

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

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

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| | | |
|---|--|------------------------------------|
| /s/ Win J. Neuger ----- (Signature) | New York, New York ----- (City, State) | August 13, 2004 ----- (Date) |
|---|--|------------------------------------|

Report Type (Check only one.):

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

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reported in this report.)

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

[] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,916

Form 13F Information Table Value Total: \$16,889,034 (thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|---------------------------------------|
| 1 | 28-4637 | AIG GLOBAL INVESTMENT CORP. |
| 2 | 28-2725 | AIG SUNAMERICA ASSET MANAGEMENT CORP. |
| 3 | 28-3463 | JOHN MCSTAY INVESTMENT COUNSEL, L.P. |
| 4 | 28-5794 | HSB GROUP, INC. |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP NUMBER | VALUE (X1000) | SHARES/ PRINCIPAL | SH/ PUT/ PN CALL | INVESTME DISCRETI |
|-----------------------|----------------|--------------|---------------|-------------------|------------------|-------------------|
| 1-800 CONTACTS INC | EQUITY | 681977104 | 52 | 3,494 | SH | Sol |
| 1-800-FLOWERS.COM INC | EQUITY | 68243Q106 | 87 | 10,658 | SH | Sol |
| 1ST SOURCE CORP. | EQUITY | 336901103 | 141 | 5,664 | SH | Sol |

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|--------------------------------|----------|-----------|--------|------------|----|--------|
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 691586 | 53,445,620 | SH | Sol |
| 21st CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 138 | 10,645 | SH | Sol |
| 24/7 REAL MEDIA INC | EQUITY | 901314203 | 59 | 10,453 | SH | Sol |
| 3COM CORP. | EQUITY | 885535104 | 3762 | 601,984 | SH | Sol |
| 3M | EQUITY | 88579Y101 | 2970 | 33,000 | SH | DEFINE |
| 3M CO | EQUITY | 88579Y101 | 41916 | 465,679 | SH | Sol |
| 3M CO | EQUITY | 88579Y101 | 14576 | 161,937 | SH | DEFINE |
| 4KIDS ENTERTAINMENT INC | EQUITY | 350865101 | 159 | 6,649 | SH | Sol |
| 7-ELEVEN INC. | EQUITY | 817826209 | 10 | 543 | SH | Sol |
| 99 CENTS ONLY STORES | EQUITY | 65440K106 | 2069 | 135,647 | SH | Sol |
| A C MOORE ARTS & CRAFT | EQUITY | 00086T103 | 182 | 6,607 | SH | Sol |
| A.G. EDWARDS, INC. | EQUITY | 281760108 | 4286 | 125,951 | SH | Sol |
| A.S.V. INC | EQUITY | 001963107 | 117 | 3,749 | SH | Sol |
| AAON INC | EQUITY | 000360206 | 85 | 4,192 | SH | Sol |
| AAR CORP. | EQUITY | 000361105 | 176 | 15,507 | SH | Sol |
| AARON RENTS INC COM | EQUITY | 002535201 | 18 | 533495 | SH | Sol |
| AARON RENTS, INC. | EQUITY | 002535201 | 403 | 12,157 | SH | Sol |
| ABAXIS INC | EQUITY | 002567105 | 159 | 8,396 | SH | Sol |
| ABBEY NATIONAL PLC | CorpBond | 002920809 | 25617 | 999,100 | SH | Sol |
| Abbey National PLC 7.375% | EQUITY | 002920809 | 2692 | 105,000 | SH | DEFINE |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 28344 | 695,384 | SH | Sol |
| ABBOTT LABS | EQUITY | 002824100 | 10405 | 255,263 | SH | DEFINE |
| Abbott Labs | EQUITY | 002824100 | 1019 | 25,000 | SH | DEFINE |
| ABC BANCORP | EQUITY | 000400101 | 96 | 4,696 | SH | Sol |
| ABERCROMBIE AND FITCH CO. | EQUITY | 002896207 | 5891 | 152,026 | SH | Sol |
| ABGENIX INC | EQUITY | 00339B107 | 1739 | 148,400 | SH | DEFINE |
| ABGENIX, INC. | EQUITY | 00339B107 | 458 | 39,082 | SH | Sol |
| ABIOMED, INC. | EQUITY | 003654100 | 92 | 7,327 | SH | Sol |
| ABLE LABORATORIES INC | EQUITY | 00371N407 | 168 | 8,187 | SH | Sol |
| ABLE LABORATORIES INC COM NEW | EQUITY | 00371N407 | 2 | 115300 | SH | Sol |
| ABM INDUSTRIES, INC. | EQUITY | 000957100 | 352 | 18,059 | SH | Sol |
| ACADIA REALTY TRUST | EQUITY | 004239109 | 216 | 15,689 | SH | Sol |
| ACCELRYX INC | EQUITY | 00430U103 | 116 | 11,716 | SH | Sol |
| ACCREDITED HOME LENDERS | EQUITY | 00437P107 | 221 | 7,862 | SH | Sol |
| ACCREDO HEALTH INC | EQUITY | 00437V104 | 5862 | 150,500 | SH | DEFINE |
| ACCREDO HEALTH INC. | EQUITY | 00437V104 | 41 | 1,040 | SH | Sol |
| ACE CASH EXPRESS INC | EQUITY | 004403101 | 111 | 4,333 | SH | Sol |
| ACE LTD | EQUITY | G0070K103 | 5095 | 120,499 | SH | Sol |
| ACE LTD | EQUITY | G0070K103 | 14 | 339 | SH | DEFINE |
| ACETO CORP | EQUITY | 004446100 | 135 | 7,673 | SH | Sol |
| ACTEL CORP. | EQUITY | 004934105 | 229 | 12,379 | SH | Sol |
| ACTION PERFORMANCE CO., INC. | EQUITY | 004933107 | 112 | 7,442 | SH | Sol |
| ACTIVCARD CORP | EQUITY | 00506J107 | 147 | 20,297 | SH | Sol |
| ACTIVISION, INC. | EQUITY | 004930202 | 3384 | 212,821 | SH | Sol |
| ACTUANT CORP | EQUITY | 00508X203 | 445 | 11,401 | SH | Sol |
| ACTUATE CORP. | EQUITY | 00508B102 | 98 | 24,869 | SH | Sol |
| ACUITY BRANDS INC | EQUITY | 00508Y102 | 553 | 20,479 | SH | Sol |
| ACXIOM CORP. | EQUITY | 005125109 | 3343 | 134,623 | SH | Sol |
| ADAPTEC, INC. | EQUITY | 00651F108 | 444 | 52,462 | SH | Sol |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886101 | 3 | 969 | SH | DEFINE |
| ADC TELECOMMUNICATIONS, INC | EQUITY | 000886101 | 1025 | 360,817 | SH | Sol |
| ADE CORP. | EQUITY | 00089C107 | 98 | 4,545 | SH | Sol |
| ADMINISTAFF, INC. | EQUITY | 007094105 | 173 | 10,401 | SH | Sol |
| ADOBE SYS INC | EQUITY | 00724F101 | 12722 | 273,586 | SH | DEFINE |
| ADOBE SYSTEMS INC. | EQUITY | 00724F101 | 8761 | 188,408 | SH | Sol |
| ADOLOR CORPORATION | EQUITY | 00724X102 | 237 | 18,660 | SH | Sol |

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|--------------------------------------|--------|-----------|-------|-----------|----|--------|
| ADTRAN, INC. | EQUITY | 00738A106 | 4150 | 124,364 | SH | Sol |
| ADVANCE AUTO PARTS | EQUITY | 00751Y106 | 70 | 1,591 | SH | Sol |
| Advance Auto Parts | EQUITY | 00751Y106 | 1325 | 30,000 | SH | DEFINE |
| ADVANCED DIGITAL INFO CORP. | EQUITY | 007525108 | 299 | 30,859 | SH | Sol |
| ADVANCED ENERGY INDUSTRIES | EQUITY | 007973100 | 160 | 10,187 | SH | Sol |
| ADVANCED FIBRE COMMUNICATIONS | EQUITY | 00754A105 | 7329 | 362,831 | SH | Sol |
| ADVANCED MARKETING SERV. INC. | EQUITY | 00753T105 | 88 | 6,845 | SH | Sol |
| ADVANCED MEDICAL OPTIC COM | EQUITY | 00763M108 | 6 | 138300 | SH | Sol |
| ADVANCED MEDICAL OPTICS | EQUITY | 00763M108 | 604 | 14,182 | SH | Sol |
| ADVANCED MICRO DEVICES, INC. | EQUITY | 007903107 | 2504 | 157,509 | SH | Sol |
| ADVANCED NEUROMODULATION S | EQUITY | 00757T101 | 3218 | 98,324 | SH | DEFINE |
| ADVANCES NEUROMODULATIONS SYS | EQUITY | 00757T101 | 317 | 9,658 | SH | Sol |
| ADVANCIS PHARMACEUTICAL | EQUITY | 00764L109 | 31 | 4,538 | SH | Sol |
| ADVANTA CORP [B] | EQUITY | 007942204 | 216 | 9,444 | SH | Sol |
| ADVENT SOFTWARE, INC. | EQUITY | 007974108 | 1127 | 62,350 | SH | Sol |
| ADVISORY BRD CO | EQUITY | 00762W107 | 303 | 8,507 | SH | Sol |
| ADVO, INC. | EQUITY | 007585102 | 480 | 14,589 | SH | Sol |
| AEROFLEX, INC | EQUITY | 007768104 | 453 | 31,727 | SH | Sol |
| AEROPOSTALE INC | EQUITY | 007865108 | 717 | 26,655 | SH | Sol |
| AES CORP | EQUITY | 00130H105 | 8 | 763 | SH | DEFINE |
| AES DRAX ENERGY LTD | EQUITY | 00130H105 | 2847 | 286,664 | SH | Sol |
| AETNA INC | EQUITY | 00817Y108 | 16344 | 192,283 | SH | DEFINE |
| AETNA INC-NEW | EQUITY | 00817Y108 | 19713 | 231,913 | SH | Sol |
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY | 008190100 | 3194 | 60,336 | SH | Sol |
| AFFILIATED COMPUTER SVCS I | EQUITY | 008190100 | 9 | 163 | SH | DEFINE |
| AFFILIATED MANAGERS GROUP | EQUITY | 008252108 | 590 | 11,712 | SH | Sol |
| AFFORDABLE RESIDENTIAL COMMU | EQUITY | 008273104 | 197 | 11,876 | SH | Sol |
| AFFYMETRIX INC | EQUITY | 00826T108 | 42 | 1,297 | SH | Sol |
| AFLAC INC | EQUITY | 001055102 | 25 | 609 | SH | DEFINE |
| AFLAC, INC. | EQUITY | 001055102 | 46739 | 1,145,289 | SH | Sol |
| AFTERMARKET TECHNOLOGY | EQUITY | 008318107 | 93 | 5,628 | SH | Sol |
| AGCO CORP. | EQUITY | 001084102 | 2826 | 138,736 | SH | Sol |
| AGERE SYSTEMS INC-CL B W/I | EQUITY | 00845V209 | 79 | 36,787 | SH | Sol |
| AGILE SOFTWARE CORP. | EQUITY | 00846X105 | 219 | 25,082 | SH | Sol |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 17 | 577 | SH | DEFINE |
| AGILENT TECHNOLOGIES INC. | EQUITY | 00846U101 | 6103 | 208,437 | SH | Sol |
| AGILYSYS INC | EQUITY | 00847J105 | 190 | 13,807 | SH | Sol |
| AGL RESOURCES, INC. | EQUITY | 001204106 | 3831 | 131,876 | SH | Sol |
| AIR PRODS + CHEMS INC | EQUITY | 009158106 | 14 | 272 | SH | DEFINE |
| AIR PRODUCTS AND CHEMICALS INC | EQUITY | 009158106 | 5297 | 100,987 | SH | Sol |
| AIRGAS, INC. | EQUITY | 009363102 | 3415 | 142,828 | SH | Sol |
| AIRGATE PCS INC | EQUITY | 009367301 | 596 | 32,547 | SH | DEFINE |
| AIRSPAN NETWORKS INC | EQUITY | 00950H102 | 83 | 14,798 | SH | Sol |
| AIRTRAN HOLDINGS, INC. | EQUITY | 00949P108 | 2423 | 171,333 | SH | Sol |
| AK STEEL CORP. | EQUITY | 001547108 | 275 | 52,276 | SH | Sol |
| AKAMAI TECHNOLOGIES INC. | EQUITY | 00971T101 | 41 | 2,290 | SH | Sol |
| AKSYS LTD | EQUITY | 010196103 | 23 | 3,871 | SH | Sol |
| ALABAMA NATIONAL BANCORP | EQUITY | 010317105 | 319 | 5,745 | SH | Sol |
| ALAMOS HOLDINGS INC. | EQUITY | 011589108 | 225 | 30,582 | SH | Sol |
| ALASKA AIR GROUP, INC. | EQUITY | 011659109 | 1298 | 54,390 | SH | Sol |
| ALASKA COMM. SYS. HLDGS., INC. | EQUITY | 01167P101 | 29 | 4,726 | SH | Sol |
| ALBANY INTERNATIONAL CORP. CLASS A | EQUITY | 012348108 | 423 | 12,610 | SH | Sol |
| ALBANY MOLECULAR | EQUITY | 012423109 | 144 | 11,165 | SH | Sol |
| ALBEMARLE CORP. | EQUITY | 012653101 | 2523 | 79,718 | SH | Sol |
| ALBERTO CULVER CO | EQUITY | 013068101 | 5 | 108 | SH | DEFINE |
| ALBERTO-CULVER CO. CLASS B | EQUITY | 013068101 | 2011 | 40,101 | SH | Sol |

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| ALBERTSONS INC | EQUITY | 013104104 | 13957 | 525,869 | SH | DEFINE |
| ALBERTSON'S, INC. | EQUITY | 013104104 | 4333 | 163,256 | SH | Sol |
| ALCAN INC | EQUITY | 013716105 | 2125 | 51,600 | SH | Othe |
| ALCOA INC | EQUITY | 013817101 | 34 | 1,042 | SH | DEFINE |
| ALCOA, INC. | EQUITY | 013817101 | 13518 | 409,267 | SH | Sol |
| ALDERWOODS GROUP INC | EQUITY | 014383103 | 235 | 19,234 | SH | Sol |
| ALEXANDER & BALDWIN, INC. | EQUITY | 014482103 | 2858 | 85,445 | SH | Sol |
| ALEXANDER'S, INC. | EQUITY | 014752109 | 154 | 917 | SH | Sol |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 685 | 12,069 | SH | Sol |
| ALEXION PHARMACEUTICALS, INC. | EQUITY | 015351109 | 196 | 10,559 | SH | Sol |
| ALFA CORP. | EQUITY | 015385107 | 222 | 15,872 | SH | Sol |
| ALICO INC | EQUITY | 016230104 | 69 | 1,720 | SH | Sol |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 476 | 25,028 | SH | Sol |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 1303 | 68,600 | SH | DEFINE |
| ALKERMES INC | EQUITY | 01642T108 | 586 | 43,108 | SH | Sol |
| ALLEGHANY CORP | EQUITY | 017175100 | 24 | 85 | SH | Sol |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 2 | 152 | SH | DEFINE |
| ALLEGHENY ENERGY, INC. | EQUITY | 017361106 | 871 | 56,515 | SH | Sol |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 2 | 97 | SH | DEFINE |
| ALLEGHENY TECHNOLOGIES, INC. | EQUITY | 01741R102 | 1393 | 77,154 | SH | Sol |
| ALLERGAN INC | EQUITY | 018490102 | 12986 | 145,057 | SH | DEFINE |
| ALLERGAN, INC. | EQUITY | 018490102 | 35428 | 395,760 | SH | Sol |
| ALLETE INC. | EQUITY | 018522102 | 4556 | 136,802 | SH | Sol |
| ALLIANCE DATA SYS CORP COM | EQUITY | 018581108 | 10 | 243070 | SH | Sol |
| ALLIANCE DATA SYSTEMS | EQUITY | 018581108 | 5284 | 125,061 | SH | Sol |
| ALLIANCE GAMING CORP | EQUITY | 01859P609 | 424 | 24,730 | SH | Sol |
| ALLIANCE IMAGING INC | EQUITY | 018606202 | 28 | 6,045 | SH | Sol |
| ALLIANCE SEMICONDUCTOR CORP. | EQUITY | 01877H100 | 58 | 9,811 | SH | Sol |
| ALLIANT ENERGY CORP. | EQUITY | 018802108 | 4541 | 174,121 | SH | Sol |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 3861 | 60,956 | SH | Sol |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 13339 | 210,600 | SH | DEFINE |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 57 | 2,337 | SH | Sol |
| ALLIED WASTE INDUSTRIES IN | EQUITY | 019589308 | 5 | 380 | SH | DEFINE |
| ALLIED WASTE INDUSTRIES, INC. | EQUITY | 019589308 | 1853 | 140,627 | SH | Sol |
| ALLMERICA FINANCIAL CORP | EQUITY | 019754100 | 2821 | 83,465 | SH | Sol |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 19 | 8,294 | SH | Sol |
| ALLOY ONLINE, INC | EQUITY | 019855105 | 97 | 15,827 | SH | Sol |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 103 | 13,161 | SH | Sol |
| ALLSTATE CORP | EQUITY | 020002101 | 39 | 842 | SH | DEFINE |
| ALLSTATE CORP. | EQUITY | 020002101 | 19657 | 422,285 | SH | Sol |
| ALLTEL CORP | EQUITY | 020039103 | 2074 | 40,969 | SH | DEFINE |
| ALLTEL CORP. | EQUITY | 020039103 | 7899 | 156,039 | SH | Sol |
| ALPHARMA INC. CLASS A | EQUITY | 020813101 | 387 | 18,886 | SH | Sol |
| ALTERA CORP | EQUITY | 021441100 | 10 | 449 | SH | DEFINE |
| ALTERA CORP. | EQUITY | 021441100 | 4549 | 205,281 | SH | Sol |
| ALTIRIS INC | EQUITY | 02148M100 | 276 | 9,995 | SH | Sol |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 92426 | 1,846,666 | SH | Sol |
| ALTRIA GROUP INC | EQUITY | 02209S103 | 22751 | 454,562 | SH | DEFINE |
| AMAZON COM INC | EQUITY | 023135106 | 4662 | 85,700 | SH | DEFINE |
| AMAZON.COM, INC. | EQUITY | 023135106 | 1064 | 19,560 | SH | Sol |
| AMB PROPERTY CORP | EQUITY | 00163T109 | 4855 | 140,209 | SH | Sol |
| AMBAC FINANCIAL GROUP INC. | EQUITY | 023139108 | 3544 | 48,263 | SH | Sol |
| AMBAC FINL GROUP INC | EQUITY | 023139108 | 10 | 130 | SH | DEFINE |
| AMBASSADORS GROUP INC | EQUITY | 023177108 | 90 | 3,846 | SH | Sol |
| AMC ENTERTAINMENT, INC. | EQUITY | 001669100 | 231 | 15,033 | SH | Sol |
| AMCOL INTERNATIONAL CORP. | EQUITY | 02341W103 | 196 | 10,354 | SH | Sol |
| AMCORE FINANCIAL, INC. | EQUITY | 023912108 | 364 | 12,063 | SH | Sol |
| AMDOCS LIMITED | EQUITY | G02602103 | 5229 | 223,180 | SH | Sol |
| AMEDISYS INC | EQUITY | 023436108 | 173 | 5,238 | SH | Sol |

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| AMERADA HESS CORP | EQUITY | 023551104 | 3447 | 43,533 | SH | Sol |
| AMERADA HESS CORP | EQUITY | 023551104 | 9 | 108 | SH | DEFINE |
| AMERCO, INC. | EQUITY | 023586100 | 106 | 4,473 | SH | Sol |
| Ameren | EQUITY | 023608102 | 4511 | 105,000 | SH | DEFINE |
| AMEREN CORP | EQUITY | 023608102 | 9 | 219 | SH | DEFINE |
| AMEREN CORP. | EQUITY | 023608102 | 24170 | 562,627 | SH | Sol |
| AMERICA MOVIL (ADR) | EQUITY | 02364W105 | 10 | 281200 | SH | Sol |
| AMERICA MOVIL SA ADR EACH R | EQUITY | 02364W105 | 10778 | 304,170 | SH | Sol |
| AMERICA SERVICE GROUP INC | EQUITY | 02364L109 | 118 | 3,408 | SH | Sol |
| AMERICAN AXLE & MFG HOLDINGS | EQUITY | 024061103 | 28 | 767 | SH | Sol |
| AMERICAN CAP. STRATEGIES, INC. | EQUITY | 024937104 | 37 | 1,337 | SH | Sol |
| AMERICAN EAGLE OUTFITTERS | EQUITY | 02553E106 | 3233 | 111,834 | SH | Sol |
| AMERICAN ELEC PWR INC | EQUITY | 025537101 | 15 | 474 | SH | DEFINE |
| AMERICAN ELECTRIC POWER, INC. | EQUITY | 025537101 | 44241 | 1,382,534 | SH | Sol |
| AMERICAN EQUITY INVT LIFE HL | EQUITY | 025676206 | 97 | 9,757 | SH | Sol |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 17635 | 343,231 | SH | DEFINE |
| AMERICAN EXPRESS CO. | EQUITY | 025816109 | 54141 | 1,053,731 | SH | Sol |
| AMERICAN FINANCIAL GROUP, INC. | EQUITY | 025932104 | 3490 | 114,174 | SH | Sol |
| AMERICAN FINANCIAL REALTY TR | EQUITY | 02607P305 | 2751 | 192,501 | SH | Sol |
| AMERICAN FIRST MORTGAGE INVES | EQUITY | 55272X102 | 12084 | 1,357,723 | SH | Sol |
| AMERICAN GREETINGS CORP. CLASS A | EQUITY | 026375105 | 3123 | 134,719 | SH | Sol |
| AMERICAN HEALTHWAYS INC | EQUITY | 02649V104 | 370 | 13,906 | SH | Sol |
| AMERICAN HOME MORTGAGE INVESTMENT COR | EQUITY | 02660R107 | 433 | 16,690 | SH | Sol |
| AMERICAN INTL GROUP INC | EQUITY | 026874107 | 2187 | 30,675 | SH | DEFINE |
| AMERICAN INTL GRP INC COM | EQUITY | 026874107 | 167466 | 2,349,414 | SH | Sol |
| AMERICAN ITALIAN PASTA CO. CLASS A | EQUITY | 027070101 | 235 | 7,715 | SH | Sol |
| AMERICAN LAND LEASE INC | EQUITY | 027118108 | 19 | 1,030 | SH | Sol |
| AMERICAN MED SEC GROUP | EQUITY | 02744P101 | 155 | 5,704 | SH | Sol |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 409 | 12,133 | SH | Sol |
| AMERICAN NATIONAL IN | EQUITY | 028591105 | 13 | 145 | SH | Sol |
| AMERICAN PHARMACEUTICA | EQUITY | 02886P109 | 12 | 410 | SH | Sol |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 95 | 4,089 | SH | Sol |
| AMERICAN POWER CONVERSION | EQUITY | 029066107 | 2030 | 103,333 | SH | Sol |
| AMERICAN PWR CONVERSION CO | EQUITY | 029066107 | 5 | 240 | SH | DEFINE |
| AMERICAN SAFETY INS ORD | EQUITY | G02995101 | 3 | 173300 | SH | Sol |
| AMERICAN STANDARD COMPANIES | EQUITY | 029712106 | 3844 | 95,369 | SH | Sol |
| AMERICAN STATES WATER CO. | EQUITY | 029899101 | 170 | 7,331 | SH | Sol |
| AMERICAN STD COS INC DEL | EQUITY | 029712106 | 10 | 258 | SH | DEFINE |
| AMERICAN SUPERCONDUCTOR CORP | EQUITY | 030111108 | 153 | 11,727 | SH | Sol |
| AMERICAN TOWER CORP | EQUITY | 029912201 | 48833 | 3,212,690 | SH | Sol |
| AMERICAN VANGUARD CORP | EQUITY | 030371108 | 81 | 2,405 | SH | Sol |
| AMERICAN WEST HOLDINGS CORP. CLASS B | EQUITY | 023657208 | 153 | 16,888 | SH | Sol |
| AMERICAN WOODMARK CORP. | EQUITY | 030506109 | 154 | 2,574 | SH | Sol |
| AMERICANWEST BANCORPORATION | EQUITY | 03058P109 | 94 | 4,909 | SH | Sol |
| AMERICA'S CAR-MART INC | EQUITY | 03062T105 | 81 | 2,702 | SH | Sol |
| AMERICREDIT CORP. | EQUITY | 03060R101 | 4825 | 247,060 | SH | Sol |
| AMERIGROUP CORP | EQUITY | 03073T102 | 585 | 11,899 | SH | Sol |
| AMERISOURCEBERGEN CO | EQUITY | 03073E105 | 20619 | 344,909 | SH | Sol |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 8 | 135 | SH | DEFINE |
| AMERISTAR CASINOS | EQUITY | 03070Q101 | 184 | 5,486 | SH | Sol |
| AMERITRADE HLDG CORP NEW | EQUITY | 03074K100 | 4744 | 418,000 | SH | DEFINE |
| AMERITRADE HOLDING CORP - CL A | EQUITY | 03074K100 | 57 | 5,062 | SH | Sol |
| AMERN EAGLE OUTFIT NEW COM | EQUITY | 02553E106 | 19 | 671204 | SH | Sol |
| AMERON, INC. | EQUITY | 030710107 | 135 | 3,948 | SH | Sol |
| AMERUS GROUP CO. | EQUITY | 03072M108 | 3304 | 79,810 | SH | Sol |
| AMETEK INC NEW | EQUITY | 031100100 | 4168 | 134,900 | SH | DEFINE |
| AMETEK, INC. | EQUITY | 031100100 | 3250 | 105,181 | SH | Sol |
| AMGEN INC | EQUITY | 031162100 | 8170 | 149,724 | SH | DEFINE |
| AMGEN, INC. | EQUITY | 031162100 | 61462 | 1,126,300 | SH | Sol |

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|--------------------------------|--------|-----------|-------|-----------|----|--------|
| AMIS HOLDINGS INC | EQUITY | 031538101 | 254 | 15,006 | SH | SoL |
| AMKOR TECHNOLOGY, INC | EQUITY | 031652100 | 17 | 2,076 | SH | SoL |
| AMLI RESIDENTIAL PROPERTIES | EQUITY | 001735109 | 462 | 15,758 | SH | SoL |
| AMN HEALTHCARE SERVICE | EQUITY | 001744101 | 84 | 5,518 | SH | SoL |
| AMPHENOL CORP CL A | EQUITY | 032095101 | 5 | 156500 | SH | SoL |
| AMPHENOL CORP. CLASS A | EQUITY | 032095101 | 49 | 1,456 | SH | SoL |
| AMR CORP. | EQUITY | 001765106 | 16605 | 1,371,147 | SH | SoL |
| Amsouth Bancorp | EQUITY | 032165102 | 1783 | 70,000 | SH | DEFINE |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 3984 | 156,425 | SH | SoL |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 11 | 422 | SH | DEFINE |
| AMSURG CORP CL A | EQUITY | 03232P405 | 365 | 14,541 | SH | SoL |
| AMYLIN PHARMACEUTICALS, INC. | EQUITY | 032346108 | 46 | 2,015 | SH | SoL |
| ANADARKO PETE CORP | EQUITY | 032511107 | 18 | 302 | SH | DEFINE |
| ANADARKO PETROLEUM CORP. | EQUITY | 032511107 | 6839 | 116,712 | SH | SoL |
| ANALOG DEVICES INC | EQUITY | 032654105 | 8627 | 183,250 | SH | DEFINE |
| ANALOG DEVICES, INC. | EQUITY | 032654105 | 17074 | 362,650 | SH | SoL |
| ANALOGIC CORP. | EQUITY | 032657207 | 234 | 5,507 | SH | SoL |
| ANAREN INC | EQUITY | 032744104 | 163 | 9,947 | SH | SoL |
| ANAREN INC COM | EQUITY | 032744104 | 9 | 562524 | SH | SoL |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 250 | 9,463 | SH | SoL |
| ANCHOR GLASS CONTAINER CORP | EQUITY | 03304B300 | 64 | 4,728 | SH | SoL |
| ANDREW CORP | EQUITY | 034425108 | 6013 | 300,492 | SH | DEFINE |
| ANDREW CORP. | EQUITY | 034425108 | 7190 | 359,327 | SH | SoL |
| ANDRX GROUP | EQUITY | 034553107 | 44 | 1,560 | SH | SoL |
| ANGELICA CORP | EQUITY | 034663104 | 108 | 4,295 | SH | SoL |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 17240 | 319,263 | SH | DEFINE |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 18780 | 347,774 | SH | SoL |
| ANIMAS CORP | EQUITY | 03525Y105 | 38 | 2,041 | SH | SoL |
| ANIXTER INTERNATIONALL, INC. | EQUITY | 035290105 | 485 | 14,256 | SH | SoL |
| ANN TAYLOR STORES CORP. | EQUITY | 036115103 | 3098 | 106,892 | SH | SoL |
| ANNALY MTG MGMT INC | EQUITY | 035710409 | 7132 | 420,491 | SH | SoL |
| ANNTAYLOR STORES CORP COM | EQUITY | 036115103 | 23 | 803763 | SH | SoL |
| ANSOFT CORP | EQUITY | 036384105 | 53 | 3,445 | SH | SoL |
| ANSWERTHINK INC | EQUITY | 036916104 | 124 | 21,630 | SH | SoL |
| ANSYS INC | EQUITY | 03662Q105 | 347 | 7,388 | SH | SoL |
| ANTEON INTERNATIONAL CORP | EQUITY | 03674E108 | 423 | 12,963 | SH | SoL |
| ANTHEM INC | EQUITY | 03674B104 | 9465 | 17,679 | SH | SoL |
| ANTHEM INC | EQUITY | 03674B104 | 13798 | 154,066 | SH | DEFINE |
| ANTHRACITE CAPITAL INC. | EQUITY | 037023108 | 2687 | 224,320 | SH | SoL |
| ANTIGENICS INC. | EQUITY | 037032109 | 104 | 12,201 | SH | SoL |
| ANWORTH MORTGAGE ASSET | EQUITY | 037347101 | 7134 | 600,499 | SH | SoL |
| AON CORP | EQUITY | 037389103 | 11 | 378 | SH | DEFINE |
| AON CORP. | EQUITY | 037389103 | 3984 | 139,927 | SH | SoL |
| APACHE CORP | EQUITY | 037411105 | 17 | 390 | SH | DEFINE |
| APACHE CORP. | EQUITY | 037411105 | 6029 | 138,440 | SH | SoL |
| APARTMENT INVT & MGMT CO - A | EQUITY | 03748R101 | 1715 | 55,081 | SH | SoL |
| APARTMENT INVT. + MGMT CO | EQUITY | 03748R101 | 4 | 113 | SH | DEFINE |
| APOGEE ENTERPRISES, INC. | EQUITY | 037598109 | 137 | 13,203 | SH | SoL |
| APOGENT TECHNOLOGIES | EQUITY | 03760A101 | 9294 | 290,425 | SH | SoL |
| APOLLO GROUP INC | EQUITY | 037604105 | 19 | 212 | SH | DEFINE |
| APOLLO GROUP INC CL A | EQUITY | 037604105 | 1 | 11900 | SH | SoL |
| APOLLO GROUP, INC. CLASS A | EQUITY | 037604105 | 12597 | 142,672 | SH | SoL |
| APOLLO INVESTMENT CORP | EQUITY | 03761U106 | 411 | 29,817 | SH | SoL |
| APPLE COMPUTER | EQUITY | 037833100 | 15 | 455 | SH | DEFINE |
| APPLE COMPUTER, INC. | EQUITY | 037833100 | 7933 | 243,805 | SH | SoL |
| APPLEBEES INTERNATIONAL, INC. | EQUITY | 037899101 | 3019 | 131,167 | SH | SoL |

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| APPLEBEES INTL INC | EQUITY | 037899101 | 6587 | 286,150 | SH | DEFINE |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 1950 | 89,655 | SH | SoL |
| APPLERA CORP APPLIED BIOSY | EQUITY | 038020103 | 5 | 242 | SH | DEFINE |
| APPLICA INC. | EQUITY | 03815A106 | 84 | 9,419 | SH | SoL |
| APPLIED FILMS CORP | EQUITY | 038197109 | 206 | 7,092 | SH | SoL |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 248 | 8,231 | SH | SoL |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 8947 | 456,020 | SH | DEFINE |
| APPLIED MATERIALS, INC. | EQUITY | 038222105 | 19239 | 980,580 | SH | SoL |
| APPLIED MICRO CIRCUITS COR | EQUITY | 03822W109 | 2425 | 455,774 | SH | DEFINE |
| APPLIED MICRO CIRCUITS CORP. | EQUITY | 03822W109 | 816 | 153,476 | SH | SoL |
| APPLIED SIGNAL TECHNOLOGY | EQUITY | 038237103 | 166 | 4,725 | SH | SoL |
| APRIA HEALTHCARE GROUP, INC. | EQUITY | 037933108 | 2965 | 103,294 | SH | SoL |
| APTARGROUP, INC. | EQUITY | 038336103 | 768 | 17,576 | SH | SoL |
| AQUA AMERICA INC | EQUITY | 03836W103 | 2915 | 145,385 | SH | SoL |
| AQUANTIVE INC | EQUITY | 03839G105 | 226 | 22,827 | SH | SoL |
| AQUILA INC | EQUITY | 03840P102 | 1415 | 397,473 | SH | SoL |
| ARAID PHARAMACEUTICLAS, INC. | EQUITY | 04033A100 | 188 | 25,152 | SH | SoL |
| ARAMARK CORP | EQUITY | 038521100 | 63 | 2,179 | SH | SoL |
| ARBITRON, INC. | EQUITY | 03875Q108 | 543 | 14,871 | SH | SoL |
| ARBOR REALTY TRUST INC | EQUITY | 038923108 | 67 | 3,371 | SH | SoL |
| ARCH CHEMICALS, INC. | EQUITY | 03937R102 | 323 | 11,192 | SH | SoL |
| ARCH COAL INC COM | EQUITY | 039380100 | 15 | 411842 | SH | SoL |
| ARCH COAL, INC. | EQUITY | 039380100 | 3036 | 82,961 | SH | SoL |
| ARCH WIRELESS INC-CL A | EQUITY | 039392709 | 243 | 8,526 | SH | SoL |
| ARCHER DANIELS MIDLAND CO | EQUITY | 039483102 | 13 | 779 | SH | DEFINE |
| ARCHER DANIELS MIDLAND CO. | EQUITY | 039483102 | 4821 | 287,319 | SH | SoL |
| ARCHSTONE COMMUNITIES TRUST | EQUITY | 039583109 | 913 | 31,145 | SH | SoL |
| ARCTIC CAT, INC. | EQUITY | 039670104 | 182 | 6,621 | SH | SoL |
| ARDEN GROUP INC | EQUITY | 039762109 | 60 | 673 | SH | SoL |
| ARDEN REALTY INC. | EQUITY | 039793104 | 10033 | 341,144 | SH | SoL |
| ARGONAUT GROUP, INC. | EQUITY | 040157109 | 207 | 11,248 | SH | SoL |
| ARGOSY GAMING CO. | EQUITY | 040228108 | 471 | 12,535 | SH | SoL |
| ARKANSAS BEST CORP. | EQUITY | 040790107 | 349 | 10,594 | SH | SoL |
| ARMOR HOLDINGS, INC. | EQUITY | 042260109 | 467 | 13,729 | SH | SoL |
| ARRAY BIOPHARMA INC | EQUITY | 04269X105 | 91 | 11,479 | SH | SoL |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 248 | 41,819 | SH | SoL |
| ARROW ELECTRONICS INC | EQUITY | 042735100 | 4747 | 176,992 | SH | SoL |
| ARROW FINANCIAL CORP | EQUITY | 042744102 | 123 | 4,046 | SH | SoL |
| ARROW INTERNATIONAL, INC. | EQUITY | 042764100 | 275 | 9,207 | SH | SoL |
| ARTESYN TECHNOLOGIES, INC. | EQUITY | 043127109 | 149 | 16,532 | SH | SoL |
| ARTHROCARE CORP. | EQUITY | 043136100 | 297 | 10,225 | SH | SoL |
| ARTISAN COMPONENTS INC. | EQUITY | 042923102 | 285 | 11,065 | SH | SoL |
| ARVINMERITOR, INC | EQUITY | 043353101 | 2763 | 141,164 | SH | SoL |
| ASBURY AUTOMOTIVE GROUP | EQUITY | 043436104 | 81 | 5,388 | SH | SoL |
| ASCENTIAL SOFTWARE CORP | EQUITY | 04362P207 | 1934 | 120,921 | SH | SoL |
| ASHFORD HOSPITALITY TRUST | EQUITY | 044103109 | 80 | 9,628 | SH | SoL |
| ASHLAND INC | EQUITY | 044204105 | 4 | 84 | SH | DEFINE |
| ASHLAND OIL, INC. | EQUITY | 044204105 | 1650 | 31,241 | SH | SoL |
| ASIAINFO HOLDINGS INC. | EQUITY | 04518A104 | 90 | 16,973 | SH | SoL |
| ASK JEEVES INC | EQUITY | 045174109 | 40 | 1,025 | SH | SoL |
| ASPECT COMMUNICATIONS INC. | EQUITY | 04523Q102 | 278 | 19,548 | SH | SoL |
| ASPECT MED SYS INC COM | EQUITY | 045235108 | 5 | 257500 | SH | SoL |
| ASPECT MEDICAL SYSTEMS, INC. | EQUITY | 045235108 | 109 | 5,907 | SH | SoL |
| ASPEN TECHNOLOGY, INC. | EQUITY | 045327103 | 144 | 19,851 | SH | SoL |
| ASSET ACCEPTANCE CAPITAL | EQUITY | 04543P100 | 64 | 3,777 | SH | SoL |
| ASSOCIATED BANC-CORP. | EQUITY | 045487105 | 5123 | 172,900 | SH | SoL |

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| ASSOCIATED ESTATES REALTY | EQUITY | 045604105 | 22 | 2,770 | SH | Sol |
| ASSURANT INC | EQUITY | 04621X108 | 38 | 1,450 | SH | Sol |
| ASTA FUNDING INC | EQUITY | 046220109 | 78 | 4,465 | SH | Sol |
| ASTEC INDS INC COM | EQUITY | 046224101 | 124 | 6,609 | SH | Sol |
| ASTORIA FINANCIAL CORP. | EQUITY | 046265104 | 4566 | 124,818 | SH | Sol |
| ASYST TECHNOLOGIES, INC. | EQUITY | 04648X107 | 234 | 22,584 | SH | Sol |
| AT & T CORP | EQUITY | 001957505 | 19634 | 1,342,047 | SH | Sol |
| AT + T WIRELESS SVCS INC | EQUITY | 00209A106 | 47 | 3,268 | SH | DEFINE |
| AT RD INC | EQUITY | 04648K105 | 126 | 16,420 | SH | Sol |
| AT&T WIRELESS (USD) | EQUITY | 00209A106 | 40725 | 2,843,902 | SH | Sol |
| AT+T CORP | EQUITY | 001957505 | 8634 | 590,125 | SH | DEFINE |
| ATARI INC | EQUITY | 04651M105 | 11 | 4,430 | SH | Sol |
| ATHEROGENICS INC | EQUITY | 047439104 | 339 | 17,798 | SH | Sol |
| ATHEROS COMMUNICATIONS | EQUITY | 04743P108 | 47 | 4,465 | SH | Sol |
| ATLAS AMERICA INC | EQUITY | 049167109 | 22 | 1,105 | SH | Sol |
| ATMEL CORP. | EQUITY | 049513104 | 4392 | 741,903 | SH | Sol |
| ATMI INC | EQUITY | 00207R101 | 530 | 19,400 | SH | DEFINE |
| ATMI, INC. | EQUITY | 00207R101 | 410 | 15,008 | SH | Sol |
| ATMOS ENERGY CORP. | EQUITY | 049560105 | 644 | 25,161 | SH | Sol |
| ATRIX LABS INC | EQUITY | 04962L101 | 365 | 10,635 | SH | Sol |
| ATWOOD OCEANICS, INC. | EQUITY | 050095108 | 218 | 5,218 | SH | Sol |
| AUDIOVOX COPR. | EQUITY | 050757103 | 140 | 8,275 | SH | Sol |
| AUGUST TECHNOLOGY CORP. | EQUITY | 05106U105 | 107 | 8,539 | SH | Sol |
| AUTHENTIDATE HOLDING CORP | EQUITY | 052666104 | 152 | 13,906 | SH | Sol |
| AUTOBYTEL.COM INC | EQUITY | 05275N106 | 181 | 19,970 | SH | Sol |
| AUTODESK INCORPORATED | EQUITY | 052769106 | 6 | 136 | SH | DEFINE |
| AUTODESK, INC. | EQUITY | 052769106 | 2167 | 50,627 | SH | Sol |
| AUTOLIV, INC. | EQUITY | 052800109 | 73 | 1,721 | SH | Sol |
| AUTOMATIC DATA PROCESSING | EQUITY | 053015103 | 12640 | 301,821 | SH | DEFINE |
| AUTOMATIC DATA PROCESSING INC. | EQUITY | 053015103 | 10501 | 250,738 | SH | Sol |
| AUTONATION INC | EQUITY | 05329W102 | 2001 | 117,043 | SH | Sol |
| AUTONATION INC DEL | EQUITY | 05329W102 | 5 | 320 | SH | DEFINE |
| AUTOZONE INC | EQUITY | 053332102 | 8 | 100 | SH | DEFINE |
| AUTOZONE, INC. | EQUITY | 053332102 | 2934 | 36,628 | SH | Sol |
| AVALONBAY COMMUNITIE | EQUITY | 053484101 | 644 | 11,389 | SH | Sol |
| AVANEX CORP | EQUITY | 05348W109 | 149 | 38,307 | SH | Sol |
| AVANT IMMUNOTHERAPEUTICS INC | EQUITY | 053491106 | 95 | 35,727 | SH | Sol |
| AVATAR HOLDINGS, INC. | EQUITY | 053494100 | 92 | 2,214 | SH | Sol |
| AVAYA INC | EQUITY | 053499109 | 18293 | 1,158,532 | SH | DEFINE |
| AVAYA INC. | EQUITY | 053499109 | 24498 | 1,551,508 | SH | Sol |
| AVERY DENNISON CORP | EQUITY | 053611109 | 13603 | 212,512 | SH | DEFINE |
| AVERY DENNISON CORP. | EQUITY | 053611109 | 3157 | 49,322 | SH | Sol |
| AVIALL, INC. | EQUITY | 05366B102 | 216 | 11,352 | SH | Sol |
| AVID TECHNOLOGY, INC. | EQUITY | 05367P100 | 37 | 678 | SH | Sol |
| AVISTA CORP | EQUITY | 05379B107 | 429 | 23,265 | SH | Sol |
| AVNET, INC. | EQUITY | 053807103 | 4290 | 188,986 | SH | Sol |
| AVOCENT CORP | EQUITY | 053893103 | 3468 | 94,400 | SH | DEFINE |
| AVOCENT CORPORATION | EQUITY | 053893103 | 2764 | 75,230 | SH | Sol |
| AVON PRODS INC | EQUITY | 054303102 | 26 | 565 | SH | DEFINE |
| AVON PRODUCTS, INC. | EQUITY | 054303102 | 9243 | 200,326 | SH | Sol |
| AVX CORP | EQUITY | 002444107 | 15 | 1,006 | SH | Sol |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 595 | 47,806 | SH | Sol |
| AXONYX INC | EQUITY | 05461R101 | 129 | 24,638 | SH | Sol |
| AZTAR CORP. | EQUITY | 054802103 | 465 | 16,609 | SH | Sol |
| BAKER HUGHES INC | EQUITY | 057224107 | 15 | 399 | SH | DEFINE |
| BAKER HUGHES, INC. | EQUITY | 057224107 | 5608 | 148,956 | SH | Sol |

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| BALDOR ELECTRIC CO. | EQUITY | 057741100 | 370 | 15,835 | SH | Sol |
| BALDWIN & LYONS, INC., CLASS B | EQUITY | 057755209 | 103 | 3,854 | SH | Sol |
| BALL CORP | EQUITY | 058498106 | 5 | 68 | SH | DEFINE |
| BALL CORP. | EQUITY | 058498106 | 1811 | 25,134 | SH | Sol |
| BANCFIRST CORP. | EQUITY | 05945F103 | 92 | 1,541 | SH | Sol |
| BANCORP BANK/THE | EQUITY | 05969F104 | 59 | 3,305 | SH | Sol |
| BANCORPSOUTH, INC. | EQUITY | 059692103 | 837 | 37,132 | SH | Sol |
| BANCTRUST FINANCIAL GROUP IN | EQUITY | 05978R107 | 72 | 4,109 | SH | Sol |
| BANDAG, INC. | EQUITY | 059815100 | 1576 | 35,395 | SH | Sol |
| | | | | | | |
| BANK AMER CORP | EQUITY | 060505104 | 32001 | 378,168 | SH | DEFINE |
| Bank America Corp | EQUITY | 060505104 | 2116 | 25,000 | SH | DEFINE |
| BANK ATLANTIC BANCORP CLASS A | EQUITY | 065908501 | 377 | 20,460 | SH | Sol |
| BANK MUTUAL CORP | EQUITY | 063750103 | 413 | 37,887 | SH | Sol |
| BANK NEW YORK INC | EQUITY | 064057102 | 27 | 932 | SH | DEFINE |
| BANK OF AMERICA CORP | EQUITY | 060505104 | 100159 | 1,208,455 | SH | Sol |
| BANK OF GRANITE CORP. | EQUITY | 062401104 | 136 | 6,512 | SH | Sol |
| BANK OF HAWAII CORP | EQUITY | 062540109 | 3887 | 85,967 | SH | Sol |
| BANK OF MONTREAL | EQUITY | 063671101 | 5077 | 127,500 | SH | Othe |
| BANK OF NEW YORK CO., INC. | EQUITY | 064057102 | 9758 | 330,992 | SH | Sol |
| BANK OF NOVA SCOTIA | EQUITY | 064149107 | 8327 | 311,600 | SH | Othe |
| BANK OF THE OZARKS INC | EQUITY | 063904106 | 119 | 5,121 | SH | Sol |
| BANK ONE CORP | EQUITY | 06423A103 | 69 | 1,344 | SH | DEFINE |
| BANK UNITED CORP-CPR WI | EQUITY | 065416117 | 35 | 506,802 | SH | Sol |
| BANKNORTH GROUP INC. | EQUITY | 06646R107 | 8787 | 270,527 | SH | Sol |
| BANKONE CORP. | EQUITY | 06423A103 | 27177 | 532,874 | SH | Sol |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 330 | 12,789 | SH | Sol |
| BANNER CORPORATION | EQUITY | 06652V109 | 142 | 4,863 | SH | Sol |
| BANTA CORP. | EQUITY | 066821109 | 2295 | 51,670 | SH | Sol |
| BARD C R INC | EQUITY | 067383109 | 7 | 125 | SH | DEFINE |
| BARNES & NOBLE, INC. | EQUITY | 067774109 | 3632 | 106,881 | SH | Sol |
| BARNES GROUP, INC. | EQUITY | 067806109 | 208 | 7,178 | SH | Sol |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 5355 | 158,892 | SH | Sol |
| BARRIER THERAPEUTICS INC | EQUITY | 06850R108 | 44 | 3,145 | SH | Sol |
| BASSETT FURNITURE INDUSTRIES | EQUITY | 070203104 | 108 | 4,956 | SH | Sol |
| BAUSCH & LOMB INC COM | EQUITY | 071707103 | 5 | 79700 | SH | Sol |
| BAUSCH & LOMB, INC. | EQUITY | 071707103 | 1539 | 23,645 | SH | Sol |
| BAUSCH + LOMB INC | EQUITY | 071707103 | 4 | 63 | SH | DEFINE |
| BAXTER INTERNATIONAL, INC. | EQUITY | 071813109 | 8980 | 260,214 | SH | Sol |
| BAXTER INTL INC | EQUITY | 071813109 | 25 | 734 | SH | DEFINE |
| BB+T CORP | EQUITY | 054937107 | 25 | 672 | SH | DEFINE |
| BBT CORP. | EQUITY | 054937107 | 8831 | 238,882 | SH | Sol |
| BCE INC COM | EQUITY | 05534B109 | 6811 | 341,905 | SH | Othe |
| BE AEROSPACE, INC. | EQUITY | 073302101 | 135 | 17,797 | SH | Sol |
| BEA SYSTEMS, INC. | EQUITY | 073325102 | 290 | 35,292 | SH | Sol |
| BEAR STEARNS COS | EQUITY | 073902108 | 3932 | 46,641 | SH | Sol |
| BEAR STEARNS COS INC | EQUITY | 073902108 | 11 | 126 | SH | DEFINE |
| BEARINGPOINT INC | EQUITY | 074002106 | 26 | 2,962 | SH | Sol |
| BEASLEY BROADCAST GROUP, INC. | EQUITY | 074014101 | 39 | 2,591 | SH | Sol |
| BEAZER HOMES USA, INC. | EQUITY | 07556Q105 | 661 | 6,585 | SH | Sol |
| BEBE STORES, INC. | EQUITY | 075571109 | 58 | 2,890 | SH | Sol |
| BECKMAN COULTER, INC. | EQUITY | 075811109 | 5931 | 97,222 | SH | Sol |
| BECTON DICKINSON + CO | EQUITY | 075887109 | 28640 | 552,904 | SH | DEFINE |
| BECTON, DICKINSON AND CO. | EQUITY | 075887109 | 5668 | 109,423 | SH | Sol |
| BED BATH & BEYOND, INC. | EQUITY | 075896100 | 8187 | 212,937 | SH | Sol |
| BED BATH + BEYOND INC | EQUITY | 075896100 | 14 | 360 | SH | DEFINE |
| BEDFORD PRPTY INVESTORS, INC. | EQUITY | 076446301 | 272 | 9,314 | SH | Sol |

