

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
February 14, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| | | |
|---|--|--------------------------------------|
| /s/ Win J. Neuger ----- (Signature) | New York, New York ----- (City, State) | February 14, 2006 ----- (Date) |
|---|--|--------------------------------------|

Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,008

Form 13F Information Table Value Total: \$21,785,397 (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. |

13F SECURITIES - 4Q 2005

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRN | PUT/ CALL | INVESTMENT DISCRETION |
|-------------|----------------|--------------|----------------|-------------|-----------|-----------------------|
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|------------------------------|------------------|--------|------------|----|---------|
| 1 800 FLOWERS | EQUITY 68243Q106 | 122 | 19,047 | SH | SOLE |
| 1-800 CONTACTS INC | EQUITY 681977104 | 75 | 6,404 | SH | SOLE |
| 1ST SOURCE CORP | EQUITY 336901103 | 221 | 8,800 | SH | SOLE |
| 21ST CENTY INS GROUP | EQUITY 90130N103 | 391 | 24,167 | SH | SOLE |
| 21ST CENTY INS GROUP | EQUITY 90130N103 | 864750 | 53,445,620 | SH | SOLE |
| 3COM CORP | EQUITY 885535104 | 3791 | 1,053,061 | SH | SOLE |
| 3-D SYS CORP DEL | EQUITY 88554D205 | 164 | 9,123 | SH | SOLE |
| 3M CO | EQUITY 88579Y101 | 217 | 2,805 | SH | DEFINED |
| 3M CO | EQUITY 88579Y101 | 2558 | 33,000 | SH | SOLE |
| 3M CO | EQUITY 88579Y101 | 55963 | 722,100 | SH | SOLE |
| 4 KIDS ENTMT INC | EQUITY 350865101 | 157 | 10,007 | SH | SOLE |
| 99 CENTS ONLY STORES | EQUITY 65440K106 | 1328 | 126,938 | SH | SOLE |
| A C MOORE ARTS & CRAFTS INC | EQUITY 00086T103 | 158 | 10,887 | SH | SOLE |
| A D C TELECOMMUNICATIONS | EQUITY 000886309 | 10 | 429 | SH | DEFINED |
| A D C TELECOMMUNICATIONS | EQUITY 000886309 | 2180 | 97,663 | SH | SOLE |
| A S V INC | EQUITY 001963107 | 331 | 13,231 | SH | SOLE |
| AAMES INVT CORP MD | EQUITY 00253G108 | 200 | 30,944 | SH | SOLE |
| AAON INC | EQUITY 000360206 | 118 | 6,591 | SH | SOLE |
| AAR CORP | EQUITY 000361105 | 583 | 24,354 | SH | SOLE |
| AARON RENTS INC | EQUITY 002535201 | 617 | 29,264 | SH | SOLE |
| AASTROM BIOSCIENCES INC | EQUITY 00253U107 | 161 | 76,419 | SH | SOLE |
| ABAXIS INC | EQUITY 002567105 | 245 | 14,860 | SH | SOLE |
| ABBEY NATL PLC | EQUITY 002920809 | 3200 | 125,000 | SH | SOLE |
| ABBEY NATL PLC | EQUITY 002920809 | 34044 | 1,330,100 | SH | SOLE |
| ABBOTT LABS | EQUITY 002824100 | 13253 | 336,107 | SH | DEFINED |
| ABBOTT LABS | EQUITY 002824100 | 1380 | 35,000 | SH | SOLE |
| ABBOTT LABS | EQUITY 002824100 | 43006 | 1,090,681 | SH | SOLE |
| ABERCROMBIE & FITCH CO | EQUITY 002896207 | 4615 | 70,800 | SH | SOLE |
| ABERCROMBIE & FITCH CO | EQUITY 002896207 | 11411 | 175,071 | SH | SOLE |
| ABGENIX INC | EQUITY 00339B107 | 4499 | 209,356 | SH | SOLE |
| ABIOMED INC | EQUITY 003654100 | 132 | 14,275 | SH | SOLE |
| ABM INDS INC | EQUITY 000957100 | 580 | 29,645 | SH | SOLE |
| ABX AIR INC | EQUITY 00080S101 | 343 | 43,749 | SH | SOLE |
| ACADIA PHARMACEUTICALS INC | EQUITY 004225108 | 121 | 12,255 | SH | SOLE |
| ACADIA RLTY TR | EQUITY 004239109 | 418 | 20,836 | SH | SOLE |
| ACCO BRANDS CORP | EQUITY 00081T108 | 22 | 887 | SH | SOLE |
| ACCREDITED HOME LENDRS HLDG | EQUITY 00437P107 | 655 | 13,212 | SH | SOLE |
| ACCURIDE CORP | EQUITY 004398103 | 106 | 8,255 | SH | SOLE |
| ACE CASH EXPRESS INC | EQUITY 004403101 | 199 | 8,533 | SH | SOLE |
| ACE LTD | EQUITY G0070K103 | 11350 | 212,391 | SH | DEFINED |
| ACE LTD | EQUITY G0070K103 | 24308 | 454,865 | SH | SOLE |
| ACTEL CORP | EQUITY 004934105 | 241 | 18,901 | SH | SOLE |
| ACTIVISION INC | EQUITY 004930202 | 7717 | 561,665 | SH | SOLE |
| ACTUANT CORP | EQUITY 00508X203 | 1121 | 20,088 | SH | SOLE |
| ACTUATE * TE CORP | EQUITY 00508B102 | 164 | 52,200 | SH | DEFINED |
| ACUITY BRANDS INC | EQUITY 00508Y102 | 1053 | 33,124 | SH | SOLE |
| ACXIOM CORP | EQUITY 005125109 | 4964 | 215,815 | SH | SOLE |
| ADAMS RESPIRATORY THERAPEUTI | EQUITY 00635P107 | 415 | 10,200 | SH | DEFINED |
| ADAMS RESPIRATORY THERAPEUTI | EQUITY 00635P107 | 243 | 5,976 | SH | SOLE |
| ADAPTEC INC | EQUITY 00651F108 | 488 | 83,774 | SH | SOLE |
| ADE CORP MASS | EQUITY 00089C107 | 182 | 7,561 | SH | SOLE |
| ADESA INC | EQUITY 00686U104 | 4390 | 179,788 | SH | SOLE |
| ADEZA BIOMEDICAL CORP | EQUITY 006864102 | 66 | 3,139 | SH | SOLE |
| ADMINISTAFF INC | EQUITY 007094105 | 252 | 6,000 | SH | DEFINED |
| ADMINISTAFF INC | EQUITY 007094105 | 624 | 14,833 | SH | SOLE |
| ADOBE SYS INC | EQUITY 00724F101 | 28081 | 760,420 | SH | DEFINED |
| ADOBE SYS INC | EQUITY 00724F101 | 19956 | 539,922 | SH | SOLE |
| ADOLOR CORP | EQUITY 00724X102 | 428 | 29,347 | SH | SOLE |
| ADTRAN INC | EQUITY 00738A106 | 3581 | 120,400 | SH | DEFINED |

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| ADTRAN INC | EQUITY 00738A106 | 4711 | 158,412 | SH | SOLE |
| ADTRAN INC | EQUITY 00738A106 | 5445 | 183,270 | SH | SOLE |
| ADVANCE AMER CASH ADVANCE CT | EQUITY 00739W107 | 635 | 51,247 | SH | SOLE |
| ADVANCE AUTO PARTS INC | EQUITY 00751Y106 | 27806 | 639,805 | SH | SOLE |
| ADVANCED ANALOGIC TECHNOLOGI | EQUITY 00752J108 | 116 | 8,380 | SH | SOLE |
| ADVANCED DIGITAL INFORMATION | EQUITY 007525108 | 469 | 47,922 | SH | SOLE |
| ADVANCED ENERGY INDS | EQUITY 007973100 | 247 | 20,873 | SH | SOLE |
| ADVANCED MEDICAL OPTICS INC | EQUITY 00763M108 | 5568 | 133,211 | SH | SOLE |
| ADVANCED MICRO DEVICES INC | EQUITY 007903107 | 46 | 1,491 | SH | DEFINED |
| ADVANCED MICRO DEVICES INC | EQUITY 007903107 | 2212 | 72,300 | SH | SOLE |
| ADVANCED MICRO DEVICES INC | EQUITY 007903107 | 5762 | 188,299 | SH | SOLE |
| ADVANTA CORP | EQUITY 007942204 | 463 | 14,259 | SH | SOLE |
| ADVENT SOFTWARE INC | EQUITY 007974108 | 1389 | 48,010 | SH | SOLE |
| ADVISORY BRD CO | EQUITY 00762W107 | 687 | 14,418 | SH | SOLE |
| ADVO INC | EQUITY 007585102 | 662 | 23,476 | SH | SOLE |
| AEROFLEX INC | EQUITY 007768104 | 602 | 56,020 | SH | SOLE |
| AEROPOSTALE | EQUITY 007865108 | 3923 | 149,153 | SH | SOLE |
| AES CORP | EQUITY 00130H105 | 38 | 2,412 | SH | DEFINED |
| AES CORP | EQUITY 00130H105 | 5929 | 374,515 | SH | SOLE |
| AETNA INC | EQUITY 00817Y108 | 39644 | 420,356 | SH | DEFINED |
| AETNA INC | EQUITY 00817Y108 | 30297 | 321,245 | SH | SOLE |
| AFC ENTERPRISES INC | EQUITY 00104Q107 | 226 | 14,919 | SH | SOLE |
| AFFILIATED COMPUTER SERVICES | EQUITY 008190100 | 27 | 459 | SH | DEFINED |
| AFFILIATED COMPUTER SERVICES | EQUITY 008190100 | 4563 | 77,100 | SH | SOLE |
| AFFILIATED COMPUTER SERVICES | EQUITY 008190100 | 3409 | 57,600 | SH | SOLE |
| AFFILIATED MANAGERS GROUP | EQUITY 008252108 | 59 | 737 | SH | SOLE |
| AFFIRMATIVE INS HLDGS INC | EQUITY 008272106 | 93 | 6,382 | SH | SOLE |
| AFFORDABLE RESIDENTIAL CMTYS | EQUITY 008273104 | 186 | 19,517 | SH | SOLE |
| AFFYMETRIX INC | EQUITY 00826T108 | 6333 | 132,636 | SH | SOLE |
| AFLAC INC | EQUITY 001055102 | 86 | 1,848 | SH | DEFINED |
| AFLAC INC | EQUITY 001055102 | 13955 | 300,622 | SH | SOLE |
| AFTERMARKET TECHNOLOGY CORP | EQUITY 008318107 | 311 | 15,997 | SH | SOLE |
| AGCO CORP | EQUITY 001084102 | 4089 | 246,791 | SH | SOLE |
| AGERE SYS INC | EQUITY 00845V308 | 51 | 3,979 | SH | SOLE |
| AGILE SOFTWARE CORP DEL | EQUITY 00846X105 | 239 | 40,001 | SH | SOLE |
| AGILENT TECHNOLOGIES INC | EQUITY 00846U101 | 51 | 1,518 | SH | DEFINED |
| AGILENT TECHNOLOGIES INC | EQUITY 00846U101 | 6402 | 192,317 | SH | SOLE |
| AGILYSYS INC | EQUITY 00847J105 | 416 | 22,838 | SH | SOLE |
| AGL RES INC | EQUITY 001204106 | 12548 | 360,461 | SH | SOLE |
| AGREE REALTY CORP | EQUITY 008492100 | 167 | 5,762 | SH | SOLE |
| AIR PRODS & CHEMS INC | EQUITY 009158106 | 48 | 819 | SH | DEFINED |
| AIR PRODS & CHEMS INC | EQUITY 009158106 | 5795 | 97,903 | SH | SOLE |
| AIRGAS INC | EQUITY 009363102 | 4417 | 134,253 | SH | SOLE |
| AIRSPAN NETWORKS INC | EQUITY 00950H102 | 163 | 28,682 | SH | SOLE |
| AIRTRAN HLDGS INC | EQUITY 00949P108 | 3826 | 238,677 | SH | SOLE |
| AK STL HLDG CORP | EQUITY 001547108 | 655 | 82,418 | SH | SOLE |
| AKAMAI TECHNOLOGIES INC | EQUITY 00971T101 | 434 | 21,800 | SH | DEFINED |
| AKAMAI TECHNOLOGIES INC | EQUITY 00971T101 | 58 | 2,930 | SH | SOLE |
| ALABAMA NATL BANCORP DELA | EQUITY 010317105 | 662 | 10,221 | SH | SOLE |
| ALAMO GROUP INC | EQUITY 011311107 | 95 | 4,624 | SH | SOLE |
| ALAMOSA HLDGS INC | EQUITY 011589108 | 3684 | 197,938 | SH | SOLE |
| ALASKA AIR GROUP INC | EQUITY 011659109 | 3079 | 86,209 | SH | SOLE |
| ALASKA COMMUNICATIONS SYS GR | EQUITY 01167P101 | 99 | 9,739 | SH | SOLE |
| ALBANY INTL CORP | EQUITY 012348108 | 773 | 21,380 | SH | SOLE |
| ALBANY MOLECULAR RESH INC | EQUITY 012423109 | 217 | 17,831 | SH | SOLE |
| ALBEMARLE CORP | EQUITY 012653101 | 2941 | 76,695 | SH | SOLE |
| ALBERTO CULVER CO | EQUITY 013068101 | 13 | 279 | SH | DEFINED |
| ALBERTO CULVER CO | EQUITY 013068101 | 1617 | 35,334 | SH | SOLE |
| ALBERTSONS INC | EQUITY 013104104 | 6339 | 296,928 | SH | DEFINED |

