    |
| HARTE-HANKS COMMUNICATIONS    | EQUITY | 416196103 | 2331  | 122,048   | SH | SOLE    |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 5190  | 147,080   | SH | SOLE    |
| HARVARD BIOSCIENCE INC        | EQUITY | 416906105 | 27    | 7,067     | SH | SOLE    |
| HARVEST NATURAL RESOUR        | EQUITY | 41754V103 | 61    | 12,503    | SH | SOLE    |
| HASBRO, INC.                  | EQUITY | 418056107 | 1059  | 76,234    | SH | SOLE    |
| HAVERTY FURNITURE COMPANIES   | EQUITY | 419596101 | 59    | 5,496     | SH | SOLE    |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 10278 | 252,161   | SH | SOLE    |
| HAWTHORNE FINL CORP           | EQUITY | 420542102 | 80    | 2,709     | SH | SOLE    |
| HCA INC                       | EQUITY | 404119109 | 11134 | 269,200   | SH | DEFINED |
| HCA INC.                      | EQUITY | 404119109 | 9919  | 239,830   | SH | SOLE    |
| HCC INSURANCE HOLDINGS, INC.  | EQUITY | 404132102 | 2142  | 83,795    | SH | SOLE    |
| HEADWATERS INC                | EQUITY | 42210P102 | 138   | 9,847     | SH | SOLE    |
| HEALTH CARE PPTY INVS COM     | EQUITY | 421915109 | 9635  | 288900    | SH | SOLE    |
| HEALTH CARE PPTYS INVEST INC  | EQUITY | 421915109 | 28    | 828       | SH | SOLE    |
| Health Care Prop Investors    | EQUITY | 421915109 | 1501  | 45,000    | SH | DEFINED |
| HEALTH CARE REIT INC COM      | EQUITY | 42217K106 | 13839 | 528200    | SH | SOLE    |
| HEALTH CARE REIT, INC.        | EQUITY | 42217K106 | 368   | 14,054    | SH | SOLE    |
| HEALTH MANAGEMENT ASSOC.      | EQUITY | 421933102 | 2197  | 115,630   | SH | SOLE    |
| HEALTH NET INC. CLASS A       | EQUITY | 42222G108 | 4453  | 166,353   | SH | SOLE    |
| Healthcare Realty Trust       | EQUITY | 421946104 | 1587  | 65,000    | SH | DEFINED |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 369   | 15,106    | SH | SOLE    |
| HEALTHCARE RLTY TR COM        | EQUITY | 421946104 | 5409  | 221500    | SH | SOLE    |
| HEALTHCARE SVCS GRP IN        | EQUITY | 421906108 | 40    | 3,378     | SH | SOLE    |
| HEALTHEXTRAS INC              | EQUITY | 422211102 | 91    | 23,534    | SH | SOLE    |
| HEALTHTRONICS SURGICAL        | EQUITY | 42222L107 | 24    | 2,891     | SH | SOLE    |
| HEARST-ARGYLE TELEVI          | EQUITY | 422317107 | 5     | 244       | SH | SOLE    |
| HEARTLAND EXPRESS INC         | EQUITY | 422347104 | 3351  | 174,703   | SH | DEFINED |
| HEARTLAND EXPRESS, INC.       | EQUITY | 422347104 | 206   | 10,742    | SH | SOLE    |
| HECLA MNG CO                  | EQUITY | 422704106 | 102   | 30,993    | SH | SOLE    |
|                               |        |           |       |           |    |         |
| HEICO CORP.                   | EQUITY | 422806109 | 46    | 5,136     | SH | SOLE    |
| HEIDRICK & STRUGGLES INT'L    | EQUITY | 422819102 | 76    | 6,519     | SH | SOLE    |
| HELIX TECHNOLOGY CORP.        | EQUITY | 423319102 | 81    | 9,407     | SH | SOLE    |
| HELMERICH & PAYNE, INC.       | EQUITY | 423452101 | 3002  | 117,192   | SH | SOLE    |
| HENRY JACK & ASSOCIATES       | EQUITY | 426281101 | 1246  | 117,627   | SH | SOLE    |
| HENRY SCHEIN INC              | EQUITY | 806407102 | 2745  | 60,854    | SH | SOLE    |
| HERCULES, INC.                | EQUITY | 427056106 | 455   | 52,284    | SH | SOLE    |
| HERITAGE PPTY INVT TR COM     | EQUITY | 42725M107 | 15133 | 604100    | SH | SOLE    |
| HERITAGE PROPERTY INVESTMENT  | EQUITY | 42725M107 | 162   | 6,483     | SH | SOLE    |
| HERLEY INDS INC DEL           | EQUITY | 427398102 | 75    | 4,342     | SH | SOLE    |
| HERMAN MILLER, INC.           | EQUITY | 600544100 | 25230 | 1,567,050 | SH | SOLE    |
| HERSHEY FOODS CORP.           | EQUITY | 427866108 | 4041  | 64,486    | SH | SOLE    |
| HEWLETT PACKARD CO            | EQUITY | 428236103 | 16363 | 1,052,311 | SH | DEFINED |
| HEWLETT PACKARD CO.           | EQUITY | 428236103 | 29079 | 1,870,013 | SH | SOLE    |
| HEXCEL CORP.                  | EQUITY | 428291108 | 25    | 8,593     | SH | SOLE    |
| HIBBETT SPORTING GOODS, INC.  | EQUITY | 428565105 | 63    | 2,545     | SH | SOLE    |
| HIBERNIA CORP                 | EQUITY | 428656102 | 4664  | 275,000   | SH | DEFINED |
| HIBERNIA CORP. CLASS A        | EQUITY | 428656102 | 3596  | 212,026   | SH | SOLE    |
| HICKORY TECH CORP             | EQUITY | 429060106 | 46    | 5,086     | SH | SOLE    |
| HIGHWOODS PPTYS INC COM       | EQUITY | 431284108 | 4977  | 243500    | SH | SOLE    |

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| HIGHWOODS PROPERTIES, INC.           | EQUITY | 431284108  | 16    | 765     | SH | SOLE    |
| HILB, ROGAL & HAMILTON CO.           | EQUITY | 431294107  | 376   | 12,032  | SH | SOLE    |
| HILLENBRAND INDUSTRIES, INC.         | EQUITY | 431573104  | 4229  | 82,947  | SH | SOLE    |
| HILTON HOTELS CORP                   | EQUITY | 432848109  | 2059  | 177,362 | SH | SOLE    |
| HISPANIC BROADCASTING CORP. CLASS A  | EQUITY | 43357B104  | 6116  | 296,018 | SH | SOLE    |
| HOLLINGER INTERNATIONAL, INC.        | EQUITY | 435569108  | 156   | 19,791  | SH | SOLE    |
| HOLLY CORP.                          | EQUITY | 435758305  | 103   | 3,581   | SH | SOLE    |
| HOLLYWOOD ENTERTAINMENT CORP.        | EQUITY | 436141105  | 304   | 19,020  | SH | SOLE    |
| HOLLYWOOD PARK, INC.                 | EQUITY | 723456109  | 42    | 8,669   | SH | SOLE    |
| HOLOGIC INC                          | EQUITY | 436440101  | 60    | 6,942   | SH | SOLE    |
| HOME DEPOT INC                       | EQUITY | 437076102  | 96    | 3,897   | SH | DEFINED |
| HOME DEPOT, INC.                     | EQUITY | 437076102  | 24264 | 996,050 | SH | SOLE    |
| HOME PPTYS N Y INC COM               | EQUITY | 437306103  | 16939 | 510200  | SH | SOLE    |
| HOME PROPERTIES OF NY, INC.          | EQUITY | 437306103  | 311   | 9,360   | SH | SOLE    |
| HOMESTORE.COM                        | EQUITY | 437852106  | 16    | 27,884  | SH | SOLE    |
| HON INDUSTRIES INC.                  | EQUITY | 438092108  | 2259  | 79,249  | SH | SOLE    |
| HONEYWELL INTERNATIONAL INC.         | EQUITY | 438516106  | 7891  | 369,440 | SH | SOLE    |
| HONEYWELL INTL INC                   | EQUITY | 438516106  | 6588  | 308,425 | SH | DEFINED |
| HOOPER HOLMES, INC.                  | EQUITY | 439104100  | 96    | 19,290  | SH | SOLE    |
| HORACE MANN EDUCATORS CORP.          | EQUITY | 440327104  | 882   | 67,200  | SH | SOLE    |
| HORIZON OFFSHORE, INC.               | EQUITY | 44043J105  | 22    | 6,361   | SH | SOLE    |
| HORIZON ORGANIC HOLDIN               | EQUITY | 44043T103  | 31    | 2,375   | SH | SOLE    |
| HORMEL FOODS CORP.                   | EQUITY | 440452100  | 3925  | 185,390 | SH | SOLE    |
| HOSPITALITY PPTYS TR COM SH BE       | EQUITY | 44106M102  | 4830  | 158100  | SH | SOLE    |
| HOSPITALITY PROPERTIES TRUST         | EQUITY | 44106M102  | 2572  | 84,205  | SH | SOLE    |
| HOST MARRIOTT CORP COM               | EQUITY | 44107p104  | 10259 | 1482500 | SH | SOLE    |
| HOT TOPIC INC                        | EQUITY | 441339108  | 265   | 11,377  | SH | SOLE    |
| HOTELS.COM-CL A                      | EQUITY | 44147T108  | 8     | 133     | SH | SOLE    |
| HOUSEHOLD FINANCE CORP.              | EQUITY | 441815107  | 4683  | 165,609 | SH | SOLE    |
| HOUSTON EXPLORATION COMPAN           | EQUITY | 442120101  | 99    | 3,683   | SH | SOLE    |
| HOVNANIAN ENTER, INC. COM PAR \$0.01 | EQUITY | 442487203  | 188   | 5,449   | SH | SOLE    |
| HOVNANIAN ENTERPRISES CL A           | EQUITY | 442487203  | 4105  | 118800  | SH | SOLE    |
| HRPT PROPERTIES TRUST                | EQUITY | 40426W101  | 395   | 46,440  | SH | SOLE    |
|                                      |        |            |       |         |    |         |
| HS RESOURCES, INC.                   | EQUITY | 492386107  | 1964  | 48,351  | SH | SOLE    |
| HSBC HOLDINGS PLC-SPONS ADR          | EQUITY | 404280406  | 3581  | -70,054 | SH | SOLE    |
| HUBBELL INC. CLASS B                 | EQUITY | 443510201  | 2485  | 79,407  | SH | SOLE    |
| HUDSON CITY BANCORP                  | EQUITY | 443683107  | 22    | 1,087   | SH | SOLE    |
| HUDSON RIVER BANCORP.                | EQUITY | 444128102  | 126   | 5,487   | SH | SOLE    |
| HUGHES SUPPLY, INC.                  | EQUITY | 444482103  | 200   | 8,600   | SH | SOLE    |
| HUMAN GENOME SCIENCES, INC.          | EQUITY | 444903108  | 60    | 7,030   | SH | SOLE    |
| Humana Inc.                          | EQUITY | 444859102  | 768   | 80,000  | SH | DEFINED |
| HUMANA, INC.                         | EQUITY | 444859102  | 737   | 76,778  | SH | SOLE    |
| HUMBOLDT BANCORP                     | EQUITY | 445069107  | 50    | 3,905   | SH | SOLE    |
| HUNT J B TRANS SVCS INC              | EQUITY | 445658107  | 3368  | 125,100 | SH | DEFINED |
| HUNTINGTON BANCSHARES, INC.          | EQUITY | 446150104  | 1938  | 104,239 | SH | SOLE    |
| HUSDON UNITED BANCORP                | EQUITY | 444165104  | 20    | 647     | SH | SOLE    |
| HUTCHINSON TECHNOLOGY, INC.          | EQUITY | 448407106  | 226   | 9,132   | SH | SOLE    |
| HYDRIL COMPANY                       | EQUITY | 448774109  | 105   | 4,219   | SH | SOLE    |
| HYPERCOM CORP                        | EQUITY | 44913M105  | 46    | 12,182  | SH | SOLE    |
| HYPERION SOLUTIONS CORP              | EQUITY | 44914M104  | 291   | 12,000  | SH | SOLE    |
| HYPERION SOLUTIONS CP COM            | EQUITY | 44914M104  | 19102 | 787700  | SH | SOLE    |
| I SHARES MSCI EMU                    | EQUITY | 464286608  | 136   | 3,530   | SH | SOLE    |
| I2 TECHNOLOGIES                      | EQUITY | 465754109  | 3     | 4,083   | SH | SOLE    |
| IBERIABANK CORP                      | EQUITY | 450828108  | 89    | 2,188   | SH | SOLE    |
| IBM                                  | EQUITY | 459200101  | 23956 | 305,440 | SH | DEFINED |
| ICICI BANK LTD-SPON ADR              | EQUITY | 45104G104  | 988   | 156,900 | SH | SOLE    |
| ICN PHARMACEUTICALS, INC.            | EQUITY | 448924100  | 1004  | 112,692 | SH | SOLE    |
| Icon Plc - Sponsored ADR             | EQUITY | 45103T1079 | 1637  | 68,800  | SH | SOLE    |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| ICOS CORPORATION                     | EQUITY | 449295104 | 61    | 3,260   | SH | SOLE    |
| ICU MEDICAL, INC.                    | EQUITY | 44930G107 | 105   | 3,832   | SH | SOLE    |
| IDACORP, INC.                        | EQUITY | 451107106 | 1162  | 50,944  | SH | SOLE    |
| IDEC PHARMACEUTICALS CORP            | EQUITY | 449370105 | 11622 | 337,650 | SH | DEFINED |
| IDEC PHARMACEUTICALS CORP.           | EQUITY | 449370105 | 7296  | 213,197 | SH | SOLE    |
| IDENTIX INC                          | EQUITY | 451906101 | 136   | 30,229  | SH | SOLE    |
| IDEX CORP.                           | EQUITY | 45167R104 | 289   | 9,977   | SH | SOLE    |
| IDEXX LABORATORIES, INC.             | EQUITY | 45168D104 | 402   | 11,482  | SH | SOLE    |
| IDINE REWARDS NETWORK                | EQUITY | 45168A100 | 46    | 6,124   | SH | SOLE    |
| IDT CORP.                            | EQUITY | 448947101 | 11    | 719     | SH | SOLE    |
| IDX SYSTEMS CORP.                    | EQUITY | 449491109 | 96    | 6,095   | SH | SOLE    |
| IGATE CORP                           | EQUITY | 45169U105 | 21    | 7,251   | SH | SOLE    |
| IGEN INTERNATIONAL, INC.             | EQUITY | 449536101 | 203   | 5,749   | SH | SOLE    |
| IHOP CORP.                           | EQUITY | 449623107 | 160   | 7,116   | SH | SOLE    |
| II-VI INC                            | EQUITY | 902104108 | 66    | 3,974   | SH | SOLE    |
| IKON OFFICE SOLUTIONS INC.           | EQUITY | 451713101 | 15    | 2,093   | SH | SOLE    |
| ILEX ONCOLOGY INC                    | EQUITY | 451923106 | 108   | 11,694  | SH | SOLE    |
| ILLINOIS TOOL WKS INC COM            | EQUITY | 452308109 | 1861  | 32000   | SH | SOLE    |
| ILLINOIS TOOL WORKS, INC.            | EQUITY | 452308109 | 7657  | 131,670 | SH | SOLE    |
| ILLUMINA INC                         | EQUITY | 452327109 | 19    | 8,556   | SH | SOLE    |
| IMAGEX.COM INC                       | EQUITY | 45244D102 | 401   | 791,394 | SH | SOLE    |
| IMAGISTICS INTL INC                  | EQUITY | 45247T104 | 112   | 6,000   | SH | SOLE    |
| I-MANY INC                           | EQUITY | 44973Q103 | 11    | 14,536  | SH | SOLE    |
| IMATION CORP COM                     | EQUITY | 45245A107 | 10466 | 281200  | SH | SOLE    |
| IMATION CORP.                        | EQUITY | 45245A107 | 2216  | 59,541  | SH | SOLE    |
| IMC GLOBAL INC                       | EQUITY | 449669100 | 2410  | 250,000 | SH | DEFINED |
| IMC GLOBAL, INC.                     | EQUITY | 449669100 | 1754  | 182,306 | SH | SOLE    |
| IMCLONE SYSTEMS                      | EQUITY | 45245W109 | 305   | 18,435  | SH | SOLE    |
| IMCO RECYCLING INC                   | EQUITY | 449681105 | 26    | 4,051   | SH | SOLE    |
| IMMUCOR INC                          | EQUITY | 452526106 | 82    | 3,774   | SH | SOLE    |
| IMMUNOGEN INC                        | EQUITY | 45253H101 | 37    | 15,817  | SH | SOLE    |
| IMMUNOMEDICS, INC.                   | EQUITY | 452907108 | 39    | 14,739  | SH | SOLE    |
| IMPAC MED SYS INC COM                | EQUITY | 45255A104 | 847   | 38000   | SH | SOLE    |
| IMPAC MORTGAGE HOLDINGS INC          | EQUITY | 45254P102 | 2530  | 194,801 | SH | SOLE    |
| IMPATH INC.                          | EQUITY | 45255G101 | 76    | 5,624   | SH | SOLE    |
| IMPAX LABORATORIES INC               | EQUITY | 45256B101 | 42    | 9,397   | SH | SOLE    |
| IMPCO TECHNOLOGIES INC               | EQUITY | 45255W106 | 9     | 4,577   | SH | SOLE    |
| IMS HEALTH, INC.                     | EQUITY | 449934108 | 1686  | 108,013 | SH | SOLE    |
| INAMED CORP                          | EQUITY | 453235103 | 162   | 4,524   | SH | SOLE    |
| INCYTE CORP                          | EQUITY | 45337C102 | 72    | 24,228  | SH | SOLE    |
| INDEPENDENCE COMMUNITY BANK          | EQUITY | 453414104 | 2388  | 90,299  | SH | SOLE    |
| INDEPENDENCE HLDG CO N               | EQUITY | 453440307 | 23    | 1,191   | SH | SOLE    |
| INDEPENDENT BANK CORP.-MASSACHUSETTS | EQUITY | 453836108 | 88    | 4,382   | SH | SOLE    |
| INDEPENDENT BANK CORP.-MICHIGAN      | EQUITY | 453838104 | 134   | 6,659   | SH | SOLE    |
| INDEVUS PHARMACEUTICALS INC          | EQUITY | 454072109 | 33    | 13,629  | SH | SOLE    |
| INDEX I-SHARES RUSSELL 2000          | EQUITY | 464287655 | 504   | 7,000   | SH | SOLE    |
| INDYMAC BANCORP, INC.                | EQUITY | 456607100 | 1446  | 74,337  | SH | SOLE    |
| INET TECHNOLOGY                      | EQUITY | 45662V105 | 25    | 4,268   | SH | SOLE    |
| INFOCUS CORPORATION                  | EQUITY | 45665B106 | 324   | 65,599  | SH | SOLE    |
| INFOGRAMS INC.                       | EQUITY | 45665T107 | 4     | 2,030   | SH | SOLE    |
| INFONET SERVICES COR                 | EQUITY | 45666T106 | 29    | 22,617  | SH | SOLE    |
| INFORMATICA CORP                     | EQUITY | 45666Q102 | 133   | 20,629  | SH | SOLE    |
| INFORMATION HOLDINGS INC.            | EQUITY | 456727106 | 60    | 3,709   | SH | SOLE    |
| INFORMATION RESOURCES, INC.          | EQUITY | 456905108 | 13    | 9,885   | SH | SOLE    |
| INFORTE CORP                         | EQUITY | 45677R107 | 12    | 2,104   | SH | SOLE    |
| INFOUSA INC. CLASS B                 | EQUITY | 456818301 | 44    | 9,233   | SH | SOLE    |
| INGERSOLL RAND COMPANY LIM           | EQUITY | G4776G101 | 8015  | 207,700 | SH | DEFINED |
| INGERSOLL-RAND CO CL A               | EQUITY | G4776G101 | 3125  | 80,990  | SH | SOLE    |

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|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| INGLES MARKETS, INC., CLASS A         | EQUITY | 457030104 | 35    | 3,624     | SH | SOLE    |
| INGRAM MICRO INC. CLASS A             | EQUITY | 457153104 | 13    | 1,160     | SH | SOLE    |
| INNKEEPERS USA TRUST                  | EQUITY | 4576J0104 | 59    | 9,075     | SH | SOLE    |
| INPUT/OUTPUT, INC.                    | EQUITY | 457652105 | 58    | 16,139    | SH | SOLE    |
| INRANGE TECHNOLOGIES CL B             | EQUITY | 45769V206 | 6     | 3,167     | SH | SOLE    |
| INSIGHT COMMUNICATIO                  | EQUITY | 45768V108 | 178   | 14,884    | SH | SOLE    |
| INSIGHT ENTERPRISES, INC.             | EQUITY | 45765U103 | 104   | 14,773    | SH | SOLE    |
| INSIGNIA FINANCIAL GROUP INC.         | EQUITY | 45767A105 | 1406  | 128,514   | SH | SOLE    |
| INSITUFORM TECHNOLOGIES, INC. CLASS A | EQUITY | 457667103 | 110   | 8,170     | SH | SOLE    |
| INSTINET GROUP INCORPORATED           | EQUITY | 457750107 | 3     | 801       | SH | SOLE    |
| INSURANCE AUTO AUCTIONS INC COM       | EQUITY | 457875102 | 40    | 3,620     | SH | SOLE    |
| INSWEB CORP                           | EQUITY | 45809K202 | 19    | 9,194     | SH | SOLE    |
| INTEGRA BANK CORP.                    | EQUITY | 45814P105 | 96    | 5,607     | SH | SOLE    |
| INTEGRA LIFESCIENCES CORP             | EQUITY | 457985208 | 8041  | 349,600   | SH | DEFINED |
| INTEGRA LIFESCIENCES HOLDINGS         | EQUITY | 457985208 | 153   | 6,666     | SH | SOLE    |
| INTEGRAL SYS INC MD COM               | EQUITY | 45810H107 | 5855  | 27,620    | SH | SOLE    |
| INTEGRAL SYSTEMS INC/MD               | EQUITY | 45810H107 | 71    | 3,361     | SH | SOLE    |
| INTEGRATED CIRCUIT SYS COM            | EQUITY | 45811K208 | 31619 | 145,709   | SH | SOLE    |
| INTEGRATED CIRCUIT SYS INC            | EQUITY | 45811K208 | 2387  | 110,000   | SH | DEFINED |
| INTEGRATED CIRCUIT SYSTEMS            | EQUITY | 45811K208 | 119   | 5,503     | SH | SOLE    |
| INTEGRATED DEFENSE TEC                | EQUITY | 45819B101 | 39    | 2,726     | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY,         | EQUITY | 458118106 | 6425  | 809,151   | SH | SOLE    |
| INTEGRATED ELECTRICAL SERVICES        | EQUITY | 45811E103 | 50    | 11,731    | SH | SOLE    |
| INTEGRATED SILICON SOLUTION           | EQUITY | 45812P107 | 23    | 9,640     | SH | SOLE    |
| Intel                                 | EQUITY | 458140100 | 716   | 44,000    | SH | DEFINED |
| INTEL CORP                            | EQUITY | 458140100 | 18269 | 1,122,182 | SH | DEFINED |
| INTEL CORP.                           | EQUITY | 458140100 | 72666 | 4,463,520 | SH | SOLE    |
| INTER PARFUMS INC                     | EQUITY | 458334109 | 9     | 1,188     | SH | SOLE    |
| INTERACTIVE DATA CORP                 | EQUITY | 45840J107 | 7     | 499       | SH | SOLE    |
| INTERCEPT INC                         | EQUITY | 45845L107 | 23    | 5,640     | SH | SOLE    |
| INTERCHANGE FINL SVCS                 | EQUITY | 458447109 | 53    | 3,125     | SH | SOLE    |
| INTERDIGITAL COMMUNCTN COM            | EQUITY | 45866A105 | 11316 | 50,000    | SH | SOLE    |
| INTERDIGITAL COMMUNICATION            | EQUITY | 45866A105 | 444   | 19,599    | SH | SOLE    |
| INTERFACE, INC. CLASS A               | EQUITY | 458665106 | 52    | 15,720    | SH | SOLE    |
| INTERGRAPH CORP.                      | EQUITY | 458683109 | 292   | 16,843    | SH | SOLE    |
| INTERLAND INC                         | EQUITY | 458727104 | 29    | 44,123    | SH | SOLE    |
| INTERMAGNETICS GENERAL CORP.          | EQUITY | 458771102 | 95    | 5,320     | SH | SOLE    |
| INTERMET CORP                         | EQUITY | 45881K104 | 28    | 7,759     | SH | SOLE    |
| INTERMUNE INC.                        | EQUITY | 45884X103 | 192   | 8,981     | SH | SOLE    |
| INTERNATIONAL BANCSHARES CORP.        | EQUITY | 459044103 | 318   | 8,181     | SH | SOLE    |
| INTERNATIONAL GAME TECHN              | EQUITY | 459902102 | 20457 | 24,978    | SH | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY         | EQUITY | 459902102 | 3070  | 37,486    | SH | SOLE    |
| INTERNATIONAL MULTIFOODS CORP.        | EQUITY | 460043102 | 110   | 5,689     | SH | SOLE    |
| INTERNATIONAL PAPER CO                | EQUITY | 460146103 | 2924  | 86,500    | SH | DEFINED |
| INTERNATIONAL PAPER CO.               | EQUITY | 460146103 | 7136  | 211,130   | SH | SOLE    |
| International Rectifier               | EQUITY | 460254105 | 787   | 40,000    | SH | DEFINED |
| INTERNATIONAL RECTIFIER CORP.         | EQUITY | 460254105 | 1695  | 86,169    | SH | SOLE    |
| INTERNATIONAL SPEEDWAY CORP.          | EQUITY | 460335201 | 2852  | 71,193    | SH | SOLE    |
| INTERNET SECURITY SY                  | EQUITY | 46060X107 | 791   | 79,611    | SH | SOLE    |
| INTERPOOL, INC.                       | EQUITY | 46062R108 | 27    | 2,039     | SH | SOLE    |
| INTERPORE INTERNATIONAL               | EQUITY | 46062W107 | 50    | 6,210     | SH | SOLE    |
| INTERPUBLIC GROUP CORP                | EQUITY | 460690100 | 2301  | 24,430    | SH | SOLE    |
| INTERPUBLIC GROUP COS INC             | EQUITY | 460690100 | 4569  | 491,255   | SH | DEFINED |
| INTERSIL CORP                         | EQUITY | 46069S109 | 3490  | 224,300   | SH | DEFINED |
| INTERSIL CORP -CL A                   | EQUITY | 46069S109 | 2859  | 183,767   | SH | SOLE    |
| INTERSTATE BAKERIES CORP.             | EQUITY | 46072H108 | 791   | 75,304    | SH | SOLE    |
| INTERTAN INC.                         | EQUITY | 461120107 | 36    | 7,693     | SH | SOLE    |
| INTER-TEL, INC.                       | EQUITY | 458372109 | 98    | 6,520     | SH | SOLE    |

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|--------------------------------|--------|-----------|--------|------------|----|---------|
| INTERWOVEN INC                 | EQUITY | 46114T102 | 70     | 38,216     | SH | SOLE    |
| INTL BUSINESS MACHINES CORP    | EQUITY | 459200101 | 101762 | 1,297,490  | SH | SOLE    |
| INT'L. FLAVORS & FRAGRANCES,   | EQUITY | 459506101 | 1287   | 41,399     | SH | SOLE    |
| INTRADO INC                    | EQUITY | 46117A100 | 43     | 5,483      | SH | SOLE    |
| INTROGEN THERAPEUTICS INC      | EQUITY | 46119F107 | 153    | 75,000     | SH | DEFINED |
| Intuit                         | EQUITY | 461202103 | 744    | 20,000     | SH | DEFINED |
| INTUIT                         | EQUITY | 461202103 | 9970   | 268,000    | SH | DEFINED |
| INTUIT, INC.                   | EQUITY | 461202103 | 3811   | 102,441    | SH | SOLE    |
| INTUITIVE SURGICAL INC         | EQUITY | 46120E107 | 70     | 10,843     | SH | SOLE    |
| INVACARE CORP.                 | EQUITY | 461203101 | 299    | 9,485      | SH | SOLE    |
| INVERNESS MEDICAL INNOVATION   | EQUITY | 46126P106 | 67     | 3,326      | SH | SOLE    |
| INVESTMENT TECHNOLOGY GROUP    | EQUITY | 46145F105 | 901    | 64,465     | SH | SOLE    |
| INVESTORS FINANCIAL SERVICES   | EQUITY | 461915100 | 2121   | 87,175     | SH | SOLE    |
| INVESTORS REAL ESTATE TRUST    | EQUITY | 461730103 | 107    | 11,458     | SH | SOLE    |
| INVISION TECHNOLOGIES          | EQUITY | 461851107 | 95     | 4,208      | SH | SOLE    |
| INVITROGEN CORP                | EQUITY | 46185R100 | 456    | 14,886     | SH | SOLE    |
| INVITROGEN CORP                | EQUITY | 46185R100 | 613    | 20,000     | SH | DEFINED |
| IOMEGA CORP                    | EQUITY | 462030305 | 205    | 18,462     | SH | SOLE    |
|                                |        |           |        |            |    |         |
| IONICS, INC.                   | EQUITY | 462218108 | 105    | 6,318      | SH | SOLE    |
| IPC HOLDINGS                   | EQUITY | G4933P101 | 352715 | 11,722,000 | SH | SOLE    |
| IRON MOUNTAIN INC.             | EQUITY | 462846106 | 33     | 861        | SH | SOLE    |
| IRON MTN INC DEL COM           | EQUITY | 462846106 | 96485  | 2522475    | SH | SOLE    |
| IRWIN FINANCIAL CORP.          | EQUITY | 464119106 | 108    | 5,537      | SH | SOLE    |
| ISHARES MSCI EAFE INDEX FUND   | EQUITY | 464287465 | 3234   | 35,690     | SH | SOLE    |
| ISHARES RUSSELL MIDCAP GRWTH   | EQUITY | 464287481 | 427    | 8,200      | SH | SOLE    |
| ISHARES RUSSELL MIDCAP VALUE   | EQUITY | 464287473 | 297    | 4,500      | SH | SOLE    |
| ISHARES S&P 500/BARRA GROWTH   | EQUITY | 464287309 | 496    | 11,200     | SH | SOLE    |
| ISHARES S&P 500/BARRA VALUE    | EQUITY | 464287408 | 592    | 14,700     | SH | SOLE    |
| ISIS PHARMACEUTICALS, INC.     | EQUITY | 464330109 | 60     | 16,808     | SH | SOLE    |
| ISLE OF CAPRI CASINOS          | EQUITY | 464592104 | 61     | 5,220      | SH | SOLE    |
| ISTAR FINANCIAL INC            | EQUITY | 45031U101 | 8648   | 296,457    | SH | SOLE    |
| ITLA CAP CORP                  | EQUITY | 450565106 | 55     | 1,672      | SH | SOLE    |
| ITRON, INC.                    | EQUITY | 465741106 | 126    | 7,543      | SH | SOLE    |
| ITT EDUCATIONAL SERVICES, INC. | EQUITY | 45068B109 | 428    | 15,300     | SH | SOLE    |
| ITT INDUSTRIAL INC             | EQUITY | 450911102 | 2172   | 40,669     | SH | SOLE    |
| ITXC CORP                      | EQUITY | 45069F109 | 9      | 6,378      | SH | SOLE    |
| IVAX CORP.                     | EQUITY | 465823102 | 3198   | 261,060    | SH | SOLE    |
| IXIA                           | EQUITY | 45071R109 | 38     | 7,752      | SH | SOLE    |
| IXYS CORP.                     | EQUITY | 46600W106 | 24     | 4,502      | SH | SOLE    |
| J & J SNACK FOODS CORP         | EQUITY | 466032109 | 67     | 2,205      | SH | SOLE    |
| J JILL GROUP INC               | EQUITY | 466189107 | 75     | 6,487      | SH | SOLE    |
| J.B. HUNT TRANSPORT SERVICES   | EQUITY | 445658107 | 1621   | 60,221     | SH | SOLE    |
| J.C. PENNEY CO., INC.          | EQUITY | 708160106 | 28197  | 1,435,674  | SH | SOLE    |
| J.D. EDWARDS & CO.             | EQUITY | 281667105 | 15     | 1,369      | SH | SOLE    |
| J.P. MORGAN CHASE AND CO.      | EQUITY | 46625H100 | 30445  | 1,284,060  | SH | SOLE    |
| J2 GLOBAL COMMUNICATIO         | EQUITY | 46626E205 | 51     | 1,815      | SH | SOLE    |
| J2 GLOBAL COMMUNICATNS COM NEW | EQUITY | 46626E205 | 4364   | 154000     | SH | SOLE    |
| JABIL CIRCUIT INC COM          | EQUITY | 466313103 | 8004   | 457400     | SH | SOLE    |
| JABIL CIRCUIT, INC.            | EQUITY | 466313103 | 1522   | 86,970     | SH | SOLE    |
| JACK IN THE BOX INC.           | EQUITY | 466367109 | 226    | 12,455     | SH | SOLE    |
| JACOBS ENGINEERING GROUP, INC. | EQUITY | 469814107 | 3094   | 73,655     | SH | SOLE    |
| JACOBS ENGR GROUP DEL          | EQUITY | 469814107 | 63555  | 1512862    | SH | SOLE    |
| JAKKS PACIFIC, INC.            | EQUITY | 47012E106 | 91     | 8,791      | SH | SOLE    |
| JANUS CAPITAL GROUP            | EQUITY | 47102X105 | 1199   | 105,263    | SH | SOLE    |
| JARDEN CORP                    | EQUITY | 471109108 | 109    | 4,187      | SH | SOLE    |
| JDA SOFTWARE GROUP, INC.       | EQUITY | 46612K108 | 102    | 10,084     | SH | SOLE    |
| JDS UNIPHASE CORP              | EQUITY | 46612J101 | 2501   | 877,481    | SH | SOLE    |
| JEFFERIES GROUP, INC.          | EQUITY | 472319102 | 250    | 6,964      | SH | SOLE    |



