

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 New York, New York May 15, 2003

(Signature) (City, State) (Date)

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 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. |

| NAME OF ISSUER ----- | TITLE OF CLASS ----- | CUSIP NUMBER ----- | VALUE (X1000) ----- | SHRS OR PRN AMT ----- | SH/ PRN ----- | PUT/ CALL ----- | INVESTMENT DISCRTN ----- | OTHER MGRS ----- | VOTING AUTHORITY | | |
|--------------------------------|----------------------------|--------------------------|---------------------------|-----------------------------|---------------------|-----------------------|--------------------------------|------------------------|------------------|-----------------|---------------|
| | | | | | | | | | SOLE ----- | SHARED ----- | NONE ----- |
| 1-800 CONTACTS INC | EQUITY | 681977104 | 41 | 2,029 | SH | | SOLE | 1 | 2,029 | | |
| 1-800-FLOWERS.COM INC | EQUITY | 68243Q106 | 30 | 4,491 | SH | | SOLE | 1 | 4,491 | | |
| 1ST SOURCE CORP. | EQUITY | 336901103 | 67 | 5,262 | SH | | SOLE | 1 | 5,262 | | |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 6 | 462 | SH | | SOLE | 1 | 462 | | |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 662726 | 53,445,620 | SH | | SOLE | 1 | 53,445,620 | | |
| 3COM CORP. | EQUITY | 885535104 | 2392 | 485,988 | SH | | SOLE | 1 | 485,988 | | |
| 3D SYSTEMS CORPORATION | EQUITY | 88554D205 | 13 | 2,882 | SH | | SOLE | 1 | 2,882 | | |
| 3M | EQUITY | 88579Y101 | 2145 | 16,500 | SH | | DEFINED | 4 | | 2,145,495 | |
| 3M CO | EQUITY | 88579Y101 | 44591 | 342,930 | SH | | SOLE | 1 | 342,930 | | |
| 3M CO COM | EQUITY | 88579Y101 | 3511 | 27000 | SH | | SOLE | 3 | 27000 | | |
| 3M COMPANY | EQUITY | 88579Y101 | 21739 | 167,185 | SH | | DEFINED | 2 | | 167,185 | |
| 3TEC ENERGY CORPORATION | EQUITY | 88575R308 | 86 | 5,694 | SH | | SOLE | 1 | 5,694 | | |
| 4KIDS ENTERTAINMENT INC | EQUITY | 350865101 | 41 | 3,455 | SH | | SOLE | 1 | 3,455 | | |
| 7-ELEVEN INC. | EQUITY | 817826209 | 58 | 8,355 | SH | | SOLE | 1 | 8,355 | | |
| 99 CENTS ONLY STORES | EQUITY | 65440K106 | 2394 | 93,866 | SH | | SOLE | 1 | 93,866 | | |
| 99 CENTS ONLY STORES COM | EQUITY | 65440K106 | 11373 | 445996 | SH | | SOLE | 3 | 433189 | | 12807 |
| A C MOORE ARTS & CRAFT | EQUITY | 00086T103 | 61 | 4,410 | SH | | SOLE | 1 | 4,410 | | |
| A.G. EDWARDS, INC. | EQUITY | 281760108 | 2784 | 107,476 | SH | | SOLE | 1 | 107,476 | | |
| AAIPHARMA INC | EQUITY | 00252W104 | 52 | 6,078 | SH | | SOLE | 1 | 6,078 | | |
| AAON INC | COM | 000360206 | 43 | 3,416 | SH | | SOLE | 1 | 3,416 | | |
| AAR CORP. | COM | 000361105 | 35 | 9,224 | SH | | SOLE | 1 | 9,224 | | |
| AARON RENTS, INC. | EQUITY | 002535201 | 105 | 5,152 | SH | | SOLE | 1 | 5,152 | | |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 28426 | 755,815 | SH | | SOLE | 1 | 755,815 | | |
| ABBOTT LABS | EQUITY | 002824100 | 7093 | 188,602 | SH | | DEFINED | 2 | | 188,602 | |
| Abbott Labs | EQUITY | 002824100 | 3009 | 80,000 | SH | | DEFINED | 4 | | 3,008,800 | |
| ABC BANCORP | EQUITY | 000400101 | 49 | 3,599 | SH | | SOLE | 1 | 3,599 | | |
| ABERCROMBIE & FITCH CO CL A | EQUITY | 002896207 | 15690 | 522468 | SH | | SOLE | 3 | 451500 | | 70968 |
| ABERCROMBIE AND FITCH CO | EQUITY | 002896207 | 5012 | 166,900 | SH | | DEFINED | 2 | | 166,900 | |
| ABERCROMBIE AND FITCH CO. | EQUITY | 002896207 | 3924 | 130,656 | SH | | SOLE | 1 | 130,656 | | |
| ABGENIX, INC. | EQUITY | 00339B107 | 245 | 28,156 | SH | | SOLE | 1 | 28,156 | | |
| ABIOMED, INC. | EQUITY | 003654100 | 18 | 4,530 | SH | | SOLE | 1 | 4,530 | | |
| ABLE LABORATORIES INC COM NEW | EQUITY | 00371N407 | 1752 | 123800 | SH | | SOLE | 3 | 123800 | | |
| ABM INDUSTRIES, INC. | EQUITY | 000957100 | 179 | 13,585 | SH | | SOLE | 1 | 13,585 | | |
| ACACIA RESEARCH-ACACIA INC | EQUITY | 003881307 | 9 | 7,082 | SH | | SOLE | 1 | 7,082 | | |
| ACACIA RESEARCH-COMBIMATRIX | EQUITY | 003881208 | 7 | 3,982 | SH | | SOLE | 1 | 3,982 | | |
| ACADIA REALTY TRUST | EQUITY | 004239109 | 39 | 4,861 | SH | | SOLE | 1 | 4,861 | | |
| ACCLAIM ENTERTAINMENT, INC. | EQUITY | 004325205 | 10 | 25,094 | SH | | SOLE | 1 | 25,094 | | |
| ACCREDO HEALTH INC | EQUITY | 00437V104 | 2434 | 100,000 | SH | | DEFINED | 2 | | 100,000 | |
| ACCREDO HEALTH INC COM | EQUITY | 00437V104 | 14083 | 578609 | SH | | SOLE | 3 | 547899 | | 30710 |
| ACCREDO HEALTH INC. | EQUITY | 00437V104 | 15 | 605 | SH | | SOLE | 1 | 605 | | |
| ACE LTD | EQUITY | G0070K103 | 5403 | 186,620 | SH | | SOLE | 1 | 186,620 | | |
| ACME COMMUNICATION INC | EQUITY | 004631107 | 22 | 3,362 | SH | | SOLE | 1 | 3,362 | | |
| ACTEL CORP. | EQUITY | 004934105 | 130 | 7,591 | SH | | SOLE | 1 | 7,591 | | |
| ACTERNA CORP | EQUITY | 00503U105 | 1 | 9,051 | SH | | SOLE | 1 | 9,051 | | |
| ACTION PERFORMANCE CO., INC. | EQUITY | 004933107 | 120 | 5,666 | SH | | SOLE | 1 | 5,666 | | |
| ACTIVE POWER INC | EQUITY | 00504W100 | 13 | 12,078 | SH | | SOLE | 1 | 12,078 | | |
| ACTIVISION, INC. | EQUITY | 004930202 | 1284 | 88,842 | SH | | SOLE | 1 | 88,842 | | |
| ACTUANT CORP | EQUITY | 00508X203 | 117 | 3,338 | SH | | SOLE | 1 | 3,338 | | |
| ACTUATE CORP. | EQUITY | 00508B102 | 22 | 15,885 | SH | | SOLE | 1 | 15,885 | | |

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|--------------------------------------|--------|-----------|-------|---------|----|---------|---|---------|---------|
| ACUITY BRANDS INC | EQUITY | 00508Y102 | 200 | 14,905 | SH | SOLE | 1 | 14,905 | |
| ACXIOM CORP. | EQUITY | 005125109 | 2016 | 119,783 | SH | SOLE | 1 | 119,783 | |
| ADAPTEC, INC. | EQUITY | 00651F108 | 9 | 1,489 | SH | SOLE | 1 | 1,489 | |
| ADC TELECOMMUNICATIONS, INC | EQUITY | 000886101 | 816 | 396,206 | SH | SOLE | 1 | 396,206 | |
| ADE CORP. | EQUITY | 00089C107 | 20 | 3,409 | SH | SOLE | 1 | 3,409 | |
| ADMINISTAFF, INC. | EQUITY | 007094105 | 43 | 6,890 | SH | SOLE | 1 | 6,890 | |
| ADOBE SYS INC | EQUITY | 00724F101 | 3268 | 106,000 | SH | DEFINED | 2 | | 106,000 |
| ADOBE SYSTEMS INC. | EQUITY | 00724F101 | 9416 | 305,404 | SH | SOLE | 1 | 305,404 | |
| ADOLOR CORPORATION | EQUITY | 00724X102 | 111 | 11,242 | SH | SOLE | 1 | 11,242 | |
| ADTRAN INC COM | EQUITY | 00738A106 | 15854 | 441488 | SH | SOLE | 3 | 430000 | 11488 |
| ADTRAN, INC. | EQUITY | 00738A106 | 2043 | 56,903 | SH | SOLE | 1 | 56,903 | |
| ADVANCE AUTO PARTS | EQUITY | 00751Y106 | 9 | 196 | SH | SOLE | 1 | 196 | |
| ADVANCE AUTO PARTS COM | EQUITY | 00751Y106 | 47922 | 1036142 | SH | SOLE | 3 | 1007400 | 28742 |
| ADVANCED DIGITAL INFO CORP. | EQUITY | 007525108 | 155 | 22,450 | SH | SOLE | 1 | 22,450 | |
| ADVANCED ENERGY INDUSTRIES | EQUITY | 007973100 | 51 | 5,971 | SH | SOLE | 1 | 5,971 | |
| ADVANCED FIBRE COMMNCT COM | EQUITY | 00754A105 | 10264 | 677970 | SH | SOLE | 3 | 658800 | 19170 |
| ADVANCED FIBRE COMMUNICATIONS | EQUITY | 00754A105 | 1712 | 113,061 | SH | SOLE | 1 | 113,061 | |
| ADVANCED MARKETING SERV. INC. | EQUITY | 00753T105 | 57 | 5,103 | SH | SOLE | 1 | 5,103 | |
| ADVANCED MEDICAL OPTICS | EQUITY | 00763M108 | 6 | 418 | SH | SOLE | 1 | 418 | |
| ADVANCED MICRO DEVICES, INC. | EQUITY | 007903107 | 1131 | 183,033 | SH | SOLE | 1 | 183,033 | |
| ADVANCED NEUROMOD SYS COM | EQUITY | 00757t101 | 8160 | 190200 | SH | SOLE | 3 | 190200 | |
| ADVANCED POWER TECHNOLOG INC | EQUITY | 00761E108 | 6 | 1,993 | SH | SOLE | 1 | 1,993 | |
| ADVANCEPCS | EQUITY | 00790K109 | 15460 | 545,536 | SH | SOLE | 1 | 545,536 | |
| ADVANCEPCS COM | EQUITY | 00790K109 | 54671 | 1929108 | SH | SOLE | 3 | 1834300 | 94808 |
| ADVANCES NEUROMODULATIONS SYS | EQUITY | 00757T101 | 139 | 3,234 | SH | SOLE | 1 | 3,234 | |
| ADVANTA CORP [B] | EQUITY | 007942204 | 60 | 7,981 | SH | SOLE | 1 | 7,981 | |
| ADVENT SOFTWARE, INC. | EQUITY | 007974108 | 535 | 43,945 | SH | SOLE | 1 | 43,945 | |
| ADVISORY BRD CO | EQUITY | 00762W107 | 70 | 2,000 | SH | SOLE | 1 | 2,000 | |
| ADVO, INC. | EQUITY | 007585102 | 224 | 6,797 | SH | SOLE | 1 | 6,797 | |
| AEP INDS INC COM | EQUITY | 001031103 | 13 | 1,466 | SH | SOLE | 1 | 1,466 | |
| AEROFLEX, INC | EQUITY | 007768104 | 122 | 21,625 | SH | SOLE | 1 | 21,625 | |
| AEROPOSTALE INC | EQUITY | 007865108 | 60 | 4,541 | SH | SOLE | 1 | 4,541 | |
| AES DRAX ENERGY LTD | EQUITY | 00130H105 | 864 | 238,804 | SH | SOLE | 1 | 238,804 | |
| AETHER SYSTEMS INC. | EQUITY | 00808V105 | 41 | 13,022 | SH | SOLE | 1 | 13,022 | |
| AETNA INC-NEW | EQUITY | 00817Y108 | 3285 | 66,631 | SH | SOLE | 1 | 66,631 | |
| AFC ENTERPRISES | EQUITY | 00104Q107 | 64 | 4,735 | SH | SOLE | 1 | 4,735 | |
| AFFILIATED COMPUTER CL A | EQUITY | 008190100 | 41294 | 932986 | SH | SOLE | 3 | 882792 | 50194 |
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY | 008190100 | 7866 | 177,720 | SH | SOLE | 1 | 177,720 | |
| AFFILIATED COMPUTER SVCS I | EQUITY | 008190100 | 9144 | 206,600 | SH | DEFINED | 2 | | 206,600 |
| AFFILIATED MANAGERS GROUP | EQUITY | 008252108 | 12 | 300 | SH | SOLE | 1 | 300 | |
| AFFYMETRIX INC | EQUITY | 00826T108 | 221 | 8,512 | SH | SOLE | 1 | 8,512 | |
| AFFYMETRIX INC COM | EQUITY | 00826T108 | 20380 | 783848 | SH | SOLE | 3 | 768000 | 15848 |
| AFLAC, INC. | EQUITY | 001055102 | 7087 | 221,110 | SH | SOLE | 1 | 221,110 | |
| AFTERMARKET TECHNOLOGY | EQUITY | 008318107 | 31 | 2,755 | SH | SOLE | 1 | 2,755 | |
| AGCO CORP. | EQUITY | 001084102 | 1625 | 100,946 | SH | SOLE | 1 | 100,946 | |
| AGERE SYSTEMS INC-CL B W/I | EQUITY | 00845V209 | 34 | 22,926 | SH | SOLE | 1 | 22,926 | |
| AGILE SOFTWARE CORP. | EQUITY | 00846X105 | 87 | 13,598 | SH | SOLE | 1 | 13,598 | |
| AGILENT TECHNOLOGIES INC. | EQUITY | 00846U101 | 3445 | 261,960 | SH | SOLE | 1 | 261,960 | |
| AGL RESOURCES, INC. | EQUITY | 001204106 | 3121 | 132,099 | SH | SOLE | 1 | 132,099 | |
| AIR PRODUCTS AND CHEMICALS INC | EQUITY | 009158106 | 4032 | 97,330 | SH | SOLE | 1 | 97,330 | |
| AIRBORNE INC. | EQUITY | 009269101 | 2295 | 117,029 | SH | SOLE | 1 | 117,029 | |
| AIRGAS, INC. | EQUITY | 009363102 | 2158 | 116,572 | SH | SOLE | 1 | 116,572 | |
| AIRGATE PCS, INC. | EQUITY | 009367103 | 2 | 8,820 | SH | SOLE | 1 | 8,820 | |

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|------------------------------------|--------|------------|-------|-----------|----|---------|---|-----------|---------|
| AIRTRAN HOLDINGS, INC. | EQUITY | 00949P108 | 153 | 22,712 | SH | SOLE | 1 | 22,712 | |
| AK STEEL CORP. | EQUITY | 001547108 | 9564 | 2,942,738 | SH | SOLE | 1 | 2,942,738 | |
| AKAMAI TECHNOLOGIES INC. | EQUITY | 00971T101 | 50 | 35,460 | SH | SOLE | 1 | 35,460 | |
| AKSYS LTD | EQUITY | 010196103 | 64 | 9,181 | SH | SOLE | 1 | 9,181 | |
| ALABAMA NATIONAL BANCORP | EQUITY | 010317105 | 145 | 3,545 | SH | SOLE | 1 | 3,545 | |
| ALAMO GROUP INC | EQUITY | 011311107 | 26 | 2,261 | SH | SOLE | 1 | 2,261 | |
| ALAMOSA HOLDINGS INC. | EQUITY | 011589108 | 10 | 26,558 | SH | SOLE | 1 | 26,558 | |
| ALARIS MEDICAL INC | EQUITY | 011637105 | 53 | 5,106 | SH | SOLE | 1 | 5,106 | |
| ALASKA AIR GROUP, INC. | EQUITY | 011659109 | 689 | 43,982 | SH | SOLE | 1 | 43,982 | |
| ALASKA COMM. SYS. HLDGS., INC. | EQUITY | 01167P101 | 5 | 2,260 | SH | SOLE | 1 | 2,260 | |
| ALBANY INTERNATIONAL CORP. CLASS A | EQUITY | 012348108 | 195 | 8,533 | SH | SOLE | 1 | 8,533 | |
| ALBANY MOLECULAR | EQUITY | 012423109 | 111 | 7,463 | SH | SOLE | 1 | 7,463 | |
| ALBEMARLE CORP. | EQUITY | 012653101 | 1361 | 55,897 | SH | SOLE | 1 | 55,897 | |
| ALBERTO-CULVER CO. CLASS B | EQUITY | 013068101 | 1260 | 25,562 | SH | SOLE | 1 | 25,562 | |
| ALBERTSONS INC | EQUITY | 013104104 | 5864 | 311,103 | SH | DEFINED | 2 | | 311,103 |
| ALBERTSON'S, INC. | EQUITY | 013104104 | 3060 | 162,360 | SH | SOLE | 1 | 162,360 | |
| ALCOA INC | EQUITY | 013817101 | 2064 | 106,500 | SH | DEFINED | 2 | | 106,500 |
| ALCOA, INC. | EQUITY | 013817101 | 7895 | 407,390 | SH | SOLE | 1 | 407,390 | |
| ALCON INC | EQUITY | H013001102 | 2711 | 66,100 | SH | DEFINED | 2 | | 66,100 |
| ALDERWOODS GROUP INC | EQUITY | 014383103 | 50 | 14,384 | SH | SOLE | 1 | 14,384 | |
| ALEXANDER & BALDWIN, INC. | EQUITY | 014482103 | 1731 | 69,614 | SH | SOLE | 1 | 69,614 | |
| ALEXANDER'S, INC. | EQUITY | 014752109 | 46 | 717 | SH | SOLE | 1 | 717 | |
| ALEXANDRIA REAL EST EQ COM | EQUITY | 015271109 | 6968 | 165,700 | SH | SOLE | 3 | 130,100 | 35600 |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 270 | 6,418 | SH | SOLE | 1 | 6,418 | |
| ALEXION PHARMACEUTICALS, INC. | EQUITY | 015351109 | 79 | 6,532 | SH | SOLE | 1 | 6,532 | |
| ALFA CORP. | EQUITY | 015385107 | 146 | 12,554 | SH | SOLE | 1 | 12,554 | |
| ALICO INC | EQUITY | 016230104 | 30 | 1,238 | SH | SOLE | 1 | 1,238 | |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 72 | 11,917 | SH | SOLE | 1 | 11,917 | |
| ALKERMES INC | EQUITY | 016427108 | 178 | 19,655 | SH | SOLE | 1 | 19,655 | |
| ALLEGHANY CORP | EQUITY | 017175100 | 14 | 84 | SH | SOLE | 1 | 84 | |
| ALLEGHENY ENERGY, INC. | EQUITY | 017361106 | 346 | 55,666 | SH | SOLE | 1 | 55,666 | |
| ALLEGHENY TECHNOLOGIES, INC. | EQUITY | 01741R102 | 222 | 76,606 | SH | SOLE | 1 | 76,606 | |
| ALLEGIANCE TELECOM I | EQUITY | 017477102 | 11 | 39,419 | SH | SOLE | 1 | 39,419 | |
| ALLEGIANCE BANCORP INC | EQUITY | 017476102 | 73 | 4,294 | SH | SOLE | 1 | 4,294 | |
| ALLEN TELECOM, INC. | EQUITY | 018091108 | 277 | 28,405 | SH | SOLE | 1 | 28,405 | |
| ALLERGAN INC | EQUITY | 018490102 | 3240 | 47,500 | SH | DEFINED | 2 | | 47,500 |
| ALLERGAN, INC. | EQUITY | 018490102 | 30640 | 449,200 | SH | SOLE | 1 | 449,200 | |
| ALLETE INC. | EQUITY | 018522102 | 2392 | 115,211 | SH | SOLE | 1 | 115,211 | |
| ALLIANCE DATA SYS CORP COM | EQUITY | 018581108 | 29109 | 1712265 | SH | SOLE | 3 | 1656579 | 55686 |
| ALLIANCE DATA SYSTEMS | EQUITY | 018581108 | 14 | 831 | SH | SOLE | 1 | 831 | |
| ALLIANCE GAMING CORP | EQUITY | 01859P609 | 229 | 15,247 | SH | SOLE | 1 | 15,247 | |
| ALLIANCE GAMING CORP COM NEW | EQUITY | 01859P609 | 27315 | 1820970 | SH | SOLE | 3 | 1782900 | 38070 |
| ALLIANCE IMAGING INC | EQUITY | 018606202 | 13 | 4,243 | SH | SOLE | 1 | 4,243 | |
| ALLIANCE SEMICONDUCTOR CORP. | EQUITY | 01877H100 | 26 | 8,029 | SH | SOLE | 1 | 8,029 | |
| ALLIANT ENERGY CORP. | EQUITY | 018802108 | 1983 | 123,416 | SH | SOLE | 1 | 123,416 | |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 24 | 441 | SH | SOLE | 1 | 441 | |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 6262 | 313,391 | SH | SOLE | 1 | 313,391 | |
| ALLIED WASTE INDUSTRIES, INC. | EQUITY | 019589308 | 1199 | 150,013 | SH | SOLE | 1 | 150,013 | |
| ALLMERICA FINANCIAL CORP | EQUITY | 019754100 | 998 | 71,167 | SH | SOLE | 1 | 71,167 | |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 66 | 16,575 | SH | SOLE | 1 | 16,575 | |
| ALLOY ONLINE, INC | EQUITY | 019855105 | 56 | 11,238 | SH | SOLE | 1 | 11,238 | |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 23 | 8,342 | SH | SOLE | 1 | 8,342 | |
| ALLSTATE CORP | EQUITY | 020002101 | 17799 | 536,600 | SH | DEFINED | 2 | | 536,600 |

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|------------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|-----------|
| ALLSTATE CORP. | EQUITY | 020002101 | 9986 | 301,060 | SH | SOLE | 1 | 301,060 | |
| ALLTEL CORP | EQUITY | 020039103 | 10696 | 238,970 | SH | DEFINED | 2 | | 238,970 |
| ALLTEL CORP. | EQUITY | 020039103 | 5961 | 133,170 | SH | SOLE | 1 | 133,170 | |
| ALPHARMA INC. CLASS A | EQUITY | 020813101 | 191 | 10,631 | SH | SOLE | 1 | 10,631 | |
| ALTERA CORP | EQUITY | 021441100 | 3202 | 236,500 | SH | DEFINED | 2 | | 236,500 |
| ALTERA CORP COM | EQUITY | 021441100 | 3543 | 261700 | SH | SOLE | 3 | 227300 | |
| ALTERA CORP. | EQUITY | 021441100 | 2589 | 191,231 | SH | SOLE | 1 | 191,231 | 34400 |
| ALTIRIS INC | EQUITY | 02148M100 | 23 | 1,820 | SH | SOLE | 1 | 1,820 | |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 26883 | 897,300 | SH | SOLE | 1 | 897,300 | |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 14403 | 480,742 | SH | DEFINED | 2 | | 480,742 |
| AMAZON COM INC | EQUITY | 023135106 | 3644 | 139,995 | SH | DEFINED | 2 | | 139,995 |
| AMAZON.COM, INC. | EQUITY | 023135106 | 346 | 13,298 | SH | SOLE | 1 | 13,298 | |
| AMB PROPERTY CORP | EQUITY | 00163T109 | 8264 | 292,521 | SH | SOLE | 1 | 292,521 | |
| AMBAC FINANCIAL GROUP INC. | EQUITY | 023139108 | 2356 | 46,629 | SH | SOLE | 1 | 46,629 | |
| AMBASSADORS GROUP INC | EQUITY | 023177108 | 24 | 2,021 | SH | SOLE | 1 | 2,021 | |
| AMC ENTERTAINMENT, INC. | EQUITY | 001669100 | 92 | 10,590 | SH | SOLE | 1 | 10,590 | |
| AMCOL INTERNATIONAL CORP. | EQUITY | 02341W103 | 41 | 7,151 | SH | SOLE | 1 | 7,151 | |
| AMCORE FINANCIAL, INC. | EQUITY | 023912108 | 194 | 8,898 | SH | SOLE | 1 | 8,898 | |
| AMDOCS LTD | EQUITY | G02602103 | 1461 | 110,000 | SH | DEFINED | 2 | | 110,000 |
| AMERADA HESS CORP | EQUITY | 023551104 | 1777 | 40,157 | SH | SOLE | 1 | 40,157 | |
| AMERCO, INC. | EQUITY | 023586100 | 15 | 3,623 | SH | SOLE | 1 | 3,623 | |
| Ameren | EQUITY | 023608102 | 1953 | 50,000 | SH | DEFINED | 4 | | 1,952,500 |
| AMEREN CORP. | EQUITY | 023608102 | 2746 | 70,328 | SH | SOLE | 1 | 70,328 | |
| AMERICA MOVIL-SERIES L ADR | EQUITY | 02364W105 | 2245 | 167,940 | SH | SOLE | 1 | 167,940 | |
| AMERICAN AXLE & MFG HOLDINGS | EQUITY | 024061103 | 8 | 382 | SH | SOLE | 1 | 382 | |
| AMERICAN CAP. STRATEGIES, INC. | EQUITY | 024937104 | 334 | 14,926 | SH | SOLE | 1 | 14,926 | |
| AMERICAN EAGLE OUTFITTERS | EQUITY | 02553E106 | 1387 | 95,532 | SH | SOLE | 1 | 95,532 | |
| AMERICAN ELECTRIC POWER, INC. | EQUITY | 025537101 | 18519 | 810,480 | SH | SOLE | 1 | 810,480 | |
| American Express | EQUITY | 025816109 | 831 | 25,000 | SH | DEFINED | 4 | | 830,750 |
| AMERICAN EXPRESS CO. | EQUITY | 025816109 | 47307 | 1,423,610 | SH | SOLE | 1 | 1,423,610 | |
| AMERICAN EXPRESS INC | EQUITY | 025816109 | 15180 | 456,810 | SH | DEFINED | 2 | | 456,810 |
| AMERICAN FINANCIAL GROUP, INC. | EQUITY | 025932104 | 1833 | 92,336 | SH | SOLE | 1 | 92,336 | |
| AMERICAN FIRST MORTGAGE INVES | EQUITY | 55272X102 | 3069 | 354,828 | SH | SOLE | 1 | 354,828 | |
| AMERICAN GREETINGS CORP. CLASS A | EQUITY | 026375105 | 383 | 29,211 | SH | SOLE | 1 | 29,211 | |
| AMERICAN HEALTHWAYS INC | EQUITY | 02649V104 | 74 | 3,885 | SH | SOLE | 1 | 3,885 | |
| AMERICAN HOME MTG HLDG | EQUITY | 02660M108 | 31 | 3,139 | SH | SOLE | 1 | 3,139 | |
| AMERICAN INTL GROUP INC | EQUITY | 026874107 | 1496 | 30,250 | SH | DEFINED | 2 | | 30,250 |
| AMERICAN INTL GRP INC COM | EQUITY | 026874107 | 116811 | 2,362,202 | SH | SOLE | 1 | 2,362,202 | |
| AMERICAN ITALIAN PASTA CO. CLASS A | EQUITY | 027070101 | 258 | 5,973 | SH | SOLE | 1 | 5,973 | |
| AMERICAN MANAGEMENT SYSTEMS | EQUITY | 027352103 | 170 | 14,112 | SH | SOLE | 1 | 14,112 | |
| AMERICAN MED SEC GROUP | EQUITY | 02744P101 | 30 | 2,241 | SH | SOLE | 1 | 2,241 | |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 102 | 7,030 | SH | SOLE | 1 | 7,030 | |
| AMERICAN NATIONAL IN | EQUITY | 028591105 | 12 | 149 | SH | SOLE | 1 | 149 | |
| AMERICAN NATL BANKSHAR | EQUITY | 027745108 | 52 | 2,109 | SH | SOLE | 1 | 2,109 | |
| AMERICAN PHARMACEU PTN COM | EQUITY | 02886P109 | 17557 | 916800 | SH | SOLE | 3 | 907100 | 9700 |
| AMERICAN PHARMACEUTICA | EQUITY | 02886P109 | 59 | 3,065 | SH | SOLE | 1 | 3,065 | |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 66 | 3,134 | SH | SOLE | 1 | 3,134 | |
| AMERICAN POWER CONVERSION | EQUITY | 029066107 | 1347 | 94,562 | SH | SOLE | 1 | 94,562 | |
| AMERICAN STANDARD COMPANIES | EQUITY | 029712106 | 2188 | 31,818 | SH | SOLE | 1 | 31,818 | |
| AMERICAN STATES WATER CO. | EQUITY | 029899101 | 131 | 5,501 | SH | SOLE | 1 | 5,501 | |
| AMERICAN TOWER | EQUITY | 029912201 | 11928 | 2160900 | SH | SOLE | 3 | 2136700 | 24200 |
| AMERICAN TOWER CORP | EQUITY | 029912201 | 321 | 58,222 | SH | SOLE | 1 | 58,222 | |
| AMERICAN WOODMARK CORP. | EQUITY | 030506109 | 73 | 1,656 | SH | SOLE | 1 | 1,656 | |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|-----------|
| AMERICREDIT CORP. | EQUITY | 03060R101 | 686 | 208,012 | SH | SOLE | 1 | 208,012 | |
| AMERIGROUP CORP | EQUITY | 03073T102 | 102 | 3,501 | SH | SOLE | 1 | 3,501 | |
| AMERISOURCEBERGEN CO | EQUITY | 03073E105 | 22124 | 421,403 | SH | SOLE | 1 | 421,403 | |
| AMERISTAR CASINOS | EQUITY | 03070Q101 | 40 | 3,771 | SH | SOLE | 1 | 3,771 | |
| AMERITRADE HLDG CORP COM | EQUITY | 03074K100 | 7534 | 1519000 | SH | SOLE | 3 | 1500000 | 19000 |
| AMERITRADE HOLDING CORP - CL A | EQUITY | 03074K100 | 327 | 65,839 | SH | SOLE | 1 | 65,839 | |
| AMERON, INC. | EQUITY | 030710107 | 78 | 1,299 | SH | SOLE | 1 | 1,299 | |
| AMERUS GROUP CO. | EQUITY | 03072M108 | 1288 | 52,485 | SH | SOLE | 1 | 52,485 | |
| AMETEK, INC. | EQUITY | 031100100 | 1845 | 55,901 | SH | SOLE | 1 | 55,901 | |
| AMGEN INC COM | EQUITY | 031162100 | 2446 | 42500 | SH | SOLE | 3 | 42500 | |
| AMGEN, INC. | EQUITY | 031162100 | 66987 | 1,163,971 | SH | SOLE | 1 | 1,163,971 | |
| AMKOR TECHNOLOGY, INC | EQUITY | 031652100 | 6 | 1,215 | SH | SOLE | 1 | 1,215 | |
| AMLI RESIDENTIAL PROPERTIES | EQUITY | 001735109 | 101 | 4,821 | SH | SOLE | 1 | 4,821 | |
| AMN HEALTHCARE SERVICE | EQUITY | 001744101 | 2 | 195 | SH | SOLE | 1 | 195 | |
| AMPHENOL CORP. CLASS A | EQUITY | 032095101 | 220 | 5,409 | SH | SOLE | 1 | 5,409 | |
| AMR CORP. | EQUITY | 001765106 | 5 | 2,254 | SH | SOLE | 1 | 2,254 | |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 3131 | 157,512 | SH | SOLE | 1 | 157,512 | |
| AMSURG CORP CL A | EQUITY | 03232P405 | 186 | 7,363 | SH | SOLE | 1 | 7,363 | |
| AMSURG CORP CL A | EQUITY | 03232P405 | 9702 | 385000 | SH | SOLE | 3 | 380300 | 4700 |
| ANYLIN PHARMACEUTICALS, INC. | EQUITY | 032346108 | 358 | 22,084 | SH | SOLE | 1 | 22,084 | |
| ANADARKO PETROLEUM CORP. | EQUITY | 032511107 | 29853 | 656,112 | SH | SOLE | 1 | 656,112 | |
| ANADIGICS, INC. | EQUITY | 032515108 | 23 | 11,019 | SH | SOLE | 1 | 11,019 | |
| ANALOG DEVICES INC SUB NTS | EQUITY | 032654AD7 | 505 | 5,000 | SH | SOLE | 1 | 5,000 | |
| ANALOG DEVICES, INC. | EQUITY | 032654105 | 4285 | 155,800 | SH | SOLE | 1 | 155,800 | |
| ANALOGIC CORP. | EQUITY | 032657207 | 109 | 2,399 | SH | SOLE | 1 | 2,399 | |
| ANAREN INC | EQUITY | 032744104 | 70 | 8,100 | SH | SOLE | 1 | 8,100 | |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 167 | 7,600 | SH | SOLE | 1 | 7,600 | |
| ANDREW CORP. | EQUITY | 034425108 | 433 | 13,088 | SH | SOLE | 1 | 13,088 | |
| ANDRX GROUP | EQUITY | 034553107 | 10 | 862 | SH | SOLE | 1 | 862 | |
| ANGELICA CORP | EQUITY | 034663104 | 54 | 3,143 | SH | SOLE | 1 | 3,143 | |
| ANGLO AMERICAN PLC - UNSP ADR | EQUITY | 03485P102 | 1108 | 77,480 | SH | SOLE | 1 | 77,480 | |
| Anheuser Busch | EQUITY | 035229103 | 1864 | 40,000 | SH | DEFINED | 4 | | 1,864,400 |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 3911 | 83,900 | SH | DEFINED | 2 | | 83,900 |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 17243 | 369,940 | SH | SOLE | 1 | 369,940 | |
| ANIXTER INTERNATIONALL, INC. | EQUITY | 035290105 | 255 | 11,251 | SH | SOLE | 1 | 11,251 | |
| ANN TAYLOR STORES CORP. | EQUITY | 036115103 | 325 | 15,851 | SH | SOLE | 1 | 15,851 | |
| ANNALY MTG MGMT INC | EQUITY | 035710409 | 3886 | 222,459 | SH | SOLE | 1 | 222,459 | |
| ANSWERTHINK INC | EQUITY | 036916104 | 37 | 16,894 | SH | SOLE | 1 | 16,894 | |
| ANSYS INC | EQUITY | 03662Q105 | 127 | 5,313 | SH | SOLE | 1 | 5,313 | |
| ANTEON INTERNATIONAL CORP | EQUITY | 03674E108 | 122 | 5,450 | SH | SOLE | 1 | 5,450 | |
| ANTHEM INC | EQUITY | 03674B104 | 6086 | 91,864 | SH | SOLE | 1 | 91,864 | |
| ANTHEM INC | EQUITY | 03674B104 | 4803 | 72,500 | SH | DEFINED | 2 | | 72,500 |
| ANTHEM INC COM | EQUITY | 03674B104 | 10616 | 160234 | SH | SOLE | 3 | 137800 | 22434 |
| ANTHRACITE CAPITAL INC. | EQUITY | 037023108 | 4875 | 426,168 | SH | SOLE | 1 | 426,168 | |
| ANTIGENICS INC. | EQUITY | 037032109 | 66 | 7,907 | SH | SOLE | 1 | 7,907 | |
| ANWORTH MORTGAGE ASSET | EQUITY | 037347101 | 114 | 8,737 | SH | SOLE | 1 | 8,737 | |
| AOL TIME WARNER | EQUITY | 00184A105 | 14086 | 1,297,047 | SH | DEFINED | 2 | | 1,297,047 |
| AOL TIME WARNER INC. | EQUITY | 00184A105 | 23425 | 2,157,004 | SH | SOLE | 1 | 2,157,004 | |
| AON CORP. | EQUITY | 037389103 | 2824 | 136,578 | SH | SOLE | 1 | 136,578 | |
| APAC TELESERVICES, INC. | EQUITY | 00185E106 | 22 | 9,304 | SH | SOLE | 1 | 9,304 | |
| APACHE CORP | EQUITY | 037411105 | 19715 | 319,331 | SH | DEFINED | 2 | | 319,331 |
| APACHE CORP COM | EQUITY | 037411105 | 1854 | 30030 | SH | SOLE | 3 | 26775 | 3255 |
| APACHE CORP. | EQUITY | 037411105 | 4369 | 70,770 | SH | SOLE | 1 | 70,770 | |

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| APARTMENT INVT & MGMT CL A | EQUITY | 03748R101 | 19958 | 547100 | SH | SOLE | 3 | 464646 | 82454 |
| APARTMENT INVT & MGMT CO - A | EQUITY | 03748R101 | 1510 | 41,387 | SH | SOLE | 1 | 41,387 | |
| APEX MORTGAGE CAPITAL INC | EQUITY | 037564101 | 63 | 10,524 | SH | SOLE | 1 | 10,524 | |
| APHTON CORP. | EQUITY | 03759P101 | 20 | 7,849 | SH | SOLE | 1 | 7,849 | |
| APOGEE ENTERPRISES, INC. | EQUITY | 037598109 | 84 | 10,216 | SH | SOLE | 1 | 10,216 | |
| APOGENT TECHNOLOGIES | EQUITY | 03760A101 | 2538 | 174,089 | SH | SOLE | 1 | 174,089 | |
| APOLLO GROUP INC | EQUITY | 037604105 | 6826 | 136,800 | SH | DEFINED | 2 | | 136,800 |
| APOLLO GROUP INC CL A | EQUITY | 037604105 | 22347 | 447826 | SH | SOLE | 3 | 385850 | 61976 |
| APOLLO GROUP, INC. CLASS A | EQUITY | 037604105 | 4275 | 85,662 | SH | SOLE | 1 | 85,662 | |
| APPLE COMPUTER, INC. | EQUITY | 037833100 | 2763 | 195,426 | SH | SOLE | 1 | 195,426 | |
| APPLEBEES INTERNATIONAL, INC. | EQUITY | 037899101 | 2082 | 74,257 | SH | SOLE | 1 | 74,257 | |
| APPLEBEES INTL INC | EQUITY | 037899101 | 1851 | 66,000 | SH | DEFINED | 2 | | 66,000 |
| APPLEBEES INTL INC COM | EQUITY | 037899101 | 21221 | 756800 | SH | SOLE | 3 | 747700 | 9100 |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 2328 | 147,094 | SH | SOLE | 1 | 147,094 | |
| APPLICA INC. | EQUITY | 03815A106 | 29 | 5,874 | SH | SOLE | 1 | 5,874 | |
| APPLIED FILMS CORP | EQUITY | 038197109 | 65 | 4,012 | SH | SOLE | 1 | 4,012 | |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 116 | 6,913 | SH | SOLE | 1 | 6,913 | |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 13708 | 1,089,700 | SH | DEFINED | 2 | | 1,089,700 |
| APPLIED MATERIALS, INC. | EQUITY | 038222105 | 10612 | 843,560 | SH | SOLE | 1 | 843,560 | |
| APPLIED MICRO CIRCUITS CORP. | EQUITY | 03822W109 | 451 | 138,270 | SH | SOLE | 1 | 138,270 | |
| APPLIED MOLECULAR EVOLUTION | EQUITY | 03823E108 | 13 | 4,824 | SH | SOLE | 1 | 4,824 | |
| APRIA HEALTHCARE GROUP, INC. | EQUITY | 037933108 | 2051 | 87,798 | SH | SOLE | 1 | 87,798 | |
| APTARGROUP, INC. | EQUITY | 038336103 | 17 | 520 | SH | SOLE | 1 | 520 | |
| AQUILA INC | EQUITY | 03840P102 | 508 | 244,417 | SH | SOLE | 1 | 244,417 | |
| ARACRUZ CELULOSE SA-SPON ADR | EQUITY | 038496204 | 522 | 26,100 | SH | SOLE | 1 | 26,100 | |
| ARAMARK CORP | EQUITY | 038521100 | 9 | 409 | SH | SOLE | 1 | 409 | |
| ARBITRON, INC. | EQUITY | 03875Q108 | 335 | 10,583 | SH | SOLE | 1 | 10,583 | |
| ARCH CHEMICALS, INC. | EQUITY | 03937R102 | 135 | 7,233 | SH | SOLE | 1 | 7,233 | |
| ARCH COAL INC COM | EQUITY | 039380100 | 10355 | 544696 | SH | SOLE | 3 | 529200 | 15496 |
| ARCH COAL, INC. | EQUITY | 039380100 | 1635 | 86,029 | SH | SOLE | 1 | 86,029 | |
| ARCHER DANIELS MIDLAND CO. | EQUITY | 039483102 | 3076 | 284,838 | SH | SOLE | 1 | 284,838 | |
| ARCHSTONE COMMUNITIES TRUST | EQUITY | 039583109 | 56 | 2,556 | SH | SOLE | 1 | 2,556 | |
| ARCHSTONE SMITH TR COM | EQUITY | 039583109 | 7948 | 361953 | SH | SOLE | 3 | 290466 | 71487 |
| ARCTIC CAT, INC. | EQUITY | 039670104 | 85 | 5,442 | SH | SOLE | 1 | 5,442 | |
| ARDEN GROUP INC | EQUITY | 039762109 | 26 | 488 | SH | SOLE | 1 | 488 | |
| ARDEN REALTY INC. | EQUITY | 039793104 | 19 | 837 | SH | SOLE | 1 | 837 | |
| ARENA PHARMACEUTICALS INC | EQUITY | 040047102 | 46 | 7,013 | SH | SOLE | 1 | 7,013 | |
| ARGONAUT GROUP, INC. | EQUITY | 040157109 | 67 | 7,778 | SH | SOLE | 1 | 7,778 | |
| ARGOSY GAMING CO. | EQUITY | 040228108 | 179 | 8,976 | SH | SOLE | 1 | 8,976 | |
| ARIAD PHARAMACEUTICLAS, INC. | EQUITY | 04033A100 | 14 | 11,201 | SH | SOLE | 1 | 11,201 | |
| ARIBA, INC. | EQUITY | 04033V104 | 337 | 119,412 | SH | SOLE | 1 | 119,412 | |
| ARKANSAS BEST CORP. | EQUITY | 040790107 | 197 | 7,735 | SH | SOLE | 1 | 7,735 | |
| ARMOR HOLDINGS, INC. | EQUITY | 042260109 | 85 | 8,515 | SH | SOLE | 1 | 8,515 | |
| ARQULE, INC. | EQUITY | 04269E107 | 18 | 7,654 | SH | SOLE | 1 | 7,654 | |
| ARRAY BIOPHARMA INC | EQUITY | 04269X105 | 30 | 6,918 | SH | SOLE | 1 | 6,918 | |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 87 | 23,582 | SH | SOLE | 1 | 23,582 | |
| ARROW ELECTRONICS INC | EQUITY | 042735100 | 1976 | 134,438 | SH | SOLE | 1 | 134,438 | |
| ARROW FINANCIAL CORP | EQUITY | 042744102 | 65 | 2,271 | SH | SOLE | 1 | 2,271 | |
| ARROW INTERNATIONAL, INC. | EQUITY | 042764100 | 138 | 3,397 | SH | SOLE | 1 | 3,397 | |
| ARTESYN TECHNOLOGIES, INC. | EQUITY | 043127109 | 33 | 10,652 | SH | SOLE | 1 | 10,652 | |
| ARTHROCARE CORP. | EQUITY | 043136100 | 98 | 7,877 | SH | SOLE | 1 | 7,877 | |
| Arthur J Gallagher | EQUITY | 363576109 | 864 | 35,200 | SH | DEFINED | 4 | | 864,160 |
| ARTISAN COMPONENTS INC. | EQUITY | 042923102 | 87 | 5,387 | SH | SOLE | 1 | 5,387 | |

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| ARVINMERITOR, INC | EQUITY | 043353101 | 1290 | 92,189 | SH | SOLE | 1 | 92,189 | |
| ASBURY AUTOMOTIVE GROUP | EQUITY | 043436104 | 22 | 2,796 | SH | SOLE | 1 | 2,796 | |
| ASCENT MEDIA GROUP INC | EQUITY | 043634104 | 3 | 2,250 | SH | SOLE | 1 | 2,250 | |
| ASCENTIAL SOFTWARE CORP. | EQUITY | 04362P108 | 1142 | 407,940 | SH | SOLE | 1 | 407,940 | |
| ASHLAND OIL, INC. | EQUITY | 044204105 | 3698 | 124,624 | SH | SOLE | 1 | 124,624 | |
| ASIAINFO HOLDINGS INC. | EQUITY | 04518A104 | 42 | 10,424 | SH | SOLE | 1 | 10,424 | |
| ASPECT COMMUNICATIONS INC. | EQUITY | 04523Q102 | 58 | 18,929 | SH | SOLE | 1 | 18,929 | |
| ASPEN TECHNOLOGY, INC. | EQUITY | 045327103 | 33 | 13,751 | SH | SOLE | 1 | 13,751 | |
| ASSOCIATED BANC-CORP. | EQUITY | 045487105 | 3246 | 100,410 | SH | SOLE | 1 | 100,410 | |
| ASSOCIATED ESTATES REALTY | EQUITY | 045604105 | 32 | 5,853 | SH | SOLE | 1 | 5,853 | |
| ASTEC INDS INC COM | EQUITY | 046224101 | 32 | 5,475 | SH | SOLE | 1 | 5,475 | |
| ASTORIA FINANCIAL CORP. | EQUITY | 046265104 | 2721 | 117,129 | SH | SOLE | 1 | 117,129 | |
| ASTROPOWER INC | EQUITY | 04644A101 | 28 | 6,743 | SH | SOLE | 1 | 6,743 | |
| ASYST TECHNOLOGIES, INC. | EQUITY | 04648X107 | 75 | 13,769 | SH | SOLE | 1 | 13,769 | |
| AT & T CORP | EQUITY | 001957505 | 5915 | 365,094 | SH | SOLE | 1 | 365,094 | |
| AT RD INC | EQUITY | 04648K105 | 51 | 7,561 | SH | SOLE | 1 | 7,561 | |
| AT&T | EQUITY | 001957505 | 6161 | 380,336 | SH | DEFINED | 2 | | 380,336 |
| AT&T WIRELESS | EQUITY | 00209A106 | 2349 | 355,974 | SH | DEFINED | 2 | | 355,974 |
| AT&T WIRELESS (USD) | EQUITY | 00209A106 | 8349 | 1,264,950 | SH | SOLE | 1 | 1,264,950 | |
| ATA HOLDINGS CORP | EQUITY | 00209H101 | 4 | 1,182 | SH | SOLE | 1 | 1,182 | |
| ATHEROGENICS INC | EQUITY | 047439104 | 84 | 8,981 | SH | SOLE | 1 | 8,981 | |
| ATLANTIC COAST AIRLINES HLDG. | EQUITY | 048396105 | 91 | 14,638 | SH | SOLE | 1 | 14,638 | |
| ATLAS AIR WORLDWIDE HLDGS INC. | EQUITY | 049164106 | 5 | 5,927 | SH | SOLE | 1 | 5,927 | |
| ATMEL CORP. | EQUITY | 049513104 | 1001 | 625,450 | SH | SOLE | 1 | 625,450 | |
| ATMI INC | EQUITY | 00207R101 | 3846 | 199,700 | SH | DEFINED | 2 | | 199,700 |
| ATMI, INC. | EQUITY | 00207R101 | 188 | 9,760 | SH | SOLE | 1 | 9,760 | |
| ATMOS ENERGY CORP. | EQUITY | 049560105 | 316 | 14,886 | SH | SOLE | 1 | 14,886 | |
| ATRIX LABS INC | EQUITY | 04962L101 | 105 | 7,476 | SH | SOLE | 1 | 7,476 | |
| ATWOOD OCEANICS, INC. | EQUITY | 050095108 | 82 | 3,252 | SH | SOLE | 1 | 3,252 | |
| AUDIOVOX COPR. | EQUITY | 050757103 | 44 | 6,036 | SH | SOLE | 1 | 6,036 | |
| AUGUST TECHNOLOGY CORP. | EQUITY | 05106U105 | 10 | 2,665 | SH | SOLE | 1 | 2,665 | |
| AURORA FOODS, INC. | EQUITY | 05164B106 | 10 | 26,864 | SH | SOLE | 1 | 26,864 | |
| AUTO ZONE INC | EQUITY | 053332102 | 13763 | 200300 | SH | SOLE | 3 | 177200 | 23100 |
| AUTODESK, INC. | EQUITY | 052769106 | 1062 | 69,592 | SH | SOLE | 1 | 69,592 | |
| AUTOLIV, INC. | EQUITY | 052800109 | 29 | 1,428 | SH | SOLE | 1 | 1,428 | |
| AUTOMATIC DATA PROCESSING INC. | EQUITY | 053015103 | 7970 | 258,850 | SH | SOLE | 1 | 258,850 | |
| AUTONATION INC | EQUITY | 05329W102 | 1620 | 127,085 | SH | SOLE | 1 | 127,085 | |
| AUTOZONE, INC. | EQUITY | 053332102 | 2923 | 42,548 | SH | SOLE | 1 | 42,548 | |
| AVALONBAY COMMUNITIE | EQUITY | 053484101 | 2971 | 80,505 | SH | SOLE | 1 | 80,505 | |
| AVANEX CORP | EQUITY | 05348W109 | 16 | 21,091 | SH | SOLE | 1 | 21,091 | |
| AVATAR HOLDINGS, INC. | EQUITY | 053494100 | 40 | 1,564 | SH | SOLE | 1 | 1,564 | |
| AVAYA INC | EQUITY | 053499109 | 1 | 482 | SH | DEFINED | 2 | | 482 |
| AVAYA INC. | EQUITY | 053499109 | 336 | 164,630 | SH | SOLE | 1 | 164,630 | |
| AVERY DENNISON CORP | EQUITY | 053611109 | 12419 | 211,667 | SH | DEFINED | 2 | | 211,667 |
| AVERY DENNISON CORP. | EQUITY | 053611109 | 2835 | 48,318 | SH | SOLE | 1 | 48,318 | |
| AVIALL, INC. | EQUITY | 05366B102 | 52 | 6,705 | SH | SOLE | 1 | 6,705 | |
| AVID TECHNOLOGY, INC. | EQUITY | 05367P100 | 199 | 8,970 | SH | SOLE | 1 | 8,970 | |
| AVIGEN, INC. | EQUITY | 053690103 | 21 | 7,245 | SH | SOLE | 1 | 7,245 | |
| AVISTA CORP | EQUITY | 05379B107 | 182 | 17,221 | SH | SOLE | 1 | 17,221 | |
| AVNET, INC. | EQUITY | 053807103 | 1933 | 184,473 | SH | SOLE | 1 | 184,473 | |
| AVOCENT CORPORATION | EQUITY | 053893103 | 1750 | 74,974 | SH | SOLE | 1 | 74,974 | |
| AVON PRODS INC | EQUITY | 054303102 | 6646 | 116,500 | SH | DEFINED | 2 | | 116,500 |
| AVON PRODUCTS, INC. | EQUITY | 054303102 | 5742 | 100,640 | SH | SOLE | 1 | 100,640 | |

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|-----------------------------------|--------|-----------|-------|---------|----|---------|---|---------|---------|
| AVX CORP | EQUITY | 002444107 | 21 | 2,285 | SH | SOLE | 1 | 2,285 | |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 167 | 35,280 | SH | SOLE | 1 | 35,280 | |
| AXT INC. | EQUITY | 00246W103 | 5 | 6,716 | SH | SOLE | 1 | 6,716 | |
| AZTAR CORP. | EQUITY | 054802103 | 166 | 12,338 | SH | SOLE | 1 | 12,338 | |
| BAKER HUGHES, INC. | EQUITY | 057224107 | 4433 | 148,120 | SH | SOLE | 1 | 148,120 | |
| BALDOR ELECTRIC CO. | EQUITY | 057741100 | 235 | 10,961 | SH | SOLE | 1 | 10,961 | |
| BALDWIN & LYONS, INC., CLASS B | EQUITY | 057755209 | 52 | 2,605 | SH | SOLE | 1 | 2,605 | |
| BALL CORP. | EQUITY | 058498106 | 1398 | 25,105 | SH | SOLE | 1 | 25,105 | |
| BALLY TOTAL FITNESS HLDG COR COM | EQUITY | 05873K108 | 56 | 11,123 | SH | SOLE | 1 | 11,123 | |
| BANC CORP | EQUITY | 05944B103 | 23 | 4,743 | SH | SOLE | 1 | 4,743 | |
| BANCFIRST CORP. | EQUITY | 05945F103 | 63 | 1,417 | SH | SOLE | 1 | 1,417 | |
| BANCORPSOUTH, INC. | EQUITY | 059692103 | 22 | 1,185 | SH | SOLE | 1 | 1,185 | |
| BANDAG, INC. | EQUITY | 059815100 | 933 | 29,260 | SH | SOLE | 1 | 29,260 | |
| BANK AMER CORP | EQUITY | 060505104 | 37907 | 567,125 | SH | DEFINED | 2 | | 567,125 |
| BANK ATLANTIC BANCORP CLASS A | EQUITY | 065908501 | 147 | 15,007 | SH | SOLE | 1 | 15,007 | |
| BANK MUTUAL CORP | EQUITY | 063748107 | 102 | 4,043 | SH | SOLE | 1 | 4,043 | |
| BANK OF AMERICA CORP | EQUITY | 060505104 | 58669 | 885,080 | SH | SOLE | 1 | 873,092 | |
| BANK OF GRANITE CORP. | EQUITY | 062401104 | 82 | 4,951 | SH | SOLE | 1 | 4,951 | |
| BANK OF HAWAII CORP | EQUITY | 062540109 | 2520 | 81,814 | SH | SOLE | 1 | 81,814 | |
| BANK OF NEW YORK CO., INC. | EQUITY | 064057102 | 6738 | 328,700 | SH | SOLE | 1 | 328,700 | |
| BANK OF THE OZARKS INC | EQUITY | 063904106 | 45 | 1,615 | SH | SOLE | 1 | 1,615 | |
| BANK UNITED CORP-CPR WI | EQUITY | 065416117 | 61 | 506,802 | SH | SOLE | 1 | 506,802 | |
| BANKNORTH GROUP INC. | EQUITY | 06646R107 | 5082 | 217,022 | SH | SOLE | 1 | 217,022 | |
| BANKONE CORP. | EQUITY | 06423A103 | 17411 | 502,920 | SH | SOLE | 1 | 502,920 | |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 136 | 7,690 | SH | SOLE | 1 | 7,690 | |
| BANNER CORPORATION | EQUITY | 06652V109 | 60 | 3,752 | SH | SOLE | 1 | 3,752 | |
| BANTA CORP. | EQUITY | 066821109 | 1260 | 42,726 | SH | SOLE | 1 | 42,726 | |
| BARNES & NOBLE, INC. | EQUITY | 067774109 | 1645 | 86,637 | SH | SOLE | 1 | 86,637 | |
| BARNES GROUP, INC. | EQUITY | 067806109 | 80 | 3,768 | SH | SOLE | 1 | 3,768 | |
| BARR LABORATORIES, INC | EQUITY | 068306109 | 5037 | 88,363 | SH | SOLE | 1 | 88,363 | |
| BARR LABS INC | EQUITY | 068306109 | 4087 | 71,700 | SH | DEFINED | 2 | | 71,700 |
| BARR LABS INC COM | EQUITY | 068306109 | 24496 | 429756 | SH | SOLE | 3 | 375000 | 54756 |
| BARRA, INC. | EQUITY | 068313105 | 160 | 5,376 | SH | SOLE | 1 | 5,376 | |
| BASSETT FURNITURE INDUSTRIES | EQUITY | 070203104 | 38 | 3,660 | SH | SOLE | 1 | 3,660 | |
| BAUSCH & LOMB, INC. | EQUITY | 071707103 | 774 | 23,542 | SH | SOLE | 1 | 23,542 | |
| BAXTER INTERNATIONAL, INC. | EQUITY | 071813109 | 5877 | 315,300 | SH | SOLE | 1 | 315,300 | |
| BAY VIEW CAPITAL CORP. | EQUITY | 07262L101 | 123 | 22,598 | SH | SOLE | 1 | 22,598 | |
| BBT CORP. | EQUITY | 054937107 | 6340 | 201,710 | SH | SOLE | 1 | 201,710 | |
| BE AEROSPACE, INC. | EQUITY | 073302101 | 24 | 12,854 | SH | SOLE | 1 | 12,854 | |
| BEA SYS INC | EQUITY | 073325102 | 8416 | 825,900 | SH | DEFINED | 2 | | 825,900 |
| BEA SYSTEMS, INC. | EQUITY | 073325102 | 10012 | 987,369 | SH | SOLE | 1 | 987,369 | |
| BEAR STEARNS COS | EQUITY | 073902108 | 2880 | 43,905 | SH | SOLE | 1 | 43,905 | |
| BEARINGPOINT INC | EQUITY | 074002106 | 15 | 2,324 | SH | SOLE | 1 | 2,324 | |
| BEASLEY BROADCAST GROUP, INC. | EQUITY | 074014101 | 21 | 2,120 | SH | SOLE | 1 | 2,120 | |
| BEAZER HOMES USA, INC. | EQUITY | 07556Q105 | 255 | 4,338 | SH | SOLE | 1 | 4,338 | |
| BEBE STORES, INC. | EQUITY | 075571109 | 19 | 1,588 | SH | SOLE | 1 | 1,588 | |
| BECKMAN COULTER, INC. | EQUITY | 075811109 | 2804 | 82,392 | SH | SOLE | 1 | 82,392 | |
| BECTON, DICKINSON AND CO. | EQUITY | 075887109 | 6619 | 192,177 | SH | SOLE | 1 | 192,177 | |
| BED BATH & BEYOND INC COM | EQUITY | 075896100 | 8072 | 233700 | SH | SOLE | 3 | 203000 | 30700 |
| BED BATH & BEYOND, INC. | EQUITY | 075896100 | 5049 | 146,166 | SH | SOLE | 1 | 146,166 | |
| BEDFORD PRPTY INVESTORS, INC. | EQUITY | 076446301 | 347 | 13,269 | SH | SOLE | 1 | 13,269 | |
| BEI TECHNOLOGIES INC | EQUITY | 05538P104 | 38 | 3,968 | SH | SOLE | 1 | 3,968 | |
| BEL FUSE INC. CLASS B | EQUITY | 077347300 | 72 | 3,561 | SH | SOLE | 1 | 3,561 | |