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| ALBERTSONS INC | EQUITY | 013104104 | 5648 | 264,528 | SH | SOLE |
| ALCAN INC | EQUITY | 013716105 | 12367 | 302,000 | SH | DEFINED |
| ALCAN INC | EQUITY | 013716105 | 5366 | 131,000 | SH | DEFINED |
| ALCOA INC | EQUITY | 013817101 | 6210 | 210,013 | SH | DEFINED |
| ALCOA INC | EQUITY | 013817101 | 11520 | 389,588 | SH | SOLE |
| | | | | | | |
| ALDERWOODS GROUP INC | EQUITY | 014383103 | 478 | 30,101 | SH | SOLE |
| ALERIS INTL INC | EQUITY | 014477103 | 745 | 23,105 | SH | SOLE |
| ALEXANDER & BALDWIN INC | EQUITY | 014482103 | 4774 | 88,017 | SH | SOLE |
| ALEXANDERS INC | EQUITY | 014752109 | 355 | 1,444 | SH | SOLE |
| ALEXANDRIA REAL ESTATE EQ IN | EQUITY | 015271109 | 1287 | 15,990 | SH | SOLE |
| ALEXION PHARMACEUTICALS INC | EQUITY | 015351109 | 467 | 23,042 | SH | SOLE |
| ALFA CORP | EQUITY | 015385107 | 393 | 24,410 | SH | SOLE |
| ALICO INC | EQUITY | 016230104 | 129 | 2,862 | SH | SOLE |
| ALIGN TECHNOLOGY INC | EQUITY | 016255101 | 299 | 46,146 | SH | SOLE |
| ALKERMES INC | EQUITY | 01642T108 | 1297 | 67,821 | SH | SOLE |
| ALLEGHANY CORP DEL | EQUITY | 017175100 | 43 | 151 | SH | SOLE |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 19 | 600 | SH | DEFINED |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 2429 | 76,751 | SH | SOLE |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 11 | 315 | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 1431 | 39,674 | SH | SOLE |
| ALLERGAN INC | EQUITY | 018490102 | 1478 | 13,686 | SH | DEFINED |
| ALLERGAN INC | EQUITY | 018490102 | 6531 | 60,495 | SH | SOLE |
| ALLETE INC | EQUITY | 018522300 | 837 | 19,034 | SH | SOLE |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581108 | 8402 | 236,000 | SH | DEFINED |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581108 | 4892 | 137,404 | SH | SOLE |
| ALLIANCE GAMING CORP | EQUITY | 01859P609 | 500 | 38,366 | SH | SOLE |
| ALLIANCE IMAGING INC | EQUITY | 018606202 | 61 | 10,320 | SH | SOLE |
| ALLIANCE ONE INTL INC | EQUITY | 018772103 | 254 | 65,015 | SH | SOLE |
| ALLIANT ENERGY CORP | EQUITY | 018802108 | 6575 | 234,498 | SH | SOLE |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 22371 | 293,700 | SH | DEFINED |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804104 | 5590 | 73,382 | SH | SOLE |
| ALLIED CAP CORP | EQUITY | 01903Q108 | 258 | 8,791 | SH | SOLE |
| ALLIED HEALTHCARE INTL INC | EQUITY | 01923A109 | 140 | 22,820 | SH | SOLE |
| ALLIED WASTE INDS INC | EQUITY | 019589308 | 7 | 807 | SH | DEFINED |
| ALLIED WASTE INDS INC | EQUITY | 019589308 | 892 | 102,048 | SH | SOLE |
| ALLION HEALTHCARE INC | EQUITY | 019615103 | 35 | 2,992 | SH | SOLE |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 18 | 8,294 | SH | SOLE |
| ALLOY INC | EQUITY | 019855105 | 79 | 27,465 | SH | SOLE |
| ALLSCRIPTS HEALTHCARE SOLUTI | EQUITY | 01988P108 | 338 | 25,210 | SH | SOLE |
| ALLSTATE CORP | EQUITY | 020002101 | 9311 | 172,194 | SH | DEFINED |
| ALLSTATE CORP | EQUITY | 020002101 | 25491 | 471,437 | SH | SOLE |
| ALLTEL CORP | EQUITY | 020039103 | 89 | 1,413 | SH | DEFINED |
| ALLTEL CORP | EQUITY | 020039103 | 10629 | 168,441 | SH | SOLE |
| ALON USA ENERGY INC | EQUITY | 020520102 | 156 | 7,930 | SH | SOLE |
| ALPHA NATURAL RESOURCES INC | EQUITY | 02076X102 | 425 | 22,140 | SH | SOLE |
| ALPHARMA INC | EQUITY | 020813101 | 848 | 29,759 | SH | SOLE |
| ALTERA CORP | EQUITY | 021441100 | 25 | 1,338 | SH | DEFINED |
| ALTERA CORP | EQUITY | 021441100 | 3700 | 199,700 | SH | SOLE |
| ALTIRIS INC | EQUITY | 02148M100 | 279 | 16,528 | SH | SOLE |
| ALTRIA * GROUP INC | EQUITY | 02209S103 | 47026 | 629,358 | SH | DEFINED |
| ALTRIA * GROUP INC | EQUITY | 02209S103 | 110398 | 1,477,483 | SH | SOLE |
| AMAZON COM INC | EQUITY | 023135106 | 53 | 1,131 | SH | DEFINED |
| AMAZON COM INC | EQUITY | 023135106 | 7160 | 151,857 | SH | SOLE |
| AMB PROPERTY CORP | EQUITY | 00163T109 | 8429 | 171,430 | SH | SOLE |
| AMBAC FINL GROUP INC | EQUITY | 023139108 | 30 | 387 | SH | DEFINED |
| AMBAC FINL GROUP INC | EQUITY | 023139108 | 3794 | 49,231 | SH | SOLE |

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| AMBASSADORS GROUP INC | EQUITY 023177108 | 290 | 12,651 | SH | SOLE |
| AMCOL INTL CORP | EQUITY 02341W103 | 333 | 16,216 | SH | SOLE |
| AMCORE FINL INC | EQUITY 023912108 | 483 | 15,897 | SH | SOLE |
| AMDOCS LTD | EQUITY G02602103 | 3215 | 116,910 | SH | SOLE |
| AMEDISYS INC | EQUITY 023436108 | 491 | 11,614 | SH | SOLE |
| AMERADA * HESS CORP | EQUITY 023551104 | 37 | 294 | SH | DEFINED |
| AMERADA * HESS CORP | EQUITY 023551104 | 4743 | 37,398 | SH | SOLE |
| AMERCO | EQUITY 023586100 | 555 | 7,703 | SH | SOLE |
| AMEREN CORP | EQUITY 023608102 | 39 | 753 | SH | DEFINED |
| AMEREN CORP | EQUITY 023608102 | 21633 | 422,187 | SH | SOLE |
| AMERICA MOVIL S A DE C V SPON | EQUITY 02364W105 | 10651 | 364,020 | SH | SOLE |
| AMERICA SVC GROUP INC | EQUITY 02364L109 | 129 | 8,163 | SH | SOLE |
| AMERICAN AXLE & MFG HLDGS IN | EQUITY 024061103 | 589 | 32,154 | SH | SOLE |
| | | | | | |
| AMERICAN CAMPUS CMNTYS INC | EQUITY 024835100 | 309 | 12,474 | SH | SOLE |
| AMERICAN CAPITAL STRATEGIES | EQUITY 024937104 | 368 | 10,167 | SH | SOLE |
| AMERICAN DENTAL PARTNERS | EQUITY 025353103 | 162 | 8,973 | SH | SOLE |
| AMERICAN EAGLE OUTFITTERS NE | EQUITY 02553E106 | 6238 | 271,451 | SH | SOLE |
| AMERICAN ECOLOGY CORP | EQUITY 025533407 | 4640 | 321,521 | SH | SOLE |
| AMERICAN ECOLOGY CORP | EQUITY 025533407 | 131 | 9,066 | SH | SOLE |
| AMERICAN ELEC PWR INC | EQUITY 025537101 | 54 | 1,452 | SH | DEFINED |
| AMERICAN ELEC PWR INC | EQUITY 025537101 | 22545 | 607,853 | SH | SOLE |
| AMERICAN EQTY INVT LIFE HLD | EQUITY 025676206 | 322 | 24,664 | SH | SOLE |
| AMERICAN EXPRESS CO | EQUITY 025816109 | 36410 | 707,534 | SH | DEFINED |
| AMERICAN EXPRESS CO | EQUITY 025816109 | 49732 | 966,430 | SH | SOLE |
| AMERICAN FINL GROUP INC OHIO | EQUITY 025932104 | 3575 | 93,317 | SH | SOLE |
| AMERICAN FINL RLTY TR | EQUITY 02607P305 | 46 | 3,814 | SH | SOLE |
| AMERICAN GREETINGS CORP | EQUITY 026375105 | 2899 | 131,936 | SH | SOLE |
| AMERICAN HEALTHWAYS INC | EQUITY 02649V104 | 2000 | 44,200 | SH | DEFINED |
| AMERICAN HEALTHWAYS INC | EQUITY 02649V104 | 1127 | 24,901 | SH | SOLE |
| AMERICAN HOME MTG INVT CORP | EQUITY 02660R107 | 883 | 27,112 | SH | SOLE |
| AMERICAN INTL GROUP INC | EQUITY 026874107 | 872 | 12,776 | SH | DEFINED |
| AMERICAN INTL GROUP INC | EQUITY 026874107 | 79253 | 1,161,563 | SH | SOLE |
| AMERICAN ITALIAN PASTA CO | EQUITY 027070101 | 94 | 13,841 | SH | SOLE |
| AMERICAN MED SYS HLDGS INC | EQUITY 02744M108 | 924 | 51,849 | SH | SOLE |
| AMERICAN NATL INS CO | EQUITY 028591105 | 28 | 241 | SH | SOLE |
| AMERICAN PHARMACEUTICALS PTN | EQUITY 02886P109 | 17 | 443 | SH | SOLE |
| AMERICAN PHYSICIANS CAPITAL | EQUITY 028884104 | 253 | 5,530 | SH | SOLE |
| AMERICAN PWR CONVERSION CORP | EQUITY 029066107 | 14 | 633 | SH | DEFINED |
| AMERICAN PWR CONVERSION CORP | EQUITY 029066107 | 2017 | 91,678 | SH | SOLE |
| AMERICAN REPROGRAPHICS CO | EQUITY 029263100 | 255 | 10,027 | SH | SOLE |
| AMERICAN RETIREMENT CORP | EQUITY 028913101 | 412 | 16,400 | SH | DEFINED |
| AMERICAN RETIREMENT CORP | EQUITY 028913101 | 523 | 20,798 | SH | SOLE |
| AMERICAN SCIENCE & ENGR INC | EQUITY 029429107 | 2501 | 40,100 | SH | SOLE |
| AMERICAN SCIENCE & ENGR INC | EQUITY 029429107 | 383 | 6,140 | SH | SOLE |
| AMERICAN STD COS INC DEL | EQUITY 029712106 | 27 | 675 | SH | DEFINED |
| AMERICAN STD COS INC DEL | EQUITY 029712106 | 12096 | 302,790 | SH | SOLE |
| AMERICAN STS WTR CO | EQUITY 029899101 | 388 | 12,592 | SH | SOLE |
| AMERICAN SUPERCONDUCTOR CORP | EQUITY 030111108 | 189 | 23,983 | SH | SOLE |
| AMERICAN TOWER CORP | EQUITY 029912201 | 240 | 8,853 | SH | SOLE |
| AMERICAN VANGUARD CORP | EQUITY 030371108 | 187 | 7,967 | SH | SOLE |
| AMERICAN WOODMARK CORP | EQUITY 030506109 | 211 | 8,500 | SH | SOLE |
| AMERICANWEST BANCORPORATION | EQUITY 03058P109 | 184 | 7,801 | SH | SOLE |
| AMERICAS CAR MART INC | EQUITY 03062T105 | 111 | 6,718 | SH | SOLE |
| AMERICREDIT CORP | EQUITY 03060R101 | 7078 | 276,177 | SH | SOLE |
| AMERIGROUP CORP | EQUITY 03073T102 | 56 | 2,903 | SH | SOLE |
| AMERIPRISE FINL INC | EQUITY 03076C106 | 37 | 909 | SH | DEFINED |