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|                                     |        |           |       |           |    |         |
|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| JEFFERSON-PILOT CORP.               | EQUITY | 475070108 | 4700  | 122,153   | SH | SOLE    |
| JETBLUE AIRWAYS CORP                | EQUITY | 477143101 | 3     | 126       | SH | SOLE    |
| JETBLUE AWYS CORP                   | EQUITY | 477143101 | 5381  | 194,200   | SH | DEFINED |
| JLG INDUSTRIES, INC.                | EQUITY | 466210101 | 72    | 15,190    | SH | SOLE    |
| JM SMUCKER CO/THE NEW COM WI        | EQUITY | 832696405 | 2875  | 82,218    | SH | SOLE    |
| JO-ANN STORES INC [A]               | EQUITY | 47758P109 | 104   | 5,203     | SH | SOLE    |
| JOHN HANCOCK FINANCIAL SERVICE      | EQUITY | 41014S106 | 5230  | 188,270   | SH | SOLE    |
| JOHN WILEY & SONS, INC. CLASS A     | EQUITY | 968223206 | 14    | 639       | SH | SOLE    |
| JOHNSON & JOHNSON                   | EQUITY | 478160104 | 88082 | 1,522,074 | SH | SOLE    |
| JOHNSON & JOHNSON                   | EQUITY | 478160104 | 29101 | 502,860   | SH | DEFINED |
| Johnson and Johnson                 | EQUITY | 478160104 | 4340  | 75,000    | SH | DEFINED |
| JOHNSON CONTROLS, INC.              | EQUITY | 478366107 | 3341  | 46,122    | SH | SOLE    |
| JOHNSON OUTDOORS INC                | EQUITY | 479167108 | 12    | 1,332     | SH | SOLE    |
|                                     |        |           |       |           |    |         |
| JONES APPAREL GROUP, INC.           | EQUITY | 480074103 | 1593  | 58,085    | SH | SOLE    |
| JONES LANG LASALLE, INC.            | EQUITY | 48020Q107 | 149   | 10,908    | SH | SOLE    |
| JOURNAL REGISTER CO.                | EQUITY | 481138105 | 150   | 9,815     | SH | SOLE    |
| JOY GLOBAL INC.                     | EQUITY | 481165108 | 181   | 16,709    | SH | SOLE    |
| JP MORGAN CHASE & CO                | EQUITY | 46625H100 | 11786 | 497,043   | SH | DEFINED |
| JUNIPER NETWORKS, INC.              | EQUITY | 48203R104 | 120   | 14,704    | SH | SOLE    |
| K V PHARMACEUT [A]                  | EQUITY | 482740206 | 148   | 8,202     | SH | SOLE    |
| K V PHARMACEUTICAL (ADR)            | EQUITY | 482740206 | 1604  | 88600     | SH | SOLE    |
| K.FORCE INC.                        | EQUITY | 493732101 | 19    | 6,983     | SH | SOLE    |
| K2, INC.                            | EQUITY | 482732104 | 50    | 6,464     | SH | SOLE    |
| KADANT INC                          | EQUITY | 48282T104 | 81    | 4,927     | SH | SOLE    |
| KAMAN CORP., CLASS A                | EQUITY | 483548103 | 79    | 8,078     | SH | SOLE    |
| KANSAS CITY LIFE INSURANCE CO.      | EQUITY | 484836101 | 57    | 1,323     | SH | SOLE    |
| KANSAS CITY SOUTHERN                | EQUITY | 485170302 | 243   | 21,655    | SH | SOLE    |
| KAYDON CORP.                        | EQUITY | 486587108 | 186   | 9,905     | SH | SOLE    |
| KB HOME                             | EQUITY | 48666K109 | 1224  | 26,928    | SH | SOLE    |
| KEANE, INC.                         | EQUITY | 486665102 | 940   | 114,893   | SH | SOLE    |
| KEITHLEY INSTRUMENTS, INC.          | EQUITY | 487584104 | 23    | 2,144     | SH | SOLE    |
| KELLOGG CO.                         | EQUITY | 487836108 | 5353  | 174,650   | SH | SOLE    |
| KELLWOOD CO.                        | EQUITY | 488044108 | 264   | 9,120     | SH | SOLE    |
| KELLY SERVICES, INC., CLASS A       | EQUITY | 488152208 | 1149  | 53,393    | SH | SOLE    |
| KEMET CORP.                         | EQUITY | 488360108 | 905   | 116,052   | SH | SOLE    |
| KENDLE INTERNATIONAL, INC.          | EQUITY | 48880L107 | 13    | 3,846     | SH | SOLE    |
| KENNAMETAL INC COM                  | EQUITY | 489170100 | 23718 | 843159    | SH | SOLE    |
| KENNAMETAL, INC.                    | EQUITY | 489170100 | 1668  | 59,313    | SH | SOLE    |
| KENSEY NASH CORP                    | EQUITY | 490057106 | 54    | 2,635     | SH | SOLE    |
| KEY BANK NA                         | EQUITY | 493267108 | 4105  | 181,970   | SH | SOLE    |
| KEY ENERGY SERVICES INC             | EQUITY | 492914106 | 408   | 40,472    | SH | SOLE    |
| KEY ENERGY SVCS INC                 | EQUITY | 492914106 | 1109  | 110,000   | SH | DEFINED |
| KEYNOTE SYSTEMS INC                 | EQUITY | 493308100 | 65    | 7,017     | SH | SOLE    |
| KEYSPAN CORPORATION                 | EQUITY | 49337W100 | 5458  | 169,230   | SH | SOLE    |
| KEYSTONE AUTOMOTIVE IN              | EQUITY | 49338N109 | 66    | 3,738     | SH | SOLE    |
| KEYSTONE PROPERTY TRUST             | EQUITY | 493596100 | 102   | 5,920     | SH | SOLE    |
| KILROY REALTY CORP.                 | EQUITY | 49427F108 | 1221  | 55,259    | SH | SOLE    |
| KILROY RLTY CORP COM                | EQUITY | 49427F108 | 2316  | 104800    | SH | SOLE    |
| KIMBALL INTERNATIONAL, INC. CLASS B | EQUITY | 494274103 | 170   | 12,205    | SH | SOLE    |
| KIMBERLY-CLARK CORP.                | EQUITY | 494368103 | 12636 | 277,960   | SH | SOLE    |
| KIMCO REALTY                        | EQUITY | 49446R109 | 47    | 1,336     | SH | SOLE    |
| KIMCO REALTY CORP COM               | EQUITY | 49446R109 | 12517 | 356400    | SH | SOLE    |
| Kinder Morgan Energy Partners       | EQUITY | 494550106 | 2220  | 60,000    | SH | DEFINED |
| KINDER MORGAN INC.                  | EQUITY | 49455P101 | 2408  | 53,505    | SH | SOLE    |
| KINDRED HEALTHCARE INC              | EQUITY | 494580103 | 46    | 4,107     | SH | SOLE    |
| KING PHARMACEUTICALS, INC.          | EQUITY | 495582108 | 1522  | 127,595   | SH | SOLE    |
| KIRBY CORP.                         | EQUITY | 497266106 | 165   | 6,712     | SH | SOLE    |
| KLA-TENCOR CORP.                    | EQUITY | 482480100 | 9691  | 269,624   | SH | SOLE    |

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|                                       |        |            |       |           |    |         |
|---------------------------------------|--------|------------|-------|-----------|----|---------|
| KNIGHT TRADING GROUP                  | EQUITY | 499063105  | 114   | 29,346    | SH | SOLE    |
| KNIGHT TRANSN INC COM                 | EQUITY | 499064103  | 18043 | 916348    | SH | SOLE    |
| KNIGHT TRANSPORTATION, INC.           | EQUITY | 499064103  | 170   | 8,625     | SH | SOLE    |
| KNIGHTBRIDGE TANKERS LTD              | EQUITY | G5299G106  | 12684 | 933,303   | SH | SOLE    |
| KNIGHT-RIDDER, INC.                   | EQUITY | 499040103  | 2124  | 36,305    | SH | SOLE    |
| KOGER EQUITY, INC.                    | EQUITY | 500228101  | 263   | 17,181    | SH | SOLE    |
| KOHL'S CORP                           | EQUITY | 500255104  | 9370  | 165,614   | SH | DEFINED |
|                                       |        |            |       |           |    |         |
| KOHL'S CORP.                          | EQUITY | 500255104  | 28407 | 502,060   | SH | SOLE    |
| KOOKMIN BANK SPONS ADR                | EQUITY | 50049M109  | 761   | 33,106    | SH | SOLE    |
| KOPIN CORP.                           | EQUITY | 500600101  | 126   | 24,992    | SH | SOLE    |
| Korea Electric Power Corp. Kepco Sp A | EQUITY | 5006311063 | 974   | 59,500    | SH | SOLE    |
| KORN/FERRY INTERNATIONAL              | EQUITY | 500643200  | 419   | 64,017    | SH | SOLE    |
| KOS PHARMACEUTICALS, INC.             | EQUITY | 500648100  | 34    | 1,965     | SH | SOLE    |
| KOSAN BIOSCIENCES INC                 | EQUITY | 50064W107  | 28    | 6,181     | SH | SOLE    |
| KRAFT FOODS INC                       | EQUITY | 50075N104  | 14814 | 525,327   | SH | SOLE    |
| KRAMONT REALTY TRUST                  | EQUITY | 50075Q107  | 295   | 19,634    | SH | SOLE    |
| KRISPY KREME DOUGHNU                  | EQUITY | 501014104  | 2552  | 75,367    | SH | SOLE    |
| KROGER CO.                            | EQUITY | 501044101  | 4435  | 337,240   | SH | SOLE    |
| KROLL INC                             | EQUITY | 501049100  | 1071  | 125,000   | SH | DEFINED |
| KROLL INC.                            | EQUITY | 501049100  | 202   | 9,443     | SH | SOLE    |
| KROLL INC.                            | EQUITY | 501049100  | 30921 | 1,444,212 | SH | SOLE    |
| KRONOS, INC.                          | EQUITY | 501052104  | 249   | 7,099     | SH | SOLE    |
| K-SWISS, INC.                         | EQUITY | 482686102  | 109   | 4,274     | SH | SOLE    |
| KULICKE & SOFFA INDUSTRIES            | EQUITY | 501242101  | 84    | 17,765    | SH | SOLE    |
| KYPHON INC                            | EQUITY | 501577100  | 19    | 2,186     | SH | SOLE    |
| KYPHON INC                            | EQUITY | 501577100  | 71    | 8,100     | SH | DEFINED |
| L S B BANCSHARES N C                  | EQUITY | 502158108  | 48    | 3,076     | SH | SOLE    |
| L-3 COMMUNICATIONS HOLDINGS,          | EQUITY | 502424104  | 5091  | 126,731   | SH | SOLE    |
| LA JOLLA PHARMACEUTICAL CO            | EQUITY | 503459109  | 26    | 15,260    | SH | SOLE    |
| LA QUINTA PROPERTIES-PAIRED           | EQUITY | 50419U202  | 151   | 49,563    | SH | SOLE    |
| Lab Corp of America Holdings          | EQUITY | 50540R409  | 711   | 23,996    | SH | DEFINED |
| LABONE INC NEW                        | EQUITY | 50540L105  | 37    | 1,923     | SH | SOLE    |
| LABOR READY, INC.                     | EQUITY | 505401208  | 84    | 14,746    | SH | SOLE    |
| LABORATORY CRP OF AMER HLDGS          | EQUITY | 50540R409  | 2135  | 44,417    | SH | SOLE    |
| LABRANCHE & CO INC COM                | EQUITY | 505447102  | 9297  | 505800    | SH | SOLE    |
| LABRANCHE & CO. INC.                  | EQUITY | 505447102  | 1468  | 79,873    | SH | SOLE    |
| LACLEDE GAS CO.                       | EQUITY | 505597104  | 158   | 6,801     | SH | SOLE    |
| LADISH CO., INC.                      | EQUITY | 505754200  | 15    | 3,321     | SH | SOLE    |
| LAFARGE NORTH AMERIC                  | EQUITY | 505862102  | 99    | 3,397     | SH | SOLE    |
| LAKELAND BANCORP INC                  | EQUITY | 511637100  | 68    | 4,248     | SH | SOLE    |
| LAKELAND FINL CORP                    | EQUITY | 511656100  | 46    | 1,855     | SH | SOLE    |
| LAM RESEARCH CORP.                    | EQUITY | 512807108  | 1930  | 169,434   | SH | SOLE    |
| LAM RESH CORP                         | EQUITY | 512807108  | 2724  | 239,200   | SH | DEFINED |
| LAMAR ADVERTISING CO                  | EQUITY | 512815101  | 129   | 4,412     | SH | SOLE    |
| LAMAR CORP CV                         | EQUITY | 512815af8  | 15395 | 15273000  | SH | SOLE    |
| LANCASTER COLONY CORP.                | EQUITY | 513847103  | 1864  | 48,608    | SH | SOLE    |
| LANCE, INC.                           | EQUITY | 514606102  | 70    | 8,743     | SH | SOLE    |
| LANDAMERICA FINANCIAL GROUP           | EQUITY | 514936103  | 266   | 6,688     | SH | SOLE    |
| LANDAUER, INC.                        | EQUITY | 51476K103  | 109   | 2,960     | SH | SOLE    |
| LANDRY'S RESTAURANTS INC.             | EQUITY | 51508L103  | 133   | 7,901     | SH | SOLE    |
| LANDSTAR SYS INC COM                  | EQUITY | 515098101  | 30095 | 523400    | SH | SOLE    |
| LANDSTAR SYSTEM, INC.                 | EQUITY | 515098101  | 318   | 5,532     | SH | SOLE    |
| LANNETT CO INC                        | EQUITY | 516012101  | 22    | 2,024     | SH | SOLE    |
| LASALLE HOTEL PROPERTIES              | EQUITY | 517942108  | 72    | 6,065     | SH | SOLE    |
| LATTICE SEMICONDUCTOR CORP.           | EQUITY | 518415104  | 1359  | 180,246   | SH | SOLE    |
| LAWSON PRODUCTS, INC.                 | EQUITY | 520776105  | 46    | 1,777     | SH | SOLE    |
| LAWSON SOFTWARE                       | EQUITY | 520780107  | 24    | 5,109     | SH | SOLE    |
| LA-Z-BOY CHAIR CO.                    | EQUITY | 505336107  | 12    | 686       | SH | SOLE    |

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|                                       |        |           |       |         |    |         |
|---------------------------------------|--------|-----------|-------|---------|----|---------|
| LEAR CORP                             | EQUITY | 521865105 | 3127  | 88,454  | SH | SOLE    |
| LEARNING TREE INTERNATIONAL           | EQUITY | 522015106 | 48    | 3,540   | SH | SOLE    |
| LECROY CORP                           | EQUITY | 52324W109 | 29    | 3,004   | SH | SOLE    |
| LEE ENTERPRISES, INC.                 | EQUITY | 523768109 | 1883  | 59,740  | SH | SOLE    |
| LEGATO SYSTEMS, INC.                  | EQUITY | 524651106 | 954   | 185,988 | SH | SOLE    |
| LEGG MASON, INC.                      | EQUITY | 524901105 | 11989 | 245,980 | SH | SOLE    |
| LEGGETT & PLATT, INC.                 | EQUITY | 524660107 | 1760  | 96,283  | SH | SOLE    |
| LEHMAN BROTHERS HLDGS INC             | EQUITY | 524908100 | 17042 | 295,100 | SH | DEFINED |
| LEHMAN BROTHERS HOLDINGS, INC.        | EQUITY | 524908100 | 6748  | 116,850 | SH | SOLE    |
| LENDING TREE INC                      | EQUITY | 52602Q105 | 30    | 2,547   | SH | SOLE    |
| LENNAR CORP COM                       | EQUITY | 526057104 | 33440 | 624462  | SH | SOLE    |
| LENNAR CORP. COM CLASS A              | EQUITY | 526057104 | 4668  | 87,166  | SH | SOLE    |
| LENNOX INTERNATIONAL INC              | EQUITY | 526107107 | 222   | 15,386  | SH | SOLE    |
| LEUCADIA NATIONAL CORP.               | EQUITY | 527288104 | 2792  | 78,121  | SH | SOLE    |
| LEVEL 3 COMMUNICATIONS, INC.          | EQUITY | 52729N100 | 24    | 4,669   | SH | SOLE    |
| LEXAR MEDIA INC                       | EQUITY | 52886P104 | 316   | 96,202  | SH | SOLE    |
| LEXICON GENETICS INC.                 | EQUITY | 528872104 | 48    | 12,068  | SH | SOLE    |
| LEXINGTON CORP. PROPERTRIES           | EQUITY | 529043101 | 158   | 9,268   | SH | SOLE    |
| LEXMARK INTERNATIONAL GROUP           | EQUITY | 529771107 | 4271  | 63,787  | SH | SOLE    |
| LIBBEY, INC.                          | EQUITY | 529898108 | 136   | 5,537   | SH | SOLE    |
| LIBERTY CORP.                         | EQUITY | 530370105 | 265   | 6,070   | SH | SOLE    |
| LIBERTY MEDIA CORP A                  | EQUITY | 530718105 | 146   | 14,944  | SH | DEFINED |
| LIBERTY MEDIA CORP-A                  | EQUITY | 530718105 | 826   | 84,880  | SH | SOLE    |
| LIBERTY PROPERTY TRUST                | EQUITY | 531172104 | 3214  | 102,692 | SH | SOLE    |
| LIFECORE BIOMEDICAL IN                | EQUITY | 532187101 | 13    | 3,627   | SH | SOLE    |
| LIFELINE SYS INC                      | EQUITY | 532192101 | 30    | 1,447   | SH | SOLE    |
| LIFEPPOINT HOSPITALS HLDG             | EQUITY | 53219L109 | 1424  | 56,709  | SH | SOLE    |
| LIGAND PHARMACEUTICALS, INC., CLASS B | EQUITY | 53220K207 | 121   | 18,608  | SH | SOLE    |
| LIGHTBRIDGE INC                       | EQUITY | 532226107 | 65    | 10,185  | SH | SOLE    |
| LIMITED BRANDS, INC.                  | EQUITY | 532716107 | 2884  | 224,090 | SH | SOLE    |
| LIN TV CORP                           | EQUITY | 532774106 | 5     | 241     | SH | SOLE    |
| LIN TV CORP                           | EQUITY | 532774106 | 2613  | 127,400 | SH | DEFINED |
| LIN TV CORP CL A                      | EQUITY | 532774106 | 20934 | 1020684 | SH | SOLE    |
| LINCARE HOLDINGS, INC.                | EQUITY | 532791100 | 4493  | 146,388 | SH | SOLE    |
| LINCOLN ELECTRIC HOLDINGS, INC        | EQUITY | 533900106 | 207   | 11,447  | SH | SOLE    |
| LINCOLN NATIONAL CORP IND             | EQUITY | 534187109 | 23    | 830     | SH | DEFINED |
| LINCOLN NATIONAL CORP.                | EQUITY | 534187109 | 3095  | 110,536 | SH | SOLE    |
| LINDSAY MANUFACTURING CO.             | EQUITY | 535555106 | 78    | 3,630   | SH | SOLE    |
| LINEAR TECHNOLOGY CORP                | EQUITY | 535678106 | 4822  | 156200  | SH | SOLE    |
| LINEAR TECHNOLOGY CORP.               | EQUITY | 535678106 | 4669  | 151,240 | SH | SOLE    |
| LINENS 'N THINGS, INC.                | EQUITY | 535679104 | 265   | 13,041  | SH | SOLE    |
| LIQUIDMETAL TECHNOLOGIES              | EQUITY | 53634X100 | 10    | 1,812   | SH | SOLE    |
| LITHIA MOTORS, INC.                   | EQUITY | 536797103 | 49    | 3,953   | SH | SOLE    |
| LITTELFUSE, INC.                      | EQUITY | 537008104 | 126   | 7,051   | SH | SOLE    |
| LIZ CLAIBORNE, INC.                   | EQUITY | 539320101 | 1462  | 47,293  | SH | SOLE    |
| LNR PROPERTY CORP.                    | EQUITY | 501940100 | 272   | 8,086   | SH | SOLE    |
| LOCAL FINANCIAL CORP.                 | EQUITY | 539553107 | 100   | 6,902   | SH | SOLE    |
| LOCKHEED MARTIN CORP.                 | EQUITY | 539830109 | 9292  | 195,410 | SH | SOLE    |
| LODGENET ENTERTAINMENT CORP.          | EQUITY | 540211109 | 34    | 4,010   | SH | SOLE    |
| LOEWS CORP - CAROLINA GROUP           | EQUITY | 540424207 | 7     | 377     | SH | SOLE    |
| LOEWS CORP.                           | EQUITY | 540424108 | 3431  | 86,109  | SH | SOLE    |
| LO-JACK CORPORATION                   | EQUITY | 539451104 | 340   | 71,900  | SH | SOLE    |
| LONE STAR STEAKHOUSE & SALOON         | EQUITY | 542307103 | 129   | 6,105   | SH | SOLE    |
| LONE STAR TECHNOLOGIES, INC.          | EQUITY | 542312103 | 217   | 10,283  | SH | SOLE    |
| LONGS DRUG STORES CORP.               | EQUITY | 543162101 | 935   | 62,306  | SH | SOLE    |
| LONGVIEW FIBRE CO.                    | EQUITY | 543213102 | 575   | 86,415  | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| LOOKSMART LTD                  | EQUITY | 543442107 | 68    | 24,642    | SH | SOLE    |
| LOUISIANA PACIFIC CORP.        | EQUITY | 546347105 | 1154  | 145,479   | SH | SOLE    |
| LOWE'S COMPANIES, INC.         | EQUITY | 548661107 | 24414 | 598,080   | SH | SOLE    |
| LSI INDUSTRIES, INC.           | EQUITY | 50216C108 | 47    | 5,196     | SH | SOLE    |
| LSI LOGIC CORP                 | EQUITY | 502161102 | 1041  | 230,400   | SH | DEFINED |
| LSI LOGIC CORP.                | EQUITY | 502161102 | 1091  | 241,382   | SH | SOLE    |
| LTC PROP INC                   | EQUITY | 502175102 | 32    | 5,127     | SH | SOLE    |
| LTX CORP.                      | EQUITY | 502392103 | 411   | 82,114    | SH | SOLE    |
| LUBRIZOL CORP COM              | EQUITY | 549271104 | 23276 | 775600    | SH | SOLE    |
| LUBRIZOL CORP.                 | EQUITY | 549271104 | 2078  | 69,243    | SH | SOLE    |
| LUBY'S, INC.                   | EQUITY | 549282101 | 11    | 8,090     | SH | SOLE    |
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 2460  | 1,673,310 | SH | SOLE    |
| LUFKIN INDS INC COM            | EQUITY | 549764108 | 39    | 2,055     | SH | SOLE    |
| LUMINEX CORP                   | EQUITY | 55027E102 | 32    | 6,932     | SH | SOLE    |
| LYDALL, INC.                   | EQUITY | 550819106 | 47    | 5,297     | SH | SOLE    |
| LYON WILLIAM HOMES             | EQUITY | 552074106 | 43    | 1,685     | SH | SOLE    |
| LYONDELL CHEMICAL CO           | EQUITY | 552078107 | 3306  | 237,000   | SH | DEFINED |
| LYONDELL CHEMICAL CO.          | EQUITY | 552078107 | 2994  | 214,631   | SH | SOLE    |
| M&T BANK CORP.                 | EQUITY | 55261F104 | 9701  | 123,453   | SH | SOLE    |
| M.D.C. HOLDINGS, INC.          | EQUITY | 552676108 | 268   | 6,983     | SH | SOLE    |
| M/I SCHOTTENSTEIN HOMES INC    | EQUITY | 55305B101 | 126   | 4,389     | SH | SOLE    |
| MACATAWA BK CORP               | EQUITY | 554225102 | 52    | 2,435     | SH | SOLE    |
| MACDERMID, INC.                | EQUITY | 554273102 | 191   | 9,337     | SH | SOLE    |
| MACERICH CO COM                | EQUITY | 554382101 | 17053 | 538300    | SH | SOLE    |
| MACERICH CO.                   | EQUITY | 554382101 | 372   | 11,750    | SH | SOLE    |
| MACK-CALI REALTY CORP          | EQUITY | 554489104 | 2388  | 77,120    | SH | SOLE    |
| MACROMEDIA, INC.               | EQUITY | 556100105 | 1011  | 83,610    | SH | SOLE    |
| MACROVISION CORP               | EQUITY | 555904101 | 947   | 78,975    | SH | SOLE    |
| MADDEN STEVEN LTD COM          | EQUITY | 556269108 | 5217  | 332900    | SH | SOLE    |
| MAF BANCORP, INC.              | EQUITY | 55261R108 | 230   | 6,841     | SH | SOLE    |
| MAGMA DESIGN AUTOMATIO         | EQUITY | 559181102 | 52    | 6,668     | SH | SOLE    |
| MAGNA ENTERTAINMENT CL A       | EQUITY | 559211107 | 69    | 15,943    | SH | SOLE    |
| MAGNATEK, INC.                 | EQUITY | 559424106 | 17    | 7,087     | SH | SOLE    |
| MAGNUM HUNTER RESOURCES INC    | EQUITY | 55972F203 | 97    | 17,445    | SH | SOLE    |
| MAIL-WELL, INC.                | EQUITY | 560321200 | 21    | 10,244    | SH | SOLE    |
| MAIN STREET BANKS INC          | EQUITY | 56034R102 | 70    | 3,791     | SH | SOLE    |
| MAINSOURCE FINANCIAL G         | EQUITY | 56062Y102 | 50    | 2,140     | SH | SOLE    |
| MANDALAY RESORT GROUP          | EQUITY | 562567107 | 2436  | 88,384    | SH | SOLE    |
| MANHATTAN ASSOCIATES, INC.     | EQUITY | 562750109 | 122   | 6,984     | SH | SOLE    |
| MANITOWOC CO., INC.            | EQUITY | 563571108 | 160   | 9,545     | SH | SOLE    |
| MANOR CARE, INC.               | EQUITY | 564055101 | 829   | 43,089    | SH | SOLE    |
| MANPOWER, INC.                 | EQUITY | 56418H100 | 3103  | 103,846   | SH | SOLE    |
| MANTECH INTL CORP              | EQUITY | 564563104 | 46    | 3,072     | SH | SOLE    |
| MANTECH INTL CORP CL A         | EQUITY | 564563104 | 2616  | 176500    | SH | SOLE    |
| MANUFACTURED HOME CMNT COM     | EQUITY | 564682102 | 7800  | 263500    | SH | SOLE    |
| MANUFACTURED HOME COMMUNITIES  | EQUITY | 564682102 | 138   | 4,674     | SH | SOLE    |
| MANUFACTURERS SERVICES LTD     | EQUITY | 565005105 | 25    | 5,225     | SH | SOLE    |
| MANUGISTICS GROUP IN           | EQUITY | 565011103 | 49    | 21,392    | SH | SOLE    |
| MAPICS INC                     | EQUITY | 564910107 | 34    | 5,216     | SH | SOLE    |
| MAPINFO CORP COM               | EQUITY | 565105103 | 21    | 5,497     | SH | SOLE    |
| MARATHON OIL CORP              | EQUITY | 565849106 | 3519  | 146,791   | SH | SOLE    |
| MARCUS CORP                    | EQUITY | 566330106 | 97    | 7,096     | SH | SOLE    |
| MARINEMAX INC                  | EQUITY | 567908108 | 24    | 2,662     | SH | SOLE    |
| MARKEL CORP                    | EQUITY | 570535104 | 27    | 122       | SH | SOLE    |
| MARRIOTT INTERNATIONAL, INC.   | EQUITY | 571903202 | 3313  | 104,140   | SH | SOLE    |
| MARSH & MCLENNAN COMPANIES INC | EQUITY | 571748102 | 46184 | 1,083,364 | SH | SOLE    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| MARSH + MCLENNAN COS INC             | EQUITY | 571748102 | 9259  | 217,200   | SH | DEFINED |
| MARSHALL & ILSLEY CORP.              | EQUITY | 571834100 | 2473  | 96,745    | SH | SOLE    |
| MARTEK BIOSCIENCES CORP.             | EQUITY | 572901106 | 205   | 7,181     | SH | SOLE    |
| MARTHA STEWART LIVING INC            | EQUITY | 573083102 | 1291  | 157,300   | SH | DEFINED |
| MARTHA STEWART LIVING-CL A           | EQUITY | 573083102 | 30    | 3,627     | SH | SOLE    |
| MARTIN MARIETTA MATERIALS            | EQUITY | 573284106 | 1814  | 65,703    | SH | SOLE    |
| MARVEL ENTERPRISES INC               | EQUITY | 57383M108 | 85    | 6,131     | SH | SOLE    |
| MARVELL TECHNOLOGY GROUP L           | EQUITY | G5876H105 | 7622  | 359,700   | SH | DEFINED |
| MASCO CORP.                          | EQUITY | 574599106 | 4744  | 254,760   | SH | SOLE    |
| MASSBANK CORP READ MAS               | EQUITY | 576152102 | 38    | 1,384     | SH | SOLE    |
| MASSEY ENERGY COMPANY                | EQUITY | 576206106 | 213   | 22,618    | SH | SOLE    |
| MASSEY ENERGY CORP COM               | EQUITY | 576206106 | 1899  | 202000    | SH | SOLE    |
| MASTEC, INC.                         | EQUITY | 576323109 | 16    | 7,234     | SH | SOLE    |
| MATERIAL SCIENCES CORP               | EQUITY | 576674105 | 37    | 3,714     | SH | SOLE    |
| MATRIA HEALTHCARE INC                | EQUITY | 576817209 | 24    | 2,492     | SH | SOLE    |
| MATRIXONE INC                        | EQUITY | 57685P304 | 63    | 18,681    | SH | SOLE    |
| MATTEL, INC.                         | EQUITY | 577081102 | 5990  | 266,207   | SH | SOLE    |
| MATTHEWS INTERNATIONAL CORP. CLASS A | EQUITY | 577128101 | 228   | 9,870     | SH | SOLE    |
| MATTSON TECHNOLOGY, INC.             | EQUITY | 577223100 | 14    | 7,552     | SH | SOLE    |
| MAUI LAND & PINEAPPLE CO             | EQUITY | 577345101 | 21    | 1,067     | SH | SOLE    |
| MAVERICK TUBE CORP.                  | EQUITY | 577914104 | 252   | 13,560    | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC.       | EQUITY | 57772K101 | 5672  | 157,040   | SH | SOLE    |
| MAXIMUS, INC.                        | EQUITY | 577933104 | 122   | 5,745     | SH | SOLE    |
| MAXTOR CORP                          | EQUITY | 577729205 | 404   | 71,805    | SH | SOLE    |
| MAXWELL SHOE INC                     | EQUITY | 577766108 | 58    | 5,208     | SH | SOLE    |
| MAXYGEN                              | EQUITY | 577776107 | 75    | 10,308    | SH | SOLE    |
| MAY DEPARTMENT STORES CO.            | EQUITY | 577778103 | 4909  | 246,784   | SH | SOLE    |
| MAY DEPT STORES CO                   | EQUITY | 577778103 | 6071  | 305,250   | SH | DEFINED |
| MAYTAG CORP.                         | EQUITY | 578592107 | 657   | 34,500    | SH | SOLE    |
| MB FINANCIAL INC                     | EQUITY | 55264U108 | 147   | 4,105     | SH | SOLE    |
| MBIA, INC                            | EQUITY | 55262C100 | 2485  | 64,307    | SH | SOLE    |
| MBNA CORP                            | EQUITY | 55262L100 | 563   | 37,400    | SH | DEFINED |
| MBNA CORP.                           | EQUITY | 55262L100 | 10246 | 680,805   | SH | SOLE    |
| MCCLATCHY COMPANY-CL                 | EQUITY | 579489105 | 14    | 266       | SH | SOLE    |
| MCCORMICK & CO., INC.                | EQUITY | 579780206 | 3683  | 152,565   | SH | SOLE    |
| MCDATA CORP CL A                     | EQUITY | 580031201 | 1     | 147       | SH | DEFINED |
| MCDATA CORP-CL A                     | EQUITY | 580031201 | 1496  | 174,202   | SH | SOLE    |
| MCDERMOTT INTERNATIONAL, INC.        | EQUITY | 580037109 | 88    | 30,420    | SH | SOLE    |
| MCDONALD'S CORP.                     | EQUITY | 580135101 | 9817  | 678,880   | SH | SOLE    |
| MCG CAPITAL CORP                     | EQUITY | 58047P107 | 23890 | 2,391,421 | SH | SOLE    |
| MCGRATH RENTCORP                     | EQUITY | 580589109 | 75    | 3,332     | SH | SOLE    |
| MCGRAW-HILL, INC.                    | EQUITY | 580645109 | 4861  | 87,440    | SH | SOLE    |
| MCKESSON CORP.                       | EQUITY | 58155Q103 | 4777  | 191,604   | SH | SOLE    |
| MCSI INC                             | EQUITY | 55270M108 | 3     | 7,929     | SH | SOLE    |
| MDU RESOURCES GROUP, INC.            | EQUITY | 552690109 | 2692  | 96,435    | SH | SOLE    |
| MEADWESTVACO CORP                    | EQUITY | 583334107 | 2019  | 88,631    | SH | SOLE    |
| MEDAREX INC                          | EQUITY | 583916101 | 81    | 25,095    | SH | SOLE    |
| MEDCATH CORP                         | EQUITY | 58404W109 | 12    | 2,312     | SH | SOLE    |
| MED-DESIGN CORP                      | EQUITY | 583926100 | 10    | 3,099     | SH | SOLE    |
| MEDIA GENERAL, INC. CLASS A          | EQUITY | 584404107 | 1491  | 30,283    | SH | SOLE    |
| MEDIACOM COMMUNICATI                 | EQUITY | 58446K105 | 170   | 19,328    | SH | SOLE    |
| MEDICAL STAFFING NETWORK HOLDINGS    | EQUITY | 58463F104 | 30    | 2,842     | SH | SOLE    |
| MEDICINES CO                         | EQUITY | 584688105 | 2043  | 109,600   | SH | DEFINED |
| MEDICINES COMPANY                    | EQUITY | 584688105 | 159   | 8,552     | SH | SOLE    |
| MEDICIS PHARMACEUTIC                 | EQUITY | 584690309 | 21    | 383       | SH | SOLE    |
| MEDICIS PHARMACEUTICAL CL A NE       | EQUITY | 584690309 | 71200 | 1280810   | SH | SOLE    |
| MEDIMMUNE INC                        | EQUITY | 584699102 | 6133  | 186,800   | SH | DEFINED |
| MEDIMMUNE INC COM                    | EQUITY | 584699102 | 5624  | 171300    | SH | SOLE    |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| MEDIMMUNE, INC.                    | EQUITY | 584699102 | 5436  | 165,573 | SH | SOLE    |
| MEDIS TECHNOLOGIES LTD             | EQUITY | 58500P107 | 20    | 3,926   | SH | SOLE    |
| MEDQUIST, INC.                     | EQUITY | 584949101 | 63    | 3,670   | SH | SOLE    |
| MEDSOURCE TECHNOLOGIES             | EQUITY | 58505Y103 | 5     | 3,031   | SH | SOLE    |
| Medtronic                          | EQUITY | 585055106 | 1435  | 31,800  | SH | DEFINED |
| MEDTRONIC INC                      | EQUITY | 585055106 | 6227  | 138,000 | SH | DEFINED |
| MEDTRONIC, INC.                    | EQUITY | 585055106 | 23570 | 522,390 | SH | SOLE    |
| MELLON FINANCIAL CORPORATION       | EQUITY | 58551A108 | 5321  | 250,270 | SH | SOLE    |
| MEMBERWORKS INCORPORATED           | EQUITY | 586002107 | 64    | 3,096   | SH | SOLE    |
| MEMC ELECTRONIC MATERIALS, INC     | EQUITY | 552715104 | 229   | 20,367  | SH | SOLE    |
| MENS WEARHOUSE, INC.               | EQUITY | 587118100 | 155   | 10,355  | SH | SOLE    |
| MENTOR CORP.                       | EQUITY | 587188103 | 243   | 14,195  | SH | SOLE    |
| MENTOR GRAPHICS CORP.              | EQUITY | 587200106 | 1003  | 112,179 | SH | SOLE    |
| MERCANTILE BANKSHARES CORP.        | EQUITY | 587405101 | 3158  | 93,041  | SH | SOLE    |
| MERCHANTS BANCSHARES               | EQUITY | 588448100 | 35    | 1,443   | SH | SOLE    |
| MERCK & CO INC                     | EQUITY | 589331107 | 20171 | 368,200 | SH | DEFINED |
| MERCK & CO., INC.                  | EQUITY | 589331107 | 53147 | 970,192 | SH | SOLE    |
| Merck and Co Inc                   | EQUITY | 589331107 | 2569  | 46,900  | SH | DEFINED |
| MERCURY COMPUTER SYSTEMS INC       | EQUITY | 589378108 | 212   | 7,803   | SH | SOLE    |
| MERCURY GENERAL CORP               | EQUITY | 589400100 | 14    | 374     | SH | SOLE    |
| MERCURY INTERACTIVE CORP.          | EQUITY | 589405109 | 1214  | 40,892  | SH | SOLE    |
| MERCURY INTERACTIVE CP COM         | EQUITY | 589405109 | 48032 | 1618340 | SH | SOLE    |
| MEREDITH CORP                      | EQUITY | 589433101 | 835   | 21,880  | SH | SOLE    |
| MERIDIAN RESOURCE CORP             | EQUITY | 58977Q109 | 13    | 11,391  | SH | SOLE    |
| MERISTAR HOSPITALITY CORP.         | EQUITY | 58984Y103 | 50    | 14,700  | SH | SOLE    |
| MERIT MED SYS INC                  | EQUITY | 589889104 | 80    | 4,180   | SH | SOLE    |
| MERITAGE CORPORATION               | EQUITY | 59001A102 | 107   | 3,203   | SH | SOLE    |
| MERIX CORPORATION                  | EQUITY | 590049102 | 20    | 4,939   | SH | SOLE    |
| MERRILL LYNCH & CO., INC.          | EQUITY | 590188108 | 14653 | 413,920 | SH | SOLE    |
| MERRILL LYNCH + CO INC             | EQUITY | 590188108 | 14424 | 407,450 | SH | DEFINED |
| MESA AIRLINES, INC.                | EQUITY | 590479101 | 55    | 11,110  | SH | SOLE    |
| MESABA HOLDINGS, INC.              | EQUITY | 59066B102 | 19    | 3,485   | SH | SOLE    |
| MESTEK, INC.                       | EQUITY | 590829107 | 20    | 1,102   | SH | SOLE    |
| METAL MANAGEMENT INC W/I           | EQUITY | 591097209 | 1116  | 143,983 | SH | SOLE    |
| METAL MGMT INC                     | EQUITY | 591097209 | 644   | 83,074  | SH | DEFINED |
| METASOLV INC.                      | EQUITY | 59139P104 | 15    | 10,436  | SH | SOLE    |
| METHODE ELECTRONICS, INC., CLASS A | EQUITY | 591520200 | 100   | 12,313  | SH | SOLE    |
| METLIFE INC                        | EQUITY | 59156R108 | 10048 | 380,900 | SH | DEFINED |
| METLIFE, INC.                      | EQUITY | 59156R108 | 8075  | 306,100 | SH | SOLE    |
| METRIS COMPANIES INC               | EQUITY | 591598107 | 26    | 10,920  | SH | SOLE    |
| METRO ONE TELECOMMUNICATIONS       | EQUITY | 59163F105 | 33    | 6,671   | SH | SOLE    |
| METRO-GOLDWYN-MAYER                | EQUITY | 591610100 | 7     | 626     | SH | SOLE    |
| METTLER-TOLEDO INTERNATIONAL       | EQUITY | 592688105 | 296   | 9,925   | SH | SOLE    |
| MGE ENERGY INC                     | EQUITY | 55277P104 | 155   | 5,843   | SH | SOLE    |
| MGI PHARMA INC                     | EQUITY | 552880106 | 114   | 9,034   | SH | SOLE    |
|                                    |        |           |       |         |    |         |
| MGIC INVESTMENT CORP.              | EQUITY | 552848103 | 2105  | 53,608  | SH | SOLE    |
| MGM GRAND INC                      | EQUITY | 552953101 | 29    | 990     | SH | SOLE    |
| MICHAEL BAKER CORP.                | EQUITY | 057149106 | 16    | 1,854   | SH | SOLE    |
| MICHAELS STORES INC COM            | EQUITY | 594087108 | 200   | 8000    | SH | SOLE    |
| MICHAELS STORES, INC.              | EQUITY | 594087108 | 2268  | 90,703  | SH | SOLE    |
| MICREL, INC.                       | EQUITY | 594793101 | 1132  | 122,851 | SH | SOLE    |
| MICROCHIP TECHNOLOGY COM           | EQUITY | 595017104 | 15687 | 788278  | SH | SOLE    |
| MICROCHIP TECHNOLOGY, INC.         | EQUITY | 595017104 | 5583  | 280,538 | SH | SOLE    |
| MICROMUSE INC                      | EQUITY | 595094103 | 140   | 26,934  | SH | SOLE    |
| MICRON TECHNOLOGY, INC.            | EQUITY | 595112103 | 2294  | 281,830 | SH | SOLE    |
| MICROS SYSTEMS, INC.               | EQUITY | 594901100 | 140   | 5,975   | SH | SOLE    |
| MICROSEMI CORP.                    | EQUITY | 595137100 | 114   | 10,408  | SH | SOLE    |
| Microsoft Corp                     | EQUITY | 594918104 | 1453  | 60,000  | SH | DEFINED |