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|-------------------------------------|--------|-----------|-------|------------|---------|---|---------|---------|
| BELDEN, INC. | EQUITY | 077459105 | 88 | 8,167 SH | SOLE | 1 | 8,167 | |
| BELL MICROPRODUCTS INC | EQUITY | 078137106 | 32 | 6,264 SH | SOLE | 1 | 6,264 | |
| BELLSOUTH CORP. | EQUITY | 079860102 | 20330 | 938,180 SH | SOLE | 1 | 938,180 | |
| BELO CORP. | EQUITY | 080555105 | 3071 | 151,583 SH | SOLE | 1 | 151,583 | |
| BEMIS CO., INC. | EQUITY | 081437105 | 986 | 23,437 SH | SOLE | 1 | 23,437 | |
| BEMIS INC | EQUITY | 081437105 | 10752 | 255,627 SH | DEFINED | 2 | | 255,627 |
| BENCHMARK ELECTRONICS, INC. | EQUITY | 08160H101 | 232 | 8,204 SH | SOLE | 1 | 8,204 | |
| BENIHANA INC [A] | EQUITY | 082047200 | 18 | 1,701 SH | SOLE | 1 | 1,701 | |
| BENTLEY PHARMACEUTICAL | EQUITY | 082657107 | 35 | 4,407 SH | SOLE | 1 | 4,407 | |
| BERKSHIRE HATHAWAY INC DEL | EQUITY | 084670207 | 21032 | 9,842 SH | DEFINED | 2 | | 9,842 |
| BERKSHIRE HILLS BANCOR | EQUITY | 084680107 | 52 | 2,277 SH | SOLE | 1 | 2,277 | |
| BERRY PETROLEUM CO. CLASS A | EQUITY | 085789105 | 89 | 5,952 SH | SOLE | 1 | 5,952 | |
| BEST BUY CO., INC. | EQUITY | 086516101 | 3711 | 137,600 SH | SOLE | 1 | 137,600 | |
| BEVERLY ENTERPRISES, INC. | EQUITY | 087851309 | 71 | 35,310 SH | SOLE | 1 | 35,310 | |
| BIG LOTS INC. | EQUITY | 089302103 | 578 | 51,413 SH | SOLE | 1 | 51,413 | |
| BIOGEN, INC. | EQUITY | 090597105 | 2200 | 73,418 SH | SOLE | 1 | 73,418 | |
| BIOMARIN PHARMACEUTICAL IN | EQUITY | 09061G101 | 5226 | 460,400 SH | DEFINED | 2 | | 460,400 |
| BIOMARIN PHARMACEUTICAL INC. | EQUITY | 09061G101 | 148 | 13,065 SH | SOLE | 1 | 13,065 | |
| BIOMET INC COM | EQUITY | 090613100 | 14761 | 481600 SH | SOLE | 3 | 427400 | 54200 |
| BIOMET, INC. | EQUITY | 090613100 | 3951 | 128,892 SH | SOLE | 1 | 128,892 | |
| BIOPURE CORP. | EQUITY | 09065H105 | 22 | 6,687 SH | SOLE | 1 | 6,687 | |
| BIO-RAD LABORATORIES, INC., CLASS A | EQUITY | 090572207 | 218 | 6,085 SH | SOLE | 1 | 6,085 | |
| BIO-REFERENCE LABS INC | EQUITY | 09057G602 | 11 | 2,654 SH | SOLE | 1 | 2,654 | |
| BIORELIANCE CORP | EQUITY | 090951104 | 24 | 1,241 SH | SOLE | 1 | 1,241 | |
| BIOSITE INC COM | EQUITY | 090945106 | 22124 | 576000 SH | SOLE | 3 | 568700 | 7300 |
| BIOSITE INC. | EQUITY | 090945106 | 160 | 4,172 SH | SOLE | 1 | 4,172 | |
| BIO-TECHNOLOGY GENERAL CORP. | EQUITY | 090578105 | 57 | 21,064 SH | SOLE | 1 | 21,064 | |
| BIOVAIL CORP (F) | EQUITY | 09067J109 | 10843 | 271958 SH | SOLE | 3 | 228000 | 43958 |
| BISYS GROUP, INC. | EQUITY | 055472104 | 2626 | 160,892 SH | SOLE | 1 | 160,892 | |
| BJ SERVICES CO. | EQUITY | 055482103 | 2396 | 69,662 SH | SOLE | 1 | 69,662 | |
| BJ SVCS CO | EQUITY | 055482103 | 2679 | 77,900 SH | DEFINED | 2 | | 77,900 |
| BJ'S WHOLESALE CLUB INC. | EQUITY | 05548J106 | 1055 | 93,372 SH | SOLE | 1 | 93,372 | |
| BKF CAPITAL GROUP INC | EQUITY | 05548G102 | 34 | 2,118 SH | SOLE | 1 | 2,118 | |
| BLACK & DECKER CORP. | EQUITY | 091797100 | 1213 | 34,782 SH | SOLE | 1 | 34,782 | |
| BLACK BOX CORP. | EQUITY | 091826107 | 217 | 7,307 SH | SOLE | 1 | 7,307 | |
| BLACK HILLS CORP. | EQUITY | 092113109 | 1266 | 46,063 SH | SOLE | 1 | 46,063 | |
| BLACKROCK INC | EQUITY | 09247X101 | 10 | 237 SH | SOLE | 1 | 237 | |
| BLAIR CORP | EQUITY | 092828102 | 68 | 2,910 SH | SOLE | 1 | 2,910 | |
| BLOCK FINANCIAL CORP | EQUITY | 093671105 | 4626 | 108,356 SH | SOLE | 1 | 108,356 | |
| BLOCKBUSTER INC -CLA | EQUITY | 093679108 | 7 | 434 SH | SOLE | 1 | 434 | |
| BLYTH INC. | EQUITY | 09643P108 | 1855 | 72,943 SH | SOLE | 1 | 72,943 | |
| BMC SOFTWARE INC COM | EQUITY | 055921100 | 5977 | 396100 SH | SOLE | 3 | 349700 | 46400 |
| BMC SOFTWARE, INC. | EQUITY | 055921100 | 1559 | 103,301 SH | SOLE | 1 | 103,301 | |
| BOB EVANS FARMS, INC. | EQUITY | 096761101 | 1429 | 59,311 SH | SOLE | 1 | 59,311 | |
| BOCA RESORTS INC -CL A | EQUITY | 09688T106 | 113 | 10,281 SH | SOLE | 1 | 10,281 | |
| BOEING CO | EQUITY | 097023105 | 86 | 3,410 SH | DEFINED | 2 | | 3,410 |
| BOEING CO. | EQUITY | 097023105 | 9152 | 365,190 SH | SOLE | 1 | 365,190 | |
| BOISE CASCADE CORP. | EQUITY | 097383103 | 561 | 25,672 SH | SOLE | 1 | 25,672 | |
| BOK FINANCIAL CORP. | EQUITY | 05561Q201 | 7 | 205 SH | SOLE | 1 | 205 | |
| BOMBAY CO INC | EQUITY | 097924104 | 65 | 11,933 SH | SOLE | 1 | 11,933 | |
| BONE CARE INTERNATIONAL, INC. | EQUITY | 098072101 | 25 | 3,486 SH | SOLE | 1 | 3,486 | |
| BORDERS GROUP, INC. | EQUITY | 099709107 | 1567 | 106,586 SH | SOLE | 1 | 106,586 | |
| BORG WARNER INC | EQUITY | 099724106 | 2188 | 45,734 SH | SOLE | 1 | 45,734 | |

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| BORLAND SOFTWARE CORP. | EQUITY | 099849101 | 201 | 21,857 | SH | SOLE | 1 | 21,857 | |
| BOSTON BEER, INC. CLASS A | EQUITY | 100557107 | 42 | 3,368 | SH | SOLE | 1 | 3,368 | |
| BOSTON COMMUNICATIONS GROUP | EQUITY | 100582105 | 73 | 4,667 | SH | SOLE | 1 | 4,667 | |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 104 | 6,932 | SH | SOLE | 1 | 6,932 | |
| BOSTON PROPERTIES INC | EQUITY | 101121101 | 36 | 962 | SH | SOLE | 1 | 962 | |
| BOSTON PROPERTIES INC COM | EQUITY | 101121101 | 14432 | 380800 | SH | SOLE | 3 | 305511 | 75289 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 15953 | 391,400 | SH | DEFINED | 2 | | 391,400 |
| BOSTON SCIENTIFIC CORP. | EQUITY | 101137107 | 7111 | 174,450 | SH | SOLE | 1 | 174,450 | |
| BOSTONFED BANCORP INC | EQUITY | 101178101 | 33 | 1,423 | SH | SOLE | 1 | 1,423 | |
| BOWATER, INC. | EQUITY | 102183100 | 2762 | 74,356 | SH | SOLE | 1 | 74,356 | |
| BOWNE & CO., INC. | EQUITY | 103043105 | 121 | 12,077 | SH | SOLE | 1 | 12,077 | |
| BOYD GAMING CORP. | EQUITY | 103304101 | 143 | 11,187 | SH | SOLE | 1 | 11,187 | |
| BOYDS COLLECTION, LTD. | EQUITY | 103354106 | 35 | 6,389 | SH | SOLE | 1 | 6,389 | |
| BOYKIN LODGING CO. | EQUITY | 103430104 | 46 | 6,212 | SH | SOLE | 1 | 6,212 | |
| BP AMOCO PLC SPON ADR | EQUITY | 055622104 | 261 | 6,684 | SH | DEFINED | 2 | | 6,684 |
| BP P.L.C. | EQUITY | 055622104 | 772 | 20,000 | SH | DEFINED | 4 | | 771,800 |
| BRADLEY PHARMACEUTICAL | EQUITY | 104576103 | 41 | 3,007 | SH | SOLE | 1 | 3,007 | |
| BRADY CORP. | EQUITY | 104674106 | 187 | 6,621 | SH | SOLE | 1 | 6,621 | |
| BRANDYWINE REALTY TRUST | EQUITY | 105368203 | 211 | 9,608 | SH | SOLE | 1 | 9,608 | |
| BRE PROPERTIES, INC., CLASS A | EQUITY | 05564E106 | 20 | 664 | SH | SOLE | 1 | 664 | |
| BRIDGFORD FOODS CORP | EQUITY | 108763103 | 9 | 1,048 | SH | SOLE | 1 | 1,048 | |
| BRIGGS & STRATTON CORP. | EQUITY | 109043109 | 303 | 7,804 | SH | SOLE | 1 | 7,804 | |
| BRIGHAM EXPLORATION COM | EQUITY | 109178103 | 1892 | 400000 | SH | SOLE | 3 | 400000 | |
| BRIGHT HORIZON FAMILY COM | EQUITY | 109195107 | 24210 | 864013 | SH | SOLE | 3 | 856113 | 7900 |
| BRIGHT HORIZONS FAM. SOLUTIONS | EQUITY | 109195107 | 103 | 3,680 | SH | SOLE | 1 | 3,680 | |
| BRINKER INTERNATIONAL, INC. | EQUITY | 109641100 | 3978 | 130,440 | SH | SOLE | 1 | 130,440 | |
| BRINKER INTL INC | EQUITY | 109641100 | 21931 | 719050 | SH | SOLE | 3 | 620600 | 98450 |
| BRISTOL MYERS SQUIBB CO | EQUITY | 110122108 | 14959 | 707,951 | SH | DEFINED | 2 | | 707,951 |
| BRISTOL MYERS SQUIBB CO. | EQUITY | 110122108 | 30458 | 1,441,480 | SH | SOLE | 1 | 1,441,480 | |
| BRITESMILE INC | EQUITY | 110415205 | 3 | 291 | SH | SOLE | 1 | 291 | |
| BROADCOM CORP. | EQUITY | 111320107 | 1588 | 128,583 | SH | SOLE | 1 | 128,583 | |
| BROADWING INC. | EQUITY | 111620100 | 1442 | 360,424 | SH | SOLE | 1 | 360,424 | |
| BROCADE COMMUNICATION | EQUITY | 111621108 | 70 | 14,314 | SH | SOLE | 1 | 14,314 | |
| BROOKLINE BANCORP INC | EQUITY | 11373M107 | 265 | 21,130 | SH | SOLE | 1 | 21,130 | |
| BROOKS AUTOMATION INC | EQUITY | 114340102 | 118 | 12,189 | SH | SOLE | 1 | 12,189 | |
| BROOKSTONE INC | EQUITY | 114537103 | 50 | 3,086 | SH | SOLE | 1 | 3,086 | |
| BROWN & BROWN INC | EQUITY | 115236101 | 2904 | 92,753 | SH | SOLE | 1 | 92,753 | |
| BROWN SHOE COMANY, INC. | EQUITY | 115736100 | 171 | 6,322 | SH | SOLE | 1 | 6,322 | |
| BROWN, TOM INC. | EQUITY | 115660201 | 292 | 12,048 | SH | SOLE | 1 | 12,048 | |
| BROWN-FORMAN CORP CLASS B | EQUITY | 115637209 | 2018 | 26,242 | SH | SOLE | 1 | 26,242 | |
| BRUCKER DALTRONICS INC | EQUITY | 116795105 | 12 | 4,070 | SH | SOLE | 1 | 4,070 | |
| BRUKER AXS INC | EQUITY | 11679P101 | 4 | 3,293 | SH | SOLE | 1 | 3,293 | |
| BRUNSWICK CORP. | EQUITY | 117043109 | 758 | 39,913 | SH | SOLE | 1 | 39,913 | |
| BRUSH ENGINEERED MATERIALS | EQUITY | 117421107 | 31 | 6,043 | SH | SOLE | 1 | 6,043 | |
| BRYN MAWR BK CORP | EQUITY | 117665109 | 48 | 1,351 | SH | SOLE | 1 | 1,351 | |
| BSB BANCORP, INC. | EQUITY | 055652101 | 68 | 3,152 | SH | SOLE | 1 | 3,152 | |
| BUCA, INC. | EQUITY | 117769109 | 30 | 5,477 | SH | SOLE | 1 | 5,477 | |
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255108 | 44 | 9,231 | SH | SOLE | 1 | 9,231 | |
| BUCKLE, INC. | EQUITY | 118440106 | 45 | 2,561 | SH | SOLE | 1 | 2,561 | |
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113105 | 59 | 4,437 | SH | SOLE | 1 | 4,437 | |
| BURLINGTON COAT FACTORY WHSE | EQUITY | 121579106 | 105 | 6,438 | SH | SOLE | 1 | 6,438 | |
| BURLINGTON NORTHERN SANTA FE | EQUITY | 12189T104 | 5364 | 215,440 | SH | SOLE | 1 | 215,440 | |
| BURLINGTON RESOURCES, INC. | EQUITY | 122014103 | 4253 | 89,138 | SH | SOLE | 1 | 89,138 | |

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| BUSH INDUSTRIES, INC. | EQUITY | 123164105 | 5 | 3,081 SH | SOLE | 1 | 3,081 | |
| BUTLER MANUFACTURING CO. | EQUITY | 123655102 | 33 | 2,022 SH | SOLE | 1 | 2,022 | |
| C & D TECHNOLOGIES, INC. | EQUITY | 124661109 | 112 | 9,359 SH | SOLE | 1 | 9,359 | |
| C H ROBINSON WORLDWIDE INC | EQUITY | 12541W100 | 21298 | 651324 SH | SOLE | 3 | 554700 | 96624 |
| C. H. ROBINSON WORLDWIDE, INC. | EQUITY | 12541W100 | 3822 | 116,884 SH | SOLE | 1 | 116,884 | |
| C. R. BARD, INC. | EQUITY | 067383109 | 1440 | 22,841 SH | SOLE | 1 | 22,841 | |
| CABLE DESIGN TECHNOLOGIES CORP | EQUITY | 126924109 | 106 | 15,977 SH | SOLE | 1 | 15,977 | |
| CABLEVISION SYSTEMS-NY GRP-A | EQUITY | 12686C109 | 38 | 1,976 SH | SOLE | 1 | 1,976 | |
| CABOT CORP. | EQUITY | 127055101 | 1978 | 82,896 SH | SOLE | 1 | 82,896 | |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P103 | 1701 | 40,566 SH | SOLE | 1 | 40,566 | |
| CABOT OIL & GAS CORP., CLASS A | EQUITY | 127097103 | 240 | 9,992 SH | SOLE | 1 | 9,992 | |
| CACHE INC | EQUITY | 127150308 | 9 | 945 SH | SOLE | 1 | 945 | |
| CACI INTERNATIONAL | EQUITY | 127190304 | 342 | 10,241 SH | SOLE | 1 | 10,241 | |
| CACI INTL INC | EQUITY | 127190304 | 4233 | 126,900 SH | DEFINED | 2 | | 126,900 |
| CADENCE DESIGN SYSTEMS, INC. | EQUITY | 127387108 | 3615 | 361,501 SH | SOLE | 1 | 361,501 | |
| CAKTRONICS INC | EQUITY | 234264109 | 79 | 5,093 SH | SOLE | 1 | 5,093 | |
| CAL DIVE INTERNATIONAL, INC. | EQUITY | 127914109 | 239 | 13,244 SH | SOLE | 1 | 13,244 | |
| CALGON CARBON CORP. | EQUITY | 129603106 | 59 | 12,070 SH | SOLE | 1 | 12,070 | |
| CALIFORNIA FIRST NTNL | EQUITY | 130222102 | 13 | 1,255 SH | SOLE | 1 | 1,255 | |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY | 13054D109 | 117 | 5,105 SH | SOLE | 1 | 5,105 | |
| CALIFORNIA PIZZA KTCHN COM | EQUITY | 13054D109 | 6456 | 280700 SH | SOLE | 3 | 280700 | |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 132 | 5,121 SH | SOLE | 1 | 5,121 | |
| CALIPER TECHNOLOGIES CORP | EQUITY | 130876105 | 31 | 8,757 SH | SOLE | 1 | 8,757 | |
| CALLAWAY GOLF CO. | EQUITY | 131193104 | 1210 | 101,863 SH | SOLE | 1 | 101,863 | |
| CALPINE CORP. | EQUITY | 131347106 | 623 | 188,850 SH | SOLE | 1 | 188,850 | |
| CAMBREX CORP. | EQUITY | 132011107 | 195 | 8,101 SH | SOLE | 1 | 8,101 | |
| CAMDEN NATL CORP | EQUITY | 133034108 | 74 | 2,939 SH | SOLE | 1 | 2,939 | |
| CAMDEN POPERTY TRUST | EQUITY | 133131102 | 17 | 521 SH | SOLE | 1 | 521 | |
| CAMDEN PPTY TR SH BEN INT | EQUITY | 133131102 | 16284 | 502600 SH | SOLE | 3 | 433352 | 69248 |
| CAMINUS CORP. | EQUITY | 133766105 | 28 | 3,124 SH | SOLE | 1 | 3,124 | |
| CAMPBELL SOUP CO. | EQUITY | 134429109 | 3688 | 175,610 SH | SOLE | 1 | 175,610 | |
| CANTEL MEDICAL CORP | EQUITY | 138098108 | 31 | 2,426 SH | SOLE | 1 | 2,426 | |
| CAPITAL AUTOMOTIVE REIT | EQUITY | 139733109 | 192 | 7,708 SH | SOLE | 1 | 7,708 | |
| CAPITAL CITY BANK GROUP, INC. | EQUITY | 139674105 | 100 | 2,552 SH | SOLE | 1 | 2,552 | |
| CAPITAL ONE FINANCIAL CORP. | EQUITY | 14040H105 | 18105 | 603,315 SH | SOLE | 1 | 603,315 | |
| CAPITOL BANCORP LTD | EQUITY | 14056D105 | 59 | 2,801 SH | SOLE | 1 | 2,801 | |
| CAPITOL FEDERAL FINANCIAL | EQUITY | 14057C106 | 10 | 324 SH | SOLE | 1 | 324 | |
| CAPSTEAD MORTGAGE CORP. | EQUITY | 14067E506 | 40 | 3,522 SH | SOLE | 1 | 3,522 | |
| CAPSTONE TURBINE COR | EQUITY | 14067D102 | 20 | 27,913 SH | SOLE | 1 | 27,913 | |
| CARAUSTAR INDUSTRIES, INC. | EQUITY | 140909102 | 64 | 9,501 SH | SOLE | 1 | 9,501 | |
| CARBO CERAMICS INC | EQUITY | 140781105 | 110 | 3,352 SH | SOLE | 1 | 3,352 | |
| CARDIAC SCIENCE INC. | EQUITY | 141410209 | 45 | 19,764 SH | SOLE | 1 | 19,764 | |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 12484 | 219,135 SH | SOLE | 1 | 219,135 | |
| CARDIODYNAMICS INTERNATIONAL | EQUITY | 141597104 | 35 | 11,513 SH | SOLE | 1 | 11,513 | |
| CAREER ED CORP | EQUITY | 141665109 | 1106 | 22,600 SH | DEFINED | 2 | | 22,600 |
| CAREER EDUCATION CORP | EQUITY | 141665109 | 3029 | 61,916 SH | SOLE | 1 | 61,916 | |
| CAREER EDUCATION CORP COM | EQUITY | 141665109 | 42264 | 863932 SH | SOLE | 3 | 819924 | 44008 |
| CAREMARK RX INC | EQUITY | 141705103 | 60 | 3,291 SH | SOLE | 1 | 3,291 | |
| CAREMARK RX INC | EQUITY | 141705103 | 7387 | 407,000 SH | DEFINED | 2 | | 407,000 |
| CAREMARK RX INC COM | EQUITY | 141705103 | 10327 | 569000 SH | SOLE | 3 | 502900 | 66100 |
| CARLISLE COS INC. | EQUITY | 142339100 | 2095 | 51,743 SH | SOLE | 1 | 51,743 | |
| CARMAX INC | EQUITY | 143130102 | 2021 | 138,732 SH | SOLE | 1 | 138,732 | |
| CARMIKE CINEMAS INC | EQUITY | 143436400 | 15 | 799 SH | SOLE | 1 | 799 | |

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| CARNIVAL CORP | EQUITY | 143658102 | 6341 | 263,000 | SH | DEFINED | 2 | | 263,000 | |
| CARNIVAL CORP. CLASS A | EQUITY | 143658102 | 6061 | 251,390 | SH | SOLE | 1 | 251,390 | | |
| CARPENTER TECHNOLOGY CORP. | EQUITY | 144285103 | 373 | 36,712 | SH | SOLE | 1 | 36,712 | | |
| CARRAMERICA REALTY C | EQUITY | 144418100 | 19 | 767 | SH | SOLE | 1 | 767 | | |
| CARRAMERICA REALTY CORPORATION | EQUITY | 144418100 | 15542 | 613,100 | SH | SOLE | 3 | 533,784 | | 79316 |
| CARREKER CORP | EQUITY | 144433109 | 14 | 6,966 | SH | SOLE | 1 | 6,966 | | |
| CASCADE BANCORP | EQUITY | 147154108 | 66 | 4,530 | SH | SOLE | 1 | 4,530 | | |
| CASCADE CORP | EQUITY | 147195101 | 49 | 3,406 | SH | SOLE | 1 | 3,406 | | |
| CASCADE NAT GAS CORP COM | EQUITY | 147339105 | 78 | 4,021 | SH | SOLE | 1 | 4,021 | | |
| CASELLA WASTE SYSTEMS, INC. | EQUITY | 147448104 | 50 | 6,028 | SH | SOLE | 1 | 6,028 | | |
| CASEYS GENERAL STORES, INC. | EQUITY | 147528103 | 167 | 14,024 | SH | SOLE | 1 | 14,024 | | |
| CASH AMERICA INTERNATIONAL | EQUITY | 147540100 | 75 | 7,910 | SH | SOLE | 1 | 7,910 | | |
| CASTLE A. M. & CO. | EQUITY | 148411101 | 12 | 2,539 | SH | SOLE | 1 | 2,539 | | |
| CATALINA MARKETING CORP. | EQUITY | 148867104 | 1377 | 71,605 | SH | SOLE | 1 | 71,605 | | |
| CATAPULT COMM CORP | EQUITY | 149016107 | 12 | 1,934 | SH | SOLE | 1 | 1,934 | | |
| CATELLUS DEVELOPMENT | EQUITY | 149111106 | 24 | 1,130 | SH | SOLE | 1 | 1,130 | | |
| CATELLUS DEVELOPMENT CORP | EQUITY | 149111106 | 7102 | 338,200 | SH | SOLE | 3 | 271,285 | | 66915 |
| Caterpillar | EQUITY | 149123101 | 1476 | 30,000 | SH | DEFINED | 4 | | 1,476,000 | |
| CATERPILLAR INC | EQUITY | 149123101 | 7545 | 153,350 | SH | DEFINED | 2 | | 153,350 | |
| CATERPILLAR, INC. | EQUITY | 149123101 | 7274 | 147,850 | SH | SOLE | 1 | 147,850 | | |
| CATHAY BANCORP INC. | EQUITY | 149150104 | 219 | 5,602 | SH | SOLE | 1 | 5,602 | | |
| CATO CORP. CLASS A | EQUITY | 149205106 | 101 | 5,311 | SH | SOLE | 1 | 5,311 | | |
| CB BANCSHARES INC HAWAII | EQUITY | 124785106 | 59 | 1,203 | SH | SOLE | 1 | 1,203 | | |
| CBL & ASSOC PPTYS INC COM | EQUITY | 124830100 | 11605 | 285,900 | SH | SOLE | 3 | 229,551 | | 56349 |
| CBL & ASSOCIATES PROPERTIES | EQUITY | 124830100 | 2314 | 57,009 | SH | SOLE | 1 | 57,009 | | |
| CBRL GROUP, INC. | EQUITY | 12489V106 | 1837 | 66,911 | SH | SOLE | 1 | 66,911 | | |
| CBT FINANCIAL COMPANIES INC | EQUITY | 12500Q102 | 69 | 3,141 | SH | SOLE | 1 | 3,141 | | |
| CCC INFO SVCS GROUP COM | EQUITY | 12487q109 | 4526 | 279,700 | SH | SOLE | 3 | 279,700 | | |
| CCC INFORMATION SERVICES | EQUITY | 12487Q109 | 72 | 4,458 | SH | SOLE | 1 | 4,458 | | |
| C-COR ELECTRONICS, INC. | EQUITY | 125010108 | 37 | 11,338 | SH | SOLE | 1 | 11,338 | | |
| CDI CORP. | EQUITY | 125071100 | 100 | 4,299 | SH | SOLE | 1 | 4,299 | | |
| CDW COMPUTER CENTERS, INC. | EQUITY | 125129106 | 4738 | 116,130 | SH | SOLE | 1 | 116,130 | | |
| CEC ENTERTAINMENT, INC. | EQUITY | 125137109 | 10 | 351 | SH | SOLE | 1 | 351 | | |
| CELERA GENOMICS GROU | EQUITY | 038020202 | 213 | 24,744 | SH | SOLE | 1 | 24,744 | | |
| CELGENE CORP | EQUITY | 151020104 | 27 | 1,034 | SH | SOLE | 1 | 1,034 | | |
| CELGENE CORP | EQUITY | 151020104 | 5642 | 391,600 | SH | DEFINED | 2 | | 391,600 | |
| CELGENE CORP COM | EQUITY | 151020104 | 49521 | 189,824 | SH | SOLE | 3 | 180,140 | | 97424 |
| CELL GENESYS, INC. | EQUITY | 150921104 | 88 | 11,842 | SH | SOLE | 1 | 11,842 | | |
| CELL THERAPEUTICS INC | EQUITY | 150934107 | 1294 | 156,100 | SH | DEFINED | 2 | | 156,100 | |
| CELL THERAPEUTICS, INC. | EQUITY | 150934107 | 99 | 11,958 | SH | SOLE | 1 | 11,958 | | |
| CEMEX SA -SPONS ADR PART CER | EQUITY | 151290889 | 603 | 34,600 | SH | SOLE | 1 | 34,600 | | |
| CENDANT CORP. | EQUITY | 151313103 | 6759 | 532,180 | SH | SOLE | 1 | 532,180 | | |
| CENTENE CORP DEL | EQUITY | 15135B101 | 53 | 1,817 | SH | SOLE | 1 | 1,817 | | |
| CENTENE CORP DEL | EQUITY | 15135B101 | 1227 | 42,000 | SH | DEFINED | 2 | | 42,000 | |
| CENTENNIAL CELLULAR CORP. | EQUITY | 15133V208 | 7 | 3,639 | SH | SOLE | 1 | 3,639 | | |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 982 | 139,267 | SH | SOLE | 1 | 139,267 | | |
| CENTERPOINT PPTYS TRUST | EQUITY | 151895109 | 9716 | 168,100 | SH | SOLE | 3 | 130,938 | | 37162 |
| CENTERPOINT PROPERTIES CORP. | EQUITY | 151895109 | 19 | 333 | SH | SOLE | 1 | 333 | | |
| CENTEX CONSTRUCTION PRODUCTION | EQUITY | 15231R109 | 83 | 2,312 | SH | SOLE | 1 | 2,312 | | |
| CENTEX CORP. | EQUITY | 152312104 | 1485 | 27,326 | SH | SOLE | 1 | 27,326 | | |
| CENTILLIUM COMMUNICATIONS | EQUITY | 152319109 | 41 | 10,001 | SH | SOLE | 1 | 10,001 | | |
| CENTRAL COAST BANCORP | EQUITY | 153145107 | 47 | 2,978 | SH | SOLE | 1 | 2,978 | | |
| CENTRAL GARDEN & PET C | EQUITY | 153527106 | 112 | 5,198 | SH | SOLE | 1 | 5,198 | | |

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|------------------------------------|--------|-----------|-------|------------|---------|---|---------|---------|
| CENTRAL PARKING CORP. | EQUITY | 154785109 | 63 | 6,279 SH | SOLE | 1 | 6,279 | |
| CENTRAL VT PUB SVC CORP COM | EQUITY | 155771108 | 73 | 4,239 SH | SOLE | 1 | 4,239 | |
| CENTURY ALUMINUM CO. | EQUITY | 156431108 | 27 | 4,291 SH | SOLE | 1 | 4,291 | |
| CENTURY BANCORP INC | EQUITY | 156432106 | 32 | 1,159 SH | SOLE | 1 | 1,159 | |
| CENTURY BUSINESS SERVICES | EQUITY | 156490104 | 73 | 28,381 SH | SOLE | 1 | 28,381 | |
| CENTURYTEL, INC. | EQUITY | 156700106 | 1802 | 65,275 SH | SOLE | 1 | 65,275 | |
| CEPHALON INC | EQUITY | 156708109 | 109 | 2,723 SH | SOLE | 1 | 2,723 | |
| CEPHALON INC | EQUITY | 156708109 | 1677 | 42,000 SH | DEFINED | 2 | | 42,000 |
| CEPHEID | EQUITY | 15670R107 | 40 | 9,462 SH | SOLE | 1 | 9,462 | |
| CERES GROUP INC | EQUITY | 156772105 | 11 | 6,835 SH | SOLE | 1 | 6,835 | |
| CERIDIAN CORP | EQUITY | 156779100 | 2892 | 206,873 SH | SOLE | 1 | 206,873 | |
| CERNER CORP | EQUITY | 156782104 | 12 | 381 SH | SOLE | 1 | 381 | |
| CERNER CORP | EQUITY | 156782104 | 2590 | 80,000 SH | DEFINED | 2 | | 80,000 |
| CERTEGY INC | EQUITY | 156880106 | 2249 | 89,251 SH | SOLE | 1 | 89,251 | |
| CERUS CORP. | EQUITY | 157085101 | 43 | 4,905 SH | SOLE | 1 | 4,905 | |
| CFS BANCORP, INC. | EQUITY | 12525D102 | 60 | 4,366 SH | SOLE | 1 | 4,366 | |
| CH ENERGY GROUP INC. | EQUITY | 12541M102 | 246 | 5,896 SH | SOLE | 1 | 5,896 | |
| CHAMPION ENTERPRISES, INC. | EQUITY | 158496109 | 32 | 17,569 SH | SOLE | 1 | 17,569 | |
| CHAMPIONSHIP AUTO RACING TEAMS | EQUITY | 158711101 | 14 | 3,922 SH | SOLE | 1 | 3,922 | |
| CHAMPS ENTMT INC DEL | EQUITY | 158787101 | 25 | 3,015 SH | SOLE | 1 | 3,015 | |
| CHARLES RIV LABORATORIES I | EQUITY | 159864107 | 2299 | 90,100 SH | DEFINED | 2 | | 90,100 |
| CHARLES RIVER ASSOCIAT | EQUITY | 159852102 | 46 | 2,682 SH | SOLE | 1 | 2,682 | |
| CHARLES RIVER LABORATORIES | EQUITY | 159864107 | 1549 | 60,709 SH | SOLE | 1 | 60,709 | |
| CHARLES SCHWAB CORP. | EQUITY | 808513105 | 4517 | 625,560 SH | SOLE | 1 | 625,560 | |
| CHARLOTTE RUSSE HOLDING INC | EQUITY | 161048103 | 22 | 2,733 SH | SOLE | 1 | 2,733 | |
| CHARMING SHOPPES, INC. | EQUITY | 161133103 | 135 | 38,639 SH | SOLE | 1 | 38,639 | |
| CHARTER COMMUNICATIONS INC CLASS A | EQUITY | 16117M107 | 2 | 1,834 SH | SOLE | 1 | 1,834 | |
| CHARTER FINL CORP WEST | EQUITY | 16122M100 | 43 | 1,434 SH | SOLE | 1 | 1,434 | |
| CHARTER MUNICIPAL MORTGAGE ACC | EQUITY | 160908109 | 1199 | 68,235 SH | SOLE | 1 | 68,235 | |
| CHARTER ONE FINANCIAL INC. | EQUITY | 160903100 | 2771 | 100,177 SH | SOLE | 1 | 100,177 | |
| CHATEAU COMMUNITIES INC. | EQUITY | 161726104 | 152 | 8,068 SH | SOLE | 1 | 8,068 | |
| CHATTEM INC | EQUITY | 162456107 | 58 | 3,760 SH | SOLE | 1 | 3,760 | |
| CHECK POINT SOFTWARE TECH | EQUITY | M22465104 | 144 | 9,960 SH | SOLE | 1 | 9,960 | |
| CHECKERS DRIVE-IN REST | EQUITY | 162809305 | 17 | 2,963 SH | SOLE | 1 | 2,963 | |
| CHECKFREE CORP COM | EQUITY | 162813109 | 15307 | 680908 SH | SOLE | 3 | 643600 | 37308 |
| CHECKFREE HOLDINGS CORP. | EQUITY | 162813109 | 2380 | 105,874 SH | SOLE | 1 | 105,874 | |
| CHECKPOINT SYSTEMS, INC. | EQUITY | 162825103 | 114 | 11,586 SH | SOLE | 1 | 11,586 | |
| CHEESECAKE FACTORY | EQUITY | 163072101 | 2174 | 67,382 SH | SOLE | 1 | 67,382 | |
| CHELSEA PPTY GROUP INC COM | EQUITY | 163421100 | 10206 | 274000 SH | SOLE | 3 | 220330 | 53670 |
| CHELSEA PROPERTY GROUP INC. | EQUITY | 163421100 | 408 | 10,957 SH | SOLE | 1 | 10,957 | |
| CHEMED CORP. | EQUITY | 163596109 | 113 | 3,565 SH | SOLE | 1 | 3,565 | |
| CHEMICAL FINANCIAL CORP. | EQUITY | 163731102 | 227 | 8,551 SH | SOLE | 1 | 8,551 | |
| CHEROKEE INC DEL NEW | EQUITY | 16444H102 | 26 | 1,725 SH | SOLE | 1 | 1,725 | |
| CHESAPEAKE CORP. | EQUITY | 165159104 | 86 | 5,091 SH | SOLE | 1 | 5,091 | |
| CHESAPEAKE ENERGY CORP. | EQUITY | 165167107 | 402 | 51,100 SH | SOLE | 1 | 51,100 | |
| ChevronTexaco Corp | EQUITY | 166764100 | 970 | 15,000 SH | DEFINED | 4 | | 969,750 |
| CHEVRONTEXACO CORP | EQUITY | 166764100 | 30038 | 464,620 SH | SOLE | 1 | 464,620 | |
| CHEVRONTEXACO CORPORATION | EQUITY | 166764100 | 96 | 1,485 SH | DEFINED | 2 | | 1,485 |
| CHICAGO PIZZA & BREWER | EQUITY | 167889104 | 27 | 3,839 SH | SOLE | 1 | 3,839 | |
| CHICOS'S FAS INC. | EQUITY | 168615102 | 2280 | 113,990 SH | SOLE | 1 | 113,990 | |
| CHILDREN'S PLACE, INC. | EQUITY | 168905107 | 38 | 4,159 SH | SOLE | 1 | 4,159 | |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 1486 | 150,070 SH | SOLE | 1 | 150,070 | |
| CHINA PETROLEUM & CHEM-ADR | EQUITY | 16941R108 | 891 | 44,900 SH | SOLE | 1 | 44,900 | |

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| CHIPPAC INC | EQUITY | 169657103 | 63 | 17,460 | SH | SOLE | 1 | 17,460 | |
| CHIQUITA BRANDS INTL | EQUITY | 170032809 | 142 | 12,946 | SH | SOLE | 1 | 12,946 | |
| CHIRON CORP. | EQUITY | 170040109 | 3454 | 92,107 | SH | SOLE | 1 | 92,107 | |
| CHITTENDEN CORP. | EQUITY | 170228100 | 293 | 11,217 | SH | SOLE | 1 | 11,217 | |
| CHOICE HOTELS INTL INC. | EQUITY | 169905106 | 179 | 7,332 | SH | SOLE | 1 | 7,332 | |
| CHOICEPOINT INC COM | EQUITY | 170388102 | 79995 | 2359736 | SH | SOLE | 3 | 2232928 | 126808 |
| CHOICEPOINT INC. | EQUITY | 170388102 | 3866 | 114,054 | SH | SOLE | 1 | 114,054 | |
| CHOLESTECH CORP | EQUITY | 170393102 | 35 | 4,272 | SH | SOLE | 1 | 4,272 | |
| CHORDIANT SOFTWARE INC | EQUITY | 170404107 | 14 | 12,877 | SH | SOLE | 1 | 12,877 | |
| CHRISTOPHER & BANKS CORPORATIO | EQUITY | 171046105 | 150 | 8,461 | SH | SOLE | 1 | 8,461 | |
| CHUBB CORP. | EQUITY | 171232101 | 5828 | 131,490 | SH | SOLE | 1 | 131,490 | |
| CHURCH & DWIGHT CO., INC. | EQUITY | 171340102 | 1627 | 53,600 | SH | SOLE | 1 | 53,600 | |
| CHURCH & DWIGHT INC COM | EQUITY | 171340102 | 18741 | 617300 | SH | SOLE | 3 | 610000 | 7300 |
| CHURCHILL DOWNS, INC. | EQUITY | 171484108 | 74 | 2,183 | SH | SOLE | 1 | 2,183 | |
| CIA SIDERURGICA NACL -SP ADR | EQUITY | 20440W105 | 802 | 41,770 | SH | SOLE | 1 | 41,770 | |
| CIA TELECOM CHILE-SPONS ADR | EQUITY | 204449300 | 580 | 48,000 | SH | SOLE | 1 | 48,000 | |
| CIA VALE DO RIO DOCE-ADR | EQUITY | 204412209 | 777 | 28,830 | SH | SOLE | 1 | 28,830 | |
| CIBER, INC. | EQUITY | 17163B102 | 95 | 20,059 | SH | SOLE | 1 | 20,059 | |
| CIENA CORP. | EQUITY | 171779101 | 931 | 213,042 | SH | SOLE | 1 | 213,042 | |
| CIGNA CORP. | EQUITY | 125509109 | 2779 | 60,780 | SH | SOLE | 1 | 60,780 | |
| CIMA LABS | EQUITY | 171796105 | 112 | 5,151 | SH | SOLE | 1 | 5,151 | |
| CIMAREX ENERGY CO | EQUITY | 171798101 | 11 | 573 | SH | SOLE | 1 | 573 | |
| CINCINNATI FINANCIAL CORP. | EQUITY | 172062101 | 2497 | 71,193 | SH | SOLE | 1 | 71,193 | |
| Cinergy | EQUITY | 172474108 | 3365 | 100,000 | SH | DEFINED | 4 | | 3,365,000 |
| CINERGY CORP. | EQUITY | 172474108 | 23814 | 707,688 | SH | SOLE | 1 | 707,688 | |
| CIPHERGEN BIOSYSTEMS INC | EQUITY | 17252Y104 | 42 | 7,378 | SH | SOLE | 1 | 7,378 | |
| CIRCOR INTERNATIONAL, INC. | EQUITY | 17273K109 | 49 | 3,619 | SH | SOLE | 1 | 3,619 | |
| CIRCUIT CITY STORES, INC. | EQUITY | 172737108 | 485 | 93,192 | SH | SOLE | 1 | 93,192 | |
| CIRRUS LOGIC, INC. | EQUITY | 172755100 | 53 | 26,154 | SH | SOLE | 1 | 26,154 | |
| CISCO SYS INC | EQUITY | 17275R102 | 19550 | 1,506,155 | SH | DEFINED | 2 | | 1,506,155 |
| CISCO SYSTEMS, INC. | EQUITY | 17275R102 | 65639 | 5,056,930 | SH | SOLE | 1 | 5,056,930 | |
| CIT GROUP INC | EQUITY | 125581108 | 27429 | 1,626,860 | SH | SOLE | 1 | 1,626,860 | |
| CITIGROUP INC | EQUITY | 172967101 | 159620 | 4,633,369 | SH | SOLE | 1 | 4,633,369 | |
| CITIGROUP INC | EQUITY | 172967101 | 40101 | 1,163,827 | SH | DEFINED | 2 | | 1,163,827 |
| CITIZENS BANKING CORP. | EQUITY | 174420109 | 2925 | 123,820 | SH | SOLE | 1 | 123,820 | |
| CITIZENS COMMUNICATIONS INC | EQUITY | 17453B101 | 1246 | 124,866 | SH | SOLE | 1 | 124,866 | |
| CITIZENS FIRST BANCORP | EQUITY | 17461R106 | 60 | 3,084 | SH | SOLE | 1 | 3,084 | |
| CITIZENS INC | EQUITY | 174740100 | 49 | 8,167 | SH | SOLE | 1 | 8,167 | |
| CITRIX SYS INC | EQUITY | 177376100 | 4381 | 332,900 | SH | DEFINED | 2 | | 332,900 |
| CITRIX SYS INC COM | EQUITY | 177376100 | 7655 | 581660 | SH | SOLE | 3 | 549500 | 32160 |
| CITRIX SYSTEMS, INC. | EQUITY | 177376100 | 1105 | 83,957 | SH | SOLE | 1 | 83,957 | |
| CITY HOLDING CO. | EQUITY | 177835105 | 167 | 6,087 | SH | SOLE | 1 | 6,087 | |
| CITY NATIONAL CORP. | EQUITY | 178566105 | 2943 | 66,979 | SH | SOLE | 1 | 66,979 | |
| CITYBANK | EQUITY | 17770A109 | 62 | 2,754 | SH | SOLE | 1 | 2,754 | |
| CK WITCO CORP | EQUITY | 227116100 | 779 | 192,416 | SH | SOLE | 1 | 192,416 | |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 81 | 18,322 | SH | SOLE | 1 | 18,322 | |
| CLAIRE'S STORES, INC. | EQUITY | 179584107 | 1897 | 80,345 | SH | SOLE | 1 | 80,345 | |
| CLARCOR INC COM | EQUITY | 179895107 | 4663 | 128800 | SH | SOLE | 3 | 128800 | |
| CLARCOR, INC. | EQUITY | 179895107 | 324 | 8,949 | SH | SOLE | 1 | 8,949 | |
| CLARK/BARDES INC | EQUITY | 180668105 | 61 | 5,105 | SH | SOLE | 1 | 5,105 | |
| CLAYTON HOMES, INC. | EQUITY | 184190106 | 2015 | 182,535 | SH | SOLE | 1 | 182,535 | |
| CLEAR CHANNEL COMMUNICATIO | EQUITY | 184502102 | 12344 | 363,910 | SH | DEFINED | 2 | | 363,910 |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 53657 | 1,581,862 | SH | SOLE | 1 | 1,581,862 | |

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| CLEARONE COMMUNICATION | EQUITY | 185060100 | 4 | 2,503 | SH | SOLE | 1 | 2,503 | |
| CLECO CORP | EQUITY | 12561W105 | 2322 | 185,026 | SH | SOLE | 1 | 185,026 | |
| CLEVELAND-CLIFFS, INC. | EQUITY | 185896107 | 60 | 3,229 | SH | SOLE | 1 | 3,229 | |
| CLOROX CO | EQUITY | 189054109 | 7831 | 169,609 | SH | DEFINED | 2 | | 169,609 |
| CLOROX CO. | EQUITY | 189054109 | 4450 | 96,380 | SH | SOLE | 1 | 96,380 | |
| CLOSURE MEDICAL CORP. | EQUITY | 189093107 | 25 | 1,912 | SH | SOLE | 1 | 1,912 | |
| CMS ENERGY CORP. | EQUITY | 125896100 | 280 | 63,545 | SH | SOLE | 1 | 63,545 | |
| CNA FINANCIAL CORP | EQUITY | 126117100 | 8 | 362 | SH | SOLE | 1 | 362 | |
| CNA SURETY CORP. | EQUITY | 12612L108 | 45 | 5,608 | SH | SOLE | 1 | 5,608 | |
| CNET NETWORKS INC. | EQUITY | 12613R104 | 112 | 44,722 | SH | SOLE | 1 | 44,722 | |
| CNF INC. | EQUITY | 12612W104 | 2017 | 66,248 | SH | SOLE | 1 | 66,248 | |
| COACH INC | EQUITY | 189754104 | 18825 | 491,130 | SH | SOLE | 1 | 491,130 | |
| COACH INC | EQUITY | 189754104 | 15616 | 407,400 | SH | DEFINED | 2 | | 407,400 |
| COACH INC COM | EQUITY | 189754104 | 42061 | 1097332 | SH | SOLE | 3 | 1036100 | 61232 |
| COACHMEN INDUSTRIES, INC. | EQUITY | 189873102 | 58 | 5,228 | SH | SOLE | 1 | 5,228 | |
| COASTAL BANCORP INC | EQUITY | 19041P105 | 41 | 1,367 | SH | SOLE | 1 | 1,367 | |
| COASTAL FINL CORP DEL | EQUITY | 19046E105 | 36 | 3,025 | SH | SOLE | 1 | 3,025 | |
| COBALT CORP | EQUITY | 19074W100 | 49 | 3,417 | SH | SOLE | 1 | 3,417 | |
| COBIZ INC | EQUITY | 190897108 | 38 | 2,700 | SH | SOLE | 1 | 2,700 | |
| COCA COLA CO | EQUITY | 191216100 | 12156 | 300,300 | SH | DEFINED | 2 | | 300,300 |
| COCA COLA ENTERPRISES, INC. | EQUITY | 191219104 | 11871 | 635,177 | SH | SOLE | 1 | 635,177 | |
| COCA-COLA BOTTLING CO. | EQUITY | 191098102 | 16 | 315 | SH | SOLE | 1 | 315 | |
| COCA-COLA CO. | EQUITY | 191216100 | 50584 | 1,249,594 | SH | SOLE | 1 | 1,249,594 | |
| COCA-COLA FEMSA S.A. -SP ADR | EQUITY | 191241108 | 492 | 28,700 | SH | SOLE | 1 | 28,700 | |
| COGNEX CORP. | EQUITY | 192422103 | 257 | 12,111 | SH | SOLE | 1 | 12,111 | |
| COGNIZANT TECH SOLUTION | EQUITY | 192446102 | 200 | 2,964 | SH | SOLE | 1 | 2,964 | |
| COGNOS INC | EQUITY | 19244C109 | 3433 | 151,100 | SH | DEFINED | 2 | | 151,100 |
| COHERENT, INC. | EQUITY | 192479103 | 195 | 10,409 | SH | SOLE | 1 | 10,409 | |
| COHU, INC. | EQUITY | 192576106 | 109 | 7,460 | SH | SOLE | 1 | 7,460 | |
| COINSTAR, INC | EQUITY | 19259P300 | 132 | 7,848 | SH | SOLE | 1 | 7,848 | |
| COLDWATER CREEK, INC. | EQUITY | 193068103 | 24 | 2,585 | SH | SOLE | 1 | 2,585 | |
| COLE NATIONAL CORP. CLASS A | EQUITY | 193290103 | 32 | 3,550 | SH | SOLE | 1 | 3,550 | |
| COLE, K. PRODUCTIONS, INC. CLASS A | EQUITY | 193294105 | 56 | 2,568 | SH | SOLE | 1 | 2,568 | |
| Colgate | EQUITY | 194162103 | 2722 | 50,000 | SH | DEFINED | 4 | | 2,722,000 |
| COLGATE-PALMOLIVE CO. | EQUITY | 194162103 | 38176 | 701,250 | SH | SOLE | 1 | 701,250 | |
| COLLINS & AIKMAN CORP | EQUITY | 194830204 | 36 | 8,754 | SH | SOLE | 1 | 8,754 | |
| COLONIAL BANCGROUP, INC. | EQUITY | 195493309 | 1873 | 166,449 | SH | SOLE | 1 | 166,449 | |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872106 | 171 | 5,164 | SH | SOLE | 1 | 5,164 | |
| COLUMBIA BANCORP | EQUITY | 197227101 | 51 | 2,095 | SH | SOLE | 1 | 2,095 | |
| COLUMBIA BANKING SYSTEM, INC | EQUITY | 197236102 | 66 | 4,819 | SH | SOLE | 1 | 4,819 | |
| COLUMBIA LABORATORIES, INC. | EQUITY | 197779101 | 38 | 9,429 | SH | SOLE | 1 | 9,429 | |
| COLUMBIA SPORTSWEAR | EQUITY | 198516106 | 7 | 181 | SH | SOLE | 1 | 181 | |
| COLUMBUS MCKINNON CORP | EQUITY | 199333105 | 7 | 4,457 | SH | SOLE | 1 | 4,457 | |
| COMCAST CORP NEW | EQUITY | 20030N200 | 8670 | 315,394 | SH | DEFINED | 2 | | 315,394 |
| COMCAST CORP NEW CL A | EQUITY | 20030N101 | 11695 | 409,044 | SH | DEFINED | 2 | | 409,044 |
| COMCAST CORP-CL A | EQUITY | 20030N101 | 31019 | 1,084,952 | SH | SOLE | 1 | 1,084,952 | |
| COMERICA, INC. | EQUITY | 200340107 | 15121 | 399,180 | SH | SOLE | 1 | 399,180 | |
| COMFORT SYS USA INC | EQUITY | 199908104 | 30 | 13,645 | SH | SOLE | 1 | 13,645 | |
| COMMERCE BANCORP INC | EQUITY | 200519106 | 3600 | 90,586 | SH | SOLE | 1 | 90,586 | |
| COMMERCE BANCSHARES | EQUITY | 200525103 | 33 | 900 | SH | SOLE | 1 | 900 | |
| COMMERCE GROUP, INC. | EQUITY | 200641108 | 302 | 8,839 | SH | SOLE | 1 | 8,839 | |
| COMMERCIAL FEDERAL CORP. | EQUITY | 201647104 | 355 | 16,330 | SH | SOLE | 1 | 16,330 | |
| COMMERCIAL METALS CO. | EQUITY | 201723103 | 121 | 8,694 | SH | SOLE | 1 | 8,694 | |

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|---------------------------------|--------|-----------|-------|---------|----|---------|---|---------|---------|
| COMMERCIAL NET LEASE REALTY | EQUITY | 202218103 | 199 | 13,196 | SH | SOLE | 1 | 13,196 | |
| COMMONWEALTH EDISON | EQUITY | 30161N101 | 7230 | 143,430 | SH | SOLE | 1 | 143,430 | |
| COMMONWEALTH TELEPHONE ENT. | EQUITY | 203349105 | 153 | 3,951 | SH | SOLE | 1 | 3,951 | |
| COMMSCOPE INC. | EQUITY | 203372107 | 730 | 97,392 | SH | SOLE | 1 | 97,392 | |
| COMMUNITY BANK SYSTEM, INC. | EQUITY | 203607106 | 130 | 4,133 | SH | SOLE | 1 | 4,133 | |
| COMMUNITY BANKS INC | EQUITY | 203628102 | 82 | 2,822 | SH | SOLE | 1 | 2,822 | |
| COMMUNITY FIRST BANKSHARES | EQUITY | 203902101 | 367 | 14,373 | SH | SOLE | 1 | 14,373 | |
| COMMUNITY HEALTH SYS | EQUITY | 203668108 | 2709 | 132,199 | SH | SOLE | 1 | 132,199 | |
| COMMUNITY TRUST BANCORP | EQUITY | 204149108 | 115 | 4,574 | SH | SOLE | 1 | 4,574 | |
| COMPASS BANCSHARES, INC. | EQUITY | 20449H109 | 5393 | 172,456 | SH | SOLE | 1 | 172,456 | |
| COMPUCOM SYS INC | EQUITY | 204780100 | 29 | 8,222 | SH | SOLE | 1 | 8,222 | |
| COMPUCREDIT CORPORATION | EQUITY | 20478N100 | 39 | 6,174 | SH | SOLE | 1 | 6,174 | |
| COMPUTER ASSOCIATES INT'L. | EQUITY | 204912109 | 3452 | 252,718 | SH | SOLE | 1 | 252,718 | |
| COMPUTER HORIZONS CORP | EQUITY | 205908106 | 35 | 11,308 | SH | SOLE | 1 | 11,308 | |
| COMPUTER NETWORK TECHNOLOGY | EQUITY | 204925101 | 63 | 9,138 | SH | SOLE | 1 | 9,138 | |
| COMPUTER PROGRAMS & SY | EQUITY | 205306103 | 27 | 1,088 | SH | SOLE | 1 | 1,088 | |
| COMPUTER SCIENCES CORP. | EQUITY | 205363104 | 3090 | 94,938 | SH | SOLE | 1 | 94,938 | |
| COMPUWARE CORP. | EQUITY | 205638109 | 598 | 176,319 | SH | SOLE | 1 | 176,319 | |
| COMPX INTERNATIONAL INC. | EQUITY | 20563P101 | 8 | 1,342 | SH | SOLE | 1 | 1,342 | |
| COMSTOCK RESOURCES, INC. | EQUITY | 205768203 | 82 | 8,161 | SH | SOLE | 1 | 8,161 | |
| COMVERSE TECHNOLOGY COM PAR \$0 | EQUITY | 205862402 | 10542 | 932100 | SH | SOLE | 3 | 920800 | 11300 |
| COMVERSE TECHNOLOGY, INC. | EQUITY | 205862402 | 1031 | 91,123 | SH | SOLE | 1 | 91,123 | |
| CONAGRA INC | EQUITY | 205887102 | 8014 | 399,101 | SH | DEFINED | 2 | | 399,101 |
| CONAGRA, INC. | EQUITY | 205887102 | 4618 | 229,970 | SH | SOLE | 1 | 229,970 | |
| CONCEPTUS INC | EQUITY | 206016107 | 55 | 6,073 | SH | SOLE | 1 | 6,073 | |
| CONCORD CAMERA CORP. | EQUITY | 206156101 | 44 | 8,691 | SH | SOLE | 1 | 8,691 | |
| CONCORD COMMUNICATIONS | EQUITY | 206186108 | 49 | 5,733 | SH | SOLE | 1 | 5,733 | |
| CONCORD COMMUNICATIONS COM | EQUITY | 206186108 | 3366 | 390000 | SH | SOLE | 3 | 390000 | |
| CONCORD EFS INC | EQUITY | 206197105 | 2533 | 269,430 | SH | SOLE | 1 | 269,430 | |
| CONCORD EFS INC | EQUITY | 206197105 | 879 | 93,500 | SH | DEFINED | 2 | | 93,500 |
| CONCURRENT COMPUTER | EQUITY | 206710204 | 49 | 22,303 | SH | SOLE | 1 | 22,303 | |
| CONEXANT SYSTEMS INC. | EQUITY | 207142100 | 5 | 3,640 | SH | SOLE | 1 | 3,640 | |
| CONMED CORP. | EQUITY | 207410101 | 159 | 9,715 | SH | SOLE | 1 | 9,715 | |
| CONNECTICUT BANCSHARES INC | EQUITY | 207540105 | 170 | 4,089 | SH | SOLE | 1 | 4,089 | |
| CONNECTICUT WATER SVC INC | EQUITY | 207797101 | 74 | 2,788 | SH | SOLE | 1 | 2,788 | |
| CONNETICS CORP | EQUITY | 208192104 | 185 | 11,035 | SH | SOLE | 1 | 11,035 | |
| CONOCOPHILLIPS PETROLEUM CO | EQUITY | 20825C104 | 25005 | 466,510 | SH | SOLE | 1 | 466,510 | |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 5 | 278 | SH | SOLE | 1 | 278 | |
| CONSOL ENERGY INC COM | EQUITY | 20854P109 | 9389 | 568000 | SH | SOLE | 3 | 561200 | 6800 |
| CONSOLIDATED EDISON, INC. | EQUITY | 209115104 | 28677 | 745,436 | SH | SOLE | 1 | 745,436 | |
| CONSOLIDATED GRAPHICS, INC. | EQUITY | 209341106 | 68 | 4,041 | SH | SOLE | 1 | 4,041 | |
| CONSTELLATION BRANDS | EQUITY | 21036P108 | 2759 | 121,535 | SH | SOLE | 1 | 121,535 | |
| CONSTELLATION ENERGY GRUOP INC | EQUITY | 210371100 | 2023 | 72,953 | SH | SOLE | 1 | 72,953 | |
| CONTINENTAL AIRLS INC COM CL B | EQUITY | 210795308 | 8 | 1,497 | SH | SOLE | 1 | 1,497 | |
| CONVERGYS CORP | EQUITY | 212485106 | 1464 | 110,928 | SH | SOLE | 1 | 110,928 | |
| COOPER CAMERON CORP. | EQUITY | 216640102 | 4265 | 86,144 | SH | SOLE | 1 | 86,144 | |
| COOPER COMPANIES, INC. | EQUITY | 216648402 | 328 | 10,974 | SH | SOLE | 1 | 10,974 | |
| COOPER INDUSTRIES INC CL A | EQUITY | G24182100 | 1428 | 39,980 | SH | SOLE | 1 | 39,980 | |
| COOPER TIRE & RUBBER CO | EQUITY | 216831107 | 395 | 32,409 | SH | SOLE | 1 | 32,409 | |
| COORS ADOLPH CLASS B | EQUITY | 217016104 | 966 | 19,911 | SH | SOLE | 1 | 19,911 | |
| COPART, INC. | EQUITY | 217204106 | 951 | 123,813 | SH | SOLE | 1 | 123,813 | |
| CORINTHIAN COLLEGES COM | EQUITY | 218868107 | 20908 | 529316 | SH | SOLE | 3 | 515056 | 14260 |
| CORINTHIAN COLLEGES INC | EQUITY | 218868107 | 2834 | 71,741 | SH | SOLE | 1 | 71,741 | |

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|-------------------------------------|--------|-----------|-------|---------|----|---------|---|---------|---------|
| CORIXA CORP. | EQUITY | 21887F100 | 113 | 16,588 | SH | SOLE | 1 | 16,588 | |
| CORN PRODUCTS INTERNATIONAL | EQUITY | 219023108 | 355 | 12,160 | SH | SOLE | 1 | 12,160 | |
| CORNELL COMPANIES INC | EQUITY | 219141108 | 40 | 4,759 | SH | SOLE | 1 | 4,759 | |
| CORNERSTONE REALITY INCOME | EQUITY | 21922V102 | 120 | 17,301 | SH | SOLE | 1 | 17,301 | |
| CORNING, INC. | EQUITY | 219350105 | 3093 | 529,554 | SH | SOLE | 1 | 529,554 | |
| CORP EXEC BOARD CO. | EQUITY | 21988R102 | 475 | 13,331 | SH | SOLE | 1 | 13,331 | |
| CORPORATE EXEC BRD CO COM | EQUITY | 21988R102 | 35920 | 1008421 | SH | SOLE | 3 | 976167 | 32254 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 22002T108 | 91 | 6,101 | SH | SOLE | 1 | 6,101 | |
| CORRECTIONAL PROPERTIES TRUST | EQUITY | 22025E104 | 54 | 2,612 | SH | SOLE | 1 | 2,612 | |
| CORRECTIONS CORP. OF AMERICA | EQUITY | 22025Y407 | 176 | 10,099 | SH | SOLE | 1 | 10,099 | |
| CORUS BANKSHARES, INC. | EQUITY | 220873103 | 130 | 3,266 | SH | SOLE | 1 | 3,266 | |
| CORVEL CORP. | EQUITY | 221006109 | 78 | 2,404 | SH | SOLE | 1 | 2,404 | |
| COST PLUS, INC. | EQUITY | 221485105 | 183 | 6,965 | SH | SOLE | 1 | 6,965 | |
| COSTAR GROUP, INC. | EQUITY | 22160N109 | 104 | 4,732 | SH | SOLE | 1 | 4,732 | |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 8746 | 291,245 | SH | SOLE | 1 | 291,245 | |
| COTT CORP QUE | EQUITY | 22163N106 | 2573 | 146,600 | SH | DEFINED | 2 | | 146,600 |
| COUNTRYWIDE FINANCIAL | EQUITY | 222372104 | 3201 | 55,669 | SH | SOLE | 1 | 55,669 | |
| COURIER CORP | EQUITY | 222660102 | 66 | 1,335 | SH | SOLE | 1 | 1,335 | |
| COURTYARD BY MARRIOTT II | EQUITY | 44107P104 | 553 | 79,901 | SH | SOLE | 1 | 79,901 | |
| COUSINS PROPERTIES, INC. | EQUITY | 222795106 | 13 | 522 | SH | SOLE | 1 | 522 | |
| COVANCE INC. | EQUITY | 222816100 | 2361 | 102,137 | SH | SOLE | 1 | 102,137 | |
| COVANSYS CORP. | EQUITY | 22281W103 | 16 | 6,932 | SH | SOLE | 1 | 6,932 | |
| COVENANT TRANSPORT INC CLASS A | EQUITY | 22284P105 | 36 | 2,138 | SH | SOLE | 1 | 2,138 | |
| COVENTRY HEALTH CARE, INC. | EQUITY | 222862104 | 2640 | 80,228 | SH | SOLE | 1 | 80,228 | |
| COX COMMUNICATIONS, INC. CLASS A | EQUITY | 224044107 | 23211 | 746,100 | SH | SOLE | 1 | 746,100 | |
| COX RADIO INC-CL A | EQUITY | 224051102 | 10 | 468 | SH | SOLE | 1 | 468 | |
| CPB, INC. | EQUITY | 125903104 | 130 | 5,116 | SH | SOLE | 1 | 5,116 | |
| CPI CORP. | EQUITY | 125902106 | 34 | 2,573 | SH | SOLE | 1 | 2,573 | |
| CRANE CO. | EQUITY | 224399105 | 1011 | 58,065 | SH | SOLE | 1 | 58,065 | |
| CRAWFORD & CO. CLASS B | EQUITY | 224633107 | 40 | 9,573 | SH | SOLE | 1 | 9,573 | |
| CRAY INC | EQUITY | 225223106 | 110 | 16,582 | SH | SOLE | 1 | 16,582 | |
| CRAY INC COM | EQUITY | 225223106 | 850 | 128600 | SH | SOLE | 3 | 128600 | |
| CREDENCE SYSTEMS CORP. | EQUITY | 225302108 | 700 | 102,914 | SH | SOLE | 1 | 102,914 | |
| CREDIT ACCEPTANCE CORP. | EQUITY | 225310101 | 24 | 4,856 | SH | SOLE | 1 | 4,856 | |
| CREE INC | EQUITY | 225447101 | 2292 | 123,738 | SH | SOLE | 1 | 123,738 | |
| CREE INC COM | EQUITY | 225447101 | 23754 | 1282600 | SH | SOLE | 3 | 1267400 | 15200 |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 17 | 1,187 | SH | SOLE | 1 | 1,187 | |
| CROSS CTRY INC | EQUITY | 22748P105 | 134 | 11,621 | SH | SOLE | 1 | 11,621 | |
| CROSS MEDIA MARKETING | EQUITY | 22754R201 | 1 | 3,042 | SH | SOLE | 1 | 3,042 | |
| CROWN AMERICAN REALTY TRUST | EQUITY | 228186102 | 89 | 9,057 | SH | SOLE | 1 | 9,057 | |
| CROWN CASTLE INTERNATIONAL | EQUITY | 228227104 | 406 | 73,728 | SH | SOLE | 1 | 73,728 | |
| CROWN HOLDINGS INC | EQUITY | 228368106 | 323 | 57,425 | SH | SOLE | 1 | 57,425 | |
| CROWN MEDIA HOLDINGS-CLASS A | EQUITY | 228411104 | 25 | 9,029 | SH | SOLE | 1 | 9,029 | |
| CRYOLIFE INC. | EQUITY | 228903100 | 40 | 5,877 | SH | SOLE | 1 | 5,877 | |
| CSG SYSTEMS INTERNATIONAL, INC | EQUITY | 126349109 | 602 | 69,414 | SH | SOLE | 1 | 69,414 | |
| CSK AUTO CORP | EQUITY | 125965103 | 94 | 10,277 | SH | SOLE | 1 | 10,277 | |
| CSS INDUSTRIES, INC. | EQUITY | 125906107 | 39 | 1,213 | SH | SOLE | 1 | 1,213 | |
| CSX CORP. | EQUITY | 126408103 | 9583 | 336,013 | SH | SOLE | 1 | 336,013 | |
| CT COMMUNICATION | EQUITY | 126426402 | 58 | 6,055 | SH | SOLE | 1 | 6,055 | |
| CTS CORP. | EQUITY | 126501105 | 66 | 10,743 | SH | SOLE | 1 | 10,743 | |
| CUBIC CORP. | EQUITY | 229669106 | 91 | 5,556 | SH | SOLE | 1 | 5,556 | |
| CUBIST PHARMA INC | EQUITY | 229678107 | 78 | 9,744 | SH | SOLE | 1 | 9,744 | |
| CULLEN/FROST BANKERS | EQUITY | 229899109 | 23 | 741 | SH | SOLE | 1 | 741 | |