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| AMERIPRISE FINL INC | EQUITY | 03076C106 | 5524 | 134,741 | SH | SOLE |
| AMERIS BANCORP | EQUITY | 03076K108 | 177 | 8,900 | SH | SOLE |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 32 | 768 | SH | DEFINED |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E105 | 6956 | 168,018 | SH | SOLE |
| AMERISTAR CASINOS INC | EQUITY | 03070Q101 | 417 | 18,361 | SH | SOLE |
| AMERITRADE HLDG CORP | EQUITY | 03074K100 | 4464 | 186,000 | SH | SOLE |
| AMERITRADE HLDG CORP | EQUITY | 03074K100 | 156 | 6,504 | SH | SOLE |
| AMERON INTL INC | EQUITY | 030710107 | 290 | 6,359 | SH | SOLE |
| AMERUS GROUP CO | EQUITY | 03072M108 | 4402 | 77,675 | SH | SOLE |
| AMES NATL CORP | EQUITY | 031001100 | 163 | 6,323 | SH | SOLE |
| AMETEK INC | EQUITY | 031100100 | 54060 | 1,270,800 | SH | DEFINED |
| AMETEK INC | EQUITY | 031100100 | 5965 | 140,213 | SH | SOLE |
| AMGEN INC | EQUITY | 031162100 | 30381 | 385,257 | SH | DEFINED |
| AMGEN INC | EQUITY | 031162100 | 102851 | 1,304,218 | SH | SOLE |
| AMICAS INC | EQUITY | 001712108 | 168 | 33,958 | SH | SOLE |
| AMIS HLDGS INC | EQUITY | 031538101 | 351 | 32,997 | SH | SOLE |
| AMKOR TECHNOLOGY INC | EQUITY | 031652100 | 421 | 75,230 | SH | SOLE |
| AMLI RESIDENTIAL PPTYS TR SH BEN INT | EQUITY | 001735109 | 5146 | 135,256 | SH | SOLE |
| AMN HEALTHCARE SERVICES INC | EQUITY | 001744101 | 172 | 8,676 | SH | SOLE |
| AMPHENOL CORP | EQUITY | 032095101 | 7858 | 177,537 | SH | SOLE |
| AMR CORP | EQUITY | 001765106 | 348 | 15,653 | SH | SOLE |
| | | | | | | |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 34 | 1,287 | SH | DEFINED |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 1835 | 70,000 | SH | SOLE |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 9429 | 359,731 | SH | SOLE |
| AMSURG CORP | EQUITY | 03232P405 | 506 | 22,149 | SH | SOLE |
| AMYLIN PHARMACEUTICALS INC | EQUITY | 032346108 | 3290 | 82,424 | SH | SOLE |
| ANADARKO PETE CORP | EQUITY | 032511107 | 83 | 876 | SH | DEFINED |
| ANADARKO PETE CORP | EQUITY | 032511107 | 15549 | 164,102 | SH | SOLE |
| ANALOG DEVICES INC | EQUITY | 032654105 | 17711 | 493,753 | SH | DEFINED |
| ANALOG DEVICES INC | EQUITY | 032654105 | 16768 | 467,477 | SH | SOLE |
| ANALOGIC CORP | EQUITY | 032657207 | 492 | 10,291 | SH | SOLE |
| ANAREN INC | EQUITY | 032744104 | 2133 | 136,500 | SH | SOLE |
| ANAREN INC | EQUITY | 032744104 | 203 | 13,004 | SH | SOLE |
| ANCHOR BANCORP WIS INC | EQUITY | 032839102 | 518 | 17,071 | SH | SOLE |
| ANDERSONS INC | EQUITY | 034164103 | 215 | 4,989 | SH | SOLE |
| ANDREW CORP | EQUITY | 034425108 | 3547 | 330,600 | SH | DEFINED |
| ANDREW CORP | EQUITY | 034425108 | 817 | 76,183 | SH | SOLE |
| ANDRX CORP DEL ANDRX GROUP | EQUITY | 034553107 | 906 | 54,948 | SH | SOLE |
| ANGELICA CORP | EQUITY | 034663104 | 114 | 6,890 | SH | SOLE |
| ANGIODYNAMICS INC | EQUITY | 03475V101 | 44 | 1,739 | SH | SOLE |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 6066 | 141,197 | SH | DEFINED |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 23711 | 551,935 | SH | SOLE |
| ANIMAS CORP DEL | EQUITY | 03525Y105 | 222 | 9,207 | SH | SOLE |
| ANIXTER INTL INC | EQUITY | 035290105 | 937 | 23,963 | SH | SOLE |
| ANNALY MTG MGMT INC | EQUITY | 035710409 | 40 | 3,650 | SH | SOLE |
| ANNTAYLOR STORES CORP | EQUITY | 036115103 | 5030 | 145,726 | SH | SOLE |
| ANSOFT CORP | EQUITY | 036384105 | 347 | 10,200 | SH | DEFINED |
| ANSOFT CORP | EQUITY | 036384105 | 165 | 4,852 | SH | SOLE |
| ANSYS INC | EQUITY | 03662Q105 | 418 | 9,800 | SH | DEFINED |
| ANSYS INC | EQUITY | 03662Q105 | 1014 | 23,755 | SH | SOLE |
| ANTEON INTL CORP | EQUITY | 03674E108 | 4640 | 85,373 | SH | SOLE |
| ANTHRACITE CAP INC | EQUITY | 037023108 | 3567 | 338,723 | SH | SOLE |
| ANTIGENICS INC DEL | EQUITY | 037032109 | 103 | 21,655 | SH | SOLE |
| ANWORTH MORTGAGE ASSET CP | EQUITY | 037347101 | 260 | 35,572 | SH | SOLE |
| AON CORP | EQUITY | 037389103 | 42 | 1,182 | SH | DEFINED |
| AON CORP | EQUITY | 037389103 | 19163 | 533,058 | SH | SOLE |

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| APACHE CORP | EQUITY 037411105 | 83 | 1,215 | SH | DEFINED |
| APACHE CORP | EQUITY 037411105 | 16141 | 235,565 | SH | SOLE |
| APARTMENT INVT & MGMT CO | EQUITY 03748R101 | 13 | 354 | SH | DEFINED |
| APARTMENT INVT & MGMT CO | EQUITY 03748R101 | 3546 | 93,646 | SH | SOLE |
| APOGEE ENTERPRISES INC | EQUITY 037598109 | 339 | 20,873 | SH | SOLE |
| APOLLO GROUP INC | EQUITY 037604105 | 32 | 537 | SH | DEFINED |
| APOLLO GROUP INC | EQUITY 037604105 | 4967 | 82,149 | SH | SOLE |
| APOLLO INVT CORP | EQUITY 03761U106 | 1886 | 105,171 | SH | SOLE |
| APPLE COMPUTER INC | EQUITY 037833100 | 55363 | 770,111 | SH | DEFINED |
| APPLE COMPUTER INC | EQUITY 037833100 | 755 | 10,500 | SH | SOLE |
| APPLE COMPUTER INC | EQUITY 037833100 | 719 | 10,000 | SH | SOLE |
| APPLE COMPUTER INC | EQUITY 037833100 | 37469 | 521,195 | SH | SOLE |
| APPLEBEES INTL INC | EQUITY 037899101 | 3446 | 152,535 | SH | SOLE |
| APPLERA CORP | EQUITY 038020103 | 18 | 693 | SH | DEFINED |
| APPLERA CORP | EQUITY 038020103 | 2371 | 89,261 | SH | SOLE |
| APPLERA CORP | EQUITY 038020202 | 607 | 55,364 | SH | SOLE |
| APPLIED DIGITAL SOLUTIONS | EQUITY 038188306 | 135 | 47,193 | SH | SOLE |
| APPLIED FILMS CORP | EQUITY 038197109 | 232 | 11,193 | SH | SOLE |
| APPLIED INDL TECHNOLOGIES IN | EQUITY 03820C105 | 760 | 22,562 | SH | SOLE |
| APPLIED MATLS INC | EQUITY 038222105 | 107 | 5,991 | SH | DEFINED |
| APPLIED MATLS INC | EQUITY 038222105 | 17349 | 967,077 | SH | SOLE |
| APPLIED MICRO CIRCUITS CORP | EQUITY 03822W109 | 3 | 1,104 | SH | DEFINED |
| APPLIED MICRO CIRCUITS CORP | EQUITY 03822W109 | 933 | 363,097 | SH | SOLE |
| APPLIED SIGNAL TECHNOLOGY IN | EQUITY 038237103 | 194 | 8,529 | SH | SOLE |
| APRIA HEALTHCARE GROUP INC | EQUITY 037933108 | 3248 | 134,712 | SH | SOLE |
| APTARGROUP INC | EQUITY 038336103 | 55 | 1,062 | SH | SOLE |
| AQUA AMERICA INC | EQUITY 03836W103 | 6432 | 235,597 | SH | SOLE |
| AQUA AMERICA INC | EQUITY 03836W103 | 2002 | 73,333 | SH | SOLE |
| AQUA AMERICA INC | EQUITY 03836W103 | 7044 | 258,034 | SH | SOLE |
| | | | | | |
| AQUANTIVE INC | EQUITY 03839G105 | 298 | 11,800 | SH | DEFINED |
| AQUANTIVE INC | EQUITY 03839G105 | 1074 | 42,533 | SH | SOLE |
| AQUILA INC | EQUITY 03840P102 | 3666 | 1,018,454 | SH | SOLE |
| ARACRUZ CELULOSE S A SPON | EQUITY 038496204 | 1752 | 43,800 | SH | SOLE |
| ARAMARK CORP | EQUITY 038521100 | 43 | 1,536 | SH | SOLE |
| ARBINET THEXCHANGE INC | EQUITY 03875P100 | 35 | 4,957 | SH | SOLE |
| ARBITRON INC | EQUITY 03875Q108 | 2583 | 68,000 | SH | DEFINED |
| ARBITRON INC | EQUITY 03875Q108 | 896 | 23,588 | SH | SOLE |
| ARBOR RLTY TR INC | EQUITY 038923108 | 3445 | 132,918 | SH | SOLE |
| ARCH CHEMICALS INC | EQUITY 03937R102 | 531 | 17,745 | SH | SOLE |
| ARCH COAL INC | EQUITY 039380100 | 8236 | 103,600 | SH | DEFINED |
| ARCH COAL INC | EQUITY 039380100 | 10305 | 129,617 | SH | SOLE |
| ARCHER DANIELS MIDLAND CO | EQUITY 039483102 | 59 | 2,412 | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO | EQUITY 039483102 | 8688 | 352,301 | SH | SOLE |
| ARCHIPELAGO HLDG INC | EQUITY 03957A104 | 1108 | 22,156 | SH | SOLE |
| ARCHSTONE SMITH TR | EQUITY 039583109 | 33 | 783 | SH | DEFINED |
| ARCHSTONE SMITH TR | EQUITY 039583109 | 4174 | 99,635 | SH | SOLE |
| ARCTIC CAT INC | EQUITY 039670104 | 205 | 10,198 | SH | SOLE |
| ARDEN GROUP INC | EQUITY 039762109 | 90 | 994 | SH | SOLE |
| ARDEN RLTY INC | EQUITY 039793104 | 3811 | 85,009 | SH | SOLE |
| ARENA PHARMACEUTICALS INC | EQUITY 040047102 | 376 | 26,470 | SH | SOLE |
| ARES CAP CORP | EQUITY 04010L103 | 1862 | 115,854 | SH | SOLE |
| ARGON ST INC | EQUITY 040149106 | 204 | 6,575 | SH | SOLE |
| ARGONAUT GROUP INC | EQUITY 040157109 | 691 | 21,096 | SH | SOLE |
| ARIAD PHARMACEUTICALS INC | EQUITY 04033A100 | 266 | 45,408 | SH | SOLE |
| ARIBA INC | EQUITY 04033V203 | 365 | 49,638 | SH | SOLE |
| ARKANSAS BEST CORP DEL | EQUITY 040790107 | 2105 | 48,200 | SH | DEFINED |

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|-----------------------------|--------|-----------|-------|-----------|----|---------|
| ARKANSAS BEST CORP DEL | EQUITY | 040790107 | 831 | 19,034 | SH | SOLE |
| ARMOR HOLDINGS INC | EQUITY | 042260109 | 1106 | 25,930 | SH | SOLE |
| ARQLE INC | EQUITY | 04269E107 | 145 | 23,681 | SH | SOLE |
| ARRAY BIOPHARMA INC | EQUITY | 04269X105 | 166 | 23,623 | SH | SOLE |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 7722 | 815,400 | SH | DEFINED |
| ARRIS GROUP INC | EQUITY | 04269Q100 | 739 | 78,007 | SH | SOLE |
| ARROW ELECTRS INC | EQUITY | 042735100 | 7873 | 245,791 | SH | SOLE |
| ARROW FINL CORP | EQUITY | 042744102 | 207 | 7,923 | SH | SOLE |
| ARROW INTL INC | EQUITY | 042764100 | 461 | 15,887 | SH | SOLE |
| ARTESYN TECHNOLOGIES INC | EQUITY | 043127109 | 290 | 28,150 | SH | SOLE |
| ARTHROCARE CORP | EQUITY | 043136100 | 767 | 18,201 | SH | SOLE |
| ARVINMERITOR INC | EQUITY | 043353101 | 2758 | 191,637 | SH | SOLE |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 043436104 | 160 | 9,717 | SH | SOLE |
| ASHFORD HOSPITALITY TR INC | EQUITY | 044103109 | 274 | 26,153 | SH | SOLE |
| ASHLAND INC | EQUITY | 044209104 | 15 | 264 | SH | DEFINED |
| ASHLAND INC | EQUITY | 044209104 | 1946 | 33,616 | SH | SOLE |
| ASIAINFO HLDGS INC | EQUITY | 04518A104 | 100 | 25,188 | SH | SOLE |
| ASPECT MED SYS INC | EQUITY | 045235108 | 2837 | 82,600 | SH | SOLE |
| ASPECT MED SYS INC | EQUITY | 045235108 | 419 | 12,207 | SH | SOLE |
| ASPEN TECHNOLOGY INC | EQUITY | 045327103 | 253 | 32,204 | SH | SOLE |
| ASSET ACCEP CAP CORP | EQUITY | 04543P100 | 151 | 6,708 | SH | SOLE |
| ASSOCIATED BANC CORP | EQUITY | 045487105 | 8913 | 273,813 | SH | SOLE |
| ASSURANT INC | EQUITY | 04621X108 | 153 | 3,520 | SH | SOLE |
| ASTA FDG INC | EQUITY | 046220109 | 443 | 16,200 | SH | DEFINED |
| ASTA FDG INC | EQUITY | 046220109 | 212 | 7,761 | SH | SOLE |
| ASTEC INDS INC | EQUITY | 046224101 | 8087 | 247,600 | SH | SOLE |
| ASTEC INDS INC | EQUITY | 046224101 | 385 | 11,802 | SH | SOLE |
| ASTORIA FINL CORP | EQUITY | 046265104 | 5221 | 177,597 | SH | SOLE |
| ASTRAZENECA * PLC | EQUITY | 046353108 | 13229 | 272,200 | SH | DEFINED |
| ASYST TECHNOLOGY CORP | EQUITY | 04648X107 | 204 | 35,725 | SH | SOLE |
| AT&T INC | EQUITY | 00206R102 | 7044 | 287,615 | SH | DEFINED |
| AT&T INC | EQUITY | 00206R102 | 612 | 25,000 | SH | SOLE |
| AT&T INC | EQUITY | 00206R102 | 71504 | 2,903,585 | SH | SOLE |
| ATARI INC | EQUITY | 04651M105 | 44 | 40,468 | SH | SOLE |
| ATHEROGENICS INC | EQUITY | 047439104 | 566 | 28,307 | SH | SOLE |
| ATHEROS COMMUNICATIONS INC | EQUITY | 04743P108 | 335 | 25,739 | SH | SOLE |
| ATI TECHNOLOGIES INC | EQUITY | 001941103 | 2038 | 120,000 | SH | DEFINED |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ATLAS AMER INC | EQUITY | 049167109 | 546 | 9,065 | SH | SOLE |
| ATMEL CORP | EQUITY | 049513104 | 3573 | 1,156,189 | SH | SOLE |
| ATMI INC | EQUITY | 00207R101 | 780 | 27,900 | SH | SOLE |
| ATMOS ENERGY CORP | EQUITY | 049560105 | 63 | 2,406 | SH | SOLE |
| ATP OIL & GAS CORP | EQUITY | 00208J108 | 505 | 13,640 | SH | SOLE |
| ATWOOD OCEANICS INC | EQUITY | 050095108 | 775 | 9,933 | SH | SOLE |
| AU OPTRONICS CORP | EQUITY | 002255107 | 4088 | 272,381 | SH | SOLE |
| AUDIBLE INC | EQUITY | 05069A302 | 232 | 18,092 | SH | SOLE |
| AUDIOVOX CORP | EQUITY | 050757103 | 178 | 12,818 | SH | SOLE |
| AUGUST TECHNOLOGY CORP | EQUITY | 05106U105 | 148 | 13,499 | SH | SOLE |
| AUTOBYTEL INC | EQUITY | 05275N106 | 155 | 31,359 | SH | SOLE |
| AUTODESK INC | EQUITY | 052769106 | 37 | 852 | SH | DEFINED |
| AUTODESK INC | EQUITY | 052769106 | 6108 | 142,282 | SH | SOLE |
| AUTOLIV INC | EQUITY | 052800109 | 119 | 2,613 | SH | SOLE |
| AUTOMATIC DATA * PROCESSING IN | EQUITY | 053015103 | 98 | 2,130 | SH | DEFINED |
| AUTOMATIC DATA * PROCESSING IN | EQUITY | 053015103 | 1836 | 40,000 | SH | SOLE |
| AUTOMATIC DATA * PROCESSING IN | EQUITY | 053015103 | 13857 | 301,899 | SH | SOLE |
| AUTONATION INC | EQUITY | 05329W102 | 15 | 669 | SH | DEFINED |
| AUTONATION INC | EQUITY | 05329W102 | 1854 | 85,305 | SH | SOLE |