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|                                     |        |            |        |           |    |         |
|-------------------------------------|--------|------------|--------|-----------|----|---------|
| MICROSOFT CORP                      | EQUITY | 594918104  | 57315  | 2,367,406 | SH | DEFINED |
| MICROSOFT CORP.                     | EQUITY | 594918104  | 195820 | 8,088,390 | SH | SOLE    |
| MICROSTRATEGY INC                   | EQUITY | 594972408  | 1379   | 57,212    | SH | DEFINED |
| MICROTUNE INC                       | EQUITY | 59514P109  | 31     | 14,613    | SH | SOLE    |
| MID ATLANTIC MED SERVICES, INC      | EQUITY | 59523C107  | 26     | 637       | SH | SOLE    |
| MID ATLANTIC REALTY TRUST           | EQUITY | 595232109  | 114    | 6,279     | SH | SOLE    |
| MID STATE BANCSHARES                | EQUITY | 595440108  | 145    | 8,683     | SH | SOLE    |
| MID-AMERICA APT. COMMUNITIES        | EQUITY | 59522J103  | 121    | 5,122     | SH | SOLE    |
| MIDAS, INC.                         | EQUITY | 595626102  | 15     | 2,012     | SH | SOLE    |
| MIDDLESEX WATER CO                  | EQUITY | 596680108  | 62     | 2,787     | SH | SOLE    |
| MIDLAND CO COM                      | EQUITY | 597486109  | 50     | 2,819     | SH | SOLE    |
| MIDWAY GAMES INC.                   | EQUITY | 598148104  | 35     | 10,539    | SH | SOLE    |
| MIDWEST BANC HOLDINGS INC.          | EQUITY | 598251106  | 61     | 3,370     | SH | SOLE    |
| MIDWEST EXPRESS HOLDINGS, INC.      | EQUITY | 597911106  | 6      | 4,764     | SH | SOLE    |
| MILACRON, INC.                      | EQUITY | 598709103  | 26     | 6,159     | SH | SOLE    |
| MILLENNIUM CHEMICALS INC.           | EQUITY | 599903101  | 11419  | 977,684   | SH | SOLE    |
| MILLENNIUM PHARMACEUTICALS, IN      | EQUITY | 599902103  | 3147   | 400,362   | SH | SOLE    |
| MILLIPORE CORP.                     | EQUITY | 601073109  | 738    | 22,573    | SH | SOLE    |
| MILLS CORP COM                      | EQUITY | 601148109  | 3058   | 98000     | SH | SOLE    |
| MILLS CORP.                         | EQUITY | 601148109  | 4702   | 150,695   | SH | SOLE    |
| MIM CORP                            | EQUITY | 553044108  | 61     | 8,265     | SH | SOLE    |
| MINAS BUENAVENTURA-SPON ADR         | EQUITY | 2044448104 | 1085   | 43,380    | SH | SOLE    |
| MINE SAFETY APPLIANCES CO.          | EQUITY | 602720104  | 101    | 2,849     | SH | SOLE    |
| MINERALS TECHNOLOGIES, INC.         | EQUITY | 603158106  | 1302   | 34,170    | SH | SOLE    |
| MIPS TECHNOLOGIES INC               | EQUITY | 604567107  | 23     | 12,838    | SH | SOLE    |
| MIRANT CORP.                        | EQUITY | 604675108  | 319    | 199,426   | SH | SOLE    |
| MISSION WEST PROPERTIES             | EQUITY | 605203108  | 49     | 5,249     | SH | SOLE    |
| MKS INSTRUMENTS, INC.               | EQUITY | 55306N104  | 4      | 311       | SH | SOLE    |
| MOBILE MINI INC.                    | EQUITY | 60740F105  | 72     | 4,499     | SH | SOLE    |
| MOBILE TELESYSTEMS-SP ADR           | EQUITY | 607409109  | 3470   | 84,335    | SH | SOLE    |
| MODINE MANUFACTURING CO.            | EQUITY | 607828100  | 826    | 55,108    | SH | SOLE    |
| MODTECH HLDGS INC                   | EQUITY | 60783C100  | 23     | 3,233     | SH | SOLE    |
| MOHAWK INDS INC COM                 | EQUITY | 608190104  | 26668  | 556271    | SH | SOLE    |
| MOHAWK INDUSTRIES, INC.             | EQUITY | 608190104  | 4271   | 89,096    | SH | SOLE    |
| MOLECULAR DEVICES CORP.             | EQUITY | 60851C107  | 67     | 5,509     | SH | SOLE    |
| MOLEX, INC.                         | EQUITY | 608554101  | 1890   | 87,983    | SH | SOLE    |
| MONACO COACH CORP                   | EQUITY | 60886R103  | 89     | 8,611     | SH | SOLE    |
| MONARCH CASINO & RESOR              | EQUITY | 609027107  | 11     | 1,168     | SH | SOLE    |
| MONDAVI, ROBERT CORP. CLASS A       | EQUITY | 609200100  | 68     | 3,384     | SH | SOLE    |
| MONOLITHIC SYS TECHNOL              | EQUITY | 609842109  | 45     | 6,454     | SH | SOLE    |
| MONRO MUFFLER BRAKE IN              | EQUITY | 610236101  | 41     | 1,959     | SH | SOLE    |
| MONSANTO CO                         | EQUITY | 61166W101  | 2726   | 166,205   | SH | SOLE    |
| MONSANTO CO                         | EQUITY | 61166W101  | 5      | 340       | SH | DEFINED |
| MONTEREY PASTA CO                   | EQUITY | 612570101  | 15     | 5,110     | SH | SOLE    |
| MONTPELIER RE HOLDINGS LTD          | EQUITY | G62185106  | 860    | 30,500    | SH | DEFINED |
| MONY GROUP, INC.                    | EQUITY | 615337102  | 1318   | 63,051    | SH | SOLE    |
| MOODY'S CORP.                       | EQUITY | 615369105  | 3071   | 66,426    | SH | SOLE    |
| MOOG INC.                           | EQUITY | 615394202  | 168    | 5,483     | SH | SOLE    |
| MOORE LTD (F)                       | EQUITY | 615785102  | 9726   | 928974    | SH | SOLE    |
| MORGAN STANLEY                      | EQUITY | 617446448  | 20450  | 533,240   | SH | SOLE    |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108  | 22     | 2,401     | SH | SOLE    |
| MORGAN STANLEY DN WITTER DISCVR     | EQUITY | 617446448  | 14706  | 383,365   | SH | DEFINED |
| MOSSIMO INC                         | EQUITY | 619696107  | 9      | 1,775     | SH | SOLE    |
| MOTHERS WK INC                      | EQUITY | 619903107  | 21     | 926       | SH | SOLE    |
| MOTOROLA, INC.                      | EQUITY | 620076109  | 9504   | 1,150,550 | SH | SOLE    |
| MOVADO GROUP, INC.                  | EQUITY | 624580106  | 64     | 3,376     | SH | SOLE    |
| MOVIE GALLERY, INC.                 | EQUITY | 624581104  | 108    | 6,228     | SH | SOLE    |
| MPS GROUP INC                       | EQUITY | 553409103  | 889    | 170,325   | SH | SOLE    |

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|                                      |        |           |       |         |    |         |
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| MRO SOFTWARE                         | EQUITY | 55347W105 | 43    | 6,337   | SH | SOLE    |
| MRV COMMUNICATIONS, INC.             | EQUITY | 553477100 | 37    | 32,661  | SH | SOLE    |
| MSC INDUSTRIAL DIRECT CO.            | EQUITY | 553530106 | 6     | 390     | SH | SOLE    |
| MSC SOFTWARE CORPORATION             | EQUITY | 553531104 | 71    | 9,175   | SH | SOLE    |
| MTC TECHNOLOGIES INC COM             | EQUITY | 55377A106 | 2902  | 150300  | SH | SOLE    |
| MTR GAMING GROUP INC                 | EQUITY | 553769100 | 50    | 7,577   | SH | SOLE    |
| MTS SYSTEMS CORP.                    | EQUITY | 553777103 | 82    | 7,593   | SH | SOLE    |
| MUELLER INDUSTRIES, INC.             | EQUITY | 624756102 | 253   | 10,132  | SH | SOLE    |
| MULTIMEDIA GAMES INC                 | EQUITY | 625453105 | 72    | 3,723   | SH | SOLE    |
| MURPHY OIL CORP.                     | EQUITY | 626717102 | 5433  | 123,010 | SH | SOLE    |
| MYERS INDUSTRIES, INC.               | EQUITY | 628464109 | 64    | 6,664   | SH | SOLE    |
| MYKROLIS CORP                        | EQUITY | 62852P103 | 119   | 14,296  | SH | SOLE    |
| MYLAN LABORATORIES INC.              | EQUITY | 628530107 | 7109  | 247,275 | SH | SOLE    |
| MYLAN LABS INC                       | EQUITY | 628530107 | 3191  | 111,000 | SH | DEFINED |
| MYLAN LABS INC COM                   | EQUITY | 628530107 | 21224 | 738222  | SH | SOLE    |
| MYRIAD GENETICS INC                  | EQUITY | 62855J104 | 87    | 8,577   | SH | SOLE    |
| NABI BIOPHARMACEUTICALS              | EQUITY | 629519109 | 84    | 13,924  | SH | SOLE    |
| NABORS INDS INC COM (F)              | EQUITY | G6359F103 | 14365 | 360300  | SH | SOLE    |
| NABORS INDUSTRIES LTD                | EQUITY | G6359F103 | 2470  | 61,950  | SH | SOLE    |
| NABORS INDUSTRIES LTD                | EQUITY | G6359F103 | 33206 | 832,865 | SH | DEFINED |
| NACCO INDUSTRIES, INC. CLASS A       | EQUITY | 629579103 | 90    | 1,947   | SH | SOLE    |
| NANOMETRICS INC.                     | EQUITY | 630077105 | 10    | 2,623   | SH | SOLE    |
| NAPRO BIOTHERAPEUTICS INC            | EQUITY | 630795102 | 6     | 9,196   | SH | SOLE    |
| NARA BANCORP INC                     | EQUITY | 63080P105 | 37    | 2,884   | SH | SOLE    |
| NASB FINL INC                        | EQUITY | 628968109 | 25    | 1,106   | SH | SOLE    |
| NASHFINCH CO.                        | EQUITY | 631158102 | 34    | 3,998   | SH | SOLE    |
| NASSDA CORP                          | EQUITY | 63172M101 | 12    | 1,818   | SH | SOLE    |
| NASTECH PHARMACEUTICAL               | EQUITY | 631728409 | 24    | 2,877   | SH | SOLE    |
| NATCO GROUP INC                      | EQUITY | 63227W203 | 19    | 3,338   | SH | SOLE    |
| NATIONAL BEVERAGE CORP.              | EQUITY | 635017106 | 18    | 1,305   | SH | SOLE    |
| NATIONAL CITY CORP.                  | EQUITY | 635405103 | 7468  | 268,160 | SH | SOLE    |
| NATIONAL COMMERCE BANCORP.           | EQUITY | 63545P104 | 6546  | 276,205 | SH | SOLE    |
| NATIONAL DATA CORP.                  | EQUITY | 639480102 | 195   | 11,603  | SH | SOLE    |
| NATIONAL FUEL GAS CO.                | EQUITY | 636180101 | 4720  | 215,816 | SH | SOLE    |
| NATIONAL HEALTH INVESTORS, INC       | EQUITY | 63633D104 | 366   | 23,824  | SH | SOLE    |
| NATIONAL HEALTH REALTY               | EQUITY | 635905102 | 29    | 2,149   | SH | SOLE    |
| NATIONAL HEALTHCARE CORP             | EQUITY | 635906100 | 56    | 3,057   | SH | SOLE    |
| NATIONAL INSTRS CORP COM             | EQUITY | 636518102 | 5039  | 142856  | SH | SOLE    |
| NATIONAL INSTRUMENTS CORP.           | EQUITY | 636518102 | 2412  | 68,396  | SH | SOLE    |
| NATIONAL PENN BANCSHARES, INC.       | EQUITY | 637138108 | 179   | 6,737   | SH | SOLE    |
| NATIONAL PRESTO INDUSTRIES           | EQUITY | 637215104 | 45    | 1,708   | SH | SOLE    |
| NATIONAL PROCESSING INC              | EQUITY | 637229105 | 1     | 104     | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP.         | EQUITY | 637640103 | 1393  | 81,722  | SH | SOLE    |
| NATIONAL WESTERN LIFE INS. CO. CLASS | EQUITY | 638522102 | 73    | 778     | SH | SOLE    |
| NATIONAL-OILWELL INC COM             | EQUITY | 637071101 | 30495 | 1362002 | SH | SOLE    |
| NATIONAL-OILWELL, INC.               | EQUITY | 637071101 | 15730 | 702,561 | SH | SOLE    |
| NATIONWIDE FINANCIAL                 | EQUITY | 638612101 | 9     | 349     | SH | SOLE    |
| NATIONWIDE HEALTH PROPERTIES         | EQUITY | 638620104 | 228   | 17,711  | SH | SOLE    |
| NATURES SUNSHINE PRODUCTS, INC       | EQUITY | 639027101 | 34    | 3,908   | SH | SOLE    |
| NAUTICA ENTERPRISES, INC.            | EQUITY | 639089101 | 88    | 9,055   | SH | SOLE    |
| NAUTILUS GROUP INC                   | EQUITY | 63910B102 | 142   | 9,972   | SH | SOLE    |
| NAVIGANT CONSULTING CO.              | EQUITY | 63935N107 | 82    | 15,394  | SH | SOLE    |
| NAVIGANT INTERNATIONAL, INC.         | EQUITY | 63935R108 | 46    | 4,402   | SH | SOLE    |
| NAVIGATORS GROUP INC                 | EQUITY | 638904102 | 38    | 1,462   | SH | SOLE    |
| NAVISTAR INTERNATIONAL CORP.         | EQUITY | 63934E108 | 741   | 30,116  | SH | SOLE    |
| NBC CAPITAL CORP                     | EQUITY | 628729105 | 61    | 2,537   | SH | SOLE    |
| NBT BANCORP, INC.                    | EQUITY | 628778102 | 188   | 10,774  | SH | SOLE    |
| NBTY, INC.                           | EQUITY | 628782104 | 280   | 14,747  | SH | SOLE    |