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| BEI TECHNOLOGIES INC | EQUITY | 05538P104 | 151 | 5,335 | SH | Sol |
| BEL FUSE INC. CLASS B | EQUITY | 077347300 | 226 | 5,426 | SH | Sol |
| BELDEN, INC. | EQUITY | 077459105 | 266 | 12,416 | SH | Sol |
| BELLSOUTH CORP | EQUITY | 079860102 | 58 | 2,198 | SH | DEFINE |
| Bellsouth Corp | EQUITY | 079860102 | 1049 | 40,000 | SH | DEFINE |
| BELLSOUTH CORP. | EQUITY | 079860102 | 20523 | 782,718 | SH | Sol |
| BELO CORP. | EQUITY | 080555105 | 4883 | 181,878 | SH | Sol |
| BEMIS CO., INC. | EQUITY | 081437105 | 1342 | 47,519 | SH | Sol |
| BEMIS INC | EQUITY | 081437105 | 13564 | 480,135 | SH | DEFINE |
| BENCHMARK ELECTRONICS, INC. | EQUITY | 08160H101 | 574 | 19,739 | SH | Sol |
| BENTLEY PHARMACEUTICAL | EQUITY | 082657107 | 101 | 7,381 | SH | Sol |
| BERKSHIRE HATHAWAY INC DEL | EQUITY | 084670207 | 29136 | 9,860 | SH | DEFINE |
| BERKSHIRE HILLS BANCOR | EQUITY | 084680107 | 95 | 2,563 | SH | Sol |
| BERRY PETROLEUM CO. CLASS A | EQUITY | 085789105 | 256 | 8,700 | SH | Sol |
| BEST BUY CO INC | EQUITY | 086516101 | 15095 | 297,489 | SH | DEFINE |
| BEST BUY CO., INC. | EQUITY | 086516101 | 60242 | 1,187,262 | SH | Sol |
| BEVERLY ENTERPRISES, INC. | EQUITY | 087851309 | 444 | 51,574 | SH | Sol |
| BFC FINANCIAL CORPORATION-A | EQUITY | 055384200 | 39 | 3,324 | SH | Sol |
| BHA GROUP HOLDINGS INC | EQUITY | 055446108 | 78 | 2,062 | SH | Sol |
| BIG 5 SPORTING GOODS CORP | EQUITY | 08915P101 | 256 | 9,767 | SH | Sol |
| BIG LOTS INC | EQUITY | 089302103 | 2 | 138 | SH | DEFINE |
| BIG LOTS INC. | EQUITY | 089302103 | 743 | 51,349 | SH | Sol |
| BIOCRYST PHARMACEUTICALS INC | EQUITY | 09058V103 | 54 | 7,860 | SH | Sol |
| BIOENVISION INC | EQUITY | 09059N100 | 82 | 9,329 | SH | Sol |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 10893 | 172,217 | SH | Sol |
| BIOGEN IDEC INC | EQUITY | 09062X103 | 8754 | 138,407 | SH | DEFINE |
| BIOLASE TECHNOLOGY INC | EQUITY | 090911108 | 139 | 10,338 | SH | Sol |
| BIOMARIN PHARMACEUTICAL IN | EQUITY | 09061G101 | 600 | 100,000 | SH | DEFINE |
| BIOMARIN PHARMACEUTICAL INC. | EQUITY | 09061G101 | 186 | 30,954 | SH | Sol |
| BIOMET INC | EQUITY | 090613100 | 14 | 305 | SH | DEFINE |
| BIOMET, INC. | EQUITY | 090613100 | 6150 | 138,384 | SH | Sol |
| BIO-RAD LABORATORIES, INC., CLASS A | EQUITY | 090572207 | 492 | 8,364 | SH | Sol |
| BIO-REFERENCE LABS INC | EQUITY | 09057G602 | 49 | 3,703 | SH | Sol |
| BIOSITE INC. | EQUITY | 090945106 | 281 | 6,228 | SH | Sol |
| BIOVERIS CORP | EQUITY | 090676107 | 82 | 9,871 | SH | Sol |
| BISYS GROUP, INC. | EQUITY | 055472104 | 3444 | 244,982 | SH | Sol |
| BJ SERVICES CO. | EQUITY | 055482103 | 3295 | 71,875 | SH | Sol |
| BJ SVCS CO | EQUITY | 055482103 | 2979 | 64,993 | SH | DEFINE |
| BJ'S WHOLESALE CLUB INC. | EQUITY | 05548J106 | 2744 | 109,768 | SH | Sol |
| BKF CAPITAL GROUP INC | EQUITY | 05548G102 | 85 | 2,942 | SH | Sol |
| BLACK & DECKER CORP. | EQUITY | 091797100 | 4929 | 79,340 | SH | Sol |
| BLACK + DECKER CORPORATION | EQUITY | 091797100 | 6 | 95 | SH | DEFINE |
| BLACK BOX CORP. | EQUITY | 091826107 | 367 | 7,765 | SH | Sol |
| BLACK HILLS CORP. | EQUITY | 092113109 | 2066 | 65,589 | SH | Sol |
| BLACKROCK INC | EQUITY | 09247X101 | 25 | 394 | SH | Sol |
| BLAIR CORP | EQUITY | 092828102 | 113 | 3,910 | SH | Sol |
| BLOCK FINANCIAL CORP | EQUITY | 093671105 | 3723 | 78,084 | SH | Sol |
| BLOCK H + R INC | EQUITY | 093671105 | 10 | 210 | SH | DEFINE |
| BLOCKBUSTER INC -CLA | EQUITY | 093679108 | 11 | 700 | SH | Sol |
| BLOUNT INTERNATIONAL INC | EQUITY | 095180105 | 26 | 2,050 | SH | Sol |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T508 | 144 | 4,310 | SH | Sol |
| BLUE NILE INC | EQUITY | 09578R103 | 68 | 1,802 | SH | Sol |
| BLUEGREEN CORP | EQUITY | 096231105 | 108 | 7,820 | SH | Sol |
| BLYTH INC. | EQUITY | 09643P108 | 2970 | 86,123 | SH | Sol |
| BMC SOFTWARE INC | EQUITY | 055921100 | 5 | 267 | SH | DEFINE |
| BMC SOFTWARE, INC. | EQUITY | 055921100 | 1834 | 99,160 | SH | Sol |

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| BOB EVANS FARMS, INC. | EQUITY | 096761101 | 1939 | 70,833 | SH | Sol |
| BOCA RESORTS INC -CL A | EQUITY | 09688T106 | 207 | 10,450 | SH | Sol |
| BOEING CO | EQUITY | 097023105 | 5580 | 109,210 | SH | DEFINE |
| Boeing Co | EQUITY | 097023105 | 2555 | 50,000 | SH | DEFINE |
| BOEING CO. | EQUITY | 097023105 | 18357 | 359,300 | SH | Sol |
| BOISE CASCADE CORP | EQUITY | 097383103 | 4 | 105 | SH | DEFINE |
| BOISE CASCADE CORP. | EQUITY | 097383103 | 1466 | 38,936 | SH | Sol |
| BOK FINANCIAL CORP. | EQUITY | 05561Q201 | 13 | 322 | SH | Sol |
| BOMBAY CO INC | EQUITY | 097924104 | 105 | 17,088 | SH | Sol |
| BONE CARE INTERNATIONAL, INC. | EQUITY | 098072101 | 176 | 7,520 | SH | Sol |
| BON-TON STORES INC/THE | EQUITY | 09776J101 | 36 | 2,486 | SH | Sol |
| BORDERS GROUP, INC. | EQUITY | 099709107 | 2883 | 123,008 | SH | Sol |
| BORG WARNER INC | EQUITY | 099724106 | 3780 | 86,355 | SH | Sol |
| BORLAND SOFTWARE CORP. | EQUITY | 099849101 | 330 | 38,831 | SH | Sol |
| BOSTON BEER, INC. CLASS A | EQUITY | 100557107 | 76 | 3,783 | SH | Sol |
| | | | | | | |
| BOSTON COMMUNICATIONS GROUP | EQUITY | 100582105 | 90 | 8,809 | SH | Sol |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 304 | 13,134 | SH | Sol |
| BOSTON PROPERTIES INC | EQUITY | 101121101 | 824 | 16,448 | SH | Sol |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 43 | 1,001 | SH | DEFINE |
| BOSTON SCIENTIFIC CORP. | EQUITY | 101137107 | 17073 | 398,891 | SH | Sol |
| BOWATER, INC. | EQUITY | 102183100 | 3623 | 87,109 | SH | Sol |
| BOWNE & CO., INC. | EQUITY | 103043105 | 267 | 16,820 | SH | Sol |
| BOYD GAMING CORP. | EQUITY | 103304101 | 3148 | 118,494 | SH | Sol |
| BOYKIN LODGING CO. | EQUITY | 103430104 | 19 | 2,470 | SH | Sol |
| BRADLEY PHARMACEUTICAL | EQUITY | 104576103 | 181 | 6,504 | SH | Sol |
| BRADLEY PHARMACEUTICAL COM | EQUITY | 104576103 | 6 | 228800 | SH | Sol |
| BRADY CORP. | EQUITY | 104674106 | 403 | 8,743 | SH | Sol |
| BRANDYWINE REALTY TRUST | EQUITY | 105368203 | 711 | 26,157 | SH | Sol |
| BRE PROPERTIES, INC., CLASS A | EQUITY | 05564E106 | 279 | 8,019 | SH | Sol |
| BRIGGS & STRATTON CORP. | EQUITY | 109043109 | 41 | 464 | SH | Sol |
| BRIGHAM EXPLORATION CO | EQUITY | 109178103 | 98 | 10,671 | SH | Sol |
| BRIGHT HORIZON FAMILY COM | EQUITY | 109195107 | 17 | 323650 | SH | Sol |
| BRIGHT HORIZONS FAM. SOLUTIONS | EQUITY | 109195107 | 340 | 6,346 | SH | Sol |
| BRIGHTPOINT INC | EQUITY | 109473405 | 127 | 9,281 | SH | Sol |
| BRINKER INTERNATIONAL, INC. | EQUITY | 109641100 | 5150 | 150,939 | SH | Sol |
| BRINK'S CO/THE | EQUITY | 109696104 | 2932 | 85,608 | SH | Sol |
| BRISTOL MYERS SQUIBB CO | EQUITY | 110122108 | 10230 | 417,564 | SH | DEFINE |
| BRISTOL MYERS SQUIBB CO. | EQUITY | 110122108 | 60607 | 2,473,753 | SH | Sol |
| BRISTOL WEST HOLDINGS INC | EQUITY | 11037M105 | 132 | 7,275 | SH | Sol |
| BROADCOM CORP | EQUITY | 111320107 | 18 | 376 | SH | DEFINE |
| BROADCOM CORP. | EQUITY | 111320107 | 6998 | 150,166 | SH | Sol |
| BROCADE COMMUNICATION | EQUITY | 111621108 | 746 | 124,746 | SH | Sol |
| BROOKFIELD HOMES CORP | EQUITY | 112723101 | 188 | 7,173 | SH | Sol |
| BROOKLINE BANCORP INC | EQUITY | 11373M107 | 416 | 28,378 | SH | Sol |
| BROOKS AUTOMATION INC | EQUITY | 114340102 | 432 | 21,433 | SH | Sol |
| BROOKSTONE INC | EQUITY | 114537103 | 193 | 9,637 | SH | Sol |
| BROWN & BROWN INC | EQUITY | 115236101 | 4649 | 107,863 | SH | Sol |
| BROWN FORMAN CORP | EQUITY | 115637209 | 12209 | 252,941 | SH | DEFINE |
| BROWN SHOE COMANY, INC. | EQUITY | 115736100 | 356 | 8,697 | SH | Sol |
| BROWN-FORMAN CORP CLASS B | EQUITY | 115637209 | 2549 | 52,804 | SH | Sol |
| BRUKER BIOSCIENCES CORP | EQUITY | 116794108 | 50 | 10,282 | SH | Sol |
| BRUNSWICK CORP | EQUITY | 117043109 | 5 | 113 | SH | DEFINE |
| Brunswick Corp | EQUITY | 117043109 | 649 | 15,900 | SH | DEFINE |
| BRUNSWICK CORP. | EQUITY | 117043109 | 1726 | 42,304 | SH | Sol |
| BRUSH ENGINEERED MATERIALS | EQUITY | 117421107 | 152 | 8,062 | SH | Sol |
| BRYN MAWR BK CORP | EQUITY | 117665109 | 77 | 3,390 | SH | Sol |

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|------------------------------------|--------|-----------|-------|---------|----|--------|
| BSB BANCORP, INC. | EQUITY | 055652101 | 154 | 4,325 | SH | Sol |
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255108 | 162 | 14,123 | SH | Sol |
| BUCKLE, INC. | EQUITY | 118440106 | 103 | 3,649 | SH | Sol |
| BUFFALO WILD WINGS INC | EQUITY | 119848109 | 76 | 2,733 | SH | Sol |
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113105 | 122 | 6,445 | SH | Sol |
| BURLINGTON COAT FACTORY WHSE | EQUITY | 121579106 | 170 | 8,800 | SH | Sol |
| BURLINGTON NORTHERN SANTA FE | EQUITY | 12189T104 | 5776 | 164,685 | SH | Sol |
| BURLINGTON NORTHN SANTA FE | EQUITY | 12189T104 | 16 | 444 | SH | DEFINE |
| BURLINGTON RES INC | EQUITY | 122014103 | 19960 | 551,675 | SH | DEFINE |
| BURLINGTON RESOURCES, INC. | EQUITY | 122014103 | 6111 | 168,915 | SH | Sol |
| C & D TECHNOLOGIES, INC. | EQUITY | 124661109 | 218 | 12,216 | SH | Sol |
| C D W CORP COM | EQUITY | 12512N105 | 12 | 194900 | SH | Sol |
| C H ROBINSON WORLDWIDE | EQUITY | 12541W100 | 7000 | 152,700 | SH | DEFINE |
| C. H. ROBINSON WORLDWIDE, INC. | EQUITY | 12541W100 | 6384 | 139,273 | SH | Sol |
| C. R. BARD, INC. | EQUITY | 067383109 | 2638 | 46,564 | SH | Sol |
| CABLE DESIGN TECHNOLOGIES CORP | EQUITY | 126924109 | 214 | 20,222 | SH | Sol |
| CABLEVISION SYSTEMS-NY GRP-A | EQUITY | 12686C109 | 71 | 3,617 | SH | Sol |
| CABOT CORP. | EQUITY | 127055101 | 3953 | 97,130 | SH | Sol |
| | | | | | | |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P103 | 1544 | 50,435 | SH | Sol |
| CABOT OIL & GAS CORP., CLASS A | EQUITY | 127097103 | 669 | 15,818 | SH | Sol |
| CACHE INC | EQUITY | 127150308 | 62 | 4,593 | SH | Sol |
| CACI INTERNATIONAL | EQUITY | 127190304 | 567 | 14,012 | SH | Sol |
| CACI INTL INC | EQUITY | 127190304 | 4610 | 114,000 | SH | DEFINE |
| CADENCE DESIGN SYSTEMS, INC. | EQUITY | 127387108 | 6064 | 414,468 | SH | Sol |
| CAESARS ENTERTAINMENT INC | EQUITY | 127687101 | 7152 | 476,780 | SH | Sol |
| CAESARS ENTMT INC COM | EQUITY | 127687101 | 14 | 934900 | SH | Sol |
| CAKTRONICS INC | EQUITY | 234264109 | 173 | 6,927 | SH | Sol |
| CAL DIVE INTERNATIONAL, INC. | EQUITY | 127914109 | 557 | 18,377 | SH | Sol |
| CALGON CARBON CORP. | EQUITY | 129603106 | 109 | 16,294 | SH | Sol |
| CALIFORNIA MICRO DEVICES CP | EQUITY | 130439102 | 117 | 10,142 | SH | Sol |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY | 13054D109 | 176 | 9,195 | SH | Sol |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788102 | 210 | 7,629 | SH | Sol |
| CALLAWAY GOLF CO. | EQUITY | 131193104 | 1699 | 149,839 | SH | Sol |
| CALLON PETROLEUM CO. | EQUITY | 13123X102 | 71 | 4,944 | SH | Sol |
| CAL-MAINE FOODS INC | EQUITY | 128030202 | 101 | 7,207 | SH | Sol |
| CALPINE CORP | EQUITY | 131347106 | 2 | 499 | SH | DEFINE |
| CALPINE CORP. | EQUITY | 131347106 | 1629 | 377,138 | SH | Sol |
| CAMBREX CORP. | EQUITY | 132011107 | 317 | 12,556 | SH | Sol |
| CAMDEN NATL CORP | EQUITY | 133034108 | 123 | 3,718 | SH | Sol |
| CAMDEN POPERTY TRUST | EQUITY | 133131102 | 292 | 6,382 | SH | Sol |
| CAMECO CORP | EQUITY | 13321L108 | 3663 | 62,900 | SH | Othe |
| CAMPBELL SOUP CO | EQUITY | 134429109 | 914 | 33,992 | SH | DEFINE |
| CAMPBELL SOUP CO. | EQUITY | 134429109 | 5209 | 193,788 | SH | Sol |
| CANADIAN IMPERIAL BANK OF COMMERCE | EQUITY | 136069101 | 3483 | 71,600 | SH | Othe |
| CANADIAN NATURAL RESORUCES | EQUITY | 136385101 | 4667 | 156,200 | SH | Othe |
| CANCERVAX CORP | EQUITY | 13738Y107 | 60 | 7,946 | SH | Sol |
| CANDELA CORP | EQUITY | 136907102 | 91 | 9,244 | SH | Sol |
| CAPITAL AUTOMOTIVE REIT | EQUITY | 139733109 | 590 | 20,107 | SH | Sol |
| CAPITAL CITY BANK GROUP, INC. | EQUITY | 139674105 | 169 | 4,265 | SH | Sol |
| CAPITAL CORP OF THE WEST | EQUITY | 140065103 | 94 | 2,422 | SH | Sol |
| CAPITAL CROSSING BANK | EQUITY | 140071101 | 56 | 1,017 | SH | Sol |
| CAPITAL LEASE FUNDING INC | EQUITY | 140288101 | 946 | 90,969 | SH | Sol |
| CAPITAL ONE FINANCIAL CORP. | EQUITY | 14040H105 | 9925 | 145,147 | SH | Sol |
| CAPITAL ONE FINL CORP | EQUITY | 14040H105 | 20821 | 304,487 | SH | DEFINE |
| CAPITAL SOURCE INC. | EQUITY | 14055X102 | 11 | 459160 | SH | Sol |
| CAPITAL SOUTHWEST CORP | EQUITY | 140501107 | 104 | 1,315 | SH | Sol |

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|------------------------------|--------|-----------|-------|---------|----|--------|
| CAPITAL TRUST-CL A | EQUITY | 14052H506 | 79 | 2,954 | SH | Sol |
| CAPITALSOURCE INC | EQUITY | 14055X102 | 34 | 1,380 | SH | Sol |
| CAPITOL BANCORP LTD | EQUITY | 14056D105 | 127 | 4,890 | SH | Sol |
| CAPITOL FEDERAL FINANCIAL | EQUITY | 14057C106 | 12 | 387 | SH | Sol |
| CAPSTEAD MORTGAGE CORP. | EQUITY | 14067E506 | 96 | 7,144 | SH | Sol |
| CAPSTONE TURBINE COR | EQUITY | 14067D102 | 86 | 40,031 | SH | Sol |
| CAPTARIS INC | EQUITY | 14071N104 | 100 | 15,447 | SH | Sol |
| CARACO PHARM LABS INC | EQUITY | 14075T107 | 42 | 4,361 | SH | Sol |
| CARAUSTAR INDUSTRIES, INC. | EQUITY | 140909102 | 193 | 13,678 | SH | Sol |
| CARBO CERAMICS INC | EQUITY | 140781105 | 417 | 6,103 | SH | Sol |
| CARDIAC SCIENCE INC. | EQUITY | 141410209 | 82 | 33,025 | SH | Sol |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 15208 | 217,101 | SH | Sol |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 36 | 516 | SH | DEFINE |
| CARDIODYNAMICS INTERNATIONAL | EQUITY | 141597104 | 87 | 17,308 | SH | Sol |
| CAREER EDUCATION CORP | EQUITY | 141665109 | 7534 | 165,363 | SH | Sol |
| CAREMARK RX INC | EQUITY | 141705103 | 10210 | 309,958 | SH | Sol |
| CAREMARK RX INC | EQUITY | 141705103 | 25066 | 552,858 | SH | DEFINE |
| CAREMARK RX INC COM | EQUITY | 141705103 | 7 | 217500 | SH | Sol |
| CARLISLE COS INC. | EQUITY | 142339100 | 3023 | 48,564 | SH | Sol |
| CARMAX INC | EQUITY | 143130102 | 3576 | 163,528 | SH | Sol |
| CARMIKE CINEMAS INC | EQUITY | 143436400 | 145 | 3,687 | SH | Sol |
| | | | | | | |
| CARNIVAL CORP | EQUITY | 143658300 | 12656 | 269,268 | SH | Sol |
| CARPENTER TECHNOLOGY CORP. | EQUITY | 144285103 | 373 | 10,969 | SH | Sol |
| CARRAMERICA REALTY C | EQUITY | 144418100 | 1022 | 33,816 | SH | Sol |
| CARREKER CORP | EQUITY | 144433109 | 97 | 9,728 | SH | Sol |
| CARRIER ACCESS CORP COM | EQUITY | 144460102 | 3 | 283200 | SH | Sol |
| CARRIER ACCESS CORP. | EQUITY | 144460102 | 115 | 9,618 | SH | Sol |
| CARTER INC | EQUITY | 146229109 | 92 | 3,164 | SH | Sol |
| CASCADE BANCORP | EQUITY | 147154108 | 148 | 7,998 | SH | Sol |
| CASCADE CORP | EQUITY | 147195101 | 160 | 5,116 | SH | Sol |
| CASCADE NAT GAS CORP COM | EQUITY | 147339105 | 119 | 5,395 | SH | Sol |
| CASELLA WASTE SYSTEMS, INC. | EQUITY | 147448104 | 124 | 9,444 | SH | Sol |
| CASEYS GENERAL STORES, INC. | EQUITY | 147528103 | 440 | 24,042 | SH | Sol |
| CASH AMERICA INTERNATIONAL | EQUITY | 14754D100 | 314 | 13,632 | SH | Sol |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711104 | 99 | 13,520 | SH | Sol |
| CATALINA MARKETING CORP. | EQUITY | 148867104 | 1978 | 108,171 | SH | Sol |
| CATAPULT COMM CORP | EQUITY | 149016107 | 62 | 2,691 | SH | Sol |
| CATELLUS DEVELOPMENT | EQUITY | 149113102 | 414 | 16,810 | SH | Sol |
| CATERPILLAR, INC. | EQUITY | 149123101 | 11532 | 145,160 | SH | Sol |
| CATHAY GENERAL BANCORP INC. | EQUITY | 149150104 | 695 | 10,421 | SH | Sol |
| CATO CORP. CLASS A | EQUITY | 149205106 | 210 | 9,373 | SH | Sol |
| CAVALIER HOMES INC COM | EQUITY | 149507105 | 3 | 599000 | SH | Sol |
| CB BANCSHARES INC HAWA | EQUITY | 124785106 | 196 | 2,120 | SH | Sol |
| CBL & ASSOCIATES PROPERTIES | EQUITY | 124830100 | 260 | 4,719 | SH | Sol |
| CBRL GROUP, INC. | EQUITY | 12489V106 | 3108 | 100,752 | SH | Sol |
| CCC INFORMATION SERVICES | EQUITY | 12487Q109 | 102 | 6,096 | SH | Sol |
| C-COR ELECTRONICS, INC. | EQUITY | 125010108 | 213 | 20,684 | SH | Sol |
| CDI CORP. | EQUITY | 125071100 | 205 | 5,921 | SH | Sol |
| CDW CORP | EQUITY | 12512N105 | 8742 | 137,102 | SH | Sol |
| CEC ENTERTAINMENT, INC. | EQUITY | 125137109 | 530 | 17,963 | SH | Sol |
| CEDAR SHOPPING CENTERS INC | EQUITY | 150602209 | 118 | 10,254 | SH | Sol |
| CELERA GENOMICS GROU | EQUITY | 038020202 | 404 | 35,084 | SH | Sol |
| CELGENE CORP | EQUITY | 151020104 | 101 | 1,756 | SH | Sol |
| CELGENE CORP | EQUITY | 151020104 | 2863 | 50,000 | SH | DEFINE |
| CELL GENESYS, INC. | EQUITY | 150921104 | 223 | 21,479 | SH | Sol |
| CELL THERAPEUTICS, INC. | EQUITY | 150934107 | 178 | 24,214 | SH | Sol |

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| CEMEX SA -SPONS ADR PART CER | EQUITY | 151290889 | 35 | 1,297 | SH | Sol |
| CEMIG CIA ENERGMG SPON ADR | EQUITY | 204409601 | 2096 | 136,905 | SH | Sol |
| CENDANT CORP | EQUITY | 151313103 | 30 | 1,222 | SH | DEFINE |
| CENDANT CORP. | EQUITY | 151313103 | 10653 | 435,182 | SH | Sol |
| CENTENE CORP DEL | EQUITY | 15135B101 | 376 | 9,743 | SH | Sol |
| CENTENE CORP DEL | EQUITY | 15135B101 | 9676 | 251,000 | SH | DEFINE |
| CENTENNIAL CELLULAR CORP. | EQUITY | 15133V208 | 41 | 5,703 | SH | Sol |
| CENTER FINANCIAL CORP | EQUITY | 15146E102 | 70 | 4,629 | SH | Sol |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 1562 | 135,783 | SH | Sol |
| CENTERPOINT ENERGY INC | EQUITY | 15189T107 | 4 | 368 | SH | DEFINE |
| CENTERPOINT PROPERTIES CORP. | EQUITY | 151895109 | 284 | 3,703 | SH | Sol |
| CENTEX CORP | EQUITY | 152312104 | 7 | 148 | SH | DEFINE |
| CENTEX CORP. | EQUITY | 152312104 | 2515 | 54,983 | SH | Sol |
| CENTRAL COAST BANCORP | EQUITY | 153145107 | 79 | 4,309 | SH | Sol |
| CENTRAL EURO DISTRIBUTION CP | EQUITY | 153435102 | 153 | 5,890 | SH | Sol |
| CENTRAL FREIGHT LINES INC | EQUITY | 153491105 | 33 | 4,121 | SH | Sol |
| CENTRAL GARDEN & PET C | EQUITY | 153527106 | 290 | 8,106 | SH | Sol |
| CENTRAL GARDEN&PET CO COM | EQUITY | 153527106 | 9 | 249400 | SH | Sol |
| CENTRAL PACIFIC FINANCIAL CO | EQUITY | 154760102 | 213 | 7,741 | SH | Sol |
| CENTRAL PARKING CORP. | EQUITY | 154785109 | 166 | 8,892 | SH | Sol |
| CENTRAL VT PUB SVC CORP COM | EQUITY | 155771108 | 119 | 5,821 | SH | Sol |
| CENTURY ALUMINUM CO. | EQUITY | 156431108 | 212 | 8,546 | SH | Sol |
| CENTURY BANCORP INC | EQUITY | 156432106 | 55 | 1,680 | SH | Sol |
| CENTURY BUSINESS SERVICES | EQUITY | 156490104 | 132 | 30,384 | SH | Sol |
| CENTURYTEL INC | EQUITY | 156700106 | 5 | 166 | SH | DEFINE |
| CENTURYTEL, INC. | EQUITY | 156700106 | 1854 | 61,706 | SH | Sol |
| CEPHALON INC | EQUITY | 156708109 | 4938 | 91,444 | SH | Sol |
| CEPHALON INC | EQUITY | 156708109 | 11410 | 211,300 | SH | DEFINE |
| CEPHEID | EQUITY | 15670R107 | 231 | 20,059 | SH | Sol |
| CERADYNE INC | EQUITY | 156710105 | 274 | 7,670 | SH | Sol |
| CERES GROUP INC | EQUITY | 156772105 | 89 | 14,500 | SH | Sol |
| CERIDIAN CORP | EQUITY | 156779100 | 5295 | 235,312 | SH | Sol |
| CERNER CORP | EQUITY | 156782104 | 610 | 13,675 | SH | Sol |
| CERNER CORP COM | EQUITY | 156782104 | 19 | 417573 | SH | Sol |
| CERTEGY INC | EQUITY | 156880106 | 3937 | 101,465 | SH | Sol |
| CH ENERGY GROUP INC. | EQUITY | 12541M102 | 352 | 7,580 | SH | Sol |
| CHAMPION ENTERPRISES COM | EQUITY | 158496109 | 11 | 1231972 | SH | Sol |
| CHAMPION ENTERPRISES, INC. | EQUITY | 158496109 | 311 | 33,872 | SH | Sol |
| CHARLES RIVER ASSOCIAT | EQUITY | 159852102 | 151 | 4,887 | SH | Sol |
| CHARLES RIVER LABORATORIES | EQUITY | 159864107 | 3528 | 72,190 | SH | Sol |
| CHARLES SCHWAB CORP. | EQUITY | 808513105 | 5729 | 596,115 | SH | Sol |
| CHARLOTTE RUSSE HOLDING INC | EQUITY | 161048103 | 119 | 5,579 | SH | Sol |
| CHARMING SHOPPES, INC. | EQUITY | 161133103 | 494 | 55,323 | SH | Sol |
| CHARTER COMMUNICATIONS INC CLASS A | EQUITY | 16117M107 | 506 | 129,507 | SH | Sol |
| CHARTER FINL CORP WEST | EQUITY | 16122M100 | 65 | 1,907 | SH | Sol |
| CHARTER MUNICIPAL MORTGAGE ACC | EQUITY | 160908109 | 3018 | 153,535 | SH | Sol |
| CHARTER ONE FINANCIAL INC. | EQUITY | 160903100 | 13820 | 312,738 | SH | Sol |
| CHARTER ONE FINL INC | EQUITY | 160903100 | 12 | 268 | SH | DEFINE |
| CHATTEM INC | EQUITY | 162456107 | 232 | 8,046 | SH | Sol |
| CHECK POINT SOFTWARE | EQUITY | M22465104 | 6343 | 235,000 | SH | DEFINE |
| CHECK POINT SOFTWARE TECH | EQUITY | M22465104 | 499 | 18,500 | SH | Sol |
| CHECKFREE HOLDINGS CORP. | EQUITY | 162813109 | 3779 | 125,950 | SH | Sol |
| CHECKPOINT SYSTEMS, INC. | EQUITY | 162825103 | 324 | 18,069 | SH | Sol |
| CHEESECAKE FACTORY | EQUITY | 163072101 | 3243 | 81,512 | SH | Sol |
| CHELSEA PROPERTY GROUP INC. | EQUITY | 163421100 | 452 | 6,937 | SH | Sol |
| CHEMED CORP. | EQUITY | 16359R103 | 283 | 5,832 | SH | Sol |

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|--------------------------------------|--------|-----------|--------|-----------|----|--------|
| CHEMICAL FINANCIAL CORP. | EQUITY | 163731102 | 425 | 11,510 | SH | Sol |
| CHENIERE ENERGY INC | EQUITY | 16411R208 | 178 | 9,080 | SH | Sol |
| CHEROKEE INC DEL NEW | EQUITY | 16444H102 | 82 | 3,261 | SH | Sol |
| CHEROKEE INTERNATIONAL CORP | EQUITY | 164450108 | 39 | 3,414 | SH | Sol |
| CHESAPEAKE CORP. | EQUITY | 165159104 | 250 | 9,380 | SH | Sol |
| CHESAPEAKE ENERGY CORP. | EQUITY | 165167107 | 65 | 4,396 | SH | Sol |
| CHEVRONTEXACO CORP | EQUITY | 166764100 | 43445 | 461,642 | SH | Sol |
| CHEVRONTEXACO CORP | EQUITY | 166764100 | 9221 | 97,982 | SH | DEFINE |
| CHICAGO MERCANTILE EXCHANGE | EQUITY | 167760107 | 102 | 709 | SH | Sol |
| CHICAGO PIZZA & BREWER | EQUITY | 167889104 | 79 | 5,168 | SH | Sol |
| CHICOS FAS INC | EQUITY | 168615102 | 5067 | 112,200 | SH | DEFINE |
| CHICOS'S FAS INC. | EQUITY | 168615102 | 6206 | 137,413 | SH | Sol |
| CHILDREN'S PLACE, INC. | EQUITY | 168905107 | 192 | 8,144 | SH | Sol |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 2193 | 144,630 | SH | Sol |
| CHINA PETROLEUM & CHEM-ADR | EQUITY | 16941R108 | 1665 | 45,060 | SH | Sol |
| CHINA TELECOM CORP LTD-ADR | EQUITY | 169426103 | 3245 | 91,940 | SH | Sol |
| CHIPPAC INC | EQUITY | 169657103 | 497 | 79,294 | SH | Sol |
| CHIQUITA BRANDS INTL | EQUITY | 170032809 | 410 | 19,590 | SH | Sol |
| CHIRON CORP | EQUITY | 170040109 | 680 | 15,226 | SH | DEFINE |
| CHIRON CORP. | EQUITY | 170040109 | 4606 | 103,177 | SH | Sol |
| CHITTENDEN CORP. | EQUITY | 170228100 | 622 | 17,701 | SH | Sol |
| CHOICE HOTELS INTL INC. | EQUITY | 169905106 | 20 | 397 | SH | Sol |
| CHOICEPOINT INC. | EQUITY | 170388102 | 6292 | 137,797 | SH | Sol |
| CHORDIANT SOFTWARE INC | EQUITY | 170404107 | 157 | 34,469 | SH | Sol |
| CHRISTOPHER & BANKS CORPORATIO | EQUITY | 171046105 | 320 | 18,068 | SH | Sol |
| CHUBB CORP | EQUITY | 171232101 | 15 | 227 | SH | DEFINE |
| CHUBB CORP. | EQUITY | 171232101 | 45163 | 662,412 | SH | Sol |
| CHURCH & DWIGHT CO., INC. | EQUITY | 171340102 | 2957 | 64,581 | SH | Sol |
| CHURCHILL DOWNS, INC. | EQUITY | 171484108 | 150 | 3,676 | SH | Sol |
| CIA ANONIMA TELEF DE VEN-ADR (CANTV) | EQUITY | 204421101 | 1519 | 75,400 | SH | Sol |
| CIA VALE DO RIO DOCE-ADR | EQUITY | 204412209 | 1156 | 24,310 | SH | Sol |
| CIBER, INC. | EQUITY | 17163B102 | 202 | 24,522 | SH | Sol |
| CIENA CORP | EQUITY | 171779101 | 3 | 680 | SH | DEFINE |
| CIENA CORP. | EQUITY | 171779101 | 933 | 252,080 | SH | Sol |
| CIGNA CORP | EQUITY | 125509109 | 12 | 169 | SH | DEFINE |
| CIGNA CORP. | EQUITY | 125509109 | 4326 | 62,865 | SH | Sol |
| CIMA LABS | EQUITY | 171796105 | 238 | 7,061 | SH | Sol |
| CIMAREX ENERGY CO | EQUITY | 171798101 | 601 | 19,895 | SH | Sol |
| CINCINNATI BELL INC | EQUITY | 171871106 | 3926 | 884,179 | SH | Sol |
| CINCINNATI FINANCIAL CORP. | EQUITY | 172062101 | 3235 | 74,338 | SH | Sol |
| CINERGY CORP | EQUITY | 172474108 | 8 | 216 | SH | DEFINE |
| CINERGY CORP. | EQUITY | 172474108 | 3035 | 79,861 | SH | Sol |
| CINTAS CORP | EQUITY | 172908105 | 10 | 205 | SH | DEFINE |
| CINTAS CORP. | EQUITY | 172908105 | 4303 | 90,263 | SH | Sol |
| CIPHERGEN BIOSYSTEMS INC | EQUITY | 17252Y104 | 81 | 11,131 | SH | Sol |
| CIRCLE GROUP HOLDINGS INC | EQUITY | 172570103 | 50 | 9,660 | SH | Sol |
| CIRCOR INTERNATIONAL, INC. | EQUITY | 17273K109 | 150 | 7,376 | SH | Sol |
| CIRCUIT CITY STORE INC COM | EQUITY | 172737108 | 6 | 487400 | SH | Sol |
| CIRCUIT CITY STORES INC | EQUITY | 172737108 | 3 | 238 | SH | DEFINE |
| CIRCUIT CITY STORES, INC. | EQUITY | 172737108 | 1145 | 88,440 | SH | Sol |
| CIRRUS LOGIC, INC. | EQUITY | 172755100 | 244 | 40,569 | SH | Sol |
| CISCO SYS INC | EQUITY | 17275R102 | 27151 | 1,145,602 | SH | DEFINE |
| CISCO SYSTEMS, INC. | EQUITY | 17275R102 | 122645 | 5,174,897 | SH | Sol |
| CIT GROUP INC | EQUITY | 125581108 | 147 | 3,843 | SH | Sol |
| CIT GROUP INC NEW | EQUITY | 125581108 | 10124 | 264,400 | SH | DEFINE |
| CITADEL BROADCASTING CORP | EQUITY | 17285T106 | 16 | 1,067 | SH | Sol |

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| CITADEL SEC SOFTWARE COM | EQUITY | 17288Q109 | 2 | 725100 | SH | Sol |
| CITIGROUP INC | EQUITY | 172967101 | 214175 | 4,605,922 | SH | Sol |
| CITIGROUP INC | EQUITY | 172967101 | 42272 | 909,083 | SH | DEFINE |
| CITIZENS BANKING CORP. | EQUITY | 174420109 | 647 | 20,842 | SH | Sol |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 4 | 344 | SH | DEFINE |
| CITIZENS COMMUNICATIONS INC | EQUITY | 17453B101 | 1544 | 127,611 | SH | Sol |
| CITIZENS FIRST BANCORP | EQUITY | 17461R106 | 96 | 4,098 | SH | Sol |
| CITIZENS INC | EQUITY | 174740100 | 116 | 14,087 | SH | Sol |
| CITRIX SYS INC | EQUITY | 177376100 | 4 | 204 | SH | DEFINE |
| CITRIX SYSTEMS, INC. | EQUITY | 177376100 | 1846 | 90,686 | SH | Sol |
| CITY HOLDING CO. | EQUITY | 177835105 | 254 | 8,042 | SH | Sol |
| CITY NATIONAL CORP. | EQUITY | 178566105 | 5049 | 76,843 | SH | Sol |
| CITYBANK | EQUITY | 17770A109 | 119 | 3,707 | SH | Sol |
| CK WITCO CORP | EQUITY | 227116100 | 1437 | 228,093 | SH | Sol |
| CKE RESTAURANTS INC | EQUITY | 12561E105 | 332 | 24,882 | SH | Sol |
| CLAIRE'S STORES, INC. | EQUITY | 179584107 | 3352 | 154,465 | SH | Sol |
| CLARCOR, INC. | EQUITY | 179895107 | 559 | 12,201 | SH | Sol |
| CLARK INC | EQUITY | 181457102 | 144 | 7,754 | SH | Sol |
| CLARUS CORPORATION | EQUITY | 182707109 | 73 | 6,365 | SH | Sol |
| CLAYTON WILLIAMS ENERGY, INC. | EQUITY | 969490101 | 51 | 2,128 | SH | Sol |
| CLEAR CHANNEL COMMUNICATIO | EQUITY | 184502102 | 27 | 736 | SH | DEFINE |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 19133 | 517,818 | SH | Sol |
| CLECO CORP | EQUITY | 12561W105 | 411 | 22,868 | SH | Sol |
| CLEVELAND CLIFFS INC | EQUITY | 185896107 | 3665 | 65,000 | SH | DEFINE |
| CLEVELAND-CLIFFS, INC. | EQUITY | 185896107 | 290 | 5,143 | SH | Sol |
| CLIFTON SAVINGS BANCORP INC | EQUITY | 18712Q103 | 78 | 6,607 | SH | Sol |
| CLOROX CO | EQUITY | 189054109 | 13066 | 242,961 | SH | DEFINE |
| CLOROX CO. | EQUITY | 189054109 | 5012 | 93,193 | SH | Sol |
| CLOSURE MEDICAL CORP. | EQUITY | 189093107 | 83 | 3,306 | SH | Sol |
| CMGI INC. | EQUITY | 125750109 | 353 | 181,208 | SH | Sol |

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|-----------------------------|--------|-----------|--------|-----------|----|--------|
| CMS ENERGY CORP | EQUITY | 125896100 | 2 | 196 | SH | DEFINE |
| CMS ENERGY CORP. | EQUITY | 125896100 | 1354 | 148,276 | SH | Sol |
| CNA FINANCIAL CORP | EQUITY | 126117100 | 14 | 465 | SH | Sol |
| CNA SURETY CORP. | EQUITY | 12612L108 | 82 | 7,484 | SH | Sol |
| CNET NETWORKS INC | EQUITY | 12613R104 | 2326 | 210,100 | SH | DEFINE |
| CNET NETWORKS INC. | EQUITY | 12613R104 | 679 | 61,320 | SH | Sol |
| CNF INC. | EQUITY | 12612W104 | 3253 | 78,264 | SH | Sol |
| COACH INC | EQUITY | 189754104 | 13297 | 294,238 | SH | Sol |
| COACH INC | EQUITY | 189754104 | 7357 | 162,800 | SH | DEFINE |
| COACH INC COM | EQUITY | 189754104 | 9 | 198100 | SH | Sol |
| COACHMEN INDUSTRIES, INC. | EQUITY | 189873102 | 108 | 6,773 | SH | Sol |
| COASTAL FINL CORP DEL | EQUITY | 19046E105 | 84 | 5,606 | SH | Sol |
| COBIZ INC | EQUITY | 190897108 | 85 | 6,195 | SH | Sol |
| COCA COLA CO | EQUITY | 191216100 | 18118 | 358,918 | SH | DEFINE |
| COCA COLA ENTERPRISES INC | EQUITY | 191219104 | 16 | 563 | SH | DEFINE |
| COCA COLA ENTERPRISES, INC. | EQUITY | 191219104 | 6782 | 233,958 | SH | Sol |
| COCA-COLA BOTTLING CO. | EQUITY | 191098102 | 110 | 1,905 | SH | Sol |
| COCA-COLA CO. | EQUITY | 191216100 | 115878 | 2,295,528 | SH | Sol |
| COEUR D'ALENE MINES CORP | EQUITY | 192108108 | 420 | 103,061 | SH | Sol |
| COGNEX CORP COM | EQUITY | 192422103 | 34 | 871876 | SH | Sol |
| COGNEX CORP. | EQUITY | 192422103 | 739 | 19,203 | SH | Sol |
| COGNIZANT TECH SOLUTION | EQUITY | 192446102 | 5084 | 200,082 | SH | Sol |
| COGNOS INC | EQUITY | 19244C109 | 24162 | 668,200 | SH | DEFINE |
| COHERENT, INC. | EQUITY | 192479103 | 433 | 14,517 | SH | Sol |
| COHU, INC. | EQUITY | 192576106 | 196 | 10,313 | SH | Sol |
| COINSTAR, INC | EQUITY | 19259P300 | 225 | 10,252 | SH | Sol |

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| COLDWATER CREEK, INC. | EQUITY | 193068103 | 186 | 7,034 | SH | Sol |
| COLE NATIONAL CORP. CLASS A | EQUITY | 193290103 | 152 | 6,495 | SH | Sol |
| COLE, K. PRODUCTIONS, INC. CLASS A | EQUITY | 193294105 | 137 | 4,008 | SH | Sol |
| Coles Myer Ltd ADR | EQUITY | 193870409 | 79 | 1,650 | SH | Sol |
| Colgate | EQUITY | 194162103 | 2338 | 40,000 | SH | DEFINE |
| COLGATE PALMOLIVE CO | EQUITY | 194162103 | 15727 | 269,071 | SH | DEFINE |
| COLGATE-PALMOLIVE CO. | EQUITY | 194162103 | 91338 | 1,562,663 | SH | Sol |
| COLLINS & AIKMAN CORP | EQUITY | 194830204 | 103 | 18,420 | SH | Sol |
| COLONIAL BANCGROUP, INC. | EQUITY | 195493309 | 3631 | 199,809 | SH | Sol |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872106 | 497 | 12,908 | SH | Sol |
| COLUMBIA BANCORP | EQUITY | 197227101 | 82 | 2,793 | SH | Sol |
| COLUMBIA BANKING SYSTEM, INC | EQUITY | 197236102 | 150 | 6,747 | SH | Sol |
| COLUMBIA SPORTSWEAR | EQUITY | 198516106 | 18 | 328 | SH | Sol |
| COMCAST CORP NEW | EQUITY | 20030N101 | 75 | 2,687 | SH | DEFINE |
| COMCAST CORP-CL A | EQUITY | 20030N101 | 35601 | 1,266,957 | SH | Sol |
| COMERICA INC | EQUITY | 200340107 | 11 | 208 | SH | DEFINE |
| COMERICA, INC. | EQUITY | 200340107 | 6451 | 117,542 | SH | Sol |
| COMFORT SYS USA INC | EQUITY | 199908104 | 118 | 18,493 | SH | Sol |
| COMMERCE BANCORP INC | EQUITY | 200519106 | 6567 | 119,381 | SH | Sol |
| COMMERCE BANCSHARES | EQUITY | 200525103 | 49 | 1,057 | SH | Sol |
| COMMERCE GROUP, INC. | EQUITY | 200641108 | 576 | 11,669 | SH | Sol |
| COMMERCIAL CAPITAL BANCORP | EQUITY | 20162L105 | 303 | 17,467 | SH | Sol |
| COMMERCIAL FEDERAL CORP. | EQUITY | 201647104 | 531 | 19,591 | SH | Sol |
| COMMERCIAL METALS CO. | EQUITY | 201723103 | 453 | 13,961 | SH | Sol |
| COMMERCIAL NET LEASE REALTY | EQUITY | 202218103 | 552 | 32,078 | SH | Sol |
| COMMONWEALTH TELEPHONE ENT. | EQUITY | 203349105 | 464 | 10,365 | SH | Sol |
| COMMSCOPE INC. | EQUITY | 203372107 | 2531 | 117,989 | SH | Sol |
| COMMUNITY BANK SYSTEM, INC. | EQUITY | 203607106 | 276 | 12,115 | SH | Sol |
| COMMUNITY BANKS INC | EQUITY | 203628102 | 151 | 5,141 | SH | Sol |
| COMMUNITY FIRST BANKSHARES | EQUITY | 203902101 | 571 | 17,731 | SH | Sol |
| COMMUNITY HEALTH SYS | EQUITY | 203668108 | 4125 | 154,091 | SH | Sol |
| COMMUNITY TRUST BANCORP | EQUITY | 204149108 | 159 | 5,206 | SH | Sol |
| COMPANHIA DE BEBIDAS-PR ADR | EQUITY | 20441W203 | 1323 | 65,930 | SH | Sol |
| COMPASS BANCSHARES, INC. | EQUITY | 20449H109 | 8235 | 191,522 | SH | Sol |
| COMPASS MINERALS INTERNATION | EQUITY | 20451N101 | 141 | 7,255 | SH | Sol |
| COMPUCOM SYS INC | EQUITY | 204780100 | 53 | 11,756 | SH | Sol |
| COMPUCREDIT CORPORATION | EQUITY | 20478N100 | 155 | 8,976 | SH | Sol |
| COMPUTER ASSOC INTL INC | EQUITY | 204912109 | 20 | 701 | SH | DEFINE |
| COMPUTER ASSOCIATES INT'L. | EQUITY | 204912109 | 6984 | 248,901 | SH | Sol |
| COMPUTER PROGRAMS & SY | EQUITY | 205306103 | 63 | 3,102 | SH | Sol |
| COMPUTER SCIENCES | EQUITY | 205363104 | 5 | 117600 | SH | Sol |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 10 | 225 | SH | DEFINE |
| COMPUTER SCIENCES CORP. | EQUITY | 205363104 | 3862 | 83,179 | SH | Sol |
| COMPUWARE CORP | EQUITY | 205638109 | 3 | 463 | SH | DEFINE |
| COMPUWARE CORP. | EQUITY | 205638109 | 1246 | 188,789 | SH | Sol |
| COMPX INTERNATIONAL INC. | EQUITY | 20563P101 | 24 | 1,630 | SH | Sol |
| COMSTOCK RESOURCES, INC. | EQUITY | 205768203 | 325 | 16,677 | SH | Sol |
| COMTECH TELECOMMUNICATIONS | EQUITY | 205826209 | 154 | 6,836 | SH | Sol |
| COMVERSE TECHNOLOGY INC | EQUITY | 205862402 | 5 | 234 | SH | DEFINE |
| COMVERSE TECHNOLOGY, INC. | EQUITY | 205862402 | 2033 | 101,932 | SH | Sol |
| CONAGRA INC | EQUITY | 205887102 | 12205 | 450,708 | SH | DEFINE |
| CONAGRA, INC. | EQUITY | 205887102 | 6092 | 224,953 | SH | Sol |
| CONCEPTUS INC | EQUITY | 206016107 | 138 | 12,264 | SH | Sol |
| CONCORD COMMUNICATIONS | EQUITY | 206186108 | 100 | 8,790 | SH | Sol |
| CONCUR TECHNOLOGIES INC | EQUITY | 206708109 | 135 | 12,583 | SH | Sol |
| CONEXANT SYSTEMS INC. | EQUITY | 207142100 | 40 | 9,255 | SH | Sol |

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| CONMED CORP. | EQUITY | 207410101 | 392 | 14,296 | SH | Sol |
| CONNECTICUT WATER SVC INC | EQUITY | 207797101 | 99 | 3,840 | SH | Sol |
| CONNETICS CORP | EQUITY | 208192104 | 305 | 15,108 | SH | Sol |
| CONN'S INC | EQUITY | 208242107 | 52 | 3,328 | SH | Sol |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 63 | 822 | SH | DEFINE |
| CONOCOPHILLIPS PETROLEUM CO | EQUITY | 20825C104 | 34247 | 448,907 | SH | Sol |
| CONS TOMOKA LAND CO-FLORIDA | EQUITY | 210226106 | 102 | 2,710 | SH | Sol |
| CONSECO INC | EQUITY | 208464883 | 52 | 2,616 | SH | Sol |
| CONSOL ENERGY INC | EQUITY | 20854P109 | 66 | 1,820 | SH | Sol |
| Consolidated Edison | EQUITY | 209115104 | 994 | 25,000 | SH | DEFINE |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 11 | 289 | SH | DEFINE |
| CONSOLIDATED EDISON, INC. | EQUITY | 209115104 | 4256 | 107,032 | SH | Sol |
| CONSOLIDATED GRAPHICS, INC. | EQUITY | 209341106 | 239 | 5,424 | SH | Sol |
| CONSTELLATION BRANDS | EQUITY | 21036P108 | 6173 | 166,260 | SH | Sol |
| CONSTELLATION ENERGY GROUP | EQUITY | 210371100 | 8 | 202 | SH | DEFINE |
| CONSTELLATION ENERGY GRUOP INC | EQUITY | 210371100 | 2835 | 74,810 | SH | Sol |
| CONTINENTAL AIRLS INC COM CL B | EQUITY | 210795308 | 368 | 32,399 | SH | Sol |
| CONVERGYS CORP | EQUITY | 212485106 | 981 | 63,693 | SH | Sol |
| CONVERGYS CORP | EQUITY | 212485106 | 3 | 172 | SH | DEFINE |
| COOPER CAMERON CORP. | EQUITY | 216640102 | 5213 | 107,037 | SH | Sol |
| COOPER COMPANIES, INC. | EQUITY | 216648402 | 44 | 695 | SH | Sol |
| COOPER COS INC COM NEW | EQUITY | 216648402 | 41 | 648844 | SH | Sol |
| COOPER INDUSTRIES INC CL A | EQUITY | G24182100 | 2344 | 39,451 | SH | Sol |
| COOPER TIRE & RUBBER CO | EQUITY | 216831107 | 1457 | 63,367 | SH | Sol |
| COOPER TIRE + RUBR CO | EQUITY | 216831107 | 2 | 89 | SH | DEFINE |
| COORS ADOLPH CLASS B | EQUITY | 217016104 | 1180 | 16,315 | SH | Sol |
| COORS ADOLPH CO | EQUITY | 217016104 | 3 | 45 | SH | DEFINE |
| COPART, INC. | EQUITY | 217204106 | 3730 | 139,718 | SH | Sol |
| CORCEPT THERAPEUTICS INC | EQUITY | 218352102 | 17 | 2,167 | SH | Sol |
| CORGENTECH INC | EQUITY | 21872P105 | 48 | 2,960 | SH | Sol |
| CORILLIAN CORP | EQUITY | 218725109 | 79 | 15,599 | SH | Sol |
| CORINTHIAN COLLEGES COM | EQUITY | 218868107 | 6 | 233550 | SH | Sol |
| CORINTHIAN COLLEGES INC | EQUITY | 218868107 | 3499 | 141,435 | SH | Sol |
| CORIXA CORP. | EQUITY | 21887F100 | 125 | 26,780 | SH | Sol |
| CORN PRODUCTS INTERNATIONAL | EQUITY | 219023108 | 816 | 17,534 | SH | Sol |
| CORNELL COMPANIES INC | EQUITY | 219141108 | 87 | 6,396 | SH | Sol |
| | | | | | | |
| CORNERSTONE REALITY INCOME | EQUITY | 21922V102 | 281 | 32,018 | SH | Sol |
| CORNING INC | EQUITY | 219350105 | 3480 | 266,444 | SH | DEFINE |
| CORNING, INC. | EQUITY | 219350105 | 7629 | 584,114 | SH | Sol |
| CORP EXEC BOARD CO. | EQUITY | 21988R102 | 46 | 792 | SH | Sol |
| CORPORATE EXEC BRD CO COM | EQUITY | 21988R102 | 29 | 503546 | SH | Sol |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 22002T108 | 524 | 21,093 | SH | Sol |
| CORRECTIONAL PROPERTIES TRUST | EQUITY | 22025E104 | 200 | 6,839 | SH | Sol |
| CORRECTIONS CORP. OF AMERICA | EQUITY | 22025Y407 | 667 | 16,901 | SH | Sol |
| CORRECTIONS CP AM NEW COM NEW | EQUITY | 22025Y407 | 17 | 438664 | SH | Sol |
| CORUS BANKSHARES, INC. | EQUITY | 220873103 | 308 | 7,488 | SH | Sol |
| CORVEL CORP. | EQUITY | 221006109 | 86 | 3,050 | SH | Sol |
| CORVIS CORP | EQUITY | 221009103 | 264 | 187,173 | SH | Sol |
| COSI INC | EQUITY | 22122P101 | 59 | 9,891 | SH | Sol |
| COST PLUS, INC. | EQUITY | 221485105 | 341 | 10,502 | SH | Sol |
| COSTAR GROUP INC COM | EQUITY | 22160N109 | 5 | 109900 | SH | Sol |
| COSTAR GROUP, INC. | EQUITY | 22160N109 | 354 | 7,713 | SH | Sol |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 8767 | 212,890 | SH | Sol |
| COSTCO WHSL CORP NEW | EQUITY | 22160K105 | 23 | 550 | SH | DEFINE |
| COUNTRYWIDE FINANCIAL | EQUITY | 222372104 | 8353 | 118,908 | SH | Sol |
| COUNTRYWIDE FINL CORP | EQUITY | 222372104 | 24 | 335 | SH | DEFINE |