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|-----------------------------|--------|-----------|--------|-----------|----|---------|
| AUTOZONE INC | EQUITY | 053332102 | 19 | 204 | SH | DEFINED |
| AUTOZONE INC | EQUITY | 053332102 | 5060 | 55,151 | SH | SOLE |
| AVALON PHARMACEUTICALS INC | EQUITY | 05346P106 | 316 | 70,313 | SH | SOLE |
| AVALONBAY CMNTYS INC | EQUITY | 053484101 | 196 | 2,194 | SH | SOLE |
| AVANIR PHARMACEUTICALS | EQUITY | 05348P104 | 279 | 81,248 | SH | SOLE |
| AVATAR HLDGS INC | EQUITY | 053494100 | 239 | 4,349 | SH | SOLE |
| AVAYA INC | EQUITY | 053499109 | 16 | 1,545 | SH | DEFINED |
| AVAYA INC | EQUITY | 053499109 | 7998 | 749,622 | SH | SOLE |
| AVERY DENNISON CORP | EQUITY | 053611109 | 6428 | 116,298 | SH | DEFINED |
| AVERY DENNISON CORP | EQUITY | 053611109 | 5659 | 102,385 | SH | SOLE |
| AVIALL INC | EQUITY | 05366B102 | 724 | 25,129 | SH | SOLE |
| AVID TECHNOLOGY * INC | EQUITY | 05367P100 | 1436 | 942 | SH | SOLE |
| AVISTA CORP | EQUITY | 05379B107 | 645 | 36,416 | SH | SOLE |
| AVNET INC | EQUITY | 053807103 | 6999 | 292,349 | SH | SOLE |
| AVOCENT CORP | EQUITY | 053893103 | 3646 | 134,088 | SH | SOLE |
| AVON PRODS INC | EQUITY | 054303102 | 5220 | 182,826 | SH | DEFINED |
| AVON PRODS INC | EQUITY | 054303102 | 5826 | 204,065 | SH | SOLE |
| AVX CORP | EQUITY | 002444107 | 21 | 1,453 | SH | SOLE |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540109 | 359 | 75,226 | SH | SOLE |
| AZTAR CORP | EQUITY | 054802103 | 795 | 26,153 | SH | SOLE |
| BADGER METER INC | EQUITY | 056525108 | 165 | 4,216 | SH | SOLE |
| BAKER HUGHES INC | EQUITY | 057224107 | 77 | 1,263 | SH | DEFINED |
| BAKER HUGHES INC | EQUITY | 057224107 | 9139 | 150,361 | SH | SOLE |
| BALCHEM CORP | EQUITY | 057665200 | 172 | 5,780 | SH | SOLE |
| BALDOR ELEC CO | EQUITY | 057741100 | 639 | 24,912 | SH | SOLE |
| BALDWIN & LYONS INC | EQUITY | 057755209 | 137 | 5,638 | SH | SOLE |
| BALL CORP | EQUITY | 058498106 | 15 | 384 | SH | DEFINED |
| BALL CORP | EQUITY | 058498106 | 1943 | 48,912 | SH | SOLE |
| BANC CORP | EQUITY | 05944B103 | 115 | 10,107 | SH | SOLE |
| BANCFIRST CORP | EQUITY | 05945F103 | 233 | 2,947 | SH | SOLE |
| BANCOLOMBIA S A SPON | EQUITY | 05968L102 | 5851 | 202,960 | SH | SOLE |
| BANCORP INC DEL | EQUITY | 05969A105 | 126 | 7,404 | SH | SOLE |
| BANCORPSOUTH INC | EQUITY | 059692103 | 1297 | 58,774 | SH | SOLE |
| BANCTRUST FINANCIAL GP | EQUITY | 05978R107 | 141 | 7,036 | SH | SOLE |
| BANDAG INC | EQUITY | 059815100 | 1351 | 31,650 | SH | SOLE |
| BANK HAWAII CORP | EQUITY | 062540109 | 5310 | 103,023 | SH | SOLE |
| BANK MONTREAL QUE | EQUITY | 063671101 | 9126 | 163,700 | SH | DEFINED |
| BANK MUTUAL CORP | EQUITY | 063750103 | 455 | 42,956 | SH | SOLE |
| BANK NEW YORK INC | EQUITY | 064057102 | 91 | 2,844 | SH | DEFINED |
| BANK NEW YORK INC | EQUITY | 064057102 | 49265 | 1,546,768 | SH | SOLE |
| BANK NOVA SCOTIA HALIFAX | EQUITY | 064149107 | 6898 | 174,300 | SH | DEFINED |
| BANK OF AMERICA CORPORATION | EQUITY | 060505104 | 63924 | 1,385,126 | SH | DEFINED |
| BANK OF AMERICA CORPORATION | EQUITY | 060505104 | 119871 | 2,324,526 | SH | SOLE |
| BANK OF GRANITE CORP | EQUITY | 062401104 | 184 | 9,911 | SH | SOLE |
| BANK OF THE OZARKS INC | EQUITY | 063904106 | 315 | 8,525 | SH | SOLE |
| BANKATLANTIC BANCORP | EQUITY | 065908501 | 460 | 32,879 | SH | SOLE |
| BANKFINANCIAL CORP | EQUITY | 06643P104 | 270 | 18,369 | SH | SOLE |
| BANKRATE INC | EQUITY | 06646V108 | 210 | 7,119 | SH | SOLE |
| BANKUNITED FINL CORP | EQUITY | 06652B103 | 517 | 19,441 | SH | SOLE |
| BANNER CORP | EQUITY | 06652V109 | 246 | 7,869 | SH | SOLE |
| BANTA * CORP | EQUITY | 066821109 | 3293 | 66,127 | SH | SOLE |
| BARD C R INC | EQUITY | 067383109 | 2385 | 36,187 | SH | DEFINED |
| BARD C R INC | EQUITY | 067383109 | 3201 | 48,566 | SH | SOLE |
| BARNES & NOBLE INC | EQUITY | 067774109 | 4511 | 105,718 | SH | SOLE |
| BARNES GROUP INC | EQUITY | 067806109 | 432 | 13,088 | SH | SOLE |
| BARR PHARMACEUTICALS INC | EQUITY | 068306109 | 1620 | 26,000 | SH | DEFINED |

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| BARR PHARMACEUTICALS INC | EQUITY 068306109 | 14880 | 238,881 | SH | SOLE |
| BARRETT BILL CORP | EQUITY 06846N104 | 377 | 9,773 | SH | SOLE |
| BARRIER THERAPEUTICS INC | EQUITY 06850R108 | 90 | 10,996 | SH | SOLE |
| BASSETT FURNITURE INDS INC | EQUITY 070203104 | 144 | 7,774 | SH | SOLE |
| BAUSCH & LOMB INC | EQUITY 071707103 | 883 | 12,998 | SH | DEFINED |
| BAUSCH & LOMB INC | EQUITY 071707103 | 1696 | 24,980 | SH | SOLE |
| BAXTER INTL INC | EQUITY 071813109 | 87 | 2,301 | SH | DEFINED |
| BAXTER INTL INC | EQUITY 071813109 | 16815 | 446,617 | SH | SOLE |
| BB&T CORP | EQUITY 054937107 | 84 | 2,001 | SH | DEFINED |
| BB&T CORP | EQUITY 054937107 | 12625 | 301,247 | SH | SOLE |
| BE AEROSPACE INC | EQUITY 073302101 | 942 | 42,813 | SH | SOLE |
| BEA SYS INC | EQUITY 073325102 | 313 | 33,344 | SH | SOLE |
| BEACON ROOFING SUPPLY INC | EQUITY 073685109 | 356 | 12,394 | SH | SOLE |
| BEAR STEARNS COS INC | EQUITY 073902108 | 32154 | 278,317 | SH | DEFINED |
| BEAR STEARNS COS INC | EQUITY 073902108 | 6377 | 55,201 | SH | SOLE |
| BEARINGPOINT INC | EQUITY 074002106 | 1083 | 137,759 | SH | SOLE |
| BEASLEY BROADCAST GROUP INC | EQUITY 074014101 | 75 | 5,569 | SH | SOLE |
| BEAZER HOMES USA INC | EQUITY 07556Q105 | 6018 | 82,619 | SH | SOLE |
| BEBE STORES INC | EQUITY 075571109 | 65 | 4,661 | SH | SOLE |
| BECKMAN COULTER INC | EQUITY 075811109 | 7063 | 124,133 | SH | SOLE |
| BECTON DICKINSON & CO | EQUITY 075887109 | 56 | 930 | SH | DEFINED |
| BECTON DICKINSON & CO | EQUITY 075887109 | 6644 | 110,580 | SH | SOLE |
| BED BATH & BEYOND INC | EQUITY 075896100 | 3192 | 88,295 | SH | DEFINED |
| BED BATH & BEYOND INC | EQUITY 075896100 | 5851 | 161,840 | SH | SOLE |
| BEDFORD PPTY INVS INC | EQUITY 076446301 | 1597 | 72,781 | SH | SOLE |
| BEL FUSE INC | EQUITY 077347300 | 274 | 8,618 | SH | SOLE |
| BELDEN CDT INC | EQUITY 077454106 | 857 | 35,100 | SH | SOLE |
| BELL MICROPRODUCTS INC | EQUITY 078137106 | 166 | 21,750 | SH | SOLE |
| BELLSOUTH CORP | EQUITY 079860102 | 6912 | 255,050 | SH | DEFINED |
| BELLSOUTH CORP | EQUITY 079860102 | 407 | 15,000 | SH | SOLE |
| BELLSOUTH CORP | EQUITY 079860102 | 87216 | 3,218,286 | SH | SOLE |
| BELO CORP | EQUITY 080555105 | 4070 | 190,086 | SH | SOLE |
| BEMIS INC | EQUITY 081437105 | 6703 | 240,494 | SH | DEFINED |
| BEMIS INC | EQUITY 081437105 | 1387 | 49,755 | SH | SOLE |
| BENCHMARK ELECTRS INC | EQUITY 08160H101 | 1052 | 31,291 | SH | SOLE |
| BENTLEY PHARMACEUTICALS INC | EQUITY 082657107 | 225 | 13,702 | SH | SOLE |
| BERKLEY W R CORP | EQUITY 084423102 | 10703 | 224,757 | SH | SOLE |
| BERKSHIRE HILLS BANCORP INC | EQUITY 084680107 | 194 | 5,785 | SH | SOLE |
| BERRY PETE CO | EQUITY 085789105 | 286 | 5,000 | SH | DEFINED |
| BERRY PETE CO | EQUITY 085789105 | 737 | 12,876 | SH | SOLE |
| BEST BUY INC | EQUITY 086516101 | 66 | 1,509 | SH | DEFINED |
| BEST BUY INC | EQUITY 086516101 | 30796 | 708,288 | SH | SOLE |
| BEVERLY ENTERPRISES INC | EQUITY 087851309 | 1309 | 112,205 | SH | SOLE |
| BEVERLY HILLS BANCORP DEL | EQUITY 087866109 | 107 | 10,307 | SH | SOLE |
| BFC FINL CORP | EQUITY 055384200 | 100 | 18,109 | SH | SOLE |
| BIG 5 SPORTING GOODS CORP | EQUITY 08915P101 | 334 | 15,252 | SH | SOLE |
| BIG LOTS INC | EQUITY 089302103 | 5 | 420 | SH | DEFINED |
| BIG LOTS INC | EQUITY 089302103 | 2837 | 236,182 | SH | SOLE |
| BIMINI MTG MGMT INC | EQUITY 09031E400 | 143 | 15,777 | SH | SOLE |
| BIO RAD LABS INC | EQUITY 090572207 | 864 | 13,205 | SH | SOLE |
| BIOCRYST PHARMACEUTICALS | EQUITY 09058V103 | 104 | 6,200 | SH | DEFINED |
| BIOENVISION INC | EQUITY 09059N100 | 198 | 30,356 | SH | SOLE |
| BIOGEN IDEC INC | EQUITY 09062X103 | 13574 | 299,454 | SH | DEFINED |
| | | | | | |
| BIOGEN IDEC INC | EQUITY 09062X103 | 8797 | 194,285 | SH | SOLE |
| BIOLASE TECHNOLOGY INC | EQUITY 090911108 | 1728 | 216,300 | SH | SOLE |
| BIOMARIN PHARMACEUTICAL INC | EQUITY 09061G101 | 593 | 54,993 | SH | SOLE |