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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| NCI BUILDING SYSTEMS, INC.         | EQUITY | 628852105 | 103   | 6,612     | SH | SOLE    |
| NCO GROUP, INC.                    | EQUITY | 628858102 | 98    | 6,731     | SH | SOLE    |
| NCR CORP.                          | EQUITY | 62886E108 | 788   | 42,987    | SH | SOLE    |
| NECTAR THERAPEUTICS                | EQUITY | 640268108 | 126   | 19,898    | SH | SOLE    |
| NEIMAN MARCUS GROUP INC CL A       | EQUITY | 640204202 | 1868  | 64,423    | SH | SOLE    |
| NEOFORMA INC                       | EQUITY | 640475505 | 35    | 2,726     | SH | SOLE    |
| NEOPHARM INC                       | EQUITY | 640919106 | 47    | 4,104     | SH | SOLE    |
| NEOSE TECHNOLOGIES, INC.           | EQUITY | 640522108 | 28    | 3,979     | SH | SOLE    |
| NET2PHONE, INC.                    | EQUITY | 64108N106 | 20    | 6,061     | SH | SOLE    |
| NETBANK INC                        | EQUITY | 640933107 | 164   | 17,626    | SH | SOLE    |
| NETEGRITY, INC.                    | EQUITY | 64110P107 | 36    | 9,672     | SH | SOLE    |
| NETFLIX.COM INC                    | EQUITY | 64110L106 | 43    | 2,119     | SH | SOLE    |
| NETIQ CORP.                        | EQUITY | 64115P102 | 149   | 13,337    | SH | SOLE    |
| NETRATINGS INC                     | EQUITY | 64116M108 | 19    | 2,913     | SH | SOLE    |
| NETRO CORP                         | EQUITY | 64114R109 | 24    | 8,747     | SH | SOLE    |
| NETSCOUT SYSTEMS INC               | EQUITY | 64115T104 | 18    | 6,488     | SH | SOLE    |
| NETSCREEN TECHNOLOGIES COM         | EQUITY | 64117V107 | 31839 | 1897462   | SH | SOLE    |
| NETSCREEN TECHNOLOGIES INC         | EQUITY | 64117V107 | 61    | 3,647     | SH | SOLE    |
| NETSCREEN TECHNOLOGIES INS         | EQUITY | 64117V107 | 4527  | 269,800   | SH | DEFINED |
| NETWORK APPLIANCE INC              | EQUITY | 64120L104 | 1899  | 169,700   | SH | DEFINED |
| NETWORK APPLIANCE, INC.            | EQUITY | 64120L104 | 1834  | 163,929   | SH | SOLE    |
| Network Associates                 | EQUITY | 640938106 | 552   | 40,000    | SH | DEFINED |
| NETWORKS ASSOCIATES, INC.          | EQUITY | 640938106 | 2904  | 210,305   | SH | SOLE    |
| NEUBERGER BERMAN INC               | EQUITY | 641234109 | 2644  | 93,661    | SH | SOLE    |
| NEUROCRINE BIOSCIENCES INC         | EQUITY | 64125C109 | 6553  | 156,850   | SH | DEFINED |
| NEUROCRINE BIOSCIENCES, INC.       | EQUITY | 64125C109 | 423   | 10,143    | SH | SOLE    |
| NEUROGEN CORP.                     | EQUITY | 64124E106 | 17    | 4,709     | SH | SOLE    |
| NEW CENTURY FINANCIAL CORP         | EQUITY | 64352D101 | 177   | 5,668     | SH | SOLE    |
| NEW ENGLAND BUSINESS SERVICE       | EQUITY | 643872104 | 108   | 4,207     | SH | SOLE    |
| NEW JERSEY RESOURCES CORP.         | EQUITY | 646025106 | 317   | 9,716     | SH | SOLE    |
| NEW PLAN EXCEL REALTY TRUST        | EQUITY | 648053106 | 16712 | 853100    | SH | SOLE    |
| NEW PLAN EXCEL REALTY TRUST        | EQUITY | 648053106 | 4905  | 250,381   | SH | SOLE    |
| NEW YORK COMMUNITY BANCORP INC     | EQUITY | 649445103 | 4298  | 144,233   | SH | SOLE    |
| NEW YORK TIMES CO                  | EQUITY | 650111107 | 3720  | 86,200    | SH | DEFINED |
| NEW YORK TIMES CO. CLASS A         | EQUITY | 650111107 | 2874  | 66,616    | SH | SOLE    |
| NEWELL RUBBERMAID, INC.            | EQUITY | 651229106 | 3353  | 118,255   | SH | SOLE    |
| NEWFIELD EXPLORATION               | EQUITY | 651290108 | 24    | 722       | SH | SOLE    |
| NEWFOCUS, INC.                     | EQUITY | 644383101 | 75    | 23,992    | SH | SOLE    |
| NEWMONT MINING CORP HLDG CO        | EQUITY | 651639106 | 4663  | 178,335   | SH | SOLE    |
| NEWPARK RESOURCES, INC.            | EQUITY | 651718504 | 117   | 25,893    | SH | SOLE    |
| NEWPORT CORP                       | EQUITY | 651824104 | 766   | 64,863    | SH | SOLE    |
| NEWS CORP., LTD. SPON-ADR          | EQUITY | 652487703 | 5578  | 215,360   | SH | SOLE    |
| NEWTEK BUSINESS SERVICES INC       | EQUITY | 652526104 | 4227  | 1,006,333 | SH | SOLE    |
| NEXT LEVEL COMMUNICATION           | EQUITY | 65333U104 | 7     | 5,960     | SH | SOLE    |
| NXTEL COMMUNICATIONS INC           | EQUITY | 65332V103 | 13391 | 1,000,100 | SH | DEFINED |
| NXTEL COMMUNICATIONS, INC. CLASS A | EQUITY | 65332V103 | 34704 | 2,591,753 | SH | SOLE    |
| NXTEL PARTNERS INC                 | EQUITY | 65333F107 | 375   | 74,372    | SH | SOLE    |
| NIC INC                            | EQUITY | 62914B100 | 15    | 8,676     | SH | SOLE    |
| NICOR, INC.                        | EQUITY | 654086107 | 533   | 19,510    | SH | SOLE    |
| NIKE INC CLASS B                   | EQUITY | 654106103 | 3787  | 73,650    | SH | DEFINED |
| NIKE, INC. CLASS B                 | EQUITY | 654106103 | 7517  | 146,190   | SH | SOLE    |
| NISOURCE, INC.                     | EQUITY | 65473P105 | 2025  | 111,273   | SH | SOLE    |
| NITCHES INC                        | EQUITY | 65476M109 | 106   | 15,701    | SH | SOLE    |
| NL INDUSTRIES, INC.                | EQUITY | 629156407 | 50    | 3,094     | SH | SOLE    |
| NN INC                             | EQUITY | 629337106 | 36    | 4,133     | SH | SOLE    |
| NOBLE CORPORATION                  | EQUITY | G65422100 | 1802  | 57,350    | SH | SOLE    |
| NOBLE ENERGY INC                   | EQUITY | 655044105 | 2644  | 77,097    | SH | SOLE    |
| NOBLE ENRGY INC COM                | EQUITY | 655044105 | 59617 | 1738618   | SH | SOLE    |

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|-----------------------------------|--------|-----------|-------|---------|----|---------|
| NOKIA CORP SPON-ADR               | EQUITY | 654902204 | 4058  | 289,640 | SH | SOLE    |
| NORDSON CORP.                     | EQUITY | 655663102 | 1270  | 52,728  | SH | SOLE    |
| NORDSTROM, INC.                   | EQUITY | 655664100 | 965   | 59,579  | SH | SOLE    |
| NORFOLK SOUTHERN CORP.            | EQUITY | 655844108 | 3197  | 172,275 | SH | SOLE    |
| NORTEL NETWORKS CORP              | EQUITY | 656568102 | 7     | 3,475   | SH | DEFINED |
| NORTH FORK BANCORPORATION         | EQUITY | 659424105 | 1652  | 56,100  | SH | DEFINED |
| NORTH FORK BANCORPORATION INC.    | EQUITY | 659424105 | 2104  | 71,458  | SH | SOLE    |
| NORTH PITTSBURGH SYSTEMS          | EQUITY | 661562108 | 74    | 5,455   | SH | SOLE    |
| NORTHEAST UTILITIES               | EQUITY | 664397106 | 2542  | 182,585 | SH | SOLE    |
| NORTHERN TRUST CORP.              | EQUITY | 665859104 | 3438  | 112,920 | SH | SOLE    |
| NORTHROP GRUMMAN CORP             | EQUITY | 666807102 | 4273  | 49,800  | SH | DEFINED |
| Northrop Grumman Corp USD1        | EQUITY | 666807102 | 716   | 8,350   | SH | SOLE    |
| NORTHROP GRUMMAN CORP.            | EQUITY | 666807102 | 45069 | 525,281 | SH | SOLE    |
| NORTHWEST AIRLINES CORP CL-A      | EQUITY | 667280101 | 5     | 778     | SH | SOLE    |
| NORTHWEST BANCORP INC.            | EQUITY | 667328108 | 64    | 3,942   | SH | SOLE    |
| NORTHWEST NATURAL GAS CO.         | EQUITY | 667655104 | 246   | 9,815   | SH | SOLE    |
| NORTHWEST PIPE COMPANY            | EQUITY | 667746101 | 26    | 2,084   | SH | SOLE    |
| NORTHWESTERN CORP.                | EQUITY | 668074107 | 28    | 13,484  | SH | SOLE    |
| NOVADIGM INC                      | EQUITY | 669937104 | 9     | 4,922   | SH | SOLE    |
| NOVASTAR FINL INC                 | EQUITY | 669947400 | 129   | 3,791   | SH | SOLE    |
| NOVELL, INC .                     | EQUITY | 670006105 | 620   | 288,406 | SH | SOLE    |
| NOVELLUS SYS INC                  | EQUITY | 670008101 | 9798  | 359,300 | SH | DEFINED |
| NOVELLUS SYSTEMS, INC.            | EQUITY | 670008101 | 2456  | 90,047  | SH | SOLE    |
| NOVEN PHARMACEUTICALS, INC.       | EQUITY | 670009109 | 106   | 7,488   | SH | SOLE    |
| NPS PHARMACEUTICALS INC.          | EQUITY | 62936P103 | 164   | 10,586  | SH | SOLE    |
|                                   |        |           |       |         |    |         |
| NS GROUP, INC.                    | EQUITY | 628916108 | 47    | 6,161   | SH | SOLE    |
| NSTAR                             | EQUITY | 67019E107 | 8151  | 203,667 | SH | SOLE    |
| NTL INC                           | EQUITY | 62940M104 | 43    | 4,899   | SH | SOLE    |
| NU HORIZONS ELEC CORP             | EQUITY | 669908105 | 26    | 5,211   | SH | SOLE    |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 160   | 15,933  | SH | SOLE    |
| NUANCE COMMUNICATIONS, INC.       | EQUITY | 669967101 | 23    | 10,414  | SH | SOLE    |
| NUCOR CORP.                       | EQUITY | 670346105 | 1321  | 34,619  | SH | SOLE    |
| NUEVO ENERGY CO.                  | EQUITY | 670509108 | 86    | 6,358   | SH | SOLE    |
| NUI CORPORATION                   | EQUITY | 629431107 | 83    | 5,679   | SH | SOLE    |
| NUVEEN INVESTMENTS INC            | EQUITY | 67090F106 | 6     | 290     | SH | SOLE    |
| NUVEEN INVTS INC                  | EQUITY | 67090F106 | 481   | 21,505  | SH | DEFINED |
| NVIDIA CORP                       | EQUITY | 67066G104 | 989   | 76,773  | SH | SOLE    |
| NVR, INC.                         | EQUITY | 62944T105 | 25    | 75      | SH | SOLE    |
| NYFIX INC                         | EQUITY | 670712108 | 33    | 9,009   | SH | SOLE    |
| NYMAGIC, INC.                     | EQUITY | 629484106 | 10    | 525     | SH | SOLE    |
| OAK TECHNOLOGY, INC.              | EQUITY | 671802106 | 71    | 20,136  | SH | SOLE    |
| OAKLEY INC                        | EQUITY | 673662102 | 1510  | 183,000 | SH | DEFINED |
| OAKLEY INC.                       | EQUITY | 673662102 | 76    | 9,242   | SH | SOLE    |
| OCCIDENTAL PETROLEUM CORP.        | EQUITY | 674599105 | 4848  | 161,830 | SH | SOLE    |
| OCEAN ENERGY INC NEW              | EQUITY | 67481E106 | 2650  | 132,500 | SH | DEFINED |
| OCEAN ENERGY, INC.                | EQUITY | 67481E106 | 4779  | 238,927 | SH | SOLE    |
| OCEANEERING INTERNATIONAL, INC    | EQUITY | 675232102 | 181   | 8,302   | SH | SOLE    |
| OCEANFIRST FINANCIAL CORP         | EQUITY | 675234108 | 81    | 3,803   | SH | SOLE    |
| O'CHARLEY'S INC.                  | EQUITY | 670823103 | 109   | 5,703   | SH | SOLE    |
| OCTEL CORP.                       | EQUITY | 675727101 | 52    | 3,587   | SH | SOLE    |
| OCULAR SCIENCES, INC.             | EQUITY | 675744106 | 85    | 6,110   | SH | SOLE    |
| OCWEN FINANCIAL CORP.             | EQUITY | 675746101 | 41    | 13,447  | SH | SOLE    |
| ODYSSEY HEALTHCARE INC            | EQUITY | 67611V101 | 154   | 6,470   | SH | SOLE    |
| ODYSSEY HEALTHCARE INC            | EQUITY | 67611V101 | 1872  | 78,750  | SH | DEFINED |
| ODYSSEY HEALTHCARE INC            | EQUITY | 67611V101 | 11186 | 470600  | SH | SOLE    |
| ODYSSEY RE HLDGS CORP             | EQUITY | 67612W108 | 109   | 6,033   | SH | SOLE    |
| OFFICE DEPOT, INC.                | EQUITY | 676220106 | 1618  | 136,751 | SH | SOLE    |
| OFFICEMAX, INC.                   | EQUITY | 67622M108 | 214   | 41,510  | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| OFFSHORE LOGISTICS, INC.       | EQUITY | 676255102 | 121   | 6,706     | SH | SOLE    |
| OGE ENERGY CORP.               | EQUITY | 670837103 | 2643  | 147,079   | SH | SOLE    |
| OHIO CASUALTY CORP.            | EQUITY | 677240103 | 1281  | 99,128    | SH | SOLE    |
| OIL STATES INTERNATIONAL INC   | EQUITY | 678026105 | 74    | 6,132     | SH | SOLE    |
| OIL STS INTL INC COM           | EQUITY | 678026105 | 2978  | 248200    | SH | SOLE    |
| OLD NATL BANCORP               | EQUITY | 680033107 | 20    | 939       | SH | SOLE    |
| OLD REPUBLIC INTL CORP.        | EQUITY | 680223104 | 4340  | 162,237   | SH | SOLE    |
| OLD SECOND BANCORP INC         | EQUITY | 680277100 | 95    | 2,525     | SH | SOLE    |
| OLIN CORP.                     | EQUITY | 680665205 | 1730  | 95,203    | SH | SOLE    |
| OM GROUP INC                   | EQUITY | 670872100 | 4     | 406       | SH | SOLE    |
| OMEGA FINANCIAL CORP.          | EQUITY | 682092101 | 104   | 2,996     | SH | SOLE    |
| OMEGA HEALTHCARE INVESTORS     | EQUITY | 681936100 | 13    | 5,841     | SH | SOLE    |
| OMNICARE, INC.                 | EQUITY | 681904108 | 3446  | 126,646   | SH | SOLE    |
| OMNICELL INC                   | EQUITY | 68213N109 | 17    | 5,280     | SH | SOLE    |
| OMNICOM GROUP, INC.            | EQUITY | 681919106 | 5713  | 105,460   | SH | SOLE    |
| OMNIVISION TECHNOLOGIE         | EQUITY | 682128103 | 148   | 7,150     | SH | SOLE    |
| OMNIVISION TECHNOLOGIE COM     | EQUITY | 682128103 | 1923  | 92800     | SH | SOLE    |
| OMNIVISION TECHNOLOGIES IN     | EQUITY | 682128103 | 3442  | 166,100   | SH | DEFINED |
| OMNOVA SOLUTIONS               | EQUITY | 682129101 | 42    | 14,275    | SH | SOLE    |
| ON ASSIGNMENT, INC.            | EQUITY | 682159108 | 32    | 7,614     | SH | SOLE    |
| ON SEMICONDUCTOR CORPORATION   | EQUITY | 682189105 | 13    | 10,050    | SH | SOLE    |
| ONEIDA LTD.                    | EQUITY | 682505102 | 56    | 5,246     | SH | SOLE    |
| ONEOK, INC.                    | EQUITY | 682680103 | 2390  | 130,298   | SH | SOLE    |
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 42    | 5,005     | SH | SOLE    |
| ONYX SOFTWARE CORP.            | EQUITY | 683402101 | 14    | 15,819    | SH | SOLE    |
| OPENWAVE SYSTEMS INC.          | EQUITY | 683718100 | 89    | 62,720    | SH | SOLE    |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q106 | 36    | 37,017    | SH | SOLE    |
| OPNET TECHNOLOGIES             | EQUITY | 683757108 | 20    | 3,673     | SH | SOLE    |
| OPTICAL COMMUNICATION PROD     | EQUITY | 68382T101 | 5     | 5,426     | SH | SOLE    |
| OPTION CARE INC                | EQUITY | 683948103 | 39    | 4,629     | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 13691 | 1,262,000 | SH | DEFINED |
| ORACLE CORP.                   | EQUITY | 68389X105 | 43462 | 4,006,110 | SH | SOLE    |
| ORASURE TECHNOLOGIES INC       | EQUITY | 68554V108 | 55    | 9,444     | SH | SOLE    |
| ORBITAL SCIENCES CORP.         | EQUITY | 685564106 | 288   | 55,636    | SH | SOLE    |
| OREGON STEEL MILLS, INC.       | EQUITY | 686079104 | 22    | 9,298     | SH | SOLE    |
| O'REILLY AUTOMOTIVE, INC.      | EQUITY | 686091109 | 15    | 548       | SH | SOLE    |
| ORIENTAL FINANCIAL GROUP       | EQUITY | 68618W100 | 107   | 4,959     | SH | SOLE    |
| ORTHODONTIC CENTERS OF AMERICA | EQUITY | 68750P103 | 3     | 628       | SH | SOLE    |
| ORTHOLOGIC CORP                | EQUITY | 68750J107 | 39    | 11,503    | SH | SOLE    |
| OSHKOSH B'GOSH, INC. CLASS A   | EQUITY | 688222207 | 97    | 3,732     | SH | SOLE    |
| OSHKOSH TRUCK CORP CL B        | EQUITY | 688239201 | 337   | 5,402     | SH | SOLE    |
| OSHKOSH TRUCK CORP COM         | EQUITY | 688239201 | 2816  | 45200     | SH | SOLE    |
| OSI PHARMACEUTICALS            | EQUITY | 671040103 | 209   | 13,083    | SH | SOLE    |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 1600  | 100,000   | SH | DEFINED |
| OSI SYSTEMS INC COM            | EQUITY | 671044105 | 1586  | 100300    | SH | SOLE    |
| OSI SYSTEMS INC                | EQUITY | 671044105 | 43    | 2,723     | SH | SOLE    |
| OTTER TAIL POWER CO.           | EQUITY | 689648103 | 232   | 8,942     | SH | SOLE    |
| OUTBACK STEAKHOUSE INC.        | EQUITY | 689899102 | 3600  | 101,740   | SH | SOLE    |
| OVERLAND STORAGE INC           | EQUITY | 690310107 | 39    | 2,746     | SH | SOLE    |
| OVERSEAS SHIPHOLDING GROUP     | EQUITY | 690368105 | 930   | 55,709    | SH | SOLE    |
| OVERSTOCK.COM                  | EQUITY | 690370101 | 11    | 1,087     | SH | SOLE    |
| OVERTURE SERVICES INC          | EQUITY | 69039R100 | 1476  | 97,290    | SH | SOLE    |
| OWENS & MINOR, INC.            | EQUITY | 690732102 | 216   | 12,285    | SH | SOLE    |
| OWENS-ILLINOIS, INC.           | EQUITY | 690768403 | 15    | 1,618     | SH | SOLE    |
| OXFORD HEALTH PLANS, INC.      | EQUITY | 691471106 | 4209  | 138,625   | SH | SOLE    |
| OXFORD INDS INC.               | EQUITY | 691497309 | 54    | 2,204     | SH | SOLE    |
| P A M TRANSN SVCS INC          | EQUITY | 693149106 | 24    | 1,119     | SH | SOLE    |
| P G & E CORP.                  | EQUITY | 69331C108 | 2424  | 180,194   | SH | SOLE    |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| P. F. CHANGS CHINA BISTRO INC.        | EQUITY | 69333Y108 | 217   | 5,863   | SH | SOLE    |
| PACCAR, INC                           | EQUITY | 693718108 | 2849  | 56,665  | SH | SOLE    |
| PACIFIC CAPITAL BANCORP               | EQUITY | 69404P101 | 379   | 12,608  | SH | SOLE    |
| PACIFIC NORTHWEST BANCORP             | EQUITY | 69466M103 | 154   | 5,552   | SH | SOLE    |
| PACIFIC SUNWEAR CA INC COM            | EQUITY | 694873100 | 18785 | 923100  | SH | SOLE    |
| PACIFIC SUNWEAR OF CALIFORNIA         | EQUITY | 694873100 | 332   | 16,290  | SH | SOLE    |
| PACIFIC UN BK CALIF                   | EQUITY | 695025106 | 45    | 3,853   | SH | SOLE    |
| PACIFICARE HEALTH SYSTEMS INC CLASS A | EQUITY | 695112102 | 1452  | 60,163  | SH | SOLE    |
| PACKAGING CORP OF AMERICA             | EQUITY | 695156109 | 2519  | 139,865 | SH | SOLE    |
| PACKETEER, INC                        | EQUITY | 695210104 | 79    | 8,110   | SH | SOLE    |
| PACTIV CORP                           | EQUITY | 695257105 | 4365  | 215,000 | SH | DEFINED |
| PACTIV CORPORATION                    | EQUITY | 695257105 | 1424  | 70,128  | SH | SOLE    |
| PAIN THERAPEUTICS INC                 | EQUITY | 69562K100 | 10    | 5,749   | SH | SOLE    |
| PALL CORP                             | EQUITY | 696429307 | 1086  | 54,318  | SH | SOLE    |
| PALM HARBOR HOMES, INC                | EQUITY | 696639103 | 88    | 6,211   | SH | SOLE    |
|                                       |        |           |       |         |    |         |
| PALM INC                              | EQUITY | 696642206 | 104   | 10,441  | SH | SOLE    |
| PAN PACIFIC RETAIL COM                | EQUITY | 69806L104 | 5541  | 146400  | SH | SOLE    |
| PAN PACIFIC RETAIL PROPERTIES         | EQUITY | 69806L104 | 486   | 12,837  | SH | SOLE    |
| PANAMSAT CORP                         | EQUITY | 697933109 | 124   | 8,813   | SH | SOLE    |
| PANERA BREAD COMPANY CL A             | EQUITY | 69840W108 | 252   | 8,272   | SH | SOLE    |
| PAPA JOHNS INTERNATIONAL, INC         | EQUITY | 698813102 | 115   | 4,610   | SH | SOLE    |
| PARADYNE NETWORKS INC                 | EQUITY | 69911G107 | 13    | 9,889   | SH | SOLE    |
| PARAMETRIC TECHNOLOGY CORP.           | EQUITY | 699173100 | 448   | 206,495 | SH | SOLE    |
| PAREXEL INTERNATIONAL CORP.           | EQUITY | 699462107 | 117   | 8,527   | SH | SOLE    |
| PARK ELECTROCHEMICAL CORP.            | EQUITY | 700416209 | 93    | 6,148   | SH | SOLE    |
| PARK NATIONAL CORP.                   | EQUITY | 700658107 | 2125  | 22,775  | SH | SOLE    |
| PARK PLACE ENTERTAINMENT              | EQUITY | 700690100 | 2877  | 404,050 | SH | SOLE    |
| PARKER DRILLING CO.                   | EQUITY | 701081101 | 66    | 27,992  | SH | SOLE    |
| PARKER HANNIFIN CORP.                 | EQUITY | 701094104 | 2024  | 52,243  | SH | SOLE    |
| PARKERVISION, INC                     | EQUITY | 701354102 | 17    | 3,100   | SH | SOLE    |
| PARKVALE FINL CORP                    | EQUITY | 701492100 | 38    | 1,737   | SH | SOLE    |
| PARKWAY PROPERTIES, INC.              | EQUITY | 70159Q104 | 107   | 2,840   | SH | SOLE    |
| PARTNERS TRUST FINCL G                | EQUITY | 70213A103 | 41    | 2,404   | SH | SOLE    |
| PARTY CITY CORP                       | EQUITY | 702145103 | 21    | 2,641   | SH | SOLE    |
| PATHMARK STORES INC                   | EQUITY | 70322A101 | 72    | 10,837  | SH | SOLE    |
| PATINA OIL & GAS CORP                 | EQUITY | 703224105 | 284   | 8,632   | SH | SOLE    |
| PATTERSON DENTAL CO.                  | EQUITY | 703412106 | 4312  | 93,881  | SH | SOLE    |
| PATTERSON UTI ENERGY COM              | EQUITY | 703481101 | 36543 | 1131000 | SH | SOLE    |
| PATTERSON UTI ENERGY INC              | EQUITY | 703481101 | 10345 | 319,700 | SH | DEFINED |
| PATTERSON-UTI ENERGY INC              | EQUITY | 703481101 | 3586  | 110,992 | SH | SOLE    |
| PAXAR CORP.                           | EQUITY | 704227107 | 574   | 50,112  | SH | SOLE    |
| PAXSON COMMUNICATIONS CORP.           | EQUITY | 704231109 | 24    | 11,082  | SH | SOLE    |
| PAYCHEX INC                           | EQUITY | 704326107 | 2051  | 74,650  | SH | DEFINED |
| PAYCHEX, INC.                         | EQUITY | 704326107 | 4886  | 177,880 | SH | SOLE    |
| PAYLESS SHOESOURCE, INC.              | EQUITY | 704379106 | 1799  | 114,927 | SH | SOLE    |
| PC CONNECTION INC                     | EQUITY | 69318J100 | 13    | 2,388   | SH | SOLE    |
| PC-TEL INC.                           | EQUITY | 69325Q105 | 65    | 7,216   | SH | SOLE    |
| PDF SOLUTIONS INC                     | EQUITY | 693282105 | 28    | 4,347   | SH | SOLE    |
| PEABODY ENERGY CORP                   | EQUITY | 704549104 | 1950  | 69,928  | SH | SOLE    |
| PEABODY ENERGY CORP COM               | EQUITY | 704549104 | 9547  | 342326  | SH | SOLE    |
| PEAPACK-GLADSTONE FINL                | EQUITY | 704699107 | 55    | 2,176   | SH | SOLE    |
| PEC SOLUTIONS INC                     | EQUITY | 705107100 | 36    | 3,049   | SH | SOLE    |
| PEDIATRIX MEDICAL GROUP               | EQUITY | 705324101 | 203   | 8,061   | SH | SOLE    |
| PEETS COFFEE & TEA INC                | EQUITY | 705560100 | 52    | 3,162   | SH | SOLE    |
| PEGASUS SOLUTIONS INC.                | EQUITY | 705906105 | 100   | 8,941   | SH | SOLE    |
| PEGASYSTEMS INC                       | EQUITY | 705573103 | 9     | 2,221   | SH | SOLE    |
| PENFORD CORP                          | EQUITY | 707051108 | 33    | 2,774   | SH | SOLE    |
| PENN ENGINERRING & MFG CORP           | EQUITY | 707389300 | 49    | 4,248   | SH | SOLE    |