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| COURIER CORP | EQUITY | 222660102 | 128 | 3,100 | SH | Sol |
| COURTYARD BY MARRIOTT II | EQUITY | 44107P104 | 685 | 55,402 | SH | Sol |
| COUSINS PROPERTIES, INC. | EQUITY | 222795106 | 798 | 24,223 | SH | Sol |
| COVANCE INC | EQUITY | 222816100 | 5085 | 131,800 | SH | DEFINE |
| COVANCE INC COM | EQUITY | 222816100 | 11 | 281574 | SH | Sol |
| COVANCE INC. | EQUITY | 222816100 | 3814 | 98,847 | SH | Sol |
| COVANSYS CORP. | EQUITY | 22281W103 | 100 | 9,646 | SH | Sol |
| COVENANT TRANSPORT INC CLASS A | EQUITY | 22284P105 | 72 | 4,193 | SH | Sol |
| COVENTRY HEALTH CARE, INC. | EQUITY | 222862104 | 9733 | 199,039 | SH | Sol |
| COX COMMUNICATIONS, INC. CLASS A | EQUITY | 224044107 | 40 | 1,430 | SH | Sol |
| COX RADIO INC-CL A | EQUITY | 224051102 | 13 | 747 | SH | Sol |
| CRANE CO | EQUITY | 224399105 | 2 | 71 | SH | DEFINE |
| CRANE CO. | EQUITY | 224399105 | 828 | 26,370 | SH | Sol |
| CRAWFORD & CO. CLASS B | EQUITY | 224633107 | 30 | 6,186 | SH | Sol |
| CRAY INC | EQUITY | 225223106 | 273 | 41,208 | SH | Sol |
| CREDENCE SYSTEMS CORP. | EQUITY | 225302108 | 2698 | 195,481 | SH | Sol |
| CREDIT ACCEPTANCE CORP. | EQUITY | 225310101 | 77 | 5,133 | SH | Sol |
| CREE INC | EQUITY | 225447101 | 2690 | 116,192 | SH | Sol |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 250 | 15,501 | SH | Sol |
| CRITICAL THERAPEUTICS INC | EQUITY | 22674T105 | 2225 | 317,900 | SH | DEFINE |
| CROSS COUNTRY HEALTHCARE INC | EQUITY | 227483104 | 200 | 11,036 | SH | Sol |
| CROSS TIMBERS RLTY TR | EQUITY | 22757R109 | 12 | 442 | SH | DEFINE |
| CROSSTEX ENERGY INC | EQUITY | 22765Y104 | 46 | 1,139 | SH | Sol |
| CROSSTEX ENERGY INC COM | EQUITY | 22765Y104 | 7 | 171000 | SH | Sol |
| CROWN CASTLE INTERNATIONAL | EQUITY | 228227104 | 56 | 3,786 | SH | Sol |
| CROWN HOLDINGS INC | EQUITY | 228368106 | 792 | 79,420 | SH | Sol |
| CROWN MEDIA HOLDINGS-CLASS A | EQUITY | 228411104 | 60 | 6,988 | SH | Sol |
| CSG SYSTEMS INTERNATIONAL, INC | EQUITY | 126349109 | 2222 | 107,337 | SH | Sol |
| CSK AUTO CORP | EQUITY | 125965103 | 383 | 22,370 | SH | Sol |
| CSS INDUSTRIES, INC. | EQUITY | 125906107 | 117 | 3,342 | SH | Sol |
| CSX CORP. | EQUITY | 126408103 | 3125 | 95,373 | SH | Sol |
| CSX CORP | EQUITY | 126408103 | 8 | 257 | SH | DEFINE |
| CT COMMUNICATION | EQUITY | 126426402 | 137 | 9,078 | SH | Sol |
| CTI MOLECULAR IMAGING INC | EQUITY | 22943D105 | 212 | 14,959 | SH | Sol |
| CTS CORP. | EQUITY | 126501105 | 209 | 17,348 | SH | Sol |
| CUBIC CORP. | EQUITY | 229669106 | 157 | 7,517 | SH | Sol |
| CUBIST PHARMA INC | EQUITY | 229678107 | 215 | 19,343 | SH | Sol |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678107 | 2406 | 216,800 | SH | DEFINE |
| CULLEN/FROST BANKERS | EQUITY | 229899109 | 3644 | 81,432 | SH | Sol |
| CUMMINS INC | EQUITY | 231021106 | 3 | 52 | SH | DEFINE |
| CUMMINS INC. | EQUITY | 231021106 | 1191 | 19,059 | SH | Sol |
| CUMULUS MEDIA, INC. | EQUITY | 231082108 | 398 | 23,688 | SH | Sol |
| CUNO, INC. | EQUITY | 126583103 | 435 | 8,145 | SH | Sol |
| CURAGEN CORP | EQUITY | 23126R101 | 124 | 20,706 | SH | Sol |
| CURIS INC. | EQUITY | 231269101 | 88 | 19,929 | SH | Sol |
| CURTISS-WRIGHT CORP. | EQUITY | 231561101 | 567 | 10,093 | SH | Sol |
| CV THERAPEUTICS, INC. | EQUITY | 126667104 | 254 | 15,139 | SH | Sol |
| CVB FINANCIAL CORP | EQUITY | 126600105 | 383 | 17,621 | SH | Sol |
| CVS CORP | EQUITY | 126650100 | 20 | 476 | SH | DEFINE |
| CVS CORP. | EQUITY | 126650100 | 12454 | 296,376 | SH | Sol |
| CYBERGUARD CORP | EQUITY | 231910100 | 55 | 6,680 | SH | Sol |
| CYBERONICS | EQUITY | 23251P102 | 278 | 8,330 | SH | Sol |
| CYBEROPTICS CORP | EQUITY | 232517102 | 93 | 3,561 | SH | Sol |
| CYBERSOURCE CORP | EQUITY | 23251J106 | 110 | 13,136 | SH | Sol |
| CYMER INC | EQUITY | 232572107 | 5257 | 140,400 | SH | DEFINE |
| CYMER, INC. | EQUITY | 232572107 | 662 | 17,675 | SH | Sol |

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|---------------------------------------|--------|-----------|-------|-----------|----|--------|
| CYPRESS BIOSCIENCE INC | EQUITY | 232674507 | 194 | 14,123 | SH | Sol |
| CYPRESS BIOSCIENCES INC | EQUITY | 232674507 | 2679 | 195,100 | SH | DEFINE |
| CYPRESS SEMICONDUCTOR CORP. | EQUITY | 232806109 | 2691 | 189,647 | SH | Sol |
| CYTEC INDUSTRIES, INC. | EQUITY | 232820100 | 3618 | 79,598 | SH | Sol |
| CYTOGEN CORP | EQUITY | 232824300 | 119 | 7,458 | SH | Sol |
| CYTOKINETICS INC | EQUITY | 23282W100 | 54 | 3,637 | SH | Sol |
| CYTYC CORP | EQUITY | 232946103 | 5764 | 227,200 | SH | DEFINE |
| CYTYC CORPORATION | EQUITY | 232946103 | 4378 | 172,572 | SH | Sol |
| D & E COMMUNICATIONSINC | EQUITY | 232860106 | 84 | 6,248 | SH | Sol |
| D.R. HORTON INC | EQUITY | 23331A109 | 10407 | 366,451 | SH | Sol |
| DADE BEHRING HOLDINGS INC | EQUITY | 23342J206 | 43 | 895 | SH | Sol |
| DANA CORP | EQUITY | 235811106 | 1398 | 71,314 | SH | Sol |
| DANA CORP | EQUITY | 235811106 | 4 | 179 | SH | DEFINE |
| DANAHER CORP | EQUITY | 235851102 | 19981 | 385,369 | SH | DEFINE |
| DANAHER CORP. | EQUITY | 235851102 | 23937 | 461,657 | SH | Sol |
| DANIELSON HOLDING CORP | EQUITY | 236274106 | 75 | 10,896 | SH | Sol |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 4 | 193 | SH | DEFINE |
| DARDEN RESTAURANTS, INC. | EQUITY | 237194105 | 1474 | 71,729 | SH | Sol |
| DARLING INTERNATIONAL INC | EQUITY | 237266101 | 129 | 30,696 | SH | Sol |
| DATASCOPE CORP. | EQUITY | 238113104 | 222 | 5,605 | SH | Sol |
| DAVE & BUSTERS INC | EQUITY | 23833N104 | 100 | 5,342 | SH | Sol |
| DAVITA INC | EQUITY | 23918K108 | 66 | 2,131 | SH | Sol |
| DDI CORP | EQUITY | 233162304 | 103 | 12,543 | SH | Sol |
| DEAN FOODS CO | EQUITY | 242370104 | 9158 | 245,451 | SH | Sol |
| DEB SHOPS, INC | EQUITY | 242728103 | 49 | 2,040 | SH | Sol |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 127 | 4,307 | SH | Sol |
| DECKERS OUTDOOR CORP COM | EQUITY | 243537107 | 6 | 209200 | SH | Sol |
| DECODE GENETICS, INC | EQUITY | 243586104 | 196 | 23,091 | SH | Sol |
| DEERE & CO. | EQUITY | 244199105 | 7430 | 105,938 | SH | Sol |
| DEERE + CO | EQUITY | 244199105 | 21 | 298 | SH | DEFINE |
| DEL LABS INC | EQUITY | 245091103 | 73 | 2,355 | SH | Sol |
| DEL MONTE | EQUITY | 24522P103 | 34 | 3,317 | SH | Sol |
| DELL INC | EQUITY | 24702R101 | 95183 | 2,657,270 | SH | Sol |
| DELL INC | EQUITY | 24702R101 | 22221 | 620,348 | SH | DEFINE |
| DELPHI CORP | EQUITY | 247126105 | 2635 | 246,696 | SH | Sol |
| DELPHI CORP | EQUITY | 247126105 | 7 | 671 | SH | DEFINE |
| DELPHI FINANCIAL GROUP, INC., CLASS A | EQUITY | 247131105 | 528 | 11,876 | SH | Sol |
| DELTA & PINE LAND CO. | EQUITY | 247357106 | 399 | 18,175 | SH | Sol |
| DELTA AIR LINES INC | EQUITY | 247361108 | 1 | 149 | SH | DEFINE |
| DELTA AIR LINES, INC. | EQUITY | 247361108 | 744 | 104,457 | SH | Sol |
| DELTA PETROLEUM CORP | EQUITY | 247907207 | 103 | 7,629 | SH | Sol |
| DELTIC TIMBER CORP. | EQUITY | 247850100 | 183 | 4,758 | SH | Sol |
| DELUXE CORP | EQUITY | 248019101 | 3 | 60 | SH | DEFINE |
| DELUXE CORP. | EQUITY | 248019101 | 1181 | 27,156 | SH | Sol |
| DENBURY RESOURCES INC | EQUITY | 247916208 | 551 | 26,292 | SH | Sol |
| DENDREON CORP | EQUITY | 24823Q107 | 2058 | 168,024 | SH | Sol |
| DENDRITE INTERNATIONAL, INC. | EQUITY | 248239105 | 323 | 17,359 | SH | Sol |
| DENTSPLY INTERNATIONAL INC. | EQUITY | 249030107 | 6796 | 130,448 | SH | Sol |
| DEPARTMENT 56 INC | EQUITY | 249509100 | 98 | 6,362 | SH | Sol |
| DEPOMED INC | EQUITY | 249908104 | 50 | 10,143 | SH | Sol |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591103 | 575 | 16,267 | SH | Sol |
| DEVON ENERGY CORP. | EQUITY | 25179M103 | 6734 | 102,037 | SH | Sol |
| DEVON ENERGY CORPORATION N | EQUITY | 25179M103 | 19 | 287 | SH | DEFINE |
| DEVRY, INC. | EQUITY | 251893103 | 3024 | 110,276 | SH | Sol |
| DHB INDS INC | EQUITY | 23321E103 | 149 | 9,813 | SH | Sol |
| DIAGNOSTIC PRODUCTS CORP. | EQUITY | 252450101 | 478 | 10,886 | SH | Sol |

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| DIAMOND OFFSHORE DRILLING | EQUITY | 25271C102 | 539 | 22,617 | SH | Sol |
| DIAMONDCLUSTER INT'L INC CL A | EQUITY | 25278P106 | 110 | 12,664 | SH | Sol |
| DICK'S SPORTING GOODS INC | EQUITY | 253393102 | 483 | 14,489 | SH | Sol |
| DIEBOLD, INC. | EQUITY | 253651103 | 6065 | 114,717 | SH | Sol |
| DIGENE CORP | EQUITY | 253752109 | 246 | 6,745 | SH | Sol |
| DIGI INTERNATIONAL INC | EQUITY | 253798102 | 111 | 10,310 | SH | Sol |
| DIGIMARC CORP | EQUITY | 253807101 | 99 | 7,430 | SH | Sol |
| DIGITAL INSIGHT | EQUITY | 25385P106 | 347 | 16,867 | SH | Sol |
| DIGITAL RIV INC | EQUITY | 25388B104 | 500 | 15,327 | SH | Sol |
| DIGITAL THEATER SYSTEMS INC | EQUITY | 25389G102 | 211 | 8,080 | SH | Sol |
| DIGITALNET HLDGS INC COM | EQUITY | 25389B103 | 4 | 183700 | SH | Sol |
| DIGITALNET HOLDINGS INC | EQUITY | 25389B103 | 60 | 2,948 | SH | Sol |
| DIGITAS INC | EQUITY | 25388K104 | 285 | 25,809 | SH | Sol |
| DIGITAS INC COM | EQUITY | 25388K104 | 19 | 1712327 | SH | Sol |
| DILLARDS INC | EQUITY | 254067101 | 2 | 100 | SH | DEFINE |
| DILLARDS, INC. CLASS A | EQUITY | 254067101 | 817 | 36,639 | SH | Sol |
| DIME COMMUNITY BANCSHARES | EQUITY | 253922108 | 260 | 14,870 | SH | Sol |
| DIMON, INC. | EQUITY | 254394109 | 124 | 21,698 | SH | Sol |
| DIODES INC | EQUITY | 254543101 | 81 | 3,439 | SH | Sol |
| DIONEX CORP. | EQUITY | 254546104 | 492 | 8,926 | SH | Sol |
| DIRECT GENERAL CORP | EQUITY | 25456W204 | 245 | 7,614 | SH | Sol |
| DIRECTV GROUP INC | EQUITY | 25459L106 | 1983 | 115,983 | SH | DEFINE |
| DISCOVERY LABORATORIES INC | EQUITY | 254668106 | 216 | 22,477 | SH | Sol |
| DISCOVERY LABORATORIES INC | EQUITY | 254668106 | 240 | 25,000 | SH | DEFINE |
| DISNEY WALT CO | EQUITY | 254687106 | 15678 | 615,059 | SH | DEFINE |
| DITECH COMMUNICATIONS CORP | EQUITY | 25500M103 | 319 | 13,670 | SH | Sol |
| DIVERSA CORP | EQUITY | 255064107 | 115 | 11,360 | SH | Sol |
| DJ ORTHOPEDICS INC | EQUITY | 23325G104 | 198 | 8,592 | SH | Sol |
| DJ ORTHOPEDICS INC COM | EQUITY | 23325G104 | 3 | 132300 | SH | Sol |
| DOBSON COMMUNICATIONS | EQUITY | 256069105 | 4952 | 1,518,969 | SH | Sol |
| DOBSON COMMUNICATIONS CORP | EQUITY | 256069105 | 575 | 176,316 | SH | DEFINE |
| DOLLAR GEN CORP | EQUITY | 256669102 | 8 | 395 | SH | DEFINE |
| DOLLAR GENERAL CORP. | EQUITY | 256669102 | 2863 | 146,346 | SH | Sol |
| DOLLAR THRIFTY AUTOMOTIVE | EQUITY | 256743105 | 333 | 12,133 | SH | Sol |
| DOLLAR TREE STORES INC. | EQUITY | 256747106 | 5200 | 189,587 | SH | Sol |
| DOMINION HOMES INC | EQUITY | 257386102 | 44 | 1,919 | SH | Sol |
| DOMINION RES INC VA NEW | EQUITY | 25746U109 | 25 | 391 | SH | DEFINE |
| DOMINION RESOURCES, INC. | EQUITY | 25746U109 | 8773 | 139,071 | SH | Sol |
| DONALDSON CO., INC. | EQUITY | 257651109 | 3992 | 136,250 | SH | Sol |
| DONEGAL GROUP INC-CL A | EQUITY | 257701201 | 60 | 3,011 | SH | Sol |
| DONNELLEY R R + SONS CO | EQUITY | 257867101 | 9 | 260 | SH | DEFINE |
| DORAL FINANCIAL CORP. | EQUITY | 25811P100 | 64 | 1,850 | SH | Sol |
| DORCHESTER MINERALS LP | EQUITY | 25820R105 | 80 | 4,200 | SH | Sol |
| DOT HILL SYSTEMS CORP | EQUITY | 25848T109 | 234 | 20,859 | SH | Sol |
| DOUBLECLICK INC | EQUITY | 258609304 | 452 | 58,143 | SH | Sol |
| DOV PHARMACEUTICAL INC | EQUITY | 259858108 | 81 | 5,788 | SH | Sol |
| DOVER CORP | EQUITY | 260003108 | 7083 | 168,244 | SH | DEFINE |
| DOVER CORP. | EQUITY | 260003108 | 27149 | 644,864 | SH | Sol |
| DOVER DOWNS GAMING & ENTERTA | EQUITY | 260095104 | 55 | 4,877 | SH | Sol |
| DOVER MOTORSPORTS INC | EQUITY | 260174107 | 30 | 7,501 | SH | Sol |
| DOW CHEM CO | EQUITY | 260543103 | 46 | 1,122 | SH | DEFINE |
| Dow Chemical | EQUITY | 260543103 | 611 | 15,000 | SH | DEFINE |
| DOW CHEMICAL CO. | EQUITY | 260543103 | 16182 | 397,592 | SH | Sol |
| DOW JONES & CO., INC. | EQUITY | 260561105 | 1948 | 43,194 | SH | Sol |
| DOW JONES + CO INC | EQUITY | 260561105 | 4 | 98 | SH | DEFINE |
| DOWNEY FINANCIAL CORP. | EQUITY | 261018105 | 502 | 9,424 | SH | Sol |

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| DPL, INC. | EQUITY | 233293109 | 3865 | 198,996 | SH | Sol |
| DRESS BARN, INC. | EQUITY | 261570105 | 169 | 9,862 | SH | Sol |
| DREW INDUSTRIES INC | EQUITY | 26168L205 | 140 | 3,435 | SH | Sol |
| DREXLER TECHNOLOGY COR | EQUITY | 261876106 | 62 | 4,683 | SH | Sol |
| DREYERS GRAND ICE CREAM | EQUITY | 261877104 | 1022 | 12,940 | SH | Sol |
| DRILL QUIP | EQUITY | 262037104 | 58 | 3,126 | SH | Sol |
| DRS TECHNOLOGIES INC | EQUITY | 23330X100 | 363 | 11,382 | SH | Sol |
| DRUGSTORE.COM | EQUITY | 262241102 | 74 | 21,290 | SH | Sol |
| DSP GROUP, INC. COM | EQUITY | 23332B106 | 382 | 14,022 | SH | Sol |
| DST SYS INC DEL | EQUITY | 233326107 | 6511 | 135,400 | SH | DEFINE |
| DST SYS INC DEL COM | EQUITY | 233326107 | 7 | 150100 | SH | Sol |
| DST SYSTEMS INC | EQUITY | 233326107 | 6314 | 131,305 | SH | Sol |
| DTE ENERGY CO | EQUITY | 233331107 | 8 | 208 | SH | DEFINE |
| DTE ENERGY CO. | EQUITY | 233331107 | 20575 | 507,522 | SH | Sol |
| DTE Energy Company | EQUITY | 233331107 | 5878 | 145,000 | SH | DEFINE |
| DU PONT E I DE NEMOURS + C | EQUITY | 263534109 | 11508 | 259,082 | SH | DEFINE |
| DUANE READE, INC. | EQUITY | 263578106 | 274 | 16,768 | SH | Sol |
| DUCOMMUN INC DEL | EQUITY | 264147109 | 75 | 3,498 | SH | Sol |
| DUKE ENERGY CO | EQUITY | 264399106 | 22 | 1,096 | SH | DEFINE |
| DUKE ENERGY CORP. | EQUITY | 264399106 | 7902 | 389,456 | SH | Sol |
| DUKE REALTY | EQUITY | 264411505 | 705 | 22,148 | SH | Sol |
| DUN & BRADSTREET CORP NEW WI | EQUITY | 26483E100 | 6174 | 114,526 | SH | Sol |
| DUPONT PHOTOMASKS | EQUITY | 26613X101 | 143 | 7,044 | SH | Sol |
| DUQUESNE LIGHT HOLDINGS INC | EQUITY | 266233105 | 3760 | 194,696 | SH | Sol |
| DURATEK INC | EQUITY | 26658Q102 | 74 | 4,897 | SH | Sol |
| DURECT CORPORATION | EQUITY | 266605104 | 50 | 14,591 | SH | Sol |
| DUSA PHARAMACEUTICALS INC | EQUITY | 266898105 | 68 | 7,199 | SH | Sol |
| DYAX CORP | EQUITY | 26746E103 | 148 | 12,589 | SH | Sol |
| DYAX CORP | EQUITY | 26746E103 | 1469 | 125,000 | SH | DEFINE |
| DYCOM INDUSTRIES, INC. | EQUITY | 267475101 | 2753 | 98,324 | SH | Sol |
| DYNAVAX TECHNOLOGIES CORP | EQUITY | 268158102 | 20 | 2,994 | SH | Sol |
| DYNEGY INC NEW | EQUITY | 26816Q101 | 2 | 454 | SH | DEFINE |
| DYNEGY INC. | EQUITY | 26816Q101 | 709 | 166,444 | SH | Sol |
| E TRADE FINL CORP | EQUITY | 269246104 | 1680 | 150,638 | SH | DEFINE |
| E*TRADE FINANCIAL CORP | EQUITY | 269246104 | 1816 | 162,850 | SH | Sol |
| E.I. DU PONT DE NEMOURS AND CO | EQUITY | 263534109 | 19676 | 442,949 | SH | Sol |
| E.PIHPANY, INC. | EQUITY | 26881V100 | 176 | 36,532 | SH | Sol |
| EAGLE BROADBAND INC | EQUITY | 269437109 | 91 | 92,102 | SH | Sol |
| EAGLE MATERIALS INC | EQUITY | 26969P108 | 643 | 9,051 | SH | Sol |
| EARTHLINK INC | EQUITY | 270321102 | 689 | 66,607 | SH | Sol |
| EAST WEST BANCORP | EQUITY | 27579R104 | 742 | 24,164 | SH | Sol |
| EASTGROUP PROPERTIES, INC. | EQUITY | 277276101 | 439 | 13,047 | SH | Sol |
| EASTMAN CHEM CO | EQUITY | 277432100 | 14 | 436 | SH | DEFINE |
| EASTMAN CHEMICAL CO. | EQUITY | 277432100 | 4611 | 99,738 | SH | Sol |
| EASTMAN KODAK CO. | EQUITY | 277461109 | 3434 | 127,265 | SH | Sol |
| EATON CORP | EQUITY | 278058102 | 12 | 180 | SH | DEFINE |
| EATON CORP. | EQUITY | 278058102 | 4329 | 66,873 | SH | Sol |
| EATON VANCE CORP. | EQUITY | 278265103 | 4121 | 107,859 | SH | Sol |
| EBAY INC | EQUITY | 278642103 | 18702 | 203,388 | SH | DEFINE |
| EBAY, INC. | EQUITY | 278642103 | 51624 | 561,438 | SH | Sol |
| ECHELON | EQUITY | 27874N105 | 151 | 13,457 | SH | Sol |
| ECHOSTAR COMMUNICATIONS CO | EQUITY | 278762109 | 13827 | 449,650 | SH | DEFINE |
| ECHOSTAR COMMUNICATIONS CORP. CLASS A | EQUITY | 278762109 | 545 | 17,730 | SH | Sol |
| ECLIPSYS CORP. | EQUITY | 278856109 | 268 | 17,546 | SH | Sol |
| ECOLAB INC | EQUITY | 278865100 | 10 | 308 | SH | DEFINE |
| ECOLAB, INC. | EQUITY | 278865100 | 6190 | 195,271 | SH | Sol |

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| ECOLLEGE COM COM | EQUITY | 27887E100 | 2 | 147200 | SH | Sol |
| ECOLLEGE.COM INC | EQUITY | 27887E100 | 122 | 7,642 | SH | Sol |
| EDGE PETROLEUM CORP | EQUITY | 279862106 | 106 | 6,228 | SH | Sol |
| EDISON INTERNATIONAL INC | EQUITY | 281020107 | 3699 | 144,653 | SH | Sol |
| EDISON INTL | EQUITY | 281020107 | 10 | 390 | SH | DEFINE |
| EDO CORP | EQUITY | 281347104 | 182 | 7,534 | SH | Sol |
| EDUCATION LENDING GROUP INC | EQUITY | 28140A109 | 107 | 6,011 | SH | Sol |
| EDUCATION MANAGEMENT CORP. | EQUITY | 28139T101 | 3778 | 114,970 | SH | Sol |
| EDUCATION MGMT CORP COM | EQUITY | 28139T101 | 14 | 421127 | SH | Sol |
| EDWARDS LIFESCIENCES CP | EQUITY | 28176E108 | 3254 | 93,375 | SH | Sol |
| EFUNDS CORP | EQUITY | 28224R101 | 403 | 23,012 | SH | Sol |
| EGL INC. | EQUITY | 268484102 | 457 | 17,190 | SH | Sol |
| EL PASO CORP | EQUITY | 28336L109 | 2306 | 292,611 | SH | Sol |
| EL PASO CORP | EQUITY | 28336L109 | 6 | 768 | SH | DEFINE |
| EL PASO ELECTRIC CO. | EQUITY | 283677854 | 353 | 22,886 | SH | Sol |
| ELECTRO RENT CORP. | EQUITY | 285218103 | 91 | 8,664 | SH | Sol |
| ELECTRO SCIENTIFIC INDUSTRIES, | EQUITY | 285229100 | 382 | 13,511 | SH | Sol |
| ELECTRONIC ARTS | EQUITY | 285512109 | 8279 | 151,773 | SH | Sol |
| ELECTRONIC ARTS INC | EQUITY | 285512109 | 18130 | 332,363 | SH | DEFINE |
| ELECTRONIC DATA SYS CORP N | EQUITY | 285661104 | 11 | 580 | SH | DEFINE |
| ELECTRONIC DATA SYSTEMS CORP. | EQUITY | 285661104 | 4117 | 214,961 | SH | Sol |
| ELECTRONICS BOUTIQUE HLDGS. CO | EQUITY | 286045109 | 147 | 5,585 | SH | Sol |
| ELECTRONICS FOR IMAGING, INC. | EQUITY | 286082102 | 728 | 25,769 | SH | Sol |
| ELI LILLY AND CO. | EQUITY | 532457108 | 71665 | 1,025,104 | SH | Sol |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 204 | 9,681 | SH | Sol |
| ELKCORP | EQUITY | 287456107 | 227 | 9,479 | SH | Sol |
| EMBARCADERO TECHNOLOGIES INC | EQUITY | 290787100 | 126 | 10,203 | SH | Sol |
| EMBRAER AIRCRAFT CORP ADR | EQUITY | 29081M102 | 3009 | 105,260 | SH | Sol |
| EMC CORP | EQUITY | 268648102 | 18069 | 1,585,028 | SH | DEFINE |
| EMC CORP. | EQUITY | 268648102 | 12009 | 1,053,398 | SH | Sol |
| EMC INS GROUP INC | EQUITY | 268664109 | 25 | 1,067 | SH | Sol |
| EMCOR GROUP, INC. | EQUITY | 29084Q100 | 320 | 7,278 | SH | Sol |
| EMERSON ELEC CO | EQUITY | 291011104 | 11603 | 182,576 | SH | DEFINE |
| Emerson Electric | EQUITY | 291011104 | 1907 | 30,000 | SH | DEFINE |
| EMERSON ELECTRIC CO. | EQUITY | 291011104 | 36382 | 572,495 | SH | Sol |
| EMMIS COMMUNICATIONS CORP. CLASS A | EQUITY | 291525103 | 2301 | 109,663 | SH | Sol |
| EMPIRE DISTRICT ELECTRIC CO. | EQUITY | 291641108 | 477 | 23,703 | SH | Sol |
| EMPIRE RESORTS INC | EQUITY | 292052107 | 58 | 4,120 | SH | Sol |
| EMPRESA NACIONAL DE ELEC ADR | EQUITY | 29244T101 | 1901 | 155,051 | SH | Sol |
| EMS TECHNOLOGIES INC | EQUITY | 26873N108 | 104 | 5,328 | SH | Sol |
| EMULEX CORP | EQUITY | 292475209 | 566 | 39,519 | SH | Sol |
| EMULEX CORP | EQUITY | 292475209 | 1 | 87808 | SH | Sol |
| ENCANA CORP | EQUITY | 292505104 | 1934 | 45,000 | SH | Othe |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 831 | 29,789 | SH | Sol |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 2 | 82560 | SH | Sol |
| ENCORE CAPITAL GROUP INC | EQUITY | 292554102 | 77 | 5,831 | SH | Sol |
| ENCORE MED CORP | EQUITY | 29256E109 | 1082 | 171,800 | SH | DEFINE |
| ENCORE MEDICAL CORP | EQUITY | 29256E109 | 93 | 14,790 | SH | Sol |
| ENCORE WIRE CORP | EQUITY | 292562105 | 140 | 5,083 | SH | Sol |
| ENCYSIVE PHARMACEUTICALS INC | EQUITY | 29256X107 | 216 | 25,390 | SH | Sol |
| ENDO PHARMACEUTICALS | EQUITY | 29264F205 | 24 | 1,007 | SH | Sol |
| ENDOCARDIAL SOLUTIONS | EQUITY | 292962107 | 109 | 10,554 | SH | Sol |
| ENERGEN CORP. | EQUITY | 29265N108 | 839 | 17,477 | SH | Sol |
| ENERGIZER HOLDINGS INC | EQUITY | 29266R108 | 5769 | 128,206 | SH | Sol |
| ENERGY CONVERSION DEVICES, INC | EQUITY | 292659109 | 109 | 9,684 | SH | Sol |
| ENERGY EAST CORP | EQUITY | 29266M109 | 5572 | 229,759 | SH | Sol |

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| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 178 | 11,616 | SH | Sol |
| ENERGYSOUTH INC | EQUITY | 292970100 | 87 | 2,173 | SH | Sol |
| Energis S.A.-ADR | EQUITY | 29274F104 | 332 | 13,500 | SH | Sol |
| ENGELHARD CORP | EQUITY | 292845104 | 5 | 149 | SH | DEFINE |
| ENGELHARD CORP. | EQUITY | 292845104 | 1784 | 55,224 | SH | Sol |
| ENGINEERED SUPPORT SYSTEMS | EQUITY | 292866100 | 627 | 10,711 | SH | Sol |
| ENNIS INC | EQUITY | 293389102 | 154 | 7,883 | SH | Sol |
| ENPRO INDUSTRIES INC | EQUITY | 29355X107 | 229 | 9,968 | SH | Sol |
| ENSCO INTERNATIONAL, INC. | EQUITY | 26874Q100 | 6918 | 237,719 | SH | Sol |
| ENSTAR GROUP INC | EQUITY | 29358R107 | 80 | 1,533 | SH | Sol |
| ENTEGRIS INC | EQUITY | 29362U104 | 243 | 20,962 | SH | Sol |
| ENTERASYS NETWORKS INC | EQUITY | 293637104 | 213 | 101,025 | SH | Sol |
| ENTERCOM COMMUNICATIONS CORP. | EQUITY | 293639100 | 3017 | 80,878 | SH | Sol |
| ENERGY ARKANSAS INC | EQUITY | 29364G103 | 5496 | 98,126 | SH | Sol |
| ENERGY CORP | EQUITY | 29364G103 | 15 | 276 | SH | DEFINE |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 515 | 14,396 | SH | Sol |
| ENTRAVISION COMMUNIC | EQUITY | 29382R107 | 178 | 23,185 | SH | Sol |
| ENTRUST TECHNOLOGIES INC. | EQUITY | 293848107 | 138 | 30,570 | SH | Sol |
| ENZO BIOCHEM, INC. | EQUITY | 294100102 | 174 | 11,599 | SH | Sol |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904108 | 269 | 21,086 | SH | Sol |
| EOG RESOURCES INC | EQUITY | 26875P101 | 3094 | 51,815 | SH | Sol |
| EOG RESOURCES INC | EQUITY | 26875P101 | 13658 | 228,740 | SH | DEFINE |
| EON LABS INC | EQUITY | 29412E100 | 25 | 602 | SH | Sol |
| EON LABS INC | EQUITY | 29412E100 | 2456 | 60,000 | SH | DEFINE |
| EON LABS INC COM | EQUITY | 29412E100 | 8 | 203552 | SH | Sol |
| EPICOR SOFTWARE CORPORATION | EQUITY | 29426L108 | 257 | 18,315 | SH | Sol |
| EPIQ SYSTEMS INC | EQUITY | 26882D109 | 95 | 6,560 | SH | Sol |
| EPIX MEDICAL INC | EQUITY | 26881Q101 | 231 | 10,958 | SH | Sol |
| EQUIFAX INC | EQUITY | 294429105 | 4 | 164 | SH | DEFINE |
| EQUIFAX, INC. | EQUITY | 294429105 | 1510 | 61,015 | SH | Sol |
| EQUINIX INC | EQUITY | 29444U502 | 158 | 4,668 | SH | Sol |
| EQUITABLE RESOURCES, INC. | EQUITY | 294549100 | 5018 | 97,034 | SH | Sol |
| EQUITY INNS, INC. | EQUITY | 294703103 | 262 | 28,236 | SH | Sol |
| EQUITY OFFICE PPTYS TR | EQUITY | 294741103 | 13 | 484 | SH | DEFINE |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 26267 | 965,691 | SH | Sol |
| EQUITY ONE INC | EQUITY | 294752100 | 474 | 26,242 | SH | Sol |
| EQUITY RESIDENTIAL | EQUITY | 29476L107 | 4874 | 163,941 | SH | Sol |
| ERESEARCHTECHNOLOGY IN | EQUITY | 29481V108 | 599 | 21,379 | SH | Sol |
| ERIE INDEMNITY COMPA | EQUITY | 29530P102 | 24 | 512 | SH | Sol |
| ESCALADE INC | EQUITY | 296056104 | 87 | 3,777 | SH | Sol |
| ESCO ELECTRONICS CORP | EQUITY | 296315104 | 332 | 6,221 | SH | Sol |
| ESPEED INC | EQUITY | 296643109 | 204 | 11,583 | SH | Sol |
| ESS TECHNOLOGY, INC. | EQUITY | 269151106 | 173 | 16,111 | SH | Sol |
| ESSEX PROPERTY TRUST, INC. | EQUITY | 297178105 | 974 | 14,255 | SH | Sol |
| ESTEE LAUDER COMPANIES-CL A | EQUITY | 518439104 | 13257 | 271,761 | SH | Sol |
| ESTERLINE TECHNOLOGIES CORP. | EQUITY | 297425100 | 301 | 10,180 | SH | Sol |
| ETHAN ALLEN INTERIOR | EQUITY | 297602104 | 569 | 15,849 | SH | Sol |
| EURONET WORLDWIDE INC | EQUITY | 298736109 | 250 | 10,816 | SH | Sol |
| EURONET WORLDWIDE INC COM | EQUITY | 298736109 | 13 | 577600 | SH | Sol |
| EVEREST RE GROUP, LTD | EQUITY | G3223R108 | 6927 | 86,200 | SH | Sol |
| EVERGREEN RESOURCES, INC. | EQUITY | 299900308 | 37 | 925 | SH | Sol |
| EXACTECH INC | EQUITY | 30064E109 | 64 | 2,933 | SH | Sol |
| EXAR CORP. | EQUITY | 300645108 | 288 | 19,664 | SH | Sol |
| EXCEL TECHNOLOGY | EQUITY | 30067T103 | 191 | 5,761 | SH | Sol |
| EXELIXIS, INC. | EQUITY | 30161Q104 | 306 | 30,288 | SH | Sol |
| EXELON CORP | EQUITY | 30161N101 | 9368 | 281,402 | SH | Sol |

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| EXELON CORP | EQUITY | 30161N101 | 26 | 792 | SH | DEFINE |
| EXIDE TECHNOLOGIES | EQUITY | 302051206 | 1214 | 59,365 | SH | Sol |
| EXIDE TECHNOLOGIES FORMERL | EQUITY | 302051206 | 381 | 18,619 | SH | DEFINE |
| EXIDE TECHNOLOGIES-CW11 | EQUITY | 302051123 | 591 | 120,302 | SH | Sol |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 302130109 | 8546 | 172,968 | SH | Sol |
| EXPONENT INC | EQUITY | 30214U102 | 78 | 2,893 | SH | Sol |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 6385 | 80,593 | SH | DEFINE |
| EXPRESS SCRIPTS INC | EQUITY | 302182100 | 8 | 98400 | SH | Sol |
| EXPRESS SCRIPTS, INC. | EQUITY | 302182100 | 3140 | 39,634 | SH | Sol |
| EXPRESSJET HOLDINGS IN | EQUITY | 30218U108 | 219 | 18,012 | SH | Sol |
| EXTREME NETWORK INC | EQUITY | 30226D106 | 287 | 51,921 | SH | Sol |
| EXULT INC | EQUITY | 302284104 | 130 | 24,219 | SH | Sol |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 42422 | 955,225 | SH | DEFINE |
| EXXON MOBIL CORP. | EQUITY | 30231G102 | 229507 | 5,167,902 | SH | Sol |
| ExxonMobil Corp | EQUITY | 30231G102 | 1998 | 45,000 | SH | DEFINE |
| EYETECH PHARMACEUTICALS INC | EQUITY | 302297106 | 6 | 142 | SH | Sol |
| E-Z-EM INC | EQUITY | 269305405 | 58 | 3,169 | SH | Sol |
| F N B CORP VA | EQUITY | 302930102 | 101 | 3,488 | SH | Sol |
| F5 NETWORKS INC | EQUITY | 315616102 | 439 | 16,571 | SH | Sol |
| FACTSET RESEARCH SYSTEMS, INC. | EQUITY | 303075105 | 463 | 9,793 | SH | Sol |
| FAIR ISSAC CORP | EQUITY | 303250104 | 3708 | 111,079 | SH | Sol |
| FAIRCHILD SEMICONDUCTOR CORP. | EQUITY | 303726103 | 3036 | 185,481 | SH | Sol |
| FALCON FINANCIAL INVESTMENT | EQUITY | 306032103 | 3013 | 386,250 | SH | Sol |
| FALCONSTOR SOFTWARE INC | EQUITY | 306137100 | 98 | 12,688 | SH | Sol |
| FAMILY DLR STORES INC | EQUITY | 307000109 | 6 | 206 | SH | DEFINE |
| FAMILY DOLLAR STORES, INC. | EQUITY | 307000109 | 2315 | 76,092 | SH | Sol |
| FARMER BROS. CO. | EQUITY | 307675108 | 87 | 3,232 | SH | Sol |
| FARMERS CAPITAL BANK CORP | EQUITY | 309562106 | 104 | 2,906 | SH | Sol |
| FARO TECHNOLOGIES INC | EQUITY | 311642102 | 130 | 5,083 | SH | Sol |
| FASTENAL CO | EQUITY | 311900104 | 13395 | 235,700 | SH | DEFINE |
| FASTENAL CO. | EQUITY | 311900104 | 7080 | 124,587 | SH | Sol |
| FBL FINANCIAL GROUP, INC., CLASS A | EQUITY | 30239F106 | 169 | 5,982 | SH | Sol |
| FEDERAL AGRIC MTG CORP | EQUITY | 313148306 | 97 | 4,051 | SH | Sol |
| FEDERAL HOME LN MTG CORP | EQUITY | 313400301 | 52 | 825 | SH | DEFINE |
| FEDERAL NATIONAL MORTGAGE ASSO | EQUITY | 313586109 | 52094 | 730,023 | SH | Sol |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 83 | 1,161 | SH | DEFINE |
| FEDERAL REALTY INVESTMENT TR. | EQUITY | 313747206 | 343 | 8,236 | SH | Sol |
| FEDERAL SIGNAL CORP. | EQUITY | 313855108 | 1819 | 97,739 | SH | Sol |
| FEDERATED DEPT STORES INC | EQUITY | 31410H101 | 11 | 215 | SH | DEFINE |
| FEDERATED DEPT STORES, INC. | EQUITY | 31410H101 | 3922 | 79,874 | SH | Sol |
| FEDERATED INVESTORS | EQUITY | 314211103 | 1449 | 47,747 | SH | Sol |
| FEDERATED INVS INC PA | EQUITY | 314211103 | 4 | 130 | SH | DEFINE |
| FEDEX CORP | EQUITY | 31428X106 | 29 | 358 | SH | DEFINE |
| FEDEX CORPORATION | EQUITY | 31428X106 | 10387 | 127,148 | SH | Sol |
| FEI COMPANY | EQUITY | 30241L109 | 274 | 11,460 | SH | Sol |
| FELCOR LODGING TRUST, INC. | EQUITY | 31430F101 | 388 | 32,099 | SH | Sol |
| FERRO CORP. | EQUITY | 315405100 | 2250 | 84,351 | SH | Sol |
| FIDELITY BANKSHARES INC | EQUITY | 31604Q107 | 224 | 6,332 | SH | Sol |
| FIDELITY NATIONAL FINANCIAL | EQUITY | 316326107 | 10112 | 270,820 | SH | Sol |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 12881 | 239,514 | SH | Sol |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 36 | 674 | SH | DEFINE |
| FILENET CORP | EQUITY | 316869106 | 5844 | 185,100 | SH | DEFINE |
| FILENET CORP. | EQUITY | 316869106 | 591 | 18,726 | SH | Sol |
| FINANCIAL FEDERAL CORP. | EQUITY | 317492106 | 293 | 8,299 | SH | Sol |
| FINCANCIAL INSTITUTIONS INC | EQUITY | 317585404 | 94 | 3,870 | SH | Sol |
| FINDWHAT.COM | EQUITY | 317794105 | 216 | 9,349 | SH | Sol |
| FINISAR CORPORATION | EQUITY | 31787A101 | 157 | 79,528 | SH | Sol |

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|--------------------------------------|--------|-----------|-------|-----------|----|--------|
| FINISH LINE, INC. | EQUITY | 317923100 | 272 | 9,024 | SH | Sol |
| FIRST ACCEPTANCE CORP | EQUITY | 318457108 | 69 | 9,833 | SH | Sol |
| FIRST ADVANTAGE CORP-CL A | EQUITY | 31845F100 | 28 | 1,485 | SH | Sol |
| FIRST AMERICAN CAP TRUST CLASS A | EQUITY | 318522307 | 3617 | 139,718 | SH | Sol |
| FIRST BANCORP NORTH CAROLINA | EQUITY | 318910106 | 119 | 3,571 | SH | Sol |
| FIRST BANCORP/PUERTO RICO | EQUITY | 318672102 | 674 | 16,536 | SH | Sol |
| FIRST BUSEY CORP | EQUITY | 319383105 | 124 | 4,243 | SH | Sol |
| FIRST CASH FINL SVCS INC | EQUITY | 31942D107 | 120 | 5,641 | SH | Sol |
| FIRST CHARTER CORP. | EQUITY | 319439105 | 312 | 14,309 | SH | Sol |
| FIRST CITIZENS BANCSHARES, INC CLASS | EQUITY | 31946M103 | 356 | 2,916 | SH | Sol |
| FIRST CMNTY BANCORP CA | EQUITY | 31983B101 | 240 | 6,253 | SH | Sol |
| FIRST COMMONWEALTH FINANCIAL | EQUITY | 319829107 | 434 | 33,441 | SH | Sol |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 162 | 4,824 | SH | Sol |
| FIRST DATA CORP | EQUITY | 319963104 | 47 | 1,045 | SH | DEFINE |
| FIRST DATA CORP. | EQUITY | 319963104 | 54217 | 1,217,821 | SH | Sol |
| FIRST FEDERAL CAPITAL CORP. | EQUITY | 319960100 | 267 | 9,581 | SH | Sol |
| FIRST FINANCIAL BANCORP | EQUITY | 320209109 | 299 | 16,862 | SH | Sol |
| FIRST FINANCIAL BANKSHARES | EQUITY | 32020R109 | 276 | 6,578 | SH | Sol |
| FIRST FINANCIAL CORP. | EQUITY | 320218100 | 208 | 6,505 | SH | Sol |
| FIRST FINANCIAL HOLDINGS, INC. | EQUITY | 320239106 | 174 | 6,045 | SH | Sol |
| FIRST HEALTH GROUP CORP. | EQUITY | 320960107 | 3085 | 197,661 | SH | Sol |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517105 | 2505 | 55,099 | SH | Sol |
| FIRST HORIZON NATL CORP | EQUITY | 320517105 | 7 | 149 | SH | DEFINE |
| FIRST HORIZON PHARMACEUTICAL | EQUITY | 32051K106 | 239 | 12,622 | SH | Sol |
| FIRST INDIANA CORP. | EQUITY | 32054R108 | 108 | 5,677 | SH | Sol |
| FIRST INDUSTRIAL REALITY TRUST | EQUITY | 32054K103 | 5539 | 150,201 | SH | Sol |
| FIRST MARBLEHEAD CORP/THE | EQUITY | 320771108 | 15 | 377 | SH | Sol |
| FIRST MERCHANTS CORP. | EQUITY | 320817109 | 231 | 8,914 | SH | Sol |
| FIRST MIDWEST BANCORP, INC. | EQUITY | 320867104 | 788 | 22,389 | SH | Sol |
| FIRST NATIONAL BANKSHARES-WI | EQUITY | 321100109 | 436 | 23,003 | SH | Sol |
| FIRST NIAGARA FINANCIAL GRP | EQUITY | 33582V108 | 486 | 40,473 | SH | Sol |
| FIRST OAK BROOK BANCSH | EQUITY | 335847208 | 98 | 3,220 | SH | Sol |
| FIRST OF LONG ISLAND CORP | EQUITY | 320734106 | 76 | 1,639 | SH | Sol |
| FIRST PLACE FINANCIAL CORP | EQUITY | 33610T109 | 106 | 5,704 | SH | Sol |
| FIRST REPUBLIC BANK | EQUITY | 336158100 | 269 | 6,254 | SH | Sol |
| FIRST SENTINEL BANCORP INC | EQUITY | 33640T103 | 244 | 11,851 | SH | Sol |
| FIRST ST BANCORPORATIO | EQUITY | 336453105 | 113 | 3,671 | SH | Sol |
| FIRSTENERGY CORP | EQUITY | 337932107 | 15 | 395 | SH | DEFINE |
| FIRSTENERGY CORP. | EQUITY | 337932107 | 5254 | 140,435 | SH | Sol |
| FIRSTFED FINANCIAL CORP. | EQUITY | 337907109 | 339 | 8,156 | SH | Sol |
| FIRSTMERIT CORP. | EQUITY | 337915102 | 3516 | 133,339 | SH | Sol |
| FISERV INC | EQUITY | 337738108 | 3004 | 77,234 | SH | DEFINE |
| FISERV, INC. | EQUITY | 337738108 | 8968 | 230,609 | SH | Sol |
| FISHER COMMUNICATIONS INC | EQUITY | 337756209 | 158 | 3,130 | SH | Sol |
| FISHER SCIENTIFIC INTL COM NEW | EQUITY | 338032204 | 11 | 188800 | SH | Sol |
| FLAGSTAR BANCORP, INC. | EQUITY | 337930101 | 304 | 15,303 | SH | Sol |
| FLANDERS CORPORATION | EQUITY | 338494107 | 52 | 6,289 | SH | Sol |
| FLEETWOOD ENTERPRISES, INC. | EQUITY | 339099103 | 375 | 25,796 | SH | Sol |
| FLEXTRONICS INTERNATIONAL LTD | EQUITY | Y2573F102 | 666 | 41,750 | SH | Sol |
| FLEXTRONICS INTL LTD ORD | EQUITY | Y2573F102 | 5 | 303300 | SH | Sol |
| FLIR SYS INC | EQUITY | 302445101 | 22 | 393050 | SH | Sol |
| FLIR SYSTEMS INC (USD) | EQUITY | 302445101 | 40 | 721 | SH | Sol |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632108 | 401 | 10,363 | SH | Sol |
| FLORIDA ROCK INDUSTRIES, INC. | EQUITY | 341140101 | 25 | 581 | SH | Sol |
| FLOWERS FOODS INC | EQUITY | 343498101 | 447 | 17,085 | SH | Sol |
| FLOWERVE CORP. | EQUITY | 34354P105 | 2793 | 111,988 | SH | Sol |
| FLUOR CORP | EQUITY | 343412102 | 25927 | 543,874 | SH | Sol |
| FLUOR CORP NEW | EQUITY | 343412102 | 5 | 99 | SH | DEFINE |
| FLUSHING FINANCIAL CORP | EQUITY | 343873105 | 143 | 8,128 | SH | Sol |