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|-----------------------------------|------------------|-------|---------|----|---------|
| BIOMED REALTY TRUST INC | EQUITY 09063H107 | 817 | 33,489 | SH | SOLE |
| BIOMET INC | EQUITY 090613100 | 1211 | 33,118 | SH | DEFINED |
| BIOMET INC | EQUITY 090613100 | 4983 | 136,261 | SH | SOLE |
| BIO-REFERENCE LABS INC | EQUITY 09057G602 | 143 | 7,609 | SH | SOLE |
| BIOSCRIP INC | EQUITY 09069N108 | 209 | 27,734 | SH | SOLE |
| BIOSITE INC | EQUITY 090945106 | 714 | 12,684 | SH | SOLE |
| BISYS GROUP INC | EQUITY 055472104 | 3391 | 242,073 | SH | SOLE |
| BJ SVCS CO | EQUITY 055482103 | 44 | 1,191 | SH | DEFINED |
| BJ SVCS CO | EQUITY 055482103 | 2527 | 68,900 | SH | SOLE |
| BJ SVCS CO | EQUITY 055482103 | 12474 | 340,174 | SH | SOLE |
| BJS RESTAURANTS INC | EQUITY 09180C106 | 246 | 10,768 | SH | SOLE |
| BJS WHOLESALE CLUB INC | EQUITY 05548J106 | 4017 | 135,879 | SH | SOLE |
| BKF CAP GROUP INC | EQUITY 05548G102 | 97 | 5,104 | SH | SOLE |
| BLACK & DECKER CORP | EQUITY 091797100 | 25 | 288 | SH | DEFINED |
| BLACK & DECKER CORP | EQUITY 091797100 | 3173 | 36,493 | SH | SOLE |
| BLACK BOX CORP DEL | EQUITY 091826107 | 599 | 12,643 | SH | SOLE |
| BLACK HILLS CORP | EQUITY 092113109 | 3109 | 89,829 | SH | SOLE |
| BLACKBAUD INC | EQUITY 09227Q100 | 132 | 7,739 | SH | SOLE |
| BLACKBOARD INC | EQUITY 091935502 | 469 | 16,200 | SH | DEFINED |
| BLACKBOARD INC | EQUITY 091935502 | 396 | 13,649 | SH | SOLE |
| BLACKROCK INC | EQUITY 09247X101 | 46 | 427 | SH | SOLE |
| BLAIR CORP | EQUITY 092828102 | 113 | 2,896 | SH | SOLE |
| BLOCK H & R INC | EQUITY 093671105 | 30 | 1,209 | SH | DEFINED |
| BLOCK H & R INC | EQUITY 093671105 | 3703 | 150,821 | SH | SOLE |
| BLOCKBUSTER INC | EQUITY 093679108 | 536 | 142,946 | SH | SOLE |
| BLOUNT INTL INC | EQUITY 095180105 | 357 | 22,383 | SH | SOLE |
| BLUE COAT SYSTEMS INC | EQUITY 09534T508 | 430 | 9,400 | SH | DEFINED |
| BLUE COAT SYSTEMS INC | EQUITY 09534T508 | 523 | 11,436 | SH | SOLE |
| BLUE NILE INC | EQUITY 09578R103 | 448 | 11,113 | SH | SOLE |
| BLUEGREEN CORP | EQUITY 096231105 | 246 | 15,560 | SH | SOLE |
| BLUELINX HLDGS INC | EQUITY 09624H109 | 82 | 7,274 | SH | SOLE |
| BLYTH INC | EQUITY 09643P108 | 1524 | 72,741 | SH | SOLE |
| BMC SOFTWARE INC | EQUITY 055921100 | 16 | 798 | SH | DEFINED |
| BMC SOFTWARE INC | EQUITY 055921100 | 2113 | 103,115 | SH | SOLE |
| BOB EVANS FARMS INC | EQUITY 096761101 | 2243 | 97,250 | SH | SOLE |
| BOEING CO | EQUITY 097023105 | 12360 | 175,972 | SH | DEFINED |
| BOEING CO | EQUITY 097023105 | 2810 | 40,000 | SH | SOLE |
| BOEING CO | EQUITY 097023105 | 24958 | 355,323 | SH | SOLE |
| BOIS D ARC ENERGY INC | EQUITY 09738U103 | 160 | 10,114 | SH | SOLE |
| BOK FINL CORP | EQUITY 05561Q201 | 31 | 684 | SH | SOLE |
| BOMBAY CO INC | EQUITY 097924104 | 80 | 26,896 | SH | SOLE |
| BON-TON STORES INC | EQUITY 09776J101 | 92 | 4,806 | SH | SOLE |
| BORDERS GROUP INC | EQUITY 099709107 | 2932 | 135,307 | SH | SOLE |
| BORG WARNER INC | EQUITY 099724106 | 6928 | 114,260 | SH | SOLE |
| BORLAND SOFTWARE CORP | EQUITY 099849101 | 390 | 59,734 | SH | SOLE |
| BOSTON BEER INC | EQUITY 100557107 | 181 | 7,253 | SH | SOLE |
| BOSTON PRIVATE FINL HLDGS IN | EQUITY 101119105 | 654 | 21,496 | SH | SOLE |
| BOSTON PROPERTIES INC | EQUITY 101121101 | 247 | 3,333 | SH | SOLE |
| BOSTON SCIENTIFIC CORP | EQUITY 101137107 | 837 | 34,178 | SH | DEFINED |
| BOSTON SCIENTIFIC CORP | EQUITY 101137107 | 14137 | 577,260 | SH | SOLE |
| BOTTOMLINE TECH DEL INC | EQUITY 101388106 | 124 | 11,285 | SH | SOLE |
| BOWATER INC | EQUITY 102183100 | 4684 | 152,487 | SH | SOLE |
| BOWNE & CO INC | EQUITY 103043105 | 381 | 25,670 | SH | SOLE |
| BOYD GAMING CORP | EQUITY 103304101 | 4556 | 95,600 | SH | DEFINED |
| BOYD GAMING CORP | EQUITY 103304101 | 4163 | 87,338 | SH | SOLE |
| BOYKIN LODGING CO | EQUITY 103430104 | 161 | 13,164 | SH | SOLE |
| BRADY CORP | EQUITY 104674106 | 601 | 16,600 | SH | DEFINED |
| BRADY CORP | EQUITY 104674106 | 1120 | 30,949 | SH | SOLE |
| BRANDYWINE RLTY TR SH BEN INT | EQUITY 105368203 | 1173 | 42,011 | SH | SOLE |
| BRASIL TELECOM PARTICIPACOES SPON | EQUITY 105530109 | 3223 | 86,290 | SH | SOLE |
| BRE PROPERTIES INC | EQUITY 05564E106 | 70 | 1,530 | SH | SOLE |

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|------------------------------|--------|-----------|-------|---------|----|---------|
| BRIGGS & STRATTON CORP | EQUITY | 109043109 | 1503 | 38,736 | SH | SOLE |
| BRIGHAM EXPLORATION CO | EQUITY | 109178103 | 228 | 19,195 | SH | SOLE |
| BRIGHT HORIZON FAMILY SOLUTI | EQUITY | 109195107 | 753 | 20,333 | SH | SOLE |
| BRIGHTPOINT INC | EQUITY | 109473405 | 283 | 10,200 | SH | DEFINED |
| BRIGHTPOINT INC | EQUITY | 109473405 | 3508 | 126,500 | SH | SOLE |
| BRIGHTPOINT INC | EQUITY | 109473405 | 566 | 20,413 | SH | SOLE |
| BRINKER INTL INC | EQUITY | 109641100 | 6646 | 171,909 | SH | SOLE |
| BRINKS CO | EQUITY | 109696104 | 5627 | 117,441 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | EQUITY | 110122108 | 6471 | 281,592 | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO | EQUITY | 110122108 | 19787 | 861,048 | SH | SOLE |
| BRISTOL WEST HLDGS INC | EQUITY | 11037M105 | 248 | 13,029 | SH | SOLE |
| BROADCOM CORP | EQUITY | 111320107 | 35988 | 763,268 | SH | DEFINED |
| BROADCOM CORP | EQUITY | 111320107 | 1801 | 38,200 | SH | SOLE |
| BROADCOM CORP | EQUITY | 111320107 | 13564 | 287,683 | SH | SOLE |
| BROADWING CORP | EQUITY | 11161E101 | 296 | 48,931 | SH | SOLE |
| BROCADE COMMUNICATIONS SYS I | EQUITY | 111621108 | 821 | 201,603 | SH | SOLE |
| BRONCO DRILLING CO INC | EQUITY | 112211107 | 90 | 3,918 | SH | SOLE |
| BROOKDALE SR LIVING INC | EQUITY | 112463104 | 352 | 11,800 | SH | DEFINED |
| BROOKDALE SR LIVING INC | EQUITY | 112463104 | 24 | 797 | SH | SOLE |
| BROOKFIELD HOMES CORP | EQUITY | 112723101 | 547 | 11,003 | SH | SOLE |
| BROOKLINE BANCORP INC DEL | EQUITY | 11373M107 | 656 | 46,316 | SH | SOLE |
| BROOKS AUTOMATION * TION INC | EQUITY | 114340102 | 699 | 55,753 | SH | SOLE |
| BROWN & BROWN INC | EQUITY | 115236101 | 6786 | 222,191 | SH | SOLE |
| BROWN FORMAN CORP | EQUITY | 115637209 | 10007 | 144,360 | SH | DEFINED |
| BROWN FORMAN CORP | EQUITY | 115637209 | 2625 | 37,865 | SH | SOLE |
| BROWN SHOE INC | EQUITY | 115736100 | 582 | 13,712 | SH | SOLE |
| BRUKER BIOSCIENCES CORP | EQUITY | 116794108 | 136 | 28,079 | SH | SOLE |
| BRUNSWICK CORP | EQUITY | 117043109 | 15 | 357 | SH | DEFINED |
| BRUNSWICK CORP | EQUITY | 117043109 | 1826 | 44,901 | SH | SOLE |
| BRUSH ENGINEERED MATLS INC | EQUITY | 117421107 | 230 | 14,436 | SH | SOLE |
| BTU INTL INC | EQUITY | 056032105 | 257 | 20,400 | SH | DEFINED |
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255108 | 186 | 23,107 | SH | SOLE |
| BUCKLE INC | EQUITY | 118440106 | 187 | 5,788 | SH | SOLE |
| BUCYRUS INTL INC | EQUITY | 118759109 | 3937 | 74,700 | SH | SOLE |
| BUCYRUS INTL INC | EQUITY | 118759109 | 804 | 15,261 | SH | SOLE |
| BUFFALO WILD WINGS INC | EQUITY | 119848109 | 172 | 5,194 | SH | SOLE |
| BUILD A BEAR WORKSHOP | EQUITY | 120076104 | 302 | 10,200 | SH | DEFINED |
| BUILD A BEAR WORKSHOP | EQUITY | 120076104 | 213 | 7,176 | SH | SOLE |
| BUILDERS FIRSTSOURCE INC | EQUITY | 12008R107 | 197 | 9,196 | SH | SOLE |
| BUILDING MATLS HLDG CORP | EQUITY | 120113105 | 713 | 10,447 | SH | SOLE |
| BUNGE LIMITED | EQUITY | G16962105 | 11076 | 195,650 | SH | SOLE |
| BURLINGTON COAT FACTORY | EQUITY | 121579106 | 501 | 12,465 | SH | SOLE |
| BURLINGTON NORTHN SANTA FE C | EQUITY | 12189T104 | 98 | 1,380 | SH | DEFINED |
| BURLINGTON NORTHN SANTA FE C | EQUITY | 12189T104 | 942 | 13,300 | SH | SOLE |
| BURLINGTON NORTHN SANTA FE C | EQUITY | 12189T104 | 11669 | 164,770 | SH | SOLE |
| BURLINGTON RES INC | EQUITY | 122014103 | 14102 | 163,595 | SH | DEFINED |
| BURLINGTON RES INC | EQUITY | 122014103 | 30572 | 354,665 | SH | SOLE |
| C COR INC | EQUITY | 125010108 | 174 | 35,838 | SH | SOLE |
| C D I CORP | EQUITY | 125071100 | 257 | 9,392 | SH | SOLE |
| C D W CORP | EQUITY | 12512N105 | 7533 | 130,826 | SH | SOLE |
| C H ROBINSON WORLDWIDE INC | EQUITY | 12541W209 | 13046 | 352,301 | SH | SOLE |
| C&D TECHNOLOGIES INC | EQUITY | 124661109 | 145 | 19,030 | SH | SOLE |
| CABELAS INC | EQUITY | 126804301 | 384 | 23,137 | SH | SOLE |
| CABLEVISION SYS CORP | EQUITY | 12686C109 | 102 | 4,331 | SH | SOLE |
| CABOT CORP | EQUITY | 127055101 | 4459 | 124,553 | SH | SOLE |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P103 | 1952 | 66,641 | SH | SOLE |
| CABOT OIL & GAS CORP | EQUITY | 127097103 | 451 | 10,000 | SH | DEFINED |