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|---------------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| CULP INC | EQUITY | 230215105 | 10 | 2,201 | SH | SOLE | 1 | 2,201 | |
| CUMMINS INC. | EQUITY | 231021106 | 450 | 18,300 | SH | SOLE | 1 | 18,300 | |
| CUMULUS MEDIA INC CL A | EQUITY | 231082108 | 28436 | 1953000 | SH | SOLE | 3 | 1930900 | 22100 |
| CUMULUS MEDIA, INC. | EQUITY | 231082108 | 70 | 4,800 | SH | SOLE | 1 | 4,800 | |
| CUNO, INC. | EQUITY | 126583103 | 190 | 5,664 | SH | SOLE | 1 | 5,664 | |
| CURAGEN CORP | EQUITY | 23126R101 | 63 | 15,434 | SH | SOLE | 1 | 15,434 | |
| CURATIVE HEALTH SVCS I | EQUITY | 231264102 | 64 | 3,741 | SH | SOLE | 1 | 3,741 | |
| CURTISS-WRIGHT CORP. | EQUITY | 231561101 | 229 | 3,781 | SH | SOLE | 1 | 3,781 | |
| CV THERAPEUTICS INC | EQUITY | 126667104 | 2614 | 145,000 | SH | DEFINED | 2 | | 145,000 |
| CV THERAPEUTICS, INC. | EQUITY | 126667104 | 176 | 9,771 | SH | SOLE | 1 | 9,771 | |
| CVB FINANCIAL CORP | EQUITY | 126600105 | 227 | 11,710 | SH | SOLE | 1 | 11,710 | |
| CVS CORP. | EQUITY | 126650100 | 5332 | 223,560 | SH | SOLE | 1 | 223,560 | |
| CYBERONICS | EQUITY | 23251P102 | 168 | 7,834 | SH | SOLE | 1 | 7,834 | |
| CYMER, INC. | EQUITY | 232572107 | 11 | 463 | SH | SOLE | 1 | 463 | |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806109 | 2277 | 330,000 | SH | DEFINED | 2 | | 330,000 |
| CYPRESS SEMICONDUCTOR CORP. | EQUITY | 232806109 | 1149 | 166,495 | SH | SOLE | 1 | 166,495 | |
| CYTEC INDUSTRIES, INC. | EQUITY | 232820100 | 1838 | 65,989 | SH | SOLE | 1 | 65,989 | |
| CYTYC CORPORATION | EQUITY | 232946103 | 2033 | 155,776 | SH | SOLE | 1 | 155,776 | |
| D & K HEALTHCARE RES I | EQUITY | 232861104 | 48 | 4,671 | SH | SOLE | 1 | 4,671 | |
| D.R. HORTON INC | EQUITY | 23331A109 | 3778 | 196,760 | SH | SOLE | 1 | 196,760 | |
| DAISYTEK INTERNATIONAL CORP. | EQUITY | 234053106 | 12 | 6,375 | SH | SOLE | 1 | 6,375 | |
| DANA CORP | EQUITY | 235811106 | 507 | 71,770 | SH | SOLE | 1 | 71,770 | |
| DANAHER CORP | EQUITY | 235851102 | 4965 | 75,500 | SH | DEFINED | 2 | | 75,500 |
| DANAHER CORP DEL COM | EQUITY | 235851102 | 31351 | 476750 | SH | SOLE | 3 | 421500 | 55250 |
| DANAHER CORP. | EQUITY | 235851102 | 4480 | 68,126 | SH | SOLE | 1 | 68,126 | |
| DARDEN RESTAURANTS, INC. | EQUITY | 237194105 | 1349 | 75,602 | SH | SOLE | 1 | 75,602 | |
| DATASCOPE CORP. | EQUITY | 238113104 | 117 | 4,330 | SH | SOLE | 1 | 4,330 | |
| DATASTREAM SYSTEMS | EQUITY | 238124101 | 39 | 5,670 | SH | SOLE | 1 | 5,670 | |
| DAVE & BUSTERS INC | EQUITY | 23833N104 | 36 | 3,998 | SH | SOLE | 1 | 3,998 | |
| DAVITA INC | EQUITY | 23918K108 | 16 | 759 | SH | SOLE | 1 | 759 | |
| DDI CORP | EQUITY | 233162106 | 3 | 17,309 | SH | SOLE | 1 | 17,309 | |
| DEAN FOODS CO | EQUITY | 242370104 | 5270 | 122,813 | SH | SOLE | 1 | 122,813 | |
| DEB SHOPS, INC | EQUITY | 242728103 | 28 | 1,523 | SH | SOLE | 1 | 1,523 | |
| DECODE GENETICS, INC | EQUITY | 243586104 | 24 | 13,064 | SH | SOLE | 1 | 13,064 | |
| DEERE & CO | EQUITY | 244199105 | 100 | 2,550 | SH | DEFINED | 2 | | 2,550 |
| DEERE & CO. | EQUITY | 244199105 | 4022 | 102,440 | SH | SOLE | 1 | 102,440 | |
| DEL LABS INC | EQUITY | 245091103 | 28 | 1,504 | SH | SOLE | 1 | 1,504 | |
| DEL MONTE | EQUITY | 24522P103 | 495 | 66,301 | SH | SOLE | 1 | 66,301 | |
| DELIA'S CORP | EQUITY | 24688Q101 | 4 | 11,666 | SH | SOLE | 1 | 11,666 | |
| DELL COMPUTER CORP | EQUITY | 247025109 | 11668 | 427,225 | SH | DEFINED | 2 | | 427,225 |
| DELL COMPUTER CORP. | EQUITY | 247025109 | 58291 | 2,134,403 | SH | SOLE | 1 | 2,134,403 | |
| DELPHI CORP | EQUITY | 247126105 | 1692 | 247,790 | SH | SOLE | 1 | 247,790 | |
| DELPHI FINANCIAL GROUP, INC., CLASS A | EQUITY | 247131105 | 187 | 4,772 | SH | SOLE | 1 | 4,772 | |
| DELTA & PINE LAND CO. | EQUITY | 247357106 | 299 | 13,237 | SH | SOLE | 1 | 13,237 | |
| DELTA AIR LINES, INC. | EQUITY | 247361108 | 563 | 63,313 | SH | SOLE | 1 | 63,313 | |
| DELTAGEN INC | EQUITY | 24783R103 | 1 | 2,847 | SH | SOLE | 1 | 2,847 | |
| DELTIC TIMBER CORP. | EQUITY | 247850100 | 86 | 3,607 | SH | SOLE | 1 | 3,607 | |
| DELUXE CORP. | EQUITY | 248019101 | 1176 | 29,295 | SH | SOLE | 1 | 29,295 | |
| DENBURY RESOURCES INC | EQUITY | 247916208 | 92 | 8,523 | SH | SOLE | 1 | 8,523 | |
| DENDRITE INTERNATIONAL, INC. | EQUITY | 248239105 | 95 | 11,153 | SH | SOLE | 1 | 11,153 | |
| DENTSPLY INTERNATIONAL INC. | EQUITY | 249030107 | 3770 | 108,372 | SH | SOLE | 1 | 108,372 | |
| DENTSPLY INTL INC NEW COM | EQUITY | 249030107 | 9213 | 264814 | SH | SOLE | 3 | 249000 | 15814 |
| DEPARTMENT 56 INC | EQUITY | 249509100 | 39 | 4,017 | SH | SOLE | 1 | 4,017 | |

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| DEVELOPERS DIVERS RLTY COM | EQUITY | 251591103 | 15458 | 640100 SH | SOLE | 3 | 514034 | 126066 |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 25 | 1,054 SH | SOLE | 1 | 1,054 | |
| DEVON ENERGY CORP. | EQUITY | 25179M103 | 3335 | 69,158 SH | SOLE | 1 | 69,158 | |
| DEVRY INC DEL COM | EQUITY | 251893103 | 7436 | 398300 SH | SOLE | 3 | 393500 | 4800 |
| DEVRY, INC. | EQUITY | 251893103 | 1753 | 93,875 SH | SOLE | 1 | 93,875 | |
| DHB INDS INC | EQUITY | 23321E103 | 13 | 5,999 SH | SOLE | 1 | 5,999 | |
| DIAGNOSTIC PRODUCTS CORP. | EQUITY | 252450101 | 11 | 294 SH | SOLE | 1 | 294 | |
| DIAL CORP. | EQUITY | 25247D101 | 2482 | 127,926 SH | SOLE | 1 | 127,926 | |
| DIAMOND OFFSHORE DRILLING | EQUITY | 25271C102 | 412 | 21,228 SH | SOLE | 1 | 21,228 | |
| DIAMONDCUSTER INT'L INC CL A | EQUITY | 25278P106 | 10 | 7,322 SH | SOLE | 1 | 7,322 | |
| DIEBOLD, INC. | EQUITY | 253651103 | 3301 | 97,251 SH | SOLE | 1 | 97,251 | |
| DIGENE CORP | EQUITY | 253752109 | 71 | 4,276 SH | SOLE | 1 | 4,276 | |
| DIGIMARC CORP | EQUITY | 253807101 | 38 | 3,236 SH | SOLE | 1 | 3,236 | |
| DIGITAL INSIGHT | EQUITY | 25385P106 | 142 | 10,175 SH | SOLE | 1 | 10,175 | |
| DIGITAL RIV INC | EQUITY | 25388B104 | 132 | 9,655 SH | SOLE | 1 | 9,655 | |
| DIGITAL RIV INC COM | EQUITY | 25388B104 | 2561 | 187100 SH | SOLE | 3 | 187100 | |
| DIGITAS INC | EQUITY | 25388K104 | 11 | 3,396 SH | SOLE | 1 | 3,396 | |
| DILLARDS, INC. CLASS A | EQUITY | 254067101 | 506 | 39,179 SH | SOLE | 1 | 39,179 | |
| DIME COMMUNITY BANCSHARES | EQUITY | 253922108 | 184 | 8,044 SH | SOLE | 1 | 8,044 | |
| DIMON, INC. | EQUITY | 254394109 | 85 | 14,853 SH | SOLE | 1 | 14,853 | |
| DIONEX CORP. | EQUITY | 254546104 | 208 | 6,296 SH | SOLE | 1 | 6,296 | |
| DISCOVERY PARTNERS INT | EQUITY | 254675101 | 17 | 6,097 SH | SOLE | 1 | 6,097 | |
| DISNEY WALT CO | EQUITY | 254687106 | 4750 | 279,100 SH | DEFINED | 2 | | 279,100 |
| DISTRIBUCION Y SERVICIO ADR | EQUITY | 254753106 | 337 | 40,400 SH | SOLE | 1 | 40,400 | |
| DIVERSA CORP | EQUITY | 255064107 | 81 | 8,678 SH | SOLE | 1 | 8,678 | |
| DJ ORTHOPEDICS INC | EQUITY | 23325G104 | 10 | 2,668 SH | SOLE | 1 | 2,668 | |
| DOCUCORP INTL INC | EQUITY | 255911109 | 9 | 2,873 SH | SOLE | 1 | 2,873 | |
| DOCUMENTUM, INC. | EQUITY | 256159104 | 187 | 14,255 SH | SOLE | 1 | 14,255 | |
| DOLLAR GENERAL CORP. | EQUITY | 256669102 | 2114 | 173,130 SH | SOLE | 1 | 173,130 | |
| DOLLAR THRIFTY AUTOMOTIVE | EQUITY | 256743105 | 147 | 8,801 SH | SOLE | 1 | 8,801 | |
| DOLLAR TREE STORES INC. | EQUITY | 256747106 | 3392 | 170,472 SH | SOLE | 1 | 170,472 | |
| DOMINION HOMES INC | EQUITY | 257386102 | 12 | 909 SH | SOLE | 1 | 909 | |
| DOMINION RESOURCES, INC. | EQUITY | 25746U109 | 19287 | 348,330 SH | SOLE | 1 | 348,330 | |
| DONALDSON CO., INC. | EQUITY | 257651109 | 2137 | 58,432 SH | SOLE | 1 | 58,432 | |
| DORAL FINANCIAL CORP. | EQUITY | 25811P100 | 28 | 798 SH | SOLE | 1 | 798 | |
| DORCHESTER MINERALS LP | EQUITY | 25820R105 | 60 | 4,200 SH | SOLE | 1 | 4,200 | |
| DOUBLECLICK INC | EQUITY | 258609304 | 332 | 42,745 SH | SOLE | 1 | 42,745 | |
| DOVER CORP. | EQUITY | 260003108 | 3674 | 151,694 SH | SOLE | 1 | 151,694 | |
| DOVER DOWNS GAMING & ENTERTA | EQUITY | 260095104 | 36 | 3,631 SH | SOLE | 1 | 3,631 | |
| DOVER MOTORSPORTS INC | EQUITY | 260174107 | 18 | 5,671 SH | SOLE | 1 | 5,671 | |
| Dow Chemical | EQUITY | 260543103 | 1104 | 40,000 SH | DEFINED | 4 | | 1,104,400 |
| DOW CHEMICAL CO. | EQUITY | 260543103 | 19460 | 704,800 SH | SOLE | 1 | 704,800 | |
| DOW JONES & CO., INC. | EQUITY | 260561105 | 2166 | 61,113 SH | SOLE | 1 | 61,113 | |
| DOWNEY FINANCIAL CORP. | EQUITY | 261018105 | 12 | 309 SH | SOLE | 1 | 309 | |
| DPL, INC. | EQUITY | 233293109 | 2121 | 170,240 SH | SOLE | 1 | 170,240 | |
| DQE INC | EQUITY | 23329J104 | 1995 | 163,634 SH | SOLE | 1 | 163,634 | |
| DRESS BARN, INC. | EQUITY | 261570105 | 108 | 8,048 SH | SOLE | 1 | 8,048 | |
| DREW INDUSTRIES INC | EQUITY | 26168L205 | 29 | 1,892 SH | SOLE | 1 | 1,892 | |
| DREXLER TECHNOLOGY COR | EQUITY | 261876106 | 45 | 3,071 SH | SOLE | 1 | 3,071 | |
| DREYER'S GRAND ICE CREAM, INC. | EQUITY | 261878102 | 3657 | 52,749 SH | SOLE | 1 | 52,749 | |
| DRILL QUIP | EQUITY | 262037104 | 32 | 2,314 SH | SOLE | 1 | 2,314 | |
| DRS TECHNOLOGIES INC | EQUITY | 23330X100 | 195 | 7,800 SH | SOLE | 1 | 7,800 | |
| DRUGSTORE.COM | EQUITY | 262241102 | 36 | 9,380 SH | SOLE | 1 | 9,380 | |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|---|---------|-----------|
| DSP GROUP, INC. COM | EQUITY | 23332B106 | 177 | 9,742 | SH | SOLE | 1 | 9,742 | |
| DST SYSTEMS INC | EQUITY | 233326107 | 4372 | 160,727 | SH | SOLE | 1 | 160,727 | |
| DTE ENERGY CO. | EQUITY | 233331107 | 16195 | 419,022 | SH | SOLE | 1 | 419,022 | |
| DTE Energy Company | EQUITY | 233331107 | 3865 | 100,000 | SH | DEFINED | 4 | | 3,865,000 |
| DU PONT E I DE NEMOURS + C | EQUITY | 263534109 | 15302 | 393,770 | SH | DEFINED | 2 | | 393,770 |
| DUANE READE, INC. | EQUITY | 263578106 | 163 | 12,817 | SH | SOLE | 1 | 12,817 | |
| DUCOMMUN INC DEL | EQUITY | 264147109 | 26 | 2,516 | SH | SOLE | 1 | 2,516 | |
| DUKE ENERGY CORP. | EQUITY | 264399106 | 5613 | 386,030 | SH | SOLE | 1 | 386,030 | |
| DUKE REALTY | EQUITY | 264411505 | 53 | 1,953 | SH | SOLE | 1 | 1,953 | |
| DUKE REALTY CORP COM NEW | EQUITY | 264411505 | 21770 | 806904 | SH | SOLE | 3 | 686540 | 120364 |
| DUN & BRADSTREET CORP NEW WI | EQUITY | 26483E100 | 3822 | 99,927 | SH | SOLE | 1 | 99,927 | |
| DUPONT PHOTOMASKS | EQUITY | 26613X101 | 87 | 4,339 | SH | SOLE | 1 | 4,339 | |
| DURA AUTOMOTIVE SYSTEM | EQUITY | 265903104 | 30 | 5,316 | SH | SOLE | 1 | 5,316 | |
| DURECT CORPORATION | EQUITY | 266605104 | 12 | 8,895 | SH | SOLE | 1 | 8,895 | |
| DVI, INC. | EQUITY | 233343102 | 39 | 4,530 | SH | SOLE | 1 | 4,530 | |
| DYCOM INDUSTRIES, INC. | EQUITY | 267475101 | 836 | 80,935 | SH | SOLE | 1 | 80,935 | |
| DYNACQ INTERNATIONAL INC | EQUITY | 267919306 | 26 | 1,948 | SH | SOLE | 1 | 1,948 | |
| DYNAMICS RESH CORP | EQUITY | 268057106 | 32 | 2,443 | SH | SOLE | 1 | 2,443 | |
| DYNEGY INC. | EQUITY | 26816Q101 | 425 | 162,985 | SH | SOLE | 1 | 162,985 | |
| E M C CORP MASS | EQUITY | 268648102 | 50 | 6,860 | SH | DEFINED | 2 | | 6,860 |
| E*TRADE GROUP, INC. | EQUITY | 269246104 | 2042 | 485,080 | SH | SOLE | 1 | 485,080 | |
| E.I. DU PONT DE NEMOURS AND CO | EQUITY | 263534109 | 17828 | 458,770 | SH | SOLE | 1 | 458,770 | |
| E.PIHPANY, INC. | EQUITY | 26881V100 | 90 | 22,589 | SH | SOLE | 1 | 22,589 | |
| EARTHLINK INC | EQUITY | 270321102 | 516 | 89,703 | SH | SOLE | 1 | 89,703 | |
| EARTHSHHELL CORP. | EQUITY | 27032B100 | 12 | 25,278 | SH | SOLE | 1 | 25,278 | |
| EAST WEST BANCORP | EQUITY | 27579R104 | 263 | 8,510 | SH | SOLE | 1 | 8,510 | |
| EASTMAN CHEMICAL CO. | EQUITY | 277432100 | 3326 | 114,738 | SH | SOLE | 1 | 114,738 | |
| EASTMAN KODAK CO | EQUITY | 277461109 | 5837 | 197,193 | SH | DEFINED | 2 | | 197,193 |
| EASTMAN KODAK CO. | EQUITY | 277461109 | 3824 | 129,191 | SH | SOLE | 1 | 129,191 | |
| EATON CORP | EQUITY | 278058102 | 3749 | 53,600 | SH | DEFINED | 2 | | 53,600 |
| EATON CORP. | EQUITY | 278058102 | 2182 | 31,196 | SH | SOLE | 1 | 31,196 | |
| EATON VANCE CORP. | EQUITY | 278265103 | 2483 | 92,896 | SH | SOLE | 1 | 92,896 | |
| EBAY INC COM | EQUITY | 278642103 | 1877 | 22000 | SH | SOLE | 3 | 22000 | |
| EBAY, INC. | EQUITY | 278642103 | 15469 | 181,330 | SH | SOLE | 1 | 181,330 | |
| ECHELON | EQUITY | 27874N105 | 95 | 9,012 | SH | SOLE | 1 | 9,012 | |
| ECHOSTAR COMMUNICATIONS CO | EQUITY | 278762109 | 10459 | 362,150 | SH | DEFINED | 2 | | 362,150 |
| ECHOSTAR COMMUNICATIONS CORP. CLASS A | EQUITY | 278762109 | 300 | 10,400 | SH | SOLE | 1 | 10,400 | |
| ECLIPSYS CORP. | EQUITY | 278856109 | 99 | 12,458 | SH | SOLE | 1 | 12,458 | |
| ECOLAB INC | EQUITY | 278865100 | 9042 | 183,300 | SH | DEFINED | 2 | | 183,300 |
| ECOLAB, INC. | EQUITY | 278865100 | 2834 | 57,456 | SH | SOLE | 1 | 57,456 | |
| EDISON INTERNATIONAL INC | EQUITY | 281020107 | 1975 | 144,284 | SH | SOLE | 1 | 144,284 | |
| EDO CORP | EQUITY | 281347104 | 100 | 5,512 | SH | SOLE | 1 | 5,512 | |
| EDUCATION MANAGEMENT CORP. | EQUITY | 28139T101 | 2575 | 64,752 | SH | SOLE | 1 | 64,752 | |
| EDWARDS J D + CO | EQUITY | 281667105 | 5691 | 516,420 | SH | DEFINED | 2 | | 516,420 |
| EDWARDS LIFESCIENCES CP | EQUITY | 28176E108 | 2212 | 80,729 | SH | SOLE | 1 | 80,729 | |
| EFUNDS CORP | EQUITY | 28224R101 | 115 | 16,796 | SH | SOLE | 1 | 16,796 | |
| EGL INC. | EQUITY | 268484102 | 1115 | 75,035 | SH | SOLE | 1 | 75,035 | |
| EL PASO CORP | EQUITY | 28336L109 | 1821 | 300,910 | SH | SOLE | 1 | 300,910 | |
| EL PASO CORP | EQUITY | 28336L109 | 474 | 78,300 | SH | DEFINED | 2 | | 78,300 |
| EL PASO ELECTRIC CO. | EQUITY | 283677854 | 182 | 16,877 | SH | SOLE | 1 | 16,877 | |
| El Paso Energy Partners | EQUITY | 28368B102 | 2017 | 65,000 | SH | DEFINED | 4 | | 2,016,950 |
| ELBIT SYSTEMS LTD | EQUITY | M3760D101 | 757 | 45,500 | SH | SOLE | 1 | 45,500 | |
| ELECTRO RENT CORP. | EQUITY | 285218103 | 48 | 5,092 | SH | SOLE | 1 | 5,092 | |

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|---|--------|------------|-------|------------|---------|---|---------|-----------|
| ELECTRO SCIENTIFIC INDUSTRIES, ELECTROGLAS, INC. | EQUITY | 285229100 | 124 | 9,910 SH | SOLE | 1 | 9,910 | |
| | EQUITY | 285324109 | 7 | 7,627 SH | SOLE | 1 | 7,627 | |
| ELECTRONIC ARTS | EQUITY | 285512109 | 4165 | 71,019 SH | SOLE | 1 | 71,019 | |
| ELECTRONIC ARTS INC COM | EQUITY | 285512109 | 11927 | 203400 SH | SOLE | 3 | 178400 | 25000 |
| ELECTRONIC DATA SYS CORP N | EQUITY | 285661104 | 6668 | 378,857 SH | DEFINED | 2 | | 378,857 |
| ELECTRONIC DATA SYSTEMS CORP. | EQUITY | 285661104 | 3837 | 218,000 SH | SOLE | 1 | 218,000 | |
| ELECTRONICS BOUTIQUE HLDGS. CO | EQUITY | 286045109 | 62 | 3,669 SH | SOLE | 1 | 3,669 | |
| ELECTRONICS FOR IMAGING, INC. | EQUITY | 286082102 | 346 | 19,542 SH | SOLE | 1 | 19,542 | |
| ELI LILLY & CO | EQUITY | 532457108 | 73 | 1,250 SH | DEFINED | 2 | | 1,250 |
| ELI LILLY AND CO. | EQUITY | 532457108 | 27818 | 486,756 SH | SOLE | 1 | 486,756 | |
| ELIZABETH ARDEN INC | EQUITY | 286606106 | 47 | 4,727 SH | SOLE | 1 | 4,727 | |
| ELKCORP | EQUITY | 287456107 | 133 | 6,984 SH | SOLE | 1 | 6,984 | |
| EMBARCADERO TECHNOLOGIES INC | EQUITY | 290787100 | 19 | 2,928 SH | SOLE | 1 | 2,928 | |
| EMBEX INC | EQUITY | 290817105 | 21 | 2,623 SH | SOLE | 1 | 2,623 | |
| EMC CORP. | EQUITY | 268648102 | 6811 | 942,110 SH | SOLE | 1 | 942,110 | |
| EMC INS GROUP INC | EQUITY | 268664109 | 16 | 848 SH | SOLE | 1 | 848 | |
| EMCOR GROUP INC | EQUITY | 29084Q100 | 20147 | 417564 SH | SOLE | 3 | 412364 | 5200 |
| EMCOR GROUP, INC. | EQUITY | 29084Q100 | 261 | 5,400 SH | SOLE | 1 | 5,400 | |
| EMCORE CORPORATION | EQUITY | 290846104 | 14 | 8,688 SH | SOLE | 1 | 8,688 | |
| Emerson Elec Co | EQUITY | 291011104 | 2268 | 50,000 SH | DEFINED | 4 | | 2,267,500 |
| EMERSON ELEC CO | EQUITY | 291011104 | 6299 | 138,903 SH | DEFINED | 2 | | 138,903 |
| EMERSON ELECTRIC CO. | EQUITY | 291011104 | 8187 | 180,540 SH | SOLE | 1 | 180,540 | |
| EMMIS COMMUNICATIONS CORP. CLASS A | EQUITY | 291525103 | 1213 | 71,834 SH | SOLE | 1 | 71,834 | |
| EMPIRE DISTRICT ELECTRIC CO. | EQUITY | 291641108 | 141 | 8,029 SH | SOLE | 1 | 8,029 | |
| EMPRESA NACIONAL DE ELEC ADR | EQUITY | 29244T101 | 385 | 54,810 SH | SOLE | 1 | 54,810 | |
| EMS TECHNOLOGIES INC | EQUITY | 26873N108 | 53 | 3,825 SH | SOLE | 1 | 3,825 | |
| EMULEX CORP | EQUITY | 292475209 | 22 | 1,126 SH | SOLE | 1 | 1,126 | |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 59 | 3,199 SH | SOLE | 1 | 3,199 | |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 10938 | 592860 SH | SOLE | 3 | 592860 | |
| ENCORE WIRE CORP | EQUITY | 292562105 | 41 | 4,832 SH | SOLE | 1 | 4,832 | |
| ENDO PHARMACEUTICALS | EQUITY | 29264F205 | 102 | 7,584 SH | SOLE | 1 | 7,584 | |
| ENDOCARDIAL SOLUTIONS | EQUITY | 292962107 | 14 | 5,006 SH | SOLE | 1 | 5,006 | |
| ENERGEN CORP. | EQUITY | 29265N108 | 398 | 12,401 SH | SOLE | 1 | 12,401 | |
| ENERGIZER HOLDINGS INC | EQUITY | 29266R108 | 3003 | 117,826 SH | SOLE | 1 | 117,826 | |
| ENERGY CONVERSION DEVICES, INC | EQUITY | 292659109 | 46 | 5,437 SH | SOLE | 1 | 5,437 | |
| ENERGY EAST CORP | EQUITY | 29266M109 | 7033 | 395,100 SH | SOLE | 1 | 395,100 | |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 71 | 6,914 SH | SOLE | 1 | 6,914 | |
| ENERGYSOUTH INC | EQUITY | 292970100 | 40 | 1,524 SH | SOLE | 1 | 1,524 | |
| Enersis S.A.-ADR | EQUITY | 29274F1049 | 332 | 13,500 SH | SOLE | 1 | 13,500 | |
| ENGELHARD CORP. | EQUITY | 292845104 | 2105 | 98,285 SH | SOLE | 1 | 98,285 | |
| ENGINEERED SUPPORT SYS COM | EQUITY | 292866100 | 13603 | 347450 SH | SOLE | 3 | 347450 | |
| ENGINEERED SUPPORT SYSTEMS | EQUITY | 292866100 | 181 | 4,628 SH | SOLE | 1 | 4,628 | |
| ENNIS BUSINESS FORMS I | EQUITY | 293389102 | 66 | 5,865 SH | SOLE | 1 | 5,865 | |
| ENSCO INTERNATIONAL, INC. | EQUITY | 26874Q100 | 5116 | 200,544 SH | SOLE | 1 | 200,544 | |
| ENSCO INTL INC | EQUITY | 26874Q100 | 9221 | 361,450 SH | DEFINED | 2 | | 361,450 |
| ENSCO INTL INC COM | EQUITY | 26874Q100 | 19394 | 760232 SH | SOLE | 3 | 645900 | 114332 |
| ENTEGRIS INC | EQUITY | 29362U104 | 165 | 16,531 SH | SOLE | 1 | 16,531 | |
| ENTERASYS NETWORKS INC | EQUITY | 293637104 | 108 | 58,214 SH | SOLE | 1 | 58,214 | |
| ENTERCOM COMM CORP CL A | EQUITY | 293639100 | 37909 | 863338 SH | SOLE | 3 | 843132 | 20206 |
| ENTERCOM COMMUNICATIONS CORP. | EQUITY | 293639100 | 2937 | 66,879 SH | SOLE | 1 | 66,879 | |
| ENTERGY ARKANSAS INC | EQUITY | 29364G103 | 4735 | 98,335 SH | SOLE | 1 | 98,335 | |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 534 | 20,165 SH | SOLE | 1 | 20,165 | |
| ENTRAVISION COMMUNIC | EQUITY | 29382R107 | 3 | 629 SH | SOLE | 1 | 629 | |

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|---------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|---------|
| ENTRUST TECHNOLOGIES INC. | EQUITY | 293848107 | 43 | 17,272 | SH | SOLE | 1 | 17,272 | |
| ENZO BIOCHEM, INC. | EQUITY | 294100102 | 109 | 8,316 | SH | SOLE | 1 | 8,316 | |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904108 | 176 | 15,488 | SH | SOLE | 1 | 15,488 | |
| EOG RESOURCES INC | EQUITY | 26875P101 | 2024 | 51,159 | SH | SOLE | 1 | 51,159 | |
| EOG RESOURCES INC | EQUITY | 26875P101 | 3204 | 81,000 | SH | DEFINED | 2 | | 81,000 |
| EON LABS INC | EQUITY | 29412E100 | 96 | 3,580 | SH | SOLE | 1 | 3,580 | |
| EON LABS INC COM | EQUITY | 29412E100 | 6363 | 238300 | SH | SOLE | 3 | 235400 | 2900 |
| EPIQ SYSTEMS INC | EQUITY | 26882D109 | 69 | 3,599 | SH | SOLE | 1 | 3,599 | |
| EPIX MEDICAL INC | EQUITY | 26881Q101 | 36 | 4,542 | SH | SOLE | 1 | 4,542 | |
| EQUIFAX, INC. | EQUITY | 294429105 | 1257 | 62,902 | SH | SOLE | 1 | 62,902 | |
| EQUITABLE RESOURCES, INC. | EQUITY | 294549100 | 3110 | 82,917 | SH | SOLE | 1 | 82,917 | |
| EQUITY INNS, INC. | EQUITY | 294703103 | 85 | 14,589 | SH | SOLE | 1 | 14,589 | |
| EQUITY OFFICE PPTYS TR COM | EQUITY | 294741103 | 27131 | 1066048 | SH | SOLE | 3 | 856135 | 209913 |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 10130 | 398,040 | SH | SOLE | 1 | 398,040 | |
| EQUITY ONE INC | EQUITY | 294752100 | 34 | 2,240 | SH | SOLE | 1 | 2,240 | |
| EQUITY RESIDENT PPTYS SH BEN I | EQUITY | 29476L107 | 18948 | 787200 | SH | SOLE | 3 | 631007 | 156193 |
| EQUITY RESIDENTIAL | EQUITY | 29476L107 | 2888 | 119,973 | SH | SOLE | 1 | 119,973 | |
| ERESEARCHTECHNOLOGY IN | EQUITY | 29481V108 | 79 | 2,926 | SH | SOLE | 1 | 2,926 | |
| ERICSSON 9LM0 TEL-SP ADR | EQUITY | 294821608 | 34 | 5,390 | SH | SOLE | 1 | 5,390 | |
| ERIE INDEMNITY COMPA | EQUITY | 29530P102 | 13 | 371 | SH | SOLE | 1 | 371 | |
| ESCALADE INC | EQUITY | 296056104 | 18 | 1,303 | SH | SOLE | 1 | 1,303 | |
| ESCO ELECTRONICS CORP | EQUITY | 296315104 | 142 | 4,341 | SH | SOLE | 1 | 4,341 | |
| ESPEED INC | EQUITY | 296643109 | 94 | 8,110 | SH | SOLE | 1 | 8,110 | |
| ESPERION THERAPEUTICS INC (USD) | EQUITY | 29664R106 | 105 | 10,539 | SH | SOLE | 1 | 10,539 | |
| ESS TECHNOLOGY, INC. | EQUITY | 269151106 | 65 | 10,924 | SH | SOLE | 1 | 10,924 | |
| ESSEX PPTY TR INC COM | EQUITY | 297178105 | 5518 | 105600 | SH | SOLE | 3 | 85000 | 20600 |
| ESSEX PROPERTY TRUST, INC. | EQUITY | 297178105 | 274 | 5,235 | SH | SOLE | 1 | 5,235 | |
| ESTEE LAUDER COMPANIES-CL A | EQUITY | 518439104 | 44 | 1,448 | SH | SOLE | 1 | 1,448 | |
| ESTERLINE TECHNOLOGIES CORP. | EQUITY | 297425100 | 126 | 7,479 | SH | SOLE | 1 | 7,479 | |
| ETHAN ALLEN INTERIOR | EQUITY | 297602104 | 13 | 438 | SH | SOLE | 1 | 438 | |
| EUNIVERSE INC | EQUITY | 298412107 | 23 | 4,538 | SH | SOLE | 1 | 4,538 | |
| EURONET WORLDWIDE INC | EQUITY | 298736109 | 41 | 5,179 | SH | SOLE | 1 | 5,179 | |
| EVEREST RE GROUP, LTD | EQUITY | G3223R108 | 3873 | 67,700 | SH | SOLE | 1 | 67,700 | |
| EVERGREEN RES INC COM NO PAR | EQUITY | 299900308 | 37775 | 833708 | SH | SOLE | 3 | 812724 | 20984 |
| EVERGREEN RESOURCES, INC. | EQUITY | 299900308 | 309 | 6,828 | SH | SOLE | 1 | 6,828 | |
| EVOLVE SOFTWARE INC | EQUITY | 30049P708 | 40 | 30,989 | SH | SOLE | 1 | 30,989 | |
| EXACT SCIENCES CORP (USD) | EQUITY | 30063P105 | 43 | 4,149 | SH | SOLE | 1 | 4,149 | |
| EXAR CORP. | EQUITY | 300645108 | 179 | 14,076 | SH | SOLE | 1 | 14,076 | |
| EXCEL TECHNOLOGY | EQUITY | 30067T103 | 65 | 3,187 | SH | SOLE | 1 | 3,187 | |
| EXELIXIS, INC. | EQUITY | 30161Q104 | 108 | 16,251 | SH | SOLE | 1 | 16,251 | |
| EXPEDIA INC -CL A | EQUITY | 302125109 | 14 | 272 | SH | SOLE | 1 | 272 | |
| EXPEDIA INC COM | EQUITY | 302125109 | 2800 | 54200 | SH | SOLE | 3 | 47700 | 6500 |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 302130109 | 5178 | 144,030 | SH | SOLE | 1 | 144,030 | |
| EXPLORATION CO | EQUITY | 302133202 | 17 | 5,654 | SH | SOLE | 1 | 5,654 | |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 12426 | 223100 | SH | SOLE | 3 | 195100 | 28000 |
| EXPRESS SCRIPTS, INC. | EQUITY | 302182100 | 7060 | 126,750 | SH | SOLE | 1 | 126,750 | |
| EXPRESSJET HOLDINGS IN | EQUITY | 30218U108 | 89 | 10,819 | SH | SOLE | 1 | 10,819 | |
| EXTENDED STAY AMERICA INC | EQUITY | 30224P101 | 1274 | 126,135 | SH | SOLE | 1 | 126,135 | |
| EXTREME NETWORK INC | EQUITY | 30226D106 | 161 | 37,115 | SH | SOLE | 1 | 37,115 | |
| EXULT INC | EQUITY | 302284104 | 125 | 17,046 | SH | SOLE | 1 | 17,046 | |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 21656 | 619,554 | SH | DEFINED | 2 | | 619,554 |
| EXXON MOBIL CORP. | EQUITY | 30231G102 | 145814 | 4,172,088 | SH | SOLE | 1 | 4,172,088 | |
| F A O INC | EQUITY | 30240S105 | 1 | 6,539 | SH | SOLE | 1 | 6,539 | |

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| F N B CORP VA | EQUITY | 302930102 | 59 | 2,111 | SH | SOLE | 1 | 2,111 | |
| F&M BANCORP/FREDERICK | EQUITY | 302367107 | 171 | 3,889 | SH | SOLE | 1 | 3,889 | |
| F5 NETWORKS INC | EQUITY | 315616102 | 101 | 7,989 | SH | SOLE | 1 | 7,989 | |
| FACTORY 2-U STORES, INC. | EQUITY | 303072102 | 19 | 4,711 | SH | SOLE | 1 | 4,711 | |
| FACTSET RESEARCH SYSTEMS, INC. | EQUITY | 303075105 | 244 | 7,507 | SH | SOLE | 1 | 7,507 | |
| FAIR ISSAC CORP | EQUITY | 303250104 | 9489 | 86,535 | SH | SOLE | 1 | 86,535 | |
| FAIRCHILD SEMICONDUCTOR CORP. | EQUITY | 303726103 | 1645 | 157,257 | SH | SOLE | 1 | 157,257 | |
| FAIRMONT HOTELS RESORT (F) | EQUITY | 305204109 | 5098 | 226600 | SH | SOLE | 3 | 182400 | 44200 |
| FALCONSTOR SOFTWARE INC | EQUITY | 306137100 | 47 | 12,270 | SH | SOLE | 1 | 12,270 | |
| FAMILY DOLLAR STORES, INC. | EQUITY | 307000109 | 2339 | 75,755 | SH | SOLE | 1 | 75,755 | |
| FARGO ELECTRONICS INC COM | EQUITY | 30744P102 | 2002 | 196100 | SH | SOLE | 3 | 196100 | |
| FARMER BROS. CO. | EQUITY | 307675108 | 97 | 317 | SH | SOLE | 1 | 317 | |
| FARMERS CAPITAL BANK CORP | EQUITY | 309562106 | 72 | 2,244 | SH | SOLE | 1 | 2,244 | |
| FASTENAL CO. | EQUITY | 311900104 | 2955 | 104,807 | SH | SOLE | 1 | 104,807 | |
| FBL FINANCIAL GROUP, INC., CLASS A | EQUITY | 30239F106 | 82 | 4,152 | SH | SOLE | 1 | 4,152 | |
| FEDERAL AGRIC MTG CORP | EQUITY | 313148306 | 63 | 2,894 | SH | SOLE | 1 | 2,894 | |
| FEDERAL HOME LN MTG CORP | EQUITY | 313400301 | 7062 | 133,000 | SH | DEFINED | 2 | | 133,000 |
| FEDERAL NATIONAL MORTGAGE ASSO | EQUITY | 313586109 | 54195 | 829,310 | SH | SOLE | 1 | 829,310 | |
| FEDERAL REALTY INVESTMENT TR. | EQUITY | 313747206 | 422 | 13,884 | SH | SOLE | 1 | 13,884 | |
| FEDERAL SIGNAL CORP. | EQUITY | 313855108 | 1146 | 80,697 | SH | SOLE | 1 | 80,697 | |
| FEDERATED DEPT STORES, INC. | EQUITY | 31410H101 | 2396 | 85,510 | SH | SOLE | 1 | 85,510 | |
| FEDERATED INVESTORS | EQUITY | 314211103 | 28 | 1,117 | SH | SOLE | 1 | 1,117 | |
| FEDEX CORP | EQUITY | 31428X106 | 8591 | 156,000 | SH | DEFINED | 2 | | 156,000 |
| FEDEX CORPORATION | EQUITY | 31428X106 | 7040 | 127,830 | SH | SOLE | 1 | 127,830 | |
| FEI COMPANY | EQUITY | 30241L109 | 139 | 8,689 | SH | SOLE | 1 | 8,689 | |
| FELCOR LODGING TRUST, INC. | EQUITY | 31430F101 | 111 | 17,756 | SH | SOLE | 1 | 17,756 | |
| FERRO CORP. | EQUITY | 315405100 | 1399 | 65,476 | SH | SOLE | 1 | 65,476 | |
| FIDELITY BANKSHARES INC | EQUITY | 31604Q107 | 104 | 5,691 | SH | SOLE | 1 | 5,691 | |
| FIDELITY NATIONAL FINANCIAL | EQUITY | 316326107 | 4391 | 128,593 | SH | SOLE | 1 | 128,593 | |
| FIDELITY NATL INFO SOLUTIONS | EQUITY | 31620P109 | 93 | 5,226 | SH | SOLE | 1 | 5,226 | |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 12417 | 247,190 | SH | SOLE | 1 | 247,190 | |
| FILENET CORP. | EQUITY | 316869106 | 126 | 11,996 | SH | SOLE | 1 | 11,996 | |
| FINANCIAL FEDERAL CORP. | EQUITY | 317492106 | 87 | 4,562 | SH | SOLE | 1 | 4,562 | |
| FINANCIAL INDS CORP | EQUITY | 317574101 | 41 | 2,850 | SH | SOLE | 1 | 2,850 | |
| FINANCIAL INSTITUTIONS INC | EQUITY | 317585404 | 56 | 2,826 | SH | SOLE | 1 | 2,826 | |
| FINISAR CORPORATION | EQUITY | 31787A101 | 37 | 47,948 | SH | SOLE | 1 | 47,948 | |
| FINISH LINE, INC. | EQUITY | 317923100 | 102 | 6,768 | SH | SOLE | 1 | 6,768 | |
| FINLAY ENTERPRISES INC. | EQUITY | 317884203 | 24 | 1,929 | SH | SOLE | 1 | 1,929 | |
| FIRST AMERICAN CAP TRUST CLASS A | EQUITY | 318522307 | 2370 | 97,144 | SH | SOLE | 1 | 97,144 | |
| FIRST BANCORP NORTH CAROLINA | EQUITY | 318910106 | 66 | 2,638 | SH | SOLE | 1 | 2,638 | |
| FIRST BANCORP/PUERTO RICO | EQUITY | 318672102 | 324 | 12,003 | SH | SOLE | 1 | 12,003 | |
| FIRST BUSEY CORP | EQUITY | 319383105 | 77 | 3,290 | SH | SOLE | 1 | 3,290 | |
| FIRST CHARTER CORP. | EQUITY | 319439105 | 192 | 11,103 | SH | SOLE | 1 | 11,103 | |
| FIRST CITIZENS BANCSHARES, INC CLASS | EQUITY | 31946M103 | 207 | 2,203 | SH | SOLE | 1 | 2,203 | |
| FIRST CMNTY BANCORP CA | EQUITY | 31983B101 | 103 | 3,554 | SH | SOLE | 1 | 3,554 | |
| FIRST COMMONWEALTH FINANCIAL | EQUITY | 319829107 | 247 | 21,160 | SH | SOLE | 1 | 21,160 | |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 106 | 3,213 | SH | SOLE | 1 | 3,213 | |
| FIRST CONSULTING GROUP, INC. | EQUITY | 31986R103 | 42 | 6,537 | SH | SOLE | 1 | 6,537 | |
| FIRST DATA CORP | EQUITY | 319963104 | 585 | 15,800 | SH | DEFINED | 2 | | 15,800 |
| FIRST DATA CORP. | EQUITY | 319963104 | 15816 | 427,340 | SH | SOLE | 1 | 427,340 | |
| FIRST DEFIANCE FINL CO | EQUITY | 32006W106 | 36 | 1,927 | SH | SOLE | 1 | 1,927 | |
| FIRST ESSEX BANCORP INC | EQUITY | 320103104 | 75 | 2,430 | SH | SOLE | 1 | 2,430 | |
| FIRST FEDERAL CAPITAL CORP. | EQUITY | 319960100 | 126 | 6,194 | SH | SOLE | 1 | 6,194 | |

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| FIRST FINANCIAL BANCORP | EQUITY | 320209109 | 206 | 12,990 | SH | SOLE | 1 | 12,990 | |
| FIRST FINANCIAL BANKSHARES | EQUITY | 32020R109 | 159 | 4,486 | SH | SOLE | 1 | 4,486 | |
| FIRST FINANCIAL CORP. | EQUITY | 320218100 | 118 | 2,493 | SH | SOLE | 1 | 2,493 | |
| FIRST FINANCIAL HOLDINGS, INC. | EQUITY | 320239106 | 121 | 4,890 | SH | SOLE | 1 | 4,890 | |
| FIRST HEALTH GROUP CORP. | EQUITY | 320960107 | 3581 | 140,760 | SH | SOLE | 1 | 140,760 | |
| FIRST HORIZON PHARMACEUTICAL | EQUITY | 32051K106 | 20 | 8,033 | SH | SOLE | 1 | 8,033 | |
| FIRST INDIANA CORP. | EQUITY | 32054R108 | 67 | 4,225 | SH | SOLE | 1 | 4,225 | |
| FIRST INDUSTRIAL REALITY TRUST | EQUITY | 32054K103 | 746 | 26,350 | SH | SOLE | 1 | 26,350 | |
| FIRST INDUSTRIAL RLTY COM | EQUITY | 32054K103 | 4877 | 172200 | SH | SOLE | 3 | 172200 | |
| FIRST MERCHANTS CORP. | EQUITY | 320817109 | 120 | 5,271 | SH | SOLE | 1 | 5,271 | |
| FIRST MIDWEST BANCORP, INC. | EQUITY | 320867104 | 18 | 701 | SH | SOLE | 1 | 701 | |
| FIRST NATL CORP ORANGE | EQUITY | 320942105 | 70 | 2,777 | SH | SOLE | 1 | 2,777 | |
| FIRST NIAGARA FINANCIAL GRP | EQUITY | 33582V108 | 102 | 8,700 | SH | SOLE | 1 | 8,700 | |
| FIRST OAK BROOK BANCSH | EQUITY | 335847208 | 48 | 1,564 | SH | SOLE | 1 | 1,564 | |
| FIRST OF LONG ISLAND CORP | EQUITY | 320734106 | 43 | 1,258 | SH | SOLE | 1 | 1,258 | |
| FIRST PLACE FINANCIAL CORP | EQUITY | 33610T109 | 71 | 4,647 | SH | SOLE | 1 | 4,647 | |
| FIRST REPUBLIC BANK | EQUITY | 336158100 | 81 | 3,746 | SH | SOLE | 1 | 3,746 | |
| FIRST SENTINEL BANCORP INC | EQUITY | 33640T103 | 124 | 8,930 | SH | SOLE | 1 | 8,930 | |
| FIRST SOUTH BANCORP IN | EQUITY | 33646W100 | 33 | 1,020 | SH | SOLE | 1 | 1,020 | |
| FIRST ST BANCORPORATIO | EQUITY | 336453105 | 45 | 2,127 | SH | SOLE | 1 | 2,127 | |
| FIRST TENNESSEE NATIONAL CORP. | EQUITY | 337162101 | 2207 | 55,574 | SH | SOLE | 1 | 55,574 | |
| FIRST VIRGINIA BANKS, INC. | EQUITY | 337477103 | 3784 | 96,448 | SH | SOLE | 1 | 96,448 | |
| FIRSTENERGY CORP. | EQUITY | 337932107 | 4143 | 131,539 | SH | SOLE | 1 | 131,539 | |
| FIRSTFED AMER BANCORP | EQUITY | 337929103 | 74 | 2,643 | SH | SOLE | 1 | 2,643 | |
| FIRSTFED FINANCIAL CORP. | EQUITY | 337907109 | 188 | 6,220 | SH | SOLE | 1 | 6,220 | |
| FIRSTMERIT CORP. | EQUITY | 337915102 | 2097 | 113,740 | SH | SOLE | 1 | 113,740 | |
| FISERV INC COM | EQUITY | 337738108 | 13439 | 426910 | SH | SOLE | 3 | 362900 | 64010 |
| FISERV, INC. | EQUITY | 337738108 | 4219 | 134,033 | SH | SOLE | 1 | 134,033 | |
| FISHER COMMUNICATIONS INC | EQUITY | 337756209 | 80 | 1,794 | SH | SOLE | 1 | 1,794 | |
| FISHER SCIENTIFIC INT'L., INC. | EQUITY | 338032204 | 379 | 13,538 | SH | SOLE | 1 | 13,538 | |
| FLAGSTAR BANCORP, INC. | EQUITY | 337930101 | 129 | 4,901 | SH | SOLE | 1 | 4,901 | |
| FLEETBOSTON FINANCIAL CORP. | EQUITY | 339030108 | 33938 | 1,421,170 | SH | SOLE | 1 | 1,421,170 | |
| FLEETBOSTON FINL CORP | EQUITY | 339030108 | 6753 | 282,800 | SH | DEFINED | 2 | | 282,800 |
| FLEETWOOD ENTERPRISES, INC. | EQUITY | 339099103 | 51 | 12,610 | SH | SOLE | 1 | 12,610 | |
| FLEMING COMPANIES, INC | EQUITY | 339130106 | 8 | 16,680 | SH | SOLE | 1 | 16,680 | |
| FLIR SYS INC | EQUITY | 302445101 | 14716 | 310400 | SH | SOLE | 3 | 302800 | 7600 |
| FLIR SYSTEMS INC (USD) | EQUITY | 302445101 | 258 | 5,433 | SH | SOLE | 1 | 5,433 | |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632108 | 201 | 8,208 | SH | SOLE | 1 | 8,208 | |
| FLORIDA ROCK INDUSTRIES, INC. | EQUITY | 341140101 | 240 | 7,100 | SH | SOLE | 1 | 7,100 | |
| FLOW INTERNATIONAL CORP | EQUITY | 343468104 | 10 | 4,783 | SH | SOLE | 1 | 4,783 | |
| FLOWERS FOODS INC | EQUITY | 343498101 | 218 | 7,964 | SH | SOLE | 1 | 7,964 | |
| FLOWERVE CORP. | EQUITY | 34354P105 | 865 | 74,252 | SH | SOLE | 1 | 74,252 | |
| FLUOR CORP | EQUITY | 343412102 | 1233 | 36,618 | SH | SOLE | 1 | 36,618 | |
| FLUSHING FINANCIAL CORP | EQUITY | 343873105 | 63 | 3,623 | SH | SOLE | 1 | 3,623 | |
| FMC CORP. | EQUITY | 302491303 | 901 | 57,480 | SH | SOLE | 1 | 57,480 | |
| FMC TECHNOLOGIES INC | EQUITY | 30249U101 | 1686 | 87,836 | SH | SOLE | 1 | 87,836 | |
| FMC TECHNOLOGIES INC COM | EQUITY | 30249U101 | 33614 | 1750738 | SH | SOLE | 3 | 1710264 | 40474 |
| FNB CORP. | EQUITY | 302520101 | 18 | 633 | SH | SOLE | 1 | 633 | |
| FOAMEX INTERNATIONAL, INC. | EQUITY | 344123104 | 9 | 7,772 | SH | SOLE | 1 | 7,772 | |
| FOMENTO ECONOMICO MEX-SP ADR | EQUITY | 344419106 | 1957 | 58,820 | SH | SOLE | 1 | 58,820 | |
| FOOT LOCKER INC | EQUITY | 344849104 | 21 | 1,992 | SH | SOLE | 1 | 1,992 | |
| FOOTSTAR, INC. | EQUITY | 344912100 | 61 | 7,255 | SH | SOLE | 1 | 7,255 | |
| FORD MOTOR CO. | EQUITY | 345370860 | 5924 | 787,730 | SH | SOLE | 1 | 787,730 | |

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| FOREST CITY ENTERPRISES, INC. CLASS A | EQUITY | 345550107 | 11 | 320 | SH | SOLE | 1 | 320 | |
| FOREST LABORATORIES, INC. | EQUITY | 345838106 | 8437 | 156,320 | SH | SOLE | 1 | 156,320 | |
| FOREST LABS INC | EQUITY | 345838106 | 6201 | 114,900 | SH | DEFINED | 2 | | 114,900 |
| FOREST OIL CORP | EQUITY | 346091705 | 1403 | 62,924 | SH | SOLE | 1 | 62,924 | |
| FORRESTER RESEARCH, INC. | EQUITY | 346563109 | 73 | 5,163 | SH | SOLE | 1 | 5,163 | |
| FORTUNE BRANDS, INC. | EQUITY | 349631101 | 2836 | 66,143 | SH | SOLE | 1 | 66,143 | |
| FORWARD AIR CORP | EQUITY | 349853101 | 91 | 4,170 | SH | SOLE | 1 | 4,170 | |
| FOSSIL, INC. | EQUITY | 349882100 | 125 | 7,238 | SH | SOLE | 1 | 7,238 | |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 249 | 31,003 | SH | SOLE | 1 | 31,003 | |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 1967 | 244,600 | SH | DEFINED | 2 | | 244,600 |
| FOX ENTMT GROUP INC | EQUITY | 35138T107 | 4673 | 175,200 | SH | DEFINED | 2 | | 175,200 |
| FOX ENTMT GROUP INC CL A | EQUITY | 35138T107 | 1600 | 60000 | SH | SOLE | 3 | 60000 | |
| FPIC INS GROUP INC | EQUITY | 302563101 | 24 | 3,195 | SH | SOLE | 1 | 3,195 | |
| FPL GROUP, INC. | EQUITY | 302571104 | 4606 | 78,160 | SH | SOLE | 1 | 78,160 | |
| FRANKLIN ELECTRIC CO., INC. | EQUITY | 353514102 | 110 | 2,331 | SH | SOLE | 1 | 2,331 | |
| FRANKLIN FINL CORP TEN | EQUITY | 353523202 | 29 | 982 | SH | SOLE | 1 | 982 | |
| FRANKLIN RESOURCES, INC. | EQUITY | 354613101 | 3628 | 110,230 | SH | SOLE | 1 | 110,230 | |
| FREDDIE MAC | EQUITY | 313400301 | 18042 | 339,770 | SH | SOLE | 1 | 339,770 | |
| FRED'S INC. | EQUITY | 356108100 | 217 | 7,802 | SH | SOLE | 1 | 7,802 | |
| FREEMARKETS INC | EQUITY | 356602102 | 77 | 14,142 | SH | SOLE | 1 | 14,142 | |
| FREEPORT-MCMORAN COPPER & GOLD CLASS | EQUITY | 35671D857 | 1074 | 62,989 | SH | SOLE | 1 | 62,989 | |
| FREMONT GENERAL CORP. | EQUITY | 357288109 | 146 | 21,029 | SH | SOLE | 1 | 21,029 | |
| FRIEDMAN'S, INC., CLASS A | EQUITY | 358438109 | 57 | 5,972 | SH | SOLE | 1 | 5,972 | |
| FRONTIER AIRLINES, INC. | EQUITY | 359065109 | 53 | 10,637 | SH | SOLE | 1 | 10,637 | |
| FRONTIER FINANCIAL CORP. | EQUITY | 35907K105 | 144 | 5,860 | SH | SOLE | 1 | 5,860 | |
| FRONTIER OIL CORP. | EQUITY | 35914P105 | 161 | 9,405 | SH | SOLE | 1 | 9,405 | |
| FRONTLINE LTD (F) | EQUITY | G3682E127 | 2150 | 200000 | SH | SOLE | 3 | 200000 | |
| FSI INTERNATIONAL, INC. | EQUITY | 302633102 | 25 | 10,598 | SH | SOLE | 1 | 10,598 | |
| FTI CONSULTING INC | EQUITY | 302941109 | 364 | 7,875 | SH | SOLE | 1 | 7,875 | |
| FUELCELL ENERGY INC | EQUITY | 35952H106 | 62 | 12,314 | SH | SOLE | 1 | 12,314 | |
| FULTON FIN CORP | EQUITY | 360271100 | 28 | 1,503 | SH | SOLE | 1 | 1,503 | |
| FURNITURE BRANDS INTERNATIONAL | EQUITY | 360921100 | 1479 | 75,597 | SH | SOLE | 1 | 75,597 | |
| FURNITURE BRANDS INTL COM | EQUITY | 360921100 | 8255 | 422050 | SH | SOLE | 3 | 416950 | 5100 |
| G & K SERVICES, INC. CLASS A | EQUITY | 361268105 | 169 | 7,028 | SH | SOLE | 1 | 7,028 | |
| GABELLI ASSET MANAGEMENT, INC. | EQUITY | 36239Y102 | 63 | 2,272 | SH | SOLE | 1 | 2,272 | |
| GABLES RESIDENTIAL TR SH BEN I | EQUITY | 362418105 | 2455 | 91755 | SH | SOLE | 3 | 91755 | |
| GABLES RESIDENTIAL TRUST | EQUITY | 362418105 | 239 | 8,940 | SH | SOLE | 1 | 8,940 | |
| GAIAM INC | EQUITY | 36268Q103 | 11 | 1,990 | SH | SOLE | 1 | 1,990 | |
| GALLAGHER, ARTHUR J & CO | EQUITY | 363576109 | 16818 | 685,040 | SH | SOLE | 1 | 685,040 | |
| GALYANS TRADING INC | EQUITY | 36458R101 | 47 | 3,777 | SH | SOLE | 1 | 3,777 | |
| GAMESTOP CORP | EQUITY | 36466R101 | 3 | 255 | SH | SOLE | 1 | 255 | |
| GANNETT CO., INC. | EQUITY | 364730101 | 8064 | 114,500 | SH | SOLE | 1 | 114,500 | |
| GANNETT INC | EQUITY | 364730101 | 6501 | 92,300 | SH | DEFINED | 2 | | 92,300 |
| GAP INC | EQUITY | 364760108 | 55 | 3,800 | SH | DEFINED | 2 | | 3,800 |
| GAP, INC. | EQUITY | 364760108 | 5480 | 378,180 | SH | SOLE | 1 | 378,180 | |
| GARDNER DENVER, INC. | EQUITY | 365558105 | 105 | 5,714 | SH | SOLE | 1 | 5,714 | |
| GART SPORTS CO | EQUITY | 366630101 | 40 | 2,095 | SH | SOLE | 1 | 2,095 | |
| GARTNER INC. | EQUITY | 366651206 | 822 | 109,100 | SH | SOLE | 1 | 109,100 | |
| GARTNER INC. CLASS A | EQUITY | 366651107 | 207 | 29,803 | SH | SOLE | 1 | 29,803 | |
| GATEWAY, INC. | EQUITY | 367626108 | 334 | 141,380 | SH | SOLE | 1 | 141,380 | |
| GATX CORP. | EQUITY | 361448103 | 953 | 65,800 | SH | SOLE | 1 | 65,800 | |
| GAYLORD ENTERTAINMENT CO. | EQUITY | 367905106 | 142 | 7,938 | SH | SOLE | 1 | 7,938 | |
| GBC BANCORP | EQUITY | 361475106 | 68 | 2,814 | SH | SOLE | 1 | 2,814 | |