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|--------------------------------|--------|-----------|--------|-----------|----|--------|
| GATEWAY INC | EQUITY | 367626108 | 2 | 446 | SH | DEFINE |
| GATEWAY, INC. | EQUITY | 367626108 | 1195 | 265,579 | SH | SoL |
| GATX CORP. | EQUITY | 361448103 | 2723 | 100,099 | SH | SoL |
| GAYLORD ENTERTAINMENT CO. | EQUITY | 367905106 | 460 | 14,664 | SH | SoL |
| GB&T BANCSHARES INC | EQUITY | 361462104 | 87 | 3,629 | SH | SoL |
| GCI, INC. | EQUITY | 369385109 | 173 | 21,837 | SH | SoL |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 23 | 4,795 | SH | SoL |
| GENAERA CORPORATION | EQUITY | 36867G100 | 106 | 25,209 | SH | SoL |
| GENCORP, INC. | EQUITY | 368682100 | 255 | 19,031 | SH | SoL |
| GENELABS TECHNOLOGIES, INC. | EQUITY | 368706107 | 98 | 42,326 | SH | SoL |
| GENENCOR INTERNATIONAL INC | EQUITY | 368709101 | 59 | 3,594 | SH | SoL |
| GENENTECH INC | EQUITY | 368710406 | 13106 | 233,200 | SH | DEFINE |
| GENENTECH, INC. | EQUITY | 368710406 | 456 | 8,120 | SH | SoL |
| GENERAL BINDING CORP | EQUITY | 369154109 | 44 | 2,872 | SH | SoL |
| GENERAL CABLE CORP. | EQUITY | 369300108 | 162 | 18,897 | SH | SoL |
| General Dynamics | EQUITY | 369550108 | 2483 | 25,000 | SH | DEFINE |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 23647 | 238,139 | SH | DEFINE |
| GENERAL DYNAMICS CORP. | EQUITY | 369550108 | 8646 | 87,069 | SH | SoL |
| GENERAL ELEC CO | EQUITY | 369604103 | 61965 | 1,912,490 | SH | DEFINE |
| General Elec Co | EQUITY | 369604103 | 1782 | 55,000 | SH | DEFINE |
| GENERAL ELECTRIC CO. | EQUITY | 369604103 | 306197 | 9,450,522 | SH | SoL |
| GENERAL GROWTH PROPE | EQUITY | 370021107 | 1033 | 34,934 | SH | SoL |
| GENERAL MILLS, INC. | EQUITY | 370334104 | 7648 | 160,903 | SH | SoL |
| GENERAL MLS INC | EQUITY | 370334104 | 22 | 453 | SH | DEFINE |
| GENERAL MOTORS CORP. | EQUITY | 370442105 | 23055 | 494,847 | SH | SoL |
| GENERAL MTRS CORP | EQUITY | 370442105 | 10298 | 221,041 | SH | DEFINE |
| GENESCO, INC. | EQUITY | 371532102 | 248 | 10,479 | SH | SoL |
| GENESEE & WYO INC | EQUITY | 371559105 | 176 | 7,420 | SH | SoL |
| GENESIS HEALTHCARE CORP | EQUITY | 37184D101 | 277 | 9,539 | SH | SoL |
| GENESIS MICROCHIP INC | EQUITY | 37184C103 | 212 | 15,432 | SH | SoL |
| GEN-PROBE INC | EQUITY | 36866T103 | 50 | 1,055 | SH | SoL |
| GENTA INC | EQUITY | 37245M207 | 73 | 29,165 | SH | SoL |
| GENTEX CORP. | EQUITY | 371901109 | 5052 | 127,307 | SH | SoL |
| GENTIVA HEALTH SERVICES | EQUITY | 37247A102 | 198 | 12,152 | SH | SoL |
| GENUINE PARTS CO | EQUITY | 372460105 | 14181 | 357,379 | SH | DEFINE |
| GENUINE PARTS CO. | EQUITY | 372460105 | 3073 | 77,455 | SH | SoL |
| GENWORTH FINANCIAL INC-CL A | EQUITY | 37247D106 | 62 | 2,696 | SH | SoL |
| GENZYME CORP | EQUITY | 372917104 | 16976 | 358,671 | SH | SoL |
| GENZYME CORP | EQUITY | 372917104 | 13 | 271 | SH | DEFINE |
| GEO GROUP INC | EQUITY | 36159R103 | 81 | 3,988 | SH | SoL |
| GEOGLOBAL RESOURCES INC | EQUITY | 37249T109 | 577 | 525,000 | SH | SoL |
| GEORGIA GULF CORP. | EQUITY | 373200203 | 491 | 13,697 | SH | SoL |
| GEORGIA PAC CORP | EQUITY | 373298108 | 11 | 305 | SH | DEFINE |
| GEORGIA-PACIFIC CORP. | EQUITY | 373298108 | 4327 | 117,002 | SH | SoL |
| GERMAN AMERICAN BANCORP | EQUITY | 373865104 | 75 | 4,452 | SH | SoL |
| GERON CORP | EQUITY | 374163103 | 175 | 21,686 | SH | SoL |
| GETTY IMAGES INC COM | EQUITY | 374276103 | 8 | 126720 | SH | SoL |
| GETTY IMAGES, INC. | EQUITY | 374276103 | 56 | 925 | SH | SoL |
| GETTY REALTY CORP. | EQUITY | 374297109 | 300 | 11,927 | SH | SoL |
| GEVITY HR INC | EQUITY | 374393106 | 298 | 11,391 | SH | SoL |
| GIANT INDS INC COM | EQUITY | 374508109 | 4 | 163900 | SH | SoL |
| GIANT INDUSTRIES INC | EQUITY | 374508109 | 112 | 5,109 | SH | SoL |
| GIBRALTAR STEEL CORP. | EQUITY | 37476F103 | 247 | 7,537 | SH | SoL |
| GILDAN ACTIVEWEAR INC CLASS A | EQUITY | 375916103 | 1712 | 60,000 | SH | Othe |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 6345 | 94,700 | SH | DEFINE |
| GILEAD SCIENCES, INC. | EQUITY | 375558103 | 7226 | 107,851 | SH | SoL |

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| GILLETTE CO | EQUITY | 375766102 | 12143 | 286,402 | SH | DEFIN |
| GILLETTE CO. | EQUITY | 375766102 | 24710 | 582,792 | SH | Sol |
| GLACIER BANCORP, INC. | EQUITY | 37637Q105 | 332 | 11,776 | SH | Sol |
| GLADSTONE CAPITAL CORP | EQUITY | 376535100 | 84 | 4,165 | SH | Sol |
| | | | | | | |
| GLATFELTER, P.H. CO. | EQUITY | 377316104 | 1152 | 81,784 | SH | Sol |
| GLENBOROUGH REALITY TRUST, INC | EQUITY | 37803P105 | 328 | 17,895 | SH | Sol |
| GLIMCHER REALITY TRUST | EQUITY | 379302102 | 488 | 22,054 | SH | Sol |
| GLOBAL IMAGING SYSTEMS COM | EQUITY | 37934A100 | 19 | 517252 | SH | Sol |
| GLOBAL IMAGING SYSTEMS, INC. | EQUITY | 37934A100 | 387 | 10,548 | SH | Sol |
| GLOBAL INDUSTRIES INC | EQUITY | 379336100 | 2891 | 505,400 | SH | DEFIN |
| GLOBAL INDUSTRIES LT | EQUITY | 379336100 | 223 | 39,065 | SH | Sol |
| GLOBAL PAYMENTS INC. | EQUITY | 37940X102 | 27 | 599 | SH | Sol |
| GLOBAL POWER EQUIPME | EQUITY | 37941P108 | 130 | 16,262 | SH | Sol |
| GOLD BANK CORP., INC. | EQUITY | 379907108 | 2005 | 129,331 | SH | Sol |
| GOLDEN TELECOM INC | EQUITY | 38122G107 | 1558 | 55,354 | SH | Sol |
| GOLDEN WEST FINANCIAL CORP. | EQUITY | 381317106 | 6913 | 65,003 | SH | Sol |
| GOLDEN WEST FINL CORP DEL | EQUITY | 381317106 | 19 | 183 | SH | DEFIN |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 60657 | 644,188 | SH | Sol |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 19433 | 206,378 | SH | DEFIN |
| GOODRICH CORP | EQUITY | 382388106 | 5 | 141 | SH | DEFIN |
| GOODRICH CORP. | EQUITY | 382388106 | 1689 | 52,255 | SH | Sol |
| GOODYEAR TIRE & RUBBER CO. | EQUITY | 382550101 | 1344 | 147,892 | SH | Sol |
| GOODYEAR TIRE AND RUBBER | EQUITY | 382550101 | 2 | 210 | SH | DEFIN |
| GOODYS FAMILY CLOTHING | EQUITY | 382588101 | 94 | 9,048 | SH | Sol |
| GOODYS FAMILY CLOTHING COM | EQUITY | 382588101 | 3 | 333100 | SH | Sol |
| GORMAN RUPP CO COM | EQUITY | 383082104 | 96 | 3,525 | SH | Sol |
| GOVERNMENT PROPERTIES TRUST | EQUITY | 38374W107 | 97 | 9,278 | SH | Sol |
| GPO TELEVISA SA ADR-REPR 20 | EQUITY | 40049J206 | 2307 | 50,950 | SH | Sol |
| GRACE, W.R. & CO. | EQUITY | 38388F108 | 196 | 31,555 | SH | Sol |
| GRACO INC | EQUITY | 384109104 | 3148 | 101,400 | SH | DEFIN |
| GRACO, INC. | EQUITY | 384109104 | 3344 | 107,689 | SH | Sol |
| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313102 | 489 | 46,764 | SH | Sol |
| GRAINGER W W INC | EQUITY | 384802104 | 6 | 109 | SH | DEFIN |
| GRANITE CONSTRUCTION, INC. | EQUITY | 387328107 | 1469 | 80,605 | SH | Sol |
| GRANT PRIDECO INC | EQUITY | 38821G101 | 3534 | 191,422 | SH | Sol |
| GRAPHIC PACKAGING CORP | EQUITY | 388688103 | 277 | 32,062 | SH | Sol |
| GRAY TELEVISION INC | EQUITY | 389375106 | 300 | 21,575 | SH | Sol |
| GRAY TELEVISION INC COM | EQUITY | 389375106 | 3 | 202900 | SH | Sol |
| GREAT AMERICAN FINANCIAL RES | EQUITY | 389915109 | 55 | 3,487 | SH | Sol |
| GREAT ATLANTIC & PACIFIC TEA | EQUITY | 390064103 | 61 | 7,947 | SH | Sol |
| GREAT LAKES CHEM CORP. | EQUITY | 390568103 | 2617 | 96,704 | SH | Sol |
| GREAT LAKES CHEMICAL CORP | EQUITY | 390568103 | 2 | 61 | SH | DEFIN |
| GREAT PLAINS ENERGY INC | EQUITY | 391164100 | 5131 | 172,757 | SH | Sol |
| GREAT SOUTHERN BANCORP, INC. | EQUITY | 390905107 | 144 | 4,988 | SH | Sol |
| GREATER BAY BANCORP | EQUITY | 391648102 | 3089 | 106,898 | SH | Sol |
| GREENBRIER COMPANIES INC | EQUITY | 393657101 | 52 | 2,727 | SH | Sol |
| GREENHILL & CO INC | EQUITY | 395259104 | 50 | 2,409 | SH | Sol |
| GREENPOINT FINANCIAL CORP. | EQUITY | 395384100 | 8309 | 209,307 | SH | Sol |
| GREIF INC CL A | EQUITY | 397624107 | 265 | 6,261 | SH | Sol |
| GREY GLOBAL GROUP INC | EQUITY | 39787M108 | 411 | 417 | SH | Sol |
| GREY WOLF, INC. | EQUITY | 397888108 | 380 | 89,594 | SH | Sol |
| GRIFFON CORP. | EQUITY | 398433102 | 262 | 11,738 | SH | Sol |
| GROUP 1 AUTOMOTIVE, INC. | EQUITY | 398905109 | 311 | 9,362 | SH | Sol |
| GROUP 1 SOFTWARE INC | EQUITY | 39943Y103 | 948 | 41,286 | SH | Sol |
| GSI COMMERCE INC | EQUITY | 36238G102 | 90 | 9,302 | SH | Sol |
| GTECH HOLDINGS CORP. | EQUITY | 400518106 | 4315 | 93,173 | SH | Sol |

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|-------------------------------|--------|-----------|-------|-----------|----|--------|
| GTX INC | EQUITY | 40052B108 | 27 | 2,609 | SH | Sol |
| GUESS? INC | EQUITY | 401617105 | 115 | 7,164 | SH | Sol |
| GUIDANT CORP | EQUITY | 401698105 | 21 | 376 | SH | DEFINE |
| GUIDANT CORP. | EQUITY | 401698105 | 12895 | 230,761 | SH | Sol |
| GUILFORD PHARMACEUTICALS INC | EQUITY | 401829106 | 78 | 16,327 | SH | Sol |
| GUITAR CENTER INC | EQUITY | 402040109 | 17 | 378306 | SH | Sol |
| GUITAR CENTER, INC. | EQUITY | 402040109 | 521 | 11,707 | SH | Sol |
| | | | | | | |
| GULF ISLAND FABRICATION, INC. | EQUITY | 402307102 | 83 | 3,844 | SH | Sol |
| GULFMARK OFFSHORE, INC. | EQUITY | 402629109 | 110 | 6,949 | SH | Sol |
| Gulfterra Energy Partners | EQUITY | 40274U108 | 1355 | 35,000 | SH | DEFINE |
| GYMBOREE CORP. | EQUITY | 403777105 | 226 | 14,683 | SH | Sol |
| H J HEINZ CO. | EQUITY | 423074103 | 5864 | 149,582 | SH | Sol |
| H.B. FULLER CO. | EQUITY | 359694106 | 389 | 13,703 | SH | Sol |
| HAEMONETICS CORP. | EQUITY | 405024100 | 278 | 9,386 | SH | Sol |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217100 | 224 | 12,354 | SH | Sol |
| HALLIBURTON CO | EQUITY | 406216101 | 16 | 527 | SH | DEFINE |
| HALLIBURTON CO. | EQUITY | 406216101 | 36500 | 1,206,217 | SH | Sol |
| HAMMONS JOHN Q HOTELS INC | EQUITY | 408623106 | 255 | 26,875 | SH | DEFINE |
| HANCOCK FABRICS, INC. | EQUITY | 409900107 | 116 | 9,082 | SH | Sol |
| HANCOCK HOLDING CO. | EQUITY | 410120109 | 389 | 13,371 | SH | Sol |
| HANDLEMAN CO. | EQUITY | 410252100 | 266 | 11,470 | SH | Sol |
| HANGER ORTHOPEDIC GROUP | EQUITY | 41043F208 | 121 | 10,297 | SH | Sol |
| HANMI FINL CORP | EQUITY | 410495105 | 122 | 4,124 | SH | Sol |
| HANOVER COMPRESSOR COMPANY | EQUITY | 410768105 | 1801 | 151,338 | SH | Sol |
| HANSEN NATURAL CORP | EQUITY | 411310105 | 73 | 2,888 | SH | Sol |
| HARBOR FLORIDA BANCSHARES | EQUITY | 411901101 | 275 | 10,001 | SH | Sol |
| HARLAND, JOHN H. CO. | EQUITY | 412693103 | 397 | 13,542 | SH | Sol |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 22 | 354 | SH | DEFINE |
| HARLEY-DAVIDSON FUNDING | EQUITY | 412822108 | 7761 | 125,294 | SH | Sol |
| HARLEYSVILLE GROUP, INC. | EQUITY | 412824104 | 117 | 6,212 | SH | Sol |
| HARLEYSVILLE NATIONAL CORP. | EQUITY | 412850109 | 307 | 11,993 | SH | Sol |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 9442 | 103,763 | SH | Sol |
| HARMONIC INC. | EQUITY | 413160102 | 294 | 34,534 | SH | Sol |
| HARRAH'S ENTERTAINMENT, INC. | EQUITY | 413619107 | 2724 | 50,356 | SH | Sol |
| HARRAHS ENTMT INC | EQUITY | 413619107 | 7 | 135 | SH | DEFINE |
| HARRIS & HARRIS GROUP INC | EQUITY | 413833104 | 73 | 5,972 | SH | Sol |
| HARRIS CORP. | EQUITY | 413875105 | 5337 | 105,153 | SH | Sol |
| HARRIS INTERACTIVE INC | EQUITY | 414549105 | 158 | 23,551 | SH | Sol |
| HARSCO CORP. | EQUITY | 415864107 | 3022 | 64,292 | SH | Sol |
| HART MARX | EQUITY | 417119104 | 69 | 10,995 | SH | Sol |
| HARTE-HANKS COMMUNICATIONS | EQUITY | 416196103 | 3347 | 137,120 | SH | Sol |
| HARTFORD FINANCIAL SVCS GR | EQUITY | 416515104 | 24 | 350 | SH | DEFINE |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 62553 | 909,990 | SH | Sol |
| HARVEST NATURAL RESOUR | EQUITY | 41754V103 | 258 | 17,285 | SH | Sol |
| HASBRO INC | EQUITY | 418056107 | 4 | 211 | SH | DEFINE |
| HASBRO, INC. | EQUITY | 418056107 | 1773 | 93,335 | SH | Sol |
| HAVERTY FURNITURE COMPANIES | EQUITY | 419596101 | 156 | 8,925 | SH | Sol |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 4009 | 153,599 | SH | Sol |
| HAYES LEMMERZ INTERNATIONAL | EQUITY | 420781304 | 274 | 18,140 | SH | Sol |
| HCA INC | EQUITY | 404119109 | 24 | 582 | SH | DEFINE |
| HCA INC. | EQUITY | 404119109 | 8617 | 207,180 | SH | Sol |
| HCC INSURANCE HOLDINGS, INC. | EQUITY | 404132102 | 3355 | 100,427 | SH | Sol |
| HEADWATERS INC | EQUITY | 42210P102 | 419 | 16,144 | SH | Sol |
| HEALTH CARE PPTYS INVEST INC | EQUITY | 421915109 | 506 | 21,056 | SH | Sol |
| Health Care Prop Investors | EQUITY | 421915109 | 2164 | 90,000 | SH | DEFINE |
| HEALTH CARE REIT, INC. | EQUITY | 42217K106 | 3838 | 118,082 | SH | Sol |

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| HEALTH MANAGEMENT ASSOC. | EQUITY | 421933102 | 2436 | 108,635 | SH | Sol |
| HEALTH MGMT ASSOC | EQUITY | 421933102 | 7 | 291 | SH | DEFINE |
| HEALTH NET INC. | EQUITY | 42222G108 | 4737 | 178,747 | SH | Sol |
| Healthcare Realty Trust | EQUITY | 421946104 | 2436 | 65,000 | SH | DEFINE |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 1005 | 26,802 | SH | Sol |
| HEALTHCARE SVCS GRP IN | EQUITY | 421906108 | 109 | 7,147 | SH | Sol |
| HEALTHEXTRAS INC | EQUITY | 422211102 | 431 | 26,021 | SH | Sol |
| HEARST-ARGYLE TELEVI | EQUITY | 422317107 | 14 | 559 | SH | Sol |
| HEARTLAND EXPRESS INC | EQUITY | 422347104 | 4279 | 156,406 | SH | DEFINE |
| HEARTLAND EXPRESS, INC. | EQUITY | 422347104 | 398 | 14,549 | SH | Sol |
| HEARTLAND FINANCIAL USA INC | EQUITY | 42234Q102 | 81 | 4,417 | SH | Sol |
| HECLA MNG CO | EQUITY | 422704106 | 324 | 56,875 | SH | Sol |
| HEICO CORP. | EQUITY | 422806109 | 171 | 9,364 | SH | Sol |
| HEIDRICK & STRUGGLES INT'L | EQUITY | 422819102 | 239 | 8,052 | SH | Sol |
| HEINZ H J CO | EQUITY | 423074103 | 17 | 422 | SH | DEFINE |
| HELEN OF TROY CORP LTD COM | EQUITY | G4388N106 | 24 | 661670 | SH | Sol |
| HELIX TECHNOLOGY CORP. | EQUITY | 423319102 | 268 | 12,557 | SH | Sol |
| HELMERICH & PAYNE, INC. | EQUITY | 423452101 | 4041 | 154,548 | SH | Sol |
| HENRY JACK & ASSOCIATES | EQUITY | 426281101 | 2831 | 140,864 | SH | Sol |
| HENRY SCHEIN INC | EQUITY | 806407102 | 4534 | 71,810 | SH | Sol |
| HERCULES INC | EQUITY | 427056106 | 2 | 132 | SH | DEFINE |
| HERCULES, INC. | EQUITY | 427056106 | 1218 | 99,904 | SH | Sol |
| HERITAGE PROPERTY INVESTMENT | EQUITY | 42725M107 | 532 | 19,675 | SH | Sol |
| HERLEY INDS INC DEL | EQUITY | 427398102 | 107 | 5,491 | SH | Sol |
| HERMAN MILLER, INC. | EQUITY | 600544100 | 3321 | 114,745 | SH | Sol |
| HERSHA HOSPITALITY TRUST | EQUITY | 427825104 | 19 | 1,930 | SH | Sol |
| HERSHEY FOODS CORP | EQUITY | 427866108 | 14 | 311 | SH | DEFINE |
| HERSHEY FOODS CORP. | EQUITY | 427866108 | 5265 | 113,797 | SH | Sol |
| HEWITT ASSOCIATES INC-CL A | EQUITY | 42822Q100 | 18 | 651 | SH | Sol |
| HEWLETT PACKARD CO | EQUITY | 428236103 | 7755 | 367,554 | SH | DEFINE |
| HEWLETT PACKARD CO. | EQUITY | 428236103 | 34517 | 1,635,895 | SH | Sol |
| HEXCEL CORP. | EQUITY | 428291108 | 116 | 10,036 | SH | Sol |
| HIBBETT SPORTING GOODS, INC. | EQUITY | 428565105 | 308 | 11,249 | SH | Sol |
| HIBERNIA CORP | EQUITY | 428656102 | 6053 | 249,100 | SH | DEFINE |
| HIBERNIA CORP. CLASS A | EQUITY | 428656102 | 5932 | 244,116 | SH | Sol |
| HIGHLAND HOSPITALITY CORP | EQUITY | 430141101 | 167 | 16,626 | SH | Sol |
| HIGHWOODS PROPERTIES, INC. | EQUITY | 431284108 | 2726 | 115,991 | SH | Sol |
| HILB, ROGAL & HAMILTON CO. | EQUITY | 431294107 | 528 | 14,806 | SH | Sol |
| HILLENBRAND INDUSTRIES, INC. | EQUITY | 431573104 | 5890 | 97,440 | SH | Sol |
| HILTON HOTELS CORP | EQUITY | 432848109 | 3196 | 171,271 | SH | Sol |
| HILTON HOTELS CORP | EQUITY | 432848109 | 9 | 459 | SH | DEFINE |
| HNI CORP | EQUITY | 404251100 | 3888 | 91,847 | SH | Sol |
| HNI CORP | EQUITY | 404251100 | 2853 | 67,400 | SH | DEFINE |
| HOLLINGER INTERNATIONAL, INC. | EQUITY | 435569108 | 463 | 27,599 | SH | Sol |
| HOLLIS-EDEN PHARMACEUTICALS | EQUITY | 435902101 | 80 | 6,615 | SH | Sol |
| HOLLY CORP. | EQUITY | 435758305 | 183 | 4,893 | SH | Sol |
| HOLLYWOOD ENTERTAINMENT CORP. | EQUITY | 436141105 | 1792 | 134,097 | SH | Sol |
| HOLLYWOOD PARK, INC. | EQUITY | 723456109 | 215 | 17,085 | SH | Sol |
| HOLOGIC INC | EQUITY | 436440101 | 228 | 9,807 | SH | Sol |
| HOME DEPOT INC | EQUITY | 437076102 | 6278 | 178,363 | SH | DEFINE |
| HOME DEPOT, INC. | EQUITY | 437076102 | 35204 | 1,000,113 | SH | Sol |
| HOME PROPERTIES INC. | EQUITY | 437306103 | 793 | 20,348 | SH | Sol |
| HOMESTORE.COM | EQUITY | 437852106 | 183 | 45,795 | SH | Sol |
| HONEYWELL INTERNATIONAL INC. | EQUITY | 438516106 | 13388 | 365,499 | SH | Sol |
| HONEYWELL INTL INC | EQUITY | 438516106 | 17038 | 465,129 | SH | DEFINE |
| HOOVER FURNITURE CORP | EQUITY | 439038100 | 66 | 3,292 | SH | Sol |

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| HOOPER HOLMES, INC. | EQUITY | 439104100 | 158 | 27,532 | SH | Sol |
| HORACE MANN EDUCATORS CORP. | EQUITY | 440327104 | 1520 | 86,946 | SH | Sol |
| HORIZON FINANCIAL CORP | EQUITY | 44041F105 | 100 | 5,005 | SH | Sol |
| HORMEL FOODS CORP. | EQUITY | 440452100 | 6747 | 216,952 | SH | Sol |
| HORNBECK OFFSHORE SERVICES | EQUITY | 440543106 | 38 | 2,917 | SH | Sol |
| HORNBECK OFFSHORE SVCS INC | EQUITY | 440543106 | 3362 | 257,200 | SH | DEFINE |
| HOSPIRA INC | EQUITY | 441060100 | 1920 | 69,577 | SH | Sol |
| HOSPIRA INC | EQUITY | 441060100 | 5 | 187 | SH | DEFINE |
| Hospira Inc | EQUITY | 441060100 | 69 | 2,500 | SH | DEFINE |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 4833 | 114,249 | SH | Sol |
| HOT TOPIC INC | EQUITY | 441339108 | 475 | 23,194 | SH | Sol |
| HOUSTON EXPLORATION COMPAN | EQUITY | 442120101 | 358 | 6,900 | SH | Sol |
| HOVNANIAN ENTER, INC. COM PAR \$0.01 | EQUITY | 442487203 | 3304 | 95,187 | SH | Sol |
| HRPT PROPERTIES TRUST | EQUITY | 40426W101 | 284 | 28,367 | SH | Sol |
| HUB GROUP INC CL A | EQUITY | 443320106 | 4 | 120800 | SH | Sol |
| HUB GROUP INC-CL A | EQUITY | 443320106 | 96 | 2,801 | SH | Sol |
| HUBBELL INC. CLASS B | EQUITY | 443510201 | 4391 | 93,999 | SH | Sol |
| HUDSON CITY BANCORP | EQUITY | 443683107 | 48 | 1,438 | SH | Sol |
| HUDSON HIGHLAND GROUP INC | EQUITY | 443792106 | 147 | 4,788 | SH | Sol |
| HUDSON RIVER BANCORP. | EQUITY | 444128102 | 249 | 14,590 | SH | Sol |
| HUGHES SUPPLY, INC. | EQUITY | 444482103 | 35 | 600 | SH | Sol |
| HUMAN GENOME SCIENCES, INC. | EQUITY | 444903108 | 726 | 62,391 | SH | Sol |
| HUMANA INC | EQUITY | 444859102 | 3 | 193 | SH | DEFINE |
| HUMANA, INC. | EQUITY | 444859102 | 1335 | 78,994 | SH | Sol |
| HUMBOLDT BANCORP | EQUITY | 445069107 | 154 | 7,350 | SH | Sol |
| HUNT JB TRANS SVC INC COM | EQUITY | 445658107 | 19 | 486108 | SH | Sol |
| HUNTINGTON BANCSHARES INC | EQUITY | 446150104 | 6 | 275 | SH | DEFINE |
| HUNTINGTON BANCSHARES, INC. | EQUITY | 446150104 | 2341 | 101,869 | SH | Sol |
| HUDSON UNITED BANCORP | EQUITY | 444165104 | 30 | 814 | SH | Sol |
| HUTCHINSON TECHNOLOGY, INC. | EQUITY | 448407106 | 308 | 12,538 | SH | Sol |
| HYDRIL | EQUITY | 448774109 | 241 | 7,659 | SH | Sol |
| HYPERCOM CORP | EQUITY | 44913M105 | 207 | 24,509 | SH | Sol |
| HYPERION SOLUTIONS CORP | EQUITY | 44914M104 | 820 | 18,757 | SH | Sol |
| HYPERION SOLUTIONS CP COM | EQUITY | 44914M104 | 20 | 464834 | SH | Sol |
| IBERIABANK CORP | EQUITY | 450828108 | 178 | 3,013 | SH | Sol |
| Icon Plc - Sponsored ADR | EQUITY | 45103T107 | 2914 | 65,800 | SH | Sol |
| ICOS CORPORATION | EQUITY | 449295104 | 32 | 1,056 | SH | Sol |
| ICU MEDICAL, INC. | EQUITY | 44930G107 | 170 | 5,071 | SH | Sol |
| IDACORP, INC. | EQUITY | 451107106 | 2097 | 77,663 | SH | Sol |
| IDENTIX INC | EQUITY | 451906101 | 317 | 42,420 | SH | Sol |
| IDEX CORP. | EQUITY | 45167R104 | 828 | 24,114 | SH | Sol |
| IDEXX LABORATORIES, INC. | EQUITY | 45168D104 | 47 | 745 | SH | Sol |
| IDINE REWARDS NETWORK | EQUITY | 761557107 | 69 | 7,683 | SH | Sol |
| IDT CORP-CL B | EQUITY | 448947309 | 22 | 1,204 | SH | Sol |
| IDX SYSTEMS CORP. | EQUITY | 449491109 | 318 | 9,970 | SH | Sol |
| I-FLOW CORP | EQUITY | 449520303 | 103 | 8,718 | SH | Sol |
| IGATE CORP | EQUITY | 45169U105 | 40 | 10,015 | SH | Sol |
| IHOP CORP. | EQUITY | 449623107 | 368 | 10,295 | SH | Sol |
| II-VI INC | EQUITY | 902104108 | 165 | 5,391 | SH | Sol |
| IKON OFFICE SOLUTIONS INC. | EQUITY | 451713101 | 25 | 2,165 | SH | Sol |
| ILEX ONCOLOGY INC | EQUITY | 451923106 | 470 | 18,790 | SH | Sol |
| ILLINOIS TOOL WKS INC | EQUITY | 452308109 | 11379 | 118,671 | SH | DEFINE |
| Illinois Tool Works | EQUITY | 452308109 | 1918 | 20,000 | SH | DEFINE |
| ILLINOIS TOOL WORKS, INC. | EQUITY | 452308109 | 18688 | 194,891 | SH | Sol |
| ILLUMINA INC | EQUITY | 452327109 | 89 | 13,988 | SH | Sol |
| IMAGISTICS INTL INC | EQUITY | 45247T104 | 283 | 8,008 | SH | Sol |

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| IMATION CORP. | EQUITY | 45245A107 | 3066 | 71,951 | SH | Sol |
| IMC GLOBAL, INC. | EQUITY | 449669100 | 3145 | 234,698 | SH | Sol |
| IMCLONE SYSTEMS | EQUITY | 45245W109 | 114 | 1,325 | SH | Sol |
| IMCO RECYCLING INC | EQUITY | 449681105 | 87 | 6,558 | SH | Sol |
| IMMUCOR INC | EQUITY | 452526106 | 311 | 9,554 | SH | Sol |
| IMMUNICON CORP | EQUITY | 45260A107 | 23 | 2,900 | SH | Sol |
| IMMUNOGEN INC | EQUITY | 45253H101 | 107 | 17,606 | SH | Sol |
| IMMUNOMEDICS, INC. | EQUITY | 452907108 | 97 | 20,007 | SH | Sol |
| IMPAC MORTGAGE HOLDINGS INC | EQUITY | 45254P102 | 8576 | 380,799 | SH | Sol |
| IMPAX LABORATORIES INC | EQUITY | 45256B101 | 453 | 23,385 | SH | Sol |
| IMS HEALTH INC | EQUITY | 449934108 | 7 | 282 | SH | DEFINE |
| IMS HEALTH, INC. | EQUITY | 449934108 | 2458 | 104,844 | SH | Sol |
| INAMED CORP | EQUITY | 453235103 | 3497 | 55,661 | SH | Sol |
| INCYTE CORP | EQUITY | 45337C102 | 224 | 29,355 | SH | Sol |
| INDEPENDENCE COMMUNITY BANK | EQUITY | 453414104 | 4685 | 128,705 | SH | Sol |
| INDEPENDENCE HLDG CO N | EQUITY | 453440307 | 42 | 1,222 | SH | Sol |
| | | | | | | |
| INDEPENDENT BANK CORP.-MASSACHUSETTS | EQUITY | 453836108 | 205 | 7,066 | SH | Sol |
| INDEPENDENT BANK CORP.-MICHIGAN | EQUITY | 453838104 | 216 | 8,497 | SH | Sol |
| INDEVUS PHARMACEUTICALS INC | EQUITY | 454072109 | 122 | 19,891 | SH | Sol |
| INDYMAC BANCORP, INC. | EQUITY | 456607100 | 2924 | 92,542 | SH | Sol |
| INET TECHNOLOGY | EQUITY | 45662V105 | 140 | 11,203 | SH | Sol |
| INFINITY PROPERTY & CASUALTY | EQUITY | 45665Q103 | 328 | 9,933 | SH | Sol |
| INFOCROSSING INC | EQUITY | 45664X109 | 102 | 7,544 | SH | Sol |
| INFOCUS CORPORATION | EQUITY | 45665B106 | 162 | 19,037 | SH | Sol |
| INFONET SERVICES COR | EQUITY | 45666T106 | 53 | 30,051 | SH | Sol |
| INFORMATICA CORP | EQUITY | 45666Q102 | 315 | 41,230 | SH | Sol |
| INFORMATION HOLDINGS INC. | EQUITY | 456727106 | 679 | 24,797 | SH | Sol |
| INFOSPACE INC. | EQUITY | 45678T201 | 584 | 15,344 | SH | Sol |
| INFOUSA INC. CLASS B | EQUITY | 456818301 | 155 | 15,289 | SH | Sol |
| INFRASTRUCTURE SERVICES INC | EQUITY | 45684P102 | 51 | 4,144 | SH | Sol |
| INGERSOLL RAND COMPANY LIM | EQUITY | G4776G101 | 950 | 13,908 | SH | DEFINE |
| INGERSOLL-RAND CO CL A | EQUITY | G4776G101 | 5211 | 76,288 | SH | Sol |
| INGLES MARKETS, INC., CLASS A | EQUITY | 457030104 | 55 | 4,905 | SH | Sol |
| INGRAM MICRO INC. CLASS A | EQUITY | 457153104 | 32 | 2,241 | SH | Sol |
| INKINE PHARMACEUTICAL CO INC | EQUITY | 457214104 | 91 | 23,404 | SH | Sol |
| INNKEEPERS USA TRUST | EQUITY | 4576J0104 | 217 | 21,060 | SH | Sol |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N105 | 65 | 3,354 | SH | Sol |
| INPUT/OUTPUT, INC. | EQUITY | 457652105 | 177 | 21,384 | SH | Sol |
| INSIGHT COMMUNICATIO | EQUITY | 45768V108 | 198 | 21,412 | SH | Sol |
| INSIGHT ENTERPRISES COM | EQUITY | 45765U103 | 11 | 626291 | SH | Sol |
| INSIGHT ENTERPRISES, INC. | EQUITY | 45765U103 | 413 | 23,263 | SH | Sol |
| INSITUFORM TECHNOLOGIES, INC. CLASS A | EQUITY | 457667103 | 209 | 12,846 | SH | Sol |
| INSPIRE PHARMACEUTICALS INC | EQUITY | 457733103 | 257 | 15,366 | SH | Sol |
| INSTINET GROUP INCORPORATED | EQUITY | 457750107 | 12 | 2,279 | SH | Sol |
| INSURANCE AUTO AUCTIONS INC COM | EQUITY | 457875102 | 71 | 4,154 | SH | Sol |
| INSWEB CORP | EQUITY | 45809K202 | 41 | 9,194 | SH | Sol |
| INTAC INTERNATIONAL | EQUITY | 45811T100 | 47 | 3,785 | SH | Sol |
| INTEGRA BANK CORP. | EQUITY | 45814P105 | 163 | 7,361 | SH | Sol |
| INTEGRA LIFESCIENCES CORP | EQUITY | 457985208 | 9234 | 261,800 | SH | DEFINE |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985208 | 344 | 9,751 | SH | Sol |
| INTEGRATED CIRCUIT SYS COM | EQUITY | 45811K208 | 14 | 516004 | SH | Sol |
| INTEGRATED CIRCUIT SYSTEMS | EQUITY | 45811K208 | 3227 | 118,820 | SH | Sol |
| INTEGRATED DEVICE TECHNOLOGY, | EQUITY | 458118106 | 2970 | 214,590 | SH | Sol |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E103 | 127 | 15,806 | SH | Sol |
| INTEGRATED SILICON SOLUTION | EQUITY | 45812P107 | 209 | 17,158 | SH | Sol |
| INTEL CORP | EQUITY | 458140100 | 27911 | 1,011,252 | SH | DEFINE |

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| INTEL CORP COM | EQUITY | 458140100 | 1 | 36100 | SH | Sol |
| INTEL CORP. | EQUITY | 458140100 | 127054 | 4,603,395 | SH | Sol |
| INTER PARFUMS INC | EQUITY | 458334109 | 51 | 2,434 | SH | Sol |
| INTER VOICE INC | EQUITY | 461142101 | 13 | 1092900 | SH | Sol |
| INTERACTIVE CORP | EQUITY | 45840Q101 | 1540 | 51,100 | SH | DEFINE |
| INTERACTIVE DATA CORP | EQUITY | 45840J107 | 308 | 17,677 | SH | Sol |
| INTERCEPT INC | EQUITY | 45845L107 | 130 | 7,962 | SH | Sol |
| INTERCHANGE FINL SVCS | EQUITY | 458447109 | 132 | 5,300 | SH | Sol |
| INTERDIGITAL COMMUNICATION | EQUITY | 45866A105 | 502 | 26,712 | SH | Sol |
| INTERFACE, INC. CLASS A | EQUITY | 458665106 | 186 | 21,283 | SH | Sol |
| INTERGRAPH CORP | EQUITY | 458683109 | 535 | 20,700 | SH | DEFINE |
| INTERGRAPH CORP. | EQUITY | 458683109 | 454 | 17,561 | SH | Sol |
| INTERMAGNETICS GENERAL CORP. | EQUITY | 458771102 | 275 | 8,093 | SH | Sol |
| INTERMUNE INC. | EQUITY | 45884X103 | 213 | 13,800 | SH | Sol |
| INTERNAP NETWORK SERVICES | EQUITY | 45885A102 | 138 | 113,693 | SH | Sol |
| INTERNATIONAL BANCSHARES CORP. | EQUITY | 459044103 | 38 | 945 | SH | Sol |
| INTERNATIONAL BUSINESS MAC | EQUITY | 459200101 | 21698 | 804,619 | SH | DEFINE |
| International Business Machines | EQUITY | 459200101 | 882 | 10,000 | SH | DEFINE |
| INTERNATIONAL FLAVOURS | EQUITY | 459506101 | 4 | 113 | SH | DEFINE |
| INTERNATIONAL GAME TECHN | EQUITY | 459902102 | 7 | 183900 | SH | Sol |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 5717 | 148,108 | SH | Sol |
| International Game Technology | EQUITY | 459902102 | 1544 | 40,000 | SH | DEFINE |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 26 | 582 | SH | DEFINE |
| INTERNATIONAL PAPER CO. | EQUITY | 460146103 | 9235 | 206,602 | SH | Sol |
| International Rectifier | EQUITY | 460254105 | 828 | 20,000 | SH | DEFINE |
| INTERNATIONAL RECTIFIER CORP. | EQUITY | 460254105 | 4290 | 103,581 | SH | Sol |
| INTERNATIONAL SPEEDWAY CORP. | EQUITY | 460335201 | 4058 | 83,419 | SH | Sol |
| INTERNATIONAL STEEL GROUP | EQUITY | 460377104 | 9 | 313 | SH | Sol |
| INTERNET CAPITAL GROUP, INC. | EQUITY | 46059C205 | 141 | 18,302 | SH | Sol |
| INTERNET SECURITY SY | EQUITY | 46060X107 | 300 | 19,553 | SH | Sol |
| INTERPUBLIC GROUP CORP | EQUITY | 460690100 | 2565 | 186,850 | SH | Sol |
| INTERPUBLIC GROUP COS INC | EQUITY | 460690100 | 7 | 502 | SH | DEFINE |
| INTERSECTIONS INC | EQUITY | 460981301 | 82 | 3,403 | SH | Sol |
| INTERSIL CORP -CL A | EQUITY | 46069S109 | 4961 | 229,055 | SH | Sol |
| INTERSTATE BAKERIES CORP. | EQUITY | 46072H108 | 993 | 91,526 | SH | Sol |
| INTER-TEL, INC. | EQUITY | 458372109 | 247 | 9,894 | SH | Sol |
| INTERVIDEO INC | EQUITY | 46114Y101 | 53 | 4,119 | SH | Sol |
| INTERVOICE-BRITE INC. | EQUITY | 461142101 | 198 | 17,277 | SH | Sol |
| INTERWOVEN INC | EQUITY | 46114T508 | 196 | 19,441 | SH | Sol |
| INTEVAC INC | EQUITY | 461148108 | 71 | 8,046 | SH | Sol |
| INTL BUSINESS MACHINES CORP | EQUITY | 459200101 | 125137 | 1,419,589 | SH | Sol |
| INT'L. FLAVORS & FRAGRANCES, | EQUITY | 459506101 | 1566 | 41,875 | SH | Sol |
| INTRADO INC | EQUITY | 46117A100 | 134 | 8,306 | SH | Sol |
| INTUIT | EQUITY | 461202103 | 9 | 230 | SH | DEFINE |
| Intuit | EQUITY | 461202103 | 772 | 20,000 | SH | DEFINE |
| INTUIT, INC. | EQUITY | 461202103 | 4034 | 104,555 | SH | Sol |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 306 | 16,111 | SH | Sol |
| INVACARE CORP. | EQUITY | 461203101 | 558 | 12,479 | SH | Sol |
| INVERESK RESEARCH GROUP INC | EQUITY | 461238107 | 435 | 14,118 | SH | Sol |
| INVERESK RESH GROUP COM | EQUITY | 461238107 | 16 | 516891 | SH | Sol |
| INVERNESS MEDICAL INNOVATION | EQUITY | 46126P106 | 141 | 6,456 | SH | Sol |
| INVESTMENT TECHNOLOGY GROUP | EQUITY | 46145F105 | 270 | 21,080 | SH | Sol |
| INVESTORS FINANCIAL SERVICES | EQUITY | 461915100 | 4529 | 103,918 | SH | Sol |
| INVESTORS REAL ESTATE TRUST | EQUITY | 461730103 | 265 | 25,569 | SH | Sol |
| INVISION TECHNOLOGIES | EQUITY | 461851107 | 2231 | 44,705 | SH | Sol |
| INVITROGEN CORP | EQUITY | 46185R100 | 332 | 4,614 | SH | Sol |

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| INVITROGEN CORP | EQUITY | 46185R100 | 2880 | 40,000 | SH | DEFINE |
| INVITROGEN CORP COM | EQUITY | 46185R100 | 7 | 91922 | SH | Sol |
| IOMEGA CORP | EQUITY | 462030305 | 138 | 24,780 | SH | Sol |
| IONICS, INC. | EQUITY | 462218108 | 250 | 8,852 | SH | Sol |
| IPASS INC | EQUITY | 46261V108 | 225 | 21,246 | SH | Sol |
| IPAYMENT INC | EQUITY | 46262E105 | 207 | 5,045 | SH | Sol |
| IPAYMENT INC COM | EQUITY | 46262E105 | 15 | 364670 | SH | Sol |
| IPC Holdings Ltd | EQUITY | G4933P101 | 432893 | 11,722,000 | SH | Sol |
| IRON MOUNTAIN INC. | EQUITY | 462846106 | 76 | 1,566 | SH | Sol |
| IRON MTN INC DEL COM | EQUITY | 462846106 | 10 | 216400 | SH | Sol |
| IRSA - SP GDR | EQUITY | 450047204 | 222 | 30,000 | SH | Sol |
| IRWIN FINANCIAL CORP. | EQUITY | 464119106 | 222 | 8,414 | SH | Sol |
| ISHARES COHEN & STEERS RLTY | EQUITY | 464287564 | 253 | 2,300 | SH | Sol |
| ISHARES LEHMAN 7-10 YR TREASURY BOND | EQUITY | 464287440 | 1810 | 21,800 | SH | Sol |
| ISHARES MSCI EAFE INDEX FUND | EQUITY | 464287465 | 9638 | 67,400 | SH | Sol |
| ISHARES MSCI HONG KONG INDEX | EQUITY | 464286871 | 1526 | 150,600 | SH | Sol |
| ISHARES MSCI JAPAN INDEX FD | EQUITY | 464286848 | 1816 | 171,040 | SH | Sol |
| ISHARES RUSSELL 2000 | EQUITY | 464287655 | 3422 | 29,000 | SH | Sol |
| ISHARES RUSSELL MIDCAP GRWTH | EQUITY | 464287481 | 1154 | 14,800 | SH | Sol |
| ISHARES RUSSELL MIDCAP VALUE | EQUITY | 464287473 | 1695 | 17,100 | SH | Sol |
| ISHARES S&P 500/BARRA GROWTH | EQUITY | 464287309 | 1352 | 23,800 | SH | Sol |
| ISHARES S&P 500/BARRA VALUE | EQUITY | 464287408 | 1037 | 18,100 | SH | Sol |
| | | | | | | |
| ISIS PHARMACEUTICALS, INC. | EQUITY | 464330109 | 143 | 24,922 | SH | Sol |
| ISLE OF CAPRI CASINOS | EQUITY | 464592104 | 113 | 6,485 | SH | Sol |
| ISOLAGEN INC | EQUITY | 46488N103 | 109 | 10,636 | SH | Sol |
| ISOLAGEN INC COM | EQUITY | 46488N103 | 2 | 175000 | SH | Sol |
| ISTA PHARMACEUTICALS INC. | EQUITY | 45031X204 | 37 | 3,543 | SH | Sol |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 9691 | 242,277 | SH | Sol |
| ITC DELTACOM INC | EQUITY | 45031T401 | 34 | 6,032 | SH | Sol |
| ITLA CAP CORP | EQUITY | 450565106 | 104 | 2,572 | SH | Sol |
| ITRON, INC. | EQUITY | 465741106 | 230 | 10,026 | SH | Sol |
| ITT EDUCATIONAL SERVICES, INC. | EQUITY | 45068B109 | 2737 | 71,981 | SH | Sol |
| ITT EDUCATIONAL SVCS COM | EQUITY | 45068B109 | 12 | 319060 | SH | Sol |
| ITT INDS INC | EQUITY | 450911102 | 9 | 111 | SH | DEFINE |
| ITT INDUSTRIAL INC | EQUITY | 450911102 | 3424 | 41,254 | SH | Sol |
| ITT Industries | EQUITY | 450911102 | 2009 | 24,200 | SH | DEFINE |
| IVANHOE MINES LTD | EQUITY | 46579N103 | 5304 | 987,500 | SH | Othe |
| IVAX CORP. | EQUITY | 465823102 | 7404 | 308,610 | SH | Sol |
| IVAX DIAGNOSTICS INC | EQUITY | 45070W109 | 21 | 3,234 | SH | Sol |
| IVILLAGE INC | EQUITY | 46588H105 | 81 | 12,790 | SH | Sol |
| IXIA | EQUITY | 45071R109 | 125 | 12,707 | SH | Sol |
| IXYS CORP. | EQUITY | 46600W106 | 71 | 9,031 | SH | Sol |
| J & J SNACK FOODS CORP | EQUITY | 466032109 | 119 | 2,914 | SH | Sol |
| J JILL GROUP INC | EQUITY | 466189107 | 201 | 8,539 | SH | Sol |
| J P MORGAN CHASE + CO | EQUITY | 46625H100 | 24511 | 632,220 | SH | DEFINE |
| J.B. HUNT TRANSPORT SERVICES | EQUITY | 445658107 | 4858 | 125,926 | SH | Sol |
| J.C. PENNEY CO., INC. | EQUITY | 708160106 | 7240 | 191,730 | SH | Sol |
| J0-ANN STORES INC | EQUITY | 47758P307 | 267 | 9,074 | SH | Sol |
| J2 GLOBAL COMMUNICATIO | EQUITY | 46626E205 | 252 | 9,055 | SH | Sol |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 6 | 241 | SH | DEFINE |
| JABIL CIRCUIT, INC. | EQUITY | 466313103 | 16810 | 667,603 | SH | Sol |
| JACK IN THE BOX INC. | EQUITY | 466367109 | 521 | 17,548 | SH | Sol |
| JACOBS ENGINEERING GROUP, INC. | EQUITY | 469814107 | 3472 | 88,169 | SH | Sol |
| JACUZZI BRANDS INC | EQUITY | 469865109 | 292 | 36,239 | SH | Sol |
| JAKKS PACIFIC, INC. | EQUITY | 47012E106 | 253 | 12,181 | SH | Sol |
| JANUS CAP GROUP INC | EQUITY | 47102X105 | 5 | 287 | SH | DEFINE |

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|---------------------------------|--------|-----------|--------|-----------|----|--------|
| JANUS CAPITAL GROUP | EQUITY | 47102X105 | 1752 | 106,261 | SH | Sol |
| JARDEN CORP | EQUITY | 471109108 | 471 | 13,080 | SH | Sol |
| JARDEN CORP COM | EQUITY | 471109108 | 7 | 188300 | SH | Sol |
| JDA SOFTWARE GROUP, INC. | EQUITY | 46612K108 | 163 | 12,364 | SH | Sol |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 2886 | 761,521 | SH | Sol |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 7 | 1,726 | SH | DEFINE |
| JEFFERIES GROUP, INC. | EQUITY | 472319102 | 2675 | 86,522 | SH | Sol |
| JEFFERSON PILOT CORP | EQUITY | 475070108 | 9 | 168 | SH | DEFINE |
| JEFFERSON-PILOT CORP. | EQUITY | 475070108 | 3158 | 62,156 | SH | Sol |
| JETBLUE AIRWAYS CORP | EQUITY | 477143101 | 4762 | 162,089 | SH | Sol |
| JLG INDUSTRIES, INC. | EQUITY | 466210101 | 292 | 21,010 | SH | Sol |
| JM SMUCKER CO/THE NEW COM WI | EQUITY | 832696405 | 4371 | 95,211 | SH | Sol |
| JOHN B. SANFILIPPO & SON | EQUITY | 800422107 | 81 | 3,028 | SH | Sol |
| JOHN Q HAMMONS HOTELS INC | EQUITY | 408623106 | 285 | 30,000 | SH | Sol |
| JOHN WILEY & SONS, INC. CLASS A | EQUITY | 968223206 | 32 | 1,008 | SH | Sol |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 112833 | 2,025,732 | SH | Sol |
| JOHNSON + JOHNSON | EQUITY | 478160104 | 26539 | 476,457 | SH | DEFINE |
| Johnson and Johnson | EQUITY | 478160104 | 3342 | 60,000 | SH | DEFINE |
| JOHNSON CONTROLS, INC. | EQUITY | 478366107 | 4512 | 84,532 | SH | Sol |
| JOHNSON CTLS INC | EQUITY | 478366107 | 10943 | 205,008 | SH | DEFINE |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 6 | 151 | SH | DEFINE |
| JONES APPAREL GROUP, INC. | EQUITY | 480074103 | 35604 | 901,827 | SH | Sol |
| JONES LANG LASALLE, INC. | EQUITY | 48020Q107 | 416 | 15,333 | SH | Sol |
| JOS A BANK CLOTHIERS INC | EQUITY | 480838101 | 124 | 3,935 | SH | Sol |
| JOURNAL COMMUNICATIONS INC-A | EQUITY | 481130102 | 183 | 9,704 | SH | Sol |
| JOURNAL REGISTER CO. | EQUITY | 481138105 | 403 | 20,170 | SH | Sol |
| JOY GLOBAL INC COM | EQUITY | 481165108 | 17 | 562404 | SH | Sol |
| JOY GLOBAL INC. | EQUITY | 481165108 | 732 | 24,451 | SH | Sol |
| JPMORGAN CHASE AND CO. | EQUITY | 46625H100 | 119145 | 3,048,564 | SH | Sol |
| JUNIPER NETWORKS, INC. | EQUITY | 48203R104 | 954 | 38,808 | SH | Sol |
| JUPITERMEDIA CORP | EQUITY | 48207D101 | 107 | 7,518 | SH | Sol |
| K V PHARMACEUT [A] | EQUITY | 482740206 | 396 | 17,169 | SH | Sol |
| K V PHARMACEUTICAL (ADR) | EQUITY | 482740206 | 9 | 380915 | SH | Sol |
| K.FORCE INC. | EQUITY | 493732101 | 116 | 12,274 | SH | Sol |
| K2, INC. | EQUITY | 482732104 | 239 | 15,244 | SH | Sol |
| KADANT INC | EQUITY | 48282T104 | 159 | 6,877 | SH | Sol |
| KAMAN CORP., CLASS A | EQUITY | 483548103 | 142 | 10,156 | SH | Sol |
| KANA SOFTWARE INC. | EQUITY | 483600300 | | 36 | SH | Sol |
| KANSAS CITY LIFE INSURANCE CO. | EQUITY | 484836101 | 74 | 1,767 | SH | Sol |
| KANSAS CITY SOUTHERN | EQUITY | 485170302 | 467 | 30,127 | SH | Sol |
| KAYDON CORP. | EQUITY | 486587108 | 419 | 13,561 | SH | Sol |
| KB HOME | EQUITY | 48666K109 | 1412 | 20,580 | SH | Sol |
| KB HOME | EQUITY | 48666K109 | 4 | 56 | SH | DEFINE |
| KCS ENERGY, INC. | EQUITY | 482434206 | 313 | 23,512 | SH | Sol |
| KEANE INC | EQUITY | 486665102 | 1568 | 114,500 | SH | DEFINE |
| KEANE, INC. | EQUITY | 486665102 | 1696 | 123,881 | SH | Sol |
| KEITHLEY INSTRUMENTS, INC. | EQUITY | 487584104 | 134 | 6,048 | SH | Sol |
| KELLOGG CO | EQUITY | 487836108 | 21 | 492 | SH | DEFINE |
| KELLOGG CO. | EQUITY | 487836108 | 7300 | 174,442 | SH | Sol |
| KELLWOOD CO. | EQUITY | 488044108 | 569 | 13,054 | SH | Sol |
| KELLY SERVICES, INC., CLASS A | EQUITY | 488152208 | 1864 | 62,559 | SH | Sol |
| KEMET CORP. | EQUITY | 488360108 | 2150 | 175,970 | SH | Sol |
| KENNAMETAL INC COM | EQUITY | 489170100 | 22 | 475534 | SH | Sol |
| KENNAMETAL, INC. | EQUITY | 489170100 | 27636 | 603,401 | SH | Sol |
| KENSEY NASH CORP | EQUITY | 490057106 | 158 | 4,579 | SH | Sol |
| KERR MCGEE CORP | EQUITY | 492386107 | 10 | 179 | SH | DEFINE |