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| CABOT OIL & GAS CORP | EQUITY 127097103 | 1657 | 36,732 | SH | SOLE |
| CACHE INC | EQUITY 127150308 | 160 | 9,256 | SH | SOLE |
| CACI INTL INC | EQUITY 127190304 | 39 | 671 | SH | SOLE |
| CADENCE DESIGN SYSTEM INC | EQUITY 127387108 | 9929 | 586,805 | SH | SOLE |
| CADMUS COMMUNICATIONS CORP | EQUITY 127587103 | 892 | 44,300 | SH | SOLE |
| CAL DIVE INTL INC | EQUITY 127914109 | 474 | 13,200 | SH | DEFINED |
| CAL DIVE INTL INC | EQUITY 127914109 | 2087 | 58,139 | SH | SOLE |
| | | | | | |
| CALAMOS ASSET MGMT INC | EQUITY 12811R104 | 543 | 17,269 | SH | SOLE |
| CALGON CARBON CORP | EQUITY 129603106 | 144 | 25,369 | SH | SOLE |
| CALIFORNIA COASTAL CMNTYS IN | EQUITY 129915203 | 231 | 5,888 | SH | SOLE |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY 13054D109 | 463 | 14,494 | SH | SOLE |
| CALIFORNIA WTR SVC GROUP | EQUITY 130788102 | 496 | 12,966 | SH | SOLE |
| CALIPER LIFE SCIENCES INC | EQUITY 130872104 | 122 | 20,752 | SH | SOLE |
| CALLAWAY * GOLF CO | EQUITY 131193104 | 2591 | 187,183 | SH | SOLE |
| CALLON PETE CO DEL | EQUITY 13123X102 | 180 | 10,213 | SH | SOLE |
| CAMBREX CORP | EQUITY 132011107 | 372 | 19,817 | SH | SOLE |
| CAMDEN NATL CORP | EQUITY 133034108 | 188 | 5,728 | SH | SOLE |
| CAMDEN PPTY TR SH BEN INT | EQUITY 133131102 | 81 | 1,402 | SH | SOLE |
| CAMECO CORP | EQUITY 13321L108 | 12640 | 199,400 | SH | DEFINED |
| CAMPBELL SOUP CO | EQUITY 134429109 | 20 | 687 | SH | DEFINED |
| CAMPBELL SOUP CO | EQUITY 134429109 | 2613 | 87,776 | SH | SOLE |
| CANADIAN NAT RES LTD | EQUITY 136385101 | 1863 | 37,700 | SH | DEFINED |
| CANDELA CORP | EQUITY 136907102 | 245 | 16,956 | SH | SOLE |
| CANTEL MEDICAL CORP | EQUITY 138098108 | 152 | 8,458 | SH | SOLE |
| CAPITAL CITY BK GROUP INC | EQUITY 139674105 | 315 | 9,185 | SH | SOLE |
| CAPITAL CORP OF THE WEST | EQUITY 140065202 | 226 | 6,972 | SH | SOLE |
| CAPITAL CROSSING BK | EQUITY 140071101 | 146 | 4,377 | SH | SOLE |
| CAPITAL LEASE FDG INC | EQUITY 140288101 | 191 | 18,166 | SH | SOLE |
| CAPITAL ONE FINL CORP | EQUITY 14040H105 | 10714 | 124,007 | SH | DEFINED |
| CAPITAL ONE FINL CORP | EQUITY 14040H105 | 23756 | 274,957 | SH | SOLE |
| CAPITAL SOUTHWEST CORP | EQUITY 140501107 | 188 | 2,073 | SH | SOLE |
| CAPITAL TRUST INC MD | EQUITY 14052H506 | 264 | 9,000 | SH | SOLE |
| CAPITALSOURCE INC | EQUITY 14055X102 | 6469 | 288,800 | SH | DEFINED |
| CAPITALSOURCE INC | EQUITY 14055X102 | 40 | 1,770 | SH | SOLE |
| CAPITOL BANCORP LTD | EQUITY 14056D105 | 350 | 9,355 | SH | SOLE |
| CAPITOL FED FINL | EQUITY 14057C106 | 22 | 662 | SH | SOLE |
| CAPTIVA SOFTWARE CORP DEL | EQUITY 14073T109 | 3957 | 178,000 | SH | SOLE |
| CARACO PHARMACEUTICAL LABS L | EQUITY 14075T107 | 65 | 7,202 | SH | SOLE |
| CARAUSTAR INDS INC | EQUITY 140909102 | 188 | 21,597 | SH | SOLE |
| CARBO CERAMICS INC | EQUITY 140781105 | 828 | 14,644 | SH | SOLE |
| CARDINAL FINL CORP | EQUITY 14149F109 | 201 | 18,247 | SH | SOLE |
| CARDINAL HEALTH INC | EQUITY 14149Y108 | 15495 | 225,381 | SH | DEFINED |
| CARDINAL HEALTH INC | EQUITY 14149Y108 | 27288 | 396,917 | SH | SOLE |
| CARDIOME PHARMA CORP | EQUITY 14159U202 | 1909 | 189,900 | SH | DEFINED |
| CAREER EDUCATION CORP | EQUITY 141665109 | 6768 | 200,705 | SH | SOLE |
| CAREMARK RX INC | EQUITY 141705103 | 1329 | 25,659 | SH | DEFINED |
| CAREMARK RX INC | EQUITY 141705103 | 2573 | 49,675 | SH | SOLE |
| CAREMARK RX INC | EQUITY 141705103 | 18521 | 357,616 | SH | SOLE |
| CARLISLE COS INC | EQUITY 142339100 | 4225 | 61,094 | SH | SOLE |
| CARMAX INC | EQUITY 143130102 | 5790 | 209,163 | SH | SOLE |
| CARMIKE CINEMAS INC | EQUITY 143436400 | 234 | 9,242 | SH | SOLE |
| CARNIVAL CORP PAIRED CTF | EQUITY 143658300 | 17902 | 334,799 | SH | DEFINED |
| CARNIVAL CORP PAIRED CTF | EQUITY 143658300 | 23378 | 437,213 | SH | SOLE |
| CARPENTER TECHNOLOGY CORP | EQUITY 144285103 | 1301 | 18,467 | SH | SOLE |
| CARRAMERICA RLTY CORP | EQUITY 144418100 | 58 | 1,661 | SH | SOLE |
| CARRIZO OIL & CO INC | EQUITY 144577103 | 370 | 14,980 | SH | SOLE |

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| CARTER INC | EQUITY 146229109 | 400 | 6,800 | SH | DEFINED |
| CARTER INC | EQUITY 146229109 | 2896 | 49,213 | SH | SOLE |
| CASCADE BANCORP | EQUITY 147154108 | 291 | 12,643 | SH | SOLE |
| CASCADE CORP | EQUITY 147195101 | 431 | 9,181 | SH | SOLE |
| CASCADE NAT GAS CORP | EQUITY 147339105 | 167 | 8,539 | SH | SOLE |
| CASELLA WASTE SYS INC | EQUITY 147448104 | 186 | 14,513 | SH | SOLE |
| CASEYS GEN STORES INC | EQUITY 147528103 | 337 | 13,600 | SH | DEFINED |
| CASEYS GEN STORES INC | EQUITY 147528103 | 934 | 37,673 | SH | SOLE |
| CASH AMER INTL INC | EQUITY 14754D100 | 510 | 21,996 | SH | SOLE |
| CASTLE A M & CO | EQUITY 148411101 | 172 | 7,877 | SH | SOLE |
| CASUAL MALE RETAIL GRP INC | EQUITY 148711104 | 120 | 19,506 | SH | SOLE |
| CATALINA MARKETING CORP | EQUITY 148867104 | 1977 | 78,000 | SH | DEFINED |
| CATALINA MARKETING CORP | EQUITY 148867104 | 2921 | 115,242 | SH | SOLE |
| CATAPULT COMMUNICATIONS CORP | EQUITY 149016107 | 109 | 7,361 | SH | SOLE |
| CATERPILLAR INC DEL | EQUITY 149123101 | 145 | 2,511 | SH | DEFINED |
| CATERPILLAR INC DEL | EQUITY 149123101 | 3091 | 53,500 | SH | SOLE |
| CATERPILLAR INC DEL | EQUITY 149123101 | 18153 | 314,227 | SH | SOLE |
| CATHAY GENERAL BANCORP | EQUITY 149150104 | 4792 | 133,347 | SH | SOLE |
| CATO CORP | EQUITY 149205106 | 492 | 22,939 | SH | SOLE |
| CB RICHARD ELLIS GROUP INC | EQUITY 12497T101 | 65 | 1,101 | SH | SOLE |
| CBEYOND COMMUNICATIONS INC | EQUITY 149847105 | 5 | 441 | SH | SOLE |
| CBIZ INC | EQUITY 124805102 | 275 | 45,659 | SH | SOLE |
| CBL & ASSOC PPTYS INC | EQUITY 124830100 | 53 | 1,335 | SH | SOLE |
| CBRL GROUP INC | EQUITY 12489V106 | 3295 | 93,750 | SH | SOLE |
| CCC INFORMATION SVCS GROUP I | EQUITY 12487Q109 | 165 | 6,291 | SH | SOLE |
| CCE SPINCO INC | EQUITY 14985W109 | 1995 | 152,306 | SH | SOLE |
| CDN IMPERIAL BK OF COMMERCE COM | EQUITY 136069101 | 3998 | 61,000 | SH | DEFINED |
| CEC ENTMT INC | EQUITY 125137109 | 898 | 26,378 | SH | SOLE |
| CEDAR SHOPPING CTRS INC | EQUITY 150602209 | 218 | 15,528 | SH | SOLE |
| CELADON GROUP INC | EQUITY 150838100 | 328 | 11,400 | SH | DEFINED |
| CELANESE CORP DEL | EQUITY 150870103 | 29 | 1,503 | SH | SOLE |
| CELGENE CORP | EQUITY 151020104 | 1296 | 20,000 | SH | DEFINED |
| CELGENE CORP | EQUITY 151020104 | 923 | 14,250 | SH | SOLE |
| CELL GENESYS INC | EQUITY 150921104 | 202 | 34,088 | SH | SOLE |
| CELL THERAPEUTICS INC | EQUITY 150934107 | 107 | 49,001 | SH | SOLE |
| CEMEX S A SPON | EQUITY 151290889 | 9937 | 167,480 | SH | SOLE |
| CENDANT CORP | EQUITY 151313103 | 65 | 3,783 | SH | DEFINED |
| CENDANT CORP | EQUITY 151313103 | 18958 | 1,098,991 | SH | SOLE |
| CENTENE CORP DEL | EQUITY 15135B101 | 6157 | 234,200 | SH | DEFINED |
| CENTENE CORP DEL | EQUITY 15135B101 | 826 | 31,402 | SH | SOLE |
| CENTENNIAL BK HLDGS INC DEL | EQUITY 151345303 | 54 | 4,390 | SH | SOLE |
| CENTENNIAL COMMUNCTNS CORP N | EQUITY 15133V208 | 257 | 16,541 | SH | SOLE |
| CENTER FINL CORP CALIF | EQUITY 15146E102 | 211 | 8,372 | SH | SOLE |
| CENTERPOINT ENERGY INC | EQUITY 15189T107 | 15 | 1,146 | SH | DEFINED |
| CENTERPOINT ENERGY INC | EQUITY 15189T107 | 4150 | 322,968 | SH | SOLE |
| CENTERPOINT PPTYS TR | EQUITY 151895109 | 71 | 1,425 | SH | SOLE |
| CENTEX CORP | EQUITY 152312104 | 34 | 471 | SH | DEFINED |
| CENTEX CORP | EQUITY 152312104 | 4234 | 59,220 | SH | SOLE |
| CENTRAL COAST BANCORP | EQUITY 153145107 | 214 | 8,660 | SH | SOLE |
| CENTRAL EUROPEAN DIST CORP | EQUITY 153435102 | 329 | 8,200 | SH | DEFINED |
| CENTRAL EUROPEAN DIST CORP | EQUITY 153435102 | 879 | 21,900 | SH | SOLE |
| CENTRAL EUROPEAN DIST CORP | EQUITY 153435102 | 429 | 10,684 | SH | SOLE |
| CENTRAL EUROPEAN MEDIA ENTRP | EQUITY G20045202 | 1641 | 28,350 | SH | SOLE |
| CENTRAL GARDEN & PET CO | EQUITY 153527106 | 665 | 14,483 | SH | SOLE |
| CENTRAL PAC FINL CORP | EQUITY 154760102 | 819 | 22,790 | SH | SOLE |
| CENTRAL PKG CORP | EQUITY 154785109 | 207 | 15,066 | SH | SOLE |