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| GCI, INC. | EQUITY | 369385109 | 89 | 14,901 SH | SOLE | 1 | 14,901 | |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 12 | 3,163 SH | SOLE | 1 | 3,163 | |
| GENCORP, INC. | EQUITY | 368682100 | 70 | 11,202 SH | SOLE | 1 | 11,202 | |
| GENE LOGIC, INC. | EQUITY | 368689105 | 49 | 9,701 SH | SOLE | 1 | 9,701 | |
| GENENCOR INTERNATIONAL INC | EQUITY | 368709101 | 36 | 3,518 SH | SOLE | 1 | 3,518 | |
| GENENTECH INC COM NEW | EQUITY | 368710406 | 980 | 28000 SH | SOLE | 3 | 28000 | |
| GENENTECH, INC. | EQUITY | 368710406 | 893 | 25,520 SH | SOLE | 1 | 25,520 | |
| GENERAL BINDING CORP | EQUITY | 369154109 | 17 | 2,170 SH | SOLE | 1 | 2,170 | |
| GENERAL CABLE CORP. | EQUITY | 369300108 | 44 | 11,927 SH | SOLE | 1 | 11,927 | |
| GENERAL COMMUNICATION CL A | EQUITY | 369385109 | 2333 | 390100 SH | SOLE | 3 | 390100 | |
| General Dynamics | EQUITY | 369550108 | 1377 | 25,000 SH | DEFINED | 4 | | 1,376,750 |
| GENERAL DYNAMICS CORP. | EQUITY | 369550108 | 7494 | 136,090 SH | SOLE | 1 | 136,090 | |
| General Elec Co | EQUITY | 369604103 | 2168 | 85,000 SH | DEFINED | 4 | | 2,167,500 |
| GENERAL ELEC CO | EQUITY | 369604103 | 29952 | 1,174,561 SH | DEFINED | 2 | | 1,174,561 |
| GENERAL ELECTRIC CO. | EQUITY | 369604103 | 185134 | 7,260,151 SH | SOLE | 1 | 7,260,151 | |
| GENERAL GROWTH PPTYS | EQUITY | 370021107 | 1672 | 31000 SH | SOLE | 3 | 31000 | |
| GENERAL GROWTH PPTYS COM | EQUITY | 370021107 | 19551 | 362400 SH | SOLE | 3 | 291227 | 71173 |
| GENERAL GROWTH PROPE | EQUITY | 370021107 | 49 | 909 SH | SOLE | 1 | 909 | |
| GENERAL MILLS, INC. | EQUITY | 370334104 | 9684 | 212,610 SH | SOLE | 1 | 212,610 | |
| GENERAL MOTORS CORP. | EQUITY | 370442105 | 8068 | 239,990 SH | SOLE | 1 | 239,990 | |
| GENERAL MTRS CO | EQUITY | 370442105 | 11843 | 352,272 SH | DEFINED | 2 | | 352,272 |
| GENESCO, INC. | EQUITY | 371532102 | 103 | 7,240 SH | SOLE | 1 | 7,240 | |
| GENESEE & WYO INC | EQUITY | 371559105 | 65 | 4,224 SH | SOLE | 1 | 4,224 | |
| GENESIS HEALTH VENTURES INC | EQUITY | 37183F107 | 1197 | 80,566 SH | SOLE | 1 | 80,566 | |
| GENESIS MICROCHIP INC | EQUITY | 37184C103 | 137 | 11,006 SH | SOLE | 1 | 11,006 | |
| GENETECH INC | EQUITY | 368710406 | 1079 | 30,820 SH | DEFINED | 2 | | 30,820 |
| GENTA INC | EQUITY | 37245M207 | 110 | 15,381 SH | SOLE | 1 | 15,381 | |
| GENTA INC | EQUITY | 37245M207 | 1427 | 200,000 SH | DEFINED | 2 | | 200,000 |
| GENTEX CORP. | EQUITY | 371901109 | 2693 | 105,832 SH | SOLE | 1 | 105,832 | |
| GENTIVA HEALTH SERVICES | EQUITY | 37247A102 | 69 | 8,184 SH | SOLE | 1 | 8,184 | |
| GENUINE PARTS CO | EQUITY | 372460105 | 6945 | 227,643 SH | DEFINED | 2 | | 227,643 |
| GENUINE PARTS CO. | EQUITY | 372460105 | 2361 | 77,381 SH | SOLE | 1 | 77,381 | |
| GENZYME-MOLECULAR ONCOLOGY- | EQUITY | 372917104 | 15138 | 415,300 SH | SOLE | 1 | 415,300 | |
| GENZYME-MOLECULAR ONCOLOGY- BIOSURGER | EQUITY | 372917708 | 16 | 13,526 SH | SOLE | 1 | 13,526 | |
| GEORGIA GULF CORP. | EQUITY | 373200203 | 199 | 9,905 SH | SOLE | 1 | 9,905 | |
| GEORGIA-PACIFIC CORP. | EQUITY | 373298108 | 1584 | 113,991 SH | SOLE | 1 | 113,991 | |
| GERMAN AMERICAN BANCORP | EQUITY | 373865104 | 31 | 1,783 SH | SOLE | 1 | 1,783 | |
| GERON CORP | EQUITY | 374163103 | 47 | 8,907 SH | SOLE | 1 | 8,907 | |
| GETTY IMAGES, INC. | EQUITY | 374276103 | 11 | 406 SH | SOLE | 1 | 406 | |
| GETTY REALTY CORP. | EQUITY | 374297109 | 105 | 5,606 SH | SOLE | 1 | 5,606 | |
| GIBRALTAR STEEL CORP. | EQUITY | 37476F103 | 57 | 3,075 SH | SOLE | 1 | 3,075 | |
| GILEAD SCIENCES INC COM | EQUITY | 375558103 | 3901 | 92900 SH | SOLE | 3 | 80700 | 12200 |
| GILEAD SCIENCES, INC. | EQUITY | 375558103 | 11429 | 272,179 SH | SOLE | 1 | 272,179 | |
| GILLETTE CO | EQUITY | 375766102 | 11125 | 359,575 SH | DEFINED | 2 | | 359,575 |
| GILLETTE CO. | EQUITY | 375766102 | 43031 | 1,390,780 SH | SOLE | 1 | 1,390,780 | |
| GLACIER BANCORP, INC. | EQUITY | 37637Q105 | 153 | 5,713 SH | SOLE | 1 | 5,713 | |
| GLADSTONE CAPITAL CORP | EQUITY | 376535100 | 52 | 3,224 SH | SOLE | 1 | 3,224 | |
| GLATFELTER, P.H. CO. | EQUITY | 377316104 | 658 | 61,680 SH | SOLE | 1 | 61,680 | |
| GLAXO PLC | EQUITY | 37733W105 | 109 | 3,075 SH | DEFINED | 2 | | 3,075 |
| GLENBOROUGH REALITY TRUST, INC | EQUITY | 37803P105 | 87 | 5,654 SH | SOLE | 1 | 5,654 | |
| GLIMCHER REALITY TRUST | EQUITY | 379302102 | 1318 | 68,658 SH | SOLE | 1 | 68,658 | |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 6697 | 348800 SH | SOLE | 3 | 348800 | |
| GLOBAL IMAGING SYSTEMS, INC. | EQUITY | 37934A100 | 54 | 2,922 SH | SOLE | 1 | 2,922 | |

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| GLOBAL INDUSTRIES LT | EQUITY | 379336100 | 112 | 24,003 | SH | SOLE | 1 | 24,003 | |
| GLOBAL PAYMENTS INC. | EQUITY | 37940X102 | 15 | 502 | SH | SOLE | 1 | 502 | |
| GLOBAL POWER EQUIPME | EQUITY | 37941P108 | 41 | 8,037 | SH | SOLE | 1 | 8,037 | |
| GLOBAL SANTAFE CORPORATION | EQUITY | G3930E101 | 8637 | 418,265 | SH | DEFINED | 2 | | 418,265 |
| GLOBESPAN VIRATA INC | EQUITY | 37957V106 | 179 | 39,866 | SH | SOLE | 1 | 39,866 | |
| GOLD BANK CORP., INC. | EQUITY | 379907108 | 98 | 12,155 | SH | SOLE | 1 | 12,155 | |
| GOLDEN TELECOM INC | EQUITY | 38122G107 | 113 | 7,571 | SH | SOLE | 1 | 7,571 | |
| GOLDEN WEST FINANCIAL CORP. | EQUITY | 381317106 | 4724 | 65,680 | SH | SOLE | 1 | 65,680 | |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 65774 | 966,135 | SH | SOLE | 1 | 966,135 | |
| GOODRICH CORP. | EQUITY | 382388106 | 730 | 51,907 | SH | SOLE | 1 | 51,907 | |
| GOODYEAR TIRE & RUBBER CO. | EQUITY | 382550101 | 400 | 77,280 | SH | SOLE | 1 | 77,280 | |
| GOODY'S FAMILY CLOTHING | EQUITY | 382588101 | 23 | 5,701 | SH | SOLE | 1 | 5,701 | |
| GORMAN RUPP CO COM | EQUITY | 383082104 | 53 | 2,680 | SH | SOLE | 1 | 2,680 | |
| GRACE, W.R. & CO. | EQUITY | 38388F108 | 73 | 49,117 | SH | SOLE | 1 | 49,117 | |
| GRACO INC COM | EQUITY | 384109104 | 27570 | 981150 | SH | SOLE | 3 | 958108 | 23042 |
| GRACO, INC. | EQUITY | 384109104 | 18 | 641 | SH | SOLE | 1 | 641 | |
| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313102 | 58 | 20,472 | SH | SOLE | 1 | 20,472 | |
| GRANITE CONSTRUCTION, INC. | EQUITY | 387328107 | 1043 | 66,460 | SH | SOLE | 1 | 66,460 | |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 1956 | 162,206 | SH | SOLE | 1 | 162,206 | |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 160 | 13,275 | SH | DEFINED | 2 | | 13,275 |
| GRANT PRIDECO INC COM | EQUITY | 38821G101 | 29562 | 2451228 | SH | SOLE | 3 | 2422128 | 29100 |
| GRAPHIC PACKAGING INTL | EQUITY | 388690109 | 45 | 8,162 | SH | SOLE | 1 | 8,162 | |
| GRAY TELEVISION INC | EQUITY | 389375205 | 34 | 3,235 | SH | SOLE | 1 | 3,235 | |
| GREAT AMERICAN FINANCIAL RES | EQUITY | 389915109 | 40 | 2,662 | SH | SOLE | 1 | 2,662 | |
| GREAT ATLANTIC & PACIFIC TEA | EQUITY | 390064103 | 26 | 6,021 | SH | SOLE | 1 | 6,021 | |
| GREAT LAKES CHEM CORP. | EQUITY | 390568103 | 777 | 35,021 | SH | SOLE | 1 | 35,021 | |
| GREAT LAKES REIT, INC. | EQUITY | 390752103 | 68 | 4,772 | SH | SOLE | 1 | 4,772 | |
| GREAT PLAINS ENERGY INC | EQUITY | 391164100 | 2222 | 93,096 | SH | SOLE | 1 | 93,096 | |
| GREAT SOUTHERN BANCORP, INC. | EQUITY | 390905107 | 77 | 2,072 | SH | SOLE | 1 | 2,072 | |
| GREATER BAY BANCORP | EQUITY | 391648102 | 992 | 69,153 | SH | SOLE | 1 | 69,153 | |
| GREEN MOUNTAIN COFFEE ROASTE | EQUITY | 393122106 | 21 | 1,139 | SH | SOLE | 1 | 1,139 | |
| GREENPOINT FINANCIAL CORP. | EQUITY | 395384100 | 5876 | 131,142 | SH | SOLE | 1 | 131,142 | |
| GREIF INC CL A | EQUITY | 397624107 | 84 | 4,698 | SH | SOLE | 1 | 4,698 | |
| GREY GLOBAL GROUP INC | EQUITY | 39787M108 | 167 | 271 | SH | SOLE | 1 | 271 | |
| GREY WOLF, INC. | EQUITY | 397888108 | 237 | 60,270 | SH | SOLE | 1 | 60,270 | |
| GRIFFON CORP. | EQUITY | 398433102 | 123 | 9,536 | SH | SOLE | 1 | 9,536 | |
| GROUP 1 AUTOMOTIVE, INC. | EQUITY | 398905109 | 144 | 6,749 | SH | SOLE | 1 | 6,749 | |
| GRUPO TELEVISIA SA - SPONS ADR | EQUITY | 40049J206 | 1446 | 57,500 | SH | SOLE | 1 | 57,500 | |
| GSI COMMERCE INC | EQUITY | 36238G102 | 11 | 6,727 | SH | SOLE | 1 | 6,727 | |
| GTECH HOLDINGS CORP. | EQUITY | 400518106 | 2482 | 75,998 | SH | SOLE | 1 | 75,998 | |
| GUESS? INC | EQUITY | 401617105 | 10 | 2,736 | SH | SOLE | 1 | 2,736 | |
| GUIDANT CORP. | EQUITY | 401698105 | 9581 | 264,660 | SH | SOLE | 1 | 264,660 | |
| GUILFORD PHARMACEUTICALS INC | EQUITY | 401829106 | 32 | 8,710 | SH | SOLE | 1 | 8,710 | |
| GUITAR CENTER INC | EQUITY | 402040109 | 8117 | 398466 | SH | SOLE | 3 | 369700 | 28766 |
| GUITAR CENTER, INC. | EQUITY | 402040109 | 101 | 4,953 | SH | SOLE | 1 | 4,953 | |
| GULF ISLAND FABRICATION, INC. | EQUITY | 402307102 | 45 | 2,538 | SH | SOLE | 1 | 2,538 | |
| GULFMARK OFFSHORE, INC. | EQUITY | 402629109 | 66 | 4,883 | SH | SOLE | 1 | 4,883 | |
| GYMBOREE CORP | EQUITY | 403777105 | 3664 | 243,600 | SH | DEFINED | 2 | | 243,600 |
| GYMBOREE CORP. | EQUITY | 403777105 | 130 | 8,619 | SH | SOLE | 1 | 8,619 | |
| H J HEINZ CO. | EQUITY | 423074103 | 4391 | 150,380 | SH | SOLE | 1 | 150,380 | |
| H.B. FULLER CO. | EQUITY | 359694106 | 236 | 10,206 | SH | SOLE | 1 | 10,206 | |
| HAEMONETICS CORP. | EQUITY | 405024100 | 142 | 6,477 | SH | SOLE | 1 | 6,477 | |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217100 | 128 | 8,469 | SH | SOLE | 1 | 8,469 | |

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| HALL KINOIN & ASSOCIATES INC. | EQUITY | 406069104 | 5 | 3,669 | SH | SOLE | 1 | 3,669 | |
| HALLIBURTON CO. | EQUITY | 406216101 | 4011 | 193,496 | SH | SOLE | 1 | 193,496 | |
| HALLIBURTON COMPANY | EQUITY | 406216101 | 84 | 4,035 | SH | DEFINED | 2 | | 4,035 |
| HANCOCK FABRICS, INC. | EQUITY | 409900107 | 85 | 6,104 | SH | SOLE | 1 | 6,104 | |
| HANCOCK HOLDING CO. | EQUITY | 410120109 | 208 | 4,833 | SH | SOLE | 1 | 4,833 | |
| HANDLEMAN CO. | EQUITY | 410252100 | 131 | 8,944 | SH | SOLE | 1 | 8,944 | |
| HANDSPRING INC | EQUITY | 410293104 | 10 | 15,488 | SH | SOLE | 1 | 15,488 | |
| HANGER ORTHOPEDIC GROUP | EQUITY | 41043F208 | 80 | 6,966 | SH | SOLE | 1 | 6,966 | |
| HANMI FINL CORP | EQUITY | 410495105 | 54 | 3,184 | SH | SOLE | 1 | 3,184 | |
| HANOVER COMPRESSOR COMPANY | EQUITY | 410768105 | 689 | 106,002 | SH | SOLE | 1 | 106,002 | |
| HARBOR FLORIDA BANCSHARES | EQUITY | 411901101 | 179 | 7,682 | SH | SOLE | 1 | 7,682 | |
| HARLAND, JOHN H. CO. | EQUITY | 412693103 | 256 | 10,520 | SH | SOLE | 1 | 10,520 | |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 7374 | 185,700 | SH | DEFINED | 2 | | 185,700 |
| HARLEY-DAVIDSON FUNDING | EQUITY | 412822108 | 5142 | 129,500 | SH | SOLE | 1 | 129,500 | |
| HARLEYSVILLE GROUP, INC. | EQUITY | 412824104 | 266 | 10,670 | SH | SOLE | 1 | 10,670 | |
| HARLEYSVILLE NATIONAL CORP. | EQUITY | 412850109 | 168 | 6,897 | SH | SOLE | 1 | 6,897 | |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 21 | 351 | SH | SOLE | 1 | 351 | |
| HARMONIC INC. | EQUITY | 413160102 | 71 | 21,462 | SH | SOLE | 1 | 21,462 | |
| HARMONY GOLD MNG-SPON ADR | EQUITY | 413216300 | 1150 | 94,020 | SH | SOLE | 1 | 94,020 | |
| HARRAH'S ENTERTAINMENT, INC. | EQUITY | 413619107 | 1764 | 49,412 | SH | SOLE | 1 | 49,412 | |
| HARRIS CORP. | EQUITY | 413875105 | 2476 | 89,158 | SH | SOLE | 1 | 89,158 | |
| HARRIS INTERACTIVE INC | EQUITY | 414549105 | 73 | 13,337 | SH | SOLE | 1 | 13,337 | |
| HARRIS INTERACTIVE INC COM | EQUITY | 414549105 | 1693 | 309000 | SH | SOLE | 3 | 309000 | |
| HARSCO CORP. | EQUITY | 415864107 | 1661 | 54,480 | SH | SOLE | 1 | 54,480 | |
| HARTE-HANKS COMMUNICATIONS | EQUITY | 416196103 | 2331 | 122,048 | SH | SOLE | 1 | 122,048 | |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 5190 | 147,080 | SH | SOLE | 1 | 147,080 | |
| HARVARD BIOSCIENCE INC | EQUITY | 416906105 | 27 | 7,067 | SH | SOLE | 1 | 7,067 | |
| HARVEST NATURAL RESOUR | EQUITY | 41754V103 | 61 | 12,503 | SH | SOLE | 1 | 12,503 | |
| HASBRO, INC. | EQUITY | 418056107 | 1059 | 76,234 | SH | SOLE | 1 | 76,234 | |
| HAVERTY FURNITURE COMPANIES | EQUITY | 419596101 | 59 | 5,496 | SH | SOLE | 1 | 5,496 | |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 10278 | 252,161 | SH | SOLE | 1 | 252,161 | |
| HAWTHORNE FINL CORP | EQUITY | 420542102 | 80 | 2,709 | SH | SOLE | 1 | 2,709 | |
| HCA INC | EQUITY | 404119109 | 11134 | 269,200 | SH | DEFINED | 2 | | 269,200 |
| HCA INC. | EQUITY | 404119109 | 9919 | 239,830 | SH | SOLE | 1 | 239,830 | |
| HCC INSURANCE HOLDINGS, INC. | EQUITY | 404132102 | 2142 | 83,795 | SH | SOLE | 1 | 83,795 | |
| HEADWATERS INC | EQUITY | 42210P102 | 138 | 9,847 | SH | SOLE | 1 | 9,847 | |
| HEALTH CARE PPTY INVS COM | EQUITY | 421915109 | 9635 | 288900 | SH | SOLE | 3 | 228768 | 60132 |
| HEALTH CARE PPTYS INVEST INC | EQUITY | 421915109 | 28 | 828 | SH | SOLE | 1 | 828 | |
| Health Care Prop Investors | EQUITY | 421915109 | 1501 | 45,000 | SH | DEFINED | 4 | | 1,500,750 |
| HEALTH CARE REIT INC COM | EQUITY | 42217K106 | 13839 | 528200 | SH | SOLE | 3 | 458200 | 70000 |
| HEALTH CARE REIT, INC. | EQUITY | 42217K106 | 368 | 14,054 | SH | SOLE | 1 | 14,054 | |
| HEALTH MANAGEMENT ASSOC. | EQUITY | 421933102 | 2197 | 115,630 | SH | SOLE | 1 | 115,630 | |
| HEALTH NET INC. CLASS A | EQUITY | 42222G108 | 4453 | 166,353 | SH | SOLE | 1 | 166,353 | |
| Healthcare Realty Trust | EQUITY | 421946104 | 1587 | 65,000 | SH | DEFINED | 4 | | 1,587,300 |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 369 | 15,106 | SH | SOLE | 1 | 15,106 | |
| HEALTHCARE RLTY TR COM | EQUITY | 421946104 | 5409 | 221500 | SH | SOLE | 3 | 175500 | 46000 |
| HEALTHCARE SVCS GRP IN | EQUITY | 421906108 | 40 | 3,378 | SH | SOLE | 1 | 3,378 | |
| HEALTHEXTRAS INC | EQUITY | 422211102 | 91 | 23,534 | SH | SOLE | 1 | 23,534 | |
| HEALTHTRONICS SURGICAL | EQUITY | 42222L107 | 24 | 2,891 | SH | SOLE | 1 | 2,891 | |
| HEARST-ARGYLE TELEVI | EQUITY | 422317107 | 5 | 244 | SH | SOLE | 1 | 244 | |
| HEARTLAND EXPRESS INC | EQUITY | 422347104 | 3351 | 174,703 | SH | DEFINED | 2 | | 174,703 |
| HEARTLAND EXPRESS, INC. | EQUITY | 422347104 | 206 | 10,742 | SH | SOLE | 1 | 10,742 | |
| HECLA MNG CO | EQUITY | 422704106 | 102 | 30,993 | SH | SOLE | 1 | 30,993 | |

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| HEICO CORP. | EQUITY | 422806109 | 46 | 5,136 | SH | SOLE | 1 | 5,136 | |
| HEIDRICK & STRUGGLES INT'L | EQUITY | 422819102 | 76 | 6,519 | SH | SOLE | 1 | 6,519 | |
| HELIX TECHNOLOGY CORP. | EQUITY | 423319102 | 81 | 9,407 | SH | SOLE | 1 | 9,407 | |
| HELMERICH & PAYNE, INC. | EQUITY | 423452101 | 3002 | 117,192 | SH | SOLE | 1 | 117,192 | |
| HENRY JACK & ASSOCIATES | EQUITY | 426281101 | 1246 | 117,627 | SH | SOLE | 1 | 117,627 | |
| HENRY SCHEIN INC | EQUITY | 806407102 | 2745 | 60,854 | SH | SOLE | 1 | 60,854 | |
| HERCULES, INC. | EQUITY | 427056106 | 455 | 52,284 | SH | SOLE | 1 | 52,284 | |
| HERITAGE PPTY INVT TR COM | EQUITY | 42725M107 | 15133 | 604100 | SH | SOLE | 3 | 537700 | 66400 |
| HERITAGE PROPERTY INVESTMENT | EQUITY | 42725M107 | 162 | 6,483 | SH | SOLE | 1 | 6,483 | |
| HERLEY INDS INC DEL | EQUITY | 427398102 | 75 | 4,342 | SH | SOLE | 1 | 4,342 | |
| HERMAN MILLER, INC. | EQUITY | 600544100 | 25230 | 1,567,050 | SH | SOLE | 1 | 1,567,050 | |
| HERSHEY FOODS CORP. | EQUITY | 427866108 | 4041 | 64,486 | SH | SOLE | 1 | 64,486 | |
| HEWLETT PACKARD CO | EQUITY | 428236103 | 16363 | 1,052,311 | SH | DEFINED | 2 | | 1,052,311 |
| HEWLETT PACKARD CO. | EQUITY | 428236103 | 29079 | 1,870,013 | SH | SOLE | 1 | 1,870,013 | |
| HEXCEL CORP. | EQUITY | 428291108 | 25 | 8,593 | SH | SOLE | 1 | 8,593 | |
| HIBBETT SPORTING GOODS, INC. | EQUITY | 428565105 | 63 | 2,545 | SH | SOLE | 1 | 2,545 | |
| HIBERNIA CORP | EQUITY | 428656102 | 4664 | 275,000 | SH | DEFINED | 2 | | 275,000 |
| HIBERNIA CORP. CLASS A | EQUITY | 428656102 | 3596 | 212,026 | SH | SOLE | 1 | 212,026 | |
| HICKORY TECH CORP | EQUITY | 429060106 | 46 | 5,086 | SH | SOLE | 1 | 5,086 | |
| HIGHWOODS PPTYS INC COM | EQUITY | 431284108 | 4977 | 243500 | SH | SOLE | 3 | 243500 | |
| HIGHWOODS PROPERTIES, INC. | EQUITY | 431284108 | 16 | 765 | SH | SOLE | 1 | 765 | |
| HILB, ROGAL & HAMILTON CO. | EQUITY | 431294107 | 376 | 12,032 | SH | SOLE | 1 | 12,032 | |
| HILLENBRAND INDUSTRIES, INC. | EQUITY | 431573104 | 4229 | 82,947 | SH | SOLE | 1 | 82,947 | |
| HILTON HOTELS CORP | EQUITY | 432848109 | 2059 | 177,362 | SH | SOLE | 1 | 177,362 | |
| HISPANIC BROADCASTING CORP. CLASS A | EQUITY | 43357B104 | 6116 | 296,018 | SH | SOLE | 1 | 296,018 | |
| HOLLINGER INTERNATIONAL, INC. | EQUITY | 435569108 | 156 | 19,791 | SH | SOLE | 1 | 19,791 | |
| HOLLY CORP. | EQUITY | 435758305 | 103 | 3,581 | SH | SOLE | 1 | 3,581 | |
| HOLLYWOOD ENTERTAINMENT CORP. | EQUITY | 436141105 | 304 | 19,020 | SH | SOLE | 1 | 19,020 | |
| HOLLYWOOD PARK, INC. | EQUITY | 723456109 | 42 | 8,669 | SH | SOLE | 1 | 8,669 | |
| HOLOGIC INC | EQUITY | 436440101 | 60 | 6,942 | SH | SOLE | 1 | 6,942 | |
| HOME DEPOT INC | EQUITY | 437076102 | 96 | 3,897 | SH | DEFINED | 2 | | 3,897 |
| HOME DEPOT, INC. | EQUITY | 437076102 | 24264 | 996,050 | SH | SOLE | 1 | 996,050 | |
| HOME PPTYS N Y INC COM | EQUITY | 437306103 | 16939 | 510200 | SH | SOLE | 3 | 442120 | 68080 |
| HOME PROPERTIES OF NY, INC. | EQUITY | 437306103 | 311 | 9,360 | SH | SOLE | 1 | 9,360 | |
| HOMESTORE.COM | EQUITY | 437852106 | 16 | 27,884 | SH | SOLE | 1 | 27,884 | |
| HON INDUSTRIES INC. | EQUITY | 438092108 | 2259 | 79,249 | SH | SOLE | 1 | 79,249 | |
| HONEYWELL INTERNATIONAL INC. | EQUITY | 438516106 | 7891 | 369,440 | SH | SOLE | 1 | 369,440 | |
| HONEYWELL INTL INC | EQUITY | 438516106 | 6588 | 308,425 | SH | DEFINED | 2 | | 308,425 |
| HOOPER HOLMES, INC. | EQUITY | 439104100 | 96 | 19,290 | SH | SOLE | 1 | 19,290 | |
| HORACE MANN EDUCATORS CORP. | EQUITY | 440327104 | 882 | 67,200 | SH | SOLE | 1 | 67,200 | |
| HORIZON OFFSHORE, INC. | EQUITY | 44043J105 | 22 | 6,361 | SH | SOLE | 1 | 6,361 | |
| HORIZON ORGANIC HOLDIN | EQUITY | 44043T103 | 31 | 2,375 | SH | SOLE | 1 | 2,375 | |
| HORMEL FOODS CORP. | EQUITY | 440452100 | 3925 | 185,390 | SH | SOLE | 1 | 185,390 | |
| HOSPITALITY PPTYS TR COM SH BE | EQUITY | 44106M102 | 4830 | 158100 | SH | SOLE | 3 | 158100 | |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 2572 | 84,205 | SH | SOLE | 1 | 84,205 | |
| HOST MARRIOTT CORP COM | EQUITY | 44107p104 | 10259 | 1482500 | SH | SOLE | 3 | 1191450 | 291050 |
| HOT TOPIC INC | EQUITY | 441339108 | 265 | 11,377 | SH | SOLE | 1 | 11,377 | |
| HOTELS.COM-CL A | EQUITY | 44147T108 | 8 | 133 | SH | SOLE | 1 | 133 | |
| HOUSEHOLD FINANCE CORP. | EQUITY | 441815107 | 4683 | 165,609 | SH | SOLE | 1 | 165,609 | |
| HOUSTON EXPLORATION COMPAN | EQUITY | 442120101 | 99 | 3,683 | SH | SOLE | 1 | 3,683 | |
| HOVNANIAN ENTER, INC. COM PAR \$0.01 | EQUITY | 442487203 | 188 | 5,449 | SH | SOLE | 1 | 5,449 | |
| HOVNANIAN ENTERPRISES CL A | EQUITY | 442487203 | 4105 | 118800 | SH | SOLE | 3 | 118800 | |
| HRPT PROPERTIES TRUST | EQUITY | 40426W101 | 395 | 46,440 | SH | SOLE | 1 | 46,440 | |

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| HS RESOURCES, INC. | EQUITY | 492386107 | 1964 | 48,351 | SH | SOLE | 1 | 48,351 | |
| HSBC HOLDINGS PLC-SPONS ADR | EQUITY | 404280406 | 3581 | -70,054 | SH | SOLE | 1 | -70,054 | |
| HUBBELL INC. CLASS B | EQUITY | 443510201 | 2485 | 79,407 | SH | SOLE | 1 | 79,407 | |
| HUDSON CITY BANCORP | EQUITY | 443683107 | 22 | 1,087 | SH | SOLE | 1 | 1,087 | |
| HUDSON RIVER BANKCORP. | EQUITY | 444128102 | 126 | 5,487 | SH | SOLE | 1 | 5,487 | |
| HUGHES SUPPLY, INC. | EQUITY | 444482103 | 200 | 8,600 | SH | SOLE | 1 | 8,600 | |
| HUMAN GENOME SCIENCES, INC. | EQUITY | 444903108 | 60 | 7,030 | SH | SOLE | 1 | 7,030 | |
| Humana Inc. | EQUITY | 444859102 | 768 | 80,000 | SH | DEFINED | 4 | | 768,000 |
| HUMANA, INC. | EQUITY | 444859102 | 737 | 76,778 | SH | SOLE | 1 | 76,778 | |
| HUMBOLDT BANCORP | EQUITY | 445069107 | 50 | 3,905 | SH | SOLE | 1 | 3,905 | |
| HUNT J B TRANS SVCS INC | EQUITY | 445658107 | 3368 | 125,100 | SH | DEFINED | 2 | | 125,100 |
| HUNTINGTON BANCSHARES, INC. | EQUITY | 446150104 | 1938 | 104,239 | SH | SOLE | 1 | 104,239 | |
| HUDSON UNITED BANCORP | EQUITY | 444165104 | 20 | 647 | SH | SOLE | 1 | 647 | |
| HUTCHINSON TECHNOLOGY, INC. | EQUITY | 448407106 | 226 | 9,132 | SH | SOLE | 1 | 9,132 | |
| HYDRIL COMPANY | EQUITY | 448774109 | 105 | 4,219 | SH | SOLE | 1 | 4,219 | |
| HYPERCOM CORP | EQUITY | 44913M105 | 46 | 12,182 | SH | SOLE | 1 | 12,182 | |
| HYPERION SOLUTIONS CORP | EQUITY | 44914M104 | 291 | 12,000 | SH | SOLE | 1 | 12,000 | |
| HYPERION SOLUTIONS CP COM | EQUITY | 44914M104 | 19102 | 787700 | SH | SOLE | 3 | 779000 | 8700 |
| I SHARES MSCI EMU | EQUITY | 464286608 | 136 | 3,530 | SH | SOLE | 1 | 3,530 | |
| I2 TECHNOLOGIES | EQUITY | 465754109 | 3 | 4,083 | SH | SOLE | 1 | 4,083 | |
| IBERIABANK CORP | EQUITY | 450828108 | 89 | 2,188 | SH | SOLE | 1 | 2,188 | |
| IBM | EQUITY | 459200101 | 23956 | 305,440 | SH | DEFINED | 2 | | 305,440 |
| ICICI BANK LTD-SPON ADR | EQUITY | 45104G104 | 988 | 156,900 | SH | SOLE | 1 | 156,900 | |
| ICN PHARMACEUTICALS, INC. | EQUITY | 448924100 | 1004 | 112,692 | SH | SOLE | 1 | 112,692 | |
| Icon Plc - Sponsored ADR | EQUITY | 45103T1079 | 1637 | 68,800 | SH | SOLE | 1 | 68,800 | |
| ICOS CORPORATION | EQUITY | 449295104 | 61 | 3,260 | SH | SOLE | 1 | 3,260 | |
| ICU MEDICAL, INC. | EQUITY | 44930G107 | 105 | 3,832 | SH | SOLE | 1 | 3,832 | |
| IDACORP, INC. | EQUITY | 451107106 | 1162 | 50,944 | SH | SOLE | 1 | 50,944 | |
| IDEC PHARMACEUTICALS CORP | EQUITY | 449370105 | 11622 | 337,650 | SH | DEFINED | 2 | | 337,650 |
| IDEC PHARMACEUTICALS CORP. | EQUITY | 449370105 | 7296 | 213,197 | SH | SOLE | 1 | 213,197 | |
| IDENTIX INC | EQUITY | 451906101 | 136 | 30,229 | SH | SOLE | 1 | 30,229 | |
| IDEX CORP. | EQUITY | 45167R104 | 289 | 9,977 | SH | SOLE | 1 | 9,977 | |
| IDEXX LABORATORIES, INC. | EQUITY | 45168D104 | 402 | 11,482 | SH | SOLE | 1 | 11,482 | |
| IDINE REWARDS NETWORK | EQUITY | 45168A100 | 46 | 6,124 | SH | SOLE | 1 | 6,124 | |
| IDT CORP. | EQUITY | 448947101 | 11 | 719 | SH | SOLE | 1 | 719 | |
| IDX SYSTEMS CORP. | EQUITY | 449491109 | 96 | 6,095 | SH | SOLE | 1 | 6,095 | |
| IGATE CORP | EQUITY | 45169U105 | 21 | 7,251 | SH | SOLE | 1 | 7,251 | |
| IGEN INTERNATIONAL, INC. | EQUITY | 449536101 | 203 | 5,749 | SH | SOLE | 1 | 5,749 | |
| IHOP CORP. | EQUITY | 449623107 | 160 | 7,116 | SH | SOLE | 1 | 7,116 | |
| II-VI INC | EQUITY | 902104108 | 66 | 3,974 | SH | SOLE | 1 | 3,974 | |
| IKON OFFICE SOLUTIONS INC. | EQUITY | 451713101 | 15 | 2,093 | SH | SOLE | 1 | 2,093 | |
| ILEX ONCOLOGY INC | EQUITY | 451923106 | 108 | 11,694 | SH | SOLE | 1 | 11,694 | |
| ILLINOIS TOOL WKS INC COM | EQUITY | 452308109 | 1861 | 32000 | SH | SOLE | 3 | 32000 | |
| ILLINOIS TOOL WORKS, INC. | EQUITY | 452308109 | 7657 | 131,670 | SH | SOLE | 1 | 131,670 | |
| ILLUMINA INC | EQUITY | 452327109 | 19 | 8,556 | SH | SOLE | 1 | 8,556 | |
| IMAGEX.COM INC | EQUITY | 45244D102 | 401 | 791,394 | SH | SOLE | 1 | 791,394 | |
| IMAGISTICS INTL INC | EQUITY | 45247T104 | 112 | 6,000 | SH | SOLE | 1 | 6,000 | |
| I-MANY INC | EQUITY | 44973Q103 | 11 | 14,536 | SH | SOLE | 1 | 14,536 | |
| IMATION CORP COM | EQUITY | 45245A107 | 10466 | 281200 | SH | SOLE | 3 | 277800 | 3400 |
| IMATION CORP. | EQUITY | 45245A107 | 2216 | 59,541 | SH | SOLE | 1 | 59,541 | |
| IMC GLOBAL INC | EQUITY | 449669100 | 2410 | 250,000 | SH | DEFINED | 2 | | 250,000 |
| IMC GLOBAL, INC. | EQUITY | 449669100 | 1754 | 182,306 | SH | SOLE | 1 | 182,306 | |
| IMCLONE SYSTEMS | EQUITY | 45245W109 | 305 | 18,435 | SH | SOLE | 1 | 18,435 | |

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| IMCO RECYCLING INC | EQUITY | 449681105 | 26 | 4,051 SH | SOLE | 1 | 4,051 | |
| IMMUCOR INC | EQUITY | 452526106 | 82 | 3,774 SH | SOLE | 1 | 3,774 | |
| IMMUNOGEN INC | EQUITY | 45253H101 | 37 | 15,817 SH | SOLE | 1 | 15,817 | |
| IMMUNOMEDICS, INC. | EQUITY | 452907108 | 39 | 14,739 SH | SOLE | 1 | 14,739 | |
| IMPAC MED SYS INC COM | EQUITY | 45255A104 | 847 | 38000 SH | SOLE | 3 | 38000 | |
| IMPAC MORTGAGE HOLDINGS INC | EQUITY | 45254P102 | 2530 | 194,801 SH | SOLE | 1 | 194,801 | |
| IMPATH INC. | EQUITY | 45255G101 | 76 | 5,624 SH | SOLE | 1 | 5,624 | |
| IMPAX LABORATORIES INC | EQUITY | 45256B101 | 42 | 9,397 SH | SOLE | 1 | 9,397 | |
| IMPCO TECHNOLOGIES INC | EQUITY | 45255W106 | 9 | 4,577 SH | SOLE | 1 | 4,577 | |
| IMS HEALTH, INC. | EQUITY | 449934108 | 1686 | 108,013 SH | SOLE | 1 | 108,013 | |
| INAMED CORP | EQUITY | 453235103 | 162 | 4,524 SH | SOLE | 1 | 4,524 | |
| INCYTE CORP | EQUITY | 45337C102 | 72 | 24,228 SH | SOLE | 1 | 24,228 | |
| INDEPENDENCE COMMUNITY BANK | EQUITY | 453414104 | 2388 | 90,299 SH | SOLE | 1 | 90,299 | |
| INDEPENDENCE HLDG CO N | EQUITY | 453440307 | 23 | 1,191 SH | SOLE | 1 | 1,191 | |
| INDEPENDENT BANK CORP.-MASSACHUSETTS | EQUITY | 453836108 | 88 | 4,382 SH | SOLE | 1 | 4,382 | |
| INDEPENDENT BANK CORP.-MICHIGAN | EQUITY | 453838104 | 134 | 6,659 SH | SOLE | 1 | 6,659 | |
| INDEVUS PHARMACEUTICALS INC | EQUITY | 454072109 | 33 | 13,629 SH | SOLE | 1 | 13,629 | |
| INDEX I-SHARES RUSSELL 2000 | EQUITY | 464287655 | 504 | 7,000 SH | SOLE | 1 | 7,000 | |
| INDYMAC BANCORP, INC. | EQUITY | 456607100 | 1446 | 74,337 SH | SOLE | 1 | 74,337 | |
| INET TECHNOLOGY | EQUITY | 45662V105 | 25 | 4,268 SH | SOLE | 1 | 4,268 | |
| INFOCUS CORPORATION | EQUITY | 45665B106 | 324 | 65,599 SH | SOLE | 1 | 65,599 | |
| INFOGRAMES INC. | EQUITY | 45665T107 | 4 | 2,030 SH | SOLE | 1 | 2,030 | |
| INFONET SERVICES COR | EQUITY | 45666T106 | 29 | 22,617 SH | SOLE | 1 | 22,617 | |
| INFORMATICA CORP | EQUITY | 45666Q102 | 133 | 20,629 SH | SOLE | 1 | 20,629 | |
| INFORMATION HOLDINGS INC. | EQUITY | 456727106 | 60 | 3,709 SH | SOLE | 1 | 3,709 | |
| INFORMATION RESOURCES, INC. | EQUITY | 456905108 | 13 | 9,885 SH | SOLE | 1 | 9,885 | |
| INFORTE CORP | EQUITY | 45677R107 | 12 | 2,104 SH | SOLE | 1 | 2,104 | |
| INFOUSA INC. CLASS B | EQUITY | 456818301 | 44 | 9,233 SH | SOLE | 1 | 9,233 | |
| INGERSOLL RAND COMPANY LIM | EQUITY | G4776G101 | 8015 | 207,700 SH | DEFINED | 2 | | 207,700 |
| INGERSOLL-RAND CO CL A | EQUITY | G4776G101 | 3125 | 80,990 SH | SOLE | 1 | 80,990 | |
| INGLES MARKETS, INC., CLASS A | EQUITY | 457030104 | 35 | 3,624 SH | SOLE | 1 | 3,624 | |
| INGRAM MICRO INC. CLASS A | EQUITY | 457153104 | 13 | 1,160 SH | SOLE | 1 | 1,160 | |
| INNKEEPERS USA TRUST | EQUITY | 4576J0104 | 59 | 9,075 SH | SOLE | 1 | 9,075 | |
| INPUT/OUTPUT, INC. | EQUITY | 457652105 | 58 | 16,139 SH | SOLE | 1 | 16,139 | |
| INRANGE TECHNOLOGIES CL B | EQUITY | 45769V206 | 6 | 3,167 SH | SOLE | 1 | 3,167 | |
| INSIGHT COMMUNICATIO | EQUITY | 45768V108 | 178 | 14,884 SH | SOLE | 1 | 14,884 | |
| INSIGHT ENTERPRISES, INC. | EQUITY | 45765U103 | 104 | 14,773 SH | SOLE | 1 | 14,773 | |
| INSIGNIA FINANCIAL GROUP INC. | EQUITY | 45767A105 | 1406 | 128,514 SH | SOLE | 1 | 128,514 | |
| INSITUFORM TECHNOLOGIES, INC. CLASS A | EQUITY | 457667103 | 110 | 8,170 SH | SOLE | 1 | 8,170 | |
| INSTINET GROUP INCORPORATED | EQUITY | 457750107 | 3 | 801 SH | SOLE | 1 | 801 | |
| INSURANCE AUTO AUCTIONS INC COM | EQUITY | 457875102 | 40 | 3,620 SH | SOLE | 1 | 3,620 | |
| INSWEB CORP | EQUITY | 45809K202 | 19 | 9,194 SH | SOLE | 1 | 9,194 | |
| INTEGRA BANK CORP. | EQUITY | 45814P105 | 96 | 5,607 SH | SOLE | 1 | 5,607 | |
| INTEGRA LIFESCIENCES CORP | EQUITY | 457985208 | 8041 | 349,600 SH | DEFINED | 2 | | 349,600 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985208 | 153 | 6,666 SH | SOLE | 1 | 6,666 | |
| INTEGRAL SYS INC MD COM | EQUITY | 45810H107 | 5855 | 276200 SH | SOLE | 3 | 276200 | |
| INTEGRAL SYSTEMS INC/MD | EQUITY | 45810H107 | 71 | 3,361 SH | SOLE | 1 | 3,361 | |
| INTEGRATED CIRCUIT SYS COM | EQUITY | 45811K208 | 31619 | 1457094 SH | SOLE | 3 | 1416600 | 40494 |
| INTEGRATED CIRCUIT SYS INC | EQUITY | 45811K208 | 2387 | 110,000 SH | DEFINED | 2 | | 110,000 |
| INTEGRATED CIRCUIT SYSTEMS | EQUITY | 45811K208 | 119 | 5,503 SH | SOLE | 1 | 5,503 | |
| INTEGRATED DEFENSE TEC | EQUITY | 45819B101 | 39 | 2,726 SH | SOLE | 1 | 2,726 | |
| INTEGRATED DEVICE TECHNOLOGY, | EQUITY | 458118106 | 6425 | 809,151 SH | SOLE | 1 | 809,151 | |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E103 | 50 | 11,731 SH | SOLE | 1 | 11,731 | |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|-----------|
| INTEGRATED SILICON SOLUTION | EQUITY | 45812P107 | 23 | 9,640 | SH | SOLE | 1 | 9,640 | |
| Intel | EQUITY | 458140100 | 716 | 44,000 | SH | DEFINED | 4 | | 716,320 |
| INTEL CORP | EQUITY | 458140100 | 18269 | 1,122,182 | SH | DEFINED | 2 | | 1,122,182 |
| INTEL CORP. | EQUITY | 458140100 | 72666 | 4,463,520 | SH | SOLE | 1 | 4,463,520 | |
| INTER PARFUMS INC | EQUITY | 458334109 | 9 | 1,188 | SH | SOLE | 1 | 1,188 | |
| INTERACTIVE DATA CORP | EQUITY | 45840J107 | 7 | 499 | SH | SOLE | 1 | 499 | |
| INTERCEPT INC | EQUITY | 45845L107 | 23 | 5,640 | SH | SOLE | 1 | 5,640 | |
| INTERCHANGE FINL SVCS | EQUITY | 458447109 | 53 | 3,125 | SH | SOLE | 1 | 3,125 | |
| INTERDIGITAL COMMUNCTN COM | EQUITY | 45866A105 | 11316 | 500000 | SH | SOLE | 3 | 494200 | 5800 |
| INTERDIGITAL COMMUNICATION | EQUITY | 45866A105 | 444 | 19,599 | SH | SOLE | 1 | 19,599 | |
| INTERFACE, INC. CLASS A | EQUITY | 458665106 | 52 | 15,720 | SH | SOLE | 1 | 15,720 | |
| INTERGRAPH CORP. | EQUITY | 458683109 | 292 | 16,843 | SH | SOLE | 1 | 16,843 | |
| INTERLAND INC | EQUITY | 458727104 | 29 | 44,123 | SH | SOLE | 1 | 44,123 | |
| INTERMAGNETICS GENERAL CORP. | EQUITY | 458771102 | 95 | 5,320 | SH | SOLE | 1 | 5,320 | |
| INTERMET CORP | EQUITY | 45881K104 | 28 | 7,759 | SH | SOLE | 1 | 7,759 | |
| INTERMUNE INC. | EQUITY | 45884X103 | 192 | 8,981 | SH | SOLE | 1 | 8,981 | |
| INTERNATIONAL BANCSHARES CORP. | EQUITY | 459044103 | 318 | 8,181 | SH | SOLE | 1 | 8,181 | |
| INTERNATIONAL GAME TECHN | EQUITY | 459902102 | 20457 | 249780 | SH | SOLE | 3 | 215800 | 33980 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 3070 | 37,486 | SH | SOLE | 1 | 37,486 | |
| INTERNATIONAL MULTIFOODS CORP. | EQUITY | 460043102 | 110 | 5,689 | SH | SOLE | 1 | 5,689 | |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 2924 | 86,500 | SH | DEFINED | 2 | | 86,500 |
| INTERNATIONAL PAPER CO. | EQUITY | 460146103 | 7136 | 211,130 | SH | SOLE | 1 | 211,130 | |
| International Rectifier | EQUITY | 460254105 | 787 | 40,000 | SH | DEFINED | 4 | | 786,800 |
| INTERNATIONAL RECTIFIER CORP. | EQUITY | 460254105 | 1695 | 86,169 | SH | SOLE | 1 | 86,169 | |
| INTERNATIONAL SPEEDWAY CORP. | EQUITY | 460335201 | 2852 | 71,193 | SH | SOLE | 1 | 71,193 | |
| INTERNET SECURITY SY | EQUITY | 46060X107 | 791 | 79,611 | SH | SOLE | 1 | 79,611 | |
| INTERPOOL, INC. | EQUITY | 46062R108 | 27 | 2,039 | SH | SOLE | 1 | 2,039 | |
| INTERPORE INTERNATIONAL | EQUITY | 46062W107 | 50 | 6,210 | SH | SOLE | 1 | 6,210 | |
| INTERPUBLIC GROUP CORP | EQUITY | 460690100 | 2301 | 247,430 | SH | SOLE | 1 | 247,430 | |
| INTERPUBLIC GROUP COS INC | EQUITY | 460690100 | 4569 | 491,255 | SH | DEFINED | 2 | | 491,255 |
| INTERSIL CORP | EQUITY | 46069S109 | 3490 | 224,300 | SH | DEFINED | 2 | | 224,300 |
| INTERSIL CORP -CL A | EQUITY | 46069S109 | 2859 | 183,767 | SH | SOLE | 1 | 183,767 | |
| INTERSTATE BAKERIES CORP. | EQUITY | 46072H108 | 791 | 75,304 | SH | SOLE | 1 | 75,304 | |
| INTERTAN INC. | EQUITY | 461120107 | 36 | 7,693 | SH | SOLE | 1 | 7,693 | |
| INTER-TEL, INC. | EQUITY | 458372109 | 98 | 6,520 | SH | SOLE | 1 | 6,520 | |
| INTERWOVEN INC | EQUITY | 46114T102 | 70 | 38,216 | SH | SOLE | 1 | 38,216 | |
| INTL BUSINESS MACHINES CORP | EQUITY | 459200101 | 101762 | 1,297,490 | SH | SOLE | 1 | 1,297,490 | |
| INT'L. FLAVORS & FRAGRANCES, | EQUITY | 459506101 | 1287 | 41,399 | SH | SOLE | 1 | 41,399 | |
| INTRADO INC | EQUITY | 46117A100 | 43 | 5,483 | SH | SOLE | 1 | 5,483 | |
| INTROGEN THERAPEUTICS INC | EQUITY | 46119F107 | 153 | 75,000 | SH | DEFINED | 2 | | 75,000 |
| Intuit | EQUITY | 461202103 | 744 | 20,000 | SH | DEFINED | 4 | | 744,000 |
| INTUIT | EQUITY | 461202103 | 9970 | 268,000 | SH | DEFINED | 2 | | 268,000 |
| INTUIT, INC. | EQUITY | 461202103 | 3811 | 102,441 | SH | SOLE | 1 | 102,441 | |
| INTUITIVE SURGICAL INC | EQUITY | 46120E107 | 70 | 10,843 | SH | SOLE | 1 | 10,843 | |
| INVACARE CORP. | EQUITY | 461203101 | 299 | 9,485 | SH | SOLE | 1 | 9,485 | |
| INVERNESS MEDICAL INNOVATION | EQUITY | 46126P106 | 67 | 3,326 | SH | SOLE | 1 | 3,326 | |
| INVESTMENT TECHNOLOGY GROUP | EQUITY | 46145F105 | 901 | 64,465 | SH | SOLE | 1 | 64,465 | |
| INVESTORS FINANCIAL SERVICES | EQUITY | 461915100 | 2121 | 87,175 | SH | SOLE | 1 | 87,175 | |
| INVESTORS REAL ESTATE TRUST | EQUITY | 461730103 | 107 | 11,458 | SH | SOLE | 1 | 11,458 | |
| INVISION TECHNOLOGIES | EQUITY | 461851107 | 95 | 4,208 | SH | SOLE | 1 | 4,208 | |
| INVITROGEN CORP | EQUITY | 46185R100 | 456 | 14,886 | SH | SOLE | 1 | 14,886 | |
| INVITROGEN CORP | EQUITY | 46185R100 | 613 | 20,000 | SH | DEFINED | 2 | | 20,000 |
| IOMEGA CORP | EQUITY | 462030305 | 205 | 18,462 | SH | SOLE | 1 | 18,462 | |

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|---------------------------------|--------|-----------|--------|------------|----|---------|---|------------|-----------|
| IONICS, INC. | EQUITY | 462218108 | 105 | 6,318 | SH | SOLE | 1 | 6,318 | |
| IPC HOLDINGS | EQUITY | G4933P101 | 352715 | 11,722,000 | SH | SOLE | 1 | 11,722,000 | |
| IRON MOUNTAIN INC. | EQUITY | 462846106 | 33 | 861 | SH | SOLE | 1 | 861 | |
| IRON MTN INC DEL COM | EQUITY | 462846106 | 96485 | 2522475 | SH | SOLE | 3 | 2386565 | 135910 |
| IRWIN FINANCIAL CORP. | EQUITY | 464119106 | 108 | 5,537 | SH | SOLE | 1 | 5,537 | |
| ISHARES MSCI EAFE INDEX FUND | EQUITY | 464287465 | 3234 | 35,690 | SH | SOLE | 1 | 35,690 | |
| ISHARES RUSSELL MIDCAP GRWTH | EQUITY | 464287481 | 427 | 8,200 | SH | SOLE | 1 | 8,200 | |
| ISHARES RUSSELL MIDCAP VALUE | EQUITY | 464287473 | 297 | 4,500 | SH | SOLE | 1 | 4,500 | |
| ISHARES S&P 500/BARRA GROWTH | EQUITY | 464287309 | 496 | 11,200 | SH | SOLE | 1 | 11,200 | |
| ISHARES S&P 500/BARRA VALUE | EQUITY | 464287408 | 592 | 14,700 | SH | SOLE | 1 | 14,700 | |
| ISIS PHARMACEUTICALS, INC. | EQUITY | 464330109 | 60 | 16,808 | SH | SOLE | 1 | 16,808 | |
| ISLE OF CAPRI CASINOS | EQUITY | 464592104 | 61 | 5,220 | SH | SOLE | 1 | 5,220 | |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 8648 | 296,457 | SH | SOLE | 1 | 296,457 | |
| ITLA CAP CORP | EQUITY | 450565106 | 55 | 1,672 | SH | SOLE | 1 | 1,672 | |
| ITRON, INC. | EQUITY | 465741106 | 126 | 7,543 | SH | SOLE | 1 | 7,543 | |
| ITT EDUCATIONAL SERVICES, INC. | EQUITY | 45068B109 | 428 | 15,300 | SH | SOLE | 1 | 15,300 | |
| ITT INDUSTRIAL INC | EQUITY | 450911102 | 2172 | 40,669 | SH | SOLE | 1 | 40,669 | |
| ITXC CORP | EQUITY | 45069F109 | 9 | 6,378 | SH | SOLE | 1 | 6,378 | |
| IVAX CORP. | EQUITY | 465823102 | 3198 | 261,060 | SH | SOLE | 1 | 261,060 | |
| IXIA | EQUITY | 45071R109 | 38 | 7,752 | SH | SOLE | 1 | 7,752 | |
| IXYS CORP. | EQUITY | 46600W106 | 24 | 4,502 | SH | SOLE | 1 | 4,502 | |
| J & J SNACK FOODS CORP | EQUITY | 466032109 | 67 | 2,205 | SH | SOLE | 1 | 2,205 | |
| J JILL GROUP INC | EQUITY | 466189107 | 75 | 6,487 | SH | SOLE | 1 | 6,487 | |
| J.B. HUNT TRANSPORT SERVICES | EQUITY | 445658107 | 1621 | 60,221 | SH | SOLE | 1 | 60,221 | |
| J.C. PENNEY CO., INC. | EQUITY | 708160106 | 28197 | 1,435,674 | SH | SOLE | 1 | 1,435,674 | |
| J.D. EDWARDS & CO. | EQUITY | 281667105 | 15 | 1,369 | SH | SOLE | 1 | 1,369 | |
| J.P. MORGAN CHASE AND CO. | EQUITY | 46625H100 | 30445 | 1,284,060 | SH | SOLE | 1 | 1,284,060 | |
| J2 GLOBAL COMMUNICATIO | EQUITY | 46626E205 | 51 | 1,815 | SH | SOLE | 1 | 1,815 | |
| J2 GLOBAL COMMUNICATNS COM NEW | EQUITY | 46626E205 | 4364 | 154000 | SH | SOLE | 3 | 154000 | |
| JABIL CIRCUIT INC COM | EQUITY | 466313103 | 8004 | 457400 | SH | SOLE | 3 | 397400 | 60000 |
| JABIL CIRCUIT, INC. | EQUITY | 466313103 | 1522 | 86,970 | SH | SOLE | 1 | 86,970 | |
| JACK IN THE BOX INC. | EQUITY | 466367109 | 226 | 12,455 | SH | SOLE | 1 | 12,455 | |
| JACOBS ENGINEERING GROUP, INC. | EQUITY | 469814107 | 3094 | 73,655 | SH | SOLE | 1 | 73,655 | |
| JACOBS ENGR GROUP DEL | EQUITY | 469814107 | 63555 | 1512862 | SH | SOLE | 3 | 1433200 | 79662 |
| JAKKS PACIFIC, INC. | EQUITY | 47012E106 | 91 | 8,791 | SH | SOLE | 1 | 8,791 | |
| JANUS CAPITAL GROUP | EQUITY | 47102X105 | 1199 | 105,263 | SH | SOLE | 1 | 105,263 | |
| JARDEN CORP | EQUITY | 471109108 | 109 | 4,187 | SH | SOLE | 1 | 4,187 | |
| JDA SOFTWARE GROUP, INC. | EQUITY | 46612K108 | 102 | 10,084 | SH | SOLE | 1 | 10,084 | |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 2501 | 877,481 | SH | SOLE | 1 | 877,481 | |
| JEFFERIES GROUP, INC. | EQUITY | 472319102 | 250 | 6,964 | SH | SOLE | 1 | 6,964 | |
| JEFFERSON-PILOT CORP. | EQUITY | 475070108 | 4700 | 122,153 | SH | SOLE | 1 | 122,153 | |
| JETBLUE AIRWAYS CORP | EQUITY | 477143101 | 3 | 126 | SH | SOLE | 1 | 126 | |
| JETBLUE AWYS CORP | EQUITY | 477143101 | 5381 | 194,200 | SH | DEFINED | 2 | | 194,200 |
| JLG INDUSTRIES, INC. | EQUITY | 466210101 | 72 | 15,190 | SH | SOLE | 1 | 15,190 | |
| JM SMUCKER CO/THE NEW COM WI | EQUITY | 832696405 | 2875 | 82,218 | SH | SOLE | 1 | 82,218 | |
| JO-ANN STORES INC [A] | EQUITY | 47758P109 | 104 | 5,203 | SH | SOLE | 1 | 5,203 | |
| JOHN HANCOCK FINANCIAL SERVICE | EQUITY | 41014S106 | 5230 | 188,270 | SH | SOLE | 1 | 188,270 | |
| JOHN WILEY & SONS, INC. CLASS A | EQUITY | 968223206 | 14 | 639 | SH | SOLE | 1 | 639 | |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 88082 | 1,522,074 | SH | SOLE | 1 | 1,522,074 | |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 29101 | 502,860 | SH | DEFINED | 2 | | 502,860 |
| Johnson and Johnson | EQUITY | 478160104 | 4340 | 75,000 | SH | DEFINED | 4 | | 4,340,250 |
| JOHNSON CONTROLS, INC. | EQUITY | 478366107 | 3341 | 46,122 | SH | SOLE | 1 | 46,122 | |
| JOHNSON OUTDOORS INC | EQUITY | 479167108 | 12 | 1,332 | SH | SOLE | 1 | 1,332 | |