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|-------------------------------------|--------|-----------|-------|---------|----|--------|
| KERR-MCGEE CORP | EQUITY | 492386107 | 3782 | 70,292 | SH | Sol |
| KERYX BIOPHARMACEUTICALS | EQUITY | 492515101 | 132 | 10,409 | SH | Sol |
| KEY BANK NA | EQUITY | 493267108 | 5223 | 174,732 | SH | Sol |
| KEY ENERGY SERVICES INC | EQUITY | 492914106 | 593 | 62,785 | SH | Sol |
| Keycorp | EQUITY | 493267108 | 1495 | 50,000 | SH | DEFINE |
| KEYCORP NEW | EQUITY | 493267108 | 15 | 492 | SH | DEFINE |
| KEYNOTE SYSTEMS INC | EQUITY | 493308100 | 102 | 7,398 | SH | Sol |
| Keyspan | EQUITY | 49337W100 | 918 | 25,000 | SH | DEFINE |
| KEYSPAN CORP | EQUITY | 49337W100 | 7 | 192 | SH | DEFINE |
| KEYSPAN CORPORATION | EQUITY | 49337W100 | 15215 | 414,579 | SH | Sol |
| KEYSTONE AUTOMOTIVE IN | EQUITY | 49338N109 | 204 | 7,306 | SH | Sol |
| KEYSTONE PROPERTY TRUST | EQUITY | 493596100 | 4664 | 194,096 | SH | Sol |
| K-FED BANCORP | EQUITY | 48246S101 | 35 | 2,736 | SH | Sol |
| KFORCE INC COM | EQUITY | 493732101 | 7 | 762718 | SH | Sol |
| KFX INC | EQUITY | 48245L107 | 154 | 20,189 | SH | Sol |
| KILROY REALTY CORP. | EQUITY | 49427F108 | 603 | 17,674 | SH | Sol |
| KIMBALL INTERNATIONAL, INC. CLASS B | EQUITY | 494274103 | 154 | 10,410 | SH | Sol |
| KIMBERLY CLARK CORP | EQUITY | 494368103 | 40 | 601 | SH | DEFINE |
| KIMBERLY-CLARK CORP. | EQUITY | 494368103 | 14023 | 212,861 | SH | Sol |
| KIMCO REALTY | EQUITY | 49446R109 | 795 | 17,474 | SH | Sol |
| Kinder Morgan Energy Partners | EQUITY | 494550106 | 2372 | 55,000 | SH | DEFINE |
| Kinder Morgan Inc | EQUITY | 49455P101 | 2238 | 40,000 | SH | DEFINE |
| KINDER MORGAN INC KANS | EQUITY | 49455P101 | 9 | 149 | SH | DEFINE |
| KINDER MORGAN INC. | EQUITY | 49455P101 | 3240 | 54,655 | SH | Sol |
| KINDRED HEALTHCARE INC | EQUITY | 494580103 | 334 | 12,666 | SH | Sol |
| KINETIC CONCEPTS INC | EQUITY | 49460W208 | 26 | 530 | SH | Sol |
| KING PHARMACEUTICALS INC | EQUITY | 495582108 | 3 | 289 | SH | DEFINE |
| KING PHARMACEUTICALS, INC. | EQUITY | 495582108 | 1226 | 107,051 | SH | Sol |

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|---------------------------------------|--------|-----------|-------|---------|----|--------|
| KINTERA INC | EQUITY | 49720P506 | 30 | 2,861 | SH | Sol |
| KINTERA INC | EQUITY | 49720P506 | 1679 | 161,000 | SH | DEFINE |
| KIRBY CORP. | EQUITY | 497266106 | 406 | 10,426 | SH | Sol |
| KIRKLAND'S INC | EQUITY | 497498105 | 64 | 5,324 | SH | Sol |
| KLA TENCOR CORP | EQUITY | 482480100 | 12 | 236 | SH | DEFINE |
| KLA-TENCOR CORP. | EQUITY | 482480100 | 16135 | 326,759 | SH | Sol |
| KMART HOLDING CORP | EQUITY | 498780105 | 471 | 6,558 | SH | Sol |
| KNBT BANCORP INC | EQUITY | 482921103 | 245 | 14,688 | SH | Sol |
| KNIGHT RIDDER INC | EQUITY | 499040103 | 7 | 94 | SH | DEFINE |
| KNIGHT TRADING GROUP | EQUITY | 499063105 | 559 | 55,794 | SH | Sol |
| KNIGHT TRADING GROUP INC | EQUITY | 499063105 | 1855 | 185,100 | SH | DEFINE |
| KNIGHT TRANSPORTATION, INC. | EQUITY | 499064103 | 337 | 11,739 | SH | Sol |
| KNIGHT-RIDDER, INC. | EQUITY | 499040103 | 2517 | 34,957 | SH | Sol |
| KNOLOGY INC | EQUITY | 499183804 | 198 | 39,813 | SH | Sol |
| KOGER EQUITY, INC. | EQUITY | 500228101 | 386 | 16,717 | SH | Sol |
| KOHL'S CORP | EQUITY | 500255104 | 22493 | 532,009 | SH | DEFINE |
| KOHL'S CORP. | EQUITY | 500255104 | 6793 | 160,659 | SH | Sol |
| KOMAG INC | EQUITY | 500453204 | 185 | 13,225 | SH | Sol |
| KOOKMIN BANK SPONS ADR | EQUITY | 50049M109 | 1850 | 58,946 | SH | Sol |
| KOPIN CORP. | EQUITY | 500600101 | 172 | 33,693 | SH | Sol |
| Korea Electric Power Corp. Kepco Sp A | EQUITY | 500631106 | 974 | 59,500 | SH | Sol |
| KORN/FERRY INTERNATIONAL | EQUITY | 500643200 | 1424 | 73,535 | SH | Sol |
| KOS PHARMACEUTICALS, INC. | EQUITY | 500648100 | 189 | 5,736 | SH | Sol |
| KOSAN BIOSCIENCES INC | EQUITY | 50064W107 | 80 | 10,153 | SH | Sol |
| KRAMONT REALTY TRUST | EQUITY | 50075Q107 | 240 | 14,988 | SH | Sol |
| KRISPY KREME DOUGHNU | EQUITY | 501014104 | 2315 | 121,290 | SH | Sol |
| KROGER CO | EQUITY | 501044101 | 16 | 890 | SH | DEFINE |
| KROGER CO. | EQUITY | 501044101 | 5995 | 329,392 | SH | Sol |

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| KROLL INC. | EQUITY | 501049100 | 5467 | 148,240 | SH | Sol |
| KROLL INC. | EQUITY | 501049100 | 53263 | 1,444,212 | SH | Sol |
| KRONOS WORLDWIDE INC | EQUITY | 50105F105 | 50 | 1,460 | SH | Sol |
| KRONOS, INC. | EQUITY | 501052104 | 615 | 14,932 | SH | Sol |
| K-SWISS, INC. | EQUITY | 482686102 | 251 | 12,437 | SH | Sol |
| KULICKE & SOFFA INDUSTRIES | EQUITY | 501242101 | 268 | 24,436 | SH | Sol |
| KVH INDUSTRIES INC | EQUITY | 482738101 | 89 | 6,931 | SH | Sol |
| KYPHON INC | EQUITY | 501577100 | 315 | 11,192 | SH | Sol |
| L-3 COMMUNICATIONS HOLDINGS, | EQUITY | 502424104 | 11068 | 165,687 | SH | Sol |
| LA QUINTA PROPERTIES-PAIRED | EQUITY | 50419U202 | 759 | 90,330 | SH | Sol |
| LABONE INC NEW | EQUITY | 50540L105 | 584 | 18,378 | SH | Sol |
| LABOR READY INC COM NEW | EQUITY | 505401208 | 16 | 1038245 | SH | Sol |
| LABOR READY, INC. | EQUITY | 505401208 | 308 | 19,898 | SH | Sol |
| LABORATORY CRP OF AMER HLDGS | EQUITY | 50540R409 | 119 | 3,008 | SH | Sol |
| LABRANCHE & CO. INC. | EQUITY | 505447102 | 997 | 118,431 | SH | Sol |
| LACLEDE GAS CO. | EQUITY | 505597104 | 273 | 9,963 | SH | Sol |
| LAFARGE NORTH AMERIC | EQUITY | 505862102 | 26 | 600 | SH | Sol |
| LAIDLAW INTERNATIONAL | EQUITY | 50730R102 | 6498 | 501,401 | SH | Sol |
| LAKELAND BANCORP INC | EQUITY | 511637100 | 102 | 6,323 | SH | Sol |
| LAKELAND FINL CORP | EQUITY | 511656100 | 94 | 2,800 | SH | Sol |
| LAKES ENTERTAINMENT INC | EQUITY | 51206P109 | 85 | 7,370 | SH | Sol |
| LAM RESEARCH CORP. | EQUITY | 512807108 | 5897 | 220,035 | SH | Sol |
| LAM RESH CORP | EQUITY | 512807108 | 22231 | 829,500 | SH | DEFINE |
| LAMAR ADVERTISING CO | EQUITY | 512815101 | 341 | 7,875 | SH | Sol |
| LANCASTER COLONY CORP. | EQUITY | 513847103 | 2856 | 68,599 | SH | Sol |
| LANCE, INC. | EQUITY | 514606102 | 190 | 12,337 | SH | Sol |
| LANDAMERICA FINANCIAL GROUP | EQUITY | 514936103 | 354 | 9,101 | SH | Sol |
| LANDAUER, INC. | EQUITY | 51476K103 | 191 | 4,282 | SH | Sol |
| LANDRY'S RESTAURANTS INC. | EQUITY | 51508L103 | 309 | 10,349 | SH | Sol |
| LANDSTAR SYSTEM, INC. | EQUITY | 515098101 | 758 | 14,332 | SH | Sol |
| LANNETT CO INC | EQUITY | 516012101 | 50 | 3,322 | SH | Sol |
| | | | | | | |
| LASALLE HOTEL PROPERTIES | EQUITY | 517942108 | 418 | 17,129 | SH | Sol |
| LASERSCOPE | EQUITY | 518081104 | 240 | 8,695 | SH | Sol |
| LATTICE SEMICONDUCTOR CORP. | EQUITY | 518415104 | 1610 | 229,703 | SH | Sol |
| LAUDER ESTEE COS INC | EQUITY | 518439104 | 26731 | 548,000 | SH | DEFINE |
| LAUREATE EDUCATION INC | EQUITY | 518613104 | 2617 | 68,440 | SH | Sol |
| LAWSON PRODUCTS, INC. | EQUITY | 520776105 | 90 | 2,355 | SH | Sol |
| LAWSON SOFTWARE | EQUITY | 520780107 | 189 | 26,730 | SH | Sol |
| LAWSON SOFTWARE INC | EQUITY | 520780107 | 3127 | 441,700 | SH | DEFINE |
| LAYNE CHRISTENSEN COMPANY | EQUITY | 521050104 | 78 | 4,738 | SH | Sol |
| LA-Z-BOY CHAIR CO. | EQUITY | 505336107 | 455 | 25,288 | SH | Sol |
| LCA-VISION INC | EQUITY | 501803308 | 144 | 4,949 | SH | Sol |
| LEAPFROG ENTERPRISES | EQUITY | 52186N106 | 263 | 13,205 | SH | Sol |
| LEAR CORP | EQUITY | 521865105 | 6350 | 107,651 | SH | Sol |
| LEARNING TREE INTERNATIONAL | EQUITY | 522015106 | 61 | 4,233 | SH | Sol |
| LECG CORP | EQUITY | 523234102 | 109 | 6,275 | SH | Sol |
| LECROY CORP | EQUITY | 52324W109 | 68 | 3,749 | SH | Sol |
| LEE ENTERPRISES, INC. | EQUITY | 523768109 | 3395 | 70,716 | SH | Sol |
| LEGG MASON, INC. | EQUITY | 524901105 | 9522 | 104,624 | SH | Sol |
| LEGGETT & PLATT, INC. | EQUITY | 524660107 | 7041 | 263,614 | SH | Sol |
| LEGGETT + PLATT INC | EQUITY | 524660107 | 6 | 230 | SH | DEFINE |
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 3569 | 47,432 | SH | DEFINE |
| LEHMAN BROTHERS HOLDINGS, INC. | EQUITY | 524908100 | 9055 | 120,332 | SH | Sol |
| LENNAR CORP. COM CLASS A | EQUITY | 526057104 | 10929 | 244,380 | SH | Sol |
| LENNOX INTERNATIONAL INC | EQUITY | 526107107 | 386 | 21,300 | SH | Sol |
| LEUCADIA NATIONAL CORP. | EQUITY | 527288104 | 5430 | 109,248 | SH | Sol |

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|---------------------------------------|--------|-----------|-------|-----------|----|--------|
| LEVEL 3 COMMUNICATIONS, INC. | EQUITY | 52729N100 | 222 | 63,351 | SH | Sol |
| LEVITT CORP-CL A | EQUITY | 52742P108 | 190 | 7,366 | SH | Sol |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 227 | 34,043 | SH | Sol |
| LEXICON GENETICS INC COM | EQUITY | 528872104 | 4 | 516300 | SH | Sol |
| LEXICON GENETICS INC. | EQUITY | 528872104 | 239 | 30,459 | SH | Sol |
| LEXINGTON CORP. PROPERTRIES | EQUITY | 529043101 | 597 | 29,980 | SH | Sol |
| LEXMARK INTERNATIONAL GROUP | EQUITY | 529771107 | 9175 | 95,046 | SH | Sol |
| LEXMARK INTL INC | EQUITY | 529771107 | 24389 | 252,656 | SH | DEFINE |
| LIBBEY, INC. | EQUITY | 529898108 | 182 | 6,565 | SH | Sol |
| LIBERTY CORP. | EQUITY | 530370105 | 355 | 7,553 | SH | Sol |
| LIBERTY MEDIA INTL INC-A | EQUITY | 530719103 | 101 | 2,734 | SH | Sol |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 5766 | 143,397 | SH | Sol |
| LIFECCELL CORPORATION | EQUITY | 531927101 | 153 | 13,662 | SH | Sol |
| LIFELINE SYS INC | EQUITY | 532192101 | 126 | 5,326 | SH | Sol |
| LIFEPOINT HOSPITALS HLDG | EQUITY | 53219L109 | 2865 | 76,979 | SH | Sol |
| LIFETIME HOAN CORP | EQUITY | 531926103 | 78 | 3,432 | SH | Sol |
| LIGAND PHARMACEUTICALS CL B | EQUITY | 53220K207 | 6 | 370200 | SH | Sol |
| LIGAND PHARMACEUTICALS, INC., CLASS B | EQUITY | 53220K207 | 617 | 35,526 | SH | Sol |
| LILLY ELI + CO | EQUITY | 532457108 | 95 | 1,353 | SH | DEFINE |
| LIMITED BRANDS INC | EQUITY | 532716107 | 22901 | 1,224,665 | SH | DEFINE |
| LIMITED BRANDS, INC. | EQUITY | 532716107 | 3893 | 208,168 | SH | Sol |
| LIN TV CORP | EQUITY | 532774106 | 274 | 12,906 | SH | Sol |
| LINCARE HOLDINGS, INC. | EQUITY | 532791100 | 5323 | 162,004 | SH | Sol |
| LINCOLN ELECTRIC HOLDINGS, INC | EQUITY | 533900106 | 551 | 16,164 | SH | Sol |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 3866 | 81,827 | SH | Sol |
| LINCOLN NATL CORP IN | EQUITY | 534187109 | 10 | 214 | SH | DEFINE |
| LINDSAY MANUFACTURING CO. | EQUITY | 535555106 | 136 | 5,655 | SH | Sol |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 15 | 371 | SH | DEFINE |
| LINEAR TECHNOLOGY CORP. | EQUITY | 535678106 | 6635 | 168,090 | SH | Sol |
| LINENS 'N THINGS, INC. | EQUITY | 535679104 | 636 | 21,686 | SH | Sol |
| LIONBRIDGE TECHNOLOGIES INC | EQUITY | 536252109 | 171 | 22,400 | SH | Sol |
| LITHIA MOTORS, INC. | EQUITY | 536797103 | 170 | 6,860 | SH | Sol |
| LITTELFUSE INC COM | EQUITY | 537008104 | 15 | 344240 | SH | Sol |
| LITTELFUSE, INC. | EQUITY | 537008104 | 450 | 10,611 | SH | Sol |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 5 | 133 | SH | DEFINE |
| LIZ CLAIBORNE, INC. | EQUITY | 539320101 | 1773 | 49,276 | SH | Sol |
| LKQ CORP | EQUITY | 501889208 | 130 | 7,014 | SH | Sol |
| LNR PROPERTY CORP. | EQUITY | 501940100 | 447 | 8,234 | SH | Sol |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 28 | 538 | SH | DEFINE |
| LOCKHEED MARTIN CORP. | EQUITY | 539830109 | 10394 | 199,569 | SH | Sol |
| LODGENET ENTERTAINMENT CORP. | EQUITY | 540211109 | 79 | 4,814 | SH | Sol |
| LOEWS CORP | EQUITY | 540424108 | 13 | 222 | SH | DEFINE |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424207 | 1160 | 47,251 | SH | Sol |
| LOEWS CORP. | EQUITY | 540424108 | 4964 | 82,789 | SH | Sol |
| LO-JACK CORPORATION | EQUITY | 539451104 | 632 | 71,900 | SH | Sol |
| LONE STAR STEAKHOUSE & SALOON | EQUITY | 542307103 | 208 | 7,637 | SH | Sol |
| LONE STAR TECHNOLOGIES, INC. | EQUITY | 542312103 | 381 | 13,832 | SH | Sol |
| LONGS DRUG STORES CORP. | EQUITY | 543162101 | 347 | 14,531 | SH | Sol |
| LONGVIEW FIBRE CO. | EQUITY | 543213102 | 1531 | 103,963 | SH | Sol |
| LOOKSMART LTD | EQUITY | 543442107 | 100 | 45,914 | SH | Sol |
| LOUISIANA PAC CORP | EQUITY | 546347105 | 3 | 130 | SH | DEFINE |
| LOUISIANA PACIFIC CORP. | EQUITY | 546347105 | 1209 | 51,105 | SH | Sol |
| LOWE'S COMPANIES, INC. | EQUITY | 548661107 | 17542 | 333,812 | SH | Sol |
| LSI INDUSTRIES, INC. | EQUITY | 50216C108 | 109 | 9,491 | SH | Sol |
| LSI LOGIC CORP | EQUITY | 502161102 | 3 | 458 | SH | DEFINE |
| LSI LOGIC CORP. | EQUITY | 502161102 | 1323 | 173,625 | SH | Sol |

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| LTC PROP INC | EQUITY | 502175102 | 118 | 7,093 | SH | Sol |
| LTX CORP. | EQUITY | 502392103 | 1316 | 121,785 | SH | Sol |
| LUBRIZOL CORP. | EQUITY | 549271104 | 2971 | 81,137 | SH | Sol |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 6880 | 1,820,105 | SH | Sol |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 19 | 5,135 | SH | DEFINE |
| LUFKIN INDS INC COM | EQUITY | 549764108 | 104 | 3,248 | SH | Sol |
| LUMINENT MORTGAGE CAPITAL IN | EQUITY | 550278303 | 211 | 17,545 | SH | Sol |
| LUMINEX CORP | EQUITY | 55027E102 | 130 | 12,898 | SH | Sol |
| LYON WILLIAM HOMES | EQUITY | 552074106 | 186 | 2,018 | SH | Sol |
| LYONDELL CHEMICAL CO. | EQUITY | 552078107 | 4823 | 277,318 | SH | Sol |
| M & F WORLDWIDE CORP | EQUITY | 552541104 | 67 | 4,890 | SH | Sol |
| M + T BK CORP | EQUITY | 55261F104 | 12 | 142 | SH | DEFINE |
| M&T BANK CORP. | EQUITY | 55261F104 | 4531 | 51,902 | SH | Sol |
| M.D.C. HOLDINGS, INC. | EQUITY | 552676108 | 30 | 467 | SH | Sol |
| M/I HOMES INC | EQUITY | 55305B101 | 237 | 5,827 | SH | Sol |
| MACATAWA BK CORP | EQUITY | 554225102 | 116 | 4,235 | SH | Sol |
| MACDERMID, INC. | EQUITY | 554273102 | 439 | 12,983 | SH | Sol |
| MACERICH CO. | EQUITY | 554382101 | 451 | 9,414 | SH | Sol |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 4263 | 103,019 | SH | Sol |
| MACROMEDIA, INC. | EQUITY | 556100105 | 2604 | 106,083 | SH | Sol |
| MACROVISION CORP | EQUITY | 555904101 | 2498 | 99,812 | SH | Sol |
| MAF BANCORP, INC. | EQUITY | 55261R108 | 572 | 13,392 | SH | Sol |
| MAGELLAN HEALTH SERVICES INC | EQUITY | 559079207 | 433 | 12,945 | SH | Sol |
| Magellan Midstream Partner | EQUITY | 559080106 | 2034 | 40,000 | SH | DEFINE |
| MAGMA DESIGN AUTOMATIO | EQUITY | 559181102 | 228 | 11,838 | SH | Sol |
| MAGNA ENTERTAINMENT CL A | EQUITY | 559211107 | 107 | 18,120 | SH | Sol |
| MAGNATEK, INC. | EQUITY | 559424106 | 95 | 11,385 | SH | Sol |
| MAGNUM HUNTER RESOURCES INC | EQUITY | 55972F203 | 346 | 33,371 | SH | Sol |
| MAGUIRE PROPERTIES INC | EQUITY | 559775101 | 554 | 22,375 | SH | Sol |
| MAIN STREET BANKS INC | EQUITY | 56034R102 | 184 | 6,532 | SH | Sol |
| MAINSOURCE FINANCIAL G | EQUITY | 56062Y102 | 91 | 4,477 | SH | Sol |
| MANDALAY RESORT GROUP | EQUITY | 562567107 | 8228 | 119,878 | SH | Sol |
| MANDALAY RESORT GROUP COM (G) | EQUITY | 562567107 | 6 | 82226 | SH | Sol |
| MANHATTAN ASSOCIATES, INC. | EQUITY | 562750109 | 448 | 14,513 | SH | Sol |
| MANHATTAN ASSOCS INC | EQUITY | 562750109 | 4014 | 130,000 | SH | DEFINE |
| MANITOWOC CO., INC. | EQUITY | 563571108 | 436 | 12,877 | SH | Sol |
| MANNATECH INC | EQUITY | 563771104 | 66 | 6,827 | SH | Sol |
| | | | | | | |
| MANNING (GREG) AUCTIONS INC | EQUITY | 563823103 | 37 | 2,426 | SH | Sol |
| MANOR CARE INC NEW | EQUITY | 564055101 | 3 | 107 | SH | DEFINE |
| MANOR CARE, INC. | EQUITY | 564055101 | 1358 | 41,567 | SH | Sol |
| MANPOWER, INC. | EQUITY | 56418H100 | 7086 | 139,574 | SH | Sol |
| MANTECH INTL CORP | EQUITY | 564563104 | 152 | 8,094 | SH | Sol |
| MANUFACTURED HOME COMMUNITIES | EQUITY | 564682102 | 405 | 12,213 | SH | Sol |
| MANUGISTICS GROUP IN | EQUITY | 565011103 | 87 | 26,389 | SH | Sol |
| MANULIFE FINANCIAL | EQUITY | 56501R106 | 11416 | 283,100 | SH | Othe |
| MAPICS INC | EQUITY | 564910107 | 121 | 11,434 | SH | Sol |
| MAPINFO CORP COM | EQUITY | 565105103 | 103 | 9,714 | SH | Sol |
| MARATHON OIL CORP | EQUITY | 565849106 | 5803 | 153,363 | SH | Sol |
| MARATHON OIL CORP | EQUITY | 565849106 | 12874 | 340,214 | SH | DEFINE |
| MARCHEX INC-CLASS B | EQUITY | 56624R108 | 22 | 1,975 | SH | Sol |
| MARCONI CORP PLC-SPONS ADR | EQUITY | 56630M101 | 374 | 15,371 | SH | Sol |
| MARCUS CORP | EQUITY | 566330106 | 164 | 9,487 | SH | Sol |
| MARIMBA | EQUITY | 56781Q109 | 75 | 9,243 | SH | Sol |
| MARINEMAX INC | EQUITY | 567908108 | 160 | 5,595 | SH | Sol |
| MARKEL CORP | EQUITY | 570535104 | 46 | 166 | SH | Sol |
| MARKETWATCH.COM INC | EQUITY | 570619106 | 59 | 5,014 | SH | Sol |

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|--------------------------------------|--------|-----------|-------|---------|----|--------|
| MARLIN BUSINESS SERVICES INC | EQUITY | 571157106 | 43 | 2,852 | SH | Sol |
| MARRIOTT INTERNATIONAL, INC. | EQUITY | 571903202 | 5007 | 100,386 | SH | Sol |
| MARRIOTT INTL INC NEW | EQUITY | 571903202 | 14 | 271 | SH | DEFINE |
| MARSH & MCLENNAN COMPANIES INC | EQUITY | 571748102 | 13392 | 295,107 | SH | Sol |
| MARSH + MCLENNAN COS INC | EQUITY | 571748102 | 28 | 627 | SH | DEFINE |
| MARSHALL & ILSLEY CORP. | EQUITY | 571834100 | 3857 | 98,678 | SH | Sol |
| MARSHALL + ILSLEY CORP | EQUITY | 571834100 | 10 | 266 | SH | DEFINE |
| MARSHALL EDWARDS INC | EQUITY | 572322303 | 26 | 3,450 | SH | Sol |
| MARTEK BIOSCIENCES CORP. | EQUITY | 572901106 | 31 | 557 | SH | Sol |
| MARTEK BIOSCIENCES CP COM | EQUITY | 572901106 | 16 | 287375 | SH | Sol |
| MARTEN TRANSPORT LTD | EQUITY | 573075108 | 82 | 4,396 | SH | Sol |
| MARTHA STEWART LIVING-CL A | EQUITY | 573083102 | 50 | 5,602 | SH | Sol |
| MARTIN MARIETTA MATERIALS | EQUITY | 573284106 | 3412 | 76,975 | SH | Sol |
| MARVEL ENTERPRISES INC | EQUITY | 57383M108 | 30 | 1,527 | SH | Sol |
| MARVEL ENTERPRISES INC | EQUITY | 57383M108 | 2559 | 131,100 | SH | DEFINE |
| MARVELL TECH GROUP LTD ORD | EQUITY | G5876H105 | 5 | 197000 | SH | Sol |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H105 | 492 | 18,440 | SH | Sol |
| MASCO CORP | EQUITY | 574599106 | 16 | 525 | SH | DEFINE |
| MASCO CORP. | EQUITY | 574599106 | 7160 | 229,625 | SH | Sol |
| MASISA SA ADR EACH REP 30 C | EQUITY | 574799102 | 59 | 6,000 | SH | Sol |
| MASSEY ENERGY COMPANY | EQUITY | 576206106 | 39 | 1,377 | SH | Sol |
| MASTEC, INC. | EQUITY | 576323109 | 61 | 11,288 | SH | Sol |
| MATRIA HEALTHCARE INC | EQUITY | 576817209 | 124 | 4,954 | SH | Sol |
| MATRIX SERVICE CO | EQUITY | 576853105 | 75 | 8,242 | SH | Sol |
| MATRIXONE INC | EQUITY | 57685P304 | 174 | 25,137 | SH | Sol |
| MATTEL INC | EQUITY | 577081102 | 9 | 506 | SH | DEFINE |
| Mattel Inc | EQUITY | 577081102 | 821 | 45,000 | SH | DEFINE |
| MATTEL, INC. | EQUITY | 577081102 | 3617 | 198,196 | SH | Sol |
| MATTHEWS INTERNATIONAL CORP. CLASS A | EQUITY | 577128101 | 510 | 15,482 | SH | Sol |
| MATTSON TECHNOLOGY, INC. | EQUITY | 577223100 | 231 | 19,185 | SH | Sol |
| MAUI LAND & PINEAPPLE CO | EQUITY | 577345101 | 53 | 1,548 | SH | Sol |
| MAVERICK TUBE CORP. | EQUITY | 577914104 | 535 | 20,356 | SH | Sol |
| MAXIM INTEGRATED PRODS COM | EQUITY | 57772K101 | | 6300 | SH | Sol |
| MAXIM INTEGRATED PRODS INC | EQUITY | 57772K101 | 20 | 386 | SH | DEFINE |
| MAXIM INTEGRATED PRODUCTS INC. | EQUITY | 57772K101 | 8895 | 169,696 | SH | Sol |
| MAXIM PHARMACEUTICALS INC. | EQUITY | 57772M107 | 131 | 13,617 | SH | Sol |
| MAXIMUS INC COM | EQUITY | 577933104 | 5 | 142300 | SH | Sol |
| MAXIMUS, INC. | EQUITY | 577933104 | 318 | 8,973 | SH | Sol |
| MAXTOR CORP | EQUITY | 577729205 | 32 | 4,830 | SH | Sol |
| MAXWELL SHOE INC | EQUITY | 577766108 | 166 | 7,136 | SH | Sol |
| MAXWELL TECHNOLOGIES, INC. | EQUITY | 577767106 | 68 | 5,264 | SH | Sol |
| MAXYGEN | EQUITY | 577776107 | 114 | 10,827 | SH | Sol |
| MAY DEPARTMENT STORES CO. | EQUITY | 577778103 | 3550 | 129,132 | SH | Sol |
| MAY DEPT STORES CO | EQUITY | 577778103 | 10 | 348 | SH | DEFINE |
| MAYTAG CORP | EQUITY | 578592107 | 2 | 95 | SH | DEFINE |
| MAYTAG CORP. | EQUITY | 578592107 | 862 | 35,171 | SH | Sol |
| MB FINANCIAL INC | EQUITY | 55264U108 | 319 | 8,663 | SH | Sol |
| MBIA INC | EQUITY | 55262C100 | 10 | 173 | SH | DEFINE |
| MBIA, INC | EQUITY | 55262C100 | 3663 | 64,133 | SH | Sol |
| MBNA CORP | EQUITY | 55262L100 | 39 | 1,531 | SH | DEFINE |
| MBNA CORP. | EQUITY | 55262L100 | 17551 | 680,531 | SH | Sol |
| MBT FINANCIAL CORP | EQUITY | 578877102 | 127 | 6,943 | SH | Sol |
| MCCLATCHY COMPANY-CL | EQUITY | 579489105 | 24 | 345 | SH | Sol |
| MCCORMICK & CO., INC. | EQUITY | 579780206 | 2083 | 61,264 | SH | Sol |
| MCCORMICK + CO INC | EQUITY | 579780206 | 13547 | 398,439 | SH | DEFINE |
| MCDATA CORP-CL A | EQUITY | 580031201 | 1283 | 238,391 | SH | Sol |

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| MCDONALDS CORP | EQUITY | 580135101 | 3536 | 136,009 | SH | DEFINE |
| MCDONALD'S CORP. | EQUITY | 580135101 | 34797 | 1,338,333 | SH | Sol |
| MCG CAPITAL CORP | EQUITY | 58047P107 | 4545 | 295,506 | SH | Sol |
| MCGRATH RENTCORP | EQUITY | 580589109 | 171 | 4,629 | SH | Sol |
| MCGRAW HILL COS INC | EQUITY | 580645109 | 17 | 228 | SH | DEFINE |
| MCGRAW-HILL, INC. | EQUITY | 580645109 | 6198 | 80,948 | SH | Sol |
| MCKESSON CORP | EQUITY | 58155Q103 | 12 | 351 | SH | DEFINE |
| MCKESSON CORP. | EQUITY | 58155Q103 | 4598 | 133,929 | SH | Sol |
| MCMORAN EXPLORATION CO | EQUITY | 582411104 | 99 | 6,360 | SH | Sol |
| MDU RESOURCES GROUP, INC. | EQUITY | 552690109 | 4412 | 183,619 | SH | Sol |
| MEADWESTVACO CORP | EQUITY | 583334107 | 2632 | 89,539 | SH | Sol |
| MEADWESTVACO CORP | EQUITY | 583334107 | 7922 | 269,541 | SH | DEFINE |
| MEASUREMENT SPECIALTIES INC | EQUITY | 583421102 | 111 | 5,136 | SH | Sol |
| MEDAREX INC | EQUITY | 583916101 | 277 | 38,041 | SH | Sol |
| MEDCATH CORP | EQUITY | 58404W109 | 58 | 2,898 | SH | Sol |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 4552 | 121,375 | SH | Sol |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 853 | 22,737 | SH | DEFINE |
| MEDIA GENERAL, INC. CLASS A | EQUITY | 584404107 | 2381 | 37,068 | SH | Sol |
| MEDIACOM COMMUNICATI | EQUITY | 58446K105 | 248 | 31,709 | SH | Sol |
| MEDICAL ACTION IND INC | EQUITY | 58449L100 | 72 | 3,922 | SH | Sol |
| MEDICAL STAFFING NETWORK HOLDINGS | EQUITY | 58463F104 | 38 | 5,829 | SH | Sol |
| MEDICINES CO | EQUITY | 584688105 | 5211 | 170,800 | SH | DEFINE |
| MEDICINES COMPANY | EQUITY | 584688105 | 700 | 22,937 | SH | Sol |
| MEDICIS PHARMACEUTIC | EQUITY | 584690309 | 48 | 1,203 | SH | Sol |
| MEDICIS PHARMACEUTICAL CL A NE | EQUITY | 584690309 | 32 | 795030 | SH | Sol |
| MEDICURE | EQUITY | 58469E101 | 505 | 415,000 | SH | Othe |
| MEDIMMUNE INC | EQUITY | 584699102 | 7 | 298 | SH | DEFINE |
| MEDIMMUNE, INC. | EQUITY | 584699102 | 3053 | 130,535 | SH | Sol |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P107 | 101 | 6,252 | SH | Sol |
| MEDSOURCE TECHNOLOGIES | EQUITY | 58505Y103 | 1754 | 247,025 | SH | Sol |
| MEDTRONIC INC | EQUITY | 585055106 | 71 | 1,452 | SH | DEFINE |
| MEDTRONIC, INC. | EQUITY | 585055106 | 25094 | 515,072 | SH | Sol |
| MELLON FINANCIAL CORPORATION | EQUITY | 58551A108 | 6014 | 205,039 | SH | Sol |
| MELLON FINL CORP | EQUITY | 58551A108 | 8213 | 280,009 | SH | DEFINE |
| MEMBERWORKS INCORPORATED | EQUITY | 586002107 | 84 | 2,831 | SH | Sol |
| MEMC ELECTR MATLS INC | EQUITY | 552715104 | 1835 | 185,700 | SH | DEFINE |
| MEMC ELECTRONIC MATERIALS, INC | EQUITY | 552715104 | 16 | 1,632 | SH | Sol |
| MENS WEARHOUSE, INC. | EQUITY | 587118100 | 401 | 15,191 | SH | Sol |
| MENTOR CORP. | EQUITY | 587188103 | 722 | 21,053 | SH | Sol |
| MENTOR GRAPHICS CORP. | EQUITY | 587200106 | 2161 | 139,683 | SH | Sol |
| MERCANTILE BANK CORP | EQUITY | 587376104 | 126 | 3,449 | SH | Sol |
| MERCANTILE BANKSHARES CORP. | EQUITY | 587405101 | 5863 | 125,234 | SH | Sol |
| MERCK & CO., INC. | EQUITY | 589331107 | 45739 | 962,933 | SH | Sol |
| MERCK + CO INC | EQUITY | 589331107 | 34583 | 728,065 | SH | DEFINE |
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378108 | 253 | 10,203 | SH | Sol |
| MERCURY GENERAL CORP | EQUITY | 589400100 | 23 | 473 | SH | Sol |
| MERCURY INTERACTIVE CORP | EQUITY | 589405109 | 5 | 110 | SH | DEFINE |
| MERCURY INTERACTIVE CORP. | EQUITY | 589405109 | 2401 | 48,188 | SH | Sol |
| MEREDITH CORP | EQUITY | 589433101 | 1218 | 22,155 | SH | Sol |
| MEREDITH CORP | EQUITY | 589433101 | 3 | 60 | SH | DEFINE |
| MERGE TECHNOLOGIES INC | EQUITY | 589981109 | 77 | 5,276 | SH | Sol |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q109 | 175 | 25,197 | SH | Sol |
| MERISTAR HOSPITALITY CORP | EQUITY | 58984Y103 | 1685 | 246,370 | SH | DEFINE |
| MERISTAR HOSPITALITY CORP. | EQUITY | 58984Y103 | 2167 | 316,811 | SH | Sol |
| MERIT MED SYS INC | EQUITY | 589889104 | 180 | 11,271 | SH | Sol |
| MERITAGE CORPORATION | EQUITY | 59001A102 | 350 | 5,089 | SH | Sol |

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| MERIX CORPORATION | EQUITY | 590049102 | 98 | 8,659 | SH | Sol |
| MERRILL LYNCH & CO., INC. | EQUITY | 590188108 | 25001 | 463,151 | SH | Sol |
| MERRILL LYNCH + CO INC | EQUITY | 590188108 | 7931 | 146,926 | SH | DEFINE |
| MESA AIRLINES, INC. | EQUITY | 590479101 | 123 | 15,247 | SH | Sol |
| METAL MANAGEMENT INC | EQUITY | 591097209 | 168 | 8,467 | SH | Sol |
| METALS USA INC | EQUITY | 591324207 | 173 | 9,701 | SH | Sol |
| METHANEX CORPORATION | EQUITY | 59151K108 | 2761 | 209,100 | SH | Othe |
| METHODE ELECTRONICS, INC. | EQUITY | 591520200 | 221 | 17,063 | SH | Sol |
| METLIFE INC | EQUITY | 59156R108 | 32 | 906 | SH | DEFINE |
| METLIFE, INC. | EQUITY | 59156R108 | 11755 | 327,906 | SH | Sol |
| METRIS COMPANIES INC | EQUITY | 591598107 | 135 | 15,511 | SH | Sol |
| METROCALL HOLDINGS INC - W/I | EQUITY | 59164X105 | 176 | 2,626 | SH | Sol |
| METRO-GOLDWYN-MAYER | EQUITY | 591610100 | 13 | 1,080 | SH | Sol |
| METROLOGIC INSTRUMENTS INC | EQUITY | 591676101 | 101 | 5,049 | SH | Sol |
| METTLER-TOLEDO INTERNATIONAL | EQUITY | 592688105 | 44 | 887 | SH | Sol |
| MFS Municipal Inc | EQUITY | 552738106 | 130 | 17,700 | SH | DEFINE |
| MGE ENERGY INC | EQUITY | 55277P104 | 292 | 8,951 | SH | Sol |
| MGI PHARMA INC | EQUITY | 552880106 | 41 | 1,511 | SH | Sol |
| MGI PHARMA INC COM | EQUITY | 552880106 | 4 | 147366 | SH | Sol |
| MGIC INVESTMENT CORP. | EQUITY | 552848103 | 3321 | 43,781 | SH | Sol |
| MGIC INVT CORP WIS | EQUITY | 552848103 | 9 | 118 | SH | DEFINE |
| MGM GRAND INC | EQUITY | 552953101 | 3643 | 77,615 | SH | Sol |
| MGM MIRAGEINC | EQUITY | 552953101 | 3072 | 65,450 | SH | DEFINE |
| MGP INGREDIENTS INC | EQUITY | 55302G103 | 74 | 1,901 | SH | Sol |
| MICHAELS STORES, INC. | EQUITY | 594087108 | 5884 | 106,975 | SH | Sol |
| MICREL INC COM | EQUITY | 594793101 | 8 | 662440 | SH | Sol |
| MICREL, INC. | EQUITY | 594793101 | 2141 | 176,199 | SH | Sol |
| MICRO THERAPEUTICS INC | EQUITY | 59500W100 | 24 | 5,638 | SH | Sol |
| MICROCHIP TECHNOLOGY COM | EQUITY | 595017104 | 4 | 126100 | SH | Sol |
| MICROCHIP TECHNOLOGY, INC. | EQUITY | 595017104 | 10738 | 340,465 | SH | Sol |
| MICROMUSE INC | EQUITY | 595094103 | 252 | 37,640 | SH | Sol |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 11 | 732 | SH | DEFINE |
| MICRON TECHNOLOGY, INC. | EQUITY | 595112103 | 4153 | 271,264 | SH | Sol |
| MICROS SYSTEMS, INC. | EQUITY | 594901100 | 372 | 7,746 | SH | Sol |
| MICROSEMI CORP COM | EQUITY | 595137100 | 15 | 1076162 | SH | Sol |
| MICROSEMI CORP. | EQUITY | 595137100 | 406 | 28,587 | SH | Sol |
| MICROSOFT CORP | EQUITY | 594918104 | 54685 | 1,914,734 | SH | DEFINE |
| Microsoft Corp | EQUITY | 594918104 | 2142 | 75,000 | SH | DEFINE |
| MICROSOFT CORP. | EQUITY | 594918104 | 245326 | 8,589,853 | SH | Sol |
| MICROSTRATEGY INC | EQUITY | 594972408 | 246 | 5,767 | SH | Sol |
| MICROSTRATERGY INC-WT07 | EQUITY | 594972119 | | 509 | SH | Sol |
| MICROTEK MEDICAL HOLDINGS IN | EQUITY | 59515B109 | 106 | 20,657 | SH | Sol |
| MICROTUNE INC | EQUITY | 59514P109 | 115 | 24,709 | SH | Sol |
| MICROVISION INC. | EQUITY | 594960106 | 75 | 8,963 | SH | Sol |
| MID STATE BANCSHARES | EQUITY | 595440108 | 267 | 11,340 | SH | Sol |
| MID-AMERICA APT. COMMUNITIES | EQUITY | 59522J103 | 432 | 11,410 | SH | Sol |
| MIDAS, INC. | EQUITY | 595626102 | 129 | 7,427 | SH | Sol |
| MIDDLEBY CORP | EQUITY | 596278101 | 117 | 2,147 | SH | Sol |
| MIDDLESEX WATER CO | EQUITY | 596680108 | 99 | 5,095 | SH | Sol |
| MIDLAND CO COM | EQUITY | 597486109 | 129 | 4,362 | SH | Sol |
| MIDWAY GAMES INC. | EQUITY | 598148104 | 207 | 17,977 | SH | Sol |
| MIDWEST BANC HOLDINGS INC. | EQUITY | 598251106 | 116 | 5,183 | SH | Sol |
| MILACRON, INC. | EQUITY | 598709103 | 74 | 18,428 | SH | Sol |
| MILLENNIUM CHEMICALS INC. | EQUITY | 599903101 | 541 | 31,244 | SH | Sol |
| MILLENNIUM PHARMACEUTICALS | EQUITY | 599902103 | 4478 | 324,500 | SH | DEFINE |
| MILLENNIUM PHARMACEUTICALS, IN | EQUITY | 599902103 | 7240 | 524,657 | SH | Sol |

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|-------------------------------------|--------|-----------|-------|-----------|----|--------|
| MILLER HERMAN INC | EQUITY | 600544100 | 1951 | 67,400 | SH | DEFINE |
| MILLIPORE CORP | EQUITY | 601073109 | 3 | 59 | SH | DEFINE |
| MILLIPORE CORP. | EQUITY | 601073109 | 1252 | 22,217 | SH | Sol |
| MILLS CORP. | EQUITY | 601148109 | 382 | 8,186 | SH | Sol |
| MINAS BUENAVENTURA-SPON ADR | EQUITY | 204448104 | 949 | 42,960 | SH | Sol |
| MINDSPEED TECHNOLOGIES INC | EQUITY | 602682106 | 237 | 47,839 | SH | Sol |
| MINE SAFETY APPLIANCES CO. | EQUITY | 602720104 | 349 | 10,370 | SH | Sol |
| MINE SAFETY APPLIANCES COM | EQUITY | 602720104 | 8 | 223700 | SH | Sol |
| MINERALS TECHNOLOGIES, INC. | EQUITY | 603158106 | 2411 | 41,576 | SH | Sol |
| MIPS TECHNOLOGIES INC | EQUITY | 604567107 | 121 | 19,699 | SH | Sol |
| MISSION RESOURCES CORP | EQUITY | 605109107 | 111 | 19,515 | SH | Sol |
| MISSION WEST PROPERTIES | EQUITY | 605203108 | 134 | 11,079 | SH | Sol |
| MKS INSTRUMENTS, INC. | EQUITY | 55306N104 | 356 | 15,593 | SH | Sol |
| MOBILE MINI INC. | EQUITY | 60740F105 | 196 | 6,903 | SH | Sol |
| MOBILE TELESYSTEMS-SP ADR | EQUITY | 607409109 | 10759 | 88,185 | SH | Sol |
| MOBILITY ELECTRONICS INC | EQUITY | 60741U101 | 100 | 11,882 | SH | Sol |
| MODINE MANUFACTURING CO. | EQUITY | 607828100 | 2065 | 64,821 | SH | Sol |
| MOHAWK INDUSTRIES, INC. | EQUITY | 608190104 | 7673 | 104,636 | SH | Sol |
| MOLECULAR DEVICES CORP. | EQUITY | 60851C107 | 108 | 6,059 | SH | Sol |
| MOLEX INC | EQUITY | 608554101 | 7 | 227 | SH | DEFINE |
| MOLEX, INC. | EQUITY | 608554101 | 3058 | 95,331 | SH | Sol |
| MOLINA HEALTHCARE INC | EQUITY | 60855R100 | 190 | 4,985 | SH | Sol |
| MONACO COACH CORP | EQUITY | 60886R103 | 354 | 12,553 | SH | Sol |
| MONDAVI, ROBERT CORP. CLASS A | EQUITY | 609200100 | 174 | 4,701 | SH | Sol |
| MONMOUTH REIT -CL A | EQUITY | 609720107 | 18 | 2,270 | SH | Sol |
| MONOLITHIC SYS TECHNOL | EQUITY | 609842109 | 85 | 11,228 | SH | Sol |
| MONRO MUFFLER BRAKE IN | EQUITY | 610236101 | 109 | 4,512 | SH | Sol |
| MONSANTO CO | EQUITY | 61166W101 | 4536 | 117,828 | SH | Sol |
| MONSANTO CO NEW | EQUITY | 61166W101 | 12 | 318 | SH | DEFINE |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 1334 | 51,855 | SH | Sol |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 4 | 140 | SH | DEFINE |
| MONSTER WORLDWIDE INC COM | EQUITY | 611742107 | 8 | 301600 | SH | Sol |
| MONY GROUP, INC. | EQUITY | 615337102 | 3193 | 102,009 | SH | Sol |
| MOODYS CORP | EQUITY | 615369105 | 12 | 179 | SH | DEFINE |
| MOODY'S CORP. | EQUITY | 615369105 | 4279 | 66,184 | SH | Sol |
| MOOG INC. | EQUITY | 615394202 | 464 | 12,516 | SH | Sol |
| MORGAN STANLEY | EQUITY | 617446448 | 25002 | 473,787 | SH | Sol |
| MORGAN STANLEY | EQUITY | 617446448 | 19845 | 376,067 | SH | DEFINE |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108 | 77 | 4,159 | SH | Sol |
| MOTOROLA INC | EQUITY | 620076109 | 24145 | 1,323,009 | SH | DEFINE |
| MOTOROLA, INC. | EQUITY | 620076109 | 21292 | 1,166,689 | SH | Sol |
| MOVADO GROUP, INC. | EQUITY | 624580106 | 126 | 7,304 | SH | Sol |
| MOVIE GALLERY, INC. | EQUITY | 624581104 | 250 | 12,791 | SH | Sol |
| MPS GROUP INC | EQUITY | 553409103 | 2581 | 212,942 | SH | Sol |
| MPS GROUP INC COM | EQUITY | 553409103 | 20 | 1636182 | SH | Sol |
| MRO SOFTWARE | EQUITY | 55347W105 | 128 | 9,403 | SH | Sol |
| MRV COMMUNICATIONS, INC. | EQUITY | 553477100 | 139 | 50,781 | SH | Sol |
| MSC INDL DIRECT INC CL A | EQUITY | 553530106 | 9 | 266600 | SH | Sol |
| MSC INDUSTRIAL DIRECT CO. | EQUITY | 553530106 | 23 | 693 | SH | Sol |
| MSC SOFTWARE CORPORATION | EQUITY | 553531104 | 118 | 13,159 | SH | Sol |
| MTC TECHNOLOGIES INC | EQUITY | 55377A106 | 90 | 3,481 | SH | Sol |
| MTR GAMING GROUP INC | EQUITY | 553769100 | 122 | 11,158 | SH | Sol |
| MTS SYSTEMS CORP. | EQUITY | 553777103 | 239 | 10,183 | SH | Sol |
| MUELLER INDUSTRIES, INC. | EQUITY | 624756102 | 602 | 16,821 | SH | Sol |
| MULTIMEDIA GAMES INC | EQUITY | 625453105 | 305 | 11,375 | SH | Sol |
| MULTIMEDIA GAMES INC COM | EQUITY | 625453105 | 12 | 438200 | SH | Sol |

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|--------------------------------------|--------|-----------|-------|---------|----|--------|
| Municipal High Income Fund | EQUITY | 626214100 | 704 | 98,900 | SH | DEFINE |
| MURPHY OIL CORP. | EQUITY | 626717102 | 10634 | 144,284 | SH | Sol |
| MYERS INDUSTRIES, INC. | EQUITY | 628464109 | 150 | 10,666 | SH | Sol |
| MYKROLIS CORP | EQUITY | 62852P103 | 346 | 19,840 | SH | Sol |
| MYLAN LABORATORIES INC. | EQUITY | 628530107 | 2427 | 119,866 | SH | Sol |
| MYLAN LABS INC | EQUITY | 628530107 | 7 | 322 | SH | DEFINE |
| MYOGEN INC | EQUITY | 62856E104 | 52 | 6,712 | SH | Sol |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 195 | 13,062 | SH | Sol |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519109 | 394 | 27,682 | SH | Sol |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 2862 | 63,298 | SH | Sol |
| NACCO INDUSTRIES, INC. CLASS A | EQUITY | 629579103 | 214 | 2,255 | SH | Sol |
| NANOGEN INC. | EQUITY | 630075109 | 111 | 16,362 | SH | Sol |
| NARA BANCORP INC | EQUITY | 63080P105 | 151 | 8,836 | SH | Sol |
| NASB FINL INC | EQUITY | 628968109 | 63 | 1,481 | SH | Sol |
| NASDAQ-100 SHARES | EQUITY | 631100104 | 10143 | 268,700 | SH | Sol |
| NASHFINCH CO. | EQUITY | 631158102 | 148 | 5,916 | SH | Sol |
| NATIONAL BEVERAGE CORP. | EQUITY | 635017106 | 34 | 3,466 | SH | Sol |
| NATIONAL CITY CORP | EQUITY | 635405103 | 26 | 744 | SH | DEFINE |
| NATIONAL CITY CORP. | EQUITY | 635405103 | 19752 | 348,776 | SH | Sol |
| NATIONAL COMMERCE BANCORP. | EQUITY | 63545P104 | 10478 | 322,403 | SH | Sol |
| NATIONAL DATA CORP. | EQUITY | 639480102 | 402 | 17,319 | SH | Sol |
| NATIONAL FINANCIAL PARTNERS | EQUITY | 63607P208 | 566 | 16,050 | SH | Sol |
| NATIONAL FUEL GAS CO. | EQUITY | 636180101 | 10424 | 416,952 | SH | Sol |
| NATIONAL HEALTH INVESTORS, INC | EQUITY | 63633D104 | 299 | 10,983 | SH | Sol |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906100 | 90 | 3,228 | SH | Sol |
| NATIONAL INSTRS CORP COM | EQUITY | 636518102 | 28 | 914665 | SH | Sol |
| NATIONAL INSTRUMENTS CORP. | EQUITY | 636518102 | 3765 | 122,852 | SH | Sol |
| NATIONAL PENN BANCSHARES, INC. | EQUITY | 637138108 | 348 | 11,698 | SH | Sol |
| NATIONAL PRESTO INDUSTRIES | EQUITY | 637215104 | 93 | 2,260 | SH | Sol |
| NATIONAL PROCESSING INC | EQUITY | 637229105 | 121 | 4,220 | SH | Sol |
| NATIONAL SEMICONDUCTOR COM | EQUITY | 637640103 | 5 | 226400 | SH | Sol |
| NATIONAL SEMICONDUCTOR COR | EQUITY | 637640103 | 6925 | 314,930 | SH | DEFINE |
| NATIONAL SEMICONDUCTOR CORP. | EQUITY | 637640103 | 5466 | 248,578 | SH | Sol |
| NATIONAL WESTERN LIFE INS. CO. CLASS | EQUITY | 638522102 | 162 | 1,053 | SH | Sol |
| NATIONAL-OILWELL, INC. | EQUITY | 637071101 | 4221 | 134,039 | SH | Sol |
| NATIONWIDE FINANCIAL | EQUITY | 638612101 | 39 | 1,024 | SH | Sol |
| NATIONWIDE HEALTH PROPERTIES | EQUITY | 638620104 | 782 | 41,400 | SH | Sol |
| NATURES SUNSHINE PRODUCTS, INC | EQUITY | 639027101 | 71 | 4,983 | SH | Sol |
| NAUTILUS GROUP INC | EQUITY | 63910B102 | 269 | 13,764 | SH | Sol |
| NAVARRE CORP | EQUITY | 639208107 | 145 | 10,059 | SH | Sol |
| NAVIGANT CONSULTING CO. | EQUITY | 63935N107 | 473 | 22,074 | SH | Sol |
| NAVIGANT INTERNATIONAL, INC. | EQUITY | 63935R108 | 120 | 6,763 | SH | Sol |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 119 | 4,121 | SH | Sol |
| NAVISTAR INTERNATIONAL CORP. | EQUITY | 63934E108 | 1198 | 30,921 | SH | Sol |
| NAVISTAR INTL CORP INC | EQUITY | 63934E108 | 3 | 84 | SH | DEFINE |
| NBC CAPITAL CORP | EQUITY | 628729105 | 90 | 3,326 | SH | Sol |
| NBT BANCORP, INC. | EQUITY | 628778102 | 353 | 15,822 | SH | Sol |
| NBTY INC COM | EQUITY | 628782104 | 12 | 413302 | SH | Sol |
| NBTY, INC. | EQUITY | 628782104 | 34 | 1,170 | SH | Sol |
| NCI BUILDING SYSTEMS, INC. | EQUITY | 628852105 | 305 | 9,363 | SH | Sol |
| NCO GROUP, INC. | EQUITY | 628858102 | 347 | 13,001 | SH | Sol |
| NCR CORP NEW | EQUITY | 62886E108 | 6 | 113 | SH | DEFINE |
| NCR CORP. | EQUITY | 62886E108 | 2096 | 42,268 | SH | Sol |
| NDS Group Plc - ADR | EQUITY | 628891103 | 2751 | 108,300 | SH | Sol |
| NECTAR THERAPEUTICS | EQUITY | 640268108 | 36 | 1,792 | SH | Sol |
| NEIGHBORCARE INC | EQUITY | 64015Y104 | 440 | 14,037 | SH | Sol |