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|                                    |        |           |        |           |    |         |
|------------------------------------|--------|-----------|--------|-----------|----|---------|
| PENN NATIONAL GAMING, INC.         | EQUITY | 707569109 | 194    | 10,938    | SH | SOLE    |
| PENN NATL GAMING INC COM           | EQUITY | 707569109 | 9809   | 552600    | SH | SOLE    |
| PENN TRAFFIC CO NEW                | EQUITY | 707832200 | 5      | 3,880     | SH | SOLE    |
| PENN VIRGINIA CORPORATION          | EQUITY | 707882106 | 112    | 2,909     | SH | SOLE    |
| PENN-AMER GROUP INC COM            | EQUITY | 707247102 | 2352   | 231000    | SH | SOLE    |
| PENNFED FINANCIAL SVCS INC         | EQUITY | 708167101 | 48     | 1,801     | SH | SOLE    |
| PENNRock FINL SVCS COR             | EQUITY | 708352109 | 71     | 2,527     | SH | SOLE    |
| PENNSYLVANIA REAL ESTATE INV.      | EQUITY | 709102107 | 147    | 5,125     | SH | SOLE    |
| PENTAIR INC COM                    | EQUITY | 709631105 | 23307  | 659332    | SH | SOLE    |
| PENTAIR INC.                       | EQUITY | 709631105 | 2872   | 81,232    | SH | SOLE    |
|                                    |        |           |        |           |    |         |
| PENTON MEDIA INC                   | EQUITY | 709668107 | 3      | 5,408     | SH | SOLE    |
| PENWEST PHARMACEUTICALS CO         | EQUITY | 709754105 | 81     | 5,032     | SH | SOLE    |
| PEOPLES BANCORP INC                | EQUITY | 709789101 | 78     | 3,377     | SH | SOLE    |
| PEOPLES BANK                       | EQUITY | 710198102 | 9      | 358       | SH | SOLE    |
| PEOPLES ENERGY CORP.               | EQUITY | 711030106 | 563    | 15,753    | SH | SOLE    |
| PEOPLES HOLDING COMPANY            | EQUITY | 711148106 | 87     | 2,043     | SH | SOLE    |
| PEOPLESOFT, INC.                   | EQUITY | 712713106 | 2389   | 156,122   | SH | SOLE    |
| PEP BOYS-MANNY, MOE & JACK         | EQUITY | 713278109 | 132    | 17,313    | SH | SOLE    |
| PEPCO HOLDINGS INC                 | EQUITY | 713291102 | 15601  | 896,613   | SH | SOLE    |
| PEPSI BOTTLING                     | EQUITY | 713409100 | 3842   | 214,254   | SH | SOLE    |
| PEPSI BOTTLING GROUP INC           | EQUITY | 713409100 | 2711   | 151,200   | SH | DEFINED |
| PEPSIAMERICAS INC                  | EQUITY | 71343P200 | 2368   | 201,336   | SH | SOLE    |
| Pepsico                            | EQUITY | 713448108 | 1600   | 40,000    | SH | DEFINED |
| PEPSICO INC                        | EQUITY | 713448108 | 9072   | 226,805   | SH | DEFINED |
| PEPSICO, INC.                      | EQUITY | 713448108 | 67382  | 1,684,550 | SH | SOLE    |
| PEREGRINE PHARMACEUTICALS INC      | EQUITY | 713661106 | 19     | 37,043    | SH | SOLE    |
| PERFORMANCE FOOD GROUP CO.         | EQUITY | 713755106 | 19     | 610       | SH | SOLE    |
| PERICOM SEMICONDUCTOR CORP         | EQUITY | 713831105 | 55     | 7,088     | SH | SOLE    |
| PERINI CORP                        | EQUITY | 713839108 | 18776  | 4,705,882 | SH | SOLE    |
| PERKINELMER INC.                   | EQUITY | 714046109 | 496    | 55,755    | SH | SOLE    |
| PEROT SYSTEM CORP.                 | EQUITY | 714265105 | 10     | 945       | SH | SOLE    |
| PERRIGO CO.                        | EQUITY | 714290103 | 1361   | 114,581   | SH | SOLE    |
| PER-SE TECHNOLOGIES                | EQUITY | 713569309 | 89     | 11,205    | SH | SOLE    |
| PETCO ANIMAL SUPPLIES              | EQUITY | 716016209 | 4      | 202       | SH | SOLE    |
| PETROLEO BRASILEIRO S.A. ADR       | EQUITY | 71654V408 | 1884   | 124,330   | SH | SOLE    |
| PETROLEUM HELICOPTERS -VTG         | EQUITY | 716604103 | 24     | 915       | SH | SOLE    |
| PETROQUEST ENERGY INC              | EQUITY | 716748108 | 17     | 11,047    | SH | SOLE    |
| PETSMART, INC                      | EQUITY | 716768106 | 2430   | 192,847   | SH | SOLE    |
| PF CHANGS CHINA BISTRO COM         | EQUITY | 69333Y108 | 31842  | 860600    | SH | SOLE    |
| PFF BANCORP, INC.                  | EQUITY | 69331W104 | 132    | 4,115     | SH | SOLE    |
| PFIZER INC                         | EQUITY | 717081103 | 36242  | 1,162,889 | SH | DEFINED |
| PFIZER, INC.                       | EQUITY | 717081103 | 128007 | 3,852,404 | SH | SOLE    |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 17     | 634       | SH | SOLE    |
| PHARMACEUTICAL RES COM             | EQUITY | 717125108 | 28423  | 669100    | SH | SOLE    |
| PHARMACEUTICAL RES INC COM         | EQUITY | 717125108 | 2128   | 50,095    | SH | SOLE    |
| PHARMACIA CORP                     | EQUITY | 71713U102 | 14672  | 338,802   | SH | DEFINED |
| PHARMACIA CORPORATION              | EQUITY | 71713U102 | 84959  | 1,962,100 | SH | SOLE    |
| PHARMACOPEIA INC                   | EQUITY | 71713B104 | 74     | 8,447     | SH | SOLE    |
| PHELPS DODGE CORP.                 | EQUITY | 717265102 | 1275   | 39,269    | SH | SOLE    |
| PHILADELPHIA CONS. HLDG. CO.       | EQUITY | 717528103 | 218    | 6,067     | SH | SOLE    |
| PHILADELPHIA SUBURBAN CORP.        | EQUITY | 718009608 | 2000   | 91,136    | SH | SOLE    |
| PHILLIPINES LONG DISTANCE TELE ADR | EQUITY | 718252604 | 208    | 36,100    | SH | SOLE    |
| PHILLIPS-VAN HEUSEN CORP.          | EQUITY | 718592108 | 103    | 8,304     | SH | SOLE    |
| PHOENIX COMPANIES INC              | EQUITY | 71902E109 | 10     | 1,370     | SH | SOLE    |
| PHOENIX TECHNOLOGIES, LTD.         | EQUITY | 719153108 | 40     | 9,339     | SH | SOLE    |
| PHOTON DYNAMICS                    | EQUITY | 719364101 | 95     | 5,788     | SH | SOLE    |
| PHOTRONICS INC.                    | EQUITY | 719405102 | 119    | 10,007    | SH | SOLE    |
| PICO HOLDINGS INC                  | EQUITY | 693366205 | 30     | 2,377     | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| PIEDMONT NATURAL GAS CO., INC. | EQUITY | 720186105 | 395   | 11,091  | SH | SOLE    |
| PIER 1 IMPORTS INC COM         | EQUITY | 720279108 | 32008 | 2018158 | SH | SOLE    |
| PIER 1 IMPORTS, INC.           | EQUITY | 720279108 | 1982  | 124,937 | SH | SOLE    |
| PILGRIMS PRIDE CORP.           | EQUITY | 721467108 | 44    | 5,497   | SH | SOLE    |
| PINNACLE SYS INC COM           | EQUITY | 723481107 | 10985 | 1055200 | SH | SOLE    |
| PINNACLE SYSTEMS, INC.         | EQUITY | 723481107 | 220   | 21,164  | SH | SOLE    |
| PINNACLE WEST CAPITAL CORP.    | EQUITY | 723484101 | 1327  | 39,922  | SH | SOLE    |
| PIONEER NATURAL RESOURCES CORP | EQUITY | 723787107 | 3960  | 157,754 | SH | SOLE    |
| PIONEER-STANDARD ELECTRONICS   | EQUITY | 723877106 | 91    | 10,816  | SH | SOLE    |
| PITNEY BOWES INC               | EQUITY | 724479100 | 6858  | 214,853 | SH | DEFINED |
| PITNEY BOWES, INC.             | EQUITY | 724479100 | 6490  | 203,312 | SH | SOLE    |
| PITTSTON BRINK'S GROUP         | EQUITY | 725701106 | 1012  | 72,985  | SH | SOLE    |
| PIXAR INC                      | EQUITY | 725811103 | 129   | 2,386   | SH | SOLE    |
| PIXELWORKS INC                 | EQUITY | 72581M107 | 65    | 11,933  | SH | SOLE    |
| PLAINS EXPLORATION & PRODUCT   | EQUITY | 726505100 | 71    | 8,601   | SH | SOLE    |
| PLAINS RESOURCES, INC.         | EQUITY | 726540503 | 92    | 8,601   | SH | SOLE    |
| PLANAR SYSTEMS, INC.           | EQUITY | 726900103 | 58    | 4,903   | SH | SOLE    |
| PLANTRONICS, INC.              | EQUITY | 727493108 | 1062  | 72,711  | SH | SOLE    |
| PLATINUM UNDERWRITERS (F)      | EQUITY | G7127P100 | 17889 | 705670  | SH | SOLE    |
| PLATINUM UNDERWRITERS HLDGS    | EQUITY | G7127P100 | 17561 | 692,760 | SH | SOLE    |
| PLATINUM UNDERWRITERS HOLD     | EQUITY | G7127P100 | 1387  | 54,700  | SH | DEFINED |
| PLATO LEARNING INC             | EQUITY | 72764Y100 | 27    | 5,945   | SH | SOLE    |
| PLAYBOY ENTERPRISES, INC.      | EQUITY | 728117300 | 43    | 5,065   | SH | SOLE    |
| PLAYTEX PRODUCTS, INC.         | EQUITY | 72813P100 | 81    | 10,045  | SH | SOLE    |
| PLEXUS CORP.                   | EQUITY | 729132100 | 653   | 71,406  | SH | SOLE    |
| PLUG POWER INC                 | EQUITY | 72919P103 | 30    | 5,982   | SH | SOLE    |
| PLUM CREEK TIMBER CO COM       | EQUITY | 729251108 | 3711  | 171900  | SH | SOLE    |
| PLUM CREEK TIMBER CO INC       | EQUITY | 729251108 | 1768  | 81,902  | SH | SOLE    |
| PLX TECHNOLOGY, INC.           | EQUITY | 693417107 | 13    | 5,497   | SH | SOLE    |
| PMA CAPITAL CORP.              | EQUITY | 693419202 | 64    | 9,511   | SH | SOLE    |
| PMC-SIERRA, INC.               | EQUITY | 69344F106 | 440   | 73,936  | SH | SOLE    |
| PMI GROUP, INC.                | EQUITY | 69344M101 | 3503  | 137,102 | SH | SOLE    |
| PNC FINANCIAL SERVICES         | EQUITY | 693475105 | 5156  | 121,650 | SH | SOLE    |
| PNM RESOURCES INC              | EQUITY | 69349H107 | 1466  | 65,173  | SH | SOLE    |
| POGO PRODUCING CO              | EQUITY | 730448107 | 3274  | 82,331  | SH | SOLE    |
| POGO PRODUCING CO COM          | EQUITY | 730448107 | 81784 | 2056427 | SH | SOLE    |
| POLARIS INDUSTRIES, INC.       | EQUITY | 731068102 | 414   | 8,324   | SH | SOLE    |
| POLO RALPH LAUREN CO           | EQUITY | 731572103 | 10    | 444     | SH | SOLE    |
| POLYCOM, INC.                  | EQUITY | 73172K104 | 1081  | 133,787 | SH | SOLE    |
| POLYMEDICA CORP                | EQUITY | 731738100 | 103   | 3,384   | SH | SOLE    |
| POLYONE CORPORATION            | EQUITY | 73179P106 | 111   | 28,367  | SH | SOLE    |
| POMEROY COMPUTER RESOURCES     | EQUITY | 731822102 | 25    | 3,611   | SH | SOLE    |
| POPE & TALBOT, INC.            | EQUITY | 732827100 | 71    | 5,678   | SH | SOLE    |
| POPULAR INC                    | EQUITY | 733174106 | 68    | 1,986   | SH | SOLE    |
| PORT FINANCIAL CORPORATION     | EQUITY | 734119100 | 80    | 1,665   | SH | SOLE    |
| PORTAL SOFTWARE                | EQUITY | 736126103 | 31    | 43,023  | SH | SOLE    |
| PORTFOLIO RECOVERY ASSOCS      | EQUITY | 73640Q105 | 1209  | 53,100  | SH | DEFINED |
| POSSIS MEDICAL INC             | EQUITY | 737407106 | 100   | 6,167   | SH | SOLE    |
| POSSIS MEDICAL INC COM         | EQUITY | 737407106 | 2631  | 162800  | SH | SOLE    |
| POST PROPERTIES, INC.          | EQUITY | 737464107 | 291   | 12,049  | SH | SOLE    |
| POTLATCH CORP.                 | EQUITY | 737628107 | 939   | 48,329  | SH | SOLE    |
| POWELL INDUSTRIES INC          | EQUITY | 739128106 | 33    | 2,387   | SH | SOLE    |
| POWER INTEGRATIONS, INC.       | EQUITY | 739276103 | 188   | 9,078   | SH | SOLE    |
| POWER-ONE , INC.               | EQUITY | 739308104 | 547   | 124,284 | SH | SOLE    |
| POWERWAVE TECHNOLOGIES INC     | EQUITY | 739363109 | 379   | 111,382 | SH | SOLE    |
| POZEN INC.                     | EQUITY | 73941U102 | 31    | 8,132   | SH | SOLE    |
| PPG INDUSTRIES, INC.           | EQUITY | 693506107 | 3383  | 75,042  | SH | SOLE    |
| PPL CORPORATION                | EQUITY | 69351T106 | 14809 | 415,874 | SH | SOLE    |

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|------------------------------|--------|-----------|--------|-----------|----|---------|
| PRACTICEWORKS INC            | EQUITY | 739419109 | 58     | 5,682     | SH | SOLE    |
| PRAECIS PHARMACEUTICALS INC  | EQUITY | 739421105 | 75     | 18,647    | SH | SOLE    |
| PRAXAIR, INC.                | EQUITY | 74005P104 | 4034   | 71,594    | SH | SOLE    |
| PRECISION CASTPARTS CORP.    | EQUITY | 740189105 | 1691   | 70,951    | SH | SOLE    |
| PREMCO INC                   | EQUITY | 74045Q104 | 8      | 329       | SH | SOLE    |
| PRENTISS PPTYS TR SH BEN INT | EQUITY | 740706106 | 5054   | 186500    | SH | SOLE    |
| PRENTISS PROPERTIES TRUST    | EQUITY | 740706106 | 300    | 11,082    | SH | SOLE    |
| PREPAID LEGAL SERVICES, INC. | EQUITY | 740065107 | 81     | 4,712     | SH | SOLE    |
| PRESIDENTIAL LIFE CORP.      | EQUITY | 740884101 | 47     | 7,439     | SH | SOLE    |
| PRESSTEK INC                 | EQUITY | 741113104 | 50     | 11,032    | SH | SOLE    |
| PRG-SCHULTZ INTERNATIONAL    | EQUITY | 69357C107 | 93     | 12,850    | SH | SOLE    |
| PRICE COMMUNICATIONS CO.     | EQUITY | 741437305 | 1076   | 89,972    | SH | SOLE    |
| PRICE ENTERP INC             | EQUITY | 74144P106 | 17     | 6,647     | SH | SOLE    |
| PRICELINE.COM INC.           | EQUITY | 741503106 | 75     | 45,603    | SH | SOLE    |
| PRICESMART, INC.             | EQUITY | 741511109 | 21     | 1,432     | SH | SOLE    |
| PRIDE INTERNATIONAL          | EQUITY | 74153Q102 | 2436   | 180,552   | SH | SOLE    |
| PRIDE INTERNATIONAL INC      | EQUITY | 74153Q102 | 1967   | 145,800   | SH | DEFINED |
| PRIMA ENERGY CORP            | EQUITY | 741901201 | 69     | 3,663     | SH | SOLE    |
| PRIME HOSPITALITY CORP.      | EQUITY | 741917108 | 84     | 16,247    | SH | SOLE    |
| PRIME MED SVCS INC NEW       | EQUITY | 74156D108 | 36     | 4,883     | SH | SOLE    |
| PRIMEDIA INC                 | EQUITY | 74157K101 | 133    | 49,888    | SH | SOLE    |
| PRINCETON REVIEW INC         | EQUITY | 742352107 | 24     | 5,843     | SH | SOLE    |
| PRINCIPAL FINANCIAL GROUP    | EQUITY | 74251V102 | 13945  | 513,815   | SH | SOLE    |
| PRIORITY HEALTHCARE          | EQUITY | 74264T102 | 231    | 8,671     | SH | SOLE    |
| PRIVATE MEDIA GROUP INC      | EQUITY | 74266R104 | 6      | 5,231     | SH | SOLE    |
| PRIVATEBANCORP INC           | EQUITY | 742962103 | 46     | 1,990     | SH | SOLE    |
| PROASSURANCE CORPORATION     | EQUITY | 74267C106 | 200    | 8,503     | SH | SOLE    |
| PROBUSINESS SERVICES INC.    | EQUITY | 742674104 | 2099   | 157,579   | SH | SOLE    |
| PROCTER & GAMBLE CO.         | EQUITY | 742718109 | 106176 | 1,192,318 | SH | SOLE    |
| PROFESSIONAL DETAILING, INC. | EQUITY | 69329V100 | 22     | 2,975     | SH | SOLE    |
| PROGENICS PHARMACEUTICALS    | EQUITY | 743187106 | 13     | 2,874     | SH | SOLE    |
| Progress Energy              | EQUITY | 743263105 | 4894   | 125,000   | SH | DEFINED |
| PROGRESS ENERGY INC          | EQUITY | 743263105 | 1958   | 50,000    | SH | DEFINED |
| PROGRESS ENERGY INC.         | EQUITY | 743263105 | 22154  | 565,870   | SH | SOLE    |
| PROGRESS SOFTWARE CORP.      | EQUITY | 743312100 | 203    | 11,297    | SH | SOLE    |
| PROGRESSIVE CORP.            | EQUITY | 743315103 | 5528   | 93,200    | SH | SOLE    |
| PROLOGIS                     | EQUITY | 743410102 | 116    | 4,588     | SH | SOLE    |
| PROLOGIS TR SH BEN INT       | EQUITY | 743410102 | 18352  | 724820    | SH | SOLE    |
| PROQUEST CO.                 | EQUITY | 74346P102 | 116    | 5,596     | SH | SOLE    |
| PROSPERITY BANCSHARES INC    | EQUITY | 743606105 | 76     | 4,598     | SH | SOLE    |
| PROTECTION ONE INC           | EQUITY | 743663304 | 7      | 4,307     | SH | SOLE    |
| PROTECTIVE LIFE CORP COM     | EQUITY | 743674103 | 2638   | 92,403    | SH | SOLE    |
| PROTEIN DESIGN LABS, INC.    | EQUITY | 74369L103 | 1119   | 150,602   | SH | SOLE    |
| PROTON ENERGY SYSTEMS        | EQUITY | 74371K101 | 21     | 8,720     | SH | SOLE    |
| PROVIDENT BANCORP INC        | EQUITY | 743835100 | 34     | 1,083     | SH | SOLE    |
| PROVIDENT BANKSHARES CORP.   | EQUITY | 743859100 | 199    | 8,606     | SH | SOLE    |
| PROVIDENT FINANCIAL GROUP    | EQUITY | 743866105 | 1390   | 65,488    | SH | SOLE    |
| PROVIDIAN FINANCIAL CORP.    | EQUITY | 74406A102 | 985    | 150,186   | SH | SOLE    |
| PROVINCE HEALTHCARE CO.      | EQUITY | 743977100 | 153    | 17,234    | SH | SOLE    |
| PROXIM CORP CL-A             | EQUITY | 744283102 | 26     | 42,954    | SH | SOLE    |
| PROXYMED PHARMACY INC        | EQUITY | 744290305 | 12     | 1,656     | SH | SOLE    |
| PRUDENTIAL FINANCIAL INC     | EQUITY | 744320102 | 62417  | 2,133,900 | SH | SOLE    |
| PS BUSINESS PARKS, INC.      | EQUITY | 69360J107 | 108    | 3,645     | SH | SOLE    |
| PS BUSINESS PKS INC CA COM   | EQUITY | 69360J107 | 8190   | 275300    | SH | SOLE    |

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|-------------------------------|--------|-----------|-------|---------|----|---------|
| PSEG ENERGY HOLDINGS          | EQUITY | 744573106 | 3615  | 98,534  | SH | SOLE    |
| PSS WORLD MEDICAL, INC        | EQUITY | 69366A100 | 167   | 25,671  | SH | SOLE    |
| PTEK HLDGS INC                | EQUITY | 69366M104 | 63    | 17,019  | SH | SOLE    |
| Public Service                | EQUITY | 744573106 | 4036  | 110,000 | SH | DEFINED |
| PUBLIC STORAGE INC            | EQUITY | 74460D109 | 44    | 1,446   | SH | SOLE    |
| PUBLIC STORAGE INC COM        | EQUITY | 74460D109 | 10747 | 354700  | SH | SOLE    |
| PUGET ENEGY INC.              | EQUITY | 745310102 | 11550 | 542,003 | SH | SOLE    |
| PULITZER INC.                 | EQUITY | 745769109 | 142   | 3,248   | SH | SOLE    |
| PULTE HOMES                   | EQUITY | 745867101 | 9424  | 187918  | SH | SOLE    |
| PULTE HOMES INC.              | EQUITY | 745867101 | 1351  | 26,941  | SH | SOLE    |
| Q MED                         | EQUITY | 747914109 | 19    | 2,797   | SH | SOLE    |
| QLOGIC CORP                   | EQUITY | 747277101 | 2043  | 55,000  | SH | DEFINED |
| QLOGIC CORP COM               | EQUITY | 747277101 | 61312 | 1650824 | SH | SOLE    |
| QLOGIC CORP.                  | EQUITY | 747277101 | 9207  | 247,887 | SH | SOLE    |
| QRS CORP.                     | EQUITY | 74726X105 | 24    | 4,949   | SH | SOLE    |
| QUADRAMED CORP                | EQUITY | 74730W101 | 10    | 9,783   | SH | SOLE    |
| QUAKER CHEM CORP COM          | EQUITY | 747316107 | 57    | 2,809   | SH | SOLE    |
| QUAKER CIRY BANCORP INC       | EQUITY | 74731K106 | 63    | 1,846   | SH | SOLE    |
| QUAKER FABRIC CORP.           | EQUITY | 747399103 | 23    | 4,257   | SH | SOLE    |
| QUALCOMM INC                  | EQUITY | 747525103 | 26901 | 746,000 | SH | DEFINED |
| QUALCOMM, INC.                | EQUITY | 747525103 | 13821 | 383,910 | SH | SOLE    |
| QUANEX CORP.                  | EQUITY | 747620102 | 187   | 5,894   | SH | SOLE    |
| QUANTA SERVICES, INC.         | EQUITY | 74762E102 | 328   | 102,639 | SH | SOLE    |
| QUANTUM CORP DLT & STORAGE    | EQUITY | 747906204 | 999   | 276,654 | SH | SOLE    |
| Quest Diagnostics             | EQUITY | 74834L100 | 1844  | 30,900  | SH | DEFINED |
| QUEST DIAGNOSTICS, INC.       | EQUITY | 74834L100 | 3681  | 61,675  | SH | SOLE    |
| QUEST SOFTWARE INC            | EQUITY | 74834T103 | 120   | 13,377  | SH | SOLE    |
| QUESTAR CORP.                 | EQUITY | 748356102 | 3287  | 111,170 | SH | SOLE    |
| QUICKSILVER RESOURCES COM     | EQUITY | 74837R104 | 7129  | 299900  | SH | SOLE    |
| QUICKSILVER RESOURCES INC     | EQUITY | 74837R104 | 86    | 3,637   | SH | SOLE    |
| QUICKSILVER, INC.             | EQUITY | 74838C106 | 215   | 7,016   | SH | SOLE    |
| QUIDEL CORPORATION            | EQUITY | 74838J101 | 31    | 9,249   | SH | SOLE    |
| QUINTILES TRANSNATIONAL CO    | EQUITY | 748767100 | 365   | 30,000  | SH | DEFINED |
| QUINTILES TRANSNATIONAL CORP. | EQUITY | 748767100 | 635   | 52,196  | SH | SOLE    |
| QUINTON CARDIOLOGY SYS INC    | EQUITY | 748773108 | 704   | 125,300 | SH | DEFINED |
| QUIXOTE CORP                  | EQUITY | 749056107 | 38    | 2,385   | SH | SOLE    |
| QUOVADIX INC                  | EQUITY | 74913K106 | 15    | 7,542   | SH | SOLE    |
| QWEST COMMUNICATIONS INTL.    | EQUITY | 749121109 | 2601  | 745,224 | SH | SOLE    |
| R&G FINANCIAL CO.             | EQUITY | 749136107 | 119   | 5,413   | SH | SOLE    |
| R. R. DONNELLEY AND SONS CO.  | EQUITY | 257867101 | 1017  | 55,507  | SH | SOLE    |
| R.H. DONNELLEY CORP.          | EQUITY | 74955W307 | 293   | 9,867   | SH | SOLE    |
| R.O.C. TAIWAN FUND            | EQUITY | 749651105 | 725   | 196,600 | SH | SOLE    |
| RACING CHAMPIONS ERTL         | EQUITY | 750069106 | 47    | 3,090   | SH | SOLE    |
| RADIAN GROUP, INC.            | EQUITY | 750236101 | 4196  | 125,710 | SH | SOLE    |
| RADIANT SYSTEMS, INC.         | EQUITY | 75025N102 | 46    | 6,200   | SH | SOLE    |
| RADIO ONE INC                 | EQUITY | 75040P405 | 1558  | 117,700 | SH | DEFINED |
| RADIO ONE INC -CL D           | EQUITY | 75040P405 | 14    | 1,031   | SH | SOLE    |
| RADIO ONE INC CL D NON VTG    | EQUITY | 75040P405 | 22816 | 1723254 | SH | SOLE    |
| RADIOLOGIX INC                | EQUITY | 75040K109 | 16    | 7,239   | SH | SOLE    |
| RADIOSHACK CORP.              | EQUITY | 750438103 | 1715  | 76,941  | SH | SOLE    |
| RADISYS CORP.                 | EQUITY | 750459109 | 39    | 5,895   | SH | SOLE    |
| RAILAMERICA INC               | EQUITY | 750753105 | 63    | 10,281  | SH | SOLE    |
| RAINBOW TECHNOLOGIES INC      | EQUITY | 750862104 | 81    | 8,533   | SH | SOLE    |
| RAINDANCE COMM                | EQUITY | 75086X106 | 26    | 15,590  | SH | SOLE    |
| RAINDANCE COMMUNICATIONS I    | EQUITY | 75086X106 | 259   | 154,100 | SH | DEFINED |
| RALCORP HOLDINGS, INC.        | EQUITY | 751028101 | 281   | 10,796  | SH | SOLE    |
| RAMBUS INC.                   | EQUITY | 750917106 | 397   | 30,086  | SH | SOLE    |
| RAMCO-GERSHENSON PROPERTIES   | EQUITY | 751452202 | 332   | 15,102  | SH | SOLE    |