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| JONES APPAREL GROUP, INC. | EQUITY | 480074103 | 1593 | 58,085 | SH | SOLE | 1 | 58,085 | |
| JONES LANG LASALLE, INC. | EQUITY | 48020Q107 | 149 | 10,908 | SH | SOLE | 1 | 10,908 | |
| JOURNAL REGISTER CO. | EQUITY | 481138105 | 150 | 9,815 | SH | SOLE | 1 | 9,815 | |
| JOY GLOBAL INC. | EQUITY | 481165108 | 181 | 16,709 | SH | SOLE | 1 | 16,709 | |
| JP MORGAN CHASE & CO | EQUITY | 46625H100 | 11786 | 497,043 | SH | DEFINED | 2 | | 497,043 |
| JUNIPER NETWORKS, INC. | EQUITY | 48203R104 | 120 | 14,704 | SH | SOLE | 1 | 14,704 | |
| K V PHARMACEUT [A] | EQUITY | 482740206 | 148 | 8,202 | SH | SOLE | 1 | 8,202 | |
| K V PHARMACEUTICAL (ADR) | EQUITY | 482740206 | 1604 | 88600 | SH | SOLE | 3 | 88600 | |
| K.FORCE INC. | EQUITY | 493732101 | 19 | 6,983 | SH | SOLE | 1 | 6,983 | |
| K2, INC. | EQUITY | 482732104 | 50 | 6,464 | SH | SOLE | 1 | 6,464 | |
| KADANT INC | EQUITY | 48282T104 | 81 | 4,927 | SH | SOLE | 1 | 4,927 | |
| KAMAN CORP., CLASS A | EQUITY | 483548103 | 79 | 8,078 | SH | SOLE | 1 | 8,078 | |
| KANSAS CITY LIFE INSURANCE CO. | EQUITY | 484836101 | 57 | 1,323 | SH | SOLE | 1 | 1,323 | |
| KANSAS CITY SOUTHERN | EQUITY | 485170302 | 243 | 21,655 | SH | SOLE | 1 | 21,655 | |
| KAYDON CORP. | EQUITY | 486587108 | 186 | 9,905 | SH | SOLE | 1 | 9,905 | |
| KB HOME | EQUITY | 48666K109 | 1224 | 26,928 | SH | SOLE | 1 | 26,928 | |
| KEANE, INC. | EQUITY | 486665102 | 940 | 114,893 | SH | SOLE | 1 | 114,893 | |
| KEITHLEY INSTRUMENTS, INC. | EQUITY | 487584104 | 23 | 2,144 | SH | SOLE | 1 | 2,144 | |
| KELLOGG CO. | EQUITY | 487836108 | 5353 | 174,650 | SH | SOLE | 1 | 174,650 | |
| KELLWOOD CO. | EQUITY | 488044108 | 264 | 9,120 | SH | SOLE | 1 | 9,120 | |
| KELLY SERVICES, INC., CLASS A | EQUITY | 488152208 | 1149 | 53,393 | SH | SOLE | 1 | 53,393 | |
| KEMET CORP. | EQUITY | 488360108 | 905 | 116,052 | SH | SOLE | 1 | 116,052 | |
| KENDLE INTERNATIONAL, INC. | EQUITY | 48880L107 | 13 | 3,846 | SH | SOLE | 1 | 3,846 | |
| KENNAMETAL INC COM | EQUITY | 489170100 | 23718 | 843159 | SH | SOLE | 3 | 820217 | 22942 |
| KENNAMETAL, INC. | EQUITY | 489170100 | 1668 | 59,313 | SH | SOLE | 1 | 59,313 | |
| KENSEY NASH CORP | EQUITY | 490057106 | 54 | 2,635 | SH | SOLE | 1 | 2,635 | |
| KEY BANK NA | EQUITY | 493267108 | 4105 | 181,970 | SH | SOLE | 1 | 181,970 | |
| KEY ENERGY SERVICES INC | EQUITY | 492914106 | 408 | 40,472 | SH | SOLE | 1 | 40,472 | |
| KEY ENERGY SVCS INC | EQUITY | 492914106 | 1109 | 110,000 | SH | DEFINED | 2 | | 110,000 |
| KEYNOTE SYSTEMS INC | EQUITY | 493308100 | 65 | 7,017 | SH | SOLE | 1 | 7,017 | |
| KEYSPAN CORPORATION | EQUITY | 49337W100 | 5458 | 169,230 | SH | SOLE | 1 | 169,230 | |
| KEYSTONE AUTOMOTIVE IN | EQUITY | 49338N109 | 66 | 3,738 | SH | SOLE | 1 | 3,738 | |
| KEYSTONE PROPERTY TRUST | EQUITY | 493596100 | 102 | 5,920 | SH | SOLE | 1 | 5,920 | |
| KILROY REALTY CORP. | EQUITY | 49427F108 | 1221 | 55,259 | SH | SOLE | 1 | 55,259 | |
| KILROY RLTY CORP COM | EQUITY | 49427F108 | 2316 | 104800 | SH | SOLE | 3 | 104800 | |
| KIMBALL INTERNATIONAL, INC. CLASS B | EQUITY | 494274103 | 170 | 12,205 | SH | SOLE | 1 | 12,205 | |
| KIMBERLY-CLARK CORP. | EQUITY | 494368103 | 12636 | 277,960 | SH | SOLE | 1 | 277,960 | |
| KIMCO REALTY | EQUITY | 49446R109 | 47 | 1,336 | SH | SOLE | 1 | 1,336 | |
| KIMCO REALTY CORP COM | EQUITY | 49446R109 | 12517 | 356400 | SH | SOLE | 3 | 285973 | 70427 |
| Kinder Morgan Energy Partners | EQUITY | 494550106 | 2220 | 60,000 | SH | DEFINED | 4 | | 2,220,000 |
| KINDER MORGAN INC. | EQUITY | 49455P101 | 2408 | 53,505 | SH | SOLE | 1 | 53,505 | |
| KINDRED HEALTHCARE INC | EQUITY | 494580103 | 46 | 4,107 | SH | SOLE | 1 | 4,107 | |
| KING PHARMACEUTICALS, INC. | EQUITY | 495582108 | 1522 | 127,595 | SH | SOLE | 1 | 127,595 | |
| KIRBY CORP. | EQUITY | 497266106 | 165 | 6,712 | SH | SOLE | 1 | 6,712 | |
| KLA-TENCOR CORP. | EQUITY | 482480100 | 9691 | 269,624 | SH | SOLE | 1 | 269,624 | |
| KNIGHT TRADING GROUP | EQUITY | 499063105 | 114 | 29,346 | SH | SOLE | 1 | 29,346 | |
| KNIGHT TRANSN INC COM | EQUITY | 499064103 | 18043 | 916348 | SH | SOLE | 3 | 890100 | 26248 |
| KNIGHT TRANSPORTATION, INC. | EQUITY | 499064103 | 170 | 8,625 | SH | SOLE | 1 | 8,625 | |
| KNIGHTBRIDGE TANKERS LTD | EQUITY | G5299G106 | 12684 | 933,303 | SH | SOLE | 1 | 933,303 | |
| KNIGHT-RIDDER, INC. | EQUITY | 499040103 | 2124 | 36,305 | SH | SOLE | 1 | 36,305 | |
| KOGER EQUITY, INC. | EQUITY | 500228101 | 263 | 17,181 | SH | SOLE | 1 | 17,181 | |
| KOHL'S CORP | EQUITY | 500255104 | 9370 | 165,614 | SH | DEFINED | 2 | | 165,614 |

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| KOHL'S CORP. | EQUITY | 500255104 | 28407 | 502,060 | SH | SOLE | 1 | 502,060 | |
| KOOKMIN BANK SPONS ADR | EQUITY | 50049M109 | 761 | 33,106 | SH | SOLE | 1 | 33,106 | |
| KOPIN CORP. | EQUITY | 500600101 | 126 | 24,992 | SH | SOLE | 1 | 24,992 | |
| Korea Electric Power Corp. Kepeco Sp A | EQUITY | 5006311063 | 974 | 59,500 | SH | SOLE | 1 | 59,500 | |
| KORN/FERRY INTERNATIONAL | EQUITY | 500643200 | 419 | 64,017 | SH | SOLE | 1 | 64,017 | |
| KOS PHARMACEUTICALS, INC. | EQUITY | 500648100 | 34 | 1,965 | SH | SOLE | 1 | 1,965 | |
| KOSAN BIOSCIENCES INC | EQUITY | 50064W107 | 28 | 6,181 | SH | SOLE | 1 | 6,181 | |
| KRAFT FOODS INC | EQUITY | 50075N104 | 14814 | 525,327 | SH | SOLE | 1 | 525,327 | |
| KRAMONT REALTY TRUST | EQUITY | 50075Q107 | 295 | 19,634 | SH | SOLE | 1 | 19,634 | |
| KRISPY KREME DOUGHNU | EQUITY | 501014104 | 2552 | 75,367 | SH | SOLE | 1 | 75,367 | |
| KROGER CO. | EQUITY | 501044101 | 4435 | 337,240 | SH | SOLE | 1 | 337,240 | |
| KROLL INC | EQUITY | 501049100 | 1071 | 125,000 | SH | DEFINED | 2 | | 125,000 |
| KROLL INC. | EQUITY | 501049100 | 202 | 9,443 | SH | SOLE | 1 | 9,443 | |
| KROLL INC. | EQUITY | 501049100 | 30921 | 1,444,212 | SH | SOLE | 1 | 1,444,212 | |
| KRONOS, INC. | EQUITY | 501052104 | 249 | 7,099 | SH | SOLE | 1 | 7,099 | |
| K-SWISS, INC. | EQUITY | 482686102 | 109 | 4,274 | SH | SOLE | 1 | 4,274 | |
| KULICKE & SOFFA INDUSTRIES | EQUITY | 501242101 | 84 | 17,765 | SH | SOLE | 1 | 17,765 | |
| KYPHON INC | EQUITY | 501577100 | 19 | 2,186 | SH | SOLE | 1 | 2,186 | |
| KYPHON INC | EQUITY | 501577100 | 71 | 8,100 | SH | DEFINED | 2 | | 8,100 |
| L S B BANCSHARES N C | EQUITY | 502158108 | 48 | 3,076 | SH | SOLE | 1 | 3,076 | |
| L-3 COMMUNICATIONS HOLDINGS, | EQUITY | 502424104 | 5091 | 126,731 | SH | SOLE | 1 | 126,731 | |
| LA JOLLA PHARMACEUTICAL CO | EQUITY | 503459109 | 26 | 15,260 | SH | SOLE | 1 | 15,260 | |
| LA QUINTA PROPERTIES-PAIRED | EQUITY | 50419U202 | 151 | 49,563 | SH | SOLE | 1 | 49,563 | |
| Lab Corp of America Holdings | EQUITY | 50540R409 | 711 | 23,996 | SH | DEFINED | 4 | | 711,481 |
| LABONE INC NEW | EQUITY | 50540L105 | 37 | 1,923 | SH | SOLE | 1 | 1,923 | |
| LABOR READY, INC. | EQUITY | 50540I208 | 84 | 14,746 | SH | SOLE | 1 | 14,746 | |
| LABORATORY CRP OF AMER HLDGS | EQUITY | 50540R409 | 2135 | 44,417 | SH | SOLE | 1 | 44,417 | |
| LABRANCHE & CO INC COM | EQUITY | 505447102 | 9297 | 505800 | SH | SOLE | 3 | 499500 | 6300 |
| LABRANCHE & CO. INC. | EQUITY | 505447102 | 1468 | 79,873 | SH | SOLE | 1 | 79,873 | |
| LACLEDE GAS CO. | EQUITY | 505597104 | 158 | 6,801 | SH | SOLE | 1 | 6,801 | |
| LADISH CO., INC. | EQUITY | 505754200 | 15 | 3,321 | SH | SOLE | 1 | 3,321 | |
| LAFARGE NORTH AMERIC | EQUITY | 505862102 | 99 | 3,397 | SH | SOLE | 1 | 3,397 | |
| LAKELAND BANCORP INC | EQUITY | 511637100 | 68 | 4,248 | SH | SOLE | 1 | 4,248 | |
| LAKELAND FINL CORP | EQUITY | 511656100 | 46 | 1,855 | SH | SOLE | 1 | 1,855 | |
| LAM RESEARCH CORP. | EQUITY | 512807108 | 1930 | 169,434 | SH | SOLE | 1 | 169,434 | |
| LAM RESH CORP | EQUITY | 512807108 | 2724 | 239,200 | SH | DEFINED | 2 | | 239,200 |
| LAMAR ADVERTISING CO | EQUITY | 512815101 | 129 | 4,412 | SH | SOLE | 1 | 4,412 | |
| LAMAR CORP CV | EQUITY | 512815af8 | 15395 | 15273000 | SH | SOLE | 3 | 12933000 | 2340000 |
| LANCASTER COLONY CORP. | EQUITY | 513847103 | 1864 | 48,608 | SH | SOLE | 1 | 48,608 | |
| LANCE, INC. | EQUITY | 514606102 | 70 | 8,743 | SH | SOLE | 1 | 8,743 | |
| LANDAMERICA FINANCIAL GROUP | EQUITY | 514936103 | 266 | 6,688 | SH | SOLE | 1 | 6,688 | |
| LANDAUER, INC. | EQUITY | 51476K103 | 109 | 2,960 | SH | SOLE | 1 | 2,960 | |
| LANDRY'S RESTAURANTS INC. | EQUITY | 51508L103 | 133 | 7,901 | SH | SOLE | 1 | 7,901 | |
| LANDSTAR SYS INC COM | EQUITY | 515098101 | 30095 | 523400 | SH | SOLE | 3 | 517300 | 6100 |
| LANDSTAR SYSTEM, INC. | EQUITY | 515098101 | 318 | 5,532 | SH | SOLE | 1 | 5,532 | |
| LANNETT CO INC | EQUITY | 516012101 | 22 | 2,024 | SH | SOLE | 1 | 2,024 | |
| LASALLE HOTEL PROPERTIES | EQUITY | 517942108 | 72 | 6,065 | SH | SOLE | 1 | 6,065 | |
| LATTICE SEMICONDUCTOR CORP. | EQUITY | 518415104 | 1359 | 180,246 | SH | SOLE | 1 | 180,246 | |
| LAWSON PRODUCTS, INC. | EQUITY | 520776105 | 46 | 1,777 | SH | SOLE | 1 | 1,777 | |
| LAWSON SOFTWARE | EQUITY | 520780107 | 24 | 5,109 | SH | SOLE | 1 | 5,109 | |
| LA-Z-BOY CHAIR CO. | EQUITY | 505336107 | 12 | 686 | SH | SOLE | 1 | 686 | |
| LEAR CORP | EQUITY | 521865105 | 3127 | 88,454 | SH | SOLE | 1 | 88,454 | |
| LEARNING TREE INTERNATIONAL | EQUITY | 522015106 | 48 | 3,540 | SH | SOLE | 1 | 3,540 | |
| LECROY CORP | EQUITY | 52324W109 | 29 | 3,004 | SH | SOLE | 1 | 3,004 | |

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| LEE ENTERPRISES, INC. | EQUITY | 523768109 | 1883 | 59,740 | SH | SOLE | 1 | 59,740 | |
| LEGATO SYSTEMS, INC. | EQUITY | 524651106 | 954 | 185,988 | SH | SOLE | 1 | 185,988 | |
| LEGG MASON, INC. | EQUITY | 524901105 | 11989 | 245,980 | SH | SOLE | 1 | 245,980 | |
| LEGGETT & PLATT, INC. | EQUITY | 524660107 | 1760 | 96,283 | SH | SOLE | 1 | 96,283 | |
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 17042 | 295,100 | SH | DEFINED | 2 | | 295,100 |
| LEHMAN BROTHERS HOLDINGS, INC. | EQUITY | 524908100 | 6748 | 116,850 | SH | SOLE | 1 | 116,850 | |
| LENDING TREE INC | EQUITY | 52602Q105 | 30 | 2,547 | SH | SOLE | 1 | 2,547 | |
| LENNAR CORP COM | EQUITY | 526057104 | 33440 | 624462 | SH | SOLE | 3 | 584717 | 39745 |
| LENNAR CORP. COM CLASS A | EQUITY | 526057104 | 4668 | 87,166 | SH | SOLE | 1 | 87,166 | |
| LENNOX INTERNATIONAL INC | EQUITY | 526107107 | 222 | 15,386 | SH | SOLE | 1 | 15,386 | |
| LEUCADIA NATIONAL CORP. | EQUITY | 527288104 | 2792 | 78,121 | SH | SOLE | 1 | 78,121 | |
| LEVEL 3 COMMUNICATIONS, INC. | EQUITY | 52729N100 | 24 | 4,669 | SH | SOLE | 1 | 4,669 | |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 316 | 96,202 | SH | SOLE | 1 | 96,202 | |
| LEXICON GENETICS INC. | EQUITY | 528872104 | 48 | 12,068 | SH | SOLE | 1 | 12,068 | |
| LEXINGTON CORP. PROPERTIES | EQUITY | 529043101 | 158 | 9,268 | SH | SOLE | 1 | 9,268 | |
| LEXMARK INTERNATIONAL GROUP | EQUITY | 529771107 | 4271 | 63,787 | SH | SOLE | 1 | 63,787 | |
| LIBBEY, INC. | EQUITY | 529898108 | 136 | 5,537 | SH | SOLE | 1 | 5,537 | |
| LIBERTY CORP. | EQUITY | 530370105 | 265 | 6,070 | SH | SOLE | 1 | 6,070 | |
| LIBERTY MEDIA CORP A | EQUITY | 530718105 | 146 | 14,944 | SH | DEFINED | 2 | | 14,944 |
| LIBERTY MEDIA CORP-A | EQUITY | 530718105 | 826 | 84,880 | SH | SOLE | 1 | 84,880 | |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 3214 | 102,692 | SH | SOLE | 1 | 102,692 | |
| LIFECORE BIOMEDICAL IN | EQUITY | 532187101 | 13 | 3,627 | SH | SOLE | 1 | 3,627 | |
| LIFELINE SYS INC | EQUITY | 532192101 | 30 | 1,447 | SH | SOLE | 1 | 1,447 | |
| LIFEPPOINT HOSPITALS HLDG | EQUITY | 53219L109 | 1424 | 56,709 | SH | SOLE | 1 | 56,709 | |
| LIGAND PHARMACEUTICALS, INC., CLASS B | EQUITY | 53220K207 | 121 | 18,608 | SH | SOLE | 1 | 18,608 | |
| LIGHTBRIDGE INC | EQUITY | 532226107 | 65 | 10,185 | SH | SOLE | 1 | 10,185 | |
| LIMITED BRANDS, INC. | EQUITY | 532716107 | 2884 | 224,090 | SH | SOLE | 1 | 224,090 | |
| LIN TV CORP | EQUITY | 532774106 | 5 | 241 | SH | SOLE | 1 | 241 | |
| LIN TV CORP | EQUITY | 532774106 | 2613 | 127,400 | SH | DEFINED | 2 | | 127,400 |
| LIN TV CORP CL A | EQUITY | 532774106 | 20934 | 1020684 | SH | SOLE | 3 | 988124 | 32560 |
| LINCARE HOLDINGS, INC. | EQUITY | 532791100 | 4493 | 146,388 | SH | SOLE | 1 | 146,388 | |
| LINCOLN ELECTRIC HOLDINGS, INC | EQUITY | 533900106 | 207 | 11,447 | SH | SOLE | 1 | 11,447 | |
| LINCOLN NATIONAL CORP IND | EQUITY | 534187109 | 23 | 830 | SH | DEFINED | 2 | | 830 |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 3095 | 110,536 | SH | SOLE | 1 | 110,536 | |
| LINDSAY MANUFACTURING CO. | EQUITY | 535555106 | 78 | 3,630 | SH | SOLE | 1 | 3,630 | |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 4822 | 156200 | SH | SOLE | 3 | 141400 | 14800 |
| LINEAR TECHNOLOGY CORP. | EQUITY | 535678106 | 4669 | 151,240 | SH | SOLE | 1 | 151,240 | |
| LINENS 'N THINGS, INC. | EQUITY | 535679104 | 265 | 13,041 | SH | SOLE | 1 | 13,041 | |
| LIQUIDMETAL TECHNOLOGIES | EQUITY | 53634X100 | 10 | 1,812 | SH | SOLE | 1 | 1,812 | |
| LITHIA MOTORS, INC. | EQUITY | 536797103 | 49 | 3,953 | SH | SOLE | 1 | 3,953 | |
| LITTELFUSE, INC. | EQUITY | 537008104 | 126 | 7,051 | SH | SOLE | 1 | 7,051 | |
| LIZ CLAIBORNE, INC. | EQUITY | 539320101 | 1462 | 47,293 | SH | SOLE | 1 | 47,293 | |
| LNR PROPERTY CORP. | EQUITY | 501940100 | 272 | 8,086 | SH | SOLE | 1 | 8,086 | |
| LOCAL FINANCIAL CORP. | EQUITY | 539553107 | 100 | 6,902 | SH | SOLE | 1 | 6,902 | |
| LOCKHEED MARTIN CORP. | EQUITY | 539830109 | 9292 | 195,410 | SH | SOLE | 1 | 195,410 | |
| LODGENET ENTERTAINMENT CORP. | EQUITY | 540211109 | 34 | 4,010 | SH | SOLE | 1 | 4,010 | |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424207 | 7 | 377 | SH | SOLE | 1 | 377 | |
| LOEWS CORP. | EQUITY | 540424108 | 3431 | 86,109 | SH | SOLE | 1 | 86,109 | |
| LO-JACK CORPORATION | EQUITY | 539451104 | 340 | 71,900 | SH | SOLE | 1 | 71,900 | |
| LONE STAR STEAKHOUSE & SALOON | EQUITY | 542307103 | 129 | 6,105 | SH | SOLE | 1 | 6,105 | |
| LONE STAR TECHNOLOGIES, INC. | EQUITY | 542312103 | 217 | 10,283 | SH | SOLE | 1 | 10,283 | |
| LONGS DRUG STORES CORP. | EQUITY | 543162101 | 935 | 62,306 | SH | SOLE | 1 | 62,306 | |
| LONGVIEW FIBRE CO. | EQUITY | 543213102 | 575 | 86,415 | SH | SOLE | 1 | 86,415 | |

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| LOOKSMART LTD | EQUITY | 543442107 | 68 | 24,642 | SH | SOLE | 1 | 24,642 | |
| LOUISIANA PACIFIC CORP. | EQUITY | 546347105 | 1154 | 145,479 | SH | SOLE | 1 | 145,479 | |
| LOWE'S COMPANIES, INC. | EQUITY | 548661107 | 24414 | 598,080 | SH | SOLE | 1 | 598,080 | |
| LSI INDUSTRIES, INC. | EQUITY | 50216C108 | 47 | 5,196 | SH | SOLE | 1 | 5,196 | |
| LSI LOGIC CORP | EQUITY | 502161102 | 1041 | 230,400 | SH | DEFINED | 2 | | 230,400 |
| LSI LOGIC CORP. | EQUITY | 502161102 | 1091 | 241,382 | SH | SOLE | 1 | 241,382 | |
| LTC PROP INC | EQUITY | 502175102 | 32 | 5,127 | SH | SOLE | 1 | 5,127 | |
| LTX CORP. | EQUITY | 502392103 | 411 | 82,114 | SH | SOLE | 1 | 82,114 | |
| LUBRIZOL CORP COM | EQUITY | 549271104 | 23276 | 775600 | SH | SOLE | 3 | 764700 | 10900 |
| LUBRIZOL CORP. | EQUITY | 549271104 | 2078 | 69,243 | SH | SOLE | 1 | 69,243 | |
| LUBY'S, INC. | EQUITY | 549282101 | 11 | 8,090 | SH | SOLE | 1 | 8,090 | |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 2460 | 1,673,310 | SH | SOLE | 1 | 1,673,310 | |
| LUFKIN INDS INC COM | EQUITY | 549764108 | 39 | 2,055 | SH | SOLE | 1 | 2,055 | |
| LUMINEX CORP | EQUITY | 55027E102 | 32 | 6,932 | SH | SOLE | 1 | 6,932 | |
| LYDALL, INC. | EQUITY | 550819106 | 47 | 5,297 | SH | SOLE | 1 | 5,297 | |
| LYON WILLIAM HOMES | EQUITY | 552074106 | 43 | 1,685 | SH | SOLE | 1 | 1,685 | |
| LYONDELL CHEMICAL CO | EQUITY | 552078107 | 3306 | 237,000 | SH | DEFINED | 2 | | 237,000 |
| LYONDELL CHEMICAL CO. | EQUITY | 552078107 | 2994 | 214,631 | SH | SOLE | 1 | 214,631 | |
| M&T BANK CORP. | EQUITY | 55261F104 | 9701 | 123,453 | SH | SOLE | 1 | 123,453 | |
| M.D.C. HOLDINGS, INC. | EQUITY | 552676108 | 268 | 6,983 | SH | SOLE | 1 | 6,983 | |
| M/I SCHOTTENSTEIN HOMES INC | EQUITY | 55305B101 | 126 | 4,389 | SH | SOLE | 1 | 4,389 | |
| MACATAWA BK CORP | EQUITY | 554225102 | 52 | 2,435 | SH | SOLE | 1 | 2,435 | |
| MACDERMID, INC. | EQUITY | 554273102 | 191 | 9,337 | SH | SOLE | 1 | 9,337 | |
| MACERICH CO COM | EQUITY | 554382101 | 17053 | 538300 | SH | SOLE | 3 | 467800 | 70500 |
| MACERICH CO. | EQUITY | 554382101 | 372 | 11,750 | SH | SOLE | 1 | 11,750 | |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 2388 | 77,120 | SH | SOLE | 1 | 77,120 | |
| MACROMEDIA, INC. | EQUITY | 556100105 | 1011 | 83,610 | SH | SOLE | 1 | 83,610 | |
| MACROVISION CORP | EQUITY | 555904101 | 947 | 78,975 | SH | SOLE | 1 | 78,975 | |
| MADDEN STEVEN LTD COM | EQUITY | 556269108 | 5217 | 332900 | SH | SOLE | 3 | 332900 | |
| MAF BANCORP, INC. | EQUITY | 55261R108 | 230 | 6,841 | SH | SOLE | 1 | 6,841 | |
| MAGMA DESIGN AUTOMATIO | EQUITY | 559181102 | 52 | 6,668 | SH | SOLE | 1 | 6,668 | |
| MAGNA ENTERTAINMENT CL A | EQUITY | 559211107 | 69 | 15,943 | SH | SOLE | 1 | 15,943 | |
| MAGNATEK, INC. | EQUITY | 559424106 | 17 | 7,087 | SH | SOLE | 1 | 7,087 | |
| MAGNUM HUNTER RESOURCES INC | EQUITY | 55972F203 | 97 | 17,445 | SH | SOLE | 1 | 17,445 | |
| MAIL-WELL, INC. | EQUITY | 560321200 | 21 | 10,244 | SH | SOLE | 1 | 10,244 | |
| MAIN STREET BANKS INC | EQUITY | 56034R102 | 70 | 3,791 | SH | SOLE | 1 | 3,791 | |
| MAINSOURCE FINANCIAL G | EQUITY | 56062Y102 | 50 | 2,140 | SH | SOLE | 1 | 2,140 | |
| MANDALAY RESORT GROUP | EQUITY | 562567107 | 2436 | 88,384 | SH | SOLE | 1 | 88,384 | |
| MANHATTAN ASSOCIATES, INC. | EQUITY | 562750109 | 122 | 6,984 | SH | SOLE | 1 | 6,984 | |
| MANITOWOC CO., INC. | EQUITY | 563571108 | 160 | 9,545 | SH | SOLE | 1 | 9,545 | |
| MANOR CARE, INC. | EQUITY | 564055101 | 829 | 43,089 | SH | SOLE | 1 | 43,089 | |
| MANPOWER, INC. | EQUITY | 56418H100 | 3103 | 103,846 | SH | SOLE | 1 | 103,846 | |
| MANTECH INTL CORP | EQUITY | 564563104 | 46 | 3,072 | SH | SOLE | 1 | 3,072 | |
| MANTECH INTL CORP CL A | EQUITY | 564563104 | 2616 | 176500 | SH | SOLE | 3 | 176500 | |
| MANUFACTURED HOME CMNT COM | EQUITY | 564682102 | 7800 | 263500 | SH | SOLE | 3 | 211927 | 51573 |
| MANUFACTURED HOME COMMUNITIES | EQUITY | 564682102 | 138 | 4,674 | SH | SOLE | 1 | 4,674 | |
| MANUFACTURERS SERVICES LTD | EQUITY | 565005105 | 25 | 5,225 | SH | SOLE | 1 | 5,225 | |
| MANUGISTICS GROUP IN | EQUITY | 565011103 | 49 | 21,392 | SH | SOLE | 1 | 21,392 | |
| MAPICS INC | EQUITY | 564910107 | 34 | 5,216 | SH | SOLE | 1 | 5,216 | |
| MAPINFO CORP COM | EQUITY | 565105103 | 21 | 5,497 | SH | SOLE | 1 | 5,497 | |
| MARATHON OIL CORP | EQUITY | 565849106 | 3519 | 146,791 | SH | SOLE | 1 | 146,791 | |
| MARCUS CORP | EQUITY | 566330106 | 97 | 7,096 | SH | SOLE | 1 | 7,096 | |
| MARINEMAX INC | EQUITY | 567908108 | 24 | 2,662 | SH | SOLE | 1 | 2,662 | |

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| MARKEL CORP | EQUITY | 570535104 | 27 | 122 | SH | SOLE | 1 | 122 | |
| MARRIOTT INTERNATIONAL, INC. | EQUITY | 571903202 | 3313 | 104,140 | SH | SOLE | 1 | 104,140 | |
| MARSH & MCLENNAN COMPANIES INC | EQUITY | 571748102 | 46184 | 1,083,364 | SH | SOLE | 1 | 1,083,364 | |
| MARSH + MCLENNAN COS INC | EQUITY | 571748102 | 9259 | 217,200 | SH | DEFINED | 2 | | 217,200 |
| MARSHALL & ILSLEY CORP. | EQUITY | 571834100 | 2473 | 96,745 | SH | SOLE | 1 | 96,745 | |
| MARTEK BIOSCIENCES CORP. | EQUITY | 572901106 | 205 | 7,181 | SH | SOLE | 1 | 7,181 | |
| MARTHA STEWART LIVING INC | EQUITY | 573083102 | 1291 | 157,300 | SH | DEFINED | 2 | | 157,300 |
| MARTHA STEWART LIVING-CL A | EQUITY | 573083102 | 30 | 3,627 | SH | SOLE | 1 | 3,627 | |
| MARTIN MARIETTA MATERIALS | EQUITY | 573284106 | 1814 | 65,703 | SH | SOLE | 1 | 65,703 | |
| MARVEL ENTERPRISES INC | EQUITY | 57383M108 | 85 | 6,131 | SH | SOLE | 1 | 6,131 | |
| MARVELL TECHNOLOGY GROUP L | EQUITY | G5876H105 | 7622 | 359,700 | SH | DEFINED | 2 | | 359,700 |
| MASCO CORP. | EQUITY | 574599106 | 4744 | 254,760 | SH | SOLE | 1 | 254,760 | |
| MASSBANK CORP READ MAS | EQUITY | 576152102 | 38 | 1,384 | SH | SOLE | 1 | 1,384 | |
| MASSEY ENERGY COMPANY | EQUITY | 576206106 | 213 | 22,618 | SH | SOLE | 1 | 22,618 | |
| MASSEY ENERGY CORP COM | EQUITY | 576206106 | 1899 | 202000 | SH | SOLE | 3 | 202000 | |
| MASTEC, INC. | EQUITY | 576323109 | 16 | 7,234 | SH | SOLE | 1 | 7,234 | |
| MATERIAL SCIENCES CORP | EQUITY | 576674105 | 37 | 3,714 | SH | SOLE | 1 | 3,714 | |
| MATRIA HEALTHCARE INC | EQUITY | 576817209 | 24 | 2,492 | SH | SOLE | 1 | 2,492 | |
| MATRIXONE INC | EQUITY | 57685P304 | 63 | 18,681 | SH | SOLE | 1 | 18,681 | |
| MATTEL, INC. | EQUITY | 577081102 | 5990 | 266,207 | SH | SOLE | 1 | 266,207 | |
| MATTHEWS INTERNATIONAL CORP. CLASS A | EQUITY | 577128101 | 228 | 9,870 | SH | SOLE | 1 | 9,870 | |
| MATTSON TECHNOLOGY, INC. | EQUITY | 577223100 | 14 | 7,552 | SH | SOLE | 1 | 7,552 | |
| MAUI LAND & PINEAPPLE CO | EQUITY | 577345101 | 21 | 1,067 | SH | SOLE | 1 | 1,067 | |
| MAVERICK TUBE CORP. | EQUITY | 577914104 | 252 | 13,560 | SH | SOLE | 1 | 13,560 | |
| MAXIM INTEGRATED PRODUCTS INC. | EQUITY | 57772K101 | 5672 | 157,040 | SH | SOLE | 1 | 157,040 | |
| MAXIMUS, INC. | EQUITY | 577933104 | 122 | 5,745 | SH | SOLE | 1 | 5,745 | |
| MAXTOR CORP | EQUITY | 577729205 | 404 | 71,805 | SH | SOLE | 1 | 71,805 | |
| MAXWELL SHOE INC | EQUITY | 577766108 | 58 | 5,208 | SH | SOLE | 1 | 5,208 | |
| MXYGEN | EQUITY | 577776107 | 75 | 10,308 | SH | SOLE | 1 | 10,308 | |
| MAY DEPARTMENT STORES CO. | EQUITY | 577778103 | 4909 | 246,784 | SH | SOLE | 1 | 246,784 | |
| MAY DEPT STORES CO | EQUITY | 577778103 | 6071 | 305,250 | SH | DEFINED | 2 | | 305,250 |
| MAYTAG CORP. | EQUITY | 578592107 | 657 | 34,500 | SH | SOLE | 1 | 34,500 | |
| MB FINANCIAL INC | EQUITY | 55264U108 | 147 | 4,105 | SH | SOLE | 1 | 4,105 | |
| MBIA, INC | EQUITY | 55262C100 | 2485 | 64,307 | SH | SOLE | 1 | 64,307 | |
| MBNA CORP | EQUITY | 55262L100 | 563 | 37,400 | SH | DEFINED | 2 | | 37,400 |
| MBNA CORP. | EQUITY | 55262L100 | 10246 | 680,805 | SH | SOLE | 1 | 680,805 | |
| MCCLATCHY COMPANY-CL | EQUITY | 579489105 | 14 | 266 | SH | SOLE | 1 | 266 | |
| MCCORMICK & CO., INC. | EQUITY | 579780206 | 3683 | 152,565 | SH | SOLE | 1 | 152,565 | |
| MCDATA CORP CL A | EQUITY | 580031201 | 1 | 147 | SH | DEFINED | 2 | | 147 |
| MCDATA CORP-CL A | EQUITY | 580031201 | 1496 | 174,202 | SH | SOLE | 1 | 174,202 | |
| MCDERMOTT INTERNATIONAL, INC. | EQUITY | 580037109 | 88 | 30,420 | SH | SOLE | 1 | 30,420 | |
| MCDONALD'S CORP. | EQUITY | 580135101 | 9817 | 678,880 | SH | SOLE | 1 | 678,880 | |
| MCG CAPITAL CORP | EQUITY | 58047P107 | 23890 | 2,391,421 | SH | SOLE | 1 | 2,391,421 | |
| MCGRATH RENTCORP | EQUITY | 580589109 | 75 | 3,332 | SH | SOLE | 1 | 3,332 | |
| MCGRAW-HILL, INC. | EQUITY | 580645109 | 4861 | 87,440 | SH | SOLE | 1 | 87,440 | |
| MCKESSON CORP. | EQUITY | 58155Q103 | 4777 | 191,604 | SH | SOLE | 1 | 191,604 | |
| MCSI INC | EQUITY | 55270M108 | 3 | 7,929 | SH | SOLE | 1 | 7,929 | |
| MDU RESOURCES GROUP, INC. | EQUITY | 552690109 | 2692 | 96,435 | SH | SOLE | 1 | 96,435 | |
| MEADWESTVACO CORP | EQUITY | 583334107 | 2019 | 88,631 | SH | SOLE | 1 | 88,631 | |
| MEDAREX INC | EQUITY | 583916101 | 81 | 25,095 | SH | SOLE | 1 | 25,095 | |
| MEDCATH CORP | EQUITY | 58404W109 | 12 | 2,312 | SH | SOLE | 1 | 2,312 | |
| MED-DESIGN CORP | EQUITY | 583926100 | 10 | 3,099 | SH | SOLE | 1 | 3,099 | |
| MEDIA GENERAL, INC. CLASS A | EQUITY | 584404107 | 1491 | 30,283 | SH | SOLE | 1 | 30,283 | |

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| MEDIACOM COMMUNICATI | EQUITY | 58446K105 | 170 | 19,328 SH | SOLE | 1 | 19,328 | |
| MEDICAL STAFFING NETWORK HOLDINGS | EQUITY | 58463F104 | 30 | 2,842 SH | SOLE | 1 | 2,842 | |
| MEDICINES CO | EQUITY | 584688105 | 2043 | 109,600 SH | DEFINED | 2 | | 109,600 |
| MEDICINES COMPANY | EQUITY | 584688105 | 159 | 8,552 SH | SOLE | 1 | 8,552 | |
| MEDICIS PHARMACEUTIC | EQUITY | 584690309 | 21 | 383 SH | SOLE | 1 | 383 | |
| MEDICIS PHARMACEUTICAL CL A NE | EQUITY | 584690309 | 71200 | 1280810 SH | SOLE | 3 | 1211992 | 68818 |
| MEDIMMUNE INC | EQUITY | 584699102 | 6133 | 186,800 SH | DEFINED | 2 | | 186,800 |
| MEDIMMUNE INC COM | EQUITY | 584699102 | 5624 | 171300 SH | SOLE | 3 | 149100 | 22200 |
| MEDIMMUNE, INC. | EQUITY | 584699102 | 5436 | 165,573 SH | SOLE | 1 | 165,573 | |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P107 | 20 | 3,926 SH | SOLE | 1 | 3,926 | |
| MEDQUIST, INC. | EQUITY | 584949101 | 63 | 3,670 SH | SOLE | 1 | 3,670 | |
| MEDSOURCE TECHNOLOGIES | EQUITY | 58505Y103 | 5 | 3,031 SH | SOLE | 1 | 3,031 | |
| Medtronic | EQUITY | 585055106 | 1435 | 31,800 SH | DEFINED | 4 | | 1,434,816 |
| MEDTRONIC INC | EQUITY | 585055106 | 6227 | 138,000 SH | DEFINED | 2 | | 138,000 |
| MEDTRONIC, INC. | EQUITY | 585055106 | 23570 | 522,390 SH | SOLE | 1 | 522,390 | |
| MELLON FINANCIAL CORPORATION | EQUITY | 58551A108 | 5321 | 250,270 SH | SOLE | 1 | 250,270 | |
| MEMBERWORKS INCORPORATED | EQUITY | 586002107 | 64 | 3,096 SH | SOLE | 1 | 3,096 | |
| MEMC ELECTRONIC MATERIALS, INC | EQUITY | 552715104 | 229 | 20,367 SH | SOLE | 1 | 20,367 | |
| MENS WEARHOUSE, INC. | EQUITY | 587118100 | 155 | 10,355 SH | SOLE | 1 | 10,355 | |
| MENTOR CORP. | EQUITY | 587188103 | 243 | 14,195 SH | SOLE | 1 | 14,195 | |
| MENTOR GRAPHICS CORP. | EQUITY | 587200106 | 1003 | 112,179 SH | SOLE | 1 | 112,179 | |
| MERCANTILE BANKSHARES CORP. | EQUITY | 587405101 | 3158 | 93,041 SH | SOLE | 1 | 93,041 | |
| MERCHANTS BANCSHARES | EQUITY | 588448100 | 35 | 1,443 SH | SOLE | 1 | 1,443 | |
| MERCK & CO INC | EQUITY | 589331107 | 20171 | 368,200 SH | DEFINED | 2 | | 368,200 |
| MERCK & CO., INC. | EQUITY | 589331107 | 53147 | 970,192 SH | SOLE | 1 | 970,192 | |
| Merck and Co Inc | EQUITY | 589331107 | 2569 | 46,900 SH | DEFINED | 4 | | 2,569,182 |
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378108 | 212 | 7,803 SH | SOLE | 1 | 7,803 | |
| MERCURY GENERAL CORP | EQUITY | 589400100 | 14 | 374 SH | SOLE | 1 | 374 | |
| MERCURY INTERACTIVE CORP. | EQUITY | 589405109 | 1214 | 40,892 SH | SOLE | 1 | 40,892 | |
| MERCURY INTERACTIVE CP COM | EQUITY | 589405109 | 48032 | 1618340 SH | SOLE | 3 | 1531183 | 87157 |
| MEREDITH CORP | EQUITY | 589433101 | 835 | 21,880 SH | SOLE | 1 | 21,880 | |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q109 | 13 | 11,391 SH | SOLE | 1 | 11,391 | |
| MERISTAR HOSPITALITY CORP. | EQUITY | 58984Y103 | 50 | 14,700 SH | SOLE | 1 | 14,700 | |
| MERIT MED SYS INC | EQUITY | 589889104 | 80 | 4,180 SH | SOLE | 1 | 4,180 | |
| MERITAGE CORPORATION | EQUITY | 59001A102 | 107 | 3,203 SH | SOLE | 1 | 3,203 | |
| MERIX CORPORATION | EQUITY | 590049102 | 20 | 4,939 SH | SOLE | 1 | 4,939 | |
| MERRILL LYNCH & CO., INC. | EQUITY | 590188108 | 14653 | 413,920 SH | SOLE | 1 | 413,920 | |
| MERRILL LYNCH + CO INC | EQUITY | 590188108 | 14424 | 407,450 SH | DEFINED | 2 | | 407,450 |
| MESA AIRLINES, INC. | EQUITY | 590479101 | 55 | 11,110 SH | SOLE | 1 | 11,110 | |
| MESABA HOLDINGS, INC. | EQUITY | 59066B102 | 19 | 3,485 SH | SOLE | 1 | 3,485 | |
| MESTEK, INC. | EQUITY | 590829107 | 20 | 1,102 SH | SOLE | 1 | 1,102 | |
| METAL MANAGEMENT INC W/I | EQUITY | 591097209 | 1116 | 143,983 SH | SOLE | 1 | 143,983 | |
| METAL MGMT INC | EQUITY | 591097209 | 644 | 83,074 SH | DEFINED | 2 | | 83,074 |
| METASOLV INC. | EQUITY | 59139P104 | 15 | 10,436 SH | SOLE | 1 | 10,436 | |
| METHODE ELECTRONICS, INC., CLASS A | EQUITY | 591520200 | 100 | 12,313 SH | SOLE | 1 | 12,313 | |
| METLIFE INC | EQUITY | 59156R108 | 10048 | 380,900 SH | DEFINED | 2 | | 380,900 |
| METLIFE, INC. | EQUITY | 59156R108 | 8075 | 306,100 SH | SOLE | 1 | 306,100 | |
| METRIS COMPANIES INC | EQUITY | 591598107 | 26 | 10,920 SH | SOLE | 1 | 10,920 | |
| METRO ONE TELECOMMUNICATIONS | EQUITY | 59163F105 | 33 | 6,671 SH | SOLE | 1 | 6,671 | |
| METRO-GOLDWYN-MAYER | EQUITY | 591610100 | 7 | 626 SH | SOLE | 1 | 626 | |
| METTLER-TOLEDO INTERNATIONAL | EQUITY | 592688105 | 296 | 9,925 SH | SOLE | 1 | 9,925 | |
| MGE ENERGY INC | EQUITY | 55277P104 | 155 | 5,843 SH | SOLE | 1 | 5,843 | |
| MGI PHARMA INC | EQUITY | 552880106 | 114 | 9,034 SH | SOLE | 1 | 9,034 | |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|-----------|
| MGIC INVESTMENT CORP. | EQUITY | 552848103 | 2105 | 53,608 | SH | SOLE | 1 | 53,608 | |
| MGM GRAND INC | EQUITY | 552953101 | 29 | 990 | SH | SOLE | 1 | 990 | |
| MICHAEL BAKER CORP. | EQUITY | 057149106 | 16 | 1,854 | SH | SOLE | 1 | 1,854 | |
| MICHAELS STORES INC COM | EQUITY | 594087108 | 200 | 8000 | SH | SOLE | 3 | 8000 | |
| MICHAELS STORES, INC. | EQUITY | 594087108 | 2268 | 90,703 | SH | SOLE | 1 | 90,703 | |
| MICREL, INC. | EQUITY | 594793101 | 1132 | 122,851 | SH | SOLE | 1 | 122,851 | |
| MICROCHIP TECHNOLOGY COM | EQUITY | 595017104 | 15687 | 788278 | SH | SOLE | 3 | 668750 | 119528 |
| MICROCHIP TECHNOLOGY, INC. | EQUITY | 595017104 | 5583 | 280,538 | SH | SOLE | 1 | 280,538 | |
| MICROMUSE INC | EQUITY | 595094103 | 140 | 26,934 | SH | SOLE | 1 | 26,934 | |
| MICRON TECHNOLOGY, INC. | EQUITY | 595112103 | 2294 | 281,830 | SH | SOLE | 1 | 281,830 | |
| MICROS SYSTEMS, INC. | EQUITY | 594901100 | 140 | 5,975 | SH | SOLE | 1 | 5,975 | |
| MICROSEMI CORP. | EQUITY | 595137100 | 114 | 10,408 | SH | SOLE | 1 | 10,408 | |
| Microsoft Corp | EQUITY | 594918104 | 1453 | 60,000 | SH | DEFINED | 4 | | 1,452,600 |
| MICROSOFT CORP | EQUITY | 594918104 | 57315 | 2,367,406 | SH | DEFINED | 2 | | 2,367,406 |
| MICROSOFT CORP. | EQUITY | 594918104 | 195820 | 8,088,390 | SH | SOLE | 1 | 8,088,390 | |
| MICROSTRATEGY INC | EQUITY | 594972408 | 1379 | 57,212 | SH | DEFINED | 2 | | 57,212 |
| MICROTUNE INC | EQUITY | 59514P109 | 31 | 14,613 | SH | SOLE | 1 | 14,613 | |
| MID ATLANTIC MED SERVICES, INC | EQUITY | 59523C107 | 26 | 637 | SH | SOLE | 1 | 637 | |
| MID ATLANTIC REALTY TRUST | EQUITY | 595232109 | 114 | 6,279 | SH | SOLE | 1 | 6,279 | |
| MID STATE BANCSHARES | EQUITY | 595440108 | 145 | 8,683 | SH | SOLE | 1 | 8,683 | |
| MID-AMERICA APT. COMMUNITIES | EQUITY | 59522J103 | 121 | 5,122 | SH | SOLE | 1 | 5,122 | |
| MIDAS, INC. | EQUITY | 595626102 | 15 | 2,012 | SH | SOLE | 1 | 2,012 | |
| MIDDLESEX WATER CO | EQUITY | 596680108 | 62 | 2,787 | SH | SOLE | 1 | 2,787 | |
| MIDLAND CO COM | EQUITY | 597486109 | 50 | 2,819 | SH | SOLE | 1 | 2,819 | |
| MIDWAY GAMES INC. | EQUITY | 598148104 | 35 | 10,539 | SH | SOLE | 1 | 10,539 | |
| MIDWEST BANC HOLDINGS INC. | EQUITY | 598251106 | 61 | 3,370 | SH | SOLE | 1 | 3,370 | |
| MIDWEST EXPRESS HOLDINGS, INC. | EQUITY | 597911106 | 6 | 4,764 | SH | SOLE | 1 | 4,764 | |
| MILACRON, INC. | EQUITY | 598709103 | 26 | 6,159 | SH | SOLE | 1 | 6,159 | |
| MILLENNIUM CHEMICALS INC. | EQUITY | 599903101 | 11419 | 977,684 | SH | SOLE | 1 | 977,684 | |
| MILLENNIUM PHARMACEUTICALS, IN | EQUITY | 599902103 | 3147 | 400,362 | SH | SOLE | 1 | 400,362 | |
| MILLIPORE CORP. | EQUITY | 601073109 | 738 | 22,573 | SH | SOLE | 1 | 22,573 | |
| MILLS CORP COM | EQUITY | 601148109 | 3058 | 98000 | SH | SOLE | 3 | 98000 | |
| MILLS CORP. | EQUITY | 601148109 | 4702 | 150,695 | SH | SOLE | 1 | 150,695 | |
| MIM CORP | EQUITY | 553044108 | 61 | 8,265 | SH | SOLE | 1 | 8,265 | |
| MINAS BUENAVENTURA-SPON ADR | EQUITY | 204448104 | 1085 | 43,380 | SH | SOLE | 1 | 43,380 | |
| MINE SAFETY APPLIANCES CO. | EQUITY | 602720104 | 101 | 2,849 | SH | SOLE | 1 | 2,849 | |
| MINERALS TECHNOLOGIES, INC. | EQUITY | 603158106 | 1302 | 34,170 | SH | SOLE | 1 | 34,170 | |
| MIPS TECHNOLOGIES INC | EQUITY | 604567107 | 23 | 12,838 | SH | SOLE | 1 | 12,838 | |
| MIRANT CORP. | EQUITY | 604675108 | 319 | 199,426 | SH | SOLE | 1 | 199,426 | |
| MISSION WEST PROPERTIES | EQUITY | 605203108 | 49 | 5,249 | SH | SOLE | 1 | 5,249 | |
| MKS INSTRUMENTS, INC. | EQUITY | 55306N104 | 4 | 311 | SH | SOLE | 1 | 311 | |
| MOBILE MINI INC. | EQUITY | 60740F105 | 72 | 4,499 | SH | SOLE | 1 | 4,499 | |
| MOBILE TELESYSTEMS-SP ADR | EQUITY | 607409109 | 3470 | 84,335 | SH | SOLE | 1 | 84,335 | |
| MODINE MANUFACTURING CO. | EQUITY | 607828100 | 826 | 55,108 | SH | SOLE | 1 | 55,108 | |
| MODTECH HLDGS INC | EQUITY | 60783C100 | 23 | 3,233 | SH | SOLE | 1 | 3,233 | |
| MOHAWK INDS INC COM | EQUITY | 608190104 | 26668 | 556271 | SH | SOLE | 3 | 526495 | 29776 |
| MOHAWK INDUSTRIES, INC. | EQUITY | 608190104 | 4271 | 89,096 | SH | SOLE | 1 | 89,096 | |
| MOLECULAR DEVICES CORP. | EQUITY | 60851C107 | 67 | 5,509 | SH | SOLE | 1 | 5,509 | |
| MOLEX, INC. | EQUITY | 608554101 | 1890 | 87,983 | SH | SOLE | 1 | 87,983 | |
| MONACO COACH CORP | EQUITY | 60886R103 | 89 | 8,611 | SH | SOLE | 1 | 8,611 | |
| MONARCH CASINO & RESOR | EQUITY | 609027107 | 11 | 1,168 | SH | SOLE | 1 | 1,168 | |
| MONDAVI, ROBERT CORP. CLASS A | EQUITY | 609200100 | 68 | 3,384 | SH | SOLE | 1 | 3,384 | |
| MONOLITHIC SYS TECHNOL | EQUITY | 609842109 | 45 | 6,454 | SH | SOLE | 1 | 6,454 | |

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|-------------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| MONRO MUFFLER BRAKE IN | EQUITY | 610236101 | 41 | 1,959 | SH | SOLE | 1 | 1,959 | |
| MONSANTO CO | EQUITY | 61166W101 | 2726 | 166,205 | SH | SOLE | 1 | 166,205 | |
| MONSANTO CO | EQUITY | 61166W101 | 5 | 340 | SH | DEFINED | 2 | | 340 |
| MONTEREY PASTA CO | EQUITY | 612570101 | 15 | 5,110 | SH | SOLE | 1 | 5,110 | |
| MONTPELIER RE HOLDINGS LTD | EQUITY | G62185106 | 860 | 30,500 | SH | DEFINED | 2 | | 30,500 |
| MONY GROUP, INC. | EQUITY | 615337102 | 1318 | 63,051 | SH | SOLE | 1 | 63,051 | |
| MOODY'S CORP. | EQUITY | 615369105 | 3071 | 66,426 | SH | SOLE | 1 | 66,426 | |
| MOOG INC. | EQUITY | 615394202 | 168 | 5,483 | SH | SOLE | 1 | 5,483 | |
| MOORE LTD (F) | EQUITY | 615785102 | 9726 | 928974 | SH | SOLE | 3 | 902600 | 26374 |
| MORGAN STANLEY | EQUITY | 617446448 | 20450 | 533,240 | SH | SOLE | 1 | 533,240 | |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108 | 22 | 2,401 | SH | SOLE | 1 | 2,401 | |
| MORGAN STANLEY DN WITTER DISCVR | EQUITY | 617446448 | 14706 | 383,365 | SH | DEFINED | 2 | | 383,365 |
| MOSSIMO INC | EQUITY | 619696107 | 9 | 1,775 | SH | SOLE | 1 | 1,775 | |
| MOTHERS WK INC | EQUITY | 619903107 | 21 | 926 | SH | SOLE | 1 | 926 | |
| MOTOROLA, INC. | EQUITY | 620076109 | 9504 | 1,150,550 | SH | SOLE | 1 | 1,150,550 | |
| MOVADO GROUP, INC. | EQUITY | 624580106 | 64 | 3,376 | SH | SOLE | 1 | 3,376 | |
| MOVIE GALLERY, INC. | EQUITY | 624581104 | 108 | 6,228 | SH | SOLE | 1 | 6,228 | |
| MPS GROUP INC | EQUITY | 553409103 | 889 | 170,325 | SH | SOLE | 1 | 170,325 | |
| MRO SOFTWARE | EQUITY | 55347W105 | 43 | 6,337 | SH | SOLE | 1 | 6,337 | |
| MRV COMMUNICATIONS, INC. | EQUITY | 553477100 | 37 | 32,661 | SH | SOLE | 1 | 32,661 | |
| MSC INDUSTRIAL DIRECT CO. | EQUITY | 553530106 | 6 | 390 | SH | SOLE | 1 | 390 | |
| MSC SOFTWARE CORPORATION | EQUITY | 553531104 | 71 | 9,175 | SH | SOLE | 1 | 9,175 | |
| MTC TECHNOLOGIES INC COM | EQUITY | 55377A106 | 2902 | 150300 | SH | SOLE | 3 | 150300 | |
| MTR GAMING GROUP INC | EQUITY | 553769100 | 50 | 7,577 | SH | SOLE | 1 | 7,577 | |
| MTS SYSTEMS CORP. | EQUITY | 553777103 | 82 | 7,593 | SH | SOLE | 1 | 7,593 | |
| MUELLER INDUSTRIES, INC. | EQUITY | 624756102 | 253 | 10,132 | SH | SOLE | 1 | 10,132 | |
| MULTIMEDIA GAMES INC | EQUITY | 625453105 | 72 | 3,723 | SH | SOLE | 1 | 3,723 | |
| MURPHY OIL CORP. | EQUITY | 626717102 | 5433 | 123,010 | SH | SOLE | 1 | 123,010 | |
| MYERS INDUSTRIES, INC. | EQUITY | 628464109 | 64 | 6,664 | SH | SOLE | 1 | 6,664 | |
| MYKROLIS CORP | EQUITY | 62852P103 | 119 | 14,296 | SH | SOLE | 1 | 14,296 | |
| MYLAN LABORATORIES INC. | EQUITY | 628530107 | 7109 | 247,275 | SH | SOLE | 1 | 247,275 | |
| MYLAN LABS INC | EQUITY | 628530107 | 3191 | 111,000 | SH | DEFINED | 2 | | 111,000 |
| MYLAN LABS INC COM | EQUITY | 628530107 | 21224 | 738222 | SH | SOLE | 3 | 638900 | 99322 |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 87 | 8,577 | SH | SOLE | 1 | 8,577 | |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519109 | 84 | 13,924 | SH | SOLE | 1 | 13,924 | |
| NABORS INDS INC COM (F) | EQUITY | G6359F103 | 14365 | 360300 | SH | SOLE | 3 | 314900 | 45400 |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 2470 | 61,950 | SH | SOLE | 1 | 61,950 | |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 33206 | 832,865 | SH | DEFINED | 2 | | 832,865 |
| NACCO INDUSTRIES, INC. CLASS A | EQUITY | 629579103 | 90 | 1,947 | SH | SOLE | 1 | 1,947 | |
| NANOMETRICS INC. | EQUITY | 630077105 | 10 | 2,623 | SH | SOLE | 1 | 2,623 | |
| NAPRO BIOTHERAPEUTICS INC | EQUITY | 630795102 | 6 | 9,196 | SH | SOLE | 1 | 9,196 | |
| NARA BANCORP INC | EQUITY | 63080P105 | 37 | 2,884 | SH | SOLE | 1 | 2,884 | |
| NASB FINL INC | EQUITY | 628968109 | 25 | 1,106 | SH | SOLE | 1 | 1,106 | |
| NASHFINCH CO. | EQUITY | 631158102 | 34 | 3,998 | SH | SOLE | 1 | 3,998 | |
| NASSDA CORP | EQUITY | 63172M101 | 12 | 1,818 | SH | SOLE | 1 | 1,818 | |
| NASTECH PHARMACEUTICAL | EQUITY | 631728409 | 24 | 2,877 | SH | SOLE | 1 | 2,877 | |
| NATCO GROUP INC | EQUITY | 63227W203 | 19 | 3,338 | SH | SOLE | 1 | 3,338 | |
| NATIONAL BEVERAGE CORP. | EQUITY | 635017106 | 18 | 1,305 | SH | SOLE | 1 | 1,305 | |
| NATIONAL CITY CORP. | EQUITY | 635405103 | 7468 | 268,160 | SH | SOLE | 1 | 268,160 | |
| NATIONAL COMMERCE BANCORP. | EQUITY | 63545P104 | 6546 | 276,205 | SH | SOLE | 1 | 276,205 | |
| NATIONAL DATA CORP. | EQUITY | 639480102 | 195 | 11,603 | SH | SOLE | 1 | 11,603 | |
| NATIONAL FUEL GAS CO. | EQUITY | 636180101 | 4720 | 215,816 | SH | SOLE | 1 | 215,816 | |
| NATIONAL HEALTH INVESTORS, INC | EQUITY | 63633D104 | 366 | 23,824 | SH | SOLE | 1 | 23,824 | |