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|-------------------------------------|--------|-----------|-------|-----------|----|--------|
| NEIMAN MARCUS GROUP INC CL A | EQUITY | 640204202 | 4278 | 76,879 | SH | Sol |
| NELNET INC | EQUITY | 64031N108 | 3211 | 180,900 | SH | DEFINE |
| NELNET INC-CL A | EQUITY | 64031N108 | 69 | 3,895 | SH | Sol |
| NEOFORMA INC | EQUITY | 640475505 | 54 | 4,433 | SH | Sol |
| NEOPHARM INC | EQUITY | 640919106 | 85 | 8,274 | SH | Sol |
| NEOSE TECHNOLOGIES, INC. | EQUITY | 640522108 | 83 | 9,929 | SH | Sol |
| NET2PHONE, INC. | EQUITY | 64108N106 | 78 | 17,153 | SH | Sol |
| NETBANK INC | EQUITY | 640933107 | 244 | 22,283 | SH | Sol |
| NETEGRITY, INC. | EQUITY | 64110P107 | 134 | 15,788 | SH | Sol |
| NETFLIX COM INC COM | EQUITY | 64110L106 | 30 | 838248 | SH | Sol |
| NETFLIX.COM INC | EQUITY | 64110L106 | 27 | 749 | SH | Sol |
| NETGEAR INC | EQUITY | 64111Q104 | 2146 | 199,584 | SH | Sol |
| NETIQ CORP. | EQUITY | 64115P102 | 362 | 27,431 | SH | Sol |
| NETRATINGS INC | EQUITY | 64116M108 | 96 | 5,906 | SH | Sol |
| NETSCOUT SYSTEMS INC | EQUITY | 64115T104 | 75 | 11,413 | SH | Sol |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 9 | 416 | SH | DEFINE |
| NETWORK APPLIANCE, INC. | EQUITY | 64120L104 | 3974 | 184,567 | SH | Sol |
| Network Associates Inc | EQUITY | 640938106 | 453 | 25,000 | SH | DEFINE |
| NETWORK EQUIPMENT TECH. | EQUITY | 641208103 | 94 | 11,533 | SH | Sol |
| NETWORKS ASSOCIATES, INC. | EQUITY | 640938106 | 4613 | 254,457 | SH | Sol |
| NEUROCHEM INC | EQUITY | 64125K101 | 1673 | 80,000 | SH | Othe |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 1654 | 31,900 | SH | DEFINE |
| NEUROCRINE BIOSCIENCES, INC. | EQUITY | 64125C109 | 40 | 780 | SH | Sol |
| NEUROGEN CORP. | EQUITY | 64124E106 | 90 | 12,012 | SH | Sol |
| NEVADA GOLD & CASINO | EQUITY | 64126Q206 | 48 | 3,588 | SH | Sol |
| NEW CENTURY FINANCIAL CORP | EQUITY | 64352D101 | 639 | 13,657 | SH | Sol |
| NEW JERSEY RESOURCES CORP. | EQUITY | 646025106 | 551 | 13,250 | SH | Sol |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 9433 | 403,792 | SH | Sol |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 8339 | 424,798 | SH | Sol |
| NEW YORK TIMES CO | EQUITY | 650111107 | 8 | 178 | SH | DEFINE |
| NEW YORK TIMES CO. CLASS A | EQUITY | 650111107 | 2964 | 66,304 | SH | Sol |
| NEWALLIANCE BANCSHARES INC | EQUITY | 650203102 | 27 | 1,925 | SH | Sol |
| NEWCASTLE INVESTMENT CORP | EQUITY | 65105M108 | 3110 | 103,835 | SH | Sol |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 8 | 329 | SH | DEFINE |
| NEWELL RUBBERMAID, INC. | EQUITY | 651229106 | 2869 | 122,073 | SH | Sol |
| NEWFIELD EXPLORATION | EQUITY | 651290108 | 4917 | 88,214 | SH | Sol |
| NEWMONT MINING CORP HLDG CO | EQUITY | 651639106 | 7403 | 191,001 | SH | Sol |
| NEWMONT MNG CORP | EQUITY | 651639106 | 21 | 531 | SH | DEFINE |
| NEWPARK RESOURCES, INC. | EQUITY | 651718504 | 250 | 40,300 | SH | Sol |
| NEWPORT CORP | EQUITY | 651824104 | 1286 | 79,524 | SH | Sol |
| NEWS CORP LTD ADR | EQUITY | 652487802 | | 2 | SH | Sol |
| NEWTEK BUSINESS SERVICES INC | EQUITY | 652526104 | 2971 | 792,333 | SH | Sol |
| NEXEN | EQUITY | 65334H102 | 2832 | 73,000 | SH | Othe |
| NEXSTAR BROADCASTING GROUP-A | EQUITY | 65336K103 | 54 | 4,842 | SH | Sol |
| NEXTEL COMMUNICATIONS INC | EQUITY | 65332V103 | 32326 | 1,212,530 | SH | DEFINE |
| NEXTEL COMMUNICATIONS, INC. CLASS A | EQUITY | 65332V103 | 19289 | 723,515 | SH | Sol |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 838 | 52,630 | SH | Sol |
| NIC INC | EQUITY | 62914B100 | 107 | 14,972 | SH | Sol |
| NICOR INC | EQUITY | 654086107 | 2 | 53 | SH | DEFINE |
| NICOR, INC. | EQUITY | 654086107 | 1358 | 39,971 | SH | Sol |
| NII HLDGS INC | EQUITY | 62913F201 | 2250 | 66,800 | SH | DEFINE |
| NII HOLDINGS INC-CL B | EQUITY | 62913F201 | 41 | 1,222 | SH | Sol |
| NIKE INC | EQUITY | 654106103 | 24 | 316 | SH | DEFINE |
| NIKE, INC. CLASS B | EQUITY | 654106103 | 8737 | 115,346 | SH | Sol |
| NISOURCE INC | EQUITY | 65473P105 | 7 | 316 | SH | DEFINE |
| NISOURCE, INC. | EQUITY | 65473P105 | 13443 | 651,937 | SH | Sol |

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| NITROMED INC | EQUITY | 654798503 | 29 | 4,736 | SH | Sol |
| NL INDUSTRIES, INC. | EQUITY | 629156407 | 55 | 3,790 | SH | Sol |
| NMS COMMUNUCATIONS CORP. | EQUITY | 629248105 | 165 | 22,361 | SH | Sol |
| NN INC | EQUITY | 629337106 | 102 | 8,037 | SH | Sol |
| NOBLE CORPORATION | EQUITY | G65422100 | 2175 | 57,402 | SH | Sol |
| NOBLE ENERGYINC | EQUITY | 655044105 | 4552 | 89,253 | SH | Sol |
| NOBLE INTERNATIONAL LTD | EQUITY | 655053106 | 76 | 3,052 | SH | Sol |
| NOKIA CORP SPON-ADR | EQUITY | 654902204 | 4549 | 312,850 | SH | Sol |
| NORDSON CORP. | EQUITY | 655663102 | 2887 | 66,557 | SH | Sol |
| NORDSTROM INC | EQUITY | 655664100 | 7 | 167 | SH | DEFINE |
| NORDSTROM INC COM | EQUITY | 655664100 | 15 | 363100 | SH | Sol |
| NORDSTROM, INC. | EQUITY | 655664100 | 2616 | 61,400 | SH | Sol |
| NORFOLK SOUTHERN CORP. | EQUITY | 655844108 | 10492 | 395,638 | SH | Sol |
| NORFOLK SOUTHN CORP | EQUITY | 655844108 | 12 | 470 | SH | DEFINE |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 4406 | 882,800 | SH | Othe |
| NORTH FORK BANCORPORATION | EQUITY | 659424105 | 8 | 207 | SH | DEFINE |
| NORTH FORK BANCORPORATION INC. | EQUITY | 659424105 | 2922 | 76,786 | SH | Sol |
| NORTH PITTSBURGH SYSTEMS | EQUITY | 661562108 | 145 | 7,216 | SH | Sol |
| NORTHEAST UTILITIES | EQUITY | 664397106 | 3900 | 200,323 | SH | Sol |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 11 | 264 | SH | DEFINE |
| NORTHERN TRUST CORP. | EQUITY | 665859104 | 4128 | 97,641 | SH | Sol |
| NORTHFIELD LABORATORIES, INC. | EQUITY | 666135108 | 130 | 9,148 | SH | Sol |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 23 | 430 | SH | DEFINE |
| NORTHROP GRUMMAN CORP. | EQUITY | 666807102 | 8216 | 152,990 | SH | Sol |
| NORTHWEST AIRLINES CORP CL-A | EQUITY | 667280101 | 400 | 35,954 | SH | Sol |
| NORTHWEST BANCORP INC. | EQUITY | 667328108 | 208 | 9,062 | SH | Sol |
| NORTHWEST NATURAL GAS CO. | EQUITY | 667655104 | 1567 | 51,378 | SH | Sol |
| NOVASTAR FINL INC | EQUITY | 669947400 | 4628 | 121,912 | SH | Sol |
| NOVATEL WIRELESS INC | EQUITY | 66987M604 | 235 | 8,865 | SH | Sol |
| NOVELL INC | EQUITY | 670006105 | 4 | 463 | SH | DEFINE |
| NOVELL, INC . | EQUITY | 670006105 | 1450 | 172,829 | SH | Sol |
| NOVELLUS SYS INC | EQUITY | 670008101 | 6 | 177 | SH | DEFINE |
| NOVELLUS SYSTEMS, INC. | EQUITY | 670008101 | 2421 | 76,997 | SH | Sol |
| NOVEN PHARMACEUTICALS, INC. | EQUITY | 670009109 | 248 | 11,245 | SH | Sol |
| NPS PHARMACEUTICALS INC. | EQUITY | 62936P103 | 376 | 17,905 | SH | Sol |
| NRG ENERGY INC | EQUITY | 629377508 | 3566 | 143,780 | SH | Sol |
| NS GROUP, INC. | EQUITY | 628916108 | 145 | 8,809 | SH | Sol |
| NSTAR | EQUITY | 67019E107 | 6859 | 143,262 | SH | Sol |
| NTL INC | EQUITY | 62940M104 | 72 | 1,251 | SH | Sol |
| NTN COMMUNICATIONS INC | EQUITY | 629410309 | 143 | 45,639 | SH | Sol |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 640 | 25,265 | SH | Sol |
| NUCO2 INC | EQUITY | 629428103 | 59 | 3,027 | SH | Sol |
| NUCOR CORP | EQUITY | 670346105 | 7 | 95 | SH | DEFINE |
| NUCOR CORP. | EQUITY | 670346105 | 2696 | 35,126 | SH | Sol |
| NUI CORPORATION | EQUITY | 629431107 | 112 | 7,679 | SH | Sol |
| NUTRACEUTICAL INTL CORP | EQUITY | 67060Y101 | 81 | 3,787 | SH | Sol |
| NUVASIVE INC | EQUITY | 670704105 | 34 | 3,121 | SH | Sol |
| NUVEEN INVESTMENTS INC | EQUITY | 67090F106 | 11 | 399 | SH | Sol |
| NUVELO INC | EQUITY | 67072M301 | 185 | 19,233 | SH | Sol |
| NVIDIA CORP | EQUITY | 67066G104 | 1785 | 87,199 | SH | Sol |
| NVIDIA CORP | EQUITY | 67066G104 | 4 | 199 | SH | DEFINE |
| NVR, INC. | EQUITY | 62944T105 | 56 | 116 | SH | Sol |
| NYMAGIC, INC. | EQUITY | 629484106 | 42 | 1,586 | SH | Sol |
| OAK HILL FINANCIAL INC | EQUITY | 671337103 | 53 | 1,683 | SH | Sol |
| OAKLEY INC. | EQUITY | 673662102 | 129 | 9,947 | SH | Sol |
| OCCIDENTAL PETE CORP | EQUITY | 674599105 | 23 | 469 | SH | DEFINE |
| OCCIDENTAL PETROLEUM CORP. | EQUITY | 674599105 | 8061 | 166,509 | SH | Sol |
| OCEANEERING INTERNATIONAL, INC | EQUITY | 675232102 | 411 | 11,997 | SH | Sol |

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| OCEANFIRST FINANCIAL CORP | EQUITY | 675234108 | 108 | 4,498 | SH | Sol |
| O'CHARLEY'S INC. | EQUITY | 670823103 | 175 | 10,201 | SH | Sol |
| OCTEL CORP. | EQUITY | 675727101 | 158 | 5,982 | SH | Sol |
| OCULAR SCIENCES INC COM | EQUITY | 675744106 | 5 | 136200 | SH | Sol |
| OCULAR SCIENCES, INC. | EQUITY | 675744106 | 356 | 9,359 | SH | Sol |
| OCWEN FINANCIAL CORP. | EQUITY | 675746101 | 230 | 19,139 | SH | Sol |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 331 | 17,602 | SH | Sol |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 5 | 223 | SH | Sol |
| OFFICE DEPOT INC | EQUITY | 676220106 | 7 | 375 | SH | DEFINE |
| OFFICE DEPOT, INC. | EQUITY | 676220106 | 2486 | 138,833 | SH | Sol |
| OFFSHORE LOGISTICS, INC. | EQUITY | 676255102 | 273 | 9,711 | SH | Sol |
| OGE ENERGY CORP. | EQUITY | 670837103 | 10213 | 400,980 | SH | Sol |
| OHIO CASUALTY CORP. | EQUITY | 677240103 | 2500 | 124,195 | SH | Sol |
| OIL STATES INTERNATIONAL INC | EQUITY | 678026105 | 214 | 13,971 | SH | Sol |
| OLD DOMINION FGHT LINE COM | EQUITY | 679580100 | 5 | 183375 | SH | Sol |
| OLD DOMINION FREIGHT LINE | EQUITY | 679580100 | 234 | 7,924 | SH | Sol |
| OLD NATL BANCORP | EQUITY | 680033107 | 792 | 31,911 | SH | Sol |
| OLD REPUBLIC INTL CORP. | EQUITY | 680223104 | 6765 | 285,203 | SH | Sol |
| OLD SECOND BANCORP INC | EQUITY | 680277100 | 170 | 3,225 | SH | Sol |
| OLIN CORP. | EQUITY | 680665205 | 7607 | 431,731 | SH | Sol |
| OM GROUP INC | EQUITY | 670872100 | 450 | 13,636 | SH | Sol |
| OMEGA FINANCIAL CORP. | EQUITY | 682092101 | 126 | 3,677 | SH | Sol |
| OMEGA HEALTHCARE INVESTORS | EQUITY | 681936100 | 290 | 28,855 | SH | Sol |
| OMEGA PROTEIN CORP | EQUITY | 68210P107 | 28 | 2,865 | SH | Sol |
| OMNICARE, INC. | EQUITY | 681904108 | 6912 | 161,465 | SH | Sol |
| OMNICELL INC | EQUITY | 68213N109 | 153 | 10,465 | SH | Sol |
| OMNICOM GROUP | EQUITY | 681919106 | 17 | 227 | SH | DEFINE |
| OMNICOM GROUP, INC. | EQUITY | 681919106 | 6088 | 80,217 | SH | Sol |
| OMNIVISION TECHNOLOGIE | EQUITY | 682128103 | 427 | 26,749 | SH | Sol |
| OMNOVA SOLUTIONS | EQUITY | 682129101 | 118 | 19,324 | SH | Sol |
| ON SEMICONDUCTOR CORPORATION | EQUITY | 682189105 | 290 | 57,864 | SH | Sol |
| ONE LIBERTY PROPERTIES INC | EQUITY | 682406103 | 25 | 1,380 | SH | Sol |
| ONEOK, INC. | EQUITY | 682680103 | 3868 | 175,913 | SH | Sol |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 706 | 16,669 | SH | Sol |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 424 | 10,000 | SH | DEFINE |
| OPEN SOLLUTIONS INC | EQUITY | 68371P102 | 143 | 5,722 | SH | Sol |
| OPEN TEXT CORP | EQUITY | 683715106 | 5511 | 173,000 | SH | Othe |
| OPENWAVE SYSTEMS INC. | EQUITY | 683718308 | 393 | 30,914 | SH | Sol |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q106 | 99 | 51,408 | SH | Sol |
| OPNET TECHNOLOGIES | EQUITY | 683757108 | 74 | 5,664 | SH | Sol |
| OPNET TECHNOLOGIES INC COM | EQUITY | 683757108 | 7 | 553243 | SH | Sol |
| OPSWARE INC | EQUITY | 68383A101 | 195 | 24,669 | SH | Sol |
| OPTICAL COMMUNICATION PROD | EQUITY | 68382T101 | 21 | 8,831 | SH | Sol |
| OPTION CARE INC | EQUITY | 683948103 | 97 | 6,359 | SH | Sol |
| ORACLE CORP | EQUITY | 68389X105 | 3688 | 309,125 | SH | DEFINE |
| ORACLE CORP. | EQUITY | 68389X105 | 59148 | 4,957,900 | SH | Sol |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V108 | 186 | 19,092 | SH | Sol |
| ORBITAL SCIENCES CORP. | EQUITY | 685564106 | 558 | 40,382 | SH | Sol |
| ORBITZ INC | EQUITY | 68556Y100 | 127 | 5,884 | SH | Sol |
| ORBITZ INC | EQUITY | 68556Y100 | 1308 | 60,500 | SH | DEFINE |
| ORBITZ INC CL A | EQUITY | 68556Y100 | 7 | 304700 | SH | Sol |
| OREGON STEEL MILLS, INC. | EQUITY | 686079104 | 188 | 12,765 | SH | Sol |
| O'REILLY AUTOMOTIVE, INC. | EQUITY | 686091109 | 3862 | 85,445 | SH | Sol |
| ORIENTAL FINANCIAL GROUP | EQUITY | 68618W100 | 221 | 8,149 | SH | Sol |
| ORIGEN FINANCIAL INC | EQUITY | 68619E208 | 31 | 3,959 | SH | Sol |
| ORLEANS HOMEBUILDERS INC | EQUITY | 686588104 | 23 | 1,170 | SH | Sol |
| ORTHODONTIC CENTERS OF AMERICA | EQUITY | 68750P103 | 166 | 20,310 | SH | Sol |
| ORTHOLOGIC CORP | EQUITY | 68750J107 | 144 | 16,604 | SH | Sol |
| ORTHOVITA INC | EQUITY | 68750U102 | 100 | 19,509 | SH | Sol |

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|---------------------------------------|--------|-----------|-------|---------|----|--------|
| OSHKOSH B'GOSH, INC. CLASS A | EQUITY | 688222207 | 80 | 3,203 | SH | Sol |
| OSHKOSH TRUCK CORP CL B | EQUITY | 688239201 | 43 | 744 | SH | Sol |
| OSI PHARMACEUTICALS | EQUITY | 671040103 | 62 | 874 | SH | Sol |
| OSI SYSTEMS INC | EQUITY | 671044105 | 126 | 6,326 | SH | Sol |
| OTTER TAIL POWER CO. | EQUITY | 689648103 | 334 | 12,444 | SH | Sol |
| OUTBACK STEAKHOUSE INC. | EQUITY | 689899102 | 4865 | 117,623 | SH | Sol |
| OVERLAND STORAGE INC | EQUITY | 690310107 | 87 | 6,574 | SH | Sol |
| OVERNITE CORP | EQUITY | 690322102 | 396 | 13,467 | SH | Sol |
| OVERSEAS SHIPHOLDING GROUP | EQUITY | 690368105 | 3263 | 73,937 | SH | Sol |
| OVERSTOCK.COM | EQUITY | 690370101 | 205 | 5,231 | SH | Sol |
| OWENS & MINOR, INC. | EQUITY | 690732102 | 489 | 18,882 | SH | Sol |
| OWENS-ILLINOIS, INC. | EQUITY | 690768403 | 34 | 1,999 | SH | Sol |
| OXFORD HEALTH PLANS, INC. | EQUITY | 691471106 | 10945 | 198,849 | SH | Sol |
| OXFORD INDS INC. | EQUITY | 691497309 | 278 | 6,378 | SH | Sol |
| P A M TRANSN SVCS INC | EQUITY | 693149106 | 59 | 3,069 | SH | Sol |
| P G & E CORP. | EQUITY | 69331C108 | 5185 | 185,559 | SH | Sol |
| P. F. CHANGS CHINA BISTRO INC. | EQUITY | 69333Y108 | 506 | 12,301 | SH | Sol |
| PACCAR INC | EQUITY | 693718108 | 12 | 210 | SH | DEFINE |
| PACCAR, INC | EQUITY | 693718108 | 5346 | 92,184 | SH | Sol |
| PACER INTERNATIONAL INC | EQUITY | 69373H106 | 246 | 13,291 | SH | Sol |
| PACIFIC CAPITAL BANCORP | EQUITY | 69404P101 | 615 | 21,849 | SH | Sol |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY | 694873100 | 2416 | 123,345 | SH | Sol |
| PACIFICARE HEALTH SYSTEMS INC CLASS A | EQUITY | 695112102 | 5085 | 131,528 | SH | Sol |
| PACKAGING CORP OF AMERICA | EQUITY | 695156109 | 3943 | 164,999 | SH | Sol |
| PACKETEER INC COM | EQUITY | 695210104 | 4 | 238900 | SH | Sol |
| PACKETEER, INC | EQUITY | 695210104 | 255 | 15,782 | SH | Sol |
| PACTIV CORP | EQUITY | 695257105 | 5 | 184 | SH | DEFINE |
| PACTIV CORPORATION | EQUITY | 695257105 | 1703 | 68,277 | SH | Sol |
| PAIN THERAPEUTICS INC | EQUITY | 69562K100 | 100 | 12,398 | SH | Sol |
| PALATIN TECHNOLOGIES INC | EQUITY | 696077304 | 107 | 25,329 | SH | Sol |
| PALL CORP | EQUITY | 696429307 | 1456 | 55,609 | SH | Sol |
| PALL CORP | EQUITY | 696429307 | 4 | 150 | SH | DEFINE |
| PALM HARBOR HOMES, INC | EQUITY | 696639103 | 81 | 4,569 | SH | Sol |
| PALMONE INC | EQUITY | 69713P107 | 699 | 20,101 | SH | Sol |
| PALMSOURCE INC | EQUITY | 697154102 | 121 | 7,036 | SH | Sol |
| PALOMAR MEDICAL TECHNOLOGIES | EQUITY | 697529303 | 97 | 5,772 | SH | Sol |
| PAN PACIFIC RETAIL PROPERTIES | EQUITY | 69806L104 | 326 | 6,451 | SH | Sol |
| PANAMSAT CORP | EQUITY | 697933109 | 354 | 15,262 | SH | Sol |
| PANERA BREAD COMPANY CL A | EQUITY | 69840W108 | 490 | 13,648 | SH | Sol |
| PANTRY INC | EQUITY | 698657103 | 122 | 5,578 | SH | Sol |
| PAPA JOHNS INTERNATIONAL, INC | EQUITY | 698813102 | 165 | 5,590 | SH | Sol |
| PAR PHARMACEUTICAL COMPANIES, INC | EQUITY | 69888P106 | 2442 | 69,367 | SH | Sol |
| PARADYNE NETWORKS INC | EQUITY | 69911G107 | 104 | 18,936 | SH | Sol |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 1717 | 343,321 | SH | DEFINE |
| PARAMETRIC TECHNOLOGY CORP. | EQUITY | 699173100 | 1214 | 242,830 | SH | Sol |
| PAREXEL INTERNATIONAL CORP. | EQUITY | 699462107 | 249 | 12,554 | SH | Sol |
| PARK ELECTROCHEMICAL CORP. | EQUITY | 700416209 | 210 | 8,314 | SH | Sol |
| PARK NATIONAL CORP. | EQUITY | 700658107 | 840 | 6,581 | SH | Sol |
| PARKER DRILLING CO. | EQUITY | 701081101 | 173 | 45,345 | SH | Sol |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 4278 | 71,943 | SH | DEFINE |
| PARKER HANNIFIN CORP. | EQUITY | 701094104 | 4354 | 73,233 | SH | Sol |
| PARKWAY PROPERTIES, INC. | EQUITY | 70159Q104 | 304 | 6,834 | SH | Sol |
| PARTNERS TRUST FINCL G | EQUITY | 70213A103 | 62 | 3,167 | SH | Sol |
| PARTY CITY CORP | EQUITY | 702145103 | 69 | 5,485 | SH | Sol |
| PATHMARK STORES INC | EQUITY | 70322A101 | 110 | 14,462 | SH | Sol |
| PATINA OIL & GAS CORP | EQUITY | 703224105 | 45 | 1,513 | SH | Sol |
| PATTERSON DENTAL CO. | EQUITY | 703412106 | 8581 | 112,183 | SH | Sol |

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| PATTERSON UTI ENERGY INC | EQUITY | 703481101 | 3017 | 90,300 | SH | DEFINE |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481101 | 4565 | 136,624 | SH | Sol |
| PAXAR CORP. | EQUITY | 704227107 | 325 | 16,625 | SH | Sol |
| PAXSON COMMUNICATIONS CORP. | EQUITY | 704231109 | 71 | 21,804 | SH | Sol |
| PAYCHEX INC | EQUITY | 704326107 | 12803 | 377,903 | SH | DEFINE |
| PAYCHEX, INC. | EQUITY | 704326107 | 6315 | 186,393 | SH | Sol |
| PAYLESS SHOESOURCE, INC. | EQUITY | 704379106 | 2065 | 138,515 | SH | Sol |
| PC CONNECTION INC | EQUITY | 69318J100 | 23 | 3,464 | SH | Sol |
| PC MALL INC | EQUITY | 69323K100 | 71 | 3,741 | SH | Sol |
| PC-TEL INC. | EQUITY | 69325Q105 | 119 | 10,068 | SH | Sol |
| PDF SOLUTIONS INC | EQUITY | 693282105 | 60 | 7,018 | SH | Sol |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 5412 | 96,661 | SH | Sol |
| PEABODY ENERGY CORP COM | EQUITY | 704549104 | 12 | 221812 | SH | Sol |
| PEAPACK-GLADSTONE FINL | EQUITY | 704699107 | 103 | 3,197 | SH | Sol |
| PEC SOLUTIONS INC | EQUITY | 705107100 | 66 | 5,550 | SH | Sol |
| PEDIATRIX MEDICAL GROUP | EQUITY | 705324101 | 823 | 11,780 | SH | Sol |
| PEETS COFFEE & TEA INC | EQUITY | 705560100 | 141 | 5,648 | SH | Sol |
| PEGASUS COMMUNICATIONS CORP | EQUITY | 705904605 | 1 | 33 | SH | Sol |
| PEGASUS SOLUTIONS INC. | EQUITY | 705906105 | 147 | 11,182 | SH | Sol |
| PEGASYSTEMS INC | EQUITY | 705573103 | 47 | 5,435 | SH | Sol |
| PENN ENGINERRING & MFG CORP | EQUITY | 707389300 | 111 | 5,164 | SH | Sol |
| PENN NATIONAL GAMING, INC. | EQUITY | 707569109 | 511 | 15,393 | SH | Sol |
| PENN NATL GAMING INC | EQUITY | 707569109 | 1912 | 57,600 | SH | DEFINE |
| PENN VIRGINIA CORPORATION | EQUITY | 707882106 | 317 | 8,767 | SH | Sol |
| PENN-AMERICA GROUP INC | EQUITY | 707247102 | 65 | 4,616 | SH | Sol |
| PENNEY J C INC | EQUITY | 708160106 | 1345 | 1,300,338 | SH | DEFINE |
| PENNFED FINANCIAL SVCS INC | EQUITY | 708167101 | 73 | 2,183 | SH | Sol |
| PENNRock FINL SVCS COR | EQUITY | 708352109 | 111 | 3,684 | SH | Sol |
| PENNSYLVANIA REAL ESTATE INV. | EQUITY | 709102107 | 691 | 20,182 | SH | Sol |
| PENTAIR INC COM | EQUITY | 709631105 | 9 | 261786 | SH | Sol |
| PENTAIR INC. | EQUITY | 709631105 | 5225 | 155,320 | SH | Sol |
| PENWEST PHARMACEUTICALS CO | EQUITY | 709754105 | 102 | 7,984 | SH | Sol |
| PEOPLES BANCORP INC | EQUITY | 709789101 | 138 | 5,108 | SH | Sol |
| PEOPLES BANK | EQUITY | 710198102 | 22 | 700 | SH | Sol |
| PEOPLES ENERGY CORP | EQUITY | 711030106 | 2 | 45 | SH | DEFINE |
| PEOPLES ENERGY CORP. | EQUITY | 711030106 | 6260 | 148,512 | SH | Sol |
| PEOPLES HOLDING COMPANY | EQUITY | 711148106 | 136 | 3,937 | SH | Sol |
| PEOPLESOFT INC | EQUITY | 712713106 | 8 | 437 | SH | DEFINE |
| PEOPLESOFT, INC. | EQUITY | 712713106 | 3720 | 201,108 | SH | Sol |
| PEP BOYS-MANNY, MOE & JACK | EQUITY | 713278109 | 704 | 27,760 | SH | Sol |
| PEPCO HOLDINGS INC | EQUITY | 713291102 | 4929 | 269,625 | SH | Sol |
| PEPSI BOTTLING | EQUITY | 713409100 | 3554 | 116,371 | SH | Sol |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 9 | 309 | SH | DEFINE |
| PEPSIAMERICAS INC | EQUITY | 71343P200 | 4562 | 214,791 | SH | Sol |
| Pepsico | EQUITY | 713448108 | 1616 | 30,000 | SH | DEFINE |
| PEPSICO INC | EQUITY | 713448108 | 110 | 2,045 | SH | DEFINE |
| PEPSICO, INC. | EQUITY | 713448108 | 39063 | 724,995 | SH | Sol |
| PEREGRINE PHARMACEUTICALS INC | EQUITY | 713661106 | 88 | 60,464 | SH | Sol |
| PERFORMANCE FOOD GROUP CO. | EQUITY | 713755106 | 592 | 22,291 | SH | Sol |
| PERICOM SEMICONDUCTOR CORP | EQUITY | 713831105 | 114 | 10,651 | SH | Sol |
| PERINI CORP | EQUITY | 713839108 | 28414 | 2,662,936 | SH | Sol |
| PERKINELMER INC | EQUITY | 714046109 | 3 | 153 | SH | DEFINE |
| PERKINELMER INC. | EQUITY | 714046109 | 1199 | 59,809 | SH | Sol |
| PEROT SYSTEM CORP. | EQUITY | 714265105 | 485 | 36,562 | SH | Sol |
| PERRIGO CO. | EQUITY | 714290103 | 2643 | 139,346 | SH | Sol |
| PERRY ELLIS INTERNATIONAL | EQUITY | 288853104 | 66 | 2,604 | SH | Sol |

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| PER-SE TECHNOLOGIES | EQUITY | 713569309 | 164 | 11,280 | SH | Sol |
| PETCO ANIMAL SUPPLIES | EQUITY | 716016209 | 28 | 884 | SH | Sol |
| PETMED EXPRESS INC | EQUITY | 716382106 | 36 | 4,500 | SH | Sol |
| PETRO-CANADA | EQUITY | 71644E102 | 4697 | 109,200 | SH | Othe |
| PETROCHINA CO LTD ADR | EQUITY | 71646E100 | 583 | 12,600 | SH | Sol |
| | | | | | | |
| PETROL BRASILEIROS SPONS AD | EQUITY | 71654V101 | 227 | 12,100 | SH | Sol |
| PETROLEO BRASILEIRO S.A. ADR | EQUITY | 71654V408 | 4999 | 179,800 | SH | Sol |
| PETROLEUM DEVELOPMENT CORP | EQUITY | 716578109 | 214 | 7,812 | SH | Sol |
| PETSMART, INC | EQUITY | 716768106 | 7655 | 235,897 | SH | Sol |
| PFF BANCORP, INC. | EQUITY | 69331W104 | 222 | 5,958 | SH | Sol |
| PFIZER INC | EQUITY | 717081103 | 59650 | 1,740,073 | SH | DEFINE |
| Pfizer Inc | EQUITY | 717081103 | 343 | 10,000 | SH | DEFINE |
| PFIZER, INC. | EQUITY | 717081103 | 233148 | 6,801,297 | SH | Sol |
| PG+E CORP | EQUITY | 69331C108 | 14 | 502 | SH | DEFINE |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 33 | 1,026 | SH | Sol |
| PHARMACYCLICS INC. | EQUITY | 716933106 | 96 | 9,430 | SH | Sol |
| PHARMION CORP | EQUITY | 71715B409 | 289 | 5,912 | SH | Sol |
| PHARMOS CORP | EQUITY | 717139208 | 174 | 42,296 | SH | Sol |
| PHELPS DODGE CORP | EQUITY | 717265102 | 9 | 112 | SH | DEFINE |
| PHELPS DODGE CORP. | EQUITY | 717265102 | 3215 | 41,479 | SH | Sol |
| PHILADELPHIA CONS. HLDG. CO. | EQUITY | 717528103 | 515 | 8,572 | SH | Sol |
| PHILLIPINES LONG DISTANCE TELE ADR | EQUITY | 718252604 | 365 | 17,500 | SH | Sol |
| PHILLIPS-VAN HEUSEN CORP. | EQUITY | 718592108 | 224 | 11,656 | SH | Sol |
| PHOENIX COMPANIES INC | EQUITY | 71902E109 | 557 | 45,494 | SH | Sol |
| PHOTON DYNAMICS | EQUITY | 719364101 | 281 | 8,004 | SH | Sol |
| PHOTRONICS INC. | EQUITY | 719405102 | 296 | 15,639 | SH | Sol |
| PICO HOLDINGS INC | EQUITY | 693366205 | 72 | 3,837 | SH | Sol |
| PIEDMONT NATURAL GAS CO., INC. | EQUITY | 720186105 | 782 | 18,304 | SH | Sol |
| PIER 1 IMPORTS, INC. | EQUITY | 720279108 | 2468 | 139,526 | SH | Sol |
| PILGRIMS PRIDE CORP. | EQUITY | 721467108 | 8 | 274 | SH | Sol |
| PINNACLE AIRL CORP COM | EQUITY | 723443107 | 10 | 853089 | SH | Sol |
| PINNACLE AIRLINES CORP | EQUITY | 723443107 | 105 | 9,328 | SH | Sol |
| PINNACLE SYSTEMS, INC. | EQUITY | 723481107 | 237 | 33,089 | SH | Sol |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 4 | 109 | SH | DEFINE |
| PINNACLE WEST CAPITAL CORP. | EQUITY | 723484101 | 1639 | 40,587 | SH | Sol |
| PIONEER NATURAL RESOURCES CORP | EQUITY | 723787107 | 6587 | 187,780 | SH | Sol |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 439 | 9,700 | SH | Sol |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 5247 | 116,000 | SH | DEFINE |
| PITNEY BOWES INC | EQUITY | 724479100 | 12 | 277 | SH | DEFINE |
| PITNEY BOWES, INC. | EQUITY | 724479100 | 4550 | 102,835 | SH | Sol |
| PIXAR INC | EQUITY | 725811103 | 322 | 4,631 | SH | Sol |
| PIXELWORKS INC | EQUITY | 72581M107 | 298 | 19,473 | SH | Sol |
| PLAINS ALL AMER PIPELINE LP | EQUITY | 726503105 | 751 | 22,500 | SH | Sol |
| PLAINS EXPLORATION & PRODUCT | EQUITY | 726505100 | 2815 | 153,430 | SH | Sol |
| PLAINS RESOURCES, INC. | EQUITY | 726540503 | 199 | 11,734 | SH | Sol |
| PLANAR SYSTEMS, INC. | EQUITY | 726900103 | 94 | 7,032 | SH | Sol |
| PLANTRONICS, INC. | EQUITY | 727493108 | 3049 | 72,422 | SH | Sol |
| PLATO LEARNING INC | EQUITY | 72764Y100 | 110 | 11,053 | SH | Sol |
| PLAYBOY ENTERPRISES, INC. | EQUITY | 728117300 | 109 | 9,393 | SH | Sol |
| PLAYTEX PRODUCTS, INC. | EQUITY | 72813P100 | 131 | 16,722 | SH | Sol |
| PLEXUS CORP. | EQUITY | 729132100 | 1181 | 87,504 | SH | Sol |
| PLUG POWER INC | EQUITY | 72919P103 | 174 | 23,287 | SH | Sol |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 2652 | 81,406 | SH | Sol |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 7 | 220 | SH | DEFINE |
| PLX TECHNOLOGY INC COM | EQUITY | 693417107 | 4 | 241400 | SH | Sol |
| PLX TECHNOLOGY, INC. | EQUITY | 693417107 | 164 | 9,506 | SH | Sol |

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| PMA CAPITAL CORP. | EQUITY | 693419202 | 117 | 12,989 | SH | Sol |
| PMC SIERRA INC | EQUITY | 69344F106 | 3 | 212 | SH | DEFINE |
| PMC-SIERRA, INC. | EQUITY | 69344F106 | 1132 | 78,851 | SH | Sol |
| PMI GROUP, INC. | EQUITY | 69344M101 | 38683 | 888,847 | SH | Sol |
| PNC FINANCIAL SERVICES | EQUITY | 693475105 | 6374 | 120,078 | SH | Sol |
| PNC FINL SVCS GROUP INC | EQUITY | 693475105 | 18 | 338 | SH | DEFINE |
| PNM RESOURCES INC | EQUITY | 69349H107 | 2554 | 122,949 | SH | Sol |
| POGO PRODUCING CO | EQUITY | 730448107 | 4960 | 100,402 | SH | Sol |
| | | | | | | |
| POLARIS INDUSTRIES, INC. | EQUITY | 731068102 | 44 | 921 | SH | Sol |
| POLO RALPH LAUREN CO | EQUITY | 731572103 | 27 | 788 | SH | Sol |
| POLYCOM INC COM | EQUITY | 73172K104 | 16 | 705257 | SH | Sol |
| POLYCOM, INC. | EQUITY | 73172K104 | 3501 | 156,226 | SH | Sol |
| POLYMEDICA CORP | EQUITY | 731738100 | 392 | 12,630 | SH | Sol |
| POLYONE CORPORATION | EQUITY | 73179P106 | 328 | 44,039 | SH | Sol |
| POPE & TALBOT, INC. | EQUITY | 732827100 | 150 | 7,582 | SH | Sol |
| POPULAR INC | EQUITY | 733174106 | 103 | 2,415 | SH | Sol |
| PORTAL SOFTWARE INC | EQUITY | 736126301 | 56 | 15,509 | SH | Sol |
| PORTFOLIO RECOVERY ASSOCIATE | EQUITY | 73640Q105 | 161 | 5,832 | SH | Sol |
| POSSIS MEDICAL INC | EQUITY | 737407106 | 264 | 7,716 | SH | Sol |
| POST PROPERTIES, INC. | EQUITY | 737464107 | 722 | 24,754 | SH | Sol |
| POTASH CORP SASK INC COM (F) | EQUITY | 73755L107 | 7 | 75900 | SH | Sol |
| POTLATCH CORP. | EQUITY | 737628107 | 2451 | 58,869 | SH | Sol |
| POWELL INDUSTRIES INC | EQUITY | 739128106 | 56 | 3,268 | SH | Sol |
| POWER INTEGRATIONS, INC. | EQUITY | 739276103 | 330 | 13,255 | SH | Sol |
| POWER ONE INC | EQUITY | 739308104 | 1 | 100 | SH | DEFINE |
| POWER-ONE , INC. | EQUITY | 739308104 | 729 | 66,359 | SH | Sol |
| POWERWAVE TECHNOLOGIES COM | EQUITY | 739363109 | 9 | 1129124 | SH | Sol |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 1482 | 192,431 | SH | Sol |
| POZEN INC. | EQUITY | 73941U102 | 79 | 11,532 | SH | Sol |
| PPG INDS INC | EQUITY | 693506107 | 13 | 206 | SH | DEFINE |
| PPG INDUSTRIES, INC. | EQUITY | 693506107 | 4764 | 76,230 | SH | Sol |
| PPL CORP | EQUITY | 69351T106 | 10 | 213 | SH | DEFINE |
| PPL CORPORATION | EQUITY | 69351T106 | 3895 | 84,850 | SH | Sol |
| PRAECIS PHARMACEUTICALS IN | EQUITY | 739421105 | 228 | 60,000 | SH | DEFINE |
| PRAECIS PHARMACEUTICALS INC | EQUITY | 739421105 | 96 | 25,163 | SH | Sol |
| PRAXAIR INC | EQUITY | 74005P104 | 16 | 389 | SH | DEFINE |
| PRAXAIR, INC. | EQUITY | 74005P104 | 5760 | 144,326 | SH | Sol |
| PRECISION CASTPARTS CORP. | EQUITY | 740189105 | 5567 | 101,788 | SH | Sol |
| PRECISION DRILLING CORP C | EQUITY | 74022D100 | 2710 | 57,000 | SH | Othe |
| PREMCOR INC | EQUITY | 74045Q104 | 26 | 705 | SH | Sol |
| PREMCOR INC COM | EQUITY | 74045Q104 | 24 | 627540 | SH | Sol |
| PRENTISS PROPERTIES TRUST | EQUITY | 740706106 | 928 | 27,685 | SH | Sol |
| PREPAID LEGAL SERVICES, INC. | EQUITY | 740065107 | 120 | 5,028 | SH | Sol |
| PRESIDENTIAL LIFE CORP. | EQUITY | 740884101 | 185 | 10,244 | SH | Sol |
| PRESSTEK INC | EQUITY | 741113104 | 130 | 12,355 | SH | Sol |
| PRG-SCHULTZ INTERNATIONAL | EQUITY | 69357C107 | 108 | 19,723 | SH | Sol |
| PRICE COMMUNICATIONS CO. | EQUITY | 741437305 | 285 | 19,287 | SH | Sol |
| PRICE LEGACY CORP | EQUITY | 74144P502 | 290 | 15,688 | SH | Sol |
| PRICE T ROWE GROUP INC | EQUITY | 74144T108 | 8 | 152 | SH | DEFINE |
| PRICELINE.COM INC | EQUITY | 741503403 | 309 | 11,477 | SH | Sol |
| PRIDE INTERNATIONAL | EQUITY | 74153Q102 | 3647 | 213,122 | SH | Sol |
| PRIMA ENERGY CORP | EQUITY | 741901201 | 177 | 4,476 | SH | Sol |
| PRIME HOSPITALITY CORP. | EQUITY | 741917108 | 193 | 18,168 | SH | Sol |
| PRIMEDIA INC | EQUITY | 74157K101 | 176 | 63,453 | SH | Sol |
| PRIMUS TELECOMMUNICATIONS GP | EQUITY | 741929103 | 181 | 35,594 | SH | Sol |
| PRINCETON REVIEW INC | EQUITY | 742352107 | 60 | 7,926 | SH | Sol |

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|------------------------------|--------|-----------|--------|-----------|----|--------|
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V102 | 4928 | 141,695 | SH | Sol |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V102 | 13 | 382 | SH | DEFINE |
| PRIORITY HEALTHCARE | EQUITY | 74264T102 | 316 | 13,753 | SH | Sol |
| PRIVATEBANCORP INC | EQUITY | 742962103 | 217 | 7,896 | SH | Sol |
| PROASSURANCE CORPORATION | EQUITY | 74267C106 | 429 | 12,591 | SH | Sol |
| PROCTER & GAMBLE CO. | EQUITY | 742718109 | 144058 | 2,646,172 | SH | Sol |
| PROCTER AND GAMBLE CO | EQUITY | 742718109 | 23043 | 423,280 | SH | DEFINE |
| PROFESSIONAL DETAILING, INC. | EQUITY | 69329V100 | 123 | 4,055 | SH | Sol |
| PROGENICS PHARMACEUTICALS | EQUITY | 743187106 | 95 | 5,656 | SH | Sol |
| Progress Energy | EQUITY | 743263105 | 7268 | 165,000 | SH | DEFINE |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 13 | 295 | SH | DEFINE |
| PROGRESS ENERGY INC. | EQUITY | 743263105 | 4821 | 109,450 | SH | Sol |
| PROGRESS SOFTWARE CORP. | EQUITY | 743312100 | 328 | 15,125 | SH | Sol |
| PROGRESSIVE CORP OHIO | EQUITY | 743315103 | 22 | 261 | SH | DEFINE |
| PROGRESSIVE CORP. | EQUITY | 743315103 | 7894 | 92,541 | SH | Sol |
| PROLOGIS | EQUITY | 743410102 | 3571 | 108,463 | SH | Sol |
| PROQUEST CO. | EQUITY | 74346P102 | 313 | 11,504 | SH | Sol |
| PROSPERITY BANCSHARES INC | EQUITY | 743606105 | 183 | 7,498 | SH | Sol |
| PROTECTIVE LIFE CORP COM | EQUITY | 743674103 | 4190 | 108,358 | SH | Sol |
| PROTEIN DESIGN LABS, INC. | EQUITY | 74369L103 | 2821 | 147,464 | SH | Sol |
| PROVIDE COMMERCE INC | EQUITY | 74373W103 | 41 | 2,099 | SH | Sol |
| PROVIDENT BANCORP INC | EQUITY | 74383A109 | 217 | 19,053 | SH | Sol |
| PROVIDENT BANKSHARES CORP. | EQUITY | 743859100 | 451 | 15,637 | SH | Sol |
| PROVIDENT FINANCIAL GROUP | EQUITY | 743866105 | 3775 | 95,662 | SH | Sol |
| PROVIDENT FINANCIAL HLDGS | EQUITY | 743868101 | 57 | 2,413 | SH | Sol |
| PROVIDENT FINANCIAL SERVICES | EQUITY | 74386T105 | 508 | 28,926 | SH | Sol |
| PROVIDIAN FINANCIAL CORP. | EQUITY | 74406A102 | 1899 | 129,432 | SH | Sol |
| PROVIDIAN FINL CORP | EQUITY | 74406A102 | 12153 | 827,079 | SH | DEFINE |
| PROVINCE HEALTHCARE CO. | EQUITY | 743977100 | 407 | 23,730 | SH | Sol |
| PROXIM CORP CL-A | EQUITY | 744283102 | | 1 | SH | Sol |
| PROXYMED PHARMACY INC | EQUITY | 744290305 | 49 | 2,884 | SH | Sol |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320102 | 10404 | 223,890 | SH | Sol |
| PS BUSINESS PARKS, INC. | EQUITY | 69360J107 | 429 | 10,652 | SH | Sol |
| PSEG ENERGY HOLDINGS | EQUITY | 744573106 | 25512 | 637,314 | SH | Sol |
| PSS WORLD MED INC COM | EQUITY | 69366A100 | 8 | 733500 | SH | Sol |
| PSS WORLD MEDICAL, INC | EQUITY | 69366A100 | 363 | 32,418 | SH | Sol |
| PSYCHIATRIC SOLUTIONS COM | EQUITY | 74439H108 | 2 | 94100 | SH | Sol |
| PSYCHIATRIC SOLUTIONS INC | EQUITY | 74439H108 | 119 | 4,767 | SH | Sol |
| PTEK HLDGS INC | EQUITY | 69366M104 | 284 | 24,658 | SH | Sol |
| PTEK HLDGS INC COM | EQUITY | 69366M104 | 13 | 1119300 | SH | Sol |
| Public Service | EQUITY | 744573106 | 4203 | 105,000 | SH | DEFINE |
| PUBLIC STORAGE INC | EQUITY | 74460D109 | 903 | 19,626 | SH | Sol |
| PUBLIC SVC ENTERPRISE GROU | EQUITY | 744573106 | 11 | 284 | SH | DEFINE |
| PUGET ENEGY INC. | EQUITY | 745310102 | 6124 | 279,492 | SH | Sol |
| PULITZER INC. | EQUITY | 745769109 | 197 | 4,020 | SH | Sol |
| PULTE HOMES INC | EQUITY | 745867101 | 8 | 152 | SH | DEFINE |
| PULTE HOMES INC. | EQUITY | 745867101 | 2913 | 55,989 | SH | Sol |
| QAD INC | EQUITY | 74727D108 | 65 | 6,160 | SH | Sol |
| QLOGIC CORP | EQUITY | 747277101 | 3 | 112 | SH | DEFINE |
| QLOGIC CORP. | EQUITY | 747277101 | 1334 | 50,165 | SH | Sol |
| QUAKER CHEM CORP COM | EQUITY | 747316107 | 109 | 3,963 | SH | Sol |
| QUAKER CIRY BANCORP INC | EQUITY | 74731K106 | 306 | 5,567 | SH | Sol |
| QUALCOMM INC | EQUITY | 747525103 | 23322 | 319,571 | SH | DEFINE |
| QUALCOMM, INC. | EQUITY | 747525103 | 45065 | 617,501 | SH | Sol |
| QUALITY SYSTEMS INC | EQUITY | 747582104 | 80 | 1,621 | SH | Sol |
| QUALTY DISTRIBUTION INC | EQUITY | 74756M102 | 44 | 4,006 | SH | Sol |