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|                                       |        |           |      |         |    |         |
|---------------------------------------|--------|-----------|------|---------|----|---------|
| RANGE RESOURCES CORP                  | EQUITY | 75281A109 | 105  | 18,470  | SH | SOLE    |
| RARE HOSPITALITY INTERNATIONAL        | EQUITY | 753820109 | 198  | 7,105   | SH | SOLE    |
| RAYMOND JAMES FINANCIAL, INC.         | EQUITY | 754730109 | 15   | 563     | SH | SOLE    |
| RAYONIER, INC.                        | EQUITY | 754907103 | 1643 | 37,301  | SH | SOLE    |
| RAYOVAC CORP.                         | EQUITY | 755081106 | 125  | 11,543  | SH | SOLE    |
| RAYTECH CORP DEL                      | EQUITY | 755103108 | 88   | 14,982  | SH | SOLE    |
| RAYTHEON CO.                          | EQUITY | 755111507 | 6421 | 226,330 | SH | SOLE    |
| RCN CORP.                             | EQUITY | 749361101 | 17   | 23,059  | SH | SOLE    |
| READER'S DIGEST ASSOC., INC.          | EQUITY | 755267101 | 1346 | 131,877 | SH | SOLE    |
| READ-RITE CORP.                       | EQUITY | 755246204 | 6    | 8,725   | SH | SOLE    |
| REALNETWORKS, INC.                    | EQUITY | 75605L104 | 5    | 1,226   | SH | SOLE    |
| REALTY INCOME CORP.                   | EQUITY | 756109104 | 430  | 12,016  | SH | SOLE    |
| RECKSON ASSOC REALTY CORP.            | EQUITY | 75621K106 | 15   | 773     | SH | SOLE    |
| RECKSON ASSOCS RLTY CL B              | EQUITY | 75621K304 | 3810 | 196900  | SH | SOLE    |
| RECKSON ASSOCS RLTY COM               | EQUITY | 75621K106 | 7797 | 414700  | SH | SOLE    |
| RED HAT, INC.                         | EQUITY | 756577102 | 222  | 40,796  | SH | SOLE    |
| REDBACK NETWORKS INC                  | EQUITY | 757209101 | 32   | 54,381  | SH | SOLE    |
| REDWOOD TRUST, INC.                   | EQUITY | 758075402 | 130  | 3,991   | SH | SOLE    |
| REEBOK INTERNATIONAL, LTD.            | EQUITY | 758110100 | 867  | 26,405  | SH | SOLE    |
| REGAL ENTMT GROUP                     | EQUITY | 758766109 | 5    | 256     | SH | SOLE    |
| REGAL-BELOIT CORP.                    | EQUITY | 758750103 | 128  | 8,331   | SH | SOLE    |
| REGENCY CENTERS CORPORATION           | EQUITY | 758849103 | 11   | 345     | SH | SOLE    |
| REGENERON PHARMACEUTICALS INC.        | EQUITY | 75886F107 | 91   | 12,047  | SH | SOLE    |
| REGENT COMMUNICATIONS, INC            | EQUITY | 758865109 | 46   | 9,611   | SH | SOLE    |
| REGIONS FINANCIAL CORP.               | EQUITY | 758940100 | 3175 | 98,008  | SH | SOLE    |
| REGIS CORP.                           | EQUITY | 758932107 | 389  | 15,598  | SH | SOLE    |
| REGISTER.COM                          | EQUITY | 75914G101 | 59   | 10,639  | SH | SOLE    |
| REHAB CARE GROUP                      | EQUITY | 759148109 | 102  | 5,712   | SH | SOLE    |
| REINSURANCE GROUP OF                  | EQUITY | 759351109 | 7    | 248     | SH | SOLE    |
| RELIANCE STEEL & ALUMINIUM CO.        | EQUITY | 759509102 | 129  | 8,545   | SH | SOLE    |
| RELIANT RESOURCES INC                 | EQUITY | 75952B105 | 15   | 4,212   | SH | SOLE    |
| REMEC, INC.                           | EQUITY | 759543101 | 98   | 20,354  | SH | SOLE    |
| REMEDYTEMP INC                        | EQUITY | 759549108 | 24   | 1,991   | SH | SOLE    |
| REMINGTON OIL & GAS CORP              | EQUITY | 759594302 | 125  | 7,323   | SH | SOLE    |
| RENAISSANCE LEARNING, INC.            | EQUITY | 75968L105 | 65   | 3,677   | SH | SOLE    |
| RENAL CARE GROUP, INC.                | EQUITY | 759930100 | 22   | 692     | SH | SOLE    |
| RENT-A-CENTER INC                     | EQUITY | 76009N100 | 27   | 486     | SH | SOLE    |
| RENT-WAY, INC.                        | EQUITY | 76009U104 | 33   | 9,209   | SH | SOLE    |
| REPUBLIC BANCORP, INC.                | EQUITY | 760281204 | 252  | 21,420  | SH | SOLE    |
| REPUBLIC BANCSHARES, INC.             | EQUITY | 759929102 | 36   | 1,823   | SH | SOLE    |
| REPUBLIC SERVICES IN                  | EQUITY | 760759100 | 4372 | 220,339 | SH | SOLE    |
| REPUBLIC SVCS INC                     | EQUITY | 760759100 | 3335 | 168,100 | SH | DEFINED |
| RES-CARE INC                          | EQUITY | 760943100 | 16   | 5,606   | SH | SOLE    |
| RESEARCH FRONTIERS                    | EQUITY | 760911107 | 25   | 3,493   | SH | SOLE    |
| RESMED INC                            | EQUITY | 761152107 | 350  | 10,957  | SH | SOLE    |
| RESOURCE AMERICA, INC.                | EQUITY | 761195205 | 43   | 5,447   | SH | SOLE    |
| RESOURCES CONNECTION INC              | EQUITY | 76122Q105 | 146  | 6,859   | SH | SOLE    |
| RESPIRONICS INC.                      | EQUITY | 761230101 | 413  | 12,022  | SH | SOLE    |
| RESTORATION HARDWARE I                | EQUITY | 760981100 | 16   | 6,434   | SH | SOLE    |
| RETEK INC.                            | EQUITY | 76128Q109 | 517  | 89,625  | SH | SOLE    |
| REVLON, INC.-CL A                     | EQUITY | 761525500 | 9    | 3,111   | SH | SOLE    |
| REX STORES CORP                       | EQUITY | 761624105 | 29   | 2,838   | SH | SOLE    |
| REYNOLDS AND REYNOLDS CO., CLASS A    | EQUITY | 761695105 | 2294 | 90,690  | SH | SOLE    |
| RF MICRO DEVICES INC                  | EQUITY | 749941100 | 2044 | 340,295 | SH | SOLE    |
| RF MONOLITHICS INC COM(OXFORD PTNRS L | EQUITY | 74955F106 | 15   | 4,973   | SH | SOLE    |
| RFS HOTEL INVESTORS, INC.             | EQUITY | 74955J108 | 100  | 10,268  | SH | SOLE    |
| RIBAPHARM INC                         | EQUITY | 762537108 | 2    | 354     | SH | SOLE    |
| RICHARDSON ELEC LTD                   | EQUITY | 763165107 | 19   | 2,333   | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| RIGEL PHARMACEUTICALS INC      | EQUITY | 766559108 | 7     | 9,457   | SH | SOLE    |
| RIGGS NATIONAL CORP.           | EQUITY | 766570105 | 73    | 5,070   | SH | SOLE    |
| RIGHT MANAGEMENT CONSULTANTS   | EQUITY | 766573109 | 77    | 5,928   | SH | SOLE    |
| RITA MED SYS INC DEL           | EQUITY | 76774E103 | 15    | 3,630   | SH | SOLE    |
| RITE AID CORP                  | EQUITY | 767754104 | 13    | 5,719   | SH | SOLE    |
| RIVERSTONE NETWORKS INC        | EQUITY | 769320102 | 61    | 43,696  | SH | SOLE    |
| RIVIANA FOODS                  | EQUITY | 769536103 | 51    | 2,167   | SH | SOLE    |
| RIVIERA HOLDINGS CORP          | EQUITY | 769627100 | 1366  | 345,900 | SH | SOLE    |
| RJ Reynolds                    | EQUITY | 76182K105 | 3258  | 101,000 | SH | DEFINED |
| RJ REYNOLDS TOBACCO HOLDINGS   | EQUITY | 76182K105 | 1216  | 37,699  | SH | SOLE    |
| RLI CORP.                      | EQUITY | 749607107 | 151   | 5,627   | SH | SOLE    |
| RMH TELESERVICES INC           | EQUITY | 749938106 | 28    | 4,250   | SH | SOLE    |
| ROADWAY CORP.                  | EQUITY | 769742107 | 144   | 4,289   | SH | SOLE    |
| ROADWAY EXPRESS INC DEL        | EQUITY | 769742107 | 2371  | 70,720  | SH | DEFINED |
| ROANOKE ELECTRIC STEEL CORP    | EQUITY | 769841107 | 31    | 3,568   | SH | SOLE    |
| ROBBINS & MYERS, INC.          | EQUITY | 770196103 | 48    | 3,569   | SH | SOLE    |
| ROBERT HALF INTERNATIONAL INC. | EQUITY | 770323103 | 1014  | 76,199  | SH | SOLE    |
| ROCK-TENN CO., CLASS A         | EQUITY | 772739207 | 52    | 4,089   | SH | SOLE    |
| ROCKWELL AUTOMATION COM        | EQUITY | 773903109 | 9692  | 468200  | SH | SOLE    |
| ROCKWELL AUTOMATION INC        | EQUITY | 773903109 | 1695  | 81,903  | SH | SOLE    |
| ROCKWELL COLLINS INC           | EQUITY | 774341101 | 1459  | 79,426  | SH | SOLE    |
| ROGERS CORP.                   | EQUITY | 775133101 | 169   | 5,698   | SH | SOLE    |
| ROHM + HAAS CO                 | EQUITY | 775371107 | 9084  | 305,024 | SH | DEFINED |
| ROHM AND HAAS CO.              | EQUITY | 775371107 | 2928  | 98,326  | SH | SOLE    |
| ROLLINS, INC.                  | EQUITY | 775711104 | 1550  | 67,305  | SH | SOLE    |
| ROPER INDUSTRIES, INC.         | EQUITY | 776696106 | 303   | 10,492  | SH | SOLE    |
| ROSLYN BANCORP, INC.           | EQUITY | 778162107 | 2004  | 111,474 | SH | SOLE    |
| ROSS STORES, INC.              | EQUITY | 778296103 | 3880  | 107,442 | SH | SOLE    |
| Rostelecom ADR                 | EQUITY | 778529107 | 478   | 60,000  | SH | SOLE    |
| ROUSE CO                       | EQUITY | 779273101 | 37    | 1,078   | SH | SOLE    |
| ROWAN COMPANIES, INC.          | EQUITY | 779382100 | 814   | 41,389  | SH | SOLE    |
| ROXIO INC                      | EQUITY | 780008108 | 43    | 6,911   | SH | SOLE    |
| ROYAL BANCSHARES OF PENN-A     | EQUITY | 780081105 | 37    | 1,902   | SH | SOLE    |
| ROYAL CARIBBEAN CRUISE COM     | EQUITY | V7780T103 | 3473  | 231100  | SH | SOLE    |
| ROYAL GOLD INC                 | EQUITY | 780287108 | 71    | 4,846   | SH | SOLE    |
| RPC                            | EQUITY | 749660106 | 37    | 4,035   | SH | SOLE    |
| RPM INTERNATIONAL INC.         | EQUITY | 749685103 | 1633  | 155,567 | SH | SOLE    |
| RSA SECURITY INC.              | EQUITY | 749719100 | 653   | 91,964  | SH | SOLE    |
| RTI INTERNATIONAL METALS, INC. | EQUITY | 74973W107 | 73    | 7,499   | SH | SOLE    |
| RUBY TUESDAY INC               | EQUITY | 781182100 | 10253 | 502,600 | SH | DEFINED |
| RUBY TUESDAY, INC.             | EQUITY | 781182100 | 1756  | 86,087  | SH | SOLE    |
| RUDDICK CORP.                  | EQUITY | 781258108 | 902   | 73,293  | SH | SOLE    |
|                                |        |           |       |         |    |         |
| RUDOLPH TECHNOLOGIES INC.      | EQUITY | 781270103 | 48    | 3,348   | SH | SOLE    |
| RUSS BERRIE AND CO., INC.      | EQUITY | 782233100 | 115   | 3,589   | SH | SOLE    |
| RUSSELL CORP.                  | EQUITY | 782352108 | 153   | 8,725   | SH | SOLE    |
| RYANAIR HOLDINGS PLC-SP ADR    | EQUITY | 783513104 | 158   | 3,785   | SH | SOLE    |
| RYAN'S FAMILY STEAK HOUSES     | EQUITY | 783519101 | 168   | 15,966  | SH | SOLE    |
| RYDER SYSTEM, INC.             | EQUITY | 783549108 | 597   | 29,125  | SH | SOLE    |
| RYERSON TULL, INC.             | EQUITY | 78375P107 | 50    | 8,043   | SH | SOLE    |
| RYLAND GROUP                   | EQUITY | 783764103 | 16    | 374     | SH | SOLE    |
| RYLAND GROUP INC COM           | EQUITY | 783764103 | 13924 | 322400  | SH | SOLE    |
| S J W CORP COM                 | EQUITY | 784305104 | 57    | 740     | SH | SOLE    |
| S&T BANCORP, INC.              | EQUITY | 783859101 | 245   | 9,573   | SH | SOLE    |
| S.Y. BANCORP INC               | EQUITY | 785060104 | 74    | 2,067   | SH | SOLE    |
| S1 CORPORATION                 | EQUITY | 78463B101 | 131   | 25,529  | SH | SOLE    |
| SABRE HOLDINGS CORP.           | EQUITY | 785905100 | 1462  | 91,872  | SH | SOLE    |
| SAFECO CORP                    | EQUITY | 786429100 | 2399  | 68,600  | SH | DEFINED |
| SAFECO CORP.                   | EQUITY | 786429100 | 2139  | 61,169  | SH | SOLE    |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| SAFEGUARD SCIENTIFICS, INC.       | EQUITY | 786449108 | 61    | 43,063    | SH | SOLE    |
| SAFENET INC COM                   | EQUITY | 78645R107 | 3145  | 153500    | SH | SOLE    |
| SAFEGWAY INC                      | EQUITY | 786514208 | 3576  | 188,920   | SH | SOLE    |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 94    | 5,416     | SH | SOLE    |
| SAKS INC.                         | EQUITY | 79377W108 | 1472  | 191,357   | SH | SOLE    |
| SALEM COMMUNICATION- CLASS A      | EQUITY | 794093104 | 52    | 3,182     | SH | SOLE    |
| SALIX PHARMACEUTICALS             | EQUITY | 795435106 | 43    | 6,418     | SH | SOLE    |
| SALTON, INC.                      | EQUITY | 795757103 | 25    | 2,356     | SH | SOLE    |
| SANCHEZ COMPUTER ASSOCIATES       | EQUITY | 799702105 | 20    | 4,953     | SH | SOLE    |
| SANDERSON FARMS, INC.             | EQUITY | 800013104 | 35    | 1,823     | SH | SOLE    |
| SANDISK CORP COM                  | EQUITY | 80004C101 | 8711  | 517900    | SH | SOLE    |
| SANDISK CORP.                     | EQUITY | 80004C101 | 1911  | 113,616   | SH | SOLE    |
| SANDY SPRING BANCORP, INC.        | EQUITY | 800363103 | 172   | 5,272     | SH | SOLE    |
| SANGAMO BIOSCIENCES INC           | EQUITY | 800677106 | 18    | 6,141     | SH | SOLE    |
| SANGSTAT MEDICAL CORP.            | EQUITY | 801003104 | 93    | 9,506     | SH | SOLE    |
| SANMINA - SCI CORP                | EQUITY | 800907107 | 1063  | 263,141   | SH | SOLE    |
| SANTANDER BANCORP                 | EQUITY | 802809103 | 41    | 3,088     | SH | SOLE    |
| SAPIENT CORP.                     | EQUITY | 803062108 | 45    | 29,293    | SH | SOLE    |
| SARA LEE CORP.                    | EQUITY | 803111103 | 6262  | 334,840   | SH | SOLE    |
| SAUER-DANFOSS INC.                | EQUITY | 804137107 | 28    | 3,539     | SH | SOLE    |
| SAUL CENTERS, INC.                | EQUITY | 804395101 | 89    | 3,841     | SH | SOLE    |
| SAXON CAPITAL INC                 | EQUITY | 80556P302 | 135   | 10,125    | SH | SOLE    |
| SBC COMMUNICATIONS INC            | EQUITY | 78387G103 | 8069  | 402,232   | SH | DEFINED |
| SBC COMMUNICATIONS, INC.          | EQUITY | 78387G103 | 62604 | 3,120,839 | SH | SOLE    |
| SBS TECHNOLOGIES INC              | EQUITY | 78387P103 | 39    | 5,304     | SH | SOLE    |
| SCANA CORP                        | EQUITY | 80589M102 | 12169 | 406,725   | SH | SOLE    |
| SCANSOFT INC                      | EQUITY | 80603P107 | 84    | 18,761    | SH | SOLE    |
| SCANSOURCE INC                    | EQUITY | 806037107 | 66    | 3,510     | SH | SOLE    |
| SCANSOURCE INC COM                | EQUITY | 806037107 | 1500  | 80000     | SH | SOLE    |
| SCHAWK, INC.                      | EQUITY | 806373106 | 27    | 2,806     | SH | SOLE    |
| SCHEIN HENRY INC COM              | EQUITY | 806407102 | 356   | 7900      | SH | SOLE    |
| SCHERING PLOUGH CORP              | EQUITY | 806605101 | 6076  | 340,790   | SH | DEFINED |
| SCHERING-PLOUGH CORP.             | EQUITY | 806605101 | 19015 | 1,066,470 | SH | SOLE    |
| SCHLUMBERGER                      | EQUITY | 806857108 | 121   | 3,150     | SH | DEFINED |
| SCHLUMBERGER, LTD.                | EQUITY | 806857108 | 12235 | 321,890   | SH | SOLE    |
| SCHNITZER STL INDS                | EQUITY | 806882106 | 36    | 1,477     | SH | SOLE    |
| SCHOLASTIC CORP.                  | EQUITY | 807066105 | 1413  | 52,529    | SH | SOLE    |
|                                   |        |           |       |           |    |         |
| SCHOOL SPECIALTY, INC.            | EQUITY | 807863105 | 95    | 5,325     | SH | SOLE    |
| SCHULMAN, A. INC.                 | EQUITY | 808194104 | 154   | 10,597    | SH | SOLE    |
| SCHWAB CHARLES CORP               | EQUITY | 808513105 | 9996  | 1,384,500 | SH | DEFINED |
| SCHWEITZER-MAUDUIT INC.           | EQUITY | 808541106 | 122   | 5,408     | SH | SOLE    |
| SCIENTIFIC GAMES CORP A           | EQUITY | 80874P109 | 89    | 16,483    | SH | SOLE    |
| SCIENTIFIC-ATLANTA, INC.          | EQUITY | 808655104 | 931   | 67,736    | SH | SOLE    |
| SCIOS NOVA INC.                   | EQUITY | 808905103 | 3445  | 78,178    | SH | SOLE    |
| SCM MICROSYSTEMS, INC.            | EQUITY | 784018103 | 14    | 5,671     | SH | SOLE    |
| SCOTTS CO.                        | EQUITY | 810186106 | 14    | 279       | SH | SOLE    |
| SCP POOL CORPORATION              | EQUITY | 784028102 | 192   | 6,457     | SH | SOLE    |
| SCRIPPS CO                        | EQUITY | 811054204 | 30    | 397       | SH | SOLE    |
| SCS TRANSPORTATION INC            | EQUITY | 81111T102 | 56    | 5,276     | SH | SOLE    |
| SEABOARD CORP.                    | EQUITY | 811543107 | 26    | 130       | SH | SOLE    |
| SEACHANGE INTERNATIONAL, INC.     | EQUITY | 811699107 | 58    | 7,996     | SH | SOLE    |
| SEACOAST BANKING CORP FL          | EQUITY | 811707306 | 73    | 3,786     | SH | SOLE    |
| SEACOAST FINANCIAL SERVICES CO    | EQUITY | 81170Q106 | 160   | 8,738     | SH | SOLE    |
| SEACOR SMIT, INC.                 | EQUITY | 811904101 | 219   | 6,252     | SH | SOLE    |
| SEALED AIR CORP                   | EQUITY | 81211K100 | 1488  | 37,083    | SH | SOLE    |
| SEARS ROEBUCK & CO                | EQUITY | 812387108 | 4077  | 168,828   | SH | SOLE    |
| SEATTLE GENETICS INC WA           | EQUITY | 812578102 | 15    | 6,477     | SH | SOLE    |
| SECOND BANCORP, INC.              | EQUITY | 813114105 | 68    | 3,082     | SH | SOLE    |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| SECURE COMPUTING CORP                | EQUITY | 813705100 | 39    | 10,566  | SH | SOLE    |
| SEEBEYOND TECHNOLOGY CORP.           | EQUITY | 815704101 | 38    | 18,818  | SH | SOLE    |
| SEI INVESTMENTS CO.                  | EQUITY | 784117103 | 3726  | 142,223 | SH | SOLE    |
| SELECT MEDICAL CORP                  | EQUITY | 816196109 | 90    | 6,322   | SH | SOLE    |
| SELECTIVE INSURANCE GROUP, INC       | EQUITY | 816300107 | 229   | 9,317   | SH | SOLE    |
| SEMCO ENERGY, INC.                   | EQUITY | 78412D109 | 23    | 6,631   | SH | SOLE    |
| SEMINIS INC                          | EQUITY | 816658108 | 15    | 5,019   | SH | SOLE    |
| SEMITOOL, INC.                       | EQUITY | 816909105 | 24    | 5,834   | SH | SOLE    |
| SEMPRA ENERGY                        | EQUITY | 816851109 | 3716  | 111,140 | SH | SOLE    |
| SEMTECH CORP.                        | EQUITY | 816850101 | 1487  | 98,132  | SH | SOLE    |
| SENIOR HOUSING PROP TRUST            | EQUITY | 81721M109 | 189   | 16,382  | SH | SOLE    |
| SENSIENT TECHNOLOGIES CORP.          | EQUITY | 81725T100 | 1577  | 78,790  | SH | SOLE    |
| SEPRACOR, INC.                       | EQUITY | 817315104 | 1854  | 136,930 | SH | SOLE    |
| SEQUA CORP CLASS A                   | EQUITY | 817320104 | 551   | 16,084  | SH | SOLE    |
| SEQUENOM, INC.                       | EQUITY | 817337108 | 26    | 14,203  | SH | SOLE    |
| SERENA SOFTWARE, INC.                | EQUITY | 817492101 | 100   | 6,266   | SH | SOLE    |
| SEROLOGICALS CORP.                   | EQUITY | 817523103 | 66    | 7,787   | SH | SOLE    |
| SERVICE CORP INTERNATIONAL           | EQUITY | 817565104 | 294   | 105,914 | SH | SOLE    |
| SERVICEMASTER COMPAN                 | EQUITY | 81760N109 | 44    | 4,387   | SH | SOLE    |
| SHARPER IMAGE CORP                   | EQUITY | 820013100 | 46    | 2,572   | SH | SOLE    |
| SHAW GROUP INC                       | EQUITY | 820280105 | 6     | 598     | SH | SOLE    |
| SHENANDOAH TELECOMMUNI               | EQUITY | 82312B106 | 32    | 1,184   | SH | SOLE    |
| SHERWIN WILLIAMS CO                  | EQUITY | 824348106 | 9682  | 366,314 | SH | DEFINED |
| SHERWIN-WILLIAMS CO.                 | EQUITY | 824348106 | 1746  | 66,057  | SH | SOLE    |
| SHOE CARNIVAL INC                    | EQUITY | 824889109 | 40    | 2,617   | SH | SOLE    |
| SHOPKO STORES, INC.                  | EQUITY | 824911101 | 121   | 10,361  | SH | SOLE    |
| SHUFFLE MASTER, INC.                 | EQUITY | 825549108 | 129   | 6,407   | SH | SOLE    |
| SHURGARD STORAGE CENTERS, INC. CLASS | EQUITY | 82567D104 | 378   | 12,159  | SH | SOLE    |
| SICOR INC                            | EQUITY | 825846108 | 2619  | 156,849 | SH | SOLE    |
| SICOR INC COM                        | EQUITY | 825846108 | 10478 | 627400  | SH | SOLE    |
| SIEBEL SYSTEMS, INC.                 | EQUITY | 826170102 | 1895  | 236,528 | SH | SOLE    |
| SIERRA HEALTH SERVICES, INC.         | EQUITY | 826322109 | 119   | 9,198   | SH | SOLE    |
| SIERRA PACIFIC RESOURCES             | EQUITY | 826428104 | 550   | 172,815 | SH | SOLE    |
| SIGMA ALDRICH CORP.                  | EQUITY | 826552101 | 1538  | 34,576  | SH | SOLE    |
| SIGNAL TECHNOLOGY CORP COM           | EQUITY | 826675100 | 5160  | 469500  | SH | SOLE    |
| SILGAN HOLDINGS, INC.                | EQUITY | 827048109 | 83    | 3,729   | SH | SOLE    |
| SILICON GRAPHICS, INC.               | EQUITY | 827056102 | 105   | 68,302  | SH | SOLE    |
| SILICON IMAGE INC                    | EQUITY | 82705T102 | 83    | 20,899  | SH | SOLE    |
| SILICON LABORATORIES COM             | EQUITY | 826919102 | 16912 | 646748  | SH | SOLE    |
| SILICON LABORATORIES INC             | EQUITY | 826919102 | 248   | 9,473   | SH | SOLE    |
| SILICON STORAGE TECHNOLOGY           | EQUITY | 827057100 | 64    | 27,891  | SH | SOLE    |
| SILICON VALLEY BANCSHARES            | EQUITY | 827064106 | 953   | 52,418  | SH | SOLE    |
| SILICONIX, INC.                      | EQUITY | 827079203 | 51    | 2,132   | SH | SOLE    |
| SIMMONS FIRST NATIONAL CORP.         | EQUITY | 828730200 | 93    | 2,581   | SH | SOLE    |
| SIMON PPTY GROUP                     | EQUITY | 828806109 | 24769 | 691300  | SH | SOLE    |
| SIMON PROPERTY GROUP INC             | EQUITY | 828806109 | 2904  | 81,036  | SH | SOLE    |
| SIMPLETECH INC                       | EQUITY | 828823104 | 7     | 2,615   | SH | SOLE    |
| SIMPSON MANUFACTURING CO.            | EQUITY | 829073105 | 180   | 5,316   | SH | SOLE    |
| SINCLAIR BROADCAST GROUP, INC.       | EQUITY | 829226109 | 87    | 11,084  | SH | SOLE    |
| SIPEX CORP.                          | EQUITY | 829909100 | 34    | 9,169   | SH | SOLE    |
| SIRIUS SATELLITE RADIO INC.          | EQUITY | 82966U103 | 18    | 24,862  | SH | SOLE    |
| SITEL CORP.                          | EQUITY | 82980K107 | 21    | 20,397  | SH | SOLE    |
| SIX FLAGS, INC                       | EQUITY | 83001P109 | 698   | 124,558 | SH | SOLE    |
| SIZELER PPTY INVS INC                | EQUITY | 830137105 | 39    | 4,191   | SH | SOLE    |
| SKECHERS USA INC. CL-A               | EQUITY | 830566105 | 36    | 5,618   | SH | SOLE    |
| SKY FINANCIAL GROUP                  | EQUITY | 83080P103 | 21    | 1,088   | SH | SOLE    |
| SKYLINE CORP.                        | EQUITY | 830830105 | 59    | 2,244   | SH | SOLE    |
| SKYWEST INC                          | EQUITY | 830879102 | 8     | 745     | SH | SOLE    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| SKYWORKS SOLUTIONS INC               | EQUITY | 83088M102 | 303   | 48,665    | SH | SOLE    |
| SL GREEN REALTY CORP.                | EQUITY | 78440X101 | 290   | 9,500     | SH | SOLE    |
| SL GREEN RLTY CORP COM               | EQUITY | 78440X101 | 10601 | 346900    | SH | SOLE    |
| SLM CORP                             | EQUITY | 78442P106 | 26569 | 239,530   | SH | SOLE    |
| SLM CORP                             | EQUITY | 78442P106 | 27209 | 245,300   | SH | DEFINED |
| SMART & FINAL, INC.,                 | EQUITY | 831683107 | 14    | 4,295     | SH | SOLE    |
| SMITH A O CORP                       | EQUITY | 831865209 | 3886  | 145,000   | SH | DEFINED |
| SMITH INTERNATIONAL, INC.            | EQUITY | 832110100 | 4808  | 136,482   | SH | SOLE    |
| SMITH INTL INC                       | EQUITY | 832110100 | 14800 | 420,100   | SH | DEFINED |
| SMITH, A.O. CORP.                    | EQUITY | 831865209 | 162   | 6,044     | SH | SOLE    |
| SMITHFIELD FOODS INC                 | EQUITY | 832248108 | 2609  | 147,212   | SH | SOLE    |
| SMURFIT-STONE CONTAINER CORP.        | EQUITY | 832727101 | 19217 | 1,442,736 | SH | SOLE    |
| SNAP-ON, INC.                        | EQUITY | 833034101 | 638   | 25,782    | SH | SOLE    |
| SOLA INTERNATIONAL, INC.             | EQUITY | 834092108 | 97    | 7,846     | SH | SOLE    |
| SOLETRON CORP.                       | EQUITY | 834182107 | 1104  | 365,423   | SH | SOLE    |
| SOLUTIA, INC.                        | EQUITY | 834376105 | 275   | 177,175   | SH | SOLE    |
| SOMERA COMMUNICATIONS INC            | EQUITY | 834458101 | 11    | 11,308    | SH | SOLE    |
| SONIC AUTOMOTIVE INC                 | EQUITY | 83545G102 | 5     | 370       | SH | SOLE    |
| SONIC CORP.                          | EQUITY | 835451105 | 334   | 13,106    | SH | SOLE    |
| SONIC INNOVATIONS INC                | EQUITY | 83545M109 | 9     | 3,948     | SH | SOLE    |
| SONICBLUE INC                        | EQUITY | 83546Q109 | 1     | 30,899    | SH | SOLE    |
| SONICWALL INC                        | EQUITY | 835470105 | 66    | 18,416    | SH | SOLE    |
| SONOCO PRODUCTS CO.                  | EQUITY | 835495102 | 2721  | 130,005   | SH | SOLE    |
| SONOSIGHT, INC.                      | EQUITY | 83568G104 | 80    | 5,121     | SH | SOLE    |
| SONUS NETWORKS INC                   | EQUITY | 835916107 | 147   | 65,171    | SH | SOLE    |
| SOTHEBY'S HOLDINGS, INC. CLASS A     | EQUITY | 835898107 | 899   | 97,975    | SH | SOLE    |
| SOUNDVIEW TECHNOLOGY GROUP           | EQUITY | 83611Q109 | 34    | 26,746    | SH | SOLE    |
| SOURCECORP                           | EQUITY | 836167106 | 77    | 5,489     | SH | SOLE    |
| SOUTH FINANCIAL GROUP INC.           | EQUITY | 837841105 | 349   | 16,132    | SH | SOLE    |
| SOUTH JERSEY INDUSTRIES, INC.        | EQUITY | 838518108 | 137   | 4,358     | SH | SOLE    |
| SOUTHERN CO                          | EQUITY | 842587107 | 22198 | 780,530   | SH | SOLE    |
| SOUTHERN PERU COPPER CORP.           | EQUITY | 843611104 | 75    | 5,124     | SH | SOLE    |
| SOUTHERN UNION CO.                   | EQUITY | 844030106 | 178   | 14,612    | SH | SOLE    |
| SOUTHTRUST CORP.                     | EQUITY | 844730101 | 3907  | 153,036   | SH | SOLE    |
| SOUTHWEST AIRLINES CO.               | EQUITY | 844741108 | 4764  | 331,770   | SH | SOLE    |
| SOUTHWEST BANCORP INC                | EQUITY | 844767103 | 42    | 1,862     | SH | SOLE    |
| SOUTHWEST BANCORPORATION OF TX       | EQUITY | 84476R109 | 306   | 10,186    | SH | SOLE    |
| SOUTHWEST GAS CORP                   | EQUITY | 844895102 | 241   | 11,843    | SH | SOLE    |
| SOUTHWEST WTR CO                     | EQUITY | 845331107 | 44    | 3,540     | SH | SOLE    |
| SOUTHWESTERN ENERGY CO.              | EQUITY | 845467109 | 121   | 9,230     | SH | SOLE    |
| SOVEREIGN BANCORP, INC.              | EQUITY | 845905108 | 4868  | 351,488   | SH | SOLE    |
| SOVRAN SELF STORAGE, INC.            | EQUITY | 84610H108 | 130   | 4,550     | SH | SOLE    |
| SPANISH BROADCASTING SYS, INC. CLASS | EQUITY | 846425882 | 80    | 13,013    | SH | SOLE    |
| SPARTAN MTRS INC                     | EQUITY | 846819100 | 30    | 3,436     | SH | SOLE    |
| SPARTECH CORP.                       | EQUITY | 847220209 | 103   | 5,306     | SH | SOLE    |
| SPECTRALINK CORP                     | EQUITY | 847580107 | 44    | 6,047     | SH | SOLE    |
| SPEECHWORKS INTERNATIONAL            | EQUITY | 84764M101 | 22    | 9,305     | SH | SOLE    |
| SPEEDWAY MOTORSPORTS                 | EQUITY | 847788106 | 117   | 4,953     | SH | SOLE    |
| SPHERION CORPORATION                 | EQUITY | 848420105 | 84    | 21,204    | SH | SOLE    |
| SPINNAKER EXPLORATION CO             | EQUITY | 84855W109 | 163   | 8,406     | SH | SOLE    |
| SPORTS AUTH INC                      | EQUITY | 849176102 | 82    | 11,791    | SH | SOLE    |
| SPORTS RESORTS INTL INC              | EQUITY | 84918U108 | 44    | 8,789     | SH | SOLE    |
| SPRINT CORP. FON GROUP               | EQUITY | 852061100 | 4502  | 383,150   | SH | SOLE    |
| SPRINT CORP. PCS GROUP               | EQUITY | 852061506 | 1936  | 444,036   | SH | SOLE    |
| SPS TECHNOLOGIES, INC.               | EQUITY | 784626103 | 109   | 4,474     | SH | SOLE    |
| SPSS, INC.                           | EQUITY | 78462K102 | 49    | 4,325     | SH | SOLE    |
| SPX CORP.                            | EQUITY | 784635104 | 19599 | 573,740   | SH | SOLE    |
| SRA INTERNATIONAL CL A               | EQUITY | 78464R105 | 43    | 1,831     | SH | SOLE    |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| SS&C TECHNOLOGIES INC             | EQUITY | 85227Q100 | 35    | 2,864     | SH | SOLE    |
| ST FRANCIS CAPITAL CORP.          | EQUITY | 789374105 | 60    | 2,634     | SH | SOLE    |
| ST JUDE MEDICAL, INC.             | EQUITY | 790849103 | 3818  | 78,324    | SH | SOLE    |
| ST PAUL COS INC                   | EQUITY | 792860108 | 2181  | 68,600    | SH | DEFINED |
| ST. MARY LAND & EXPLORATION       | EQUITY | 792228108 | 251   | 10,029    | SH | SOLE    |
| ST. PAUL COMPANIES, INC.          | EQUITY | 792860108 | 4251  | 133,684   | SH | SOLE    |
| STAGE STORES INC                  | EQUITY | 85254C305 | 144   | 6,812     | SH | SOLE    |
| STAMPS.COM INC                    | EQUITY | 852857101 | 53    | 12,637    | SH | SOLE    |
| STANCORP FINANCIAL GROUP, INC.    | EQUITY | 852891100 | 2038  | 39,529    | SH | SOLE    |
| STANDARD & POOR'S DEPOSITARY SPDR | EQUITY | 78462F103 | 4154  | 49,020    | SH | SOLE    |
| STANDARD COML CORP. COM           | EQUITY | 853258101 | 64    | 4,081     | SH | SOLE    |
| STANDARD MICROSYSTEMS CORP.       | EQUITY | 853626109 | 80    | 5,263     | SH | SOLE    |
| STANDARD MOTOR PRODUCTS, INC.     | EQUITY | 853666105 | 28    | 2,521     | SH | SOLE    |
| STANDARD PACIFIC CORP.            | EQUITY | 85375C101 | 295   | 11,579    | SH | SOLE    |
| STANDARD REGISTER CO.             | EQUITY | 853887107 | 93    | 6,254     | SH | SOLE    |
| STANDEX INTERNATIONAL CORP.       | EQUITY | 854231107 | 75    | 3,940     | SH | SOLE    |
| STANLEY FURNITURE CO INC          | EQUITY | 854305208 | 40    | 1,863     | SH | SOLE    |
| STANLEY WORKS                     | EQUITY | 854616109 | 931   | 38,795    | SH | SOLE    |
| STAPLES, INC.                     | EQUITY | 855030102 | 5047  | 275,324   | SH | SOLE    |
| STARBUCKS CORP.                   | EQUITY | 855244109 | 7316  | 283,997   | SH | SOLE    |
| STARRETT L S CO                   | EQUITY | 855668109 | 33    | 2,373     | SH | SOLE    |
| STARTEK INC                       | EQUITY | 85569C107 | 86    | 3,774     | SH | SOLE    |
| STARWOOD HOTELS & RESORTS         | EQUITY | 85590A203 | 2289  | 96200     | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WW      | EQUITY | 85590A203 | 2822  | 118,618   | SH | SOLE    |
| STATE AUTO FINANCIAL CORP.        | EQUITY | 855707105 | 78    | 4,609     | SH | SOLE    |
| STATE BANCORP INC                 | EQUITY | 855716106 | 49    | 2,672     | SH | SOLE    |
| STATE STREET CORP.                | EQUITY | 857477103 | 5697  | 180,120   | SH | SOLE    |
| STATEN ISLAND BANCORP, INC.       | EQUITY | 857550107 | 297   | 19,873    | SH | SOLE    |
| STATION CASINOS INC COM           | EQUITY | 857689103 | 4264  | 202000    | SH | SOLE    |
| STATION CASINOS, INC.             | EQUITY | 857689103 | 262   | 12,425    | SH | SOLE    |
| STEEL DYNAMICS, INC.              | EQUITY | 858119100 | 135   | 11,492    | SH | SOLE    |
| STEELCASE INC-CL A                | EQUITY | 858155203 | 4     | 435       | SH | SOLE    |
| STEIN MART, INC.                  | EQUITY | 858375108 | 40    | 7,878     | SH | SOLE    |
| STEINWAY MUSICAL INSTRUMENTS      | EQUITY | 858495104 | 26186 | 1,772,933 | SH | SOLE    |
| STEPAN CO.                        | EQUITY | 858586100 | 53    | 2,300     | SH | SOLE    |
| STERICYCLE INC                    | EQUITY | 858912108 | 3718  | 98,900    | SH | DEFINED |
| STERICYCLE INC COM                | EQUITY | 858912108 | 45414 | 1208134   | SH | SOLE    |
| STERICYCLE, INC.                  | EQUITY | 858912108 | 455   | 12,100    | SH | SOLE    |
| STERIS CORP COM                   | EQUITY | 859152100 | 2445  | 93,449    | SH | SOLE    |
| STERLING BANCORP                  | EQUITY | 859158107 | 94    | 3,803     | SH | SOLE    |
| STERLING BANCSHARES, INC.         | EQUITY | 858907108 | 163   | 13,739    | SH | SOLE    |
| STERLING FINANCIAL CORP           | EQUITY | 859317109 | 137   | 6,081     | SH | SOLE    |
| STERLING FINL CORP WAS            | EQUITY | 859319105 | 90    | 4,234     | SH | SOLE    |
| STEVEN MADDEN, LTD.               | EQUITY | 556269108 | 53    | 3,359     | SH | SOLE    |
| STEWART & STEVENSON SERVICES      | EQUITY | 860342104 | 112   | 10,261    | SH | SOLE    |
| STEWART ENTERPRISES, INC.         | EQUITY | 860370105 | 94    | 34,739    | SH | SOLE    |
| STEWART INFORMATION SERVICES COM  | EQUITY | 860372101 | 142   | 6,100     | SH | SOLE    |
| STILLWATER MINING CO.             | EQUITY | 86074Q102 | 39    | 15,538    | SH | SOLE    |
| STONE ENERGY CORP.                | EQUITY | 861642106 | 258   | 7,692     | SH | SOLE    |
| STONERIDGE, INC.                  | EQUITY | 86183P102 | 45    | 4,671     | SH | SOLE    |
| STORAGE TECHNOLOGY CORP.          | EQUITY | 862111200 | 2926  | 144,722   | SH | SOLE    |
| STORAGENETWORKS INC               | EQUITY | 86211E103 | 21    | 23,797    | SH | SOLE    |
| STRATEX NETWORKS INC              | EQUITY | 86279T109 | 61    | 29,709    | SH | SOLE    |
| STRATOS LIGHTWAVE INC             | EQUITY | 863100202 | 8     | 2,644     | SH | SOLE    |
| STRATTEC SEC CORP                 | EQUITY | 863111100 | 53    | 1,210     | SH | SOLE    |
| STRAYER ED INC COM                | EQUITY | 863236105 | 6637  | 120900    | SH | SOLE    |
| STRAYER EDUCATION, INC            | EQUITY | 863236105 | 180   | 3,281     | SH | SOLE    |
| STRIDE RITE CORP.                 | EQUITY | 863314100 | 122   | 14,322    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| STRYKER CORP                   | EQUITY | 863667101 | 14434 | 210,260   | SH | DEFINED |
| STRYKER CORP COM               | EQUITY | 863667101 | 1716  | 25000     | SH | SOLE    |
| STRYKER CORP.                  | EQUITY | 863667101 | 5938  | 86,494    | SH | SOLE    |
| STUDENT LOAN CORP.             | EQUITY | 863902102 | 845   | 8,658     | SH | SOLE    |
| STURM, RUGER & CO., INC.       | EQUITY | 864159108 | 61    | 7,010     | SH | SOLE    |
| SUFFOLK BANCORP                | EQUITY | 864739107 | 132   | 4,270     | SH | SOLE    |
| SUMMIT AMERICA TELEVISION INC  | EQUITY | 86600T109 | 30    | 12,695    | SH | SOLE    |
| SUMMIT BANCSHARES INC          | EQUITY | 866011109 | 36    | 1,907     | SH | SOLE    |
| SUMMIT PROPERTIES, INC.        | EQUITY | 866239106 | 147   | 7,971     | SH | SOLE    |
| SUN BANCORP INC                | EQUITY | 86663B102 | 69    | 4,108     | SH | SOLE    |
| SUN COMMUNITIES, INC.          | EQUITY | 866674104 | 193   | 5,395     | SH | SOLE    |
| SUN MICROSYSTEMS, INC.         | EQUITY | 866810104 | 5346  | 1,639,902 | SH | SOLE    |
| SUNCOR ENERGY INC COM (F)      | EQUITY | 867229106 | 14795 | 846902    | SH | SOLE    |
| SUNGARD DATA SYSTEMS, INC.     | EQUITY | 867363103 | 3562  | 167,218   | SH | SOLE    |
| SUNOCO, INC.                   | EQUITY | 86764P109 | 1233  | 33,710    | SH | SOLE    |
| SUNRISE ASSISTED LIVING, INC.  | EQUITY | 86768K106 | 154   | 6,418     | SH | SOLE    |
| SUNTRON CORP                   | EQUITY | 86789P100 | 3     | 906       | SH | SOLE    |
|                                |        |           |       |           |    |         |
| SUNTRUST BANKS, INC.           | EQUITY | 867914103 | 7411  | 140,751   | SH | SOLE    |
| SUPERGEN, INC.                 | EQUITY | 868059106 | 30    | 10,579    | SH | SOLE    |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY | 868157108 | 150   | 17,523    | SH | SOLE    |
| SUPERIOR FINANCIAL CORP        | EQUITY | 868161100 | 47    | 2,537     | SH | SOLE    |
| SUPERIOR INDS INTL INC COM     | EQUITY | 868168105 | 14445 | 396518    | SH | SOLE    |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY | 868168105 | 1620  | 44,475    | SH | SOLE    |
| SUPERTEX INC                   | EQUITY | 868532102 | 52    | 3,771     | SH | SOLE    |
| SUPERVALU, INC.                | EQUITY | 868536103 | 1714  | 110,563   | SH | SOLE    |
| SUREBEAM CORP CL A             | EQUITY | 86866R102 | 82    | 22,872    | SH | SOLE    |
| SUREWEST COMMUNICATION         | EQUITY | 868733106 | 132   | 4,829     | SH | SOLE    |
| SURMODICS INC                  | EQUITY | 868873100 | 150   | 4,849     | SH | SOLE    |
| SUSQUEHANNA BANCSHARES, INC.   | EQUITY | 869099101 | 294   | 14,194    | SH | SOLE    |
| SWIFT ENERGY CO.               | EQUITY | 870738101 | 71    | 8,306     | SH | SOLE    |
| SWIFT TRANSN CO COM            | EQUITY | 870756103 | 26910 | 1681900   | SH | SOLE    |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 1795  | 112,164   | SH | SOLE    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 69    | 4,915     | SH | SOLE    |
| SYBASE, INC.                   | EQUITY | 871130100 | 2054  | 158,648   | SH | SOLE    |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 239   | 13,680    | SH | SOLE    |
| SYCAMORE NETWORKS, INC         | EQUITY | 871206108 | 175   | 57,325    | SH | SOLE    |
| SYKES ENTERPRISES, INC.        | EQUITY | 871237103 | 34    | 8,733     | SH | SOLE    |
| SYLVAN LEARNING SYSTEMS, INC.  | EQUITY | 871399101 | 1034  | 65,106    | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 1524  | 38,900    | SH | DEFINED |
| SYMANTEC CORP COM              | EQUITY | 871503108 | 12270 | 313158    | SH | SOLE    |
| SYMANTEC CORP.                 | EQUITY | 871503108 | 3626  | 92,551    | SH | SOLE    |
| SYMBOL TECHNOLOGIES, INC.      | EQUITY | 871508107 | 878   | 101,946   | SH | SOLE    |
| SYMX TECHNOLOGIES INC.         | EQUITY | 87155S108 | 124   | 8,260     | SH | SOLE    |
| SYNAPTICS INC                  | EQUITY | 87157D109 | 14    | 1,819     | SH | SOLE    |
| SYNOPSIS INC.                  | EQUITY | 871607107 | 5311  | 124,750   | SH | SOLE    |
| SYNOVUS FINANCIAL CORP.        | EQUITY | 87161C105 | 2767  | 154,663   | SH | SOLE    |
| SYNPLICITY INC                 | EQUITY | 87160Y108 | 11    | 3,478     | SH | SOLE    |
| SYNTEL, INC.                   | EQUITY | 87162H103 | 39    | 2,031     | SH | SOLE    |
| SYNTROLEUM CORPORATION         | EQUITY | 871630109 | 18    | 7,063     | SH | SOLE    |
| SYPRIS SOLUTIONS INC           | EQUITY | 871655106 | 14    | 1,808     | SH | SOLE    |
| SYSCO CORP.                    | EQUITY | 871829107 | 7159  | 281,420   | SH | SOLE    |
| SYSTEMS & COMPUTER TECHNOLOGY  | EQUITY | 871873105 | 86    | 11,162    | SH | SOLE    |
| T ROWE PRICE GROUP INC.        | EQUITY | 74144T108 | 1837  | 67,724    | SH | SOLE    |
| TAIWAN FUND                    | EQUITY | 874036106 | 475   | 57,450    | SH | SOLE    |
| TAKE-TWO INTERACTIVE SOFTWARE  | EQUITY | 874054109 | 329   | 14,760    | SH | SOLE    |
| TALBOTS INC                    | EQUITY | 874161102 | 9     | 349       | SH | SOLE    |
| TALK AMERICA HOLDINGS INC      | EQUITY | 87426R202 | 60    | 8,272     | SH | SOLE    |
| TALX CORP                      | EQUITY | 874918105 | 58    | 4,477     | SH | SOLE    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| TANGER FACTORY OUTLET CTRS           | EQUITY | 875465106 | 65    | 2,117     | SH | SOLE    |
| TANOX INC                            | EQUITY | 87588Q109 | 112   | 8,651     | SH | SOLE    |
| TANOX INC                            | EQUITY | 87588Q109 | 648   | 50,000    | SH | DEFINED |
| TARGET CORP                          | EQUITY | 87612E106 | 5736  | 196,050   | SH | DEFINED |
| TARGET CORPORATION                   | EQUITY | 87612E106 | 13336 | 455,760   | SH | SOLE    |
| TARO PHARMACEUTICALS INDUS           | EQUITY | M8737E108 | 821   | 21,440    | SH | SOLE    |
| TASTY BAKING CO                      | EQUITY | 876553306 | 24    | 2,941     | SH | SOLE    |
| TAUBMAN CENTERS, INC.                | EQUITY | 876664103 | 178   | 10,433    | SH | SOLE    |
| TBC CORP.                            | EQUITY | 872180104 | 85    | 6,100     | SH | SOLE    |
| TCF FINANCIAL CORP.                  | EQUITY | 872275102 | 3962  | 98,962    | SH | SOLE    |
| TECH DATA CORP.                      | EQUITY | 878237106 | 1818  | 75,925    | SH | SOLE    |
| TECHE CORP.                          | EQUITY | 878377100 | 311   | 14,986    | SH | SOLE    |
| TECHNICAL OLYMPIC USA INC            | EQUITY | 878483106 | 14    | 824       | SH | SOLE    |
| TECHNITROL, INC.                     | EQUITY | 878555101 | 211   | 14,442    | SH | SOLE    |
| Technology Select Sector (SPDR)      | EQUITY | 81369Y803 | 572   | 40,000    | SH | DEFINED |
| TECO ENERGY, INC.                    | EQUITY | 872375100 | 876   | 82,432    | SH | SOLE    |
| TECUMSEH PRODUCTS CO. CLASS A        | EQUITY | 878895200 | 1233  | 30,097    | SH | SOLE    |
| TEJON RANCH CO.                      | EQUITY | 879080109 | 67    | 2,545     | SH | SOLE    |
| TEKELEC                              | EQUITY | 879101103 | 145   | 16,725    | SH | SOLE    |
| TEKTRONIX, INC.                      | EQUITY | 879131100 | 659   | 38,409    | SH | SOLE    |
| TELEDYNE TECHNOLOGIES INC            | EQUITY | 879360105 | 138   | 10,925    | SH | SOLE    |
| TELEFLEX INC.                        | EQUITY | 879369106 | 1888  | 52,896    | SH | SOLE    |
| TELEFONOS DE MEXICO CL L-TELMEX      | EQUITY | 879403780 | 7486  | 221,020   | SH | SOLE    |
| TELEKOMUNIKASI INDONESIA - SP ADR    | EQUITY | 715684106 | 526   | 64,650    | SH | SOLE    |
| TELEPHONE AND DATA SYSTEMS           | EQUITY | 879433100 | 3226  | 78,855    | SH | SOLE    |
| TELETECH HOLDINGS                    | EQUITY | 879939106 | 76    | 14,040    | SH | SOLE    |
| TELIK INC                            | EQUITY | 87959M109 | 155   | 11,508    | SH | SOLE    |
| TELIK INC                            | EQUITY | 87959M109 | 672   | 50,000    | SH | DEFINED |
| TELLABS, INC.                        | EQUITY | 879664100 | 1112  | 191,995   | SH | SOLE    |
| TELLIUM INC                          | EQUITY | 87967E107 | 15    | 28,116    | SH | SOLE    |
| TEMPLE-INLAND INC.                   | EQUITY | 879868107 | 887   | 23,729    | SH | SOLE    |
| TENARIS SA-ADR                       | EQUITY | 88031M109 | 1601  | 72,632    | SH | SOLE    |
| TENET HEALTHCARE CORP.               | EQUITY | 88033G100 | 3388  | 202,880   | SH | SOLE    |
| TENNANT CO.                          | EQUITY | 880345103 | 103   | 3,271     | SH | SOLE    |
| TENNECO AUTOMOTIVE INC               | EQUITY | 880349105 | 31    | 13,616    | SH | SOLE    |
| TERADYNE, INC.                       | EQUITY | 880770102 | 1020  | 87,669    | SH | SOLE    |
| TERAYON COMMUNICATION                | EQUITY | 880775101 | 40    | 23,443    | SH | SOLE    |
| TEREX CORP.                          | EQUITY | 880779103 | 190   | 15,391    | SH | SOLE    |
| TERRA INDUSTRIES, INC.               | EQUITY | 880915103 | 19    | 14,034    | SH | SOLE    |
| TESORO PETROLEUM CORP.               | EQUITY | 881609101 | 172   | 23,289    | SH | SOLE    |
| TETRA TECH INC NEW COM               | EQUITY | 88162G103 | 12512 | 884900    | SH | SOLE    |
| TETRA TECH, INC.                     | EQUITY | 88162G103 | 255   | 18,043    | SH | SOLE    |
| TETRA TECHNOLOGIES, INC.             | EQUITY | 88162F105 | 110   | 4,783     | SH | SOLE    |
| TEVA PHARMACEUTCL INDS (ADR)         | EQUITY | 881624209 | 17889 | 429500    | SH | SOLE    |
| TEVA PHARMACEUTICAL ADR              | EQUITY | 881624209 | 7781  | 186,820   | SH | SOLE    |
| TEVA PHARMACEUTICAL INDS ADR         | EQUITY | 881624209 | 17912 | 430,070   | SH | DEFINED |
| TEXAS BIOTECH CORP                   | EQUITY | 88221T104 | 20    | 15,768    | SH | SOLE    |
| TEXAS GENCO HOLDINGS INC             | EQUITY | 882443104 | 8     | 444       | SH | SOLE    |
| TEXAS INDUSTRIES, INC.               | EQUITY | 882491103 | 146   | 7,568     | SH | SOLE    |
| TEXAS INSTRUMENTS INC                | EQUITY | 882508104 | 12367 | 755,475   | SH | DEFINED |
| TEXAS INSTRUMENTS, INC.              | EQUITY | 882508104 | 30465 | 1,861,040 | SH | SOLE    |
| TEXAS REGIONAL BANCSHARES, INC CLASS | EQUITY | 882673106 | 265   | 8,765     | SH | SOLE    |
| TEXTRON FINANACIAL CORP              | EQUITY | 883203101 | 1645  | 59,920    | SH | SOLE    |
| TEXTRON INC                          | EQUITY | 883203101 | 3927  | 143,000   | SH | DEFINED |
| THE ADVISORY BOARD COMPANY           | EQUITY | 00762W107 | 5351  | 153100    | SH | SOLE    |
| THE GENLYTE GROUP, INC.              | EQUITY | 372302109 | 145   | 4,395     | SH | SOLE    |
| THE ST JOE COMPANY                   | EQUITY | 790148100 | 11    | 407       | SH | SOLE    |
| THE STEAK N SHAKE COMPANY            | EQUITY | 857873103 | 75    | 8,176     | SH | SOLE    |