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| NATIONAL HEALTH REALTY | EQUITY | 635905102 | 29 | 2,149 | SH | SOLE | 1 | 2,149 | |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906100 | 56 | 3,057 | SH | SOLE | 1 | 3,057 | |
| NATIONAL INSTRS CORP COM | EQUITY | 636518102 | 5039 | 142856 | SH | SOLE | 3 | 123300 | 19556 |
| NATIONAL INSTRUMENTS CORP. | EQUITY | 636518102 | 2412 | 68,396 | SH | SOLE | 1 | 68,396 | |
| NATIONAL PENN BANCSHARES, INC. | EQUITY | 637138108 | 179 | 6,737 | SH | SOLE | 1 | 6,737 | |
| NATIONAL PRESTO INDUSTRIES | EQUITY | 637215104 | 45 | 1,708 | SH | SOLE | 1 | 1,708 | |
| NATIONAL PROCESSING INC | EQUITY | 637229105 | 1 | 104 | SH | SOLE | 1 | 104 | |
| NATIONAL SEMICONDUCTOR CORP. | EQUITY | 637640103 | 1393 | 81,722 | SH | SOLE | 1 | 81,722 | |
| NATIONAL WESTERN LIFE INS. CO. CLASS | EQUITY | 638522102 | 73 | 778 | SH | SOLE | 1 | 778 | |
| NATIONAL-OILWELL INC COM | EQUITY | 637071101 | 30495 | 1362002 | SH | SOLE | 3 | 1327476 | 34526 |
| NATIONAL-OILWELL, INC. | EQUITY | 637071101 | 15730 | 702,561 | SH | SOLE | 1 | 702,561 | |
| NATIONWIDE FINANCIAL | EQUITY | 638612101 | 9 | 349 | SH | SOLE | 1 | 349 | |
| NATIONWIDE HEALTH PROPERTIES | EQUITY | 638620104 | 228 | 17,711 | SH | SOLE | 1 | 17,711 | |
| NATURES SUNSHINE PRODUCTS, INC | EQUITY | 639027101 | 34 | 3,908 | SH | SOLE | 1 | 3,908 | |
| NAUTICA ENTERPRISES, INC. | EQUITY | 639089101 | 88 | 9,055 | SH | SOLE | 1 | 9,055 | |
| NAUTILUS GROUP INC | EQUITY | 63910B102 | 142 | 9,972 | SH | SOLE | 1 | 9,972 | |
| NAVIGANT CONSULTING CO. | EQUITY | 63935N107 | 82 | 15,394 | SH | SOLE | 1 | 15,394 | |
| NAVIGANT INTERNATIONAL, INC. | EQUITY | 63935R108 | 46 | 4,402 | SH | SOLE | 1 | 4,402 | |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 38 | 1,462 | SH | SOLE | 1 | 1,462 | |
| NAVISTAR INTERNATIONAL CORP. | EQUITY | 63934E108 | 741 | 30,116 | SH | SOLE | 1 | 30,116 | |
| NBC CAPITAL CORP | EQUITY | 628729105 | 61 | 2,537 | SH | SOLE | 1 | 2,537 | |
| NBT BANCORP, INC. | EQUITY | 628778102 | 188 | 10,774 | SH | SOLE | 1 | 10,774 | |
| NBTY, INC. | EQUITY | 628782104 | 280 | 14,747 | SH | SOLE | 1 | 14,747 | |
| NCI BUILDING SYSTEMS, INC. | EQUITY | 628852105 | 103 | 6,612 | SH | SOLE | 1 | 6,612 | |
| NCO GROUP, INC. | EQUITY | 628858102 | 98 | 6,731 | SH | SOLE | 1 | 6,731 | |
| NCR CORP. | EQUITY | 62886E108 | 788 | 42,987 | SH | SOLE | 1 | 42,987 | |
| NECTAR THERAPEUTICS | EQUITY | 640268108 | 126 | 19,898 | SH | SOLE | 1 | 19,898 | |
| NEIMAN MARCUS GROUP INC CL A | EQUITY | 640204202 | 1868 | 64,423 | SH | SOLE | 1 | 64,423 | |
| NEOFORMA INC | EQUITY | 640475505 | 35 | 2,726 | SH | SOLE | 1 | 2,726 | |
| NEOPHARM INC | EQUITY | 640919106 | 47 | 4,104 | SH | SOLE | 1 | 4,104 | |
| NEOSE TECHNOLOGIES, INC. | EQUITY | 640522108 | 28 | 3,979 | SH | SOLE | 1 | 3,979 | |
| NET2PHONE, INC. | EQUITY | 64108N106 | 20 | 6,061 | SH | SOLE | 1 | 6,061 | |
| NETBANK INC | EQUITY | 640933107 | 164 | 17,626 | SH | SOLE | 1 | 17,626 | |
| NETEGRITY, INC. | EQUITY | 64110P107 | 36 | 9,672 | SH | SOLE | 1 | 9,672 | |
| NETFLIX.COM INC | EQUITY | 64110L106 | 43 | 2,119 | SH | SOLE | 1 | 2,119 | |
| NETIQ CORP. | EQUITY | 64115P102 | 149 | 13,337 | SH | SOLE | 1 | 13,337 | |
| NETRATINGS INC | EQUITY | 64116M108 | 19 | 2,913 | SH | SOLE | 1 | 2,913 | |
| NETRO CORP | EQUITY | 64114R109 | 24 | 8,747 | SH | SOLE | 1 | 8,747 | |
| NETSCOUT SYSTEMS INC | EQUITY | 64115T104 | 18 | 6,488 | SH | SOLE | 1 | 6,488 | |
| NETSCREEN TECHNOLOGIES COM | EQUITY | 64117V107 | 31839 | 1897462 | SH | SOLE | 3 | 1814200 | 83262 |
| NETSCREEN TECHNOLOGIES INC | EQUITY | 64117V107 | 61 | 3,647 | SH | SOLE | 1 | 3,647 | |
| NETSCREEN TECHNOLOGIES INS | EQUITY | 64117V107 | 4527 | 269,800 | SH | DEFINED | 2 | 269,800 | |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 1899 | 169,700 | SH | DEFINED | 2 | 169,700 | |
| NETWORK APPLIANCE, INC. | EQUITY | 64120L104 | 1834 | 163,929 | SH | SOLE | 1 | 163,929 | |
| Network Associates | EQUITY | 640938106 | 552 | 40,000 | SH | DEFINED | 4 | 552,400 | |
| NETWORKS ASSOCIATES, INC. | EQUITY | 640938106 | 2904 | 210,305 | SH | SOLE | 1 | 210,305 | |
| NEUBERGER BERMAN INC | EQUITY | 641234109 | 2644 | 93,661 | SH | SOLE | 1 | 93,661 | |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 6553 | 156,850 | SH | DEFINED | 2 | 156,850 | |
| NEUROCRINE BIOSCIENCES, INC. | EQUITY | 64125C109 | 423 | 10,143 | SH | SOLE | 1 | 10,143 | |
| NEUROGEN CORP. | EQUITY | 64124E106 | 17 | 4,709 | SH | SOLE | 1 | 4,709 | |
| NEW CENTURY FINANCIAL CORP | EQUITY | 64352D101 | 177 | 5,668 | SH | SOLE | 1 | 5,668 | |
| NEW ENGLAND BUSINESS SERVICE | EQUITY | 643872104 | 108 | 4,207 | SH | SOLE | 1 | 4,207 | |
| NEW JERSEY RESOURCES CORP. | EQUITY | 646025106 | 317 | 9,716 | SH | SOLE | 1 | 9,716 | |

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|-------------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|-----------|
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 16712 | 853100 | SH | SOLE | 3 | 744264 | 108836 |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 4905 | 250,381 | SH | SOLE | 1 | 250,381 | |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 4298 | 144,233 | SH | SOLE | 1 | 144,233 | |
| NEW YORK TIMES CO | EQUITY | 650111107 | 3720 | 86,200 | SH | DEFINED | 2 | | 86,200 |
| NEW YORK TIMES CO. CLASS A | EQUITY | 650111107 | 2874 | 66,616 | SH | SOLE | 1 | 66,616 | |
| NEWELL RUBBERMAID, INC. | EQUITY | 651229106 | 3353 | 118,255 | SH | SOLE | 1 | 118,255 | |
| NEWFIELD EXPLORATION | EQUITY | 651290108 | 24 | 722 | SH | SOLE | 1 | 722 | |
| NEWFOCUS, INC. | EQUITY | 644383101 | 75 | 23,992 | SH | SOLE | 1 | 23,992 | |
| NEWMONT MINING CORP HLDG CO | EQUITY | 651639106 | 4663 | 178,335 | SH | SOLE | 1 | 178,335 | |
| NEWPARK RESOURCES, INC. | EQUITY | 651718504 | 117 | 25,893 | SH | SOLE | 1 | 25,893 | |
| NEWPORT CORP | EQUITY | 651824104 | 766 | 64,863 | SH | SOLE | 1 | 64,863 | |
| NEWS CORP., LTD. SPON-ADR | EQUITY | 652487703 | 5578 | 215,360 | SH | SOLE | 1 | 215,360 | |
| NEWTEK BUSINESS SERVICES INC | EQUITY | 652526104 | 4227 | 1,006,333 | SH | SOLE | 1 | 1,006,333 | |
| NEXT LEVEL COMMUNICATION | EQUITY | 65333U104 | 7 | 5,960 | SH | SOLE | 1 | 5,960 | |
| NEXTEL COMMUNICATIONS INC | EQUITY | 65332V103 | 13391 | 1,000,100 | SH | DEFINED | 2 | | 1,000,100 |
| NEXTEL COMMUNICATIONS, INC. CLASS A | EQUITY | 65332V103 | 34704 | 2,591,753 | SH | SOLE | 1 | 2,591,753 | |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 375 | 74,372 | SH | SOLE | 1 | 74,372 | |
| NIC INC | EQUITY | 62914B100 | 15 | 8,676 | SH | SOLE | 1 | 8,676 | |
| NICOR, INC. | EQUITY | 654086107 | 533 | 19,510 | SH | SOLE | 1 | 19,510 | |
| NIKE INC CLASS B | EQUITY | 654106103 | 3787 | 73,650 | SH | DEFINED | 2 | | 73,650 |
| NIKE, INC. CLASS B | EQUITY | 654106103 | 7517 | 146,190 | SH | SOLE | 1 | 146,190 | |
| NISOURCE, INC. | EQUITY | 65473P105 | 2025 | 111,273 | SH | SOLE | 1 | 111,273 | |
| NITCHES INC | EQUITY | 65476M109 | 106 | 15,701 | SH | SOLE | 1 | 15,701 | |
| NL INDUSTRIES, INC. | EQUITY | 629156407 | 50 | 3,094 | SH | SOLE | 1 | 3,094 | |
| NN INC | EQUITY | 629337106 | 36 | 4,133 | SH | SOLE | 1 | 4,133 | |
| NOBLE CORPORATION | EQUITY | 665422100 | 1802 | 57,350 | SH | SOLE | 1 | 57,350 | |
| NOBLE ENERGYINC | EQUITY | 655044105 | 2644 | 77,097 | SH | SOLE | 1 | 77,097 | |
| NOBLE ENRGY INC COM | EQUITY | 655044105 | 59617 | 1738618 | SH | SOLE | 3 | 1676818 | 61800 |
| NOKIA CORP SPON-ADR | EQUITY | 654902204 | 4058 | 289,640 | SH | SOLE | 1 | 289,640 | |
| NORDSON CORP. | EQUITY | 655663102 | 1270 | 52,728 | SH | SOLE | 1 | 52,728 | |
| NORDSTROM, INC. | EQUITY | 655664100 | 965 | 59,579 | SH | SOLE | 1 | 59,579 | |
| NORFOLK SOUTHERN CORP. | EQUITY | 655844108 | 3197 | 172,275 | SH | SOLE | 1 | 172,275 | |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 7 | 3,475 | SH | DEFINED | 2 | | 3,475 |
| NORTH FORK BANCORPORATION | EQUITY | 659424105 | 1652 | 56,100 | SH | DEFINED | 2 | | 56,100 |
| NORTH FORK BANCORPORATION INC. | EQUITY | 659424105 | 2104 | 71,458 | SH | SOLE | 1 | 71,458 | |
| NORTH PITTSBURGH SYSTEMS | EQUITY | 661562108 | 74 | 5,455 | SH | SOLE | 1 | 5,455 | |
| NORTHEAST UTILITIES | EQUITY | 664397106 | 2542 | 182,585 | SH | SOLE | 1 | 182,585 | |
| NORTHERN TRUST CORP. | EQUITY | 665859104 | 3438 | 112,920 | SH | SOLE | 1 | 112,920 | |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 4273 | 49,800 | SH | DEFINED | 2 | | 49,800 |
| Northrop Grumman Corp USD1 | EQUITY | 666807102 | 716 | 8,350 | SH | SOLE | 1 | 8,350 | |
| NORTHROP GRUMMAN CORP. | EQUITY | 666807102 | 45069 | 525,281 | SH | SOLE | 1 | 525,281 | |
| NORTHWEST AIRLINES CORP CL-A | EQUITY | 667280101 | 5 | 778 | SH | SOLE | 1 | 778 | |
| NORTHWEST BANCORP INC. | EQUITY | 667328108 | 64 | 3,942 | SH | SOLE | 1 | 3,942 | |
| NORTHWEST NATURAL GAS CO. | EQUITY | 667655104 | 246 | 9,815 | SH | SOLE | 1 | 9,815 | |
| NORTHWEST PIPE COMPANY | EQUITY | 667746101 | 26 | 2,084 | SH | SOLE | 1 | 2,084 | |
| NORTHWESTERN CORP. | EQUITY | 668074107 | 28 | 13,484 | SH | SOLE | 1 | 13,484 | |
| NOVADIGM INC | EQUITY | 669937104 | 9 | 4,922 | SH | SOLE | 1 | 4,922 | |
| NOVASTAR FINL INC | EQUITY | 669947400 | 129 | 3,791 | SH | SOLE | 1 | 3,791 | |
| NOVELL, INC. | EQUITY | 670006105 | 620 | 288,406 | SH | SOLE | 1 | 288,406 | |
| NOVELLUS SYS INC | EQUITY | 670008101 | 9798 | 359,300 | SH | DEFINED | 2 | | 359,300 |
| NOVELLUS SYSTEMS, INC. | EQUITY | 670008101 | 2456 | 90,047 | SH | SOLE | 1 | 90,047 | |
| NOVEN PHARMACEUTICALS, INC. | EQUITY | 670009109 | 106 | 7,488 | SH | SOLE | 1 | 7,488 | |
| NPS PHARMACEUTICALS INC. | EQUITY | 62936P103 | 164 | 10,586 | SH | SOLE | 1 | 10,586 | |

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|-----------------------------------|--------|-----------|-------|---------|----|---------|---|---------|---------|
| NS GROUP, INC. | EQUITY | 628916108 | 47 | 6,161 | SH | SOLE | 1 | 6,161 | |
| NSTAR | EQUITY | 67019E107 | 8151 | 203,667 | SH | SOLE | 1 | 203,667 | |
| NTL INC | EQUITY | 62940M104 | 43 | 4,899 | SH | SOLE | 1 | 4,899 | |
| NU HORIZONS ELEC CORP | EQUITY | 669908105 | 26 | 5,211 | SH | SOLE | 1 | 5,211 | |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 160 | 15,933 | SH | SOLE | 1 | 15,933 | |
| NUANCE COMMUNICATIONS, INC. | EQUITY | 669967101 | 23 | 10,414 | SH | SOLE | 1 | 10,414 | |
| NUCOR CORP. | EQUITY | 670346105 | 1321 | 34,619 | SH | SOLE | 1 | 34,619 | |
| NUEVO ENERGY CO. | EQUITY | 670509108 | 86 | 6,358 | SH | SOLE | 1 | 6,358 | |
| NUI CORPORATION | EQUITY | 629431107 | 83 | 5,679 | SH | SOLE | 1 | 5,679 | |
| NUVEEN INVESTMENTS INC | EQUITY | 67090F106 | 6 | 290 | SH | SOLE | 1 | 290 | |
| NUVEEN INVTS INC | EQUITY | 67090F106 | 481 | 21,505 | SH | DEFINED | 2 | | 21,505 |
| NVIDIA CORP | EQUITY | 67066G104 | 989 | 76,773 | SH | SOLE | 1 | 76,773 | |
| NVR, INC. | EQUITY | 62944T105 | 25 | 75 | SH | SOLE | 1 | 75 | |
| NYFIX INC | EQUITY | 670712108 | 33 | 9,009 | SH | SOLE | 1 | 9,009 | |
| NYMAGIC, INC. | EQUITY | 629484106 | 10 | 525 | SH | SOLE | 1 | 525 | |
| OAK TECHNOLOGY, INC. | EQUITY | 671802106 | 71 | 20,136 | SH | SOLE | 1 | 20,136 | |
| OAKLEY INC | EQUITY | 673662102 | 1510 | 183,000 | SH | DEFINED | 2 | | 183,000 |
| OAKLEY INC. | EQUITY | 673662102 | 76 | 9,242 | SH | SOLE | 1 | 9,242 | |
| OCCIDENTAL PETROLEUM CORP. | EQUITY | 674599105 | 4848 | 161,830 | SH | SOLE | 1 | 161,830 | |
| OCEAN ENERGY INC NEW | EQUITY | 67481E106 | 2650 | 132,500 | SH | DEFINED | 2 | | 132,500 |
| OCEAN ENERGY, INC. | EQUITY | 67481E106 | 4779 | 238,927 | SH | SOLE | 1 | 238,927 | |
| OCEANEERING INTERNATIONAL, INC | EQUITY | 675232102 | 181 | 8,302 | SH | SOLE | 1 | 8,302 | |
| OCEANFIRST FINANCIAL CORP | EQUITY | 675234108 | 81 | 3,803 | SH | SOLE | 1 | 3,803 | |
| O'CHARLEY'S INC. | EQUITY | 670823103 | 109 | 5,703 | SH | SOLE | 1 | 5,703 | |
| OCTEL CORP. | EQUITY | 675727101 | 52 | 3,587 | SH | SOLE | 1 | 3,587 | |
| OCULAR SCIENCES, INC. | EQUITY | 675744106 | 85 | 6,110 | SH | SOLE | 1 | 6,110 | |
| OCWEN FINANCIAL CORP. | EQUITY | 675746101 | 41 | 13,447 | SH | SOLE | 1 | 13,447 | |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 154 | 6,470 | SH | SOLE | 1 | 6,470 | |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 1872 | 78,750 | SH | DEFINED | 2 | | 78,750 |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 11186 | 470600 | SH | SOLE | 3 | 467800 | 2800 |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 109 | 6,033 | SH | SOLE | 1 | 6,033 | |
| OFFICE DEPOT, INC. | EQUITY | 676220106 | 1618 | 136,751 | SH | SOLE | 1 | 136,751 | |
| OFFICEMAX, INC. | EQUITY | 67622M108 | 214 | 41,510 | SH | SOLE | 1 | 41,510 | |
| OFFSHORE LOGISTICS, INC. | EQUITY | 676255102 | 121 | 6,706 | SH | SOLE | 1 | 6,706 | |
| OGE ENERGY CORP. | EQUITY | 670837103 | 2643 | 147,079 | SH | SOLE | 1 | 147,079 | |
| OHIO CASUALTY CORP. | EQUITY | 677240103 | 1281 | 99,128 | SH | SOLE | 1 | 99,128 | |
| OIL STATES INTERNATIONAL INC | EQUITY | 678026105 | 74 | 6,132 | SH | SOLE | 1 | 6,132 | |
| OIL STS INTL INC COM | EQUITY | 678026105 | 2978 | 248200 | SH | SOLE | 3 | 248200 | |
| OLD NATL BANCORP | EQUITY | 680033107 | 20 | 939 | SH | SOLE | 1 | 939 | |
| OLD REPUBLIC INTL CORP. | EQUITY | 680223104 | 4340 | 162,237 | SH | SOLE | 1 | 162,237 | |
| OLD SECOND BANCORP INC | EQUITY | 680277100 | 95 | 2,525 | SH | SOLE | 1 | 2,525 | |
| OLIN CORP. | EQUITY | 680665205 | 1730 | 95,203 | SH | SOLE | 1 | 95,203 | |
| OM GROUP INC | EQUITY | 670872100 | 4 | 406 | SH | SOLE | 1 | 406 | |
| OMEGA FINANCIAL CORP. | EQUITY | 682092101 | 104 | 2,996 | SH | SOLE | 1 | 2,996 | |
| OMEGA HEALTHCARE INVESTORS | EQUITY | 681936100 | 13 | 5,841 | SH | SOLE | 1 | 5,841 | |
| OMNICARE, INC. | EQUITY | 681904108 | 3446 | 126,646 | SH | SOLE | 1 | 126,646 | |
| OMNICELL INC | EQUITY | 68213N109 | 17 | 5,280 | SH | SOLE | 1 | 5,280 | |
| OMNICOM GROUP, INC. | EQUITY | 681919106 | 5713 | 105,460 | SH | SOLE | 1 | 105,460 | |
| OMNIVISION TECHNOLOGIE | EQUITY | 682128103 | 148 | 7,150 | SH | SOLE | 1 | 7,150 | |
| OMNIVISION TECHNOLOGIE COM | EQUITY | 682128103 | 1923 | 92800 | SH | SOLE | 3 | 92800 | |
| OMNIVISION TECHNOLOGIES IN | EQUITY | 682128103 | 3442 | 166,100 | SH | DEFINED | 2 | | 166,100 |
| OMNOVA SOLUTIONS | EQUITY | 682129101 | 42 | 14,275 | SH | SOLE | 1 | 14,275 | |
| ON ASSIGNMENT, INC. | EQUITY | 682159108 | 32 | 7,614 | SH | SOLE | 1 | 7,614 | |

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| ON SEMICONDUCTOR CORPORATION | EQUITY | 682189105 | 13 | 10,050 SH | SOLE | 1 | 10,050 | |
| ONEIDA LTD. | EQUITY | 682505102 | 56 | 5,246 SH | SOLE | 1 | 5,246 | |
| ONEOK, INC. | EQUITY | 682680103 | 2390 | 130,298 SH | SOLE | 1 | 130,298 | |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 42 | 5,005 SH | SOLE | 1 | 5,005 | |
| ONYX SOFTWARE CORP. | EQUITY | 683402101 | 14 | 15,819 SH | SOLE | 1 | 15,819 | |
| OPENWAVE SYSTEMS INC. | EQUITY | 683718100 | 89 | 62,720 SH | SOLE | 1 | 62,720 | |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q106 | 36 | 37,017 SH | SOLE | 1 | 37,017 | |
| OPNET TECHNOLOGIES | EQUITY | 683757108 | 20 | 3,673 SH | SOLE | 1 | 3,673 | |
| OPTICAL COMMUNICATION PROD | EQUITY | 68382T101 | 5 | 5,426 SH | SOLE | 1 | 5,426 | |
| OPTION CARE INC | EQUITY | 683948103 | 39 | 4,629 SH | SOLE | 1 | 4,629 | |
| ORACLE CORP | EQUITY | 68389X105 | 13691 | 1,262,000 SH | DEFINED | 2 | | 1,262,000 |
| ORACLE CORP. | EQUITY | 68389X105 | 43462 | 4,006,110 SH | SOLE | 1 | 4,006,110 | |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V108 | 55 | 9,444 SH | SOLE | 1 | 9,444 | |
| ORBITAL SCIENCES CORP. | EQUITY | 685564106 | 288 | 55,636 SH | SOLE | 1 | 55,636 | |
| OREGON STEEL MILLS, INC. | EQUITY | 686079104 | 22 | 9,298 SH | SOLE | 1 | 9,298 | |
| O'REILLY AUTOMOTIVE, INC. | EQUITY | 686091109 | 15 | 548 SH | SOLE | 1 | 548 | |
| ORIENTAL FINANCIAL GROUP | EQUITY | 68618W100 | 107 | 4,959 SH | SOLE | 1 | 4,959 | |
| ORTHODONTIC CENTERS OF AMERICA | EQUITY | 68750P103 | 3 | 628 SH | SOLE | 1 | 628 | |
| ORTHOLOGIC CORP | EQUITY | 68750J107 | 39 | 11,503 SH | SOLE | 1 | 11,503 | |
| OSHKOSH B'GOSH, INC. CLASS A | EQUITY | 688222207 | 97 | 3,732 SH | SOLE | 1 | 3,732 | |
| OSHKOSH TRUCK CORP CL B | EQUITY | 688239201 | 337 | 5,402 SH | SOLE | 1 | 5,402 | |
| OSHKOSH TRUCK CORP COM | EQUITY | 688239201 | 2816 | 45200 SH | SOLE | 3 | 44700 | 500 |
| OSI PHARMACEUTICALS | EQUITY | 671040103 | 209 | 13,083 SH | SOLE | 1 | 13,083 | |
| OSI PHARMACEUTICALS INC | EQUITY | 671040103 | 1600 | 100,000 SH | DEFINED | 2 | | 100,000 |
| OSI SYSTEMS INC COM | EQUITY | 671044105 | 1586 | 100300 SH | SOLE | 3 | 100300 | |
| OSI SYSTEMS INC | EQUITY | 671044105 | 43 | 2,723 SH | SOLE | 1 | 2,723 | |
| OTTER TAIL POWER CO. | EQUITY | 689648103 | 232 | 8,942 SH | SOLE | 1 | 8,942 | |
| OUTBACK STEAKHOUSE INC. | EQUITY | 689899102 | 3600 | 101,740 SH | SOLE | 1 | 101,740 | |
| OVERLAND STORAGE INC | EQUITY | 690310107 | 39 | 2,746 SH | SOLE | 1 | 2,746 | |
| OVERSEAS SHIPHOLDING GROUP | EQUITY | 690368105 | 930 | 55,709 SH | SOLE | 1 | 55,709 | |
| OVERSTOCK.COM | EQUITY | 690370101 | 11 | 1,087 SH | SOLE | 1 | 1,087 | |
| OVERTURE SERVICES INC | EQUITY | 69039R100 | 1476 | 97,290 SH | SOLE | 1 | 97,290 | |
| OWENS & MINOR, INC. | EQUITY | 690732102 | 216 | 12,285 SH | SOLE | 1 | 12,285 | |
| OWENS-ILLINOIS, INC. | EQUITY | 690768403 | 15 | 1,618 SH | SOLE | 1 | 1,618 | |
| OXFORD HEALTH PLANS, INC. | EQUITY | 691471106 | 4209 | 138,625 SH | SOLE | 1 | 138,625 | |
| OXFORD INDS INC. | EQUITY | 691497309 | 54 | 2,204 SH | SOLE | 1 | 2,204 | |
| P A M TRANSN SVCS INC | EQUITY | 693149106 | 24 | 1,119 SH | SOLE | 1 | 1,119 | |
| P G & E CORP. | EQUITY | 69331C108 | 2424 | 180,194 SH | SOLE | 1 | 180,194 | |
| P. F. CHANGS CHINA BISTRO INC. | EQUITY | 69333Y108 | 217 | 5,863 SH | SOLE | 1 | 5,863 | |
| PACCAR, INC | EQUITY | 693718108 | 2849 | 56,665 SH | SOLE | 1 | 56,665 | |
| PACIFIC CAPITAL BANCORP | EQUITY | 69404P101 | 379 | 12,608 SH | SOLE | 1 | 12,608 | |
| PACIFIC NORTHWEST BANCORP | EQUITY | 69466M103 | 154 | 5,552 SH | SOLE | 1 | 5,552 | |
| PACIFIC SUNWEAR CA INC COM | EQUITY | 694873100 | 18785 | 923100 SH | SOLE | 3 | 913400 | 9700 |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY | 694873100 | 332 | 16,290 SH | SOLE | 1 | 16,290 | |
| PACIFIC UN BK CALIF | EQUITY | 695025106 | 45 | 3,853 SH | SOLE | 1 | 3,853 | |
| PACIFICARE HEALTH SYSTEMS INC CLASS A | EQUITY | 695112102 | 1452 | 60,163 SH | SOLE | 1 | 60,163 | |
| PACKAGING CORP OF AMERICA | EQUITY | 695156109 | 2519 | 139,865 SH | SOLE | 1 | 139,865 | |
| PACKETEER, INC | EQUITY | 695210104 | 79 | 8,110 SH | SOLE | 1 | 8,110 | |
| PACTIV CORP | EQUITY | 695257105 | 4365 | 215,000 SH | DEFINED | 2 | | 215,000 |
| PACTIV CORPORATION | EQUITY | 695257105 | 1424 | 70,128 SH | SOLE | 1 | 70,128 | |
| PAIN THERAPEUTICS INC | EQUITY | 69562K100 | 10 | 5,749 SH | SOLE | 1 | 5,749 | |
| PALL CORP | EQUITY | 696429307 | 1086 | 54,318 SH | SOLE | 1 | 54,318 | |
| PALM HARBOR HOMES, INC | EQUITY | 696639103 | 88 | 6,211 SH | SOLE | 1 | 6,211 | |

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| PALM INC | EQUITY | 696642206 | 104 | 10,441 | SH | SOLE | 1 | 10,441 | |
| PAN PACIFIC RETAIL COM | EQUITY | 69806L104 | 5541 | 146400 | SH | SOLE | 3 | 117685 | 28715 |
| PAN PACIFIC RETAIL PROPERTIES | EQUITY | 69806L104 | 486 | 12,837 | SH | SOLE | 1 | 12,837 | |
| PANAMSAT CORP | EQUITY | 697933109 | 124 | 8,813 | SH | SOLE | 1 | 8,813 | |
| PANERA BREAD COMPANY CL A | EQUITY | 69840W108 | 252 | 8,272 | SH | SOLE | 1 | 8,272 | |
| PAPA JOHNS INTERNATIONAL, INC | EQUITY | 698813102 | 115 | 4,610 | SH | SOLE | 1 | 4,610 | |
| PARADYNE NETWORKS INC | EQUITY | 69911G107 | 13 | 9,889 | SH | SOLE | 1 | 9,889 | |
| PARAMETRIC TECHNOLOGY CORP. | EQUITY | 699173100 | 448 | 206,495 | SH | SOLE | 1 | 206,495 | |
| PAREXEL INTERNATIONAL CORP. | EQUITY | 699462107 | 117 | 8,527 | SH | SOLE | 1 | 8,527 | |
| PARK ELECTROCHEMICAL CORP. | EQUITY | 700416209 | 93 | 6,148 | SH | SOLE | 1 | 6,148 | |
| PARK NATIONAL CORP. | EQUITY | 700658107 | 2125 | 22,775 | SH | SOLE | 1 | 22,775 | |
| PARK PLACE ENTERTAINMENT | EQUITY | 700690100 | 2877 | 404,050 | SH | SOLE | 1 | 404,050 | |
| PARKER DRILLING CO. | EQUITY | 701081101 | 66 | 27,992 | SH | SOLE | 1 | 27,992 | |
| PARKER HANNIFIN CORP. | EQUITY | 701094104 | 2024 | 52,243 | SH | SOLE | 1 | 52,243 | |
| PARKERVISION, INC | EQUITY | 701354102 | 17 | 3,100 | SH | SOLE | 1 | 3,100 | |
| PARKVALE FINL CORP | EQUITY | 701492100 | 38 | 1,737 | SH | SOLE | 1 | 1,737 | |
| PARKWAY PROPERTIES, INC. | EQUITY | 70159Q104 | 107 | 2,840 | SH | SOLE | 1 | 2,840 | |
| PARTNERS TRUST FINCL G | EQUITY | 70213A103 | 41 | 2,404 | SH | SOLE | 1 | 2,404 | |
| PARTY CITY CORP | EQUITY | 702145103 | 21 | 2,641 | SH | SOLE | 1 | 2,641 | |
| PATHMARK STORES INC | EQUITY | 70322A101 | 72 | 10,837 | SH | SOLE | 1 | 10,837 | |
| PATINA OIL & GAS CORP | EQUITY | 703224105 | 284 | 8,632 | SH | SOLE | 1 | 8,632 | |
| PATTERSON DENTAL CO. | EQUITY | 703412106 | 4312 | 93,881 | SH | SOLE | 1 | 93,881 | |
| PATTERSON UTI ENERGY COM | EQUITY | 703481101 | 36543 | 1131000 | SH | SOLE | 3 | 1116000 | 15000 |
| PATTERSON UTI ENERGY INC | EQUITY | 703481101 | 10345 | 319,700 | SH | DEFINED | 2 | | 319,700 |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481101 | 3586 | 110,992 | SH | SOLE | 1 | 110,992 | |
| PAXAR CORP. | EQUITY | 704227107 | 574 | 50,112 | SH | SOLE | 1 | 50,112 | |
| PAXSON COMMUNICATIONS CORP. | EQUITY | 704231109 | 24 | 11,082 | SH | SOLE | 1 | 11,082 | |
| PAYCHEX INC | EQUITY | 704326107 | 2051 | 74,650 | SH | DEFINED | 2 | | 74,650 |
| PAYCHEX, INC. | EQUITY | 704326107 | 4886 | 177,880 | SH | SOLE | 1 | 177,880 | |
| PAYLESS SHOESOURCE, INC. | EQUITY | 704379106 | 1799 | 114,927 | SH | SOLE | 1 | 114,927 | |
| PC CONNECTION INC | EQUITY | 69318J100 | 13 | 2,388 | SH | SOLE | 1 | 2,388 | |
| PC-TEL INC. | EQUITY | 69325Q105 | 65 | 7,216 | SH | SOLE | 1 | 7,216 | |
| PDF SOLUTIONS INC | EQUITY | 693282105 | 28 | 4,347 | SH | SOLE | 1 | 4,347 | |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 1950 | 69,928 | SH | SOLE | 1 | 69,928 | |
| PEABODY ENERGY CORP COM | EQUITY | 704549104 | 9547 | 342326 | SH | SOLE | 3 | 295000 | 47326 |
| PEAPACK-GLADSTONE FINL | EQUITY | 704699107 | 55 | 2,176 | SH | SOLE | 1 | 2,176 | |
| PEC SOLUTIONS INC | EQUITY | 705107100 | 36 | 3,049 | SH | SOLE | 1 | 3,049 | |
| PEDIATRIX MEDICAL GROUP | EQUITY | 705324101 | 203 | 8,061 | SH | SOLE | 1 | 8,061 | |
| PEETS COFFEE & TEA INC | EQUITY | 705560100 | 52 | 3,162 | SH | SOLE | 1 | 3,162 | |
| PEGASUS SOLUTIONS INC. | EQUITY | 705906105 | 100 | 8,941 | SH | SOLE | 1 | 8,941 | |
| PEGASYSTEMS INC | EQUITY | 705573103 | 9 | 2,221 | SH | SOLE | 1 | 2,221 | |
| PENFORD CORP | EQUITY | 707051108 | 33 | 2,774 | SH | SOLE | 1 | 2,774 | |
| PENN ENGINEERING & MFG CORP | EQUITY | 707389300 | 49 | 4,248 | SH | SOLE | 1 | 4,248 | |
| PENN NATIONAL GAMING, INC. | EQUITY | 707569109 | 194 | 10,938 | SH | SOLE | 1 | 10,938 | |
| PENN NATL GAMING INC COM | EQUITY | 707569109 | 9809 | 552600 | SH | SOLE | 3 | 545600 | 7000 |
| PENN TRAFFIC CO NEW | EQUITY | 707832200 | 5 | 3,880 | SH | SOLE | 1 | 3,880 | |
| PENN VIRGINIA CORPORATION | EQUITY | 707882106 | 112 | 2,909 | SH | SOLE | 1 | 2,909 | |
| PENN-AMER GROUP INC COM | EQUITY | 707247102 | 2352 | 231000 | SH | SOLE | 3 | 231000 | |
| PENNFED FINANCIAL SVCS INC | EQUITY | 708167101 | 48 | 1,801 | SH | SOLE | 1 | 1,801 | |
| PENNRock FINL SVCS COR | EQUITY | 708352109 | 71 | 2,527 | SH | SOLE | 1 | 2,527 | |
| PENNSYLVANIA REAL ESTATE INV. | EQUITY | 709102107 | 147 | 5,125 | SH | SOLE | 1 | 5,125 | |
| PENTAIR INC COM | EQUITY | 709631105 | 23307 | 659332 | SH | SOLE | 3 | 640896 | 18436 |
| PENTAIR INC. | EQUITY | 709631105 | 2872 | 81,232 | SH | SOLE | 1 | 81,232 | |

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|------------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|-----------|
| PENTON MEDIA INC | EQUITY | 709668107 | 3 | 5,408 | SH | SOLE | 1 | 5,408 | |
| PENWEST PHARMACEUTICALS CO | EQUITY | 709754105 | 81 | 5,032 | SH | SOLE | 1 | 5,032 | |
| PEOPLES BANCORP INC | EQUITY | 709789101 | 78 | 3,377 | SH | SOLE | 1 | 3,377 | |
| PEOPLES BANK | EQUITY | 710198102 | 9 | 358 | SH | SOLE | 1 | 358 | |
| PEOPLES ENERGY CORP. | EQUITY | 711030106 | 563 | 15,753 | SH | SOLE | 1 | 15,753 | |
| PEOPLES HOLDING COMPANY | EQUITY | 711148106 | 87 | 2,043 | SH | SOLE | 1 | 2,043 | |
| PEOPLESOFT, INC. | EQUITY | 712713106 | 2389 | 156,122 | SH | SOLE | 1 | 156,122 | |
| PEP BOYS-MANNY, MOE & JACK | EQUITY | 713278109 | 132 | 17,313 | SH | SOLE | 1 | 17,313 | |
| PEPCO HOLDINGS INC | EQUITY | 713291102 | 15601 | 896,613 | SH | SOLE | 1 | 896,613 | |
| PEPSI BOTTLING | EQUITY | 713409100 | 3842 | 214,254 | SH | SOLE | 1 | 214,254 | |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 2711 | 151,200 | SH | DEFINED | 2 | | 151,200 |
| PEPSIAMERICAS INC | EQUITY | 71343P200 | 2368 | 201,336 | SH | SOLE | 1 | 201,336 | |
| Pepsico | EQUITY | 713448108 | 1600 | 40,000 | SH | DEFINED | 4 | | 1,600,000 |
| PEPSICO INC | EQUITY | 713448108 | 9072 | 226,805 | SH | DEFINED | 2 | | 226,805 |
| PEPSICO, INC. | EQUITY | 713448108 | 67382 | 1,684,550 | SH | SOLE | 1 | 1,684,550 | |
| PEREGRINE PHARMACEUTICALS INC | EQUITY | 713661106 | 19 | 37,043 | SH | SOLE | 1 | 37,043 | |
| PERFORMANCE FOOD GROUP CO. | EQUITY | 713755106 | 19 | 610 | SH | SOLE | 1 | 610 | |
| PERICOM SEMICONDUCTOR CORP | EQUITY | 713831105 | 55 | 7,088 | SH | SOLE | 1 | 7,088 | |
| PERINI CORP | EQUITY | 713839108 | 18776 | 4,705,882 | SH | SOLE | 1 | 4,705,882 | |
| PERKINELMER INC. | EQUITY | 714046109 | 496 | 55,755 | SH | SOLE | 1 | 55,755 | |
| PEROT SYSTEM CORP. | EQUITY | 714265105 | 10 | 945 | SH | SOLE | 1 | 945 | |
| PERRIGO CO. | EQUITY | 714290103 | 1361 | 114,581 | SH | SOLE | 1 | 114,581 | |
| PER-SE TECHNOLOGIES | EQUITY | 713569309 | 89 | 11,205 | SH | SOLE | 1 | 11,205 | |
| PETCO ANIMAL SUPPLIES | EQUITY | 716016209 | 4 | 202 | SH | SOLE | 1 | 202 | |
| PETROLEO BRASILEIRO S.A. ADR | EQUITY | 71654V408 | 1884 | 124,330 | SH | SOLE | 1 | 124,330 | |
| PETROLEUM HELICOPTERS -VTG | EQUITY | 716604103 | 24 | 915 | SH | SOLE | 1 | 915 | |
| PETROQUEST ENERGY INC | EQUITY | 716748108 | 17 | 11,047 | SH | SOLE | 1 | 11,047 | |
| PETSMART, INC | EQUITY | 716768106 | 2430 | 192,847 | SH | SOLE | 1 | 192,847 | |
| PF CHANGS CHINA BISTRO COM | EQUITY | 69333Y108 | 31842 | 860600 | SH | SOLE | 3 | 853000 | 7600 |
| PFF BANCORP, INC. | EQUITY | 69331W104 | 132 | 4,115 | SH | SOLE | 1 | 4,115 | |
| PFIZER INC | EQUITY | 717081103 | 36242 | 1,162,889 | SH | DEFINED | 2 | | 1,162,889 |
| PFIZER, INC. | EQUITY | 717081103 | 128007 | 3,852,404 | SH | SOLE | 1 | 3,852,404 | |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 17 | 634 | SH | SOLE | 1 | 634 | |
| PHARMACEUTICAL RES COM | EQUITY | 717125108 | 28423 | 669100 | SH | SOLE | 3 | 661100 | 8000 |
| PHARMACEUTICAL RES INC COM | EQUITY | 717125108 | 2128 | 50,095 | SH | SOLE | 1 | 50,095 | |
| PHARMACIA CORP | EQUITY | 71713U102 | 14672 | 338,802 | SH | DEFINED | 2 | | 338,802 |
| PHARMACIA CORPORATION | EQUITY | 71713U102 | 84959 | 1,962,100 | SH | SOLE | 1 | 1,962,100 | |
| PHARMACOPEIA INC | EQUITY | 71713B104 | 74 | 8,447 | SH | SOLE | 1 | 8,447 | |
| PHELPS DODGE CORP. | EQUITY | 717265102 | 1275 | 39,269 | SH | SOLE | 1 | 39,269 | |
| PHILADELPHIA CONS. HLDG. CO. | EQUITY | 717528103 | 218 | 6,067 | SH | SOLE | 1 | 6,067 | |
| PHILADELPHIA SUBURBAN CORP. | EQUITY | 718009608 | 2000 | 91,136 | SH | SOLE | 1 | 91,136 | |
| PHILLIPINES LONG DISTANCE TELE ADR | EQUITY | 718252604 | 208 | 36,100 | SH | SOLE | 1 | 36,100 | |
| PHILLIPS-VAN HEUSEN CORP. | EQUITY | 718592108 | 103 | 8,304 | SH | SOLE | 1 | 8,304 | |
| PHOENIX COMPANIES INC | EQUITY | 71902E109 | 10 | 1,370 | SH | SOLE | 1 | 1,370 | |
| PHOENIX TECHNOLOGIES, LTD. | EQUITY | 719153108 | 40 | 9,339 | SH | SOLE | 1 | 9,339 | |
| PHOTON DYNAMICS | EQUITY | 719364101 | 95 | 5,788 | SH | SOLE | 1 | 5,788 | |
| PHOTRONICS INC. | EQUITY | 719405102 | 119 | 10,007 | SH | SOLE | 1 | 10,007 | |
| PICO HOLDINGS INC | EQUITY | 693366205 | 30 | 2,377 | SH | SOLE | 1 | 2,377 | |
| PIEDMONT NATURAL GAS CO., INC. | EQUITY | 720186105 | 395 | 11,091 | SH | SOLE | 1 | 11,091 | |
| PIER 1 IMPORTS INC COM | EQUITY | 720279108 | 32008 | 2018158 | SH | SOLE | 3 | 1910500 | 107658 |
| PIER 1 IMPORTS, INC. | EQUITY | 720279108 | 1982 | 124,937 | SH | SOLE | 1 | 124,937 | |
| PILGRIMS PRIDE CORP. | EQUITY | 721467108 | 44 | 5,497 | SH | SOLE | 1 | 5,497 | |
| PINNACLE SYS INC COM | EQUITY | 723481107 | 10985 | 1055200 | SH | SOLE | 3 | 1044900 | 10300 |

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| PINNACLE SYSTEMS, INC. | EQUITY | 723481107 | 220 | 21,164 | SH | SOLE | 1 | 21,164 | |
| PINNACLE WEST CAPITAL CORP. | EQUITY | 723484101 | 1327 | 39,922 | SH | SOLE | 1 | 39,922 | |
| PIONEER NATURAL RESOURCES CORP | EQUITY | 723787107 | 3960 | 157,754 | SH | SOLE | 1 | 157,754 | |
| PIONEER-STANDARD ELECTRONICS | EQUITY | 723877106 | 91 | 10,816 | SH | SOLE | 1 | 10,816 | |
| PITNEY BOWES INC | EQUITY | 724479100 | 6858 | 214,853 | SH | DEFINED | 2 | | 214,853 |
| PITNEY BOWES, INC. | EQUITY | 724479100 | 6490 | 203,312 | SH | SOLE | 1 | 203,312 | |
| PITTTON BRINK'S GROUP | EQUITY | 725701106 | 1012 | 72,985 | SH | SOLE | 1 | 72,985 | |
| PIXAR INC | EQUITY | 725811103 | 129 | 2,386 | SH | SOLE | 1 | 2,386 | |
| PIXELWORKS INC | EQUITY | 72581M107 | 65 | 11,933 | SH | SOLE | 1 | 11,933 | |
| PLAINS EXPLORATION & PRODUCT | EQUITY | 726505100 | 71 | 8,601 | SH | SOLE | 1 | 8,601 | |
| PLAINS RESOURCES, INC. | EQUITY | 726540503 | 92 | 8,601 | SH | SOLE | 1 | 8,601 | |
| PLANAR SYSTEMS, INC. | EQUITY | 726900103 | 58 | 4,903 | SH | SOLE | 1 | 4,903 | |
| PLANTRONICS, INC. | EQUITY | 727493108 | 1062 | 72,711 | SH | SOLE | 1 | 72,711 | |
| PLATINUM UNDERWRITERS (F) | EQUITY | G7127P100 | 17889 | 705670 | SH | SOLE | 3 | 685800 | 19870 |
| PLATINUM UNDERWRITERS HLDGS | EQUITY | G7127P100 | 17561 | 692,760 | SH | SOLE | 1 | 692,760 | |
| PLATINUM UNDERWRITERS HOLD | EQUITY | G7127P100 | 1387 | 54,700 | SH | DEFINED | 2 | | 54,700 |
| PLATO LEARNING INC | EQUITY | 72764Y100 | 27 | 5,945 | SH | SOLE | 1 | 5,945 | |
| PLAYBOY ENTERPRISES, INC. | EQUITY | 728117300 | 43 | 5,065 | SH | SOLE | 1 | 5,065 | |
| PLAYTEX PRODUCTS, INC. | EQUITY | 72813P100 | 81 | 10,045 | SH | SOLE | 1 | 10,045 | |
| PLEXUS CORP. | EQUITY | 729132100 | 653 | 71,406 | SH | SOLE | 1 | 71,406 | |
| PLUG POWER INC | EQUITY | 72919P103 | 30 | 5,982 | SH | SOLE | 1 | 5,982 | |
| PLUM CREEK TIMBER CO COM | EQUITY | 729251108 | 3711 | 171900 | SH | SOLE | 3 | 161000 | 10900 |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 1768 | 81,902 | SH | SOLE | 1 | 81,902 | |
| PLX TECHNOLOGY, INC. | EQUITY | 693417107 | 13 | 5,497 | SH | SOLE | 1 | 5,497 | |
| PMA CAPITAL CORP. | EQUITY | 693419202 | 64 | 9,511 | SH | SOLE | 1 | 9,511 | |
| PMC-SIERRA, INC. | EQUITY | 69344F106 | 440 | 73,936 | SH | SOLE | 1 | 73,936 | |
| PMI GROUP, INC. | EQUITY | 69344M101 | 3503 | 137,102 | SH | SOLE | 1 | 137,102 | |
| PNC FINANCIAL SERVICES | EQUITY | 693475105 | 5156 | 121,650 | SH | SOLE | 1 | 121,650 | |
| PNM RESOURCES INC | EQUITY | 69349H107 | 1466 | 65,173 | SH | SOLE | 1 | 65,173 | |
| POGO PRODUCING CO | EQUITY | 730448107 | 3274 | 82,331 | SH | SOLE | 1 | 82,331 | |
| POGO PRODUCING CO COM | EQUITY | 730448107 | 81784 | 2056427 | SH | SOLE | 3 | 2002705 | 53722 |
| POLARIS INDUSTRIES, INC. | EQUITY | 731068102 | 414 | 8,324 | SH | SOLE | 1 | 8,324 | |
| POLO RALPH LAUREN CO | EQUITY | 731572103 | 10 | 444 | SH | SOLE | 1 | 444 | |
| POLYCOM, INC. | EQUITY | 73172K104 | 1081 | 133,787 | SH | SOLE | 1 | 133,787 | |
| POLYMEDICA CORP | EQUITY | 731738100 | 103 | 3,384 | SH | SOLE | 1 | 3,384 | |
| POLYONE CORPORATION | EQUITY | 73179P106 | 111 | 28,367 | SH | SOLE | 1 | 28,367 | |
| POMEROY COMPUTER RESOURCES | EQUITY | 731822102 | 25 | 3,611 | SH | SOLE | 1 | 3,611 | |
| POPE & TALBOT, INC. | EQUITY | 732827100 | 71 | 5,678 | SH | SOLE | 1 | 5,678 | |
| POPULAR INC | EQUITY | 733174106 | 68 | 1,986 | SH | SOLE | 1 | 1,986 | |
| PORT FINANCIAL CORPORATION | EQUITY | 734119100 | 80 | 1,665 | SH | SOLE | 1 | 1,665 | |
| PORTAL SOFTWARE | EQUITY | 736126103 | 31 | 43,023 | SH | SOLE | 1 | 43,023 | |
| PORTFOLIO RECOVERY ASSOCS | EQUITY | 73640Q105 | 1209 | 53,100 | SH | DEFINED | 2 | | 53,100 |
| POSSIS MEDICAL INC | EQUITY | 737407106 | 100 | 6,167 | SH | SOLE | 1 | 6,167 | |
| POSSIS MEDICAL INC COM | EQUITY | 737407106 | 2631 | 162800 | SH | SOLE | 3 | 162800 | |
| POST PROPERTIES, INC. | EQUITY | 737464107 | 291 | 12,049 | SH | SOLE | 1 | 12,049 | |
| POTLATCH CORP. | EQUITY | 737628107 | 939 | 48,329 | SH | SOLE | 1 | 48,329 | |
| POWELL INDUSTRIES INC | EQUITY | 739128106 | 33 | 2,387 | SH | SOLE | 1 | 2,387 | |
| POWER INTEGRATIONS, INC. | EQUITY | 739276103 | 188 | 9,078 | SH | SOLE | 1 | 9,078 | |
| POWER-ONE , INC. | EQUITY | 739308104 | 547 | 124,284 | SH | SOLE | 1 | 124,284 | |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 379 | 111,382 | SH | SOLE | 1 | 111,382 | |
| POZEN INC. | EQUITY | 73941U102 | 31 | 8,132 | SH | SOLE | 1 | 8,132 | |
| PPG INDUSTRIES, INC. | EQUITY | 693506107 | 3383 | 75,042 | SH | SOLE | 1 | 75,042 | |
| PPL CORPORATION | EQUITY | 69351T106 | 14809 | 415,874 | SH | SOLE | 1 | 415,874 | |

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| PRACTICEWORKS INC | EQUITY | 739419109 | 58 | 5,682 SH | SOLE | 1 | 5,682 | |
| PRAECIS PHARMACEUTICALS INC | EQUITY | 739421105 | 75 | 18,647 SH | SOLE | 1 | 18,647 | |
| PRAXAIR, INC. | EQUITY | 74005P104 | 4034 | 71,594 SH | SOLE | 1 | 71,594 | |
| PRECISION CASTPARTS CORP. | EQUITY | 740189105 | 1691 | 70,951 SH | SOLE | 1 | 70,951 | |
| PREMCO INC | EQUITY | 74045Q104 | 8 | 329 SH | SOLE | 1 | 329 | |
| PRENTISS PPTYS TR SH BEN INT | EQUITY | 740706106 | 5054 | 186500 SH | SOLE | 3 | 186500 | |
| PRENTISS PROPERTIES TRUST | EQUITY | 740706106 | 300 | 11,082 SH | SOLE | 1 | 11,082 | |
| PREPAID LEGAL SERVICES, INC. | EQUITY | 740065107 | 81 | 4,712 SH | SOLE | 1 | 4,712 | |
| PRESIDENTIAL LIFE CORP. | EQUITY | 740884101 | 47 | 7,439 SH | SOLE | 1 | 7,439 | |
| PRESSTEK INC | EQUITY | 741113104 | 50 | 11,032 SH | SOLE | 1 | 11,032 | |
| PRG-SCHULTZ INTERNATIONAL | EQUITY | 69357C107 | 93 | 12,850 SH | SOLE | 1 | 12,850 | |
| PRICE COMMUNICATIONS CO. | EQUITY | 741437305 | 1076 | 89,972 SH | SOLE | 1 | 89,972 | |
| PRICE ENTERP INC | EQUITY | 74144P106 | 17 | 6,647 SH | SOLE | 1 | 6,647 | |
| PRICELINE.COM INC. | EQUITY | 741503106 | 75 | 45,603 SH | SOLE | 1 | 45,603 | |
| PRICESMART, INC. | EQUITY | 741511109 | 21 | 1,432 SH | SOLE | 1 | 1,432 | |
| PRIDE INTERNATIONAL | EQUITY | 74153Q102 | 2436 | 180,552 SH | SOLE | 1 | 180,552 | |
| PRIDE INTERNATIONAL INC | EQUITY | 74153Q102 | 1967 | 145,800 SH | DEFINED | 2 | | 145,800 |
| PRIMA ENERGY CORP | EQUITY | 741901201 | 69 | 3,663 SH | SOLE | 1 | 3,663 | |
| PRIME HOSPITALITY CORP. | EQUITY | 741917108 | 84 | 16,247 SH | SOLE | 1 | 16,247 | |
| PRIME MED SVCS INC NEW | EQUITY | 74156D108 | 36 | 4,883 SH | SOLE | 1 | 4,883 | |
| PRIMEDIA INC | EQUITY | 74157K101 | 133 | 49,888 SH | SOLE | 1 | 49,888 | |
| PRINCETON REVIEW INC | EQUITY | 742352107 | 24 | 5,843 SH | SOLE | 1 | 5,843 | |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V102 | 13945 | 513,815 SH | SOLE | 1 | 513,815 | |
| PRIORITY HEALTHCARE | EQUITY | 74264T102 | 231 | 8,671 SH | SOLE | 1 | 8,671 | |
| PRIVATE MEDIA GROUP INC | EQUITY | 74266R104 | 6 | 5,231 SH | SOLE | 1 | 5,231 | |
| PRIVATEBANCORP INC | EQUITY | 742962103 | 46 | 1,990 SH | SOLE | 1 | 1,990 | |
| PROASSURANCE CORPORATION | EQUITY | 74267C106 | 200 | 8,503 SH | SOLE | 1 | 8,503 | |
| PROBUSINESS SERVICES INC. | EQUITY | 742674104 | 2099 | 157,579 SH | SOLE | 1 | 157,579 | |
| PROCTER & GAMBLE CO. | EQUITY | 742718109 | 106176 | 1,192,318 SH | SOLE | 1 | 1,192,318 | |
| PROFESSIONAL DETAILING, INC. | EQUITY | 69329V100 | 22 | 2,975 SH | SOLE | 1 | 2,975 | |
| PROGENICS PHARMACEUTICALS | EQUITY | 743187106 | 13 | 2,874 SH | SOLE | 1 | 2,874 | |
| Progress Energy | EQUITY | 743263105 | 4894 | 125,000 SH | DEFINED | 4 | | 4,893,750 |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 1958 | 50,000 SH | DEFINED | 2 | | 50,000 |
| PROGRESS ENERGY INC. | EQUITY | 743263105 | 22154 | 565,870 SH | SOLE | 1 | 565,870 | |
| PROGRESS SOFTWARE CORP. | EQUITY | 743312100 | 203 | 11,297 SH | SOLE | 1 | 11,297 | |
| PROGRESSIVE CORP. | EQUITY | 743315103 | 5528 | 93,200 SH | SOLE | 1 | 93,200 | |
| PROLOGIS | EQUITY | 743410102 | 116 | 4,588 SH | SOLE | 1 | 4,588 | |
| PROLOGIS TR SH BEN INT | EQUITY | 743410102 | 18352 | 724820 SH | SOLE | 3 | 582294 | 142526 |
| PROQUEST CO. | EQUITY | 74346P102 | 116 | 5,596 SH | SOLE | 1 | 5,596 | |
| PROSPERITY BANCSHARES INC | EQUITY | 743606105 | 76 | 4,598 SH | SOLE | 1 | 4,598 | |
| PROTECTION ONE INC | EQUITY | 743663304 | 7 | 4,307 SH | SOLE | 1 | 4,307 | |
| PROTECTIVE LIFE CORP COM | EQUITY | 743674103 | 2638 | 92,403 SH | SOLE | 1 | 92,403 | |
| PROTEIN DESIGN LABS, INC. | EQUITY | 74369L103 | 1119 | 150,602 SH | SOLE | 1 | 150,602 | |
| PROTON ENERGY SYSTEMS | EQUITY | 74371K101 | 21 | 8,720 SH | SOLE | 1 | 8,720 | |
| PROVIDENT BANCORP INC | EQUITY | 743835100 | 34 | 1,083 SH | SOLE | 1 | 1,083 | |
| PROVIDENT BANKSHARES CORP. | EQUITY | 743859100 | 199 | 8,606 SH | SOLE | 1 | 8,606 | |
| PROVIDENT FINANCIAL GROUP | EQUITY | 743866105 | 1390 | 65,488 SH | SOLE | 1 | 65,488 | |
| PROVIDIAN FINANCIAL CORP. | EQUITY | 74406A102 | 985 | 150,186 SH | SOLE | 1 | 150,186 | |
| PROVINCE HEALTHCARE CO. | EQUITY | 743977100 | 153 | 17,234 SH | SOLE | 1 | 17,234 | |
| PROXIM CORP CL-A | EQUITY | 744283102 | 26 | 42,954 SH | SOLE | 1 | 42,954 | |
| PROXYMED PHARMACY INC | EQUITY | 744290305 | 12 | 1,656 SH | SOLE | 1 | 1,656 | |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 62417 | 2,133,900 SH | SOLE | 1 | 2,133,900 | |
| PS BUSINESS PARKS, INC. | EQUITY | 69360J107 | 108 | 3,645 SH | SOLE | 1 | 3,645 | |

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| PS BUSINESS PKS INC CA COM | EQUITY | 69360J107 | 8190 | 275300 | SH | SOLE | 3 | 221120 | 54180 |
| PSEG ENERGY HOLDINGS | EQUITY | 744573106 | 3615 | 98,534 | SH | SOLE | 1 | 98,534 | |
| PSS WORLD MEDICAL, INC | EQUITY | 69366A100 | 167 | 25,671 | SH | SOLE | 1 | 25,671 | |
| PTEK HLDGS INC | EQUITY | 69366M104 | 63 | 17,019 | SH | SOLE | 1 | 17,019 | |
| Public Service | EQUITY | 744573106 | 4036 | 110,000 | SH | DEFINED | 4 | 4,035,900 | |
| PUBLIC STORAGE INC | EQUITY | 74460D109 | 44 | 1,446 | SH | SOLE | 1 | 1,446 | |
| PUBLIC STORAGE INC COM | EQUITY | 74460D109 | 10747 | 354700 | SH | SOLE | 3 | 284900 | 69800 |
| PUGET ENEGY INC. | EQUITY | 745310102 | 11550 | 542,003 | SH | SOLE | 1 | 542,003 | |
| PULITZER INC. | EQUITY | 745769109 | 142 | 3,248 | SH | SOLE | 1 | 3,248 | |
| PULTE HOMES | EQUITY | 745867101 | 9424 | 187918 | SH | SOLE | 3 | 162400 | 25518 |
| PULTE HOMES INC. | EQUITY | 745867101 | 1351 | 26,941 | SH | SOLE | 1 | 26,941 | |
| Q MED | EQUITY | 747914109 | 19 | 2,797 | SH | SOLE | 1 | 2,797 | |
| QLOGIC CORP | EQUITY | 747277101 | 2043 | 55,000 | SH | DEFINED | 2 | 55,000 | |
| QLOGIC CORP COM | EQUITY | 747277101 | 61312 | 1650824 | SH | SOLE | 3 | 1574000 | 76824 |
| QLOGIC CORP. | EQUITY | 747277101 | 9207 | 247,887 | SH | SOLE | 1 | 247,887 | |
| QRS CORP. | EQUITY | 74726X105 | 24 | 4,949 | SH | SOLE | 1 | 4,949 | |
| QUADRAMED CORP | EQUITY | 74730W101 | 10 | 9,783 | SH | SOLE | 1 | 9,783 | |
| QUAKER CHEM CORP COM | EQUITY | 747316107 | 57 | 2,809 | SH | SOLE | 1 | 2,809 | |
| QUAKER CIRY BANCORP INC | EQUITY | 74731K106 | 63 | 1,846 | SH | SOLE | 1 | 1,846 | |
| QUAKER FABRIC CORP. | EQUITY | 747399103 | 23 | 4,257 | SH | SOLE | 1 | 4,257 | |
| QUALCOMM INC | EQUITY | 747525103 | 26901 | 746,000 | SH | DEFINED | 2 | 746,000 | |
| QUALCOMM, INC. | EQUITY | 747525103 | 13821 | 383,910 | SH | SOLE | 1 | 383,910 | |
| QUANEX CORP. | EQUITY | 747620102 | 187 | 5,894 | SH | SOLE | 1 | 5,894 | |
| QUANTA SERVICES, INC. | EQUITY | 74762E102 | 328 | 102,639 | SH | SOLE | 1 | 102,639 | |
| QUANTUM CORP DLT & STORAGE | EQUITY | 747906204 | 999 | 276,654 | SH | SOLE | 1 | 276,654 | |
| Quest Diagnostics | EQUITY | 74834L100 | 1844 | 30,900 | SH | DEFINED | 4 | 1,844,421 | |
| QUEST DIAGNOSTICS, INC. | EQUITY | 74834L100 | 3681 | 61,675 | SH | SOLE | 1 | 61,675 | |
| QUEST SOFTWARE INC | EQUITY | 74834T103 | 120 | 13,377 | SH | SOLE | 1 | 13,377 | |
| QUESTAR CORP. | EQUITY | 748356102 | 3287 | 111,170 | SH | SOLE | 1 | 111,170 | |
| QUICKSILVER RESOURCES COM | EQUITY | 74837R104 | 7129 | 299900 | SH | SOLE | 3 | 299900 | |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R104 | 86 | 3,637 | SH | SOLE | 1 | 3,637 | |
| QUICKSILVER, INC. | EQUITY | 74838C106 | 215 | 7,016 | SH | SOLE | 1 | 7,016 | |
| QUIDEL CORPORATION | EQUITY | 74838J101 | 31 | 9,249 | SH | SOLE | 1 | 9,249 | |
| QUINTILES TRANSNATIONAL CO | EQUITY | 748767100 | 365 | 30,000 | SH | DEFINED | 2 | 30,000 | |
| QUINTILES TRANSNATIONAL CORP. | EQUITY | 748767100 | 635 | 52,196 | SH | SOLE | 1 | 52,196 | |
| QUINTON CARDIOLOGY SYS INC | EQUITY | 748773108 | 704 | 125,300 | SH | DEFINED | 2 | 125,300 | |
| QUIXOTE CORP | EQUITY | 749056107 | 38 | 2,385 | SH | SOLE | 1 | 2,385 | |
| QUOVADX INC | EQUITY | 74913K106 | 15 | 7,542 | SH | SOLE | 1 | 7,542 | |
| QWEST COMMUNICATIONS INTL. | EQUITY | 749121109 | 2601 | 745,224 | SH | SOLE | 1 | 745,224 | |
| R&G FINANCIAL CO. | EQUITY | 749136107 | 119 | 5,413 | SH | SOLE | 1 | 5,413 | |
| R. R. DONNELLEY AND SONS CO. | EQUITY | 257867101 | 1017 | 55,507 | SH | SOLE | 1 | 55,507 | |
| R.H. DONNELLEY CORP. | EQUITY | 74955W307 | 293 | 9,867 | SH | SOLE | 1 | 9,867 | |
| R.O.C. TAIWAN FUND | EQUITY | 749651105 | 725 | 196,600 | SH | SOLE | 1 | 196,600 | |
| RACING CHAMPIONS ERTL | EQUITY | 750069106 | 47 | 3,090 | SH | SOLE | 1 | 3,090 | |
| RADIAN GROUP, INC. | EQUITY | 750236101 | 4196 | 125,710 | SH | SOLE | 1 | 125,710 | |
| RADIANT SYSTEMS, INC. | EQUITY | 75025N102 | 46 | 6,200 | SH | SOLE | 1 | 6,200 | |
| RADIO ONE INC | EQUITY | 75040P405 | 1558 | 117,700 | SH | DEFINED | 2 | 117,700 | |
| RADIO ONE INC -CL D | EQUITY | 75040P405 | 14 | 1,031 | SH | SOLE | 1 | 1,031 | |
| RADIO ONE INC CL D NON VTG | EQUITY | 75040P405 | 22816 | 1723254 | SH | SOLE | 3 | 1676500 | 46754 |
| RADIOLOGIX INC | EQUITY | 75040K109 | 16 | 7,239 | SH | SOLE | 1 | 7,239 | |
| RADIOSHACK CORP. | EQUITY | 750438103 | 1715 | 76,941 | SH | SOLE | 1 | 76,941 | |
| RADISYS CORP. | EQUITY | 750459109 | 39 | 5,895 | SH | SOLE | 1 | 5,895 | |
| RAILAMERICA INC | EQUITY | 750753105 | 63 | 10,281 | SH | SOLE | 1 | 10,281 | |