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|--------------------------------|--------|-----------|------|---------|----|--------|
| QUANEX CORP. | EQUITY | 747620102 | 385 | 7,897 | SH | Sol |
| QUANTA SERVICES, INC. | EQUITY | 74762E102 | 1343 | 215,943 | SH | Sol |
| QUANTUM CORP DLT & STORAGE | EQUITY | 747906204 | 1136 | 366,545 | SH | Sol |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L100 | 11 | 124 | SH | DEFINE |
| QUEST DIAGNOSTICS, INC. | EQUITY | 74834L100 | 4006 | 47,161 | SH | Sol |
| QUEST SOFTWARE INC | EQUITY | 74834T103 | 308 | 23,910 | SH | Sol |
| QUESTAR CORP. | EQUITY | 748356102 | 5047 | 130,621 | SH | Sol |
| QUICKSILVER RESOURCES COM | EQUITY | 74837R104 | 15 | 230016 | SH | Sol |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R104 | 476 | 7,098 | SH | Sol |
| QUICKSILVER, INC. | EQUITY | 74838C106 | 638 | 26,781 | SH | Sol |
| QUIDEL CORPORATION | EQUITY | 74838J101 | 90 | 15,197 | SH | Sol |
| QUIKSILVER INC COM | EQUITY | 74838C106 | 13 | 557443 | SH | Sol |
| QUIMICA Y MINERA ADR-EACH R | EQUITY | 833635105 | 214 | 7,000 | SH | Sol |
| QUIXOTE CORP | EQUITY | 749056107 | 72 | 3,613 | SH | Sol |
| QWEST COMMUNICATIONS INTL | EQUITY | 749121109 | 8 | 2,138 | SH | DEFINE |
| QWEST COMMUNICATIONS INTL. | EQUITY | 749121109 | 2817 | 784,684 | SH | Sol |
| R&G FINANCIAL CO. | EQUITY | 749136107 | 442 | 13,368 | SH | Sol |
| R. R. DONNELLEY AND SONS CO. | EQUITY | 257867101 | 3186 | 96,473 | SH | Sol |
| R.H. DONNELLEY CORP. | EQUITY | 74955W307 | 474 | 10,831 | SH | Sol |
| RADIAN GROUP, INC. | EQUITY | 750236101 | 7080 | 147,814 | SH | Sol |
| RADIO ONE INC -CL D | EQUITY | 75040P405 | 26 | 1,597 | SH | Sol |
| RADIOSHACK CORP | EQUITY | 750438103 | 6 | 193 | SH | DEFINE |
| RADIOSHACK CORP. | EQUITY | 750438103 | 2669 | 93,234 | SH | Sol |
| RADISYS CORP. | EQUITY | 750459109 | 167 | 9,012 | SH | Sol |
| RAE SYSTEMS INC | EQUITY | 75061P102 | 90 | 16,599 | SH | Sol |
| RAILAMERICA INC | EQUITY | 750753105 | 240 | 16,445 | SH | Sol |
| RAIT INVESTMENT TRUST | EQUITY | 749227104 | 275 | 11,166 | SH | Sol |
| RALCORP HOLDINGS, INC. | EQUITY | 751028101 | 495 | 14,055 | SH | Sol |
| RAMBUS INC. | EQUITY | 750917106 | 33 | 1,861 | SH | Sol |
| RAMCO-GERSHENSON PROPERTIES | EQUITY | 751452202 | 224 | 9,250 | SH | Sol |
| RANGE RESOURCES CORP | EQUITY | 75281A109 | 474 | 32,483 | SH | Sol |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 407 | 16,342 | SH | Sol |
| RAVEN INDUSTRIES INC | EQUITY | 754212108 | 132 | 3,721 | SH | Sol |
| RAYMOND JAMES FINANCIAL, INC. | EQUITY | 754730109 | 3045 | 115,116 | SH | Sol |
| RAYONIER, INC. | EQUITY | 754907103 | 3418 | 76,900 | SH | Sol |
| RAYOVAC CORP. | EQUITY | 755081106 | 465 | 16,565 | SH | Sol |
| RAYTHEON CO | EQUITY | 755111507 | 19 | 536 | SH | DEFINE |
| RAYTHEON CO. | EQUITY | 755111507 | 6820 | 190,666 | SH | Sol |
| RC2 CORP | EQUITY | 749388104 | 242 | 6,828 | SH | Sol |
| READER'S DIGEST ASSOC., INC. | EQUITY | 755267101 | 3224 | 201,610 | SH | Sol |
| READING INTERNATIONAL INC-A | EQUITY | 755408101 | 60 | 6,930 | SH | Sol |
| REALNETWORKS, INC. | EQUITY | 75605L104 | 370 | 54,094 | SH | Sol |
| REALTY INCOME CORP. | EQUITY | 756109104 | 1030 | 24,680 | SH | Sol |
| RECKSON ASSOC REALTY CORP. | EQUITY | 75621K106 | 290 | 10,562 | SH | Sol |
| RED HAT INC | EQUITY | 756577102 | 2343 | 102,000 | SH | DEFINE |
| RED HAT, INC. | EQUITY | 756577102 | 80 | 3,473 | SH | Sol |
| RED ROBIN GOURMET BURGERS | EQUITY | 75689M101 | 158 | 5,756 | SH | Sol |
| REDBACK NETWORKS INC | EQUITY | 757209507 | 96 | 15,008 | SH | Sol |
| REDWOOD TRUST, INC. | EQUITY | 758075402 | 428 | 7,685 | SH | Sol |
| REEBOK INTERNATIONAL, LTD. | EQUITY | 758110100 | 1027 | 28,531 | SH | Sol |
| REEBOK INTL LTD | EQUITY | 758110100 | 3 | 72 | SH | DEFINE |
| REGAL ENTMT GROUP | EQUITY | 758766109 | 5602 | 309,496 | SH | Sol |
| REGAL-BELOIT CORP. | EQUITY | 758750103 | 262 | 11,758 | SH | Sol |
| REGENCY CENTERS CORPORATION | EQUITY | 758849103 | 420 | 9,790 | SH | Sol |
| REGENERATION TECHNOLOGIES | EQUITY | 75886N100 | 120 | 11,162 | SH | Sol |
| REGENERON PHARMACEUTICALS INC. | EQUITY | 75886F107 | 192 | 18,250 | SH | Sol |

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|---------------------------------------|--------|-----------|-------|---------|----|--------|
| REGENT COMMUNICATIONS, INC | EQUITY | 758865109 | 104 | 16,761 | SH | Sol |
| REGIONS FINANCIAL CORP. | EQUITY | 758940100 | 3562 | 97,466 | SH | Sol |
| REGIONS FINL CORP | EQUITY | 758940100 | 10 | 263 | SH | DEFINE |
| REGIS CORP. | EQUITY | 758932107 | 3111 | 69,765 | SH | Sol |
| REHAB CARE GROUP | EQUITY | 759148109 | 208 | 7,793 | SH | Sol |
| REINSURANCE GROUP OF | EQUITY | 759351109 | 22 | 530 | SH | Sol |
| RELIANCE STEEL & ALUMINIUM CO. | EQUITY | 759509102 | 547 | 13,556 | SH | Sol |
| RELIANT ENERGY INC | EQUITY | 75952B105 | 58 | 5,379 | SH | Sol |
| REMEC, INC. | EQUITY | 759543101 | 187 | 29,590 | SH | Sol |
| REMINGTON OIL & GAS CORP | EQUITY | 759594302 | 245 | 10,383 | SH | Sol |
| RENAISSANCE LEARNING, INC. | EQUITY | 75968L105 | 82 | 3,659 | SH | Sol |
| RENAL CARE GROUP, INC. | EQUITY | 759930100 | 3559 | 107,433 | SH | Sol |
| RENOVIS INC | EQUITY | 759885106 | 26 | 2,868 | SH | Sol |
| RENT-A-CENTER INC | EQUITY | 76009N100 | 3807 | 127,187 | SH | Sol |
| RENT-WAY, INC. | EQUITY | 76009U104 | 113 | 12,609 | SH | Sol |
| REPUBLIC AIRWAYS HOLDINGS IN | EQUITY | 760276105 | 34 | 2,399 | SH | Sol |
| REPUBLIC BANCORP, INC. | EQUITY | 760281204 | 507 | 34,696 | SH | Sol |
| REPUBLIC SERVICES IN | EQUITY | 760759100 | 7209 | 249,098 | SH | Sol |
| RES-CARE INC | EQUITY | 760943100 | 106 | 8,380 | SH | Sol |
| RESMED INC | EQUITY | 761152107 | 37 | 725 | SH | Sol |
| RESOURCE AMERICA, INC. | EQUITY | 761195205 | 169 | 7,147 | SH | Sol |
| RESOURCES CONNECTION I COM | EQUITY | 76122Q105 | 24 | 614550 | SH | Sol |
| RESOURCES CONNECTION INC | EQUITY | 76122Q105 | 435 | 11,119 | SH | Sol |
| RESPIRONICS INC. | EQUITY | 761230101 | 44 | 747 | SH | Sol |
| RESTORATION HARDWARE I | EQUITY | 760981100 | 92 | 12,647 | SH | Sol |
| RETAIL VENTURES INC | EQUITY | 76128Y102 | 49 | 6,359 | SH | Sol |
| RETEK INC. | EQUITY | 76128Q109 | 687 | 111,826 | SH | Sol |
| REVLON, INC.-CL A | EQUITY | 761525500 | 207 | 70,176 | SH | Sol |
| REYNOLDS AND REYNOLDS CO., CLASS A | EQUITY | 761695105 | 2434 | 105,235 | SH | Sol |
| REYNOLDS R J TOB HLDGS INC | EQUITY | 76182K105 | 7 | 102 | SH | DEFINE |
| RF MICRO DEVICES INC | EQUITY | 749941100 | 2837 | 378,256 | SH | Sol |
| RF MONOLITHICS INC COM(OXFORD PTNRS L | EQUITY | 74955F106 | 39 | 4,973 | SH | Sol |
| RIGEL PHARMACEUTICALS INC | EQUITY | 766559603 | 185 | 13,007 | SH | Sol |
| RIGGS NATIONAL CORP. | EQUITY | 766570105 | 161 | 7,644 | SH | Sol |
| RITE AID CORP | EQUITY | 767754104 | 47 | 9,089 | SH | Sol |
| RIVIANA FOODS | EQUITY | 769536103 | 77 | 2,949 | SH | Sol |
| RIVIERA HOLDINGS CORP | EQUITY | 769627100 | 3030 | 345,900 | SH | Sol |
| RJ REYNOLDS TOBACCO HOLDINGS | EQUITY | 76182K105 | 2558 | 37,839 | SH | Sol |
| RLI CORP. | EQUITY | 749607107 | 393 | 10,770 | SH | Sol |
| ROBBINS & MYERS, INC. | EQUITY | 770196103 | 117 | 5,229 | SH | Sol |
| ROBERT HALF INTERNATIONAL INC. | EQUITY | 770323103 | 2266 | 76,116 | SH | Sol |
| ROBERT HALF INTL INC | EQUITY | 770323103 | 6 | 206 | SH | DEFINE |
| ROBERT HALF INTL INC | EQUITY | 770323103 | 18 | 596692 | SH | Sol |
| ROCK-TENN CO., CLASS A | EQUITY | 772739207 | 238 | 14,048 | SH | Sol |
| ROCKWELL AUTOMATION COM | EQUITY | 773903109 | 8 | 209500 | SH | Sol |
| ROCKWELL AUTOMATION INC | EQUITY | 773903109 | 3110 | 82,907 | SH | Sol |
| ROCKWELL AUTOMATION INC | EQUITY | 773903109 | 7837 | 208,923 | SH | DEFINE |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 2639 | 79,187 | SH | Sol |
| ROCKWELL COLLINS INC | EQUITY | 774341101 | 7 | 212 | SH | DEFINE |
| ROFIN-SINAR TECHNOLOGIES INC | EQUITY | 775043102 | 182 | 7,176 | SH | Sol |
| ROGERS COMMUNICATIONS INC B | EQUITY | 775109200 | 1333 | 74,000 | SH | Othe |
| ROGERS CORP. | EQUITY | 775133101 | 557 | 7,968 | SH | Sol |
| ROHM + HAAS CO | EQUITY | 775371107 | 11551 | 277,801 | SH | DEFINE |
| ROHM AND HAAS CO. | EQUITY | 775371107 | 4091 | 98,393 | SH | Sol |
| ROLLINS, INC. | EQUITY | 775711104 | 1829 | 79,496 | SH | Sol |
| ROPER INDUSTRIES, INC. | EQUITY | 776696106 | 44 | 776 | SH | Sol |

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| ROSS STORES, INC. | EQUITY | 778296103 | 6665 | 249,062 | SH | Sol |
| ROSTELECOM-SPONSORED ADR | EQUITY | 778529107 | 2377 | 184,000 | SH | Sol |
| ROUSE CO | EQUITY | 779273101 | 778 | 16,389 | SH | Sol |
| ROWAN COMPANIES, INC. | EQUITY | 779382100 | 1147 | 47,155 | SH | Sol |
| ROWAN COS INC | EQUITY | 779382100 | 3 | 127 | SH | DEFINE |
| ROYAL BANCSHARES OF PENN-A | EQUITY | 780081105 | 51 | 2,060 | SH | Sol |
| ROYAL BANK CDA COMMON | EQUITY | 780087102 | 6719 | 152,300 | SH | Othe |
| Royal Bk Scotland 8.5% | EQUITY | 780097804 | 534 | 20,000 | SH | DEFINE |
| Royal Bk Scotland 8.8889% | EQUITY | 780097861 | 3018 | 120,000 | SH | DEFINE |
| Royal Bk Scotland 9.125% | EQUITY | 780097606 | 1163 | 45,000 | SH | DEFINE |
| ROYAL GOLD INC | EQUITY | 780287108 | 112 | 7,896 | SH | Sol |
| RPC | EQUITY | 749660106 | 72 | 4,587 | SH | Sol |
| RPM INTERNATIONAL INC. | EQUITY | 749685103 | 2768 | 182,105 | SH | Sol |
| RSA SECURITY INC. | EQUITY | 749719100 | 2524 | 123,301 | SH | Sol |
| RTI INTERNATIONAL METALS, INC. | EQUITY | 74973W107 | 163 | 10,191 | SH | Sol |
| RUBY TUESDAY INC | EQUITY | 781182100 | 4296 | 156,500 | SH | DEFINE |
| RUBY TUESDAY, INC. | EQUITY | 781182100 | 2853 | 103,928 | SH | Sol |
| RUDDICK CORP. | EQUITY | 781258108 | 1975 | 87,985 | SH | Sol |
| RUDOLPH TECHNOLOGIES INC. | EQUITY | 781270103 | 112 | 6,180 | SH | Sol |
| RUSH ENTERPRISES INC - CL B | EQUITY | 781846308 | 36 | 2,804 | SH | Sol |

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|-----------------------------------|--------|-----------|-------|---------|----|--------|
| RUSS BERRIE AND CO., INC. | EQUITY | 782233100 | 1989 | 102,348 | SH | Sol |
| RUSSELL CORP. | EQUITY | 782352108 | 247 | 13,745 | SH | Sol |
| RYANAIR HOLDINGS PLC-SP ADR | EQUITY | 783513104 | 187 | 5,702 | SH | Sol |
| RYAN'S RESTAURANT GROUP INC | EQUITY | 783520109 | 320 | 20,226 | SH | Sol |
| RYDER SYS INC | EQUITY | 783549108 | 3 | 78 | SH | DEFINE |
| RYDER SYSTEM, INC. | EQUITY | 783549108 | 1167 | 29,136 | SH | Sol |
| RYERSON TULL, INC. | EQUITY | 78375P107 | 180 | 11,305 | SH | Sol |
| RYLAND GROUP | EQUITY | 783764103 | 3038 | 38,849 | SH | Sol |
| S & P 500 FUTURE | EQUITY | 84749R100 | 34 | 3,838 | SH | Sol |
| S J W CORP COM | EQUITY | 784305104 | 105 | 3,102 | SH | Sol |
| S&P 500 DEPOSITORY RECEIPT | EQUITY | 78462F103 | 35915 | 313,585 | SH | Sol |
| S&T BANCORP, INC. | EQUITY | 783859101 | 364 | 11,389 | SH | Sol |
| S.Y. BANCORP INC | EQUITY | 785060104 | 133 | 5,685 | SH | Sol |
| S1 CORPORATION | EQUITY | 78463B101 | 337 | 33,924 | SH | Sol |
| SABRE HLDGS CORP | EQUITY | 785905100 | 5 | 167 | SH | DEFINE |
| SABRE HOLDINGS CORP. | EQUITY | 785905100 | 1730 | 62,431 | SH | Sol |
| SAFECO CORP | EQUITY | 786429100 | 7 | 167 | SH | DEFINE |
| SAFECO CORP. | EQUITY | 786429100 | 2725 | 61,935 | SH | Sol |
| SAFEGUARD SCIENTIFICS, INC. | EQUITY | 786449108 | 132 | 57,567 | SH | Sol |
| SAFENET INC | EQUITY | 78645R107 | 316 | 11,428 | SH | Sol |
| SAFETY INSURANCE GROUP INC | EQUITY | 78648T100 | 103 | 4,823 | SH | Sol |
| SAFeway INC | EQUITY | 786514208 | 5018 | 198,025 | SH | Sol |
| SAFeway INC | EQUITY | 786514208 | 14 | 535 | SH | DEFINE |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 143 | 7,853 | SH | Sol |
| SAKS INC. | EQUITY | 79377W108 | 3219 | 214,601 | SH | Sol |
| SALEM COMMUNICATION- CLASS A | EQUITY | 794093104 | 125 | 4,616 | SH | Sol |
| SALIX PHARMACEUTICALS | EQUITY | 795435106 | 380 | 11,542 | SH | Sol |
| SANDERS MORRIS HARRIS GRP IN | EQUITY | 80000Q104 | 84 | 5,741 | SH | Sol |
| SANDERSON FARMS, INC. | EQUITY | 800013104 | 266 | 4,954 | SH | Sol |
| SANDISK CORP. | EQUITY | 80004C101 | 5673 | 261,546 | SH | Sol |
| SANDY SPRING BANCORP, INC. | EQUITY | 800363103 | 243 | 6,979 | SH | Sol |
| SANMINA - SCI CORP | EQUITY | 800907107 | 2479 | 272,462 | SH | Sol |
| SANMINA SCI CORP | EQUITY | 800907107 | 6 | 624 | SH | DEFINE |
| SANTANDER BANCORP | EQUITY | 802809103 | 57 | 2,304 | SH | Sol |
| SANTARUS INC | EQUITY | 802817304 | 49 | 3,335 | SH | Sol |
| SAPIENT CORP. | EQUITY | 803062108 | 228 | 37,873 | SH | Sol |

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|--------------------------------|--------|-----------|-------|-----------|----|--------|
| SARA LEE CORP | EQUITY | 803111103 | 22 | 947 | SH | DEFINE |
| SARA LEE CORP. | EQUITY | 803111103 | 7718 | 335,707 | SH | Sol |
| SAUER-DANFOSS INC. | EQUITY | 804137107 | 83 | 4,836 | SH | Sol |
| SAUL CENTERS, INC. | EQUITY | 804395101 | 245 | 7,640 | SH | Sol |
| SAXON CAPITAL INC | EQUITY | 80556P302 | 315 | 13,798 | SH | Sol |
| SBA COMMUNICATIONS CORPORATION | EQUITY | 78388J106 | 87 | 19,574 | SH | Sol |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 11078 | 456,812 | SH | DEFINE |
| SBC Communications Inc | EQUITY | 78387G103 | 970 | 40,000 | SH | DEFINE |
| SBC COMMUNICATIONS, INC. | EQUITY | 78387G103 | 60973 | 2,514,338 | SH | Sol |
| SBS TECHNOLOGIES INC | EQUITY | 78387P103 | 118 | 7,342 | SH | Sol |
| SCANA CORP | EQUITY | 80589M102 | 6336 | 174,217 | SH | Sol |
| SCANSOFT INC | EQUITY | 80603P107 | 192 | 38,817 | SH | Sol |
| SCANSOURCE INC | EQUITY | 806037107 | 358 | 6,028 | SH | Sol |
| SCBT FINANCIAL CORP | EQUITY | 78401V102 | 112 | 3,712 | SH | Sol |
| SCHAWK, INC. | EQUITY | 806373106 | 61 | 4,361 | SH | Sol |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 33 | 1,764 | SH | DEFINE |
| SCHERING-PLOUGH CORP. | EQUITY | 806605101 | 11718 | 634,084 | SH | Sol |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 45 | 706 | SH | DEFINE |
| SCHLUMBERGER, LTD. | EQUITY | 806857108 | 15892 | 250,236 | SH | Sol |
| SCHNITZER STL INDS | EQUITY | 806882106 | 320 | 9,426 | SH | Sol |
| SCHOLASTIC CORP. | EQUITY | 807066105 | 2271 | 75,815 | SH | Sol |
| SCHOOL SPECIALTY, INC. | EQUITY | 807863105 | 332 | 9,136 | SH | Sol |
| SCHULMAN, A. INC. | EQUITY | 808194104 | 312 | 14,501 | SH | Sol |
| | | | | | | |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 16 | 1,635 | SH | DEFINE |
| SCHWEITZER-MAUDUIT INC. | EQUITY | 808541106 | 221 | 7,223 | SH | Sol |
| SCICLONE PHARMACEUTICALS, INC. | EQUITY | 80862K104 | 109 | 21,441 | SH | Sol |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 21772 | 631,084 | SH | DEFINE |
| SCIENTIFIC GAMES CORP A | EQUITY | 80874P109 | 511 | 26,672 | SH | Sol |
| SCIENTIFIC-ATLANTA INC COM | EQUITY | 808655104 | 5 | 151400 | SH | Sol |
| SCIENTIFIC-ATLANTA, INC. | EQUITY | 808655104 | 2342 | 67,884 | SH | Sol |
| SCOTTS CO. | EQUITY | 810186106 | 3245 | 50,805 | SH | Sol |
| SCP POOL CORPORATION | EQUITY | 784028102 | 769 | 17,095 | SH | Sol |
| SCRIPPS CO | EQUITY | 811054204 | 71 | 676 | SH | Sol |
| SCS TRANSPORTATION INC | EQUITY | 81111T102 | 189 | 7,147 | SH | Sol |
| Scudder Strategic Muni Inc | EQUITY | 811234103 | 233 | 20,000 | SH | DEFINE |
| SEABOARD CORP. | EQUITY | 811543107 | 85 | 170 | SH | Sol |
| SEABULK INTERNATIONAL INC | EQUITY | 81169P101 | 23 | 2,791 | SH | Sol |
| SEACHANGE INTERNATIONAL, INC. | EQUITY | 811699107 | 199 | 11,760 | SH | Sol |
| SEACOAST BANKING CORP FL | EQUITY | 811707306 | 116 | 5,562 | SH | Sol |
| SEACOAST FINANCIAL SERVICES CO | EQUITY | 81170Q106 | 503 | 14,530 | SH | Sol |
| SEACOR HOLDINGS INC | EQUITY | 811904101 | 392 | 8,923 | SH | Sol |
| SEALED AIR CORP | EQUITY | 81211K100 | 2006 | 37,665 | SH | Sol |
| SEALED AIR CORP NEW | EQUITY | 81211K100 | 5 | 101 | SH | DEFINE |
| SEARS ROEBUCK & CO | EQUITY | 812387108 | 3564 | 94,397 | SH | Sol |
| SEARS ROEBUCK + CO | EQUITY | 812387108 | 10 | 255 | SH | DEFINE |
| SEATTLE GENETICS INC WA | EQUITY | 812578102 | 105 | 15,005 | SH | Sol |
| SECOND BANCORP, INC. | EQUITY | 813114105 | 136 | 4,357 | SH | Sol |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 199 | 17,110 | SH | Sol |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 4599 | 394,800 | SH | DEFINE |
| SECURITY BANK CORP | EQUITY | 814047106 | 78 | 2,247 | SH | Sol |
| SEEBEYOND TECHNOLOGY CORP. | EQUITY | 815704101 | 90 | 23,849 | SH | Sol |
| SEI INVESTMENTS CO. | EQUITY | 784117103 | 4800 | 165,273 | SH | Sol |
| SELECT COMFORT CORP | EQUITY | 81616X103 | 497 | 17,502 | SH | Sol |
| SELECT COMFORT CORP COM | EQUITY | 81616X103 | 5 | 160868 | SH | Sol |
| SELECT MEDICAL CORP | EQUITY | 816196109 | 594 | 44,257 | SH | Sol |
| SELECTIVE INSURANCE GROUP, INC | EQUITY | 816300107 | 532 | 13,330 | SH | Sol |

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| SEMITOOL, INC. | EQUITY | 816909105 | 89 | 7,825 | SH | Sol |
| SEMPRA ENERGY | EQUITY | 816851109 | 3496 | 101,529 | SH | Sol |
| SEMPRA ENERGY | EQUITY | 816851109 | 9 | 275 | SH | DEFINE |
| SEMTECH CORP COM | EQUITY | 816850101 | 9 | 383948 | SH | Sol |
| SEMTECH CORP. | EQUITY | 816850101 | 2740 | 116,395 | SH | Sol |
| SENIOR HOUSING PROP TRUST | EQUITY | 81721M109 | 584 | 34,791 | SH | Sol |
| SENSIENT TECHNOLOGIES CORP. | EQUITY | 81725T100 | 2043 | 95,100 | SH | Sol |
| SEPRACOR, INC. | EQUITY | 817315104 | 7080 | 133,836 | SH | Sol |
| SEQUA CORP CLASS A | EQUITY | 817320104 | 1123 | 19,198 | SH | Sol |
| SERENA SOFTWARE, INC. | EQUITY | 817492101 | 230 | 12,070 | SH | Sol |
| SEROLOGICALS CORP. | EQUITY | 817523103 | 240 | 12,005 | SH | Sol |
| SERVICE CORP INTERNATIONAL | EQUITY | 817565104 | 41 | 5,528 | SH | Sol |
| SERVICEMASTER COMPAN | EQUITY | 81760N109 | 72 | 5,834 | SH | Sol |
| SFBC INTERNATIONAL INC | EQUITY | 784121105 | 188 | 5,997 | SH | Sol |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 177 | 5,635 | SH | Sol |
| SHAW GROUP INC | EQUITY | 820280105 | 308 | 30,404 | SH | Sol |
| SHENANDOAH TELECOMMUNI | EQUITY | 82312B106 | 84 | 3,156 | SH | Sol |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 14340 | 345,123 | SH | DEFINE |
| SHERWIN-WILLIAMS CO. | EQUITY | 824348106 | 2620 | 63,052 | SH | Sol |
| SHOE CARNIVAL INC | EQUITY | 824889109 | 53 | 3,541 | SH | Sol |
| SHOPKO STORES, INC. | EQUITY | 824911101 | 200 | 14,113 | SH | Sol |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 8 | 213900 | SH | Sol |
| SHUFFLE MASTER, INC. | EQUITY | 825549108 | 405 | 11,156 | SH | Sol |
| SHURGARD STORAGE CENTERS, INC. CLASS | EQUITY | 82567D104 | 273 | 7,303 | SH | Sol |
| SI INTERNATIONAL INC | EQUITY | 78427V102 | 49 | 2,415 | SH | Sol |
| SIDER NACIONAL CIA SPONS AD | EQUITY | 20440W105 | 301 | 33,200 | SH | Sol |

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|--------------------------------|--------|-----------|------|---------|----|--------|
| SIEBEL SYS INC | EQUITY | 826170102 | 3210 | 300,602 | SH | DEFINE |
| SIEBEL SYSTEMS, INC. | EQUITY | 826170102 | 2839 | 265,554 | SH | Sol |
| SIERRA HEALTH SERVICES, INC. | EQUITY | 826322109 | 494 | 11,060 | SH | Sol |
| SIERRA PACIFIC RESOURCES | EQUITY | 826428104 | 1840 | 238,591 | SH | Sol |
| SIGMA ALDRICH | EQUITY | 826552101 | 5 | 83 | SH | DEFINE |
| SIGMA ALDRICH CORP. | EQUITY | 826552101 | 2117 | 35,511 | SH | Sol |
| SIGMATEL INC | EQUITY | 82661W107 | 344 | 11,827 | SH | Sol |
| SIGNATURE BANK | EQUITY | 82669G104 | 64 | 2,685 | SH | Sol |
| SIGNATURE BK NEW YORK NY | EQUITY | 82669G104 | 5291 | 222,700 | SH | DEFINE |
| SILGAN HOLDINGS, INC. | EQUITY | 827048109 | 212 | 5,270 | SH | Sol |
| SILICON GRAPHICS, INC. | EQUITY | 827056102 | 276 | 125,536 | SH | Sol |
| SILICON IMAGE INC | EQUITY | 82705T102 | 467 | 35,596 | SH | Sol |
| SILICON LABORATORIES COM | EQUITY | 826919102 | 6 | 118800 | SH | Sol |
| SILICON LABORATORIES INC | EQUITY | 826919102 | 3731 | 80,490 | SH | Sol |
| SILICON STORAGE TECHNOLOGY | EQUITY | 827057100 | 402 | 39,040 | SH | Sol |
| SILICON VALLEY BANCSHARES | EQUITY | 827064106 | 2815 | 70,985 | SH | Sol |
| SILICONIX, INC. | EQUITY | 827079203 | 140 | 2,816 | SH | Sol |
| SIMMONS FIRST NATIONAL CORP. | EQUITY | 828730200 | 184 | 7,055 | SH | Sol |
| SIMON PPTY GROUP INC NEW | EQUITY | 828806109 | 13 | 249 | SH | DEFINE |
| SIMON PROPERTY GROUP INC | EQUITY | 828806109 | 6178 | 120,155 | SH | Sol |
| SIMPLETECH INC | EQUITY | 828823104 | 33 | 9,692 | SH | Sol |
| SIMPSON MANUFACTURING CO. | EQUITY | 829073105 | 495 | 8,826 | SH | Sol |
| SINA CORP (F) | EQUITY | G81477104 | 3 | 97900 | SH | Sol |
| SINCLAIR BROADCAST GROUP, INC. | EQUITY | 829226109 | 221 | 21,527 | SH | Sol |
| SIPEX CORP. | EQUITY | 829909100 | 54 | 9,511 | SH | Sol |
| SIRF TECHNOLOGY HOLDINGS INC | EQUITY | 82967H101 | 69 | 5,271 | SH | Sol |
| SIRIUS SATELLITE RADIO INC. | EQUITY | 82966U103 | 1276 | 414,168 | SH | Sol |
| SIRVA INC | EQUITY | 82967Y104 | 10 | 434 | SH | Sol |
| SITEL CORP. | EQUITY | 82980K107 | 118 | 28,017 | SH | Sol |
| SIX FLAGS, INC | EQUITY | 83001P109 | 1370 | 188,744 | SH | Sol |

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| SIZELER PPTY INVS INC | EQUITY | 830137105 | 17 | 1,870 | SH | Sol |
| SKECHERS USA INC. CL-A | EQUITY | 830566105 | 124 | 9,535 | SH | Sol |
| SKILLSOFT CORP COM (ADR) | EQUITY | 830928107 | 11 | 1414418 | SH | Sol |
| SKY FINANCIAL GROUP | EQUITY | 83080P103 | 42 | 1,690 | SH | Sol |
| SKYLINE CORP. | EQUITY | 830830105 | 133 | 3,281 | SH | Sol |
| SKYWEST INC | EQUITY | 830879102 | 67331 | 3,867,367 | SH | Sol |
| SKYWEST INC COM | EQUITY | 830879102 | 10 | 584654 | SH | Sol |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M102 | 628 | 71,984 | SH | Sol |
| SL GREEN REALTY CORP. | EQUITY | 78440X101 | 286 | 6,121 | SH | Sol |
| SLM CORP | EQUITY | 78442P106 | 33677 | 1,324,640 | SH | Sol |
| SLM CORP | EQUITY | 78442P106 | 3148 | 77,826 | SH | DEFINE |
| SMART & FINAL, INC., | EQUITY | 831683107 | 72 | 6,004 | SH | Sol |
| SMITH INTERNATIONAL, INC. | EQUITY | 832110100 | 8807 | 157,940 | SH | Sol |
| SMITH INTL INC | EQUITY | 832110100 | 2827 | 50,700 | SH | DEFINE |
| SMITH, A.O. CORP. | EQUITY | 831865209 | 260 | 8,185 | SH | Sol |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 5105 | 173,640 | SH | Sol |
| SMITHTOWN BANCORP INC | EQUITY | 832449102 | 102 | 2,506 | SH | Sol |
| SMURFIT STONE CONTAINER CO | EQUITY | 832727101 | 485 | 24,300 | SH | DEFINE |
| SMURFIT-STONE CONTAINER CORP. | EQUITY | 832727101 | 64427 | 3,229,428 | SH | Sol |
| SNAP ON INC | EQUITY | 833034101 | 2 | 70 | SH | DEFINE |
| SNAP-ON, INC. | EQUITY | 833034101 | 867 | 25,845 | SH | Sol |
| SOHU.COM INC | EQUITY | 83408W103 | 211 | 10,614 | SH | Sol |
| SOLA INTERNATIONAL, INC. | EQUITY | 834092108 | 265 | 15,372 | SH | Sol |
| SOLECTRON CORP | EQUITY | 834182107 | 987 | 152,552 | SH | DEFINE |
| SOLECTRON CORP. | EQUITY | 834182107 | 2758 | 426,228 | SH | Sol |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G102 | 295 | 13,312 | SH | Sol |
| SONIC CORP. | EQUITY | 835451105 | 649 | 28,545 | SH | Sol |
| SONIC INNOVATIONS INC | EQUITY | 83545M109 | 50 | 8,857 | SH | Sol |
| SONIC SOLUTIONS | EQUITY | 835460106 | 178 | 8,389 | SH | Sol |

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|--------------------------------------|--------|-----------|------|---------|----|--------|
| SONICWALL INC | EQUITY | 835470105 | 246 | 28,589 | SH | Sol |
| SONOCO PRODUCTS CO. | EQUITY | 835495102 | 3916 | 153,576 | SH | Sol |
| SONOSIGHT, INC. | EQUITY | 83568G104 | 170 | 7,081 | SH | Sol |
| SONUS NETWORKS INC | EQUITY | 835916107 | 497 | 103,904 | SH | Sol |
| SOTHEBY'S HOLDINGS, INC. CLASS A | EQUITY | 835898107 | 1881 | 117,859 | SH | Sol |
| SOURCE INTERLINK COS INC | EQUITY | 836151209 | 105 | 9,452 | SH | Sol |
| SOURCECORP | EQUITY | 836167106 | 213 | 7,744 | SH | Sol |
| SOUTH FINANCIAL GROUP INC. | EQUITY | 837841105 | 31 | 1,083 | SH | Sol |
| SOUTH JERSEY INDUSTRIES, INC. | EQUITY | 838518108 | 291 | 6,604 | SH | Sol |
| SOUTHERN CO | EQUITY | 842587107 | 9756 | 334,689 | SH | Sol |
| SOUTHERN CO | EQUITY | 842587107 | 26 | 884 | SH | DEFINE |
| SOUTHERN COMMUNITY FINANCIAL | EQUITY | 842632101 | 74 | 7,158 | SH | Sol |
| SOUTHERN PERU COPPER CORP. | EQUITY | 843611104 | 12 | 280 | SH | Sol |
| SOUTHERN UNION CO. | EQUITY | 844030106 | 600 | 28,452 | SH | Sol |
| SOUTHSIDE BANCSHARES INC | EQUITY | 84470P109 | 90 | 4,267 | SH | Sol |
| SOUTHTRUST CORP | EQUITY | 844730101 | 15 | 395 | SH | DEFINE |
| SOUTHTRUST CORP. | EQUITY | 844730101 | 5687 | 146,540 | SH | Sol |
| SOUTHWEST AIRLINES CO. | EQUITY | 844741108 | 5916 | 352,784 | SH | Sol |
| SOUTHWEST AIRLS CO | EQUITY | 844741108 | 16 | 947 | SH | DEFINE |
| SOUTHWEST BANCORP INC | EQUITY | 844767103 | 94 | 5,152 | SH | Sol |
| SOUTHWEST BANCORPORATION OF TX | EQUITY | 84476R109 | 728 | 16,503 | SH | Sol |
| SOUTHWEST GAS CORP | EQUITY | 844895102 | 402 | 16,677 | SH | Sol |
| SOUTHWEST WTR CO | EQUITY | 845331107 | 99 | 7,934 | SH | Sol |
| SOUTHWESTERN ENERGY CO. | EQUITY | 845467109 | 497 | 17,350 | SH | Sol |
| SOVEREIGN BANCORP, INC. | EQUITY | 845905108 | 3054 | 138,206 | SH | Sol |
| SOVRAN SELF STORAGE, INC. | EQUITY | 84610H108 | 353 | 9,241 | SH | Sol |
| SPANISH BROADCASTING SYS, INC. CLASS | EQUITY | 846425882 | 166 | 17,768 | SH | Sol |

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| SPARTAN MTRS INC COM | EQUITY | 846819100 | 3 | 219800 | SH | Sol |
| SPARTECH CORP. | EQUITY | 847220209 | 313 | 12,063 | SH | Sol |
| SPATIALIGHT INC | EQUITY | 847248101 | 68 | 11,288 | SH | Sol |
| SPECTRALINK CORP | EQUITY | 847580107 | 136 | 9,157 | SH | Sol |
| SPECTRASITE INC | EQUITY | 84761M104 | 36 | 839 | SH | Sol |
| SPEEDWAY MOTORSPORTS | EQUITY | 847788106 | 238 | 7,115 | SH | Sol |
| SPHERION CORPORATION | EQUITY | 848420105 | 294 | 29,030 | SH | Sol |
| SPINNAKER EXPLORATION CO | EQUITY | 84855W109 | 475 | 12,062 | SH | Sol |
| SPORTS AUTHORITY INC | EQUITY | 84917U109 | 384 | 10,707 | SH | Sol |
| SPORTS RESORTS INTL INC | EQUITY | 84918U108 | 3 | 674 | SH | Sol |
| SPRINT CORP | EQUITY | 852061100 | 30 | 1,709 | SH | DEFINE |
| SPRINT CORP. FON GROUP | EQUITY | 852061100 | 13444 | 763,869 | SH | Sol |
| SPSS, INC. | EQUITY | 78462K102 | 122 | 6,806 | SH | Sol |
| SPX CORP. | EQUITY | 784635104 | 5512 | 118,694 | SH | Sol |
| SRA INTERNATIONAL CL A | EQUITY | 78464R105 | 265 | 6,261 | SH | Sol |
| SRA INTL INC CL A | EQUITY | 78464R105 | 7 | 176362 | SH | Sol |
| SS&C TECHNOLOGIES INC | EQUITY | 85227Q100 | 122 | 6,532 | SH | Sol |
| ST JUDE MED INC | EQUITY | 790849103 | 17090 | 225,911 | SH | DEFINE |
| ST JUDE MEDICAL, INC. | EQUITY | 790849103 | 5655 | 74,751 | SH | Sol |
| ST. MARY LAND & EXPLORATION | EQUITY | 792228108 | 489 | 13,725 | SH | Sol |
| ST. PAUL TRAVELERS COMPANIES, INC. | EQUITY | 792860108 | 13678 | 337,390 | SH | Sol |
| STAGE STORES INC | EQUITY | 85254C305 | 339 | 9,012 | SH | Sol |
| STAKTEK HOLDINGS INC | EQUITY | 85256P106 | 26 | 4,916 | SH | Sol |
| STAMPS.COM INC | EQUITY | 852857200 | 82 | 8,073 | SH | Sol |
| STANCORP FINANCIAL GROUP, INC. | EQUITY | 852891100 | 3077 | 45,924 | SH | Sol |
| STANDARD COML CORP. COM | EQUITY | 853258101 | 88 | 4,855 | SH | Sol |
| STANDARD MICROSYSTEMS CORP. | EQUITY | 853626109 | 206 | 8,848 | SH | Sol |
| STANDARD MOTOR PRODUCTS, INC. | EQUITY | 853666105 | 89 | 6,043 | SH | Sol |
| STANDARD PACIFIC CORP. | EQUITY | 85375C101 | 31 | 625 | SH | Sol |
| STANDARD REGISTER CO. | EQUITY | 853887107 | 67 | 5,635 | SH | Sol |
| STANDEX INTERNATIONAL CORP. | EQUITY | 854231107 | 160 | 5,864 | SH | Sol |
| STANLEY FURNITURE CO INC | EQUITY | 854305208 | 113 | 2,689 | SH | Sol |
| STANLEY WORKS | EQUITY | 854616109 | 2481 | 54,426 | SH | Sol |
| STANLEY WORKS | EQUITY | 854616109 | 4 | 98 | SH | DEFINE |
| STAPLES INC | EQUITY | 855030102 | 17 | 596 | SH | DEFINE |
| STAPLES, INC. | EQUITY | 855030102 | 46056 | 1,565,996 | SH | Sol |
| STAR SCIENTIFIC INC | EQUITY | 85517P101 | 48 | 12,328 | SH | Sol |
| STARBUCKS CORP | EQUITY | 855244109 | 21 | 475 | SH | DEFINE |
| STARBUCKS CORP. | EQUITY | 855244109 | 9064 | 208,405 | SH | Sol |
| STARTEK INC | EQUITY | 85569C107 | 187 | 5,226 | SH | Sol |
| STARWOOD HOTELS & RESORTS WW | EQUITY | 85590A203 | 4136 | 92,210 | SH | Sol |
| STATE AUTO FINANCIAL CORP. | EQUITY | 855707105 | 199 | 6,477 | SH | Sol |
| STATE BANCORP INC | EQUITY | 855716106 | 95 | 3,887 | SH | Sol |
| STATE FINL SERVICES CORP-A | EQUITY | 856855101 | 82 | 2,767 | SH | Sol |
| STATE STREET CORP. | EQUITY | 857477103 | 7016 | 143,073 | SH | Sol |
| STATE STREET CORPORATION | EQUITY | 857477103 | 20 | 403 | SH | DEFINE |
| STATION CASINOS, INC. | EQUITY | 857689103 | 44 | 909 | SH | Sol |
| Statoil ASA - ADR | EQUITY | 85771P102 | 400 | 31,430 | SH | Sol |
| STEEL DYNAMICS, INC. | EQUITY | 858119100 | 515 | 17,996 | SH | Sol |
| STEEL TECHNOLOGIES INC | EQUITY | 858147101 | 107 | 4,824 | SH | Sol |
| STEELCASE INC-CL A | EQUITY | 858155203 | 13 | 896 | SH | Sol |
| STEIN MART INC COM | EQUITY | 858375108 | 10 | 594800 | SH | Sol |
| STEIN MART, INC. | EQUITY | 858375108 | 194 | 11,901 | SH | Sol |
| STEINWAY MUSICAL INSTRUMENTS | EQUITY | 858495104 | 17658 | 503,212 | SH | Sol |
| STELLENT INC | EQUITY | 85856W105 | 83 | 9,758 | SH | Sol |
| STEPAN CO. | EQUITY | 858586100 | 66 | 2,538 | SH | Sol |

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| STERICYCLE INC | EQUITY | 858912108 | 4641 | 89,700 | SH | DEFINE |
| STERICYCLE INC COM | EQUITY | 858912108 | 18 | 347803 | SH | Sol |
| STERICYCLE, INC. | EQUITY | 858912108 | 3544 | 68,496 | SH | Sol |
| STERIS CORP COM | EQUITY | 859152100 | 3208 | 142,177 | SH | Sol |
| STERLING BANCORP | EQUITY | 859158107 | 179 | 6,470 | SH | Sol |
| STERLING BANCSHARES, INC. | EQUITY | 858907108 | 305 | 21,524 | SH | Sol |
| STERLING FINANCIAL CORP | EQUITY | 859317109 | 269 | 10,332 | SH | Sol |
| STERLING FINL CORP WAS | EQUITY | 859319105 | 346 | 10,866 | SH | Sol |
| STEVEN MADDEN, LTD. | EQUITY | 556269108 | 111 | 5,579 | SH | Sol |
| STEWART & STEVENSON SERVICES | EQUITY | 860342104 | 248 | 13,816 | SH | Sol |
| STEWART ENTERPRISES, INC. | EQUITY | 860370105 | 420 | 51,637 | SH | Sol |
| STEWART INFORMATION SERVICES COM | EQUITY | 860372101 | 276 | 8,182 | SH | Sol |
| STIFEL FINANCIAL CORP | EQUITY | 860630102 | 71 | 2,602 | SH | Sol |
| STILLWATER MINING CO. | EQUITY | 86074Q102 | 290 | 19,325 | SH | Sol |
| STONE ENERGY CORP. | EQUITY | 861642106 | 506 | 11,082 | SH | Sol |
| STONERIDGE, INC. | EQUITY | 86183P102 | 127 | 7,476 | SH | Sol |
| STORAGE TECHNOLOGY CORP. | EQUITY | 862111200 | 5049 | 174,115 | SH | Sol |
| STRATASYS INC | EQUITY | 862685104 | 109 | 4,412 | SH | Sol |
| STRATEX NETWORKS INC | EQUITY | 86279T109 | 119 | 40,478 | SH | Sol |
| STRATTEC SEC CORP | EQUITY | 863111100 | 126 | 1,837 | SH | Sol |
| STRAYER ED INC COM | EQUITY | 863236105 | 10 | 87523 | SH | Sol |
| STRAYER EDUCATION, INC | EQUITY | 863236105 | 747 | 6,694 | SH | Sol |
| STRIDE RITE CORP. | EQUITY | 863314100 | 207 | 18,788 | SH | Sol |
| STRYKER CORP | EQUITY | 863667101 | 26 | 480 | SH | DEFINE |
| STRYKER CORP. | EQUITY | 863667101 | 9345 | 169,900 | SH | Sol |
| STUDENT LOAN CORP. | EQUITY | 863902102 | 10 | 73 | SH | Sol |
| STURM, RUGER & CO., INC. | EQUITY | 864159108 | 123 | 10,185 | SH | Sol |
| SUBURBAN PROPANE PARTNERS LP | EQUITY | 864482104 | 1094 | 34,000 | SH | Sol |
| SUFFOLK BANCORP | EQUITY | 864739107 | 170 | 5,235 | SH | Sol |
| SUMMIT PROPERTIES, INC. | EQUITY | 866239106 | 461 | 17,971 | SH | Sol |
| SUN BANCORP INC | EQUITY | 86663B102 | 81 | 3,826 | SH | Sol |
| SUN COMMUNITIES, INC. | EQUITY | 866674104 | 393 | 10,450 | SH | Sol |
| SUN HEALTHCARE GROUP INC - W/I | EQUITY | 866933401 | 25 | 2,793 | SH | Sol |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 17 | 3,985 | SH | DEFINE |
| SUN MICROSYSTEMS, INC. | EQUITY | 866810104 | 6742 | 1,557,096 | SH | Sol |
| SUNGARD DATA SYS INC | EQUITY | 867363103 | 9 | 348 | SH | DEFINE |
| SUNGARD DATA SYSTEMS, INC. | EQUITY | 867363103 | 3457 | 132,963 | SH | Sol |
| SUNOCO INC | EQUITY | 86764P109 | 6 | 91 | SH | DEFINE |
| SUNOCO, INC. | EQUITY | 86764P109 | 2135 | 33,553 | SH | Sol |
| SUNOPTA INC | EQUITY | 8676EP108 | 1380 | 161,600 | SH | DEFINE |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K106 | 306 | 7,807 | SH | Sol |
| SUNTERRA CORP | EQUITY | 86787D208 | 112 | 8,918 | SH | Sol |
| SUNTRON CORP | EQUITY | 86789P100 | 7 | 1,173 | SH | Sol |
| SUNTRUST BANKS, INC. | EQUITY | 867914103 | 7818 | 120,288 | SH | Sol |
| SUNTRUST BKS INC | EQUITY | 867914103 | 22 | 338 | SH | DEFINE |
| SUPERGEN, INC. | EQUITY | 868059106 | 137 | 21,300 | SH | Sol |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY | 868157108 | 262 | 26,080 | SH | Sol |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY | 868168105 | 1751 | 52,332 | SH | Sol |
| SUPERTEX INC | EQUITY | 868532102 | 70 | 4,291 | SH | Sol |
| SUPERVALU INC | EQUITY | 868536103 | 5 | 162 | SH | DEFINE |
| SUPERVALU, INC. | EQUITY | 868536103 | 1832 | 59,858 | SH | Sol |
| SUPPORTSOFT INC | EQUITY | 868587106 | 151 | 17,450 | SH | Sol |
| SUPPORTSOFT INC | EQUITY | 868587106 | 4175 | 481,000 | SH | DEFINE |
| SUREWEST COMMUNICATION | EQUITY | 868733106 | 221 | 7,009 | SH | Sol |
| SURMODICS INC | EQUITY | 868873100 | 168 | 6,821 | SH | Sol |
| SUSQUEHANNA BANCSHARES, INC. | EQUITY | 869099101 | 557 | 22,151 | SH | Sol |

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| SWIFT ENERGY CO. | EQUITY | 870738101 | 294 | 13,328 | SH | Sol |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 2762 | 153,858 | SH | Sol |
| SWS GROUP INC | EQUITY | 78503N107 | 111 | 7,259 | SH | Sol |
| SYBASE, INC. | EQUITY | 871130100 | 2737 | 152,059 | SH | Sol |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 553 | 18,536 | SH | Sol |
| SYCAMORE NETWORKS, INC | EQUITY | 871206108 | 355 | 83,946 | SH | Sol |
| SYKES ENTERPRISES, INC. | EQUITY | 871237103 | 91 | 12,030 | SH | Sol |
| SYMANTEC CORP | EQUITY | 871503108 | 16 | 374 | SH | DEFINE |
| SYMANTEC CORP COM | EQUITY | 871503108 | 11 | 258500 | SH | Sol |
| SYMANTEC CORP. | EQUITY | 871503108 | 10333 | 236,029 | SH | Sol |
| SYMBION INC | EQUITY | 871507109 | 70 | 3,979 | SH | Sol |
| SYMBION INC DEL COM | EQUITY | 871507109 | 2 | 130000 | SH | Sol |
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508107 | 4 | 281 | SH | DEFINE |
| SYMBOL TECHNOLOGIES, INC. | EQUITY | 871508107 | 1542 | 104,622 | SH | Sol |
| SYMMETRICOM, INC. | EQUITY | 871543104 | 192 | 21,581 | SH | Sol |
| SYMX TECHNOLOGIES INC. | EQUITY | 87155S108 | 326 | 13,531 | SH | Sol |
| SYNAPTICS INC | EQUITY | 87157D109 | 204 | 10,582 | SH | Sol |
| SYNNEX CORP | EQUITY | 87162W100 | 49 | 3,151 | SH | Sol |
| SYNOPSIS INC. | EQUITY | 871607107 | 7310 | 257,132 | SH | Sol |
| SYNOVUS FINANCIAL CORP. | EQUITY | 87161C105 | 3444 | 136,014 | SH | Sol |
| SYNOVUS FINL CORP | EQUITY | 87161C105 | 9 | 365 | SH | DEFINE |
| SYNTEL, INC. | EQUITY | 87162H103 | 58 | 3,523 | SH | Sol |
| SYNTROLEUM CORPORATION | EQUITY | 871630109 | 89 | 13,498 | SH | Sol |
| SYPRIS SOLUTIONS INC | EQUITY | 871655106 | 62 | 3,247 | SH | Sol |
| SYPRIS SOLUTIONS INC COM | EQUITY | 871655106 | 5 | 285700 | SH | Sol |
| SYSCO CORP | EQUITY | 871829107 | 27 | 766 | SH | DEFINE |
| SYSCO CORP. | EQUITY | 871829107 | 9739 | 271,506 | SH | Sol |
| SYSTEMAX INC | EQUITY | 871851101 | 31 | 4,627 | SH | Sol |
| T ROWE PRICE GROUP INC. | EQUITY | 74144T108 | 2835 | 56,247 | SH | Sol |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 657 | 21,449 | SH | Sol |
| TALBOTS INC | EQUITY | 874161102 | 16 | 417 | SH | Sol |
| TALISMAN ENERGY INC. | EQUITY | 87425E103 | 6472 | 298,100 | SH | Othe |
| TALK AMERICA HOLDINGS INC | EQUITY | 87426R202 | 98 | 12,833 | SH | Sol |
| TALX CORP | EQUITY | 874918105 | 160 | 6,560 | SH | Sol |
| TANGER FACTORY OUTLET CTRS | EQUITY | 875465106 | 330 | 8,429 | SH | Sol |
| TANOX INC | EQUITY | 87588Q109 | 218 | 11,412 | SH | Sol |
| TANOX INC | EQUITY | 87588Q109 | 1907 | 100,000 | SH | DEFINE |
| TARGET CORP | EQUITY | 87612E106 | 14270 | 335,995 | SH | DEFINE |
| TARGET CORPORATION | EQUITY | 87612E106 | 20955 | 493,415 | SH | Sol |
| TARRAGON CORP | EQUITY | 876287103 | 47 | 3,214 | SH | Sol |
| TASER INTERNATIONAL INC | EQUITY | 87651B104 | 501 | 11,580 | SH | Sol |
| TAUBMAN CENTERS, INC. | EQUITY | 876664103 | 711 | 31,054 | SH | Sol |
| TAYLOR CAPITAL GROUP INC | EQUITY | 876851106 | 41 | 1,868 | SH | Sol |
| TBC CORP. | EQUITY | 872180104 | 226 | 9,514 | SH | Sol |
| TCF FINANCIAL CORP. | EQUITY | 872275102 | 6489 | 111,786 | SH | Sol |
| TECH DATA CORP | EQUITY | 878237106 | 2782 | 71,100 | SH | DEFINE |
| TECH DATA CORP. | EQUITY | 878237106 | 3508 | 89,652 | SH | Sol |
| TECHE CORP. | EQUITY | 878377100 | 859 | 19,765 | SH | Sol |
| TECHNICAL OLYMPIC USA INC | EQUITY | 878483106 | 99 | 4,421 | SH | Sol |
| TECHNITROL, INC. | EQUITY | 878555101 | 425 | 19,400 | SH | Sol |
| TECO ENERGY INC | EQUITY | 872375100 | 3 | 226 | SH | DEFINE |
| TECO ENERGY, INC. | EQUITY | 872375100 | 1363 | 113,695 | SH | Sol |
| TECUMSEH PRODUCTS CO. CLASS A | EQUITY | 878895200 | 1508 | 36,610 | SH | Sol |
| TEJON RANCH CO. | EQUITY | 879080109 | 127 | 3,642 | SH | Sol |
| TEKELEC | EQUITY | 879101103 | 434 | 23,858 | SH | Sol |
| TEKELEC INC | EQUITY | 879101103 | 4283 | 235,700 | SH | DEFINE |