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|--------------------------------------|--------|-----------|---------|------------|----|---------|
| THE TITAN CORPORATION                | EQUITY | 888266103 | 782     | 104,903    | SH | SOLE    |
| THE YANKEE CANDLE CO.                | EQUITY | 984757104 | 166     | 9,756      | SH | SOLE    |
| THERAGENICS CORP.                    | EQUITY | 883375107 | 37      | 10,724     | SH | SOLE    |
| THERASENSE INC                       | EQUITY | 883381105 | 53      | 7,993      | SH | SOLE    |
| THERMA-WAVE INC.                     | EQUITY | 88343A108 | 4       | 8,901      | SH | SOLE    |
| THERMO ELECTRON CORP.                | EQUITY | 883556102 | 1510    | 83,407     | SH | SOLE    |
| THOMAS & BETTS CORP.                 | EQUITY | 884315102 | 575     | 40,553     | SH | SOLE    |
| THOMAS INDUSTRIES, INC.              | EQUITY | 884425109 | 130     | 5,251      | SH | SOLE    |
| THOMAS NELSON                        | EQUITY | 640376109 | 25      | 2,916      | SH | SOLE    |
| THOR INDUSTRIES, INC.                | EQUITY | 885160101 | 138     | 5,515      | SH | SOLE    |
| THORATEC LABORATORIES CORP.          | EQUITY | 885175307 | 225     | 17,714     | SH | SOLE    |
| THORNBURG MORTGAGE INC.              | EQUITY | 885218107 | 390     | 18,896     | SH | SOLE    |
| THQ INC                              | EQUITY | 872443403 | 185     | 14,189     | SH | SOLE    |
| THREE-FIVE SYS INC COM               | EQUITY | 88554L108 | 40      | 7,760      | SH | SOLE    |
| TIBCO SOFTWARE INC                   | EQUITY | 88632Q103 | 121     | 28,905     | SH | SOLE    |
| TIDEWATER INC                        | EQUITY | 886423102 | 2053    | 71,500     | SH | DEFINED |
| TIDEWATER, INC.                      | EQUITY | 886423102 | 3607    | 125,582    | SH | SOLE    |
| TIER TECHNOLOGIES INC                | EQUITY | 88650Q100 | 53      | 5,248      | SH | SOLE    |
| TIFFANY & CO.                        | EQUITY | 886547108 | 1631    | 65,240     | SH | SOLE    |
| TIMBERLAND COMPANY                   | EQUITY | 887100105 | 2063    | 49,350     | SH | SOLE    |
| TIME WARNER TELECOM                  | EQUITY | 887319101 | 50      | 15,347     | SH | SOLE    |
| TIMKEN CO.                           | EQUITY | 887389104 | 16      | 997        | SH | SOLE    |
| TIVO INC                             | EQUITY | 888706108 | 41      | 8,087      | SH | SOLE    |
| TJX COMPANIES, INC.                  | EQUITY | 872540109 | 3957    | 224,830    | SH | SOLE    |
| TMP WORLDWIDE INC.                   | EQUITY | 872941109 | 577     | 53,750     | SH | SOLE    |
| TOLL BROTHERS, INC.                  | EQUITY | 889478103 | 1823    | 94,452     | SH | SOLE    |
| TOLLGRADE COMMUNICATIONS INC         | EQUITY | 889542106 | 66      | 4,622      | SH | SOLE    |
| TOMPKINS TRUSTCO INC                 | EQUITY | 890110109 | 122     | 2,705      | SH | SOLE    |
| TOO INC                              | EQUITY | 890333107 | 203     | 12,218     | SH | SOLE    |
| TOO INC                              | EQUITY | 890333107 | 2749    | 165,500    | SH | DEFINED |
| TOOTSIE ROLL INDUSTRIES, INC.        | EQUITY | 890516107 | 2027    | 71,053     | SH | SOLE    |
| TOPPS CO. INC.                       | EQUITY | 890786106 | 113     | 13,375     | SH | SOLE    |
| TORCHMARK CORP.                      | EQUITY | 891027104 | 1880    | 52,517     | SH | SOLE    |
| TORO CO.                             | EQUITY | 891092108 | 314     | 4,485      | SH | SOLE    |
| TOTAL SYSTEM SERVICE                 | EQUITY | 891906109 | 114     | 7,299      | SH | SOLE    |
| TOUCH AMERICA HOLDINGS INC           | EQUITY | 891539108 | 3       | 37,400     | SH | SOLE    |
| TOWER AUTOMOTIVE, INC.               | EQUITY | 891707101 | 53      | 22,187     | SH | SOLE    |
| TOWN & COUNTRY TRUST                 | EQUITY | 892081100 | 105     | 5,199      | SH | SOLE    |
| TOYS R US INC.                       | EQUITY | 892335100 | 785     | 93,776     | SH | SOLE    |
| TRACTOR SUPPLY CO                    | EQUITY | 892356106 | 164     | 4,966      | SH | SOLE    |
| TRAMMELL CROW CO.                    | EQUITY | 89288R106 | 84      | 10,607     | SH | SOLE    |
| TRANS WORLD ENTERTAINMENT CORP       | EQUITY | 89336Q100 | 14      | 6,040      | SH | SOLE    |
| TRANSACTION SYSTEMS ARCHITECTS CLASS | EQUITY | 893416107 | 348     | 58,644     | SH | SOLE    |
| TRANSATLANTIC HOLDINGS INC           | EQUITY | 893521104 | 20      | 304        | SH | SOLE    |
| TRANSATLANTIC HOLDINGS INC           | EQUITY | 893521104 | 2050019 | 31,274,130 | SH | SOLE    |
| TRANSKARYOTIC THERAPIES, INC.        | EQUITY | 893735100 | 59      | 10,014     | SH | SOLE    |
| TRANSMETA CORP                       | EQUITY | 89376R109 | 67      | 66,739     | SH | SOLE    |
| TRANSMONTAIGNE, INC.                 | EQUITY | 893934109 | 27      | 6,382      | SH | SOLE    |
| TRANSOCEAN INC                       | EQUITY | G90078109 | 4754    | 232,470    | SH | SOLE    |
| TRANSOCEAN SEDCO FOREX INC.          | EQUITY | G90078109 | 8       | 410        | SH | DEFINED |
| TRAVELERS PROPERTY CASUALTY          | EQUITY | 89420G109 | 4       | 311        | SH | DEFINED |
| TRAVELERS PROPERTY CASUALTY          | EQUITY | 89420G406 | 6080    | 430,922    | SH | SOLE    |
| TRAVELERS PROPERTY CASUALTY          | EQUITY | 89420G406 | 9       | 640        | SH | DEFINED |
| TRC COS INC                          | EQUITY | 872625108 | 42      | 3,172      | SH | SOLE    |
| TREDEGAR CORP.                       | EQUITY | 894650100 | 112     | 9,337      | SH | SOLE    |
| TREX COMPANY, INC.                   | EQUITY | 89531P105 | 75      | 2,335      | SH | SOLE    |
| TRIAD GUARANTY, INC.                 | EQUITY | 895925105 | 99      | 2,869      | SH | SOLE    |
| TRIAD HOSPITALS INC COM              | EQUITY | 89579K109 | 385     | 14300      | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| TRIAD HOSPITALS, INC.          | EQUITY | 89579K109 | 2704  | 100,523 SH   | SOLE    |
| TRIARC COMPANIES INC. CLASS A  | EQUITY | 895927101 | 134   | 4,827 SH     | SOLE    |
| Tribune Co                     | EQUITY | 896047107 | 675   | 15,000 SH    | DEFINED |
| TRIBUNE CO.                    | EQUITY | 896047107 | 5920  | 131,530 SH   | SOLE    |
| TRICO BANCSHARES               | EQUITY | 896095106 | 46    | 1,835 SH     | SOLE    |
| TRICO MARINE SERVICES, INC.    | EQUITY | 896106101 | 21    | 7,926 SH     | SOLE    |
| TRIKON TECHNOLOGIES INC        | EQUITY | 896187408 | 13    | 3,747 SH     | SOLE    |
| TRIMBLE NAVIGATION LTD.        | EQUITY | 896239100 | 172   | 9,080 SH     | SOLE    |
| TRIMERIS INC                   | EQUITY | 896263100 | 222   | 5,394 SH     | SOLE    |
| TRINITY INDUSTRIES, INC.       | EQUITY | 896522109 | 1274  | 73,994 SH    | SOLE    |
| TRIPATH IMAGIN INC             | EQUITY | 896942109 | 34    | 7,930 SH     | SOLE    |
| TRIPOS INC                     | EQUITY | 896928108 | 13    | 2,665 SH     | SOLE    |
| TRIQUINT SEMICONDUCTOR, INC.   | EQUITY | 89674K103 | 631   | 223,773 SH   | SOLE    |
| TRITON PCS HOLDINGS            | EQUITY | 89677M106 | 15    | 7,014 SH     | SOLE    |
| TRIUMPH GROUP, INC.            | EQUITY | 896818101 | 114   | 5,086 SH     | SOLE    |
| TRIZEC PROPERTIES INC          | EQUITY | 89687P107 | 11    | 1,311 SH     | SOLE    |
| TRIZETTO GROUP INC             | EQUITY | 896882107 | 45    | 10,889 SH    | SOLE    |
| TROPICAL SPORTSWEAR INT'L      | EQUITY | 89708P102 | 9     | 1,890 SH     | SOLE    |
| TROY FINANCIAL CORP            | EQUITY | 897329108 | 78    | 3,057 SH     | SOLE    |
| TRUST CO. OF NEW JERSEY        | EQUITY | 898304100 | 183   | 6,698 SH     | SOLE    |
| TRUSTCO BANK CORP. NY          | EQUITY | 898349105 | 251   | 26,045 SH    | SOLE    |
| TRUSTMARK CORP.                | EQUITY | 898402102 | 15    | 630 SH       | SOLE    |
| TTM TECHONOLOGIES              | EQUITY | 87305R109 | 19    | 5,541 SH     | SOLE    |
| TUESDAY MORNING CORPORATION    | EQUITY | 899035505 | 59    | 3,013 SH     | SOLE    |
| TULARIK INC                    | EQUITY | 899165104 | 76    | 14,988 SH    | SOLE    |
| TUPPERWARE CORP.               | EQUITY | 899896104 | 603   | 43,632 SH    | SOLE    |
| TURNSTONE SYSTEMS INC          | EQUITY | 900423104 | 36    | 12,666 SH    | SOLE    |
| TWEETER HOME ENTERTAINMENT     | EQUITY | 901167106 | 33    | 6,952 SH     | SOLE    |
| TXU CORP                       | EQUITY | 873168108 | 2463  | 137,960 SH   | SOLE    |
| TYCO INTERNATIONAL, LTD.       | EQUITY | 902124106 | 28828 | 2,241,708 SH | SOLE    |
| TYCO INT'L LTD                 | EQUITY | 902124106 | 4923  | 382,795 SH   | DEFINED |
| TYLER TECHNOLOGIES INC         | EQUITY | 902252105 | 41    | 11,602 SH    | SOLE    |
| TYSON FOODS, INC. CLASS A      | EQUITY | 902494103 | 3653  | 471,373 SH   | SOLE    |
| U S XPRESS ENTERPRISES         | EQUITY | 90338N103 | 16    | 2,023 SH     | SOLE    |
| U.S. BANCORP, INC.             | EQUITY | 902973304 | 34367 | 1,810,711 SH | SOLE    |
| U.S. RESTAURANT PROPERTIES INC | EQUITY | 902971100 | 99    | 7,044 SH     | SOLE    |
| U.S.B. HOLDING CO., INC.       | EQUITY | 902910108 | 71    | 4,357 SH     | SOLE    |
| UAL CORP                       | EQUITY | 902549500 | 20    | 23,858 SH    | SOLE    |
| UBIQUITEL INC                  | EQUITY | 903474302 | 8     | 21,138 SH    | SOLE    |
| UCBH HOLDINGS INC              | EQUITY | 90262T308 | 287   | 6,531 SH     | SOLE    |
| UGI CORP.                      | EQUITY | 902681105 | 453   | 9,922 SH     | SOLE    |
| UICI                           | EQUITY | 902737105 | 134   | 13,907 SH    | SOLE    |
| UIL HOLDINGS CORP.             | EQUITY | 902748102 | 151   | 4,357 SH     | SOLE    |
| ULTICOM INC                    | EQUITY | 903844108 | 25    | 3,854 SH     | SOLE    |
| ULTIMATE ELECTRONIS, INC.      | EQUITY | 903849107 | 32    | 3,999 SH     | SOLE    |
| ULTRATECH STEPPER, INC.        | EQUITY | 904034105 | 97    | 8,141 SH     | SOLE    |
| UMB FINANCIAL CORP.            | EQUITY | 902788108 | 217   | 5,931 SH     | SOLE    |
| UMPQUA HOLDINGS CORP           | EQUITY | 904214103 | 187   | 10,356 SH    | SOLE    |
| UNIFI, INC.                    | EQUITY | 904677101 | 432   | 89,749 SH    | SOLE    |
| UNIFIRST CORP.                 | EQUITY | 904708104 | 44    | 2,841 SH     | SOLE    |
| UNILEVER NV NY SHARES          | EQUITY | 904784709 | 2834  | 47,670 SH    | SOLE    |
| UNION BANKSHARES CORP          | EQUITY | 905399101 | 74    | 2,743 SH     | SOLE    |
| UNION PACIFIC CORP.            | EQUITY | 907818108 | 5981  | 108,740 SH   | SOLE    |
| UNION PLANTERS CORP            | EQUITY | 908068109 | 2308  | 87,795 SH    | SOLE    |
| UNIONBANCAL CORP               | EQUITY | 908906100 | 29    | 735 SH       | SOLE    |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| UNISOURCE ENERGY CORP.         | EQUITY | 909205106 | 178   | 10,276 SH  | SOLE    |
| UNISYS CORP.                   | EQUITY | 909214108 | 1655  | 178,677 SH | SOLE    |
| UNIT CORP.                     | EQUITY | 909218109 | 317   | 15,628 SH  | SOLE    |
| UNITED AUTO GROUP, INC.        | EQUITY | 909440109 | 71    | 6,078 SH   | SOLE    |
| UNITED BANKSHARES INC. WV      | EQUITY | 909907107 | 365   | 13,191 SH  | SOLE    |
| UNITED CMNTY BKS BLAIR         | EQUITY | 90984P105 | 138   | 5,976 SH   | SOLE    |
| UNITED COMMUNITY FINANCIAL CO  | EQUITY | 909839102 | 99    | 11,267 SH  | SOLE    |
| UNITED DEFENSE INDS IN         | EQUITY | 91018B104 | 165   | 7,608 SH   | SOLE    |
| UNITED DOMINION REALTY TRUST   | EQUITY | 910197102 | 2304  | 144,163 SH | SOLE    |
| UNITED DOMINION RLTYTR COM     | EQUITY | 910197102 | 6704  | 419500 SH  | SOLE    |
| UNITED FIRE & CASUALTY CO.     | EQUITY | 910331107 | 78    | 2,625 SH   | SOLE    |
| UNITED HEALTHCARE CORP         | EQUITY | 91324P102 | 12004 | 130,950 SH | SOLE    |
| UNITED INDUSTRIAL CORP         | EQUITY | 910671106 | 43    | 3,471 SH   | SOLE    |
| UNITED MICROELECTRONICS-ADR    | EQUITY | 910873207 | 234   | 77,795 SH  | SOLE    |
| UNITED NATIONAL BANCORP        | EQUITY | 910909100 | 150   | 6,389 SH   | SOLE    |
| UNITED NATURAL FOODS, INC.     | EQUITY | 911163103 | 175   | 6,857 SH   | SOLE    |
| UNITED ONLINE INC              | EQUITY | 911268100 | 129   | 7,496 SH   | SOLE    |
| UNITED ONLINE INC COM          | EQUITY | 911268100 | 2148  | 124600 SH  | SOLE    |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 27517 | 482,750 SH | SOLE    |
| UNITED PARCEL SVC INC CL B     | EQUITY | 911312106 | 14167 | 248,540 SH | DEFINED |
| UNITED RENTALS, INC.           | EQUITY | 911363109 | 988   | 102,655 SH | SOLE    |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 463   | 47,064 SH  | SOLE    |
| UNITED STATIONERS, INC.        | EQUITY | 913004107 | 231   | 10,815 SH  | SOLE    |
| UNITED SURGICAL PARTNE         | EQUITY | 913016309 | 110   | 5,973 SH   | SOLE    |
| UNITED SURGICAL PRTRNS COM     | EQUITY | 913016309 | 11765 | 636300 SH  | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 14971 | 259,100 SH | DEFINED |
| UNITED TECHNOLOGIES CORP.      | EQUITY | 913017109 | 11642 | 201,490 SH | SOLE    |
| UNITED THERAPEUTICS CORP.      | EQUITY | 91307C102 | 98    | 5,676 SH   | SOLE    |
| UNITEDGLOBALCOM INC. CLASS A   | EQUITY | 913247508 | 3     | 1,070 SH   | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 282   | 3,080 SH   | DEFINED |
| UNITIL CORP                    | EQUITY | 913259107 | 43    | 1,720 SH   | SOLE    |
| UNITRIN, INC.                  | EQUITY | 913275103 | 2103  | 90,770 SH  | SOLE    |
| UNIVERSAL AMER FINANCIAL CORP  | EQUITY | 913377107 | 49    | 8,407 SH   | SOLE    |
| UNIVERSAL COMPRESSION HLDGS    | EQUITY | 913431102 | 104   | 5,941 SH   | SOLE    |
| UNIVERSAL CORP.                | EQUITY | 913456109 | 1622  | 42,945 SH  | SOLE    |
| UNIVERSAL DISPLAY CORP.        | EQUITY | 91347P105 | 55    | 6,692 SH   | SOLE    |
| UNIVERSAL ELECTRONICS INC.     | EQUITY | 913483103 | 48    | 5,023 SH   | SOLE    |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 77    | 4,944 SH   | SOLE    |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 103   | 3,971 SH   | SOLE    |
| UNIVERSAL HEALTH SERVICES - B  | EQUITY | 913903100 | 3313  | 81,266 SH  | SOLE    |
| UNIVERSITY OF PHOENI           | EQUITY | 037604204 | 8     | 198 SH     | SOLE    |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 5610  | -26,837 SH | SOLE    |
| UNIZAN FINANCIAL CORP          | EQUITY | 91528W101 | 146   | 7,951 SH   | SOLE    |
| UNOCAL CORP.                   | EQUITY | 915289102 | 3004  | 114,189 SH | SOLE    |
| UNOVA, INC.                    | EQUITY | 91529B106 | 80    | 14,893 SH  | SOLE    |
| UNUMPROVIDENT CORP.            | EQUITY | 91529Y106 | 1363  | 139,075 SH | SOLE    |
| URBAN OUTFITTERS, INC.         | EQUITY | 917047102 | 61    | 2,703 SH   | SOLE    |
| UROLOGIX INC                   | EQUITY | 917273104 | 11    | 5,046 SH   | SOLE    |
| URS CORP.                      | EQUITY | 903236107 | 95    | 8,233 SH   | SOLE    |
| URSTADT BIDDLE [A]             | EQUITY | 917286205 | 76    | 6,331 SH   | SOLE    |
| US CELLULAR                    | EQUITY | 911684108 | 437   | 16,244 SH  | SOLE    |
| US CONCRETE INC                | EQUITY | 90333L102 | 31    | 7,281 SH   | SOLE    |
| US ONCOLOGY, INC.              | EQUITY | 90338W103 | 176   | 24,756 SH  | SOLE    |
| US PHYSICAL THERAPY INC        | EQUITY | 90337L108 | 40    | 3,574 SH   | SOLE    |
| US UNSIRED INC                 | EQUITY | 90338R104 | 10    | 32,082 SH  | SOLE    |
| USA INTERACTIVE                | EQUITY | 902984103 | 548   | 20,440 SH  | SOLE    |
| USA INTERACTIVE                | EQUITY | 902984103 | 595   | 22,200 SH  | DEFINED |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| USEC, INC                      | EQUITY | 90333E108 | 161   | 29,277    | SH | SOLE    |
| USFREIGHTWAYS CORP.            | EQUITY | 916906100 | 245   | 9,689     | SH | SOLE    |
| USG CORP.                      | EQUITY | 903293405 | 55    | 13,256    | SH | SOLE    |
| USINOR SA                      | EQUITY | 912080108 | 94    | 23,853    | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 10489 | 380,043   | SH | DEFINED |
| UST INC.                       | EQUITY | 902911106 | 2047  | 74,158    | SH | SOLE    |
| UTI WORLDWIDE INC (F)          | EQUITY | G87210103 | 4855  | 173400    | SH | Sole    |
| UTSTARCOM INC                  | EQUITY | 918076100 | 17    | 852       | SH | SOLE    |
| V. F. CORP.                    | EQUITY | 918204108 | 1854  | 49,267    | SH | SOLE    |
| VAIL RESORTS, INC.             | EQUITY | 91879Q109 | 34    | 3,058     | SH | SOLE    |
| VALASSIS COMMUNICATIONS, INC.  | EQUITY | 918866104 | 1867  | 70,732    | SH | SOLE    |
| VALERO ENERGY CORP.            | EQUITY | 91913Y100 | 6875  | 166,152   | SH | SOLE    |
| VALHI INC                      | EQUITY | 918905100 | 101   | 9,157     | SH | SOLE    |
| VALLEY NATIONAL BANC           | EQUITY | 919794107 | 34    | 1,383     | SH | SOLE    |
| VALMONT INDUSTRIES, INC.       | EQUITY | 920253101 | 106   | 4,907     | SH | SOLE    |
| VALSPAR CORP.                  | EQUITY | 920355104 | 2776  | 67,814    | SH | SOLE    |
| VALUE LINE, INC.               | EQUITY | 920437100 | 23    | 490       | SH | SOLE    |
| VALUECLICK INC.                | EQUITY | 92046N102 | 70    | 23,089    | SH | SOLE    |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 69    | 6,893     | SH | SOLE    |
| VANS, INC.                     | EQUITY | 921930103 | 28    | 6,628     | SH | SOLE    |
| VARCO INTERNATIONAL            | EQUITY | 922122106 | 2382  | 130,085   | SH | SOLE    |
| VARIAN MED SYS INC COM         | EQUITY | 92220P105 | 9502  | 176200    | SH | Sole    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 225   | 11,055    | SH | SOLE    |
| VARIAN, INC.                   | EQUITY | 922206107 | 1594  | 55,630    | SH | SOLE    |
| VASTERA INC                    | EQUITY | 92239N109 | 44    | 11,533    | SH | SOLE    |
| VCA ANTECH INC                 | EQUITY | 918194101 | 100   | 6,433     | SH | SOLE    |
| VECTOR GROUP LTD.              | EQUITY | 92240M108 | 85    | 7,707     | SH | SOLE    |
| VECTREN CORP                   | EQUITY | 92240G101 | 1961  | 91,190    | SH | SOLE    |
| VEECO INSTRUMENTS, INC.        | EQUITY | 922417100 | 141   | 9,111     | SH | SOLE    |
| VENTANA MEDICAL SYSTEMS, INC.  | EQUITY | 92276H106 | 92    | 4,601     | SH | SOLE    |
| VENTAS INC COM                 | EQUITY | 92276F100 | 11158 | 961900    | SH | Sole    |
| VENTAS, INC.                   | EQUITY | 92276F100 | 254   | 21,891    | SH | SOLE    |
| VERDIAN CORP                   | EQUITY | 92342R203 | 2436  | 122,400   | SH | DEFINED |
| VERIDIAN CORP DEL COM          | EQUITY | 92342R203 | 10726 | 539000    | SH | Sole    |
| VERINT SYSTEMS                 | EQUITY | 92343X100 | 48    | 2,843     | SH | SOLE    |
| VERISIGN, INC.                 | EQUITY | 92343E102 | 116   | 13,314    | SH | SOLE    |
| VERITAS DGC, INC.              | EQUITY | 92343P107 | 74    | 11,185    | SH | SOLE    |
| VERITAS SOFTWARE CORP.         | EQUITY | 923436109 | 3506  | 199,331   | SH | SOLE    |
| VERITY INC COM                 | EQUITY | 92343C106 | 111   | 7,964     | SH | SOLE    |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 90027 | 2,546,732 | SH | SOLE    |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 15251 | 431,418   | SH | DEFINED |
| VERTEX PHARMACEUTICALS, INC.   | EQUITY | 92532F100 | 1145  | 102,751   | SH | SOLE    |
| VESTA INSURANCE GROUP, INC.    | EQUITY | 925391104 | 28    | 12,351    | SH | SOLE    |
| VIACOM INC                     | EQUITY | 925524100 | 32    | 890       | SH | DEFINED |
| VIACOM INC                     | EQUITY | 925524308 | 14807 | 405,416   | SH | DEFINED |
| VIACOM, INC. CLASS B           | EQUITY | 925524308 | 29572 | 809,755   | SH | SOLE    |
| VIAD CORP.                     | EQUITY | 92552R109 | 2541  | 118,526   | SH | SOLE    |
| VIASAT, INC.                   | EQUITY | 92552V100 | 76    | 6,646     | SH | SOLE    |
| VIASYS HEALTHCARE INC          | EQUITY | 92553Q209 | 132   | 9,393     | SH | SOLE    |
|                                |        |           |       |           |    |         |
| VICAL INC.                     | EQUITY | 925602104 | 18    | 6,843     | SH | SOLE    |
| VICOR CORP.                    | EQUITY | 925815102 | 41    | 7,150     | SH | SOLE    |
| VIEWPOINT CORP.                | EQUITY | 92672P108 | 6     | 13,362    | SH | SOLE    |
| VIGNETTE CORPORATION           | EQUITY | 926734104 | 129   | 84,693    | SH | SOLE    |
| VIMPEL-COMMUNICATIONS-SP ADR   | EQUITY | 68370R109 | 1031  | 29,890    | SH | SOLE    |
| VINTAGE PETROLEUM, INC.        | EQUITY | 927460105 | 166   | 17,507    | SH | SOLE    |
| VIRAGE LOGIC CORPORATION       | EQUITY | 92763R104 | 24    | 3,911     | SH | SOLE    |
| VIRBAC CORP                    | EQUITY | 927649103 | 17    | 3,162     | SH | SOLE    |
| VIRCO MFG CO                   | EQUITY | 927651109 | 19    | 1,942     | SH | SOLE    |