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|------------------------------|------------------|-------|-----------|----|---------|
| CENTRAL VT PUB SVC CORP | EQUITY 155771108 | 166 | 9,196 | SH | SOLE |
| CENTURY ALUM CO | EQUITY 156431108 | 447 | 17,040 | SH | SOLE |
| CENTURYTEL INC | EQUITY 156700106 | 13134 | 396,083 | SH | DEFINED |
| CENTURYTEL INC | EQUITY 156700106 | 4457 | 134,422 | SH | SOLE |
| CENVEO INC | EQUITY 15670S105 | 488 | 37,113 | SH | SOLE |
| CEPHALON INC | EQUITY 156708109 | 1360 | 21,000 | SH | DEFINED |
| CEPHALON INC | EQUITY 156708109 | 7514 | 116,064 | SH | SOLE |
| CEPHEID | EQUITY 15670R107 | 280 | 31,878 | SH | SOLE |
| CERADYNE INC | EQUITY 156710105 | 639 | 14,600 | SH | DEFINED |
| CERADYNE INC | EQUITY 156710105 | 806 | 18,394 | SH | SOLE |
| CERES GROUP INC | EQUITY 156772105 | 134 | 25,949 | SH | SOLE |
| CERIDIAN CORP | EQUITY 156779100 | 7234 | 291,101 | SH | SOLE |
| CERNER CORP | EQUITY 156782104 | 7036 | 77,400 | SH | DEFINED |
| CERNER CORP | EQUITY 156782104 | 59 | 646 | SH | SOLE |
| CERTEGY * INC | EQUITY 156880106 | 5032 | 124,052 | SH | SOLE |
| CF INDS HLDGS INC | EQUITY 125269100 | 472 | 30,970 | SH | SOLE |
| CH ENERGY GROUP INC | EQUITY 12541M102 | 543 | 11,834 | SH | SOLE |
| CHAMPION ENTERPRISES INC | EQUITY 158496109 | 774 | 56,831 | SH | SOLE |
| CHAPARRAL STL CO DEL | EQUITY 159423102 | 515 | 17,028 | SH | SOLE |
| CHARLES & COLVARD LTD | EQUITY 159765106 | 185 | 9,170 | SH | SOLE |
| CHARLES RIV LABS INTL INC | EQUITY 159864107 | 6134 | 144,763 | SH | SOLE |
| CHARLOTTE RUSSE HLDG INC | EQUITY 161048103 | 234 | 11,215 | SH | SOLE |
| CHARMING SHOPPES INC | EQUITY 161133103 | 1183 | 89,958 | SH | SOLE |
| CHARTER COMMUNICATIONS INC D | EQUITY 16117M107 | 4281 | 3,508,721 | SH | SOLE |
| CHARTER FINL CORP WEST PT GA | EQUITY 16122M100 | 105 | 2,944 | SH | SOLE |
| CHARTERMAC SH BEN INT | EQUITY 160908109 | 641 | 30,287 | SH | SOLE |
| CHATTEM INC | EQUITY 162456107 | 486 | 13,354 | SH | SOLE |
| CHECK POINT SOFTWARE TECH LT | EQUITY M22465104 | 306 | 15,240 | SH | SOLE |
| CHECKFREE CORP | EQUITY 162813109 | 8563 | 186,554 | SH | SOLE |
| CHECKPOINT SYS INC | EQUITY 162825103 | 700 | 28,409 | SH | SOLE |
| CHEESECAKE FACTORY INC | EQUITY 163072101 | 5866 | 156,895 | SH | SOLE |
| CHEMED CORP | EQUITY 16359R103 | 943 | 18,987 | SH | SOLE |
| CHEMICAL FINL CORP | EQUITY 163731102 | 601 | 18,914 | SH | SOLE |
| CHEMTURA CORP | EQUITY 163893100 | 6103 | 480,551 | SH | SOLE |
| CHENIERE ENERGY INC | EQUITY 16411R208 | 1338 | 35,953 | SH | SOLE |
| CHEROKEE INC DEL | EQUITY 16444H102 | 181 | 5,267 | SH | SOLE |
| CHESAPEAKE CORP | EQUITY 165159104 | 251 | 14,796 | SH | SOLE |
| CHESAPEAKE ENERGY CORP | EQUITY 165167107 | 289 | 9,099 | SH | SOLE |
| CHEVRON CORP | EQUITY 166764100 | 19982 | 351,989 | SH | DEFINED |
| CHEVRON CORP | EQUITY 166764100 | 95156 | 1,676,162 | SH | SOLE |
| CHICAGO MERCANTILE HLDGS INC | EQUITY 167760107 | 747 | 2,033 | SH | SOLE |
| CHICOS FAS INC | EQUITY 168615102 | 16738 | 381,014 | SH | SOLE |
| CHILDRENS PL RETAIL STORES I | EQUITY 168905107 | 780 | 15,785 | SH | SOLE |
| CHINA ENERGY TECHNOLOGY INC | EQUITY 16938W102 | 8 | 997 | SH | SOLE |
| CHINA MOBILE HONG KONG LTD | EQUITY 16941M109 | 6684 | 278,040 | SH | SOLE |
| CHINA PETE & CHEM CORP SPON | EQUITY 16941R108 | 3905 | 78,720 | SH | SOLE |
| CHIQUITA BRANDS INTL INC | EQUITY 170032809 | 627 | 31,312 | SH | SOLE |
| CHIRON CORP | EQUITY 170040109 | 18 | 405 | SH | DEFINED |
| CHIRON CORP | EQUITY 170040109 | 4891 | 110,065 | SH | SOLE |
| CHITTENDEN CORP | EQUITY 170228100 | 969 | 34,840 | SH | SOLE |
| CHOICE HOTELS INTL INC | EQUITY 169905106 | 26 | 628 | SH | SOLE |
| CHOICEPOINT INC | EQUITY 170388102 | 8107 | 182,136 | SH | SOLE |
| CHOLESTECH CORP | EQUITY 170393102 | 1245 | 125,500 | SH | SOLE |
| CHRISTOPHER & BANKS CORP | EQUITY 171046105 | 505 | 26,867 | SH | SOLE |
| CHUBB CORP | EQUITY 171232101 | 26809 | 274,538 | SH | DEFINED |
| CHUBB CORP | EQUITY 171232101 | 22775 | 233,236 | SH | SOLE |

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| CHUNGHWA TELECOM CO LTD | EQUITY 17133Q205 | 739 | 40,280 | SH | SOLE |
| CHURCH & DWIGHT INC | EQUITY 171340102 | 4244 | 128,493 | SH | SOLE |
| CHURCHILL DOWNS INC | EQUITY 171484108 | 214 | 5,834 | SH | SOLE |
| CIBER INC | EQUITY 17163B102 | 264 | 39,934 | SH | SOLE |
| CIENA CORP | EQUITY 171779101 | 6 | 2,133 | SH | DEFINED |
| CIENA CORP | EQUITY 171779101 | 2935 | 988,056 | SH | SOLE |
| CIGNA CORP | EQUITY 125509109 | 1504 | 13,465 | SH | DEFINED |
| CIGNA CORP | EQUITY 125509109 | 10115 | 90,554 | SH | SOLE |
| CIMAREX ENERGY CO | EQUITY 171798101 | 2625 | 61,029 | SH | SOLE |
| CINCINNATI BELL INC | EQUITY 171871106 | 2356 | 671,217 | SH | SOLE |
| CINCINNATI FINL CORP | EQUITY 172062101 | 29 | 645 | SH | DEFINED |
| CINCINNATI FINL CORP | EQUITY 172062101 | 5825 | 130,366 | SH | SOLE |
| CINERGY CORP | EQUITY 172474108 | 31 | 735 | SH | DEFINED |
| CINERGY CORP | EQUITY 172474108 | 3990 | 93,974 | SH | SOLE |
| CINTAS CORP | EQUITY 172908105 | 21 | 507 | SH | DEFINED |
| CINTAS CORP | EQUITY 172908105 | 3141 | 76,359 | SH | SOLE |
| CIRCOR INTL INC | EQUITY 17273K109 | 301 | 11,740 | SH | SOLE |
| CIRCUIT CITY STORE INC | EQUITY 172737108 | 13 | 579 | SH | DEFINED |
| CIRCUIT CITY STORE INC | EQUITY 172737108 | 1675 | 74,127 | SH | SOLE |
| CIRRUS LOGIC INC | EQUITY 172755100 | 427 | 63,885 | SH | SOLE |
| CISCO SYS INC | EQUITY 17275R102 | 6885 | 402,177 | SH | DEFINED |
| CISCO SYS INC | EQUITY 17275R102 | 88702 | 5,181,179 | SH | SOLE |
| CIT GROUP INC | EQUITY 125581108 | 38 | 738 | SH | DEFINED |
| CIT GROUP INC | EQUITY 125581108 | 4886 | 94,360 | SH | SOLE |
| CITADEL BROADCASTING CORP | EQUITY 17285T106 | 442 | 32,919 | SH | SOLE |
| CITI TRENDS INC | EQUITY 17306X102 | 130 | 3,038 | SH | SOLE |
| CITIGROUP INC | EQUITY 172967101 | 39293 | 809,667 | SH | DEFINED |
| CITIGROUP INC | EQUITY 172967101 | 261328 | 5,384,883 | SH | SOLE |
| CITIZENS & NORTHN CORP | EQUITY 172922106 | 160 | 6,225 | SH | SOLE |
| CITIZENS BKG CORP MICH | EQUITY 174420109 | 900 | 32,416 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | EQUITY 17453B101 | 15 | 1,233 | SH | DEFINED |
| CITIZENS COMMUNICATIONS CO | EQUITY 17453B101 | 19310 | 1,578,901 | SH | SOLE |
| CITIZENS INC | EQUITY 174740100 | 138 | 25,322 | SH | SOLE |
| CITRIX SYS INC | EQUITY 177376100 | 19 | 651 | SH | DEFINED |
| CITRIX SYS INC | EQUITY 177376100 | 2775 | 96,601 | SH | SOLE |
| CITY BK LYNNWOOD WASH | EQUITY 17770A109 | 208 | 5,838 | SH | SOLE |
| CITY HLDG CO | EQUITY 177835105 | 485 | 13,496 | SH | SOLE |
| CITY NATL CORP | EQUITY 178566105 | 6037 | 83,339 | SH | SOLE |
| CKE RESTAURANTS INC | EQUITY 12561E105 | 599 | 44,303 | SH | SOLE |
| CKX INC | EQUITY 12562M106 | 6 | 459 | SH | SOLE |
| CLAIRES STORES INC | EQUITY 179584107 | 438 | 15,000 | SH | DEFINED |
| CLAIRES STORES INC | EQUITY 179584107 | 5798 | 198,425 | SH | SOLE |
| CLARCOR INC | EQUITY 179895107 | 1149 | 38,681 | SH | SOLE |
| CLARK INC | EQUITY 181457102 | 161 | 12,144 | SH | SOLE |
| CLEAN HARBORS INC | EQUITY 184496107 | 331 | 11,489 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY 184502102 | 9098 | 289,295 | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY 184502102 | 45779 | 1,455,626 | SH | SOLE |
| CLECO CORP * | EQUITY 12561W105 | 781 | 37,467 | SH | SOLE |
| CLEVELAND CLIFFS INC | EQUITY 185896107 | 1455 | 16,423 | SH | SOLE |
| CLICK COMMERCE INC | EQUITY 18681D208 | 324 | 15,400 | SH | DEFINED |
| CLICK COMMERCE INC | EQUITY 18681D208 | 130 | 6,204 | SH | SOLE |
| CLIFTON SVGS BANCORP INC | EQUITY 18712Q103 | 101 | 10,085 | SH | SOLE |
| CLOROX CO DEL | EQUITY 189054109 | 7845 | 137,899 | SH | DEFINED |
| CLOROX CO DEL | EQUITY 189054109 | 11249 | 197,734 | SH | SOLE |
| CMGI INC | EQUITY 125750109 | 546 | 362,149 | SH | SOLE |
| CMS ENERGY CORP | EQUITY 125896100 | 12 | 813 | SH | DEFINED |