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|---------------------------------------|--------|-----------|-------|---------|----|--------|
| TEKTRONIX INC | EQUITY | 879131100 | 3 | 101 | SH | DEFINE |
| TEKTRONIX, INC. | EQUITY | 879131100 | 1288 | 37,868 | SH | Sol |
| TELE CENTRO OESTE CELULAR S.A. ADR | EQUITY | 87923P105 | 220 | 24,000 | SH | Sol |
| TELE NORTE LESTE PARTICIPACOES S.A. A | EQUITY | 879246106 | 1203 | 94,500 | SH | Sol |
| Telebras - Spons ADR Pfd Block | | 879287308 | 349 | 5,500 | SH | Sol |
| TELECOM DE CHILE SPONS ADR | EQUITY | 204449300 | 499 | 33,500 | SH | Sol |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360105 | 313 | 15,611 | SH | Sol |
| TELEFLEX INC. | EQUITY | 879369106 | 3127 | 62,346 | SH | Sol |
| TELEFONOS DE MEXIC ADR-EACH | EQUITY | 879403780 | 7378 | 204,300 | SH | Sol |
| TELEPHONE AND DATA SYSTEMS | EQUITY | 879433100 | 6427 | 90,270 | SH | Sol |
| TELETECH HOLDINGS | EQUITY | 879939106 | 159 | 18,093 | SH | Sol |
| TELIK INC | EQUITY | 87959M109 | 502 | 21,010 | SH | Sol |
| TELLABS INC | EQUITY | 879664100 | 4 | 498 | SH | DEFINE |
| TEMPLE INLAND INC | EQUITY | 879868107 | 5 | 66 | SH | DEFINE |
| TEMPLE-INLAND INC. | EQUITY | 879868107 | 1706 | 24,641 | SH | Sol |
| TEMPUR-PEDIC INTERNATIONAL | EQUITY | 88023U101 | 127 | 9,042 | SH | Sol |
| TENARIS SA-ADR | EQUITY | 88031M109 | 1657 | 52,479 | SH | Sol |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 7 | 558 | SH | DEFINE |
| TENET HEALTHCARE CORP. | EQUITY | 88033G100 | 2769 | 206,506 | SH | Sol |
| TENNANT CO. | EQUITY | 880345103 | 151 | 3,652 | SH | Sol |
| TENNECO AUTOMOTIVE INC | EQUITY | 880349105 | 267 | 20,146 | SH | Sol |
| TERADYNE INC | EQUITY | 880770102 | 5 | 232 | SH | DEFINE |
| TERADYNE, INC. | EQUITY | 880770102 | 1965 | 86,584 | SH | Sol |
| TERAYON COMMUNICATION | EQUITY | 880775101 | 78 | 33,363 | SH | Sol |
| TERCICA INC | EQUITY | 88078L105 | 22 | 2,737 | SH | Sol |
| TEREX CORP. | EQUITY | 880779103 | 809 | 23,709 | SH | Sol |
| TERRA INDUSTRIES, INC. | EQUITY | 880915103 | 106 | 18,765 | SH | Sol |
| TERREMARK WORLDWIDE INC | EQUITY | 881448104 | 123 | 144,360 | SH | Sol |
| TESORO PETROLEUM CORP. | EQUITY | 881609101 | 870 | 31,507 | SH | Sol |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L100 | 209 | 11,585 | SH | Sol |
| TETRA TECH, INC. | EQUITY | 88162G103 | 439 | 26,880 | SH | Sol |
| TETRA TECHNOLOGIES, INC. | EQUITY | 88162F105 | 288 | 10,730 | SH | Sol |
| TEVA PHARMACEUTCL INDS (ADR) | EQUITY | 881624209 | 7 | 102900 | SH | Sol |
| TEVA PHARMACEUTICAL ADR | EQUITY | 881624209 | 6840 | 101,820 | SH | Sol |
| TEVA PHARMACEUTICAL INDS L | EQUITY | 881624209 | 23733 | 352,700 | SH | DEFINE |
| TEXAS CAPITAL BANCSHARES INC | EQUITY | 88224Q107 | 170 | 10,253 | SH | Sol |
| TEXAS GENCO HOLDINGS INC | EQUITY | 882443104 | 12 | 276 | SH | Sol |
| TEXAS INDUSTRIES, INC. | EQUITY | 882491103 | 419 | 10,181 | SH | Sol |
| TEXAS INSTRS INC | EQUITY | 882508104 | 20045 | 828,974 | SH | DEFINE |
| TEXAS INSTRUMENTS, INC. | EQUITY | 882508104 | 19602 | 810,674 | SH | Sol |
| TEXAS REGIONAL BANCSHARES, INC CLASS | EQUITY | 882673106 | 604 | 13,163 | SH | Sol |
| | | | | | | |
| TEXTRON FINANCIAL CORP | EQUITY | 883203101 | 3609 | 60,805 | SH | Sol |
| TEXTRON INC | EQUITY | 883203101 | 10 | 165 | SH | DEFINE |
| THE GENLYTE GROUP, INC. | EQUITY | 372302109 | 367 | 5,842 | SH | Sol |
| THE ST JOE COMPANY | EQUITY | 790148100 | 47 | 1,187 | SH | Sol |
| THE ST PAUL TRAVELERS COS | EQUITY | 792860108 | 32 | 799 | SH | DEFINE |
| THE STEAK N SHAKE COMPANY | EQUITY | 857873103 | 213 | 11,685 | SH | Sol |
| THE TITAN CORPORATION | EQUITY | 888266103 | 2225 | 171,421 | SH | Sol |
| THE YANKEE CANDLE CO. | EQUITY | 984757104 | 699 | 23,904 | SH | Sol |
| THERMO ELECTRON CORP | EQUITY | 883556102 | 6 | 199 | SH | DEFINE |
| THERMO ELECTRON CORP. | EQUITY | 883556102 | 5037 | 163,865 | SH | Sol |
| THERMOGENESIS CORP | EQUITY | 883623209 | 101 | 21,452 | SH | Sol |
| THIRD WAVE TECHNOLOGIES | EQUITY | 88428W108 | 60 | 13,500 | SH | Sol |
| THOMAS & BETTS CORP. | EQUITY | 884315102 | 1456 | 53,455 | SH | Sol |
| THOMAS + BETTS CORP | EQUITY | 884315102 | 2 | 70 | SH | DEFINE |
| THOMAS INDUSTRIES, INC. | EQUITY | 884425109 | 232 | 6,976 | SH | Sol |

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| THOMAS NELSON | EQUITY | 640376109 | 110 | 4,825 | SH | Sol |
| THOR INDUSTRIES, INC. | EQUITY | 885160101 | 3554 | 106,216 | SH | Sol |
| THORATEC LABORATORIES CORP. | EQUITY | 885175307 | 261 | 24,273 | SH | Sol |
| THORNBURG MORTGAGE INC. | EQUITY | 885218107 | 40 | 1,473 | SH | Sol |
| THQ INC | EQUITY | 872443403 | 419 | 18,304 | SH | Sol |
| TIBCO SOFTWARE INC | EQUITY | 88632Q103 | 35 | 4,131 | SH | Sol |
| TIDEWATER, INC. | EQUITY | 886423102 | 4230 | 141,958 | SH | Sol |
| TIER TECHNOLOGIES INC | EQUITY | 88650Q100 | 78 | 7,976 | SH | Sol |
| TIERONE CORP | EQUITY | 88650R108 | 201 | 9,350 | SH | Sol |
| TIFFANY & CO. | EQUITY | 886547108 | 2410 | 65,397 | SH | Sol |
| TIFFANY + CO NEW | EQUITY | 886547108 | 11806 | 320,375 | SH | DEFINE |
| TIMBERLAND COMPANY | EQUITY | 887100105 | 3529 | 54,631 | SH | Sol |
| TIME WARNER INC | EQUITY | 887317105 | 77268 | 4,395,198 | SH | Sol |
| TIME WARNER INC NEW | EQUITY | 887317105 | 24327 | 1,383,763 | SH | DEFINE |
| TIME WARNER TELECOM | EQUITY | 887319101 | 100 | 23,864 | SH | Sol |
| TIMKEN CO. | EQUITY | 887389104 | 36 | 1,343 | SH | Sol |
| TIPPINGPOINT TECHNOLOGIES | EQUITY | 888011103 | 40 | 1,573 | SH | Sol |
| TITANIUM METALS CORPORATION | EQUITY | 888339207 | 58 | 630 | SH | Sol |
| TIVO INC | EQUITY | 888706108 | 156 | 21,947 | SH | Sol |
| TJX COMPANIES, INC. | EQUITY | 872540109 | 5072 | 210,123 | SH | Sol |
| TJX COS INC NEW | EQUITY | 872540109 | 14 | 593 | SH | DEFINE |
| TLC VISION CORP | EQUITY | 872549100 | 2997 | 259,300 | SH | Othe |
| TNS INC | EQUITY | 872960109 | 47 | 2,138 | SH | Sol |
| TODCO-CL A | EQUITY | 88889T107 | 90 | 5,798 | SH | Sol |
| TOLL BROTHERS, INC. | EQUITY | 889478103 | 4865 | 114,961 | SH | Sol |
| TOMPKINS TRUSTCO INC | EQUITY | 890110109 | 165 | 3,480 | SH | Sol |
| TOO INC | EQUITY | 890333107 | 276 | 16,552 | SH | Sol |
| TOOTSIE ROLL INDUSTRIES, INC. | EQUITY | 890516107 | 2699 | 83,048 | SH | Sol |
| TOPPS CO. INC. | EQUITY | 890786106 | 166 | 17,047 | SH | Sol |
| TORCHMARK CORP. | EQUITY | 891027104 | 2662 | 49,483 | SH | Sol |
| TORCHMARK INC | EQUITY | 891027104 | 7 | 133 | SH | DEFINE |
| TORO CO. | EQUITY | 891092108 | 816 | 11,643 | SH | Sol |
| TORONTO DOMINION BK | EQUITY | 891160509 | 4779 | 149,400 | SH | Othe |
| TOTAL ENTMT RESTAURANT COM | EQUITY | 89150E100 | 2 | 113200 | SH | Sol |
| TOTAL SYSTEM SERVICE | EQUITY | 891906109 | 17 | 798 | SH | Sol |
| TOWER AUTOMOTIVE, INC. | EQUITY | 891707101 | 102 | 27,909 | SH | Sol |
| TOWN & COUNTRY TRUST | EQUITY | 892081100 | 274 | 10,857 | SH | Sol |
| TOYS R US INC | EQUITY | 892335100 | 4 | 256 | SH | DEFINE |
| TOYS R US INC. | EQUITY | 892335100 | 1514 | 95,047 | SH | Sol |
| TRACTOR SUPPLY CO | EQUITY | 892356106 | 626 | 14,957 | SH | Sol |
| TRADESTATION GROUP INC | EQUITY | 89267P105 | 65 | 9,026 | SH | Sol |
| TRAMMELL CROW CO. | EQUITY | 89288R106 | 222 | 15,732 | SH | Sol |
| TRANS WORLD ENTERTAINMENT CORP | EQUITY | 89336Q100 | 112 | 11,171 | SH | Sol |
| TRANSACT TECHNOLOGIES INC | EQUITY | 892918103 | 130 | 4,108 | SH | Sol |
| TRANSACTION SYSTEMS ARCHITECTS CLASS | EQUITY | 893416107 | 1664 | 77,283 | SH | Sol |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 2532892 | 31,274,130 | SH | Sol |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 32 | 393 | SH | Sol |
| TRANSKARYOTIC THERAPIES, INC. | EQUITY | 893735100 | 211 | 14,088 | SH | Sol |
| TRANSMETA CORP | EQUITY | 89376R109 | 157 | 71,619 | SH | Sol |
| TRANSMONTAIGNE, INC. | EQUITY | 893934109 | 56 | 10,437 | SH | Sol |
| TRANSOCEAN INC | EQUITY | G90078109 | 5866 | 202,694 | SH | Sol |
| TRAVELZOO INC | EQUITY | 89421Q106 | 22 | 744 | SH | Sol |
| TRC COS INC | EQUITY | 872625108 | 73 | 4,371 | SH | Sol |
| TREDEGAR CORP. | EQUITY | 894650100 | 215 | 13,320 | SH | Sol |
| TREX COMPANY, INC. | EQUITY | 89531P105 | 187 | 4,941 | SH | Sol |
| TRIAD GUARANTY, INC. | EQUITY | 895925105 | 261 | 4,484 | SH | Sol |

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| TRIAD HOSPITALS, INC. | EQUITY | 89579K109 | 4414 | 118,571 | SH | Sol |
| TRIARC COS-B | EQUITY | 895927309 | 175 | 17,166 | SH | Sol |
| TRIBUNE CO NEW | EQUITY | 896047107 | 18 | 393 | SH | DEFINE |
| TRIBUNE CO. | EQUITY | 896047107 | 10008 | 219,768 | SH | Sol |
| TRICO BANCSHARES | EQUITY | 896095106 | 100 | 5,385 | SH | Sol |
| TRIDENT MICROSYSTEMS INC | EQUITY | 895919108 | 102 | 9,010 | SH | Sol |
| TRIMBLE NAVIGATION LTD. | EQUITY | 896239100 | 677 | 24,362 | SH | Sol |
| TRIMERIS INC | EQUITY | 896263100 | 108 | 7,503 | SH | Sol |
| Trinity Biotech PLC ADR | EQUITY | 896438108 | 1078 | 320,000 | SH | Sol |
| TRINITY INDUSTRIES, INC. | EQUITY | 896522109 | 2875 | 90,435 | SH | Sol |
| TRIPATH IMAGIN INC | EQUITY | 896942109 | 124 | 13,225 | SH | Sol |
| TRIPATH TECHNOLOGY | EQUITY | 89672P104 | 53 | 16,446 | SH | Sol |
| TRIQUINT SEMICONDUCTOR, INC. | EQUITY | 89674K103 | 1497 | 274,153 | SH | Sol |
| TRITON PCS HOLDINGS | EQUITY | 89677M106 | 80 | 18,352 | SH | Sol |
| TRIUMPH GROUP, INC. | EQUITY | 896818101 | 243 | 7,626 | SH | Sol |
| TRIZEC PROPERTIES INC | EQUITY | 89687P107 | 375 | 23,068 | SH | Sol |
| TRIZETO GROUP INC | EQUITY | 896882107 | 100 | 15,069 | SH | Sol |
| TRUSTCO BANK CORP. NY | EQUITY | 898349105 | 469 | 35,780 | SH | Sol |
| TRUSTMARK CORP. | EQUITY | 898402102 | 654 | 22,622 | SH | Sol |
| TRW AUTOMOTIVE HOLDINGS CORP | EQUITY | 87264S106 | 8 | 438 | SH | Sol |
| TTM TECHONOLOGIES | EQUITY | 87305R109 | 232 | 19,596 | SH | Sol |
| TUESDAY MORNING CORPORATION | EQUITY | 899035505 | 359 | 12,377 | SH | Sol |
| TULARIK INC | EQUITY | 899165104 | 4672 | 188,384 | SH | Sol |
| TUMBLEWEED COMMUNICATIONS CP | EQUITY | 899690101 | 98 | 22,928 | SH | Sol |
| TUPPERWARE CORP. | EQUITY | 899896104 | 6935 | 356,947 | SH | Sol |
| TXU CORP | EQUITY | 873168108 | 5820 | 143,676 | SH | Sol |
| TXU CORP | EQUITY | 873168108 | 16 | 388 | SH | DEFINE |
| TYCO INTERNATIONAL, LTD. | EQUITY | 902124106 | 28499 | 859,943 | SH | Sol |
| TYCO INTL LTD | EQUITY | 902124106 | 23708 | 715,403 | SH | DEFINE |
| TYLER TECHNOLOGIES INC | EQUITY | 902252105 | 167 | 17,654 | SH | Sol |
| TYSON FOODS, INC. CLASS A | EQUITY | 902494103 | 11568 | 552,170 | SH | Sol |
| U S XPRESS ENTERPRISES | EQUITY | 90338N103 | 44 | 2,766 | SH | Sol |
| U.S. BANCORP, INC. | EQUITY | 902973304 | 42992 | 1,559,937 | SH | Sol |
| U.S. RESTAURANT PROPERTIES INC | EQUITY | 902971100 | 213 | 14,046 | SH | Sol |
| U.S.B. HOLDING CO., INC. | EQUITY | 902910108 | 121 | 5,272 | SH | Sol |
| UBIQUITEL INC | EQUITY | 903474302 | 143 | 33,832 | SH | Sol |
| UCBH HOLDINGS INC | EQUITY | 90262T308 | 38 | 969 | SH | Sol |
| UGI CORP. | EQUITY | 902681105 | 30 | 921 | SH | Sol |
| UICI | EQUITY | 902737105 | 432 | 18,151 | SH | Sol |
| UIL HOLDINGS CORP. | EQUITY | 902748102 | 292 | 5,997 | SH | Sol |
| ULTICOM INC | EQUITY | 903844108 | 58 | 4,975 | SH | Sol |
| ULTIMATE SOFTWARE GROUP INC | EQUITY | 90385D107 | 75 | 7,350 | SH | Sol |
| ULTRALIFE BATTERIES INC | EQUITY | 903899102 | 131 | 6,752 | SH | Sol |
| ULTRATECH , INC. | EQUITY | 904034105 | 166 | 10,192 | SH | Sol |
| UMB FINANCIAL CORP. | EQUITY | 902788108 | 375 | 7,255 | SH | Sol |
| UMPQUA HOLDINGS CORP | EQUITY | 904214103 | 287 | 13,682 | SH | Sol |
| UNIFIRST CORP. | EQUITY | 904708104 | 127 | 4,349 | SH | Sol |
| UNION BANKSHARES CORP | EQUITY | 905399101 | 116 | 3,674 | SH | Sol |
| UNION PAC CORP | EQUITY | 907818108 | 18 | 310 | SH | DEFINE |
| UNION PACIFIC CORP. | EQUITY | 907818108 | 6561 | 110,360 | SH | Sol |
| UNION PLANTERS CORP | EQUITY | 908068109 | 2515 | 84,377 | SH | Sol |
| UNION PLANTERS CORP | EQUITY | 908068109 | 7 | 228 | SH | DEFINE |
| UNIONBANCAL CORP | EQUITY | 908906100 | 57 | 1,015 | SH | Sol |
| UNISOURCE ENERGY CORP. | EQUITY | 909205106 | 408 | 16,420 | SH | Sol |
| UNISYS CORP | EQUITY | 909214108 | 6 | 399 | SH | DEFINE |
| UNISYS CORP. | EQUITY | 909214108 | 2054 | 148,016 | SH | Sol |

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| UNIT CORP. | EQUITY | 909218109 | 570 | 18,138 | SH | Sol |
| UNITED AUTO GROUP, INC. | EQUITY | 909440109 | 282 | 9,210 | SH | Sol |
| UNITED BANKSHARES INC. WV | EQUITY | 909907107 | 585 | 18,008 | SH | Sol |
| UNITED CMNTY BKS BLAIR | EQUITY | 90984P105 | 344 | 13,678 | SH | Sol |
| UNITED COMMUNITY FINANCIAL CO | EQUITY | 909839102 | 169 | 12,986 | SH | Sol |
| UNITED DEFENSE INDS IN | EQUITY | 91018B104 | 34 | 971 | SH | Sol |
| UNITED DOMINION REALTY TRUST | EQUITY | 910197102 | 4302 | 217,491 | SH | Sol |
| UNITED FIRE & CASUALTY CO. | EQUITY | 910331107 | 200 | 3,462 | SH | Sol |
| UNITED INDUSTRIAL CORP | EQUITY | 910671106 | 119 | 5,105 | SH | Sol |
| UNITED MICROELECTRONICS-ADR | EQUITY | 910873207 | 349 | 80,913 | SH | Sol |
| UNITED MOBILE HOMES INC | EQUITY | 911024107 | 16 | 1,180 | SH | Sol |
| UNITED NATURAL FOODS, INC. | EQUITY | 911163103 | 551 | 19,044 | SH | Sol |
| UNITED ONLINE INC | EQUITY | 911268100 | 451 | 25,603 | SH | Sol |
| UNITED PANAM FINANCIAL CORP | EQUITY | 911301109 | 38 | 2,220 | SH | Sol |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 39791 | 529,342 | SH | Sol |
| UNITED PARCEL SVC INC | EQUITY | 911312106 | 23269 | 309,551 | SH | DEFINE |
| UNITED RENTALS INC COM | EQUITY | 911363109 | 21 | 1174862 | SH | Sol |
| UNITED RENTALS, INC. | EQUITY | 911363109 | 2514 | 140,538 | SH | Sol |
| UNITED STATES STEEL CORP | EQUITY | 912909108 | 1766 | 50,272 | SH | Sol |
| UNITED STATIONERS, INC. | EQUITY | 913004107 | 647 | 16,281 | SH | Sol |
| UNITED STS STL CORP NEW | EQUITY | 912909108 | 5 | 136 | SH | DEFINE |
| UNITED SURGICAL PARTNE | EQUITY | 913016309 | 534 | 13,520 | SH | Sol |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 30739 | 336,016 | SH | DEFINE |
| UNITED TECHNOLOGIES CORP. | EQUITY | 913017109 | 19962 | 218,216 | SH | Sol |
| UNITED THERAPEUTICS CORP. | EQUITY | 91307C102 | 233 | 9,087 | SH | Sol |
| UNITEDGLOBALCOM INC. CLASS A | EQUITY | 913247508 | 52 | 7,208 | SH | Sol |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 20382 | 240,453 | SH | Sol |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 46 | 738 | SH | DEFINE |
| UNITRIN, INC. | EQUITY | 913275103 | 4533 | 106,411 | SH | Sol |
| UNIVERSAL AMER FINANCIAL CORP | EQUITY | 913377107 | 140 | 12,713 | SH | Sol |
| UNIVERSAL COMPRESSION HLDGS | EQUITY | 913431102 | 254 | 8,273 | SH | Sol |
| UNIVERSAL CORP. | EQUITY | 913456109 | 2608 | 51,190 | SH | Sol |
| UNIVERSAL DISPLAY CORP. | EQUITY | 91347P105 | 107 | 10,004 | SH | Sol |
| UNIVERSAL ELECTRONICS INC. | EQUITY | 913483103 | 113 | 6,487 | SH | Sol |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 243 | 7,580 | SH | Sol |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 210 | 7,316 | SH | Sol |
| UNIVERSAL HEALTH SERVICES - B | EQUITY | 913903100 | 4179 | 91,064 | SH | Sol |
| UNIVERSAL TECH INST COM | EQUITY | 913915104 | 10 | 250000 | SH | Sol |
| UNIVERSAL TECHNICAL INSTITUT | EQUITY | 913915104 | 272 | 6,796 | SH | Sol |
| UNIVERSITY OF PHOENI | EQUITY | 037604204 | 30 | 343 | SH | Sol |
| UNIVEST CORP OF PENNSYLVANIA | EQUITY | 915271100 | 186 | 3,650 | SH | Sol |
| UNIVISION COMMUNICATIONS I | EQUITY | 914906102 | 12 | 388 | SH | DEFINE |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 4542 | 142,248 | SH | Sol |
| UNIVISION COMMUNICATNS CL A | EQUITY | 914906102 | 7 | 220400 | SH | Sol |
| UNIZAN FINANCIAL CORP | EQUITY | 91528W101 | 273 | 10,464 | SH | Sol |
| UNOCAL CORP | EQUITY | 915289102 | 12 | 316 | SH | DEFINE |
| UNOCAL CORP. | EQUITY | 915289102 | 4448 | 117,049 | SH | Sol |
| UNOVA, INC. | EQUITY | 91529B106 | 467 | 23,055 | SH | Sol |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 6 | 355 | SH | DEFINE |
| UNUMPROVIDENT CORP. | EQUITY | 91529Y106 | 2110 | 132,712 | SH | Sol |
| URBAN OUTFITTERS INC | EQUITY | 917047102 | 3192 | 52,400 | SH | DEFINE |
| URBAN OUTFITTERS, INC. | EQUITY | 917047102 | 30 | 490 | SH | Sol |
| UROLOGIX INC | EQUITY | 917273104 | 104 | 6,760 | SH | Sol |
| URS CORP. | EQUITY | 903236107 | 413 | 15,082 | SH | Sol |
| URSTADT BIDDLE [A] | EQUITY | 917286205 | 189 | 12,765 | SH | Sol |
| US AIRWAYS GROUP INC-CL A | EQUITY | 911905503 | 11 | 5,310 | SH | Sol |

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| US BANCORP DEL | EQUITY | 902973304 | 11409 | 413,971 | SH | DEFINE |
| US CELLULAR | EQUITY | 911684108 | 6328 | 233,105 | SH | Sol |
| US CONCRETE INC | EQUITY | 90333L102 | 72 | 10,166 | SH | Sol |
| US ONCOLOGY, INC. | EQUITY | 90338W103 | 1294 | 87,879 | SH | Sol |
| USANA HEALTH SCIENCES INC | EQUITY | 90328M107 | 157 | 5,053 | SH | Sol |
| USEC, INC | EQUITY | 90333E108 | 354 | 40,321 | SH | Sol |
| USF CORP | EQUITY | 91729Q101 | 468 | 13,330 | SH | Sol |
| USG CORP. | EQUITY | 903293405 | 272 | 15,494 | SH | Sol |
| USI HOLDINGS CORP | EQUITY | 90333H101 | 268 | 16,952 | SH | Sol |
| UST INC | EQUITY | 902911106 | 7 | 198 | SH | DEFINE |
| UST INC. | EQUITY | 902911106 | 11671 | 324,206 | SH | Sol |
| UTSTARCOM INC | EQUITY | 918076100 | 5409 | 178,798 | SH | Sol |
| V F CORP | EQUITY | 918204108 | 6 | 132 | SH | DEFINE |
| V. F. CORP. | EQUITY | 918204108 | 2356 | 48,377 | SH | Sol |
| VAIL RESORTS, INC. | EQUITY | 91879Q109 | 181 | 9,439 | SH | Sol |
| VALANCE TECHNOLOGY, INC | EQUITY | 918914102 | 89 | 26,069 | SH | Sol |
| VALASSIS COMMUNICATIONS, INC. | EQUITY | 918866104 | 3228 | 105,955 | SH | Sol |
| VALEANT PHARMACEUTICALS INTE | EQUITY | 91911X104 | 3390 | 169,490 | SH | Sol |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 11 | 154 | SH | DEFINE |
| VALERO ENERGY CORP. | EQUITY | 91913Y100 | 4212 | 57,100 | SH | Sol |
| VALHI INC | EQUITY | 918905100 | 56 | 4,884 | SH | Sol |
| VALLEY NATIONAL BANC | EQUITY | 919794107 | 46 | 1,811 | SH | Sol |
| VALMONT INDUSTRIES, INC. | EQUITY | 920253101 | 158 | 6,917 | SH | Sol |
| VALSPAR CORP. | EQUITY | 920355104 | 4023 | 79,830 | SH | Sol |
| VALUE LINE, INC. | EQUITY | 920437100 | 390 | 10,849 | SH | Sol |
| VALUECLICK INC. | EQUITY | 92046N102 | 456 | 38,022 | SH | Sol |
| VALUEVISION MEDIA INC | EQUITY | 92047K107 | 113 | 8,641 | SH | Sol |
| VANS, INC. | EQUITY | 921930103 | 989 | 48,133 | SH | Sol |
| VARCO INTERNATIONAL | EQUITY | 922122106 | 3360 | 153,504 | SH | Sol |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P105 | 8575 | 108,067 | SH | Sol |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 673 | 17,457 | SH | Sol |
| VARIAN, INC. | EQUITY | 922206107 | 2983 | 70,773 | SH | Sol |
| VAXGEN, INC. | EQUITY | 922390208 | 161 | 11,336 | SH | Sol |
| VCA ANTECH INC | EQUITY | 918194101 | 30 | 673 | SH | Sol |
| VECTOR GROUP LTD. | EQUITY | 92240M108 | 174 | 11,021 | SH | Sol |
| VECTREN CORP | EQUITY | 92240G101 | 4420 | 176,177 | SH | Sol |
| VEECO INSTRUMENTS, INC. | EQUITY | 922417100 | 321 | 12,425 | SH | Sol |
| VENTANA MEDICAL SYSTEMS, INC. | EQUITY | 92276H106 | 1237 | 26,022 | SH | Sol |
| VENTAS, INC. | EQUITY | 92276F100 | 316 | 13,525 | SH | Sol |
| VENTIV HEALTH | EQUITY | 922793104 | 137 | 8,880 | SH | Sol |
| VERINT SYSTEMS | EQUITY | 92343X100 | 192 | 5,621 | SH | Sol |
| VERISIGN INC | EQUITY | 92343E102 | 4619 | 232,100 | SH | DEFINE |
| VERISIGN, INC. | EQUITY | 92343E102 | 439 | 22,069 | SH | Sol |
| VERITAS DGC, INC. | EQUITY | 92343P107 | 379 | 16,356 | SH | Sol |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 14 | 517 | SH | DEFINE |
| VERITAS SOFTWARE CORP. | EQUITY | 923436109 | 6330 | 227,771 | SH | Sol |
| VERITY INC COM | EQUITY | 92343C106 | 193 | 14,315 | SH | Sol |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 83271 | 2,300,941 | SH | Sol |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 12834 | 354,619 | SH | DEFINE |
| Verizon Communications | EQUITY | 92343V104 | 1448 | 40,000 | SH | DEFINE |
| VERSO TECHNOLOGIES INC | EQUITY | 925317109 | 109 | 63,917 | SH | Sol |
| VERTEX PHARMACEUTICALS, INC. | EQUITY | 92532F100 | 1720 | 158,689 | SH | Sol |
| VESTA INSURANCE GROUP, INC. | EQUITY | 925391104 | 112 | 17,345 | SH | Sol |
| VIACOM INC | EQUITY | 925524308 | 74 | 2,076 | SH | DEFINE |
| VIACOM, INC. CLASS B | EQUITY | 925524308 | 72946 | 2,042,170 | SH | Sol |
| VIAD CORP. | EQUITY | 92552R109 | 3758 | 139,137 | SH | Sol |

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| VIASAT, INC. | EQUITY | 92552V100 | 250 | 10,014 | SH | Sol |
| VIASYS HEALTHCARE INC | EQUITY | 92553Q209 | 310 | 14,803 | SH | Sol |
| VICOR CORP. | EQUITY | 925815102 | 168 | 9,194 | SH | Sol |
| VICURON PHARMACEUTICALS | EQUITY | 926471103 | 283 | 22,531 | SH | Sol |
| VIGNETTE CORPORATION | EQUITY | 926734104 | 230 | 138,846 | SH | Sol |
| VIISAGE TECHNOLOGY INC | EQUITY | 92675K106 | 96 | 10,995 | SH | Sol |
| VIMPEL-COMMUNICATIONS-SP ADR | EQUITY | 68370R109 | 2701 | 28,000 | SH | Sol |
| VINTAGE PETROLEUM, INC. | EQUITY | 927460105 | 415 | 24,448 | SH | Sol |
| VION PHARMACEUTICALS INC | EQUITY | 927624106 | 111 | 26,620 | SH | Sol |
| VIRGINIA COMMERCE BANCORP | EQUITY | 92778Q109 | 70 | 2,358 | SH | Sol |
| VIRGINIA FINL CORP | EQUITY | 927810101 | 118 | 3,443 | SH | Sol |
| VISHAY INTERTECHNOLOGY, INC. | EQUITY | 928298108 | 4687 | 252,236 | SH | Sol |
| VISTACARE INC-CL A | EQUITY | 92839Y109 | 80 | 4,326 | SH | Sol |
| VISTEON CORP | EQUITY | 92839U107 | 2 | 155 | SH | DEFINE |
| VISTEON CORP. | EQUITY | 92839U107 | 1370 | 117,431 | SH | Sol |
| VISX, INC. | EQUITY | 92844S105 | 2633 | 98,527 | SH | Sol |
| VITAL SIGNS, INC. | EQUITY | 928469105 | 78 | 2,699 | SH | Sol |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 2222 | 455,400 | SH | DEFINE |
| VITESSE SEMICONDUCTOR CORP. | EQUITY | 928497106 | 509 | 104,380 | SH | Sol |
| VOLT INFORMATION SCIENCES INC. | EQUITY | 928703107 | 120 | 3,807 | SH | Sol |
| Volvo AB-Sponsored ADR USD | EQUITY | 928856400 | 398 | 11,370 | SH | Sol |
| VORNADO | EQUITY | 929042109 | 1066 | 18,661 | SH | Sol |
| VOTORANTIM CELULOSE - SPON ADR | EQUITY | 92906P106 | 3688 | 115,974 | SH | Sol |
| VULCAN MATERIALS CO. | EQUITY | 929160109 | 2155 | 45,325 | SH | Sol |
| VULCAN MATLS CO | EQUITY | 929160109 | 6 | 122 | SH | DEFINE |
| W HOLDING COMPANY INC. | EQUITY | 929251106 | 25 | 1,440 | SH | Sol |
| W. R. BERKLEY CORP. | EQUITY | 084423102 | 5623 | 130,910 | SH | Sol |
| W. W. GRAINGER, INC. | EQUITY | 384802104 | 2308 | 40,133 | SH | Sol |
| Wabash National Corp | EQUITY | 929566107 | 276 | 10,000 | SH | DEFINE |
| WABASH NATIONAL CORP. | EQUITY | 929566107 | 359 | 13,025 | SH | Sol |
| WABTEC | EQUITY | 929740108 | 345 | 19,100 | SH | Sol |
| WACHOVIA CORP | EQUITY | 929903102 | 86533 | 1,944,565 | SH | Sol |
| Wachovia Corp | EQUITY | 929566107 | 1780 | 40,000 | SH | DEFINE |
| WACHOVIA CORP 2ND NEW | EQUITY | 929903102 | 3577 | 80,375 | SH | DEFINE |
| WADDELL & REED FINANCIAL, INC. | EQUITY | 930059100 | 2871 | 129,870 | SH | Sol |
| WAL MART STORES INC | EQUITY | 931142103 | 26525 | 502,739 | SH | DEFINE |
| WALGREEN CO | EQUITY | 931422109 | 44 | 1,228 | SH | DEFINE |
| WALGREEN CO. | EQUITY | 931422109 | 15754 | 435,078 | SH | Sol |
| WAL-MART STORES, INC. | EQUITY | 931142103 | 151970 | 2,880,394 | SH | Sol |
| WALT DISNEY | EQUITY | 254687106 | 26113 | 1,024,439 | SH | Sol |
| WALTER INDUSTRIES, INC. | EQUITY | 93317Q105 | 170 | 12,462 | SH | Sol |
| WARNACO GROUP INC | EQUITY | 934390402 | 470 | 22,075 | SH | Sol |
| WASHINGTON FEDERAL I | EQUITY | 938824109 | 2962 | 123,424 | SH | Sol |
| WASHINGTON GROUP INTL INC | EQUITY | 938862208 | 435 | 12,127 | SH | Sol |
| WASHINGTON MUT INC | EQUITY | 939322103 | 40 | 1,036 | SH | DEFINE |
| WASHINGTON MUTUAL INC | EQUITY | 939322103 | 16949 | 438,646 | SH | Sol |
| WASHINGTON POST CO. CLASS B | EQUITY | 939640108 | 13874 | 14,918 | SH | Sol |
| WASHINGTON REAL ESTATE INV. | EQUITY | 939653101 | 763 | 25,984 | SH | Sol |
| WASHINGTON TRUST BANCORP, INC. | EQUITY | 940610108 | 165 | 6,361 | SH | Sol |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 5868 | 197,850 | SH | DEFINE |
| WASTE CONNECTIONS, INC. | EQUITY | 941053100 | 639 | 21,542 | SH | Sol |
| WASTE MANAGEMENT, INC. | EQUITY | 94106L109 | 29296 | 955,817 | SH | Sol |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 13550 | 442,096 | SH | DEFINE |
| WATCHGUARD TECH. INC. | EQUITY | 941105108 | 116 | 16,092 | SH | Sol |
| WATCHGUARD TECHNOLOGIES IN | EQUITY | 941105108 | 2885 | 399,600 | SH | DEFINE |
| WATER PIK TECHNOLOGIES INC | EQUITY | 94113U100 | 79 | 4,774 | SH | Sol |

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| WATERS CORP | EQUITY | 941848103 | 7 | 143 | SH | DEFINE |
| WATERS CORP. | EQUITY | 941848103 | 3090 | 64,677 | SH | Sol |
| WATSCO, INC. | EQUITY | 942622200 | 300 | 10,705 | SH | Sol |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 3 | 130 | SH | DEFINE |
| WATSON PHARMACEUTICALS, INC | EQUITY | 942683103 | 11163 | 414,986 | SH | Sol |
| WATSON WYATT & CO HOLDINGS | EQUITY | 942712100 | 413 | 15,486 | SH | Sol |
| WATTS WATER TECHNOLOGIES INC., CLASS | EQUITY | 942749102 | 311 | 11,528 | SH | Sol |
| WAUSAU-MOSINEE PAPER CORP. | EQUITY | 943315101 | 380 | 21,959 | SH | Sol |
| WAYPOINT FINANCIAL CORP. | EQUITY | 946756103 | 397 | 14,390 | SH | Sol |
| WCI COMMUNITIES INC | EQUITY | 92923C104 | 363 | 16,275 | SH | Sol |
| WD-40 CO. | EQUITY | 929236107 | 246 | 8,207 | SH | Sol |
| WEATHERFORDNINTL LTD | EQUITY | G95089101 | 9180 | 204,100 | SH | Sol |
| WEBEX COMMUNICATIONS INC (USD) | EQUITY | 94767L109 | 315 | 14,486 | SH | Sol |
| WEBMD CORPORATION | EQUITY | 94769M105 | 59 | 6,287 | SH | Sol |
| WEBMETHODS INC | EQUITY | 94768C108 | 191 | 22,245 | SH | Sol |
| WEBSense INC | EQUITY | 947684106 | 411 | 11,031 | SH | Sol |
| WEBSense INC | EQUITY | 947684106 | 30 | 800807 | SH | Sol |
| WEBSTER FINANCIAL CORP. | EQUITY | 947890109 | 3877 | 82,446 | SH | Sol |
| WEIGHT WATCHERS INTL INC | EQUITY | 948626106 | 34 | 875 | SH | Sol |
| WEINGARTEN REALTY INVESTORS | EQUITY | 948741103 | 429 | 13,723 | SH | Sol |
| WEIS MARKETS INC | EQUITY | 948849104 | 189 | 5,401 | SH | Sol |
| WELLCHOICE INC | EQUITY | 949475107 | 18 | 437 | SH | Sol |
| WELLMAN, INC. | EQUITY | 949702104 | 125 | 15,336 | SH | Sol |
| WELLPOINT HEALTH NETWORKS | EQUITY | 94973H108 | 21 | 186 | SH | DEFINE |
| WELLPOINT HEALTH NETWORKS INC. | EQUITY | 94973H108 | 15790 | 140,967 | SH | Sol |
| WELLS FARGO + CO NEW | EQUITY | 949746101 | 8534 | 149,122 | SH | DEFINE |
| WELLS FARGO CO. | EQUITY | 949746101 | 49531 | 865,472 | SH | Sol |
| WENDY'S INTERNATIONAL, INC. | EQUITY | 950590109 | 1769 | 50,765 | SH | Sol |
| WENDYS INTL INC | EQUITY | 950590109 | 5 | 137 | SH | DEFINE |
| WERNER ENTERPRISES INC COM | EQUITY | 950755108 | 8 | 376300 | SH | Sol |
| WERNER ENTERPRISES, INC. | EQUITY | 950755108 | 3097 | 146,758 | SH | Sol |
| WESBANCO, INC. | EQUITY | 950810101 | 247 | 8,479 | SH | Sol |
| WESCO FINANCIAL CORP | EQUITY | 950817106 | 9 | 24 | SH | Sol |
| WESCO INTERNATIONAL, INC. | EQUITY | 95082P105 | 159 | 8,623 | SH | Sol |
| WEST BANCORPORATION | EQUITY | 95123P106 | 135 | 7,724 | SH | Sol |
| WEST COAST BANCORP | EQUITY | 952145100 | 155 | 7,232 | SH | Sol |
| WEST CORPORATION | EQUITY | 952355105 | 11 | 411 | SH | Sol |
| WEST MARINE INC | EQUITY | 954235107 | 173 | 6,452 | SH | Sol |
| WEST PHARMACEUTICAL SERVICES | EQUITY | 955306105 | 302 | 7,129 | SH | Sol |
| WESTAMERICA BANCORPORATION | EQUITY | 957090103 | 3465 | 66,067 | SH | Sol |
| WESTAR ENERGY | EQUITY | 95709T100 | 2599 | 130,552 | SH | Sol |
| WESTCORP | EQUITY | 957907108 | 20 | 441 | SH | Sol |
| WESTELL TECHNOLOGIES INC-A | EQUITY | 957541105 | 121 | 23,667 | SH | Sol |
| WESTERN DIGITAL CORP. | EQUITY | 958102105 | 34 | 3,976 | SH | Sol |
| WESTERN GAS RES INC | EQUITY | 958259103 | 14 | 443300 | SH | Sol |
| WESTERN GAS RESOURCES, INC. | EQUITY | 958259103 | 3747 | 115,364 | SH | Sol |
| WESTERN SIERRA BANCORP | EQUITY | 959522103 | 95 | 3,077 | SH | Sol |
| WESTERN WIRELESS CORP. CLASS A | EQUITY | 95988E204 | 47 | 1,625 | SH | Sol |
| WESTFIELD FINANCIAL IN | EQUITY | 96008D101 | 48 | 2,344 | SH | Sol |
| WESTWOOD ONE, INC. | EQUITY | 961815107 | 3737 | 157,023 | SH | Sol |
| WEYCO GROUP INC | EQUITY | 962149100 | 44 | 1,305 | SH | Sol |
| WEYERHAEUSER CO | EQUITY | 962166104 | 18 | 289 | SH | DEFINE |
| WEYERHAEUSER CO. | EQUITY | 962166104 | 6480 | 102,660 | SH | Sol |
| WFS FINANCIAL, INC. | EQUITY | 92923B106 | 6 | 129 | SH | Sol |
| WGL HOLDINGS INC. | EQUITY | 92924F106 | 6499 | 226,305 | SH | Sol |
| W-H ENERGY SERVICES INC | EQUITY | 92925E108 | 231 | 11,763 | SH | Sol |
| WHEELING-PITTSBURG CORP | EQUITY | 963142302 | 60 | 2,886 | SH | Sol |
| WHIRLPOOL CORP | EQUITY | 963320106 | 6 | 83 | SH | DEFINE |
| WHIRLPOOL CORP. | EQUITY | 963320106 | 2105 | 30,685 | SH | Sol |

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| WHITING PETROLEUM CORP | EQUITY | 966387102 | 215 | 8,545 | SH | Sol |
| WHITNEY HOLDING CORP. | EQUITY | 966612103 | 33 | 737 | SH | Sol |
| WHOLE FOODS MARKET I | EQUITY | 966837106 | 9587 | 100,436 | SH | Sol |
| WILD OATS MARKETS, INC. | EQUITY | 96808B107 | 205 | 14,586 | SH | Sol |
| WILLIAMS COMPANIES, INC. | EQUITY | 969457100 | 2745 | 230,687 | SH | Sol |
| WILLIAMS COS INC | EQUITY | 969457100 | 7 | 623 | SH | DEFINE |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 12162 | 369,000 | SH | DEFINE |
| WILLIAMS SONOMA INC COM | EQUITY | 969904101 | 6 | 176718 | SH | Sol |
| WILLIAMS-SONOMA, INC. | EQUITY | 969904101 | 6084 | 184,602 | SH | Sol |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 3864 | 103,805 | SH | Sol |
| WILSHIRE FINANCIAL SVCS GRP | EQUITY | 971867205 | 59 | 6,356 | SH | Sol |
| WILSHIRE ST BANK-L.A. CALIF | EQUITY | 97200A101 | 83 | 3,388 | SH | Sol |
| WILSON GREATBATCH TECHNOLOGIES | EQUITY | 972232102 | 287 | 10,276 | SH | Sol |
| WIMM-BILL-DANN FOODS ADR | EQUITY | 97263M109 | 1440 | 103,200 | SH | Sol |
| WIND RIVER SYSTEMS INC. | EQUITY | 973149107 | 1870 | 159,042 | SH | Sol |
| WINN DIXIE STORES INC | EQUITY | 974280109 | 1 | 170 | SH | DEFINE |
| WINN-DIXIE STORES, INC. | EQUITY | 974280109 | 729 | 101,224 | SH | Sol |
| WINNEBAGO INDUSTRIES, INC. | EQUITY | 974637100 | 465 | 12,483 | SH | Sol |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 154 | 14,887 | SH | Sol |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W108 | 492 | 9,733 | SH | Sol |
| WIRELESS FACILITIES INC. | EQUITY | 97653A103 | 224 | 22,780 | SH | Sol |
| WISCONSIN ENERGY CORP. | EQUITY | 976657106 | 6080 | 186,446 | SH | Sol |
| WITNESS SYSTEMS INC | EQUITY | 977424100 | 120 | 9,871 | SH | Sol |
| WJ COMMUNICATIONS INC | EQUITY | 929284107 | 54 | 15,223 | SH | Sol |
| WM. WRIGLEY JR. CO. | EQUITY | 982526105 | 6020 | 95,479 | SH | Sol |
| WMS INDUSTRIES INC. | EQUITY | 929297109 | 278 | 9,339 | SH | Sol |
| WOLVERINE WORLD WIDE, INC. | EQUITY | 978097103 | 502 | 19,121 | SH | Sol |
| WOODHEAD INDS INC COM | EQUITY | 979438108 | 89 | 5,822 | SH | Sol |
| WOODWARD GOVERNOR CO. | EQUITY | 980745103 | 337 | 4,668 | SH | Sol |
| WORLD ACCEPTANCE CORP. | EQUITY | 981419104 | 142 | 7,747 | SH | Sol |
| WORLD FUEL SVCS CORP | EQUITY | 981475106 | 243 | 5,392 | SH | Sol |
| WORLD WRESTLING ENTMNT | EQUITY | 98156Q108 | 82 | 6,419 | SH | Sol |
| WORTHINGTON INDS IN | EQUITY | 981811102 | 2359 | 114,904 | SH | DEFINE |
| WORTHINGTON INDUSTRIES, INC. | EQUITY | 981811102 | 786 | 38,299 | SH | Sol |
| WPS RESOURCES CORP. | EQUITY | 92931B106 | 2641 | 56,973 | SH | Sol |
| WRIGHT MED GROUP INC | EQUITY | 98235T107 | 455 | 12,773 | SH | Sol |
| WRIGHT MED GROUP INC COM | EQUITY | 98235T107 | 10 | 277236 | SH | Sol |
| WRIGLEY WM JR CO | EQUITY | 982526105 | 13398 | 212,504 | SH | DEFINE |
| WSFS FINANCIAL CORP | EQUITY | 929328102 | 140 | 2,887 | SH | Sol |
| WYETH | EQUITY | 983024100 | 29435 | 814,011 | SH | Sol |
| WYETH | EQUITY | 983024100 | 58 | 1,598 | SH | DEFINE |
| WYNDHAM INTERNATIONAL, INC. | EQUITY | 983101106 | 200 | 200,000 | SH | Sol |
| WYNN RESORTS LTD | EQUITY | 983134107 | 27 | 710 | SH | Sol |
| XCEL ENERGY INC | EQUITY | 98389B100 | 8 | 478 | SH | DEFINE |
| XCEL STATES POWER-MINES | EQUITY | 98389B100 | 2962 | 177,235 | SH | Sol |
| XEROX CORP | EQUITY | 984121103 | 14208 | 979,859 | SH | DEFINE |
| XEROX CORP. | EQUITY | 984121103 | 5153 | 355,363 | SH | Sol |
| XICOR INC | EQUITY | 984903104 | 214 | 14,148 | SH | Sol |
| XILINX INC | EQUITY | 983919101 | 14 | 416 | SH | DEFINE |
| XILINX, INC. | EQUITY | 983919101 | 6024 | 180,856 | SH | Sol |
| XL CAPITAL LTD | EQUITY | G98255105 | 5710 | 106,976 | SH | Sol |
| XM SATELLITE RADIO HOLDINGS | EQUITY | 983759101 | 88 | 3,226 | SH | Sol |
| X-RITE, INC. | EQUITY | 983857103 | 145 | 9,977 | SH | Sol |
| XTO ENERGY CORP COM | EQUITY | 98385X106 | 5 | 180982 | SH | Sol |
| XTO ENERGY INC | EQUITY | 98385X106 | 11793 | 395,886 | SH | Sol |
| XTO ENERGY INC | EQUITY | 98385X106 | 6777 | 227,500 | SH | DEFINE |
| XYBERNAUT CORP. | EQUITY | 984149104 | 145 | 85,053 | SH | Sol |
| YAHOO INC | EQUITY | 984332106 | 27342 | 752,614 | SH | DEFINE |
| YAHOO!, INC. | EQUITY | 984332106 | 22593 | 620,674 | SH | Sol |

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|----------------------------------|--------|-----------|------|---------|----|--------|
| YANKEE CANDLE INC | EQUITY | 984757104 | 4306 | 147,200 | SH | DEFINE |
| YARDVILLE NATL BANCORP | EQUITY | 985021104 | 101 | 4,039 | SH | SoL |
| YELLOW ROADWAY CORP | EQUITY | 985577105 | 35 | 871 | SH | SoL |
| YORK INTERNATIONAL CORP. | EQUITY | 986670107 | 3375 | 82,176 | SH | SoL |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107 | 102 | 7,777 | SH | SoL |
| YOUNG INNOVATIONS INC | EQUITY | 987520103 | 57 | 2,260 | SH | SoL |
| YPF S.A.-Sponsored ADR | EQUITY | 984245100 | 265 | 9,000 | SH | SoL |
| YUM BRANDS INC | EQUITY | 988498101 | 13 | 347 | SH | DEFINE |
| Yum Brands Inc | EQUITY | 988498101 | 1861 | 50,000 | SH | DEFINE |
| YUM! BRANDS INC | EQUITY | 988498101 | 4807 | 129,157 | SH | SoL |
| ZALE CORP. | EQUITY | 988858106 | 695 | 25,508 | SH | SoL |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105 | 6501 | 74,721 | SH | SoL |
| ZEBRA TECHNOLOGIES CP CL A | EQUITY | 989207105 | 9 | 107500 | SH | SoL |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 249 | 5,119 | SH | SoL |
| ZHONE TECHNOLOGIES INC NEW | EQUITY | 98950P108 | 85 | 21,754 | SH | SoL |
| ZILA INC | EQUITY | 989513205 | 107 | 21,804 | SH | SoL |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 9136 | 103,582 | SH | SoL |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 26 | 292 | SH | DEFINE |
| ZIONS BANCORP | EQUITY | 989701107 | 7 | 107 | SH | DEFINE |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 2446 | 39,812 | SH | SoL |
| ZIXIT CORP. | EQUITY | 98974P100 | 79 | 10,025 | SH | SoL |
| ZOLL MEDICAL CORP. | EQUITY | 989922109 | 155 | 4,423 | SH | SoL |
| ZORAN CORP. | EQUITY | 98975F101 | 377 | 20,547 | SH | SoL |
| ZYGO CORP. | EQUITY | 989855101 | 96 | 8,592 | SH | SoL |
| ZYMOGENETICS INC | EQUITY | 98985T109 | 177 | 9,332 | SH | SoL |