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|---------------------------------|--------|-----------|--------|-----------|----|---------|
| VIRGINIA FINL CORP              | EQUITY | 927810101 | 71     | 2,654     | SH | SOLE    |
| VISHAY INTERTECHNOLOGY, INC.    | EQUITY | 928298108 | 2188   | 214,888   | SH | SOLE    |
| VISTACARE INC CL A              | EQUITY | 92839Y109 | 1070   | 60000     | SH | Sole    |
| VISTEON CORP                    | EQUITY | 92839U107 | 1      | 192       | SH | DEFINED |
| VISTEON CORP.                   | EQUITY | 92839U107 | 339    | 57,132    | SH | SOLE    |
| VISX, INC.                      | EQUITY | 92844S105 | 911    | 85,920    | SH | SOLE    |
| VITAL SIGNS, INC.               | EQUITY | 928469105 | 57     | 2,152     | SH | SOLE    |
| VITALWORKS INC                  | EQUITY | 928483106 | 52     | 13,641    | SH | SOLE    |
| VITESSE SEMICONDUCTOR CORP.     | EQUITY | 928497106 | 155    | 72,396    | SH | SOLE    |
| VITRIA TECHNOLOGY, INC.         | EQUITY | 92849Q104 | 18     | 26,743    | SH | SOLE    |
| VIVUS INC.                      | EQUITY | 928551100 | 40     | 11,843    | SH | SOLE    |
| VODAFONE GROUP PLC -SP ADR      | EQUITY | 92857W100 | 7470   | 409,983   | SH | SOLE    |
| VOLT INFORMATION SCIENCES INC.  | EQUITY | 928703107 | 30     | 2,900     | SH | SOLE    |
| VORNADO                         | EQUITY | 929042109 | 38     | 1,050     | SH | SOLE    |
| VORNADO RLTY TR SH BEN INT      | EQUITY | 929042109 | 19819  | 553600    | SH | Sole    |
| VOTORANTIM CELULOSE - SPON ADR  | EQUITY | 92906P106 | 818    | 43,700    | SH | SOLE    |
| VULCAN MATERIALS CO.            | EQUITY | 929160109 | 3242   | 107,241   | SH | SOLE    |
| VULCAN MATLS CO                 | EQUITY | 929160109 | 5754   | 190,330   | SH | DEFINED |
| W HOLDING COMPANY INC.          | EQUITY | 929251106 | 287    | 15,630    | SH | SOLE    |
| W. R. BERKLEY CORP.             | EQUITY | 084423102 | 26     | 596       | SH | SOLE    |
| W. W. GRAINGER, INC.            | EQUITY | 384802104 | 1727   | 40,267    | SH | SOLE    |
| WABASH NATIONAL CORP.           | EQUITY | 929566107 | 58     | 9,242     | SH | SOLE    |
| WABTEC                          | EQUITY | 929740108 | 143    | 12,355    | SH | SOLE    |
| WACHOVIA CORP                   | EQUITY | 929903102 | 20199  | 592,882   | SH | SOLE    |
| WACHOVIA CORP 2ND NEW           | EQUITY | 929903102 | 5891   | 172,900   | SH | DEFINED |
| WACKENHUT CORRECTIONS CORP.     | EQUITY | 929798106 | 31     | 3,171     | SH | SOLE    |
| WADDELL & REED FINANCIAL, INC.  | EQUITY | 930059100 | 1896   | 107,895   | SH | SOLE    |
| Walgreen Co                     | EQUITY | 931422109 | 2358   | 80,000    | SH | DEFINED |
| WALGREEN CO.                    | EQUITY | 931422109 | 14256  | 483,590   | SH | SOLE    |
| WALLACE COMPUTER SERVICES INC.  | EQUITY | 932270101 | 1734   | 69,627    | SH | SOLE    |
| WALMART STORES INC              | EQUITY | 931142103 | 29654  | 762,140   | SH | DEFINED |
| WAL-MART STORES, INC.           | EQUITY | 931142103 | 173263 | 3,330,055 | SH | SOLE    |
| WALT DISNEY                     | EQUITY | 254687106 | 18974  | 1,114,810 | SH | SOLE    |
| WALTER INDUSTRIES, INC.         | EQUITY | 93317Q105 | 91     | 10,482    | SH | SOLE    |
| WARWICK CMNTY BANCORP           | EQUITY | 936559103 | 39     | 1,330     | SH | SOLE    |
| WASHINGTON FEDERAL I            | EQUITY | 938824109 | 21     | 1,021     | SH | SOLE    |
| WASHINGTON MUTUAL               | EQUITY | 939322103 | 186    | 5,250     | SH | DEFINED |
| WASHINGTON MUTUAL INC           | EQUITY | 939322103 | 16294  | 461,980   | SH | SOLE    |
| Washington Mutual Savings       | EQUITY | 939322103 | 1467   | 41,600    | SH | DEFINED |
| WASHINGTON POST CO. CLASS B     | EQUITY | 939640108 | 8691   | 12,755    | SH | SOLE    |
| WASHINGTON REAL ESTATE INV.     | EQUITY | 939653101 | 345    | 13,271    | SH | SOLE    |
| WASHINGTON TRUST BANCORP, INC.  | EQUITY | 940610108 | 96     | 4,735     | SH | SOLE    |
| WASTE CONNECTIONS               | EQUITY | 941053100 | 12310  | 356,820   | SH | DEFINED |
| WASTE CONNECTIONS, INC.         | EQUITY | 941053100 | 344    | 9,973     | SH | SOLE    |
| WASTE MANAGEMENT, INC.          | EQUITY | 94106L109 | 5397   | 254,800   | SH | SOLE    |
| WASTE MGMT INC DEL              | EQUITY | 94106L109 | 4022   | 189,900   | SH | DEFINED |
| WATCHGUARD TECH. INC.           | EQUITY | 941105108 | 57     | 9,475     | SH | SOLE    |
| WATER PIK TECHNOLOGIES INC      | EQUITY | 94113U100 | 27     | 3,865     | SH | SOLE    |
| WATERS CORP.                    | EQUITY | 941848103 | 1470   | 69,470    | SH | SOLE    |
| WATSCO, INC.                    | EQUITY | 942622200 | 84     | 6,151     | SH | SOLE    |
| WATSON PHARMACEUTICALS, INC     | EQUITY | 942683103 | 1360   | 47,271    | SH | SOLE    |
| WATSON WYATT & CO HOLDINGS      | EQUITY | 942712100 | 146    | 7,240     | SH | SOLE    |
| WATTS INDUSTRIES, INC., CLASS A | EQUITY | 942749102 | 89     | 5,685     | SH | SOLE    |
| WAUSAU-MOSINEE PAPER CORP.      | EQUITY | 943315101 | 833    | 81,665    | SH | SOLE    |
| WAYPOINT FINANCIAL CORP.        | EQUITY | 946756103 | 223    | 12,874    | SH | SOLE    |
| WCI COMMUNITIES INC             | EQUITY | 92923C104 | 26     | 2,524     | SH | SOLE    |
| WD-40 CO.                       | EQUITY | 929236107 | 143    | 5,751     | SH | SOLE    |
| WEATHERFORD INTL LTD COM (F)    | EQUITY | G95089101 | 16966  | 449200    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| WEATHERFORDNINTL LTD           | EQUITY | G95089101 | 11397 | 301,750 | SH | SOLE    |
| WEB MD CORP                    | EQUITY | 94769M105 | 3021  | 334,900 | SH | DEFINED |
| WEBEX COMMUNICATIONS INC (USD) | EQUITY | 94767L109 | 86    | 8,345   | SH | SOLE    |
| WEBMD CORPORATION              | EQUITY | 94769M105 | 36    | 4,020   | SH | SOLE    |
| WEBMETHODS INC                 | EQUITY | 94768C108 | 148   | 16,240  | SH | SOLE    |
| WEBSENSE INC                   | EQUITY | 947684106 | 14468 | 984875  | SH | SOLE    |
| WEBSENSE INC                   | EQUITY | 947684106 | 112   | 7,598   | SH | SOLE    |
| WEBSTER FINANCIAL CORP.        | EQUITY | 947890109 | 2173  | 61,867  | SH | SOLE    |
| WEIGHT WATCHERS INTL           | EQUITY | 948626106 | 9513  | 206,575 | SH | DEFINED |
| WEIGHT WATCHERS INTL COM       | EQUITY | 948626106 | 12475 | 270894  | SH | SOLE    |
| WEIGHT WATCHERS INTL INC       | EQUITY | 948626106 | 16    | 339     | SH | SOLE    |
| WEINGARTEN REALTY INVESTORS    | EQUITY | 948741103 | 26    | 660     | SH | SOLE    |
| WEINGARTEN RLTY INVS SH BEN IN | EQUITY | 948741103 | 5976  | 152800  | SH | SOLE    |
| WEIS MARKETS INC               | EQUITY | 948849104 | 123   | 4,011   | SH | SOLE    |
| WELLMAN, INC.                  | EQUITY | 949702104 | 107   | 11,481  | SH | SOLE    |
| WELLPOINT HEALTH NETWORKS INC. | EQUITY | 94973H108 | 5044  | 65,725  | SH | SOLE    |
| WELLS FARGO + CO NEW           | EQUITY | 949746101 | 22464 | 499,300 | SH | DEFINED |
| WELLS FARGO CO.                | EQUITY | 949746101 | 36943 | 821,143 | SH | SOLE    |
| WELLSFORD REAL PROPERTIES      | EQUITY | 950240200 | 28    | 1,931   | SH | SOLE    |
| WENDY'S INTERNATIONAL, INC.    | EQUITY | 950590109 | 1405  | 51,084  | SH | SOLE    |
| WERNER ENTERPRISES INC COM     | EQUITY | 950755108 | 38913 | 2020400 | SH | SOLE    |
| WERNER ENTERPRISES, INC.       | EQUITY | 950755108 | 1902  | 98,768  | SH | SOLE    |
| WESBANCO, INC.                 | EQUITY | 950810101 | 180   | 7,682   | SH | SOLE    |
| WESCO FINANCIAL CORP           | EQUITY | 950817106 | 6     | 21      | SH | SOLE    |
| WESCO INTERNATIONAL, INC.      | EQUITY | 95082P105 | 18    | 5,141   | SH | SOLE    |
| WEST COAST BANCORP             | EQUITY | 952145100 | 80    | 5,670   | SH | SOLE    |
| WEST CORPORATION               | EQUITY | 952355105 | 4     | 253     | SH | SOLE    |
| WEST MARINE INC                | EQUITY | 954235107 | 63    | 3,766   | SH | SOLE    |
| WEST PHARMACEUTICAL SERVICES   | EQUITY | 955306105 | 93    | 4,761   | SH | SOLE    |
| WESTAMERICA BANCORPORATION     | EQUITY | 957090103 | 592   | 15,000  | SH | DEFINED |
| WESTAMERICA BANKCORPORATION    | EQUITY | 957090103 | 1984  | 50,230  | SH | SOLE    |
| WESTAR ENERGY                  | EQUITY | 95709T100 | 1398  | 115,368 | SH | SOLE    |
| WESTCORP                       | EQUITY | 957907108 | 79    | 4,275   | SH | SOLE    |
| WESTELL TECHNOLOGIES CL A      | EQUITY | 957541105 | 818   | 202500  | SH | SOLE    |
| WESTERN DIGITAL INC.           | EQUITY | 958102105 | 627   | 69,245  | SH | SOLE    |
| WESTERN GAS RESOURCES, INC.    | EQUITY | 958259103 | 1653  | 50,788  | SH | SOLE    |
| WESTERN WIRELESS CORP. CLASS A | EQUITY | 95988E204 | 108   | 19,217  | SH | SOLE    |
| WESTFIELD FINANCIAL IN         | EQUITY | 96008D101 | 28    | 1,807   | SH | SOLE    |
| WESTPOINT STEVENS INC. CLASS A | EQUITY | 961238102 | 5     | 11,805  | SH | SOLE    |
| WESTPORT RESOURCES             | EQUITY | 961418100 | 146   | 7,224   | SH | SOLE    |
| WESTWOOD ONE INC               | EQUITY | 961815107 | 8635  | 276,400 | SH | DEFINED |
| WESTWOOD ONE INC COM           | EQUITY | 961815107 | 15498 | 496103  | SH | SOLE    |
| WESTWOOD ONE, INC.             | EQUITY | 961815107 | 4416  | 141,344 | SH | SOLE    |
| WET SEAL, INC.                 | EQUITY | 961840105 | 67    | 9,206   | SH | SOLE    |
| WEYERHAEUSER CO.               | EQUITY | 962166104 | 4563  | 95,410  | SH | SOLE    |
| WFS FINANCIAL, INC.            | EQUITY | 92923B106 | 49    | 2,514   | SH | SOLE    |
| WGL HOLDINGS INC.              | EQUITY | 92924F106 | 2178  | 82,212  | SH | SOLE    |
| W-H ENERGY SERVICES INC        | EQUITY | 92925E108 | 143   | 8,346   | SH | SOLE    |
| WHIRLPOOL CORP.                | EQUITY | 963320106 | 1477  | 30,129  | SH | SOLE    |
| WHITE ELECTR DESIGNS C         | EQUITY | 963801105 | 43    | 6,307   | SH | SOLE    |
| WHITEHALL JEWELLERS IN         | EQUITY | 965063100 | 35    | 4,074   | SH | SOLE    |
| WHITNEY HOLDING CORP.          | EQUITY | 966612103 | 20    | 576     | SH | SOLE    |
| WHOLE FOODS MARKET I           | EQUITY | 966837106 | 4506  | 80,991  | SH | SOLE    |
| WILD OATS MARKETS, INC.        | EQUITY | 96808B107 | 76    | 8,227   | SH | SOLE    |
| WILLIAMS COMPANIES, INC.       | EQUITY | 969457100 | 1045  | 228,237 | SH | SOLE    |
| WILLIAMS SONOMA INC            | EQUITY | 969904101 | 1685  | 77,300  | SH | DEFINED |
| WILLIAMS-SONOMA, INC.          | EQUITY | 969904101 | 3403  | 156,114 | SH | SOLE    |
| WILLOW GROVE BANCORP I         | EQUITY | 97111W101 | 26    | 1,761   | SH | SOLE    |

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|----------------------------------|--------|------------|-------|-----------|----|---------|
| WILMINGTON TRUST CORP            | EQUITY | 971807102  | 2453  | 88,255    | SH | SOLE    |
| WILSON GREATBATCH TECH INC       | EQUITY | 972232102  | 2693  | 96200     | SH | SOLE    |
| WILSON GREATBATCH TECHNOLOGIES   | EQUITY | 972232102  | 211   | 7,551     | SH | SOLE    |
| WILSONS THE LEATHER EXPERTS      | EQUITY | 972463103  | 20    | 5,081     | SH | SOLE    |
| WIMM-BILL-DANN FOODS ADR         | EQUITY | 97263M109  | 2541  | 146,709   | SH | SOLE    |
| WIND RIVER SYSTEMS INC.          | EQUITY | 973149107  | 387   | 129,884   | SH | SOLE    |
| WINN-DIXIE STORES, INC.          | EQUITY | 974280109  | 1569  | 118,646   | SH | SOLE    |
| WINNEBAGO INDUSTRIES, INC.       | EQUITY | 974637100  | 119   | 4,375     | SH | SOLE    |
| WINSTON HOTELS INC               | EQUITY | 97563A102  | 40    | 6,083     | SH | SOLE    |
| WINTRUST FINANCIAL CORP          | EQUITY | 97650W108  | 152   | 5,330     | SH | SOLE    |
| WIRELESS FACILITIES INC.         | EQUITY | 97653A103  | 48    | 8,343     | SH | SOLE    |
| WISCONSIN ENERGY CORP.           | EQUITY | 976657106  | 3969  | 156,278   | SH | SOLE    |
| WITNESS SYSTEMS INC              | EQUITY | 977424100  | 16    | 4,975     | SH | SOLE    |
| WM. WRIGLEY JR. CO.              | EQUITY | 982526105  | 5446  | 96,390    | SH | SOLE    |
| WMS INDUSTRIES INC.              | EQUITY | 929297109  | 101   | 7,894     | SH | SOLE    |
| WOLVERINE WORLD WIDE, INC.       | EQUITY | 978097103  | 251   | 14,981    | SH | SOLE    |
| WOMEN FIRST HEALTHCARE           | EQUITY | 978150100  | 3     | 5,644     | SH | SOLE    |
| WOODHEAD INDS INC COM            | EQUITY | 979438108  | 45    | 3,806     | SH | SOLE    |
| WOODWARD GOVERNOR CO.            | EQUITY | 980745103  | 112   | 3,221     | SH | SOLE    |
| WORLD ACCEPTANCE CORP.           | EQUITY | 981419104  | 35    | 3,912     | SH | SOLE    |
| WORLD FUEL SVCS CORP             | EQUITY | 981475106  | 66    | 3,218     | SH | SOLE    |
| WORLD WRESTLING ENTMNT           | EQUITY | 98156Q108  | 28    | 3,621     | SH | SOLE    |
| WORTHINGTON INDS IN              | EQUITY | 981811102  | 682   | 57,200    | SH | DEFINED |
| WORTHINGTON INDUSTRIES, INC.     | EQUITY | 981811102  | 728   | 61,030    | SH | SOLE    |
| WPS RESOURCES CORP.              | EQUITY | 92931B106  | 2148  | 53,706    | SH | SOLE    |
| WRIGHT MED GROUP INC             | EQUITY | 98235T107  | 100   | 5,682     | SH | SOLE    |
| WSFS FINANCIAL CORP              | EQUITY | 929328102  | 90    | 2,861     | SH | SOLE    |
| WYETH                            | EQUITY | 983024100  | 48217 | 1,274,910 | SH | SOLE    |
| WYETH                            | EQUITY | 983024100  | 10951 | 289,568   | SH | DEFINED |
| WYNDHAM INTERNATIONAL, INC.      | EQUITY | 983101106  | 53    | 253,985   | SH | SOLE    |
| XCEL STATES POWER-MINES          | EQUITY | 98389B100  | 2298  | 179,426   | SH | SOLE    |
| XEROX CORP.                      | EQUITY | 984121103  | 2831  | 325,397   | SH | SOLE    |
| XICOR INC                        | EQUITY | 984903104  | 31    | 7,524     | SH | SOLE    |
| XILINX INC                       | EQUITY | 983919101  | 17683 | 755,350   | SH | DEFINED |
|                                  |        |            |       |           |    |         |
| XILINX INC COM                   | EQUITY | 983919101  | 819   | 35000     | SH | SOLE    |
| XILINX, INC.                     | EQUITY | 983919101  | 3814  | 162,910   | SH | SOLE    |
| XL CAPITAL LTD                   | EQUITY | G98255105  | 4119  | 58,200    | SH | SOLE    |
| XM SATELLITE RADIO HOLDINGS      | EQUITY | 983759101  | 115   | 19,539    | SH | SOLE    |
| X-RITE, INC.                     | EQUITY | 983857103  | 54    | 6,471     | SH | SOLE    |
| XTO ENERGY CORP COM              | EQUITY | 98385X106  | 2156  | 113466    | SH | SOLE    |
| XTO ENERGY INC                   | EQUITY | 98385X106  | 4315  | 227,097   | SH | SOLE    |
| YAHOO INC                        | EQUITY | 984332106  | 27469 | 1,143,575 | SH | DEFINED |
| YAHOO!, INC.                     | EQUITY | 984332106  | 6484  | 269,937   | SH | SOLE    |
| YANKEE CANDLE INC                | EQUITY | 984757104  | 2788  | 163,700   | SH | DEFINED |
| YARDVILLE NATL BANCORP           | EQUITY | 985021104  | 45    | 2,669     | SH | SOLE    |
| YELLOW CORP.                     | EQUITY | 985509108  | 252   | 10,451    | SH | SOLE    |
| YORK INTERNATIONAL CORP.         | EQUITY | 986670107  | 1121  | 53,370    | SH | SOLE    |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107  | 62    | 5,044     | SH | SOLE    |
| YOUNG INNOVATIONS INC            | EQUITY | 987520103  | 35    | 1,574     | SH | SOLE    |
| YPF S.A.-Sponsored ADR           | EQUITY | 9842451000 | 265   | 9,000     | SH | SOLE    |
| YUKOS-ADR                        | EQUITY | 98849W108  | 7381  | 50,470    | SH | SOLE    |
| Yum Brands Inc                   | EQUITY | 988498101  | 1289  | 53,000    | SH | DEFINED |
| YUM! BRANDS INC                  | EQUITY | 988498101  | 3175  | 130,510   | SH | SOLE    |
| ZALE CORP.                       | EQUITY | 988858106  | 15    | 446       | SH | SOLE    |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105  | 21    | 321       | SH | SOLE    |
| ZEBRA TECHNOLOGIES CP CL A       | EQUITY | 989207105  | 46907 | 728374    | SH | SOLE    |
| ZENITH NATIONAL INSURANCE CORP   | EQUITY | 989390109  | 64    | 2,997     | SH | SOLE    |
| ZIMMER HLDGS INC COM             | EQUITY | 98956P102  | 19300 | 396876    | SH | SOLE    |

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|                      |        |           |      |         |    |         |
|----------------------|--------|-----------|------|---------|----|---------|
| ZIMMER HOLDINGS INC  | EQUITY | 98956P102 | 4206 | 86,492  | SH | SOLE    |
| ZIMMER HOLDINGS INC  | EQUITY | 98956P102 | 8111 | 166,800 | SH | DEFINED |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 2934 | 68,578  | SH | SOLE    |
| ZOLL MEDICAL CORP.   | EQUITY | 989922109 | 124  | 3,037   | SH | SOLE    |
| ZOMAX INCORPORATED   | EQUITY | 989929104 | 31   | 10,590  | SH | SOLE    |
| ZORAN CORP.          | EQUITY | 98975F101 | 126  | 9,728   | SH | SOLE    |
| ZYGO CORP.           | EQUITY | 989855101 | 32   | 5,656   | SH | SOLE    |
| ZYMOGENETICS INC     | EQUITY | 98985T109 | 33   | 3,627   | SH | SOLE    |