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|--------------------------------|--------|-----------|------|------------|---------|---|---------|---------|
| RAINBOW TECHNOLOGIES INC | EQUITY | 750862104 | 81 | 8,533 SH | SOLE | 1 | 8,533 | |
| RAINDANCE COMM | EQUITY | 75086X106 | 26 | 15,590 SH | SOLE | 1 | 15,590 | |
| RAINDANCE COMMUNICATIONS I | EQUITY | 75086X106 | 259 | 154,100 SH | DEFINED | 2 | | 154,100 |
| RALCORP HOLDINGS, INC. | EQUITY | 751028101 | 281 | 10,796 SH | SOLE | 1 | 10,796 | |
| RAMBUS INC. | EQUITY | 750917106 | 397 | 30,086 SH | SOLE | 1 | 30,086 | |
| RAMCO-GERSHENSON PROPERTIES | EQUITY | 751452202 | 332 | 15,102 SH | SOLE | 1 | 15,102 | |
| RANGE RESOURCES CORP | EQUITY | 75281A109 | 105 | 18,470 SH | SOLE | 1 | 18,470 | |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 198 | 7,105 SH | SOLE | 1 | 7,105 | |
| RAYMOND JAMES FINANCIAL, INC. | EQUITY | 754730109 | 15 | 563 SH | SOLE | 1 | 563 | |
| RAYONIER, INC. | EQUITY | 754907103 | 1643 | 37,301 SH | SOLE | 1 | 37,301 | |
| RAYOVAC CORP. | EQUITY | 755081106 | 125 | 11,543 SH | SOLE | 1 | 11,543 | |
| RAYTECH CORP DEL | EQUITY | 755103108 | 88 | 14,982 SH | SOLE | 1 | 14,982 | |
| RAYTHEON CO. | EQUITY | 755111507 | 6421 | 226,330 SH | SOLE | 1 | 226,330 | |
| RCN CORP. | EQUITY | 749361101 | 17 | 23,059 SH | SOLE | 1 | 23,059 | |
| READER'S DIGEST ASSOC., INC. | EQUITY | 755267101 | 1346 | 131,877 SH | SOLE | 1 | 131,877 | |
| READ-RITE CORP. | EQUITY | 755246204 | 6 | 8,725 SH | SOLE | 1 | 8,725 | |
| REALNETWORKS, INC. | EQUITY | 75605L104 | 5 | 1,226 SH | SOLE | 1 | 1,226 | |
| REALTY INCOME CORP. | EQUITY | 756109104 | 430 | 12,016 SH | SOLE | 1 | 12,016 | |
| RECKSON ASSOC REALTY CORP. | EQUITY | 75621K106 | 15 | 773 SH | SOLE | 1 | 773 | |
| RECKSON ASSOCS RLTY CL B | EQUITY | 75621K304 | 3810 | 196900 SH | SOLE | 3 | 196900 | |
| RECKSON ASSOCS RLTY COM | EQUITY | 75621K106 | 7797 | 414700 SH | SOLE | 3 | 341611 | 73089 |
| RED HAT, INC. | EQUITY | 756577102 | 222 | 40,796 SH | SOLE | 1 | 40,796 | |
| REDBACK NETWORKS INC | EQUITY | 757209101 | 32 | 54,381 SH | SOLE | 1 | 54,381 | |
| REDWOOD TRUST, INC. | EQUITY | 758075402 | 130 | 3,991 SH | SOLE | 1 | 3,991 | |
| REEBOK INTERNATIONAL, LTD. | EQUITY | 758110100 | 867 | 26,405 SH | SOLE | 1 | 26,405 | |
| REGAL ENTMT GROUP | EQUITY | 758766109 | 5 | 256 SH | SOLE | 1 | 256 | |
| REGAL-BELOIT CORP. | EQUITY | 758750103 | 128 | 8,331 SH | SOLE | 1 | 8,331 | |
| REGENCY CENTERS CORPORATION | EQUITY | 758849103 | 11 | 345 SH | SOLE | 1 | 345 | |
| REGENERON PHARMACEUTICALS INC. | EQUITY | 75886F107 | 91 | 12,047 SH | SOLE | 1 | 12,047 | |
| REGENT COMMUNICATIONS, INC | EQUITY | 758865109 | 46 | 9,611 SH | SOLE | 1 | 9,611 | |
| REGIONS FINANCIAL CORP. | EQUITY | 758940100 | 3175 | 98,008 SH | SOLE | 1 | 98,008 | |
| REGIS CORP. | EQUITY | 758932107 | 389 | 15,598 SH | SOLE | 1 | 15,598 | |
| REGISTER.COM | EQUITY | 75914G101 | 59 | 10,639 SH | SOLE | 1 | 10,639 | |
| REHAB CARE GROUP | EQUITY | 759148109 | 102 | 5,712 SH | SOLE | 1 | 5,712 | |
| REINSURANCE GROUP OF | EQUITY | 759351109 | 7 | 248 SH | SOLE | 1 | 248 | |
| RELIANCE STEEL & ALUMINIUM CO. | EQUITY | 759509102 | 129 | 8,545 SH | SOLE | 1 | 8,545 | |
| RELIANT RESOURCES INC | EQUITY | 75952B105 | 15 | 4,212 SH | SOLE | 1 | 4,212 | |
| REMEC, INC. | EQUITY | 759543101 | 98 | 20,354 SH | SOLE | 1 | 20,354 | |
| REMEDYTEMP INC | EQUITY | 759549108 | 24 | 1,991 SH | SOLE | 1 | 1,991 | |
| REMINGTON OIL & GAS CORP | EQUITY | 759594302 | 125 | 7,323 SH | SOLE | 1 | 7,323 | |
| RENAISSANCE LEARNING, INC. | EQUITY | 75968L105 | 65 | 3,677 SH | SOLE | 1 | 3,677 | |
| RENAL CARE GROUP, INC. | EQUITY | 759930100 | 22 | 692 SH | SOLE | 1 | 692 | |
| RENT-A-CENTER INC | EQUITY | 76009N100 | 27 | 486 SH | SOLE | 1 | 486 | |
| RENT-WAY, INC. | EQUITY | 76009U104 | 33 | 9,209 SH | SOLE | 1 | 9,209 | |
| REPUBLIC BANCORP, INC. | EQUITY | 760281204 | 252 | 21,420 SH | SOLE | 1 | 21,420 | |
| REPUBLIC BANCSHARES, INC. | EQUITY | 759929102 | 36 | 1,823 SH | SOLE | 1 | 1,823 | |
| REPUBLIC SERVICES IN | EQUITY | 760759100 | 4372 | 220,339 SH | SOLE | 1 | 220,339 | |
| REPUBLIC SVCS INC | EQUITY | 760759100 | 3335 | 168,100 SH | DEFINED | 2 | | 168,100 |
| RES-CARE INC | EQUITY | 760943100 | 16 | 5,606 SH | SOLE | 1 | 5,606 | |
| RESEARCH FRONTIERS | EQUITY | 760911107 | 25 | 3,493 SH | SOLE | 1 | 3,493 | |
| RESMED INC | EQUITY | 761152107 | 350 | 10,957 SH | SOLE | 1 | 10,957 | |
| RESOURCE AMERICA, INC. | EQUITY | 761195205 | 43 | 5,447 SH | SOLE | 1 | 5,447 | |
| RESOURCES CONNECTION INC | EQUITY | 76122Q105 | 146 | 6,859 SH | SOLE | 1 | 6,859 | |

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| RESPIRONICS INC. | EQUITY | 761230101 | 413 | 12,022 SH | SOLE | 1 | 12,022 | |
| RESTORATION HARDWARE I | EQUITY | 760981100 | 16 | 6,434 SH | SOLE | 1 | 6,434 | |
| RETEK INC. | EQUITY | 76128Q109 | 517 | 89,625 SH | SOLE | 1 | 89,625 | |
| REVLON, INC.-CL A | EQUITY | 761525500 | 9 | 3,111 SH | SOLE | 1 | 3,111 | |
| REX STORES CORP | EQUITY | 761624105 | 29 | 2,838 SH | SOLE | 1 | 2,838 | |
| REYNOLDS AND REYNOLDS CO., CLASS A | EQUITY | 761695105 | 2294 | 90,690 SH | SOLE | 1 | 90,690 | |
| RF MICRO DEVICES INC | EQUITY | 749941100 | 2044 | 340,295 SH | SOLE | 1 | 340,295 | |
| RF MONOLITHICS INC COM(OXFORD PTNRS L | EQUITY | 74955F106 | 15 | 4,973 SH | SOLE | 1 | 4,973 | |
| RFS HOTEL INVESTORS, INC. | EQUITY | 74955J108 | 100 | 10,268 SH | SOLE | 1 | 10,268 | |
| RIBAPHARM INC | EQUITY | 762537108 | 2 | 354 SH | SOLE | 1 | 354 | |
| RICHARDSON ELEC LTD | EQUITY | 763165107 | 19 | 2,333 SH | SOLE | 1 | 2,333 | |
| RIGEL PHARMACEUTICALS INC | EQUITY | 766559108 | 7 | 9,457 SH | SOLE | 1 | 9,457 | |
| RIGGS NATIONAL CORP. | EQUITY | 766570105 | 73 | 5,070 SH | SOLE | 1 | 5,070 | |
| RIGHT MANAGEMENT CONSULTANTS | EQUITY | 766573109 | 77 | 5,928 SH | SOLE | 1 | 5,928 | |
| RITA MED SYS INC DEL | EQUITY | 76774E103 | 15 | 3,630 SH | SOLE | 1 | 3,630 | |
| RITE AID CORP | EQUITY | 767754104 | 13 | 5,719 SH | SOLE | 1 | 5,719 | |
| RIVERSTONE NETWORKS INC | EQUITY | 769320102 | 61 | 43,696 SH | SOLE | 1 | 43,696 | |
| RIVIANA FOODS | EQUITY | 769536103 | 51 | 2,167 SH | SOLE | 1 | 2,167 | |
| RIVIERA HOLDINGS CORP | EQUITY | 769627100 | 1366 | 345,900 SH | SOLE | 1 | 345,900 | |
| RJ Reynolds | EQUITY | 76182K105 | 3258 | 101,000 SH | DEFINED | 4 | | 3,258,260 |
| RJ REYNOLDS TOBACCO HOLDINGS | EQUITY | 76182K105 | 1216 | 37,699 SH | SOLE | 1 | 37,699 | |
| RLI CORP. | EQUITY | 749607107 | 151 | 5,627 SH | SOLE | 1 | 5,627 | |
| RMH TELESERVICES INC | EQUITY | 749938106 | 28 | 4,250 SH | SOLE | 1 | 4,250 | |
| ROADWAY CORP. | EQUITY | 769742107 | 144 | 4,289 SH | SOLE | 1 | 4,289 | |
| ROADWAY EXPRESS INC DEL | EQUITY | 769742107 | 2371 | 70,720 SH | DEFINED | 2 | | 70,720 |
| ROANOKE ELECTRIC STEEL CORP | EQUITY | 769841107 | 31 | 3,568 SH | SOLE | 1 | 3,568 | |
| ROBBINS & MYERS, INC. | EQUITY | 770196103 | 48 | 3,569 SH | SOLE | 1 | 3,569 | |
| ROBERT HALF INTERNATIONAL INC. | EQUITY | 770323103 | 1014 | 76,199 SH | SOLE | 1 | 76,199 | |
| ROCK-TENN CO., CLASS A | EQUITY | 772739207 | 52 | 4,089 SH | SOLE | 1 | 4,089 | |
| ROCKWELL AUTOMATION COM | EQUITY | 773903109 | 9692 | 468200 SH | SOLE | 3 | 414200 | 54000 |
| ROCKWELL AUTOMATION INC | EQUITY | 773903109 | 1695 | 81,903 SH | SOLE | 1 | 81,903 | |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 1459 | 79,426 SH | SOLE | 1 | 79,426 | |
| ROGERS CORP. | EQUITY | 775133101 | 169 | 5,698 SH | SOLE | 1 | 5,698 | |
| ROHM + HAAS CO | EQUITY | 775371107 | 9084 | 305,024 SH | DEFINED | 2 | | 305,024 |
| ROHM AND HAAS CO. | EQUITY | 775371107 | 2928 | 98,326 SH | SOLE | 1 | 98,326 | |
| ROLLINS, INC. | EQUITY | 775711104 | 1550 | 67,305 SH | SOLE | 1 | 67,305 | |
| ROPER INDUSTRIES, INC. | EQUITY | 776696106 | 303 | 10,492 SH | SOLE | 1 | 10,492 | |
| ROSLYN BANCORP, INC. | EQUITY | 778162107 | 2004 | 111,474 SH | SOLE | 1 | 111,474 | |
| ROSS STORES, INC. | EQUITY | 778296103 | 3880 | 107,442 SH | SOLE | 1 | 107,442 | |
| Rosteecom ADR | EQUITY | 778529107 | 478 | 60,000 SH | SOLE | 1 | 60,000 | |
| ROUSE CO | EQUITY | 779273101 | 37 | 1,078 SH | SOLE | 1 | 1,078 | |
| ROWAN COMPANIES, INC. | EQUITY | 779382100 | 814 | 41,389 SH | SOLE | 1 | 41,389 | |
| ROXIO INC | EQUITY | 780008108 | 43 | 6,911 SH | SOLE | 1 | 6,911 | |
| ROYAL BANCSHARES OF PENN-A | EQUITY | 780081105 | 37 | 1,902 SH | SOLE | 1 | 1,902 | |
| ROYAL CARIBBEAN CRUISE COM | EQUITY | V7780T103 | 3473 | 231100 SH | SOLE | 3 | 200700 | 30400 |
| ROYAL GOLD INC | EQUITY | 780287108 | 71 | 4,846 SH | SOLE | 1 | 4,846 | |
| RPC | EQUITY | 749660106 | 37 | 4,035 SH | SOLE | 1 | 4,035 | |
| RPM INTERNATIONAL INC. | EQUITY | 749685103 | 1633 | 155,567 SH | SOLE | 1 | 155,567 | |
| RSA SECURITY INC. | EQUITY | 749719100 | 653 | 91,964 SH | SOLE | 1 | 91,964 | |
| RTI INTERNATIONAL METALS, INC. | EQUITY | 74973W107 | 73 | 7,499 SH | SOLE | 1 | 7,499 | |
| RUBY TUESDAY INC | EQUITY | 781182100 | 10253 | 502,600 SH | DEFINED | 2 | | 502,600 |
| RUBY TUESDAY, INC. | EQUITY | 781182100 | 1756 | 86,087 SH | SOLE | 1 | 86,087 | |
| RUDDICK CORP. | EQUITY | 781258108 | 902 | 73,293 SH | SOLE | 1 | 73,293 | |

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| RUDOLPH TECHNOLOGIES INC. | EQUITY | 781270103 | 48 | 3,348 | SH | SOLE | 1 | 3,348 | |
| RUSS BERRIE AND CO., INC. | EQUITY | 782233100 | 115 | 3,589 | SH | SOLE | 1 | 3,589 | |
| RUSSELL CORP. | EQUITY | 782352108 | 153 | 8,725 | SH | SOLE | 1 | 8,725 | |
| RYANAIR HOLDINGS PLC-SP ADR | EQUITY | 783513104 | 158 | 3,785 | SH | SOLE | 1 | 3,785 | |
| RYAN'S FAMILY STEAK HOUSES | EQUITY | 783519101 | 168 | 15,966 | SH | SOLE | 1 | 15,966 | |
| RYDER SYSTEM, INC. | EQUITY | 783549108 | 597 | 29,125 | SH | SOLE | 1 | 29,125 | |
| RYERSON TULL, INC. | EQUITY | 78375P107 | 50 | 8,043 | SH | SOLE | 1 | 8,043 | |
| RYLAND GROUP | EQUITY | 783764103 | 16 | 374 | SH | SOLE | 1 | 374 | |
| RYLAND GROUP INC COM | EQUITY | 783764103 | 13924 | 322400 | SH | SOLE | 3 | 316500 | 5900 |
| S J W CORP COM | EQUITY | 784305104 | 57 | 740 | SH | SOLE | 1 | 740 | |
| S&T BANCORP, INC. | EQUITY | 783859101 | 245 | 9,573 | SH | SOLE | 1 | 9,573 | |
| S.Y. BANCORP INC | EQUITY | 785060104 | 74 | 2,067 | SH | SOLE | 1 | 2,067 | |
| S1 CORPORATION | EQUITY | 78463B101 | 131 | 25,529 | SH | SOLE | 1 | 25,529 | |
| SABRE HOLDINGS CORP. | EQUITY | 785905100 | 1462 | 91,872 | SH | SOLE | 1 | 91,872 | |
| SAFECO CORP | EQUITY | 786429100 | 2399 | 68,600 | SH | DEFINED | 2 | | 68,600 |
| SAFECO CORP. | EQUITY | 786429100 | 2139 | 61,169 | SH | SOLE | 1 | 61,169 | |
| SAFEGUARD SCIENTIFICS, INC. | EQUITY | 786449108 | 61 | 43,063 | SH | SOLE | 1 | 43,063 | |
| SAFENET INC COM | EQUITY | 78645R107 | 3145 | 153500 | SH | SOLE | 3 | 153500 | |
| SAFEWAY INC | EQUITY | 786514208 | 3576 | 188,920 | SH | SOLE | 1 | 188,920 | |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 94 | 5,416 | SH | SOLE | 1 | 5,416 | |
| SAKS INC. | EQUITY | 79377W108 | 1472 | 191,357 | SH | SOLE | 1 | 191,357 | |
| SALEM COMMUNICATION- CLASS A | EQUITY | 794093104 | 52 | 3,182 | SH | SOLE | 1 | 3,182 | |
| SALIX PHARMACEUTICALS | EQUITY | 795435106 | 43 | 6,418 | SH | SOLE | 1 | 6,418 | |
| SALTON, INC. | EQUITY | 795757103 | 25 | 2,356 | SH | SOLE | 1 | 2,356 | |
| SANCHEZ COMPUTER ASSOCIATES | EQUITY | 799702105 | 20 | 4,953 | SH | SOLE | 1 | 4,953 | |
| SANDERSON FARMS, INC. | EQUITY | 800013104 | 35 | 1,823 | SH | SOLE | 1 | 1,823 | |
| SANDISK CORP COM | EQUITY | 80004C101 | 8711 | 517900 | SH | SOLE | 3 | 511500 | 6400 |
| SANDISK CORP. | EQUITY | 80004C101 | 1911 | 113,616 | SH | SOLE | 1 | 113,616 | |
| SANDY SPRING BANCORP, INC. | EQUITY | 800363103 | 172 | 5,272 | SH | SOLE | 1 | 5,272 | |
| SANGAMO BIOSCIENCES INC | EQUITY | 800677106 | 18 | 6,141 | SH | SOLE | 1 | 6,141 | |
| SANGSTAT MEDICAL CORP. | EQUITY | 801003104 | 93 | 9,506 | SH | SOLE | 1 | 9,506 | |
| SANMINA - SCI CORP | EQUITY | 800907107 | 1063 | 263,141 | SH | SOLE | 1 | 263,141 | |
| SANTANDER BANCORP | EQUITY | 802809103 | 41 | 3,088 | SH | SOLE | 1 | 3,088 | |
| SAPIENT CORP. | EQUITY | 803062108 | 45 | 29,293 | SH | SOLE | 1 | 29,293 | |
| SARA LEE CORP. | EQUITY | 803111103 | 6262 | 334,840 | SH | SOLE | 1 | 334,840 | |
| SAUER-DANFOSS INC. | EQUITY | 804137107 | 28 | 3,539 | SH | SOLE | 1 | 3,539 | |
| SAUL CENTERS, INC. | EQUITY | 804395101 | 89 | 3,841 | SH | SOLE | 1 | 3,841 | |
| SAXON CAPITAL INC | EQUITY | 80556P302 | 135 | 10,125 | SH | SOLE | 1 | 10,125 | |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 8069 | 402,232 | SH | DEFINED | 2 | | 402,232 |
| SBC COMMUNICATIONS, INC. | EQUITY | 78387G103 | 62604 | 3,120,839 | SH | SOLE | 1 | 3,120,839 | |
| SBS TECHNOLOGIES INC | EQUITY | 78387P103 | 39 | 5,304 | SH | SOLE | 1 | 5,304 | |
| SCANA CORP | EQUITY | 80589M102 | 12169 | 406,725 | SH | SOLE | 1 | 406,725 | |
| SCANSOFT INC | EQUITY | 80603P107 | 84 | 18,761 | SH | SOLE | 1 | 18,761 | |
| SCANSOURCE INC | EQUITY | 806037107 | 66 | 3,510 | SH | SOLE | 1 | 3,510 | |
| SCANSOURCE INC COM | EQUITY | 806037107 | 1500 | 80000 | SH | SOLE | 3 | 80000 | |
| SCHAWK, INC. | EQUITY | 806373106 | 27 | 2,806 | SH | SOLE | 1 | 2,806 | |
| SCHEIN HENRY INC COM | EQUITY | 806407102 | 356 | 7900 | SH | SOLE | 3 | 7900 | |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 6076 | 340,790 | SH | DEFINED | 2 | | 340,790 |
| SCHERING-PLOUGH CORP. | EQUITY | 806605101 | 19015 | 1,066,470 | SH | SOLE | 1 | 1,066,470 | |
| SCHLUMBERGER | EQUITY | 806857108 | 121 | 3,150 | SH | DEFINED | 2 | | 3,150 |
| SCHLUMBERGER, LTD. | EQUITY | 806857108 | 12235 | 321,890 | SH | SOLE | 1 | 321,890 | |
| SCHNITZER STL INDS | EQUITY | 806882106 | 36 | 1,477 | SH | SOLE | 1 | 1,477 | |
| SCHOLASTIC CORP. | EQUITY | 807066105 | 1413 | 52,529 | SH | SOLE | 1 | 52,529 | |

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| SCHOOL SPECIALTY, INC. | EQUITY | 807863105 | 95 | 5,325 SH | SOLE | 1 | 5,325 | |
| SCHULMAN, A. INC. | EQUITY | 808194104 | 154 | 10,597 SH | SOLE | 1 | 10,597 | |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 9996 | 1,384,500 SH | DEFINED | 2 | | 1,384,500 |
| SCHWEITZER-MAUDUIT INC. | EQUITY | 808541106 | 122 | 5,408 SH | SOLE | 1 | 5,408 | |
| SCIENTIFIC GAMES CORP A | EQUITY | 80874P109 | 89 | 16,483 SH | SOLE | 1 | 16,483 | |
| SCIENTIFIC-ATLANTA, INC. | EQUITY | 808655104 | 931 | 67,736 SH | SOLE | 1 | 67,736 | |
| SCIOS NOVA INC. | EQUITY | 808905103 | 3445 | 78,178 SH | SOLE | 1 | 78,178 | |
| SCM MICROSYSTEMS, INC. | EQUITY | 784018103 | 14 | 5,671 SH | SOLE | 1 | 5,671 | |
| SCOTTS CO. | EQUITY | 810186106 | 14 | 279 SH | SOLE | 1 | 279 | |
| SCP POOL CORPORATION | EQUITY | 784028102 | 192 | 6,457 SH | SOLE | 1 | 6,457 | |
| SCRIPPS CO | EQUITY | 811054204 | 30 | 397 SH | SOLE | 1 | 397 | |
| SCS TRANSPORTATION INC | EQUITY | 811111T102 | 56 | 5,276 SH | SOLE | 1 | 5,276 | |
| SEABOARD CORP. | EQUITY | 811543107 | 26 | 130 SH | SOLE | 1 | 130 | |
| SEACHANGE INTERNATIONAL, INC. | EQUITY | 811699107 | 58 | 7,996 SH | SOLE | 1 | 7,996 | |
| SEACOAST BANKING CORP FL | EQUITY | 811707306 | 73 | 3,786 SH | SOLE | 1 | 3,786 | |
| SEACOAST FINANCIAL SERVICES CO | EQUITY | 81170Q106 | 160 | 8,738 SH | SOLE | 1 | 8,738 | |
| SEACOR SMIT, INC. | EQUITY | 811904101 | 219 | 6,252 SH | SOLE | 1 | 6,252 | |
| SEALED AIR CORP | EQUITY | 81211K100 | 1488 | 37,083 SH | SOLE | 1 | 37,083 | |
| SEARS ROEBUCK & CO | EQUITY | 812387108 | 4077 | 168,828 SH | SOLE | 1 | 168,828 | |
| SEATTLE GENETICS INC WA | EQUITY | 812578102 | 15 | 6,477 SH | SOLE | 1 | 6,477 | |
| SECOND BANCORP, INC. | EQUITY | 813114105 | 68 | 3,082 SH | SOLE | 1 | 3,082 | |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 39 | 10,566 SH | SOLE | 1 | 10,566 | |
| SEEBEYOND TECHNOLOGY CORP. | EQUITY | 815704101 | 38 | 18,818 SH | SOLE | 1 | 18,818 | |
| SEI INVESTMENTS CO. | EQUITY | 784117103 | 3726 | 142,223 SH | SOLE | 1 | 142,223 | |
| SELECT MEDICAL CORP | EQUITY | 816196109 | 90 | 6,322 SH | SOLE | 1 | 6,322 | |
| SELECTIVE INSURANCE GROUP, INC | EQUITY | 816300107 | 229 | 9,317 SH | SOLE | 1 | 9,317 | |
| SEMCO ENERGY, INC. | EQUITY | 78412D109 | 23 | 6,631 SH | SOLE | 1 | 6,631 | |
| SEMINIS INC | EQUITY | 816658108 | 15 | 5,019 SH | SOLE | 1 | 5,019 | |
| SEMITOOL, INC. | EQUITY | 816909105 | 24 | 5,834 SH | SOLE | 1 | 5,834 | |
| SEMPRA ENERGY | EQUITY | 816851109 | 3716 | 111,140 SH | SOLE | 1 | 90,930 | |
| SEMTECH CORP. | EQUITY | 816850101 | 1487 | 98,132 SH | SOLE | 1 | 98,132 | |
| SENIOR HOUSING PROP TRUST | EQUITY | 81721M109 | 189 | 16,382 SH | SOLE | 1 | 16,382 | |
| SENSIENT TECHNOLOGIES CORP. | EQUITY | 81725T100 | 1577 | 78,790 SH | SOLE | 1 | 78,790 | |
| SEPRACOR, INC. | EQUITY | 817315104 | 1854 | 136,930 SH | SOLE | 1 | 136,930 | |
| SEQUA CORP CLASS A | EQUITY | 817320104 | 551 | 16,084 SH | SOLE | 1 | 16,084 | |
| SEQUENOM, INC. | EQUITY | 817337108 | 26 | 14,203 SH | SOLE | 1 | 14,203 | |
| SERENA SOFTWARE, INC. | EQUITY | 817492101 | 100 | 6,266 SH | SOLE | 1 | 6,266 | |
| SEROLOGICALS CORP. | EQUITY | 817523103 | 66 | 7,787 SH | SOLE | 1 | 7,787 | |
| SERVICE CORP INTERNATIONAL | EQUITY | 817565104 | 294 | 105,914 SH | SOLE | 1 | 105,914 | |
| SERVICEMASTER COMPAN | EQUITY | 81760N109 | 44 | 4,387 SH | SOLE | 1 | 4,387 | |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 46 | 2,572 SH | SOLE | 1 | 2,572 | |
| SHAW GROUP INC | EQUITY | 820280105 | 6 | 598 SH | SOLE | 1 | 598 | |
| SHENANDOAH TELECOMMUNI | EQUITY | 82312B106 | 32 | 1,184 SH | SOLE | 1 | 1,184 | |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 9682 | 366,314 SH | DEFINED | 2 | | 366,314 |
| SHERWIN-WILLIAMS CO. | EQUITY | 824348106 | 1746 | 66,057 SH | SOLE | 1 | 66,057 | |
| SHOE CARNIVAL INC | EQUITY | 824889109 | 40 | 2,617 SH | SOLE | 1 | 2,617 | |
| SHOPKO STORES, INC. | EQUITY | 824911101 | 121 | 10,361 SH | SOLE | 1 | 10,361 | |
| SHUFFLE MASTER, INC. | EQUITY | 825549108 | 129 | 6,407 SH | SOLE | 1 | 6,407 | |
| SHURGARD STORAGE CENTERS, INC. CLASS | EQUITY | 82567D104 | 378 | 12,159 SH | SOLE | 1 | 12,159 | |
| SICOR INC | EQUITY | 825846108 | 2619 | 156,849 SH | SOLE | 1 | 156,849 | |
| SICOR INC COM | EQUITY | 825846108 | 10478 | 627400 SH | SOLE | 3 | 619600 | 7800 |
| SIEBEL SYSTEMS, INC. | EQUITY | 826170102 | 1895 | 236,528 SH | SOLE | 1 | 236,528 | |
| SIERRA HEALTH SERVICES, INC. | EQUITY | 826322109 | 119 | 9,198 SH | SOLE | 1 | 9,198 | |

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|-----------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| SIERRA PACIFIC RESOURCES | EQUITY | 826428104 | 550 | 172,815 | SH | SOLE | 1 | 172,815 | |
| SIGMA ALDRICH CORP. | EQUITY | 826552101 | 1538 | 34,576 | SH | SOLE | 1 | 34,576 | |
| SIGNAL TECHNOLOGY CORP COM | EQUITY | 826675100 | 5160 | 469500 | SH | SOLE | 3 | 469500 | |
| SILGAN HOLDINGS, INC. | EQUITY | 827048109 | 83 | 3,729 | SH | SOLE | 1 | 3,729 | |
| SILICON GRAPHICS, INC. | EQUITY | 827056102 | 105 | 68,302 | SH | SOLE | 1 | 68,302 | |
| SILICON IMAGE INC | EQUITY | 82705T102 | 83 | 20,899 | SH | SOLE | 1 | 20,899 | |
| SILICON LABORATORIES COM | EQUITY | 826919102 | 16912 | 646748 | SH | SOLE | 3 | 636848 | 9900 |
| SILICON LABORATORIES INC | EQUITY | 826919102 | 248 | 9,473 | SH | SOLE | 1 | 9,473 | |
| SILICON STORAGE TECHNOLOGY | EQUITY | 827057100 | 64 | 27,891 | SH | SOLE | 1 | 27,891 | |
| SILICON VALLEY BANCSHARES | EQUITY | 827064106 | 953 | 52,418 | SH | SOLE | 1 | 52,418 | |
| SILICONIX, INC. | EQUITY | 827079203 | 51 | 2,132 | SH | SOLE | 1 | 2,132 | |
| SIMMONS FIRST NATIONAL CORP. | EQUITY | 828730200 | 93 | 2,581 | SH | SOLE | 1 | 2,581 | |
| SIMON PPTY GROUP | EQUITY | 828806109 | 24769 | 691300 | SH | SOLE | 3 | 554419 | 136881 |
| SIMON PROPERTY GROUP INC | EQUITY | 828806109 | 2904 | 81,036 | SH | SOLE | 1 | 81,036 | |
| SIMPLETECH INC | EQUITY | 828823104 | 7 | 2,615 | SH | SOLE | 1 | 2,615 | |
| SIMPSON MANUFACTURING CO. | EQUITY | 829073105 | 180 | 5,316 | SH | SOLE | 1 | 5,316 | |
| SINCLAIR BROADCAST GROUP, INC. | EQUITY | 829226109 | 87 | 11,084 | SH | SOLE | 1 | 11,084 | |
| SIPEX CORP. | EQUITY | 829909100 | 34 | 9,169 | SH | SOLE | 1 | 9,169 | |
| SIRIUS SATELLITE RADIO INC. | EQUITY | 82966U103 | 18 | 24,862 | SH | SOLE | 1 | 24,862 | |
| SITEL CORP. | EQUITY | 82980K107 | 21 | 20,397 | SH | SOLE | 1 | 20,397 | |
| SIX FLAGS, INC | EQUITY | 83001P109 | 698 | 124,558 | SH | SOLE | 1 | 124,558 | |
| SIZELER PPTY INVS INC | EQUITY | 830137105 | 39 | 4,191 | SH | SOLE | 1 | 4,191 | |
| SKECHERS USA INC. CL-A | EQUITY | 830566105 | 36 | 5,618 | SH | SOLE | 1 | 5,618 | |
| SKY FINANCIAL GROUP | EQUITY | 83080P103 | 21 | 1,088 | SH | SOLE | 1 | 1,088 | |
| SKYLINE CORP. | EQUITY | 830830105 | 59 | 2,244 | SH | SOLE | 1 | 2,244 | |
| SKYWEST INC | EQUITY | 830879102 | 8 | 745 | SH | SOLE | 1 | 745 | |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M102 | 303 | 48,665 | SH | SOLE | 1 | 48,665 | |
| SL GREEN REALTY CORP. | EQUITY | 78440X101 | 290 | 9,500 | SH | SOLE | 1 | 9,500 | |
| SL GREEN RLTY CORP COM | EQUITY | 78440X101 | 10601 | 346900 | SH | SOLE | 3 | 278641 | 68259 |
| SLM CORP | EQUITY | 78442P106 | 26569 | 239,530 | SH | SOLE | 1 | 239,530 | |
| SLM CORP | EQUITY | 78442P106 | 27209 | 245,300 | SH | DEFINED | 2 | | 245,300 |
| SMART & FINAL, INC., | EQUITY | 831683107 | 14 | 4,295 | SH | SOLE | 1 | 4,295 | |
| SMITH A O CORP | EQUITY | 831865209 | 3886 | 145,000 | SH | DEFINED | 2 | | 145,000 |
| SMITH INTERNATIONAL, INC. | EQUITY | 832110100 | 4808 | 136,482 | SH | SOLE | 1 | 136,482 | |
| SMITH INTL INC | EQUITY | 832110100 | 14800 | 420,100 | SH | DEFINED | 2 | | 420,100 |
| SMITH, A.O. CORP. | EQUITY | 831865209 | 162 | 6,044 | SH | SOLE | 1 | 6,044 | |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 2609 | 147,212 | SH | SOLE | 1 | 147,212 | |
| SMURFIT-STONE CONTAINER CORP. | EQUITY | 832727101 | 19217 | 1,442,736 | SH | SOLE | 1 | 1,442,736 | |
| SNAP-ON, INC. | EQUITY | 833034101 | 638 | 25,782 | SH | SOLE | 1 | 25,782 | |
| SOLA INTERNATIONAL, INC. | EQUITY | 834092108 | 97 | 7,846 | SH | SOLE | 1 | 7,846 | |
| SOLETRON CORP. | EQUITY | 834182107 | 1104 | 365,423 | SH | SOLE | 1 | 365,423 | |
| SOLUTIA, INC. | EQUITY | 834376105 | 275 | 177,175 | SH | SOLE | 1 | 177,175 | |
| SOMERA COMMUNICATIONS INC | EQUITY | 834458101 | 11 | 11,308 | SH | SOLE | 1 | 11,308 | |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G102 | 5 | 370 | SH | SOLE | 1 | 370 | |
| SONIC CORP. | EQUITY | 835451105 | 334 | 13,106 | SH | SOLE | 1 | 13,106 | |
| SONIC INNOVATIONS INC | EQUITY | 83545M109 | 9 | 3,948 | SH | SOLE | 1 | 3,948 | |
| SONICBLUE INC | EQUITY | 83546Q109 | 1 | 30,899 | SH | SOLE | 1 | 30,899 | |
| SONICWALL INC | EQUITY | 835470105 | 66 | 18,416 | SH | SOLE | 1 | 18,416 | |
| SONOCO PRODUCTS CO. | EQUITY | 835495102 | 2721 | 130,005 | SH | SOLE | 1 | 130,005 | |
| SONOSIGHT, INC. | EQUITY | 83568G104 | 80 | 5,121 | SH | SOLE | 1 | 5,121 | |
| SONUS NETWORKS INC | EQUITY | 835916107 | 147 | 65,171 | SH | SOLE | 1 | 65,171 | |
| SOTHEYBY'S HOLDINGS, INC. CLASS A | EQUITY | 835898107 | 899 | 97,975 | SH | SOLE | 1 | 97,975 | |
| SOUNDVIEW TECHNOLOGY GROUP | EQUITY | 83611Q109 | 34 | 26,746 | SH | SOLE | 1 | 26,746 | |

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|--------------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| SOURCECORP | EQUITY | 836167106 | 77 | 5,489 | SH | SOLE | 1 | 5,489 | |
| SOUTH FINANCIAL GROUP INC. | EQUITY | 837841105 | 349 | 16,132 | SH | SOLE | 1 | 16,132 | |
| SOUTH JERSEY INDUSTRIES, INC. | EQUITY | 838518108 | 137 | 4,358 | SH | SOLE | 1 | 4,358 | |
| SOUTHERN CO | EQUITY | 842587107 | 22198 | 780,530 | SH | SOLE | 1 | 780,530 | |
| SOUTHERN PERU COPPER CORP. | EQUITY | 843611104 | 75 | 5,124 | SH | SOLE | 1 | 5,124 | |
| SOUTHERN UNION CO. | EQUITY | 844030106 | 178 | 14,612 | SH | SOLE | 1 | 14,612 | |
| SOUTHTRUST CORP. | EQUITY | 844730101 | 3907 | 153,036 | SH | SOLE | 1 | 153,036 | |
| SOUTHWEST AIRLINES CO. | EQUITY | 844741108 | 4764 | 331,770 | SH | SOLE | 1 | 331,770 | |
| SOUTHWEST BANCORP INC | EQUITY | 844767103 | 42 | 1,862 | SH | SOLE | 1 | 1,862 | |
| SOUTHWEST BANCORPORATION OF TX | EQUITY | 84476R109 | 306 | 10,186 | SH | SOLE | 1 | 10,186 | |
| SOUTHWEST GAS CORP | EQUITY | 844895102 | 241 | 11,843 | SH | SOLE | 1 | 11,843 | |
| SOUTHWEST WTR CO | EQUITY | 845331107 | 44 | 3,540 | SH | SOLE | 1 | 3,540 | |
| SOUTHWESTERN ENERGY CO. | EQUITY | 845467109 | 121 | 9,230 | SH | SOLE | 1 | 9,230 | |
| SOVEREIGN BANCORP, INC. | EQUITY | 845905108 | 4868 | 351,488 | SH | SOLE | 1 | 351,488 | |
| SOVRAN SELF STORAGE, INC. | EQUITY | 84610H108 | 130 | 4,550 | SH | SOLE | 1 | 4,550 | |
| SPANISH BROADCASTING SYS, INC. CLASS | EQUITY | 846425882 | 80 | 13,013 | SH | SOLE | 1 | 13,013 | |
| SPARTAN MTRS INC | EQUITY | 846819100 | 30 | 3,436 | SH | SOLE | 1 | 3,436 | |
| SPARTECH CORP. | EQUITY | 847220209 | 103 | 5,306 | SH | SOLE | 1 | 5,306 | |
| SPECTRALINK CORP | EQUITY | 847580107 | 44 | 6,047 | SH | SOLE | 1 | 6,047 | |
| SPEECHWORKS INTERNATIONAL | EQUITY | 84764M101 | 22 | 9,305 | SH | SOLE | 1 | 9,305 | |
| SPEEDWAY MOTORSPORTS | EQUITY | 847788106 | 117 | 4,953 | SH | SOLE | 1 | 4,953 | |
| SPHERION CORPORATION | EQUITY | 848420105 | 84 | 21,204 | SH | SOLE | 1 | 21,204 | |
| SPINNAKER EXPLORATION CO | EQUITY | 84855W109 | 163 | 8,406 | SH | SOLE | 1 | 8,406 | |
| SPORTS AUTH INC | EQUITY | 849176102 | 82 | 11,791 | SH | SOLE | 1 | 11,791 | |
| SPORTS RESORTS INTL INC | EQUITY | 84918U108 | 44 | 8,789 | SH | SOLE | 1 | 8,789 | |
| SPRINT CORP. FON GROUP | EQUITY | 852061100 | 4502 | 383,150 | SH | SOLE | 1 | 383,150 | |
| SPRINT CORP. PCS GROUP | EQUITY | 852061506 | 1936 | 444,036 | SH | SOLE | 1 | 444,036 | |
| SPS TECHNOLOGIES, INC. | EQUITY | 784626103 | 109 | 4,474 | SH | SOLE | 1 | 4,474 | |
| SPSS, INC. | EQUITY | 78462K102 | 49 | 4,325 | SH | SOLE | 1 | 4,325 | |
| SPX CORP. | EQUITY | 784635104 | 19599 | 573,740 | SH | SOLE | 1 | 573,740 | |
| SRA INTERNATIONAL CL A | EQUITY | 78464R105 | 43 | 1,831 | SH | SOLE | 1 | 1,831 | |
| SS&C TECHNOLOGIES INC | EQUITY | 85227Q100 | 35 | 2,864 | SH | SOLE | 1 | 2,864 | |
| ST FRANCIS CAPITAL CORP. | EQUITY | 789374105 | 60 | 2,634 | SH | SOLE | 1 | 2,634 | |
| ST JUDE MEDICAL, INC. | EQUITY | 790849103 | 3818 | 78,324 | SH | SOLE | 1 | 78,324 | |
| ST PAUL COS INC | EQUITY | 792860108 | 2181 | 68,600 | SH | DEFINED | 2 | | 68,600 |
| ST. MARY LAND & EXPLORATION | EQUITY | 792228108 | 251 | 10,029 | SH | SOLE | 1 | 10,029 | |
| ST. PAUL COMPANIES, INC. | EQUITY | 792860108 | 4251 | 133,684 | SH | SOLE | 1 | 133,684 | |
| STAGE STORES INC | EQUITY | 85254C305 | 144 | 6,812 | SH | SOLE | 1 | 6,812 | |
| STAMPS.COM INC | EQUITY | 852857101 | 53 | 12,637 | SH | SOLE | 1 | 12,637 | |
| STANCORP FINANCIAL GROUP, INC. | EQUITY | 852891100 | 2038 | 39,529 | SH | SOLE | 1 | 39,529 | |
| STANDARD & POOR'S DEPOSITARY SPDR | EQUITY | 78462F103 | 4154 | 49,020 | SH | SOLE | 1 | 49,020 | |
| STANDARD COML CORP. COM | EQUITY | 853258101 | 64 | 4,081 | SH | SOLE | 1 | 4,081 | |
| STANDARD MICROSYSTEMS CORP. | EQUITY | 853626109 | 80 | 5,263 | SH | SOLE | 1 | 5,263 | |
| STANDARD MOTOR PRODUCTS, INC. | EQUITY | 853666105 | 28 | 2,521 | SH | SOLE | 1 | 2,521 | |
| STANDARD PACIFIC CORP. | EQUITY | 85375C101 | 295 | 11,579 | SH | SOLE | 1 | 11,579 | |
| STANDARD REGISTER CO. | EQUITY | 853887107 | 93 | 6,254 | SH | SOLE | 1 | 6,254 | |
| STANDEX INTERNATIONAL CORP. | EQUITY | 854231107 | 75 | 3,940 | SH | SOLE | 1 | 3,940 | |
| STANLEY FURNITURE CO INC | EQUITY | 854305208 | 40 | 1,863 | SH | SOLE | 1 | 1,863 | |
| STANLEY WORKS | EQUITY | 854616109 | 931 | 38,795 | SH | SOLE | 1 | 38,795 | |
| STAPLES, INC. | EQUITY | 855030102 | 5047 | 275,324 | SH | SOLE | 1 | 275,324 | |
| STARBUCKS CORP. | EQUITY | 855244109 | 7316 | 283,997 | SH | SOLE | 1 | 283,997 | |
| STARRETT L S CO | EQUITY | 855668109 | 33 | 2,373 | SH | SOLE | 1 | 2,373 | |
| STARTEK INC | EQUITY | 85569C107 | 86 | 3,774 | SH | SOLE | 1 | 3,774 | |

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| STARWOOD HOTELS & RESORTS | EQUITY | 85590A203 | 2289 | 96200 | SH | SOLE | 3 | 77600 | 18600 |
| STARWOOD HOTELS & RESORTS WW | EQUITY | 85590A203 | 2822 | 118,618 | SH | SOLE | 1 | 118,618 | |
| STATE AUTO FINANCIAL CORP. | EQUITY | 855707105 | 78 | 4,609 | SH | SOLE | 1 | 4,609 | |
| STATE BANCORP INC | EQUITY | 855716106 | 49 | 2,672 | SH | SOLE | 1 | 2,672 | |
| STATE STREET CORP. | EQUITY | 857477103 | 5697 | 180,120 | SH | SOLE | 1 | 180,120 | |
| STATEN ISLAND BANCORP, INC. | EQUITY | 857550107 | 297 | 19,873 | SH | SOLE | 1 | 19,873 | |
| STATION CASINOS INC COM | EQUITY | 857689103 | 4264 | 202000 | SH | SOLE | 3 | 199800 | 2200 |
| STATION CASINOS, INC. | EQUITY | 857689103 | 262 | 12,425 | SH | SOLE | 1 | 12,425 | |
| STEEL DYNAMICS, INC. | EQUITY | 858119100 | 135 | 11,492 | SH | SOLE | 1 | 11,492 | |
| STEELCASE INC-CL A | EQUITY | 858155203 | 4 | 435 | SH | SOLE | 1 | 435 | |
| STEIN MART, INC. | EQUITY | 858375108 | 40 | 7,878 | SH | SOLE | 1 | 7,878 | |
| STEINWAY MUSICAL INSTRUMENTS | EQUITY | 858495104 | 26186 | 1,772,933 | SH | SOLE | 1 | 1,772,933 | |
| STEPAN CO. | EQUITY | 858586100 | 53 | 2,300 | SH | SOLE | 1 | 2,300 | |
| STERICYCLE INC | EQUITY | 858912108 | 3718 | 98,900 | SH | DEFINED | 2 | | 98,900 |
| STERICYCLE INC COM | EQUITY | 858912108 | 45414 | 1208134 | SH | SOLE | 3 | 1175004 | 33130 |
| STERICYCLE, INC. | EQUITY | 858912108 | 455 | 12,100 | SH | SOLE | 1 | 12,100 | |
| STERIS CORP COM | EQUITY | 859152100 | 2445 | 93,449 | SH | SOLE | 1 | 93,449 | |
| STERLING BANCORP | EQUITY | 859158107 | 94 | 3,803 | SH | SOLE | 1 | 3,803 | |
| STERLING BANCSHARES, INC. | EQUITY | 858907108 | 163 | 13,739 | SH | SOLE | 1 | 13,739 | |
| STERLING FINANCIAL CORP | EQUITY | 859317109 | 137 | 6,081 | SH | SOLE | 1 | 6,081 | |
| STERLING FINL CORP WAS | EQUITY | 859319105 | 90 | 4,234 | SH | SOLE | 1 | 4,234 | |
| STEVEN MADDEN, LTD. | EQUITY | 556269108 | 53 | 3,359 | SH | SOLE | 1 | 3,359 | |
| STEWART & STEVENSON SERVICES | EQUITY | 860342104 | 112 | 10,261 | SH | SOLE | 1 | 10,261 | |
| STEWART ENTERPRISES, INC. | EQUITY | 860370105 | 94 | 34,739 | SH | SOLE | 1 | 34,739 | |
| STEWART INFORMATION SERVICES COM | EQUITY | 860372101 | 142 | 6,100 | SH | SOLE | 1 | 6,100 | |
| STILLWATER MINING CO. | EQUITY | 86074Q102 | 39 | 15,538 | SH | SOLE | 1 | 15,538 | |
| STONE ENERGY CORP. | EQUITY | 861642106 | 258 | 7,692 | SH | SOLE | 1 | 7,692 | |
| STONERIDGE, INC. | EQUITY | 86183P102 | 45 | 4,671 | SH | SOLE | 1 | 4,671 | |
| STORAGE TECHNOLOGY CORP. | EQUITY | 862111200 | 2926 | 144,722 | SH | SOLE | 1 | 144,722 | |
| STORAGENETWORKS INC | EQUITY | 86211E103 | 21 | 23,797 | SH | SOLE | 1 | 23,797 | |
| STRATEX NETWORKS INC | EQUITY | 86279T109 | 61 | 29,709 | SH | SOLE | 1 | 29,709 | |
| STRATOS LIGHTWAVE INC | EQUITY | 863100202 | 8 | 2,644 | SH | SOLE | 1 | 2,644 | |
| STRATTEC SEC CORP | EQUITY | 863111100 | 53 | 1,210 | SH | SOLE | 1 | 1,210 | |
| STRAYER ED INC COM | EQUITY | 863236105 | 6637 | 120900 | SH | SOLE | 3 | 120900 | |
| STRAYER EDUCATION, INC | EQUITY | 863236105 | 180 | 3,281 | SH | SOLE | 1 | 3,281 | |
| STRIDE RITE CORP. | EQUITY | 863314100 | 122 | 14,322 | SH | SOLE | 1 | 14,322 | |
| STRYKER CORP | EQUITY | 863667101 | 14434 | 210,260 | SH | DEFINED | 2 | | 210,260 |
| STRYKER CORP COM | EQUITY | 863667101 | 1716 | 25000 | SH | SOLE | 3 | 25000 | |
| STRYKER CORP. | EQUITY | 863667101 | 5938 | 86,494 | SH | SOLE | 1 | 86,494 | |
| STUDENT LOAN CORP. | EQUITY | 863902102 | 845 | 8,658 | SH | SOLE | 1 | 8,658 | |
| STURM, RUGER & CO., INC. | EQUITY | 864159108 | 61 | 7,010 | SH | SOLE | 1 | 7,010 | |
| SUFFOLK BANCORP | EQUITY | 864739107 | 132 | 4,270 | SH | SOLE | 1 | 4,270 | |
| SUMMIT AMERICA TELEVISION INC | EQUITY | 86600T109 | 30 | 12,695 | SH | SOLE | 1 | 12,695 | |
| SUMMIT BANCSHARES INC | EQUITY | 866011109 | 36 | 1,907 | SH | SOLE | 1 | 1,907 | |
| SUMMIT PROPERTIES, INC. | EQUITY | 866239106 | 147 | 7,971 | SH | SOLE | 1 | 7,971 | |
| SUN BANCORP INC | EQUITY | 86663B102 | 69 | 4,108 | SH | SOLE | 1 | 4,108 | |
| SUN COMMUNITIES, INC. | EQUITY | 866674104 | 193 | 5,395 | SH | SOLE | 1 | 5,395 | |
| SUN MICROSYSTEMS, INC. | EQUITY | 866810104 | 5346 | 1,639,902 | SH | SOLE | 1 | 1,639,902 | |
| SUNCOR ENERGY INC COM (F) | EQUITY | 867229106 | 14795 | 846902 | SH | SOLE | 3 | 703800 | 143102 |
| SUNGARD DATA SYSTEMS, INC. | EQUITY | 867363103 | 3562 | 167,218 | SH | SOLE | 1 | 167,218 | |
| SUNOCO, INC. | EQUITY | 86764P109 | 1233 | 33,710 | SH | SOLE | 1 | 33,710 | |
| SUNRISE ASSISTED LIVING, INC. | EQUITY | 86768K106 | 154 | 6,418 | SH | SOLE | 1 | 6,418 | |
| SUNTRON CORP | EQUITY | 86789P100 | 3 | 906 | SH | SOLE | 1 | 906 | |

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| SUNTRUST BANKS, INC. | EQUITY | 867914103 | 7411 | 140,751 | SH | SOLE | 1 | 140,751 | |
| SUPERGEN, INC. | EQUITY | 868059106 | 30 | 10,579 | SH | SOLE | 1 | 10,579 | |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY | 868157108 | 150 | 17,523 | SH | SOLE | 1 | 17,523 | |
| SUPERIOR FINANCIAL CORP | EQUITY | 868161100 | 47 | 2,537 | SH | SOLE | 1 | 2,537 | |
| SUPERIOR INDS INTL INC COM | EQUITY | 868168105 | 14445 | 396518 | SH | SOLE | 3 | 385596 | 10922 |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY | 868168105 | 1620 | 44,475 | SH | SOLE | 1 | 44,475 | |
| SUPERTEX INC | EQUITY | 868532102 | 52 | 3,771 | SH | SOLE | 1 | 3,771 | |
| SUPERVALU, INC. | EQUITY | 868536103 | 1714 | 110,563 | SH | SOLE | 1 | 110,563 | |
| SUREBEAM CORP CL A | EQUITY | 86866R102 | 82 | 22,872 | SH | SOLE | 1 | 22,872 | |
| SUREWEST COMMUNICATION | EQUITY | 868733106 | 132 | 4,829 | SH | SOLE | 1 | 4,829 | |
| SURMODICS INC | EQUITY | 868873100 | 150 | 4,849 | SH | SOLE | 1 | 4,849 | |
| SUSQUEHANNA BANCSHARES, INC. | EQUITY | 869099101 | 294 | 14,194 | SH | SOLE | 1 | 14,194 | |
| SWIFT ENERGY CO. | EQUITY | 870738101 | 71 | 8,306 | SH | SOLE | 1 | 8,306 | |
| SWIFT TRANSN CO COM | EQUITY | 870756103 | 26910 | 1681900 | SH | SOLE | 3 | 1610500 | 71400 |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 1795 | 112,164 | SH | SOLE | 1 | 112,164 | |
| SWS GROUP INC | EQUITY | 78503N107 | 69 | 4,915 | SH | SOLE | 1 | 4,915 | |
| SYBASE, INC. | EQUITY | 871130100 | 2054 | 158,648 | SH | SOLE | 1 | 158,648 | |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 239 | 13,680 | SH | SOLE | 1 | 13,680 | |
| SYCAMORE NETWORKS, INC | EQUITY | 871206108 | 175 | 57,325 | SH | SOLE | 1 | 57,325 | |
| SYKES ENTERPRISES, INC. | EQUITY | 871237103 | 34 | 8,733 | SH | SOLE | 1 | 8,733 | |
| SYLVAN LEARNING SYSTEMS, INC. | EQUITY | 871399101 | 1034 | 65,106 | SH | SOLE | 1 | 65,106 | |
| SYMANTEC CORP | EQUITY | 871503108 | 1524 | 38,900 | SH | DEFINED | 2 | | 38,900 |
| SYMANTEC CORP COM | EQUITY | 871503108 | 12270 | 313158 | SH | SOLE | 3 | 270900 | 42258 |
| SYMANTEC CORP. | EQUITY | 871503108 | 3626 | 92,551 | SH | SOLE | 1 | 92,551 | |
| SYMBOL TECHNOLOGIES, INC. | EQUITY | 871508107 | 878 | 101,946 | SH | SOLE | 1 | 101,946 | |
| SYMX TECHNOLOGIES INC. | EQUITY | 87155S108 | 124 | 8,260 | SH | SOLE | 1 | 8,260 | |
| SYNAPTICS INC | EQUITY | 87157D109 | 14 | 1,819 | SH | SOLE | 1 | 1,819 | |
| SYNOPSIS INC. | EQUITY | 871607107 | 5311 | 124,750 | SH | SOLE | 1 | 124,750 | |
| SYNOVUS FINANCIAL CORP. | EQUITY | 87161C105 | 2767 | 154,663 | SH | SOLE | 1 | 154,663 | |
| SYNPLICITY INC | EQUITY | 87160Y108 | 11 | 3,478 | SH | SOLE | 1 | 3,478 | |
| SYNTEL, INC. | EQUITY | 87162H103 | 39 | 2,031 | SH | SOLE | 1 | 2,031 | |
| SYNTROLEUM CORPORATION | EQUITY | 871630109 | 18 | 7,063 | SH | SOLE | 1 | 7,063 | |
| SYPRIS SOLUTIONS INC | EQUITY | 871655106 | 14 | 1,808 | SH | SOLE | 1 | 1,808 | |
| SYSCO CORP. | EQUITY | 871829107 | 7159 | 281,420 | SH | SOLE | 1 | 281,420 | |
| SYSTEMS & COMPUTER TECHNOLOGY | EQUITY | 871873105 | 86 | 11,162 | SH | SOLE | 1 | 11,162 | |
| T ROWE PRICE GROUP INC. | EQUITY | 74144T108 | 1837 | 67,724 | SH | SOLE | 1 | 67,724 | |
| TAIWAN FUND | EQUITY | 874036106 | 475 | 57,450 | SH | SOLE | 1 | 57,450 | |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 329 | 14,760 | SH | SOLE | 1 | 14,760 | |
| TALBOTS INC | EQUITY | 874161102 | 9 | 349 | SH | SOLE | 1 | 349 | |
| TALK AMERICA HOLDINGS INC | EQUITY | 87426R202 | 60 | 8,272 | SH | SOLE | 1 | 8,272 | |
| TALX CORP | EQUITY | 874918105 | 58 | 4,477 | SH | SOLE | 1 | 4,477 | |
| TANGER FACTORY OUTLET CTRS | EQUITY | 875465106 | 65 | 2,117 | SH | SOLE | 1 | 2,117 | |
| TANOX INC | EQUITY | 87588Q109 | 112 | 8,651 | SH | SOLE | 1 | 8,651 | |
| TANOX INC | EQUITY | 87588Q109 | 648 | 50,000 | SH | DEFINED | 2 | | 50,000 |
| TARGET CORP | EQUITY | 87612E106 | 5736 | 196,050 | SH | DEFINED | 2 | | 196,050 |
| TARGET CORPORATION | EQUITY | 87612E106 | 13336 | 455,760 | SH | SOLE | 1 | 455,760 | |
| TARO PHARMACEUTICALS INDUS | EQUITY | M8737E108 | 821 | 21,440 | SH | SOLE | 1 | 21,440 | |
| TASTY BAKING CO | EQUITY | 876553306 | 24 | 2,941 | SH | SOLE | 1 | 2,941 | |
| TAUBMAN CENTERS, INC. | EQUITY | 876664103 | 178 | 10,433 | SH | SOLE | 1 | 10,433 | |
| TBC CORP. | EQUITY | 872180104 | 85 | 6,100 | SH | SOLE | 1 | 6,100 | |
| TCF FINANCIAL CORP. | EQUITY | 872275102 | 3962 | 98,962 | SH | SOLE | 1 | 98,962 | |
| TECH DATA CORP. | EQUITY | 878237106 | 1818 | 75,925 | SH | SOLE | 1 | 75,925 | |
| TECHE CORP. | EQUITY | 878377100 | 311 | 14,986 | SH | SOLE | 1 | 14,986 | |

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| TECHNICAL OLYMPIC USA INC | EQUITY | 878483106 | 14 | 824 | SH | SOLE | 1 | 824 | |
| TECHNITROL, INC. | EQUITY | 878555101 | 211 | 14,442 | SH | SOLE | 1 | 14,442 | |
| Technology Select Sector (SPDR) | EQUITY | 81369Y803 | 572 | 40,000 | SH | DEFINED | 4 | | 572,000 |
| TECO ENERGY, INC. | EQUITY | 872375100 | 876 | 82,432 | SH | SOLE | 1 | 82,432 | |
| TECUMSEH PRODUCTS CO. CLASS A | EQUITY | 878895200 | 1233 | 30,097 | SH | SOLE | 1 | 30,097 | |
| TEJON RANCH CO. | EQUITY | 879080109 | 67 | 2,545 | SH | SOLE | 1 | 2,545 | |
| TEKELEC | EQUITY | 879101103 | 145 | 16,725 | SH | SOLE | 1 | 16,725 | |
| TEKTRONIX, INC. | EQUITY | 879131100 | 659 | 38,409 | SH | SOLE | 1 | 38,409 | |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360105 | 138 | 10,925 | SH | SOLE | 1 | 10,925 | |
| TELEFLEX INC. | EQUITY | 879369106 | 1888 | 52,896 | SH | SOLE | 1 | 52,896 | |
| TELEFONOS DE MEXICO CL L-TELMEX | EQUITY | 879403780 | 7486 | 221,020 | SH | SOLE | 1 | 221,020 | |
| TELEKOMUNIKASI INDONESIA - SP ADR | EQUITY | 715684106 | 526 | 64,650 | SH | SOLE | 1 | 64,650 | |
| TELEPHONE AND DATA SYSTEMS | EQUITY | 879433100 | 3226 | 78,855 | SH | SOLE | 1 | 78,855 | |
| TELETECH HOLDINGS | EQUITY | 879939106 | 76 | 14,040 | SH | SOLE | 1 | 14,040 | |
| TELIK INC | EQUITY | 87959M109 | 155 | 11,508 | SH | SOLE | 1 | 11,508 | |
| TELIK INC | EQUITY | 87959M109 | 672 | 50,000 | SH | DEFINED | 2 | | 50,000 |
| TELLABS, INC. | EQUITY | 879664100 | 1112 | 191,995 | SH | SOLE | 1 | 191,995 | |
| TELLIUM INC | EQUITY | 87967E107 | 15 | 28,116 | SH | SOLE | 1 | 28,116 | |
| TEMPLE-INLAND INC. | EQUITY | 879868107 | 887 | 23,729 | SH | SOLE | 1 | 23,729 | |
| TENARIS SA-ADR | EQUITY | 88031M109 | 1601 | 72,632 | SH | SOLE | 1 | 72,632 | |
| TENET HEALTHCARE CORP. | EQUITY | 88033G100 | 3388 | 202,880 | SH | SOLE | 1 | 202,880 | |
| TENNANT CO. | EQUITY | 880345103 | 103 | 3,271 | SH | SOLE | 1 | 3,271 | |
| TENNECO AUTOMOTIVE INC | EQUITY | 880349105 | 31 | 13,616 | SH | SOLE | 1 | 13,616 | |
| TERADYNE, INC. | EQUITY | 880770102 | 1020 | 87,669 | SH | SOLE | 1 | 87,669 | |
| TERAYON COMMUNICATION | EQUITY | 880775101 | 40 | 23,443 | SH | SOLE | 1 | 23,443 | |
| TEREX CORP. | EQUITY | 880779103 | 190 | 15,391 | SH | SOLE | 1 | 15,391 | |
| TERRA INDUSTRIES, INC. | EQUITY | 880915103 | 19 | 14,034 | SH | SOLE | 1 | 14,034 | |
| TESORO PETROLEUM CORP. | EQUITY | 881609101 | 172 | 23,289 | SH | SOLE | 1 | 23,289 | |
| TETRA TECH INC NEW COM | EQUITY | 88162G103 | 12512 | 884900 | SH | SOLE | 3 | 874400 | 10500 |
| TETRA TECH, INC. | EQUITY | 88162G103 | 255 | 18,043 | SH | SOLE | 1 | 18,043 | |
| TETRA TECHNOLOGIES, INC. | EQUITY | 88162F105 | 110 | 4,783 | SH | SOLE | 1 | 4,783 | |
| TEVA PHARMACEUTCL INDS (ADR) | EQUITY | 881624209 | 17889 | 429500 | SH | SOLE | 3 | 375400 | 54100 |
| TEVA PHARMACEUTICAL ADR | EQUITY | 881624209 | 7781 | 186,820 | SH | SOLE | 1 | 186,820 | |
| TEVA PHARMACEUTICAL INDS ADR | EQUITY | 881624209 | 17912 | 430,070 | SH | DEFINED | 2 | | 430,070 |
| TEXAS BIOTECH CORP | EQUITY | 88221T104 | 20 | 15,768 | SH | SOLE | 1 | 15,768 | |
| TEXAS GENCO HOLDINGS INC | EQUITY | 882443104 | 8 | 444 | SH | SOLE | 1 | 444 | |
| TEXAS INDUSTRIES, INC. | EQUITY | 882491103 | 146 | 7,568 | SH | SOLE | 1 | 7,568 | |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 12367 | 755,475 | SH | DEFINED | 2 | | 755,475 |
| TEXAS INSTRUMENTS, INC. | EQUITY | 882508104 | 30465 | 1,861,040 | SH | SOLE | 1 | 1,861,040 | |
| TEXAS REGIONAL BANCSHARES, INC CLASS | EQUITY | 882673106 | 265 | 8,765 | SH | SOLE | 1 | 8,765 | |
| TEXTRON FINANACIAL CORP | EQUITY | 883203101 | 1645 | 59,920 | SH | SOLE | 1 | 59,920 | |
| TEXTRON INC | EQUITY | 883203101 | 3927 | 143,000 | SH | DEFINED | 2 | | 143,000 |
| THE ADVISORY BOARD COMPANY | EQUITY | 00762W107 | 5351 | 153100 | SH | SOLE | 3 | 153100 | |
| THE GENLYTE GROUP, INC. | EQUITY | 372302109 | 145 | 4,395 | SH | SOLE | 1 | 4,395 | |
| THE ST JOE COMPANY | EQUITY | 790148100 | 11 | 407 | SH | SOLE | 1 | 407 | |
| THE STEAK N SHAKE COMPANY | EQUITY | 857873103 | 75 | 8,176 | SH | SOLE | 1 | 8,176 | |
| THE TITAN CORPORATION | EQUITY | 888266103 | 782 | 104,903 | SH | SOLE | 1 | 104,903 | |
| THE YANKEE CANDLE CO. | EQUITY | 984757104 | 166 | 9,756 | SH | SOLE | 1 | 9,756 | |
| THERAGENICS CORP. | EQUITY | 883375107 | 37 | 10,724 | SH | SOLE | 1 | 10,724 | |
| THERASENSE INC | EQUITY | 883381105 | 53 | 7,993 | SH | SOLE | 1 | 7,993 | |
| THERMA-WAVE INC. | EQUITY | 88343A108 | 4 | 8,901 | SH | SOLE | 1 | 8,901 | |
| THERMO ELECTRON CORP. | EQUITY | 883556102 | 1510 | 83,407 | SH | SOLE | 1 | 83,407 | |
| THOMAS & BETTS CORP. | EQUITY | 884315102 | 575 | 40,553 | SH | SOLE | 1 | 40,553 | |

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| THOMAS INDUSTRIES, INC. | EQUITY | 884425109 | 130 | 5,251 SH | SOLE | 1 | 5,251 | |
| THOMAS NELSON | EQUITY | 640376109 | 25 | 2,916 SH | SOLE | 1 | 2,916 | |
| THOR INDUSTRIES, INC. | EQUITY | 885160101 | 138 | 5,515 SH | SOLE | 1 | 5,515 | |
| THORATEC LABORATORIES CORP. | EQUITY | 885175307 | 225 | 17,714 SH | SOLE | 1 | 17,714 | |
| THORNBURG MORTGAGE INC. | EQUITY | 885218107 | 390 | 18,896 SH | SOLE | 1 | 18,896 | |
| THQ INC | EQUITY | 872443403 | 185 | 14,189 SH | SOLE | 1 | 14,189 | |
| THREE-FIVE SYS INC COM | EQUITY | 88554L108 | 40 | 7,760 SH | SOLE | 1 | 7,760 | |
| TIBCO SOFTWARE INC | EQUITY | 88632Q103 | 121 | 28,905 SH | SOLE | 1 | 28,905 | |
| TIDEWATER INC | EQUITY | 886423102 | 2053 | 71,500 SH | DEFINED | 2 | | 71,500 |
| TIDEWATER, INC. | EQUITY | 886423102 | 3607 | 125,582 SH | SOLE | 1 | 125,582 | |
| TIER TECHNOLOGIES INC | EQUITY | 88650Q100 | 53 | 5,248 SH | SOLE | 1 | 5,248 | |
| TIFFANY & CO. | EQUITY | 886547108 | 1631 | 65,240 SH | SOLE | 1 | 65,240 | |
| TIMBERLAND COMPANY | EQUITY | 887100105 | 2063 | 49,350 SH | SOLE | 1 | 49,350 | |
| TIME WARNER TELECOM | EQUITY | 887319101 | 50 | 15,347 SH | SOLE | 1 | 15,347 | |
| TIMKEN CO. | EQUITY | 887389104 | 16 | 997 SH | SOLE | 1 | 997 | |
| TIVO INC | EQUITY | 888706108 | 41 | 8,087 SH | SOLE | 1 | 8,087 | |
| TJX COMPANIES, INC. | EQUITY | 872540109 | 3957 | 224,830 SH | SOLE | 1 | 224,830 | |
| TMP WORLDWIDE INC. | EQUITY | 872941109 | 577 | 53,750 SH | SOLE | 1 | 53,750 | |
| TOLL BROTHERS, INC. | EQUITY | 889478103 | 1823 | 94,452 SH | SOLE | 1 | 94,452 | |
| TOLLGRADE COMMUNICATIONS INC | EQUITY | 889542106 | 66 | 4,622 SH | SOLE | 1 | 4,622 | |
| TOMPKINS TRUSTCO INC | EQUITY | 890110109 | 122 | 2,705 SH | SOLE | 1 | 2,705 | |
| TOO INC | EQUITY | 890333107 | 203 | 12,218 SH | SOLE | 1 | 12,218 | |
| TOO INC | EQUITY | 890333107 | 2749 | 165,500 SH | DEFINED | 2 | 165,500 | |
| TOOTSIE ROLL INDUSTRIES, INC. | EQUITY | 890516107 | 2027 | 71,053 SH | SOLE | 1 | 71,053 | |
| TOPPS CO. INC. | EQUITY | 890786106 | 113 | 13,375 SH | SOLE | 1 | 13,375 | |
| TORCHMARK CORP. | EQUITY | 891027104 | 1880 | 52,517 SH | SOLE | 1 | 52,517 | |
| TORO CO. | EQUITY | 891092108 | 314 | 4,485 SH | SOLE | 1 | 4,485 | |
| TOTAL SYSTEM SERVICE | EQUITY | 891906109 | 114 | 7,299 SH | SOLE | 1 | 7,299 | |
| TOUCH AMERICA HOLDINGS INC | EQUITY | 891539108 | 3 | 37,400 SH | SOLE | 1 | 37,400 | |
| TOWER AUTOMOTIVE, INC. | EQUITY | 891707101 | 53 | 22,187 SH | SOLE | 1 | 22,187 | |
| TOWN & COUNTRY TRUST | EQUITY | 892081100 | 105 | 5,199 SH | SOLE | 1 | 5,199 | |
| TOYS R US INC. | EQUITY | 892335100 | 785 | 93,776 SH | SOLE | 1 | 93,776 | |
| TRACTOR SUPPLY CO | EQUITY | 892356106 | 164 | 4,966 SH | SOLE | 1 | 4,966 | |
| TRAMMELL CROW CO. | EQUITY | 89288R106 | 84 | 10,607 SH | SOLE | 1 | 10,607 | |
| TRANS WORLD ENTERTAINMENT CORP | EQUITY | 89336Q100 | 14 | 6,040 SH | SOLE | 1 | 6,040 | |
| TRANSACTION SYSTEMS ARCHITECTS CLASS | EQUITY | 893416107 | 348 | 58,644 SH | SOLE | 1 | 58,644 | |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 20 | 304 SH | SOLE | 1 | 304 | |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 2050019 | 31,274,130 SH | SOLE | 1 | 31,274,130 | |
| TRANSKARYOTIC THERAPIES, INC. | EQUITY | 893735100 | 59 | 10,014 SH | SOLE | 1 | 10,014 | |
| TRANSMETA CORP | EQUITY | 89376R109 | 67 | 66,739 SH | SOLE | 1 | 66,739 | |
| TRANSMONTAIGNE, INC. | EQUITY | 893934109 | 27 | 6,382 SH | SOLE | 1 | 6,382 | |
| TRANSOCEAN INC | EQUITY | G90078109 | 4754 | 232,470 SH | SOLE | 1 | 232,470 | |
| TRANSOCEAN SEDCO FOREX INC. | EQUITY | G90078109 | 8 | 410 SH | DEFINED | 2 | | 410 |
| TRAVELERS PROPERTY CASUALTY | EQUITY | 89420G109 | 4 | 311 SH | DEFINED | 2 | | 311 |
| TRAVELERS PROPERTY CASUALTY | EQUITY | 89420G406 | 6080 | 430,922 SH | SOLE | 1 | 430,922 | |
| TRAVELERS PROPERTY CASUALTY | EQUITY | 89420G406 | 9 | 640 SH | DEFINED | 2 | | 640 |
| TRC COS INC | EQUITY | 872625108 | 42 | 3,172 SH | SOLE | 1 | 3,172 | |
| TREDEGAR CORP. | EQUITY | 894650100 | 112 | 9,337 SH | SOLE | 1 | 9,337 | |
| TREX COMPANY, INC. | EQUITY | 89531P105 | 75 | 2,335 SH | SOLE | 1 | 2,335 | |
| TRIAD GUARANTY, INC. | EQUITY | 895925105 | 99 | 2,869 SH | SOLE | 1 | 2,869 | |
| TRIAD HOSPITALS INC COM | EQUITY | 89579K109 | 385 | 14300 SH | SOLE | 3 | 14300 | |
| TRIAD HOSPITALS, INC. | EQUITY | 89579K109 | 2704 | 100,523 SH | SOLE | 1 | 100,523 | |
| TRIARC COMPANIES INC. CLASS A | EQUITY | 895927101 | 134 | 4,827 SH | SOLE | 1 | 4,827 | |

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| Tribune Co | EQUITY | 896047107 | 675 | 15,000 | SH | DEFINED | 4 | | 675,150 |
| TRIBUNE CO. | EQUITY | 896047107 | 5920 | 131,530 | SH | SOLE | 1 | 131,530 | |
| TRICO BANCSHARES | EQUITY | 896095106 | 46 | 1,835 | SH | SOLE | 1 | 1,835 | |
| TRICO MARINE SERVICES, INC. | EQUITY | 896106101 | 21 | 7,926 | SH | SOLE | 1 | 7,926 | |
| TRIKON TECHNOLOGIES INC | EQUITY | 896187408 | 13 | 3,747 | SH | SOLE | 1 | 3,747 | |
| TRIMBLE NAVIGATION LTD. | EQUITY | 896239100 | 172 | 9,080 | SH | SOLE | 1 | 9,080 | |
| TRIMERIS INC | EQUITY | 896263100 | 222 | 5,394 | SH | SOLE | 1 | 5,394 | |
| TRINITY INDUSTRIES, INC. | EQUITY | 896522109 | 1274 | 73,994 | SH | SOLE | 1 | 73,994 | |
| TRIPATH IMAGIN INC | EQUITY | 896942109 | 34 | 7,930 | SH | SOLE | 1 | 7,930 | |
| TRIPPOS INC | EQUITY | 896928108 | 13 | 2,665 | SH | SOLE | 1 | 2,665 | |
| TRIQUINT SEMICONDUCTOR, INC. | EQUITY | 89674K103 | 631 | 223,773 | SH | SOLE | 1 | 223,773 | |
| TRITON PCS HOLDINGS | EQUITY | 89677M106 | 15 | 7,014 | SH | SOLE | 1 | 7,014 | |
| TRIUMPH GROUP, INC. | EQUITY | 896818101 | 114 | 5,086 | SH | SOLE | 1 | 5,086 | |
| TRIZEC PROPERTIES INC | EQUITY | 89687P107 | 11 | 1,311 | SH | SOLE | 1 | 1,311 | |
| TRIZETTO GROUP INC | EQUITY | 896882107 | 45 | 10,889 | SH | SOLE | 1 | 10,889 | |
| TROPICAL SPORTSWEAR INT'L | EQUITY | 89708P102 | 9 | 1,890 | SH | SOLE | 1 | 1,890 | |
| TROY FINANCIAL CORP | EQUITY | 897329108 | 78 | 3,057 | SH | SOLE | 1 | 3,057 | |
| TRUST CO. OF NEW JERSEY | EQUITY | 898304100 | 183 | 6,698 | SH | SOLE | 1 | 6,698 | |
| TRUSTCO BANK CORP. NY | EQUITY | 898349105 | 251 | 26,045 | SH | SOLE | 1 | 26,045 | |
| TRUSTMARK CORP. | EQUITY | 898402102 | 15 | 630 | SH | SOLE | 1 | 630 | |
| TTM TECHONOLOGIES | EQUITY | 87305R109 | 19 | 5,541 | SH | SOLE | 1 | 5,541 | |
| TUESDAY MORNING CORPORATION | EQUITY | 899035505 | 59 | 3,013 | SH | SOLE | 1 | 3,013 | |
| TULARIK INC | EQUITY | 899165104 | 76 | 14,988 | SH | SOLE | 1 | 14,988 | |
| TUPPERWARE CORP. | EQUITY | 899896104 | 603 | 43,632 | SH | SOLE | 1 | 43,632 | |
| TURNSTONE SYSTEMS INC | EQUITY | 900423104 | 36 | 12,666 | SH | SOLE | 1 | 12,666 | |
| TWEETER HOME ENTERTAINMENT | EQUITY | 901167106 | 33 | 6,952 | SH | SOLE | 1 | 6,952 | |
| TXU CORP | EQUITY | 873168108 | 2463 | 137,960 | SH | SOLE | 1 | 137,960 | |
| TYCO INTERNATIONAL, LTD. | EQUITY | 902124106 | 28828 | 2,241,708 | SH | SOLE | 1 | 2,241,708 | |
| TYCO INT'L LTD | EQUITY | 902124106 | 4923 | 382,795 | SH | DEFINED | 2 | | 382,795 |
| TYLER TECHNOLOGIES INC | EQUITY | 902252105 | 41 | 11,602 | SH | SOLE | 1 | 11,602 | |
| TYSON FOODS, INC. CLASS A | EQUITY | 902494103 | 3653 | 471,373 | SH | SOLE | 1 | 471,373 | |
| U S XPRESS ENTERPRISES | EQUITY | 90338N103 | 16 | 2,023 | SH | SOLE | 1 | 2,023 | |
| U.S. BANCORP, INC. | EQUITY | 902973304 | 34367 | 1,810,711 | SH | SOLE | 1 | 1,810,711 | |
| U.S. RESTAURANT PROPERTIES INC | EQUITY | 902971100 | 99 | 7,044 | SH | SOLE | 1 | 7,044 | |
| U.S.B. HOLDING CO., INC. | EQUITY | 902910108 | 71 | 4,357 | SH | SOLE | 1 | 4,357 | |
| UAL CORP | EQUITY | 902549500 | 20 | 23,858 | SH | SOLE | 1 | 23,858 | |
| UBIQUITEL INC | EQUITY | 903474302 | 8 | 21,138 | SH | SOLE | 1 | 21,138 | |
| UCBH HOLDINGS INC | EQUITY | 90262T308 | 287 | 6,531 | SH | SOLE | 1 | 6,531 | |
| UGI CORP. | EQUITY | 902681105 | 453 | 9,922 | SH | SOLE | 1 | 9,922 | |
| UICI | EQUITY | 902737105 | 134 | 13,907 | SH | SOLE | 1 | 13,907 | |
| UIL HOLDINGS CORP. | EQUITY | 902748102 | 151 | 4,357 | SH | SOLE | 1 | 4,357 | |
| ULTICOM INC | EQUITY | 903844108 | 25 | 3,854 | SH | SOLE | 1 | 3,854 | |
| ULTIMATE ELECTRONIS, INC. | EQUITY | 903849107 | 32 | 3,999 | SH | SOLE | 1 | 3,999 | |
| ULTRATECH STEPPER, INC. | EQUITY | 904034105 | 97 | 8,141 | SH | SOLE | 1 | 8,141 | |
| UMB FINANCIAL CORP. | EQUITY | 902788108 | 217 | 5,931 | SH | SOLE | 1 | 5,931 | |
| UMPQUA HOLDINGS CORP | EQUITY | 904214103 | 187 | 10,356 | SH | SOLE | 1 | 10,356 | |
| UNIFI, INC. | EQUITY | 904677101 | 432 | 89,749 | SH | SOLE | 1 | 89,749 | |
| UNIFIRST CORP. | EQUITY | 904708104 | 44 | 2,841 | SH | SOLE | 1 | 2,841 | |
| UNILEVER NV NY SHARES | EQUITY | 904784709 | 2834 | 47,670 | SH | SOLE | 1 | 47,670 | |
| UNION BANKSHARES CORP | EQUITY | 905399101 | 74 | 2,743 | SH | SOLE | 1 | 2,743 | |
| UNION PACIFIC CORP. | EQUITY | 907818108 | 5981 | 108,740 | SH | SOLE | 1 | 108,740 | |
| UNION PLANTERS CORP | EQUITY | 908068109 | 2308 | 87,795 | SH | SOLE | 1 | 87,795 | |
| UNIONBANCAL CORP | EQUITY | 908906100 | 29 | 735 | SH | SOLE | 1 | 735 | |

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| UNISOURCE ENERGY CORP. | EQUITY | 909205106 | 178 | 10,276 | SH | SOLE | 1 | 10,276 | |
| UNISYS CORP. | EQUITY | 909214108 | 1655 | 178,677 | SH | SOLE | 1 | 178,677 | |
| UNIT CORP. | EQUITY | 909218109 | 317 | 15,628 | SH | SOLE | 1 | 15,628 | |
| UNITED AUTO GROUP, INC. | EQUITY | 909440109 | 71 | 6,078 | SH | SOLE | 1 | 6,078 | |
| UNITED BANKSHARES INC. WV | EQUITY | 909907107 | 365 | 13,191 | SH | SOLE | 1 | 13,191 | |
| UNITED CMNTY BKS BLAIR | EQUITY | 90984P105 | 138 | 5,976 | SH | SOLE | 1 | 5,976 | |
| UNITED COMMUNITY FINANCIAL CO | EQUITY | 909839102 | 99 | 11,267 | SH | SOLE | 1 | 11,267 | |
| UNITED DEFENSE INDS IN | EQUITY | 91018B104 | 165 | 7,608 | SH | SOLE | 1 | 7,608 | |
| UNITED DOMINION REALTY TRUST | EQUITY | 910197102 | 2304 | 144,163 | SH | SOLE | 1 | 144,163 | |
| UNITED DOMINION RLTYTR COM | EQUITY | 910197102 | 6704 | 419500 | SH | SOLE | 3 | 337168 | 82332 |
| UNITED FIRE & CASUALTY CO. | EQUITY | 910331107 | 78 | 2,625 | SH | SOLE | 1 | 2,625 | |
| UNITED HEALTHCARE CORP | EQUITY | 91324P102 | 12004 | 130,950 | SH | SOLE | 1 | 130,950 | |
| UNITED INDUSTRIAL CORP | EQUITY | 910671106 | 43 | 3,471 | SH | SOLE | 1 | 3,471 | |
| UNITED MICROELECTRONICS-ADR | EQUITY | 910873207 | 234 | 77,795 | SH | SOLE | 1 | 77,795 | |
| UNITED NATIONAL BANCORP | EQUITY | 910909100 | 150 | 6,389 | SH | SOLE | 1 | 6,389 | |
| UNITED NATURAL FOODS, INC. | EQUITY | 911163103 | 175 | 6,857 | SH | SOLE | 1 | 6,857 | |
| UNITED ONLINE INC | EQUITY | 911268100 | 129 | 7,496 | SH | SOLE | 1 | 7,496 | |
| UNITED ONLINE INC COM | EQUITY | 911268100 | 2148 | 124600 | SH | SOLE | 3 | 124600 | |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 27517 | 482,750 | SH | SOLE | 1 | 482,750 | |
| UNITED PARCEL SVC INC CL B | EQUITY | 911312106 | 14167 | 248,540 | SH | DEFINED | 2 | | 248,540 |
| UNITED RENTALS, INC. | EQUITY | 911363109 | 988 | 102,655 | SH | SOLE | 1 | 102,655 | |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 463 | 47,064 | SH | SOLE | 1 | 47,064 | |
| UNITED STATIONERS, INC. | EQUITY | 913004107 | 231 | 10,815 | SH | SOLE | 1 | 10,815 | |
| UNITED SURGICAL PARTNE | EQUITY | 913016309 | 110 | 5,973 | SH | SOLE | 1 | 5,973 | |
| UNITED SURGICAL PRTRNS COM | EQUITY | 913016309 | 11765 | 636300 | SH | SOLE | 3 | 629800 | 6500 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 14971 | 259,100 | SH | DEFINED | 2 | | 259,100 |
| UNITED TECHNOLOGIES CORP. | EQUITY | 913017109 | 11642 | 201,490 | SH | SOLE | 1 | 201,490 | |
| UNITED THERAPEUTICS CORP. | EQUITY | 91307C102 | 98 | 5,676 | SH | SOLE | 1 | 5,676 | |
| UNITEDGLOBALCOM INC. CLASS A | EQUITY | 913247508 | 3 | 1,070 | SH | SOLE | 1 | 1,070 | |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 282 | 3,080 | SH | DEFINED | 2 | | 3,080 |
| UNITIL CORP | EQUITY | 913259107 | 43 | 1,720 | SH | SOLE | 1 | 1,720 | |
| UNITRIN, INC. | EQUITY | 913275103 | 2103 | 90,770 | SH | SOLE | 1 | 90,770 | |
| UNIVERSAL AMER FINANCIAL CORP | EQUITY | 913377107 | 49 | 8,407 | SH | SOLE | 1 | 8,407 | |
| UNIVERSAL COMPRESSION HLDGS | EQUITY | 913431102 | 104 | 5,941 | SH | SOLE | 1 | 5,941 | |
| UNIVERSAL CORP. | EQUITY | 913456109 | 1622 | 42,945 | SH | SOLE | 1 | 42,945 | |
| UNIVERSAL DISPLAY CORP. | EQUITY | 91347P105 | 55 | 6,692 | SH | SOLE | 1 | 6,692 | |
| UNIVERSAL ELECTRONICS INC. | EQUITY | 913483103 | 48 | 5,023 | SH | SOLE | 1 | 5,023 | |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 77 | 4,944 | SH | SOLE | 1 | 4,944 | |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 103 | 3,971 | SH | SOLE | 1 | 3,971 | |
| UNIVERSAL HEALTH SERVICES - B | EQUITY | 913903100 | 3313 | 81,266 | SH | SOLE | 1 | 81,266 | |
| UNIVERSITY OF PHOENI | EQUITY | 037604204 | 8 | 198 | SH | SOLE | 1 | 198 | |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 5610 | -26,837 | SH | SOLE | 1 | -26,837 | |
| UNIZAN FINANCIAL CORP | EQUITY | 91528W101 | 146 | 7,951 | SH | SOLE | 1 | 7,951 | |
| UNOCAL CORP. | EQUITY | 915289102 | 3004 | 114,189 | SH | SOLE | 1 | 114,189 | |
| UNOVA, INC. | EQUITY | 91529B106 | 80 | 14,893 | SH | SOLE | 1 | 14,893 | |
| UNUMPROVIDENT CORP. | EQUITY | 91529Y106 | 1363 | 139,075 | SH | SOLE | 1 | 139,075 | |
| URBAN OUTFITTERS, INC. | EQUITY | 917047102 | 61 | 2,703 | SH | SOLE | 1 | 2,703 | |
| UROLOGIX INC | EQUITY | 917273104 | 11 | 5,046 | SH | SOLE | 1 | 5,046 | |
| URS CORP. | EQUITY | 903236107 | 95 | 8,233 | SH | SOLE | 1 | 8,233 | |
| URSTADT BIDDLE [A] | EQUITY | 917286205 | 76 | 6,331 | SH | SOLE | 1 | 6,331 | |
| US CELLULAR | EQUITY | 911684108 | 437 | 16,244 | SH | SOLE | 1 | 260 | |
| US CONCRETE INC | EQUITY | 90333L102 | 31 | 7,281 | SH | SOLE | 1 | 7,281 | |
| US ONCOLOGY, INC. | EQUITY | 90338W103 | 176 | 24,756 | SH | SOLE | 1 | 24,756 | |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| US PHYSICAL THERAPY INC | EQUITY | 90337L108 | 40 | 3,574 | SH | SOLE | 1 | 3,574 | |
| US UNSIRED INC | EQUITY | 90338R104 | 10 | 32,082 | SH | SOLE | 1 | 32,082 | |
| USA INTERACTIVE | EQUITY | 902984103 | 548 | 20,440 | SH | SOLE | 1 | 20,440 | |
| USA INTERACTIVE | EQUITY | 902984103 | 595 | 22,200 | SH | DEFINED | 2 | | 22,200 |
| USEC, INC | EQUITY | 90333E108 | 161 | 29,277 | SH | SOLE | 1 | 29,277 | |
| USFREIGHTWAYS CORP. | EQUITY | 916906100 | 245 | 9,689 | SH | SOLE | 1 | 9,689 | |
| USG CORP. | EQUITY | 903293405 | 55 | 13,256 | SH | SOLE | 1 | 13,256 | |
| USINOR SA | EQUITY | 912080108 | 94 | 23,853 | SH | SOLE | 1 | 23,853 | |
| UST INC | EQUITY | 902911106 | 10489 | 380,043 | SH | DEFINED | 2 | | 380,043 |
| UST INC. | EQUITY | 902911106 | 2047 | 74,158 | SH | SOLE | 1 | 74,158 | |
| UTI WORLDWIDE INC (F) | EQUITY | G87210103 | 4855 | 173400 | SH | SOLE | 3 | 173400 | |
| UTSTARCOM INC | EQUITY | 918076100 | 17 | 852 | SH | SOLE | 1 | 852 | |
| V. F. CORP. | EQUITY | 918204108 | 1854 | 49,267 | SH | SOLE | 1 | 49,267 | |
| VAIL RESORTS, INC. | EQUITY | 91879Q109 | 34 | 3,058 | SH | SOLE | 1 | 3,058 | |
| VALASSIS COMMUNICATIONS, INC. | EQUITY | 918866104 | 1867 | 70,732 | SH | SOLE | 1 | 70,732 | |
| VALERO ENERGY CORP. | EQUITY | 91913Y100 | 6875 | 166,152 | SH | SOLE | 1 | 166,152 | |
| VALHI INC | EQUITY | 918905100 | 101 | 9,157 | SH | SOLE | 1 | 9,157 | |
| VALLEY NATIONAL BANC | EQUITY | 919794107 | 34 | 1,383 | SH | SOLE | 1 | 1,383 | |
| VALMONT INDUSTRIES, INC. | EQUITY | 920253101 | 106 | 4,907 | SH | SOLE | 1 | 4,907 | |
| VALSPAR CORP. | EQUITY | 920355104 | 2776 | 67,814 | SH | SOLE | 1 | 67,814 | |
| VALUE LINE, INC. | EQUITY | 920437100 | 23 | 490 | SH | SOLE | 1 | 490 | |
| VALUECLICK INC. | EQUITY | 92046N102 | 70 | 23,089 | SH | SOLE | 1 | 23,089 | |
| VALUEVISION MEDIA INC | EQUITY | 92047K107 | 69 | 6,893 | SH | SOLE | 1 | 6,893 | |
| VANS, INC. | EQUITY | 921930103 | 28 | 6,628 | SH | SOLE | 1 | 6,628 | |
| VARCO INTERNATIONAL | EQUITY | 922122106 | 2382 | 130,085 | SH | SOLE | 1 | 130,085 | |
| VARIAN MED SYS INC COM | EQUITY | 92220P105 | 9502 | 176200 | SH | SOLE | 3 | 157200 | 19000 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 225 | 11,055 | SH | SOLE | 1 | 11,055 | |
| VARIAN, INC. | EQUITY | 922206107 | 1594 | 55,630 | SH | SOLE | 1 | 55,630 | |
| VASTERA INC | EQUITY | 92239N109 | 44 | 11,533 | SH | SOLE | 1 | 11,533 | |
| VCA ANTECH INC | EQUITY | 918194101 | 100 | 6,433 | SH | SOLE | 1 | 6,433 | |
| VECTOR GROUP LTD. | EQUITY | 92240M108 | 85 | 7,707 | SH | SOLE | 1 | 7,707 | |
| VECTREN CORP | EQUITY | 92240G101 | 1961 | 91,190 | SH | SOLE | 1 | 91,190 | |
| VEECO INSTRUMENTS, INC. | EQUITY | 922417100 | 141 | 9,111 | SH | SOLE | 1 | 9,111 | |
| VENTANA MEDICAL SYSTEMS, INC. | EQUITY | 92276H106 | 92 | 4,601 | SH | SOLE | 1 | 4,601 | |
| VENTAS INC COM | EQUITY | 92276F100 | 11158 | 961900 | SH | SOLE | 3 | 812300 | 149600 |
| VENTAS, INC. | EQUITY | 92276F100 | 254 | 21,891 | SH | SOLE | 1 | 21,891 | |
| VERDIAN CORP | EQUITY | 92342R203 | 2436 | 122,400 | SH | DEFINED | 2 | | 122,400 |
| VERIDIAN CORP DEL COM | EQUITY | 92342R203 | 10726 | 539000 | SH | SOLE | 3 | 533100 | 5900 |
| VERINT SYSTEMS | EQUITY | 92343X100 | 48 | 2,843 | SH | SOLE | 1 | 2,843 | |
| VERISIGN, INC. | EQUITY | 92343E102 | 116 | 13,314 | SH | SOLE | 1 | 13,314 | |
| VERITAS DGC, INC. | EQUITY | 92343P107 | 74 | 11,185 | SH | SOLE | 1 | 11,185 | |
| VERITAS SOFTWARE CORP. | EQUITY | 923436109 | 3506 | 199,331 | SH | SOLE | 1 | 199,331 | |
| VERITY INC COM | EQUITY | 92343C106 | 111 | 7,964 | SH | SOLE | 1 | 7,964 | |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 90027 | 2,546,732 | SH | SOLE | 1 | 2,536,437 | |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 15251 | 431,418 | SH | DEFINED | 2 | | 431,418 |
| VERTEX PHARMACEUTICALS, INC. | EQUITY | 92532F100 | 1145 | 102,751 | SH | SOLE | 1 | 102,751 | |
| VESTA INSURANCE GROUP, INC. | EQUITY | 925391104 | 28 | 12,351 | SH | SOLE | 1 | 12,351 | |
| VIACOM INC | EQUITY | 925524100 | 32 | 890 | SH | DEFINED | 2 | | 890 |
| VIACOM INC | EQUITY | 925524308 | 14807 | 405,416 | SH | DEFINED | 2 | | 405,416 |
| VIACOM, INC. CLASS B | EQUITY | 925524308 | 29572 | 809,755 | SH | SOLE | 1 | 809,755 | |
| VIAD CORP. | EQUITY | 92552R109 | 2541 | 118,526 | SH | SOLE | 1 | 118,526 | |
| VIASAT, INC. | EQUITY | 92552V100 | 76 | 6,646 | SH | SOLE | 1 | 6,646 | |
| VIASYS HEALTHCARE INC | EQUITY | 92553Q209 | 132 | 9,393 | SH | SOLE | 1 | 9,393 | |

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| VICAL INC. | EQUITY | 925602104 | 18 | 6,843 | SH | SOLE | 1 | 6,843 | |
| VICOR CORP. | EQUITY | 925815102 | 41 | 7,150 | SH | SOLE | 1 | 7,150 | |
| VIEWPOINT CORP. | EQUITY | 92672P108 | 6 | 13,362 | SH | SOLE | 1 | 13,362 | |
| VIGNETTE CORPORATION | EQUITY | 926734104 | 129 | 84,693 | SH | SOLE | 1 | 84,693 | |
| VIMPEL-COMMUNICATIONS-SP ADR | EQUITY | 68370R109 | 1031 | 29,890 | SH | SOLE | 1 | 29,890 | |
| VINTAGE PETROLEUM, INC. | EQUITY | 927460105 | 166 | 17,507 | SH | SOLE | 1 | 17,507 | |
| VIRAGE LOGIC CORPORATION | EQUITY | 92763R104 | 24 | 3,911 | SH | SOLE | 1 | 3,911 | |
| VIRBAC CORP | EQUITY | 927649103 | 17 | 3,162 | SH | SOLE | 1 | 3,162 | |
| VIRCO MFG CO | EQUITY | 927651109 | 19 | 1,942 | SH | SOLE | 1 | 1,942 | |
| VIRGINIA FINL CORP | EQUITY | 927810101 | 71 | 2,654 | SH | SOLE | 1 | 2,654 | |
| VISHAY INTERTECHNOLOGY, INC. | EQUITY | 928298108 | 2188 | 214,888 | SH | SOLE | 1 | 214,888 | |
| VISTACARE INC CL A | EQUITY | 92839Y109 | 1070 | 60000 | SH | SOLE | 3 | 60000 | |
| VISTEON CORP | EQUITY | 92839U107 | 1 | 192 | SH | DEFINED | 2 | | 192 |
| VISTEON CORP. | EQUITY | 92839U107 | 339 | 57,132 | SH | SOLE | 1 | 57,132 | |
| VISX, INC. | EQUITY | 92844S105 | 911 | 85,920 | SH | SOLE | 1 | 85,920 | |
| VITAL SIGNS, INC. | EQUITY | 928469105 | 57 | 2,152 | SH | SOLE | 1 | 2,152 | |
| VITALWORKS INC | EQUITY | 928483106 | 52 | 13,641 | SH | SOLE | 1 | 13,641 | |
| VITESSE SEMICONDUCTOR CORP. | EQUITY | 928497106 | 155 | 72,396 | SH | SOLE | 1 | 72,396 | |
| VITRIA TECHNOLOGY, INC. | EQUITY | 92849Q104 | 18 | 26,743 | SH | SOLE | 1 | 26,743 | |
| VIVUS INC. | EQUITY | 928551100 | 40 | 11,843 | SH | SOLE | 1 | 11,843 | |
| VODAFONE GROUP PLC -SP ADR | EQUITY | 92857W100 | 7470 | 409,983 | SH | SOLE | 1 | 409,983 | |
| VOLT INFORMATION SCIENCES INC. | EQUITY | 928703107 | 30 | 2,900 | SH | SOLE | 1 | 2,900 | |
| VORNADO | EQUITY | 929042109 | 38 | 1,050 | SH | SOLE | 1 | 1,050 | |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 19819 | 553600 | SH | SOLE | 3 | 444852 | 108748 |
| VOTORANTIM CELULOSE - SPON ADR | EQUITY | 92906P106 | 818 | 43,700 | SH | SOLE | 1 | 43,700 | |
| VULCAN MATERIALS CO. | EQUITY | 929160109 | 3242 | 107,241 | SH | SOLE | 1 | 107,241 | |
| VULCAN MATLS CO | EQUITY | 929160109 | 5754 | 190,330 | SH | DEFINED | 2 | | 190,330 |
| W HOLDING COMPANY INC. | EQUITY | 929251106 | 287 | 15,630 | SH | SOLE | 1 | 15,630 | |
| W. R. BERKLEY CORP. | EQUITY | 804423102 | 26 | 596 | SH | SOLE | 1 | 596 | |
| W. W. GRAINGER, INC. | EQUITY | 384802104 | 1727 | 40,267 | SH | SOLE | 1 | 40,267 | |
| WABASH NATIONAL CORP. | EQUITY | 929566107 | 58 | 9,242 | SH | SOLE | 1 | 9,242 | |
| WABTEC | EQUITY | 929740108 | 143 | 12,355 | SH | SOLE | 1 | 12,355 | |
| WACHOVIA CORP | EQUITY | 929903102 | 20199 | 592,882 | SH | SOLE | 1 | 592,882 | |
| WACHOVIA CORP 2ND NEW | EQUITY | 929903102 | 5891 | 172,900 | SH | DEFINED | 2 | | 172,900 |
| WACKENHUT CORRECTIONS CORP. | EQUITY | 929798106 | 31 | 3,171 | SH | SOLE | 1 | 3,171 | |
| WADDELL & REED FINANCIAL, INC. | EQUITY | 930059100 | 1896 | 107,895 | SH | SOLE | 1 | 107,895 | |
| Walgreen Co | EQUITY | 931422109 | 2358 | 80,000 | SH | DEFINED | 4 | | 2,358,400 |
| WALGREEN CO. | EQUITY | 931422109 | 14256 | 483,590 | SH | SOLE | 1 | 483,590 | |
| WALLACE COMPUTER SERVICES INC. | EQUITY | 932270101 | 1734 | 69,627 | SH | SOLE | 1 | 69,627 | |
| WALMART STORES INC | EQUITY | 931142103 | 29654 | 762,140 | SH | DEFINED | 2 | | 762,140 |
| WAL-MART STORES, INC. | EQUITY | 931142103 | 173263 | 3,330,055 | SH | SOLE | 1 | 3,330,055 | |
| WALT DISNEY | EQUITY | 254687106 | 18974 | 1,114,810 | SH | SOLE | 1 | 1,114,810 | |
| WALTER INDUSTRIES, INC. | EQUITY | 93317Q105 | 91 | 10,482 | SH | SOLE | 1 | 10,482 | |
| WARWICK CMNTY BANCORP | EQUITY | 936559103 | 39 | 1,330 | SH | SOLE | 1 | 1,330 | |
| WASHINGTON FEDERAL I | EQUITY | 938824109 | 21 | 1,021 | SH | SOLE | 1 | 1,021 | |
| WASHINGTON MUTUAL | EQUITY | 939322103 | 186 | 5,250 | SH | DEFINED | 2 | | 5,250 |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 16294 | 461,980 | SH | SOLE | 1 | 461,980 | |
| Washington Mutual Savings | EQUITY | 939322103 | 1467 | 41,600 | SH | DEFINED | 4 | | 1,467,232 |
| WASHINGTON POST CO. CLASS B | EQUITY | 939640108 | 8691 | 12,755 | SH | SOLE | 1 | 12,755 | |
| WASHINGTON REAL ESTATE INV. | EQUITY | 939653101 | 345 | 13,271 | SH | SOLE | 1 | 13,271 | |
| WASHINGTON TRUST BANCORP, INC. | EQUITY | 940610108 | 96 | 4,735 | SH | SOLE | 1 | 4,735 | |
| WASTE CONNECTIONS | EQUITY | 941053100 | 12310 | 356,820 | SH | DEFINED | 2 | | 356,820 |
| WASTE CONNECTIONS, INC. | EQUITY | 941053100 | 344 | 9,973 | SH | SOLE | 1 | 9,973 | |

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| WASTE MANAGEMENT, INC. | EQUITY | 94106L109 | 5397 | 254,800 | SH | SOLE | 1 | 254,800 | |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 4022 | 189,900 | SH | DEFINED | 2 | | 189,900 |
| WATCHGUARD TECH. INC. | EQUITY | 941105108 | 57 | 9,475 | SH | SOLE | 1 | 9,475 | |
| WATER PIK TECHNOLOGIES INC | EQUITY | 94113U100 | 27 | 3,865 | SH | SOLE | 1 | 3,865 | |
| WATERS CORP. | EQUITY | 941848103 | 1470 | 69,470 | SH | SOLE | 1 | 69,470 | |
| WATSCO, INC. | EQUITY | 942622200 | 84 | 6,151 | SH | SOLE | 1 | 6,151 | |
| WATSON PHARMACEUTICALS, INC | EQUITY | 942683103 | 1360 | 47,271 | SH | SOLE | 1 | 47,271 | |
| WATSON WYATT & CO HOLDINGS | EQUITY | 942712100 | 146 | 7,240 | SH | SOLE | 1 | 7,240 | |
| WATTS INDUSTRIES, INC., CLASS A | EQUITY | 942749102 | 89 | 5,685 | SH | SOLE | 1 | 5,685 | |
| WAUSAU-MOSINEE PAPER CORP. | EQUITY | 943315101 | 833 | 81,665 | SH | SOLE | 1 | 81,665 | |
| WAYPOINT FINANCIAL CORP. | EQUITY | 946756103 | 223 | 12,874 | SH | SOLE | 1 | 12,874 | |
| WCI COMMUNITIES INC | EQUITY | 92923C104 | 26 | 2,524 | SH | SOLE | 1 | 2,524 | |
| WD-40 CO. | EQUITY | 929236107 | 143 | 5,751 | SH | SOLE | 1 | 5,751 | |
| WEATHERFORD INTL LTD COM (F) | EQUITY | G95089101 | 16966 | 449200 | SH | SOLE | 3 | 388200 | 61000 |
| WEATHERFORDNINTL LTD | EQUITY | G95089101 | 11397 | 301,750 | SH | SOLE | 1 | 301,750 | |
| WEB MD CORP | EQUITY | 94769M105 | 3021 | 334,900 | SH | DEFINED | 2 | | 334,900 |
| WEBEX COMMUNICATIONS INC (USD) | EQUITY | 94767L109 | 86 | 8,345 | SH | SOLE | 1 | 8,345 | |
| WEBMD CORPORATION | EQUITY | 94769M105 | 36 | 4,020 | SH | SOLE | 1 | 4,020 | |
| WEBMETHODS INC | EQUITY | 94768C108 | 148 | 16,240 | SH | SOLE | 1 | 16,240 | |
| WEBSense INC | EQUITY | 947684106 | 14468 | 984875 | SH | SOLE | 3 | 975275 | 9600 |
| WEBSense INC | EQUITY | 947684106 | 112 | 7,598 | SH | SOLE | 1 | 7,598 | |
| WEBSTER FINANCIAL CORP. | EQUITY | 947890109 | 2173 | 61,867 | SH | SOLE | 1 | 61,867 | |
| WEIGHT WATCHERS INTL | EQUITY | 948626106 | 9513 | 206,575 | SH | DEFINED | 2 | | 206,575 |
| WEIGHT WATCHERS INTL COM | EQUITY | 948626106 | 12475 | 270894 | SH | SOLE | 3 | 235200 | 35694 |
| WEIGHT WATCHERS INTL INC | EQUITY | 948626106 | 16 | 339 | SH | SOLE | 1 | 339 | |
| WEINGARTEN REALTY INVESTORS | EQUITY | 948741103 | 26 | 660 | SH | SOLE | 1 | 660 | |
| WEINGARTEN RLTY INVS SH BEN IN | EQUITY | 948741103 | 5976 | 152800 | SH | SOLE | 3 | 123000 | 29800 |
| WEIS MARKETS INC | EQUITY | 948849104 | 123 | 4,011 | SH | SOLE | 1 | 4,011 | |
| WELLMAN, INC. | EQUITY | 949702104 | 107 | 11,481 | SH | SOLE | 1 | 11,481 | |
| WELLPOINT HEALTH NETWORKS INC. | EQUITY | 94973H108 | 5044 | 65,725 | SH | SOLE | 1 | 65,725 | |
| WELLS FARGO + CO NEW | EQUITY | 949746101 | 22464 | 499,300 | SH | DEFINED | 2 | | 499,300 |
| WELLS FARGO CO. | EQUITY | 949746101 | 36943 | 821,143 | SH | SOLE | 1 | 821,143 | |
| WELLSFORD REAL PROPERTIES | EQUITY | 950240200 | 28 | 1,931 | SH | SOLE | 1 | 1,931 | |
| WENDY'S INTERNATIONAL, INC. | EQUITY | 950590109 | 1405 | 51,084 | SH | SOLE | 1 | 51,084 | |
| WERNER ENTERPRISES INC COM | EQUITY | 950755108 | 38913 | 2020400 | SH | SOLE | 3 | 1950300 | 70100 |
| WERNER ENTERPRISES, INC. | EQUITY | 950755108 | 1902 | 98,768 | SH | SOLE | 1 | 98,768 | |
| WESBANCO, INC. | EQUITY | 950810101 | 180 | 7,682 | SH | SOLE | 1 | 7,682 | |
| WESCO FINANCIAL CORP | EQUITY | 950817106 | 6 | 21 | SH | SOLE | 1 | 21 | |
| WESCO INTERNATIONAL, INC. | EQUITY | 95082P105 | 18 | 5,141 | SH | SOLE | 1 | 5,141 | |
| WEST COAST BANCORP | EQUITY | 952145100 | 80 | 5,670 | SH | SOLE | 1 | 5,670 | |
| WEST CORPORATION | EQUITY | 952355105 | 4 | 253 | SH | SOLE | 1 | 253 | |
| WEST MARINE INC | EQUITY | 954235107 | 63 | 3,766 | SH | SOLE | 1 | 3,766 | |
| WEST PHARMACEUTICAL SERVICES | EQUITY | 955306105 | 93 | 4,761 | SH | SOLE | 1 | 4,761 | |
| WESTAMERICA BANCORPORATION | EQUITY | 957090103 | 592 | 15,000 | SH | DEFINED | 2 | | 15,000 |
| WESTAMERICA BANCORPORATION | EQUITY | 957090103 | 1984 | 50,230 | SH | SOLE | 1 | 50,230 | |
| WESTAR ENERGY | EQUITY | 95709T100 | 1398 | 115,368 | SH | SOLE | 1 | 115,368 | |
| WESTCORP | EQUITY | 957907108 | 79 | 4,275 | SH | SOLE | 1 | 4,275 | |
| WESTELL TECHNOLOGIES CL A | EQUITY | 957541105 | 818 | 202500 | SH | SOLE | 3 | 202500 | |
| WESTERN DIGITAL CORP. | EQUITY | 958102105 | 627 | 69,245 | SH | SOLE | 1 | 69,245 | |
| WESTERN GAS RESOURCES, INC. | EQUITY | 958259103 | 1653 | 50,788 | SH | SOLE | 1 | 50,788 | |
| WESTERN WIRELESS CORP. CLASS A | EQUITY | 95988E204 | 108 | 19,217 | SH | SOLE | 1 | 19,217 | |
| WESTFIELD FINANCIAL IN | EQUITY | 96008D101 | 28 | 1,807 | SH | SOLE | 1 | 1,807 | |
| WESTPOINT STEVENS INC. CLASS A | EQUITY | 961238102 | 5 | 11,805 | SH | SOLE | 1 | 11,805 | |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| WESTPORT RESOURCES | EQUITY | 961418100 | 146 | 7,224 | SH | SOLE | 1 | 7,224 | |
| WESTWOOD ONE INC | EQUITY | 961815107 | 8635 | 276,400 | SH | DEFINED | 2 | | 276,400 |
| WESTWOOD ONE INC COM | EQUITY | 961815107 | 15498 | 496103 | SH | SOLE | 3 | 430700 | |
| WESTWOOD ONE, INC. | EQUITY | 961815107 | 4416 | 141,344 | SH | SOLE | 1 | 141,344 | 65403 |
| WET SEAL, INC. | EQUITY | 961840105 | 67 | 9,206 | SH | SOLE | 1 | 9,206 | |
| WEYERHAEUSER CO. | EQUITY | 962166104 | 4563 | 95,410 | SH | SOLE | 1 | 95,410 | |
| WFS FINANCIAL, INC. | EQUITY | 92923B106 | 49 | 2,514 | SH | SOLE | 1 | 2,514 | |
| WGL HOLDINGS INC. | EQUITY | 92924F106 | 2178 | 82,212 | SH | SOLE | 1 | 82,212 | |
| W-H ENERGY SERVICES INC | EQUITY | 92925E108 | 143 | 8,346 | SH | SOLE | 1 | 8,346 | |
| WHIRLPOOL CORP. | EQUITY | 963320106 | 1477 | 30,129 | SH | SOLE | 1 | 30,129 | |
| WHITE ELECTR DESIGNS C | EQUITY | 963801105 | 43 | 6,307 | SH | SOLE | 1 | 6,307 | |
| WHITEHALL JEWELLERS IN | EQUITY | 965063100 | 35 | 4,074 | SH | SOLE | 1 | 4,074 | |
| WHITNEY HOLDING CORP. | EQUITY | 966612103 | 20 | 576 | SH | SOLE | 1 | 576 | |
| WHOLE FOODS MARKET I | EQUITY | 966837106 | 4506 | 80,991 | SH | SOLE | 1 | 80,991 | |
| WILD OATS MARKETS, INC. | EQUITY | 96808B107 | 76 | 8,227 | SH | SOLE | 1 | 8,227 | |
| WILLIAMS COMPANIES, INC. | EQUITY | 969457100 | 1045 | 228,237 | SH | SOLE | 1 | 228,237 | |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 1685 | 77,300 | SH | DEFINED | 2 | | 77,300 |
| WILLIAMS-SONOMA, INC. | EQUITY | 969904101 | 3403 | 156,114 | SH | SOLE | 1 | 156,114 | |
| WILLOW GROVE BANCORP I | EQUITY | 97111W101 | 26 | 1,761 | SH | SOLE | 1 | 1,761 | |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 2453 | 88,255 | SH | SOLE | 1 | 88,255 | |
| WILSON GREATBATCH TECH INC | EQUITY | 972232102 | 2693 | 96200 | SH | SOLE | 3 | 96200 | |
| WILSON GREATBATCH TECHNOLOGIES | EQUITY | 972232102 | 211 | 7,551 | SH | SOLE | 1 | 7,551 | |
| WILSONS THE LEATHER EXPERTS | EQUITY | 972463103 | 20 | 5,081 | SH | SOLE | 1 | 5,081 | |
| WIMM-BILL-DANN FOODS ADR | EQUITY | 97263M109 | 2541 | 146,709 | SH | SOLE | 1 | 146,709 | |
| WIND RIVER SYSTEMS INC. | EQUITY | 973149107 | 387 | 129,884 | SH | SOLE | 1 | 129,884 | |
| WINN-DIXIE STORES, INC. | EQUITY | 974280109 | 1569 | 118,646 | SH | SOLE | 1 | 118,646 | |
| WINNEBAGO INDUSTRIES, INC. | EQUITY | 974637100 | 119 | 4,375 | SH | SOLE | 1 | 4,375 | |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 40 | 6,083 | SH | SOLE | 1 | 6,083 | |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W108 | 152 | 5,330 | SH | SOLE | 1 | 5,330 | |
| WIRELESS FACILITIES INC. | EQUITY | 97653A103 | 48 | 8,343 | SH | SOLE | 1 | 8,343 | |
| WISCONSIN ENERGY CORP. | EQUITY | 976657106 | 3969 | 156,278 | SH | SOLE | 1 | 156,278 | |
| WITNESS SYSTEMS INC | EQUITY | 977424100 | 16 | 4,975 | SH | SOLE | 1 | 4,975 | |
| WM. WRIGLEY JR. CO. | EQUITY | 982526105 | 5446 | 96,390 | SH | SOLE | 1 | 96,390 | |
| WMS INDUSTRIES INC. | EQUITY | 929297109 | 101 | 7,894 | SH | SOLE | 1 | 7,894 | |
| WOLVERINE WORLD WIDE, INC. | EQUITY | 978097103 | 251 | 14,981 | SH | SOLE | 1 | 14,981 | |
| WOMEN FIRST HEALTHCARE | EQUITY | 978150100 | 3 | 5,644 | SH | SOLE | 1 | 5,644 | |
| WOODHEAD INDS INC COM | EQUITY | 979438108 | 45 | 3,806 | SH | SOLE | 1 | 3,806 | |
| WOODWARD GOVERNOR CO. | EQUITY | 980745103 | 112 | 3,221 | SH | SOLE | 1 | 3,221 | |
| WORLD ACCEPTANCE CORP. | EQUITY | 981419104 | 35 | 3,912 | SH | SOLE | 1 | 3,912 | |
| WORLD FUEL SVCS CORP | EQUITY | 981475106 | 66 | 3,218 | SH | SOLE | 1 | 3,218 | |
| WORLD WRESTLING ENTMNT | EQUITY | 98156Q108 | 28 | 3,621 | SH | SOLE | 1 | 3,621 | |
| WORTHINGTON INDS IN | EQUITY | 981811102 | 682 | 57,200 | SH | DEFINED | 2 | | 57,200 |
| WORTHINGTON INDUSTRIES, INC. | EQUITY | 981811102 | 728 | 61,030 | SH | SOLE | 1 | 61,030 | |
| WPS RESOURCES CORP. | EQUITY | 92931B106 | 2148 | 53,706 | SH | SOLE | 1 | 53,706 | |
| WRIGHT MED GROUP INC | EQUITY | 98235T107 | 100 | 5,682 | SH | SOLE | 1 | 5,682 | |
| WSFS FINANCIAL CORP | EQUITY | 929328102 | 90 | 2,861 | SH | SOLE | 1 | 2,861 | |
| WYETH | EQUITY | 983024100 | 48217 | 1,274,910 | SH | SOLE | 1 | 1,274,910 | |
| WYETH | EQUITY | 983024100 | 10951 | 289,568 | SH | DEFINED | 2 | | 289,568 |
| WYNDHAM INTERNATIONAL, INC. | EQUITY | 983101106 | 53 | 253,985 | SH | SOLE | 1 | 253,985 | |
| XCEL STATES POWER-MINES | EQUITY | 98389B100 | 2298 | 179,426 | SH | SOLE | 1 | 179,426 | |
| XEROX CORP. | EQUITY | 984121103 | 2831 | 325,397 | SH | SOLE | 1 | 325,397 | |
| XICOR INC | EQUITY | 984903104 | 31 | 7,524 | SH | SOLE | 1 | 7,524 | |
| XILINX INC | EQUITY | 983919101 | 17683 | 755,350 | SH | DEFINED | 2 | | 755,350 |

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| XILINX INC COM | EQUITY | 983919101 | 819 | 35000 | SH | SOLE | 3 | 35000 | |
| XILINX, INC. | EQUITY | 983919101 | 3814 | 162,910 | SH | SOLE | 1 | 162,910 | |
| XL CAPITAL LTD | EQUITY | G98255105 | 4119 | 58,200 | SH | SOLE | 1 | 58,200 | |
| XM SATELLITE RADIO HOLDINGS | EQUITY | 983759101 | 115 | 19,539 | SH | SOLE | 1 | 19,539 | |
| X-RITE, INC. | EQUITY | 983857103 | 54 | 6,471 | SH | SOLE | 1 | 6,471 | |
| XTO ENERGY CORP COM | EQUITY | 98385X106 | 2156 | 113466 | SH | SOLE | 3 | 113466 | |
| XTO ENERGY INC | EQUITY | 98385X106 | 4315 | 227,097 | SH | SOLE | 1 | 227,097 | |
| YAHOO INC | EQUITY | 984332106 | 27469 | 1,143,575 | SH | DEFINED | 2 | | 1,143,575 |
| YAHOO!, INC. | EQUITY | 984332106 | 6484 | 269,937 | SH | SOLE | 1 | 269,937 | |
| YANKEE CANDLE INC | EQUITY | 984757104 | 2788 | 163,700 | SH | DEFINED | 2 | | 163,700 |
| YARDVILLE NATL BANCORP | EQUITY | 985021104 | 45 | 2,669 | SH | SOLE | 1 | 2,669 | |
| YELLOW CORP. | EQUITY | 985509108 | 252 | 10,451 | SH | SOLE | 1 | 10,451 | |
| YORK INTERNATIONAL CORP. | EQUITY | 986670107 | 1121 | 53,370 | SH | SOLE | 1 | 53,370 | |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107 | 62 | 5,044 | SH | SOLE | 1 | 5,044 | |
| YOUNG INNOVATIONS INC | EQUITY | 987520103 | 35 | 1,574 | SH | SOLE | 1 | 1,574 | |
| YPF S.A.-Sponsored ADR | EQUITY | 9842451000 | 265 | 9,000 | SH | SOLE | 1 | 9,000 | |
| YUKOS-ADR | EQUITY | 98849W108 | 7381 | 50,470 | SH | SOLE | 1 | 50,470 | |
| Yum Brands Inc | EQUITY | 988498101 | 1289 | 53,000 | SH | DEFINED | 4 | | 1,289,490 |
| YUM! BRANDS INC | EQUITY | 988498101 | 3175 | 130,510 | SH | SOLE | 1 | 130,510 | |
| ZALE CORP. | EQUITY | 988858106 | 15 | 446 | SH | SOLE | 1 | 446 | |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105 | 21 | 321 | SH | SOLE | 1 | 321 | |
| ZEBRA TECHNOLOGIES CP CL A | EQUITY | 989207105 | 46907 | 728374 | SH | SOLE | 3 | 690200 | 38174 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 64 | 2,997 | SH | SOLE | 1 | 2,997 | |
| ZIMMER HLDGS INC COM | EQUITY | 98956P102 | 19300 | 396876 | SH | SOLE | 3 | 336400 | 60476 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 4206 | 86,492 | SH | SOLE | 1 | 86,492 | |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 8111 | 166,800 | SH | DEFINED | 2 | | 166,800 |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 2934 | 68,578 | SH | SOLE | 1 | 68,578 | |
| ZOLL MEDICAL CORP. | EQUITY | 989922109 | 124 | 3,037 | SH | SOLE | 1 | 3,037 | |
| ZOMAX INCORPORATED | EQUITY | 989929104 | 31 | 10,590 | SH | SOLE | 1 | 10,590 | |
| ZORAN CORP. | EQUITY | 98975F101 | 126 | 9,728 | SH | SOLE | 1 | 9,728 | |
| ZYGO CORP. | EQUITY | 989855101 | 32 | 5,656 | SH | SOLE | 1 | 5,656 | |
| ZYMOGENETICS INC | EQUITY | 98985T109 | 33 | 3,627 | SH | SOLE | 1 | 3,627 | |