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| CMS ENERGY CORP | EQUITY 125896100 | 2094 | 144,307 | SH | SOLE |
| CNA FINL CORP | EQUITY 126117100 | 22 | 687 | SH | SOLE |
| CNA SURETY CORP | EQUITY 12612L108 | 171 | 11,725 | SH | SOLE |
| CNET NETWORKS INC | EQUITY 12613R104 | 1427 | 97,169 | SH | SOLE |
| CNF INC | EQUITY 12612W104 | 5831 | 104,336 | SH | SOLE |
| CNS INC | EQUITY 126136100 | 233 | 10,628 | SH | SOLE |
| COACH INC | EQUITY 189754104 | 35014 | 1,050,204 | SH | DEFINED |
| COACH INC | EQUITY 189754104 | 9659 | 289,714 | SH | SOLE |
| COACHMEN INDS INC | EQUITY 189873102 | 126 | 10,657 | SH | SOLE |
| COASTAL FINL CORP DEL | EQUITY 19046E105 | 154 | 12,009 | SH | SOLE |
| COBIZ INC | EQUITY 190897108 | 201 | 11,010 | SH | SOLE |
| COCA COLA BOTTLING CO CONS | EQUITY 191098102 | 150 | 3,492 | SH | SOLE |
| COCA COLA CO | EQUITY 191216100 | 7119 | 176,603 | SH | DEFINED |
| COCA COLA CO | EQUITY 191216100 | 81488 | 2,021,528 | SH | SOLE |
| COCA COLA ENTERPRISES INC | EQUITY 191219104 | 21 | 1,119 | SH | DEFINED |
| COCA COLA ENTERPRISES INC | EQUITY 191219104 | 2737 | 142,758 | SH | SOLE |
| COEUR D ALENE MINES CORP IDA | EQUITY 192108108 | 882 | 220,600 | SH | SOLE |
| COEUR D ALENE MINES CORP IDA | EQUITY 192108108 | 721 | 180,213 | SH | SOLE |
| COGENT COMM GROUP INC | EQUITY 19239V302 | 29 | 5,322 | SH | SOLE |
| COGENT INC | EQUITY 19239Y108 | 407 | 17,964 | SH | SOLE |
| COGNEX CORP | EQUITY 192422103 | 936 | 31,104 | SH | SOLE |
| COGNIZANT TECHNOLOGY SOLUTIO | EQUITY 192446102 | 14708 | 292,574 | SH | SOLE |
| COHEN & STEERS INC | EQUITY 19247A100 | 117 | 6,297 | SH | SOLE |
| COHERENT INC | EQUITY 192479103 | 686 | 23,118 | SH | SOLE |
| COHU INC | EQUITY 192576106 | 372 | 16,252 | SH | SOLE |
| COINSTAR INC | EQUITY 19259P300 | 435 | 19,070 | SH | SOLE |
| COLDWATER CREEK INC | EQUITY 193068103 | 815 | 26,697 | SH | SOLE |
| COLE KENNETH PRODTNS INC | EQUITY 193294105 | 173 | 6,801 | SH | SOLE |
| COLEY PHARMACEUTICAL GROUP I | EQUITY 19388P106 | 75 | 4,933 | SH | SOLE |
| COLGATE PALMOLIVE CO | EQUITY 194162103 | 40455 | 737,557 | SH | SOLE |
| COLLEGIATE FDG SVCS INC | EQUITY 19458M108 | 1799 | 91,069 | SH | SOLE |
| COLONIAL BANCGROUP INC | EQUITY 195493309 | 7369 | 309,375 | SH | SOLE |
| COLONIAL PPTYS TR | EQUITY 195872106 | 1261 | 30,046 | SH | SOLE |
| COLONY BANKCORP INC | EQUITY 19623P101 | 103 | 4,110 | SH | SOLE |
| COLOR KINETICS INC | EQUITY 19624P100 | 141 | 9,798 | SH | SOLE |
| COLUMBIA BANCORP | EQUITY 197227101 | 171 | 4,152 | SH | SOLE |
| COLUMBIA BKG SYS INC | EQUITY 197236102 | 335 | 11,751 | SH | SOLE |
| COLUMBIA EQUITY TR INC | EQUITY 197627102 | 168 | 10,408 | SH | SOLE |
| COLUMBIA SPORTSWEAR CO | EQUITY 198516106 | 124 | 2,603 | SH | SOLE |
| COLUMBUS MCKINNON CORP N Y | EQUITY 199333105 | 255 | 11,600 | SH | DEFINED |
| COMCAST CORP | EQUITY 20030N101 | 33541 | 1,292,019 | SH | DEFINED |
| COMCAST CORP | EQUITY 20030N101 | 35693 | 1,377,033 | SH | SOLE |
| COMERICA INC | EQUITY 200340107 | 35 | 609 | SH | DEFINED |
| COMERICA INC | EQUITY 200340107 | 4434 | 78,123 | SH | SOLE |
| COMFORT SYS USA INC | EQUITY 199908104 | 272 | 29,608 | SH | SOLE |
| COMMERCE BANCORP INC NJ | EQUITY 200519106 | 11947 | 347,190 | SH | SOLE |
| COMMERCE BANCSHARES INC | EQUITY 200525103 | 99 | 1,895 | SH | SOLE |
| COMMERCE GROUP INC MASS | EQUITY 200641108 | 45 | 784 | SH | SOLE |
| COMMERCIAL BANKSHARES INC | EQUITY 201607108 | 124 | 3,519 | SH | SOLE |
| COMMERCIAL CAP BANCORP INC | EQUITY 20162L105 | 569 | 33,225 | SH | SOLE |
| COMMERCIAL METALS CO | EQUITY 201723103 | 1704 | 45,395 | SH | SOLE |
| COMMERCIAL NET LEASE RLTY IN | EQUITY 202218103 | 798 | 39,190 | SH | SOLE |
| COMMERCIAL VEH GROUP INC | EQUITY 202608105 | 205 | 10,891 | SH | SOLE |
| COMMONWEALTH TEL ENTERPRISES | EQUITY 203349105 | 537 | 15,902 | SH | SOLE |
| COMMSCOPE INC | EQUITY 203372107 | 2383 | 118,400 | SH | DEFINED |
| COMMSCOPE INC | EQUITY 203372107 | 3012 | 149,649 | SH | SOLE |

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| COMMUNITY BANCORP NEV | EQUITY | 20343T100 | 118 | 3,747 | SH | SOLE |
| COMMUNITY BK SYS INC | EQUITY | 203607106 | 514 | 22,790 | SH | SOLE |
| COMMUNITY BKS INC MILLERSBUR | EQUITY | 203628102 | 453 | 16,174 | SH | SOLE |
| COMMUNITY HEALTH SYS INC | EQUITY | 203668108 | 2070 | 54,000 | SH | SOLE |
| COMMUNITY HEALTH SYS INC | EQUITY | 203668108 | 6790 | 177,091 | SH | SOLE |
| COMMUNITY TR BANCORP INC | EQUITY | 204149108 | 343 | 11,166 | SH | SOLE |
| COMPANHIA DE BEBIDAS DAS AME SPON | EQUITY | 20441W203 | 5278 | 138,700 | SH | SOLE |
| COMPANHIA DE SANEAMENTO BASI | EQUITY | 20441A102 | 2149 | 127,358 | SH | SOLE |
| COMPANHIA VALE DO RIO DOCE | EQUITY | 204412209 | 9064 | 220,330 | SH | SOLE |
| COMPANIA ANONIMA NACIONL TEL * SPON | EQUITY | 204421101 | 79 | 5,500 | SH | SOLE |
| COMPANIA CERVECERIAS UNIDAS | EQUITY | 204429104 | 409 | 16,200 | SH | DEFINED |
| COMPANIA DE MINAS BUENAVENTU | EQUITY | 204448104 | 1472 | 52,000 | SH | SOLE |
| COMPASS BANCSHARES INC | EQUITY | 20449H109 | 22 | 459 | SH | DEFINED |
| COMPASS BANCSHARES INC | EQUITY | 20449H109 | 2833 | 58,723 | SH | SOLE |
| COMPASS MINERALS INTL INC | EQUITY | 20451N101 | 371 | 15,110 | SH | SOLE |
| COMPTON PETE CORP | EQUITY | 204940100 | 4113 | 280,400 | SH | DEFINED |
| COMPUCREDIT CORP | EQUITY | 20478N100 | 308 | 8,000 | SH | DEFINED |
| COMPUCREDIT CORP | EQUITY | 20478N100 | 574 | 14,931 | SH | SOLE |
| COMPUTER ASSOC INTL INC | EQUITY | 204912109 | 48 | 1,695 | SH | DEFINED |
| COMPUTER ASSOC INTL INC | EQUITY | 204912109 | 6107 | 216,625 | SH | SOLE |
| COMPUTER PROGRAMS & SYS INC | EQUITY | 205306103 | 215 | 5,200 | SH | DEFINED |
| COMPUTER PROGRAMS & SYS INC | EQUITY | 205306103 | 4131 | 99,700 | SH | SOLE |
| COMPUTER PROGRAMS & SYS INC | EQUITY | 205306103 | 237 | 5,725 | SH | SOLE |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 35 | 684 | SH | DEFINED |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 8493 | 167,719 | SH | SOLE |
| COMPUWARE CORP | EQUITY | 205638109 | 13 | 1,431 | SH | DEFINED |
| COMPUWARE CORP | EQUITY | 205638109 | 1704 | 189,950 | SH | SOLE |
| COMPX INTERNATIONAL INC | EQUITY | 20563P101 | 24 | 1,478 | SH | SOLE |
| COMSTOCK HOMEBUILDING COS IN | EQUITY | 205684103 | 54 | 3,830 | SH | SOLE |
| COMSTOCK RES INC | EQUITY | 205768203 | 933 | 30,565 | SH | SOLE |
| COMSYS IT PARTNERS INC | EQUITY | 20581E104 | 4595 | 415,831 | SH | SOLE |
| COMTECH TELECOMMUNICATIONS C | EQUITY | 205826209 | 281 | 9,200 | SH | DEFINED |
| COMTECH TELECOMMUNICATIONS C | EQUITY | 205826209 | 497 | 16,259 | SH | SOLE |
| COMVERSE TECHNOLOGY INC | EQUITY | 205862402 | 20 | 747 | SH | DEFINED |
| COMVERSE TECHNOLOGY INC | EQUITY | 205862402 | 2834 | 106,576 | SH | SOLE |
| CONAGRA FOODS INC | EQUITY | 205887102 | 4893 | 241,281 | SH | DEFINED |
| CONAGRA FOODS INC | EQUITY | 205887102 | 5815 | 286,758 | SH | SOLE |
| CONCUR TECHNOLOGIES INC | EQUITY | 206708109 | 280 | 21,732 | SH | SOLE |
| CONEXANT SYSTEMS INC | EQUITY | 207142100 | 800 | 353,822 | SH | SOLE |
| CONMED CORP | EQUITY | 207410101 | 522 | 22,057 | SH | SOLE |
| CONNECTICUT WTR SVC INC | EQUITY | 207797101 | 148 | 6,058 | SH | SOLE |
| CONNETICS CORP | EQUITY | 208192104 | 377 | 26,122 | SH | SOLE |
| CONNS INC | EQUITY | 208242107 | 132 | 3,571 | SH | SOLE |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 298 | 5,121 | SH | DEFINED |
| CONOCOPHILLIPS | EQUITY | 20825C104 | 60076 | 1,032,585 | SH | SOLE |
| CONOR MEDSYSTEMS INC | EQUITY | 208264101 | 121 | 6,258 | SH | SOLE |
| CONSECO INC | EQUITY | 208464883 | 105 | 4,546 | SH | SOLE |
| | | | | | | |
| CONSOL * ENERGY INC | EQUITY | 20854P109 | 145 | 2,223 | SH | SOLE |
| CONSOLIDATED COMM HLDGS INC | EQUITY | 209034107 | 153 | 11,768 | SH | SOLE |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 42 | 903 | SH | DEFINED |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 5376 | 116,047 | SH | SOLE |
| CONSOLIDATED GRAPHICS INC | EQUITY | 209341106 | 401 | 8,471 | SH | SOLE |
| CONSOLIDATED TOMOKA LD CO | EQUITY | 210226106 | 301 | 4,251 | SH | SOLE |
| CONSOLIDATED WATER CO INC | EQUITY | G23773107 | 2668 | 131,500 | SH | SOLE |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 19 | 726 | SH | DEFINED |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 2419 | 92,236 | SH | SOLE |

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| CONSTELLATION ENERGY GROUP I | EQUITY | 210371100 | 38 | 660 | SH | DEFINED |
| CONSTELLATION ENERGY GROUP I | EQUITY | 210371100 | 7713 | 133,903 | SH | SOLE |
| CONTINENTAL AIRLS * INC | EQUITY | 210795308 | 1135 | 53,304 | SH | SOLE |
| CONVERGYS CORP | EQUITY | 212485106 | 8 | 516 | SH | DEFINED |
| CONVERGYS CORP | EQUITY | 212485106 | 1045 | 65,942 | SH | SOLE |
| COOPER CAMERON CORP | EQUITY | 216640102 | 2666 | 64,400 | SH | DEFINED |
| COOPER CAMERON CORP | EQUITY | 216640102 | 44438 | 1,073,386 | SH | SOLE |
| COOPER COS INC | EQUITY | 216648402 | 4125 | 80,400 | SH | DEFINED |
| COOPER COS INC | EQUITY | 216648402 | 54 | 1,046 | SH | SOLE |
| COOPER INDS LTD | EQUITY | G24182100 | 25 | 339 | SH | DEFINED |
| COOPER INDS LTD | EQUITY | G24182100 | 2954 | 40,463 | SH | SOLE |
| COOPER TIRE & RUBR CO | EQUITY | 216831107 | 3 | 225 | SH | DEFINED |
| COOPER TIRE & RUBR CO | EQUITY | 216831107 | 1151 | 75,109 | SH | SOLE |
| COPART INC | EQUITY | 217204106 | 3232 | 140,160 | SH | SOLE |
| CORE MARK HOLDING CO INC | EQUITY | 218681104 | 3241 | 102,085 | SH | SOLE |
| CORINTHIAN COLLEGES INC | EQUITY | 218868107 | 2930 | 248,903 | SH | SOLE |
| CORN PRODS INTL INC | EQUITY | 219023108 | 1349 | 56,450 | SH | SOLE |
| CORNING INC | EQUITY | 219350105 | 10975 | 558,225 | SH | DEFINED |
| CORNING INC | EQUITY | 219350105 | 889 | 45,200 | SH | SOLE |
| CORNING INC | EQUITY | 219350105 | 14248 | 724,745 | SH | SOLE |
| CORPORATE EXECUTIVE BRD CO | EQUITY | 21988R102 | 5139 | 57,292 | SH | SOLE |
| CORPORATE EXECUTIVE BRD CO | EQUITY | 21988R102 | 7085 | 78,990 | SH | SOLE |
| CORPORATE OFFICE PPTYS TR SH BEN INT | EQUITY | 22002T108 | 778 | 21,904 | SH | SOLE |
| CORRECTIONS CORP AMER * | EQUITY | 22025Y407 | 7470 | 166,100 | SH | SOLE |
| CORRECTIONS CORP AMER * | EQUITY | 22025Y407 | 1322 | 29,401 | SH | SOLE |
| CORUS BANKSHARES INC | EQUITY | 220873103 | 789 | 14,029 | SH | SOLE |
| CORVEL CORP | EQUITY | 221006109 | 88 | 4,617 | SH | SOLE |
| COST PLUS INC CALIF | EQUITY | 221485105 | 283 | 16,527 | SH | SOLE |
| COSTAR GROUP INC | EQUITY | 22160N109 | 527 | 12,210 | SH | SOLE |
| COSTCO WHSL CORP | EQUITY | 22160K105 | 86 | 1,743 | SH | DEFINED |
| COSTCO WHSL CORP | EQUITY | 22160K105 | 14251 | 288,071 | SH | SOLE |
| COTHERIX INC | EQUITY | 22163T103 | 101 | 9,557 | SH | SOLE |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372104 | 75 | 2,205 | SH | DEFINED |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372104 | 9125 | 266,897 | SH | SOLE |
| COURIER CORP | EQUITY | 222660102 | 254 | 7,402 | SH | SOLE |
| COUSINS PPTYS INC | EQUITY | 222795106 | 835 | 29,509 | SH | SOLE |
| COVANCE INC | EQUITY | 222816100 | 3846 | 79,216 | SH | SOLE |
| COVANCE INC | EQUITY | 222816100 | 6072 | 125,057 | SH | SOLE |
| COVANSYS CORP | EQUITY | 22281W103 | 283 | 20,800 | SH | DEFINED |
| COVANSYS CORP | EQUITY | 22281W103 | 315 | 23,134 | SH | SOLE |
| COVANTA HLDG CORP | EQUITY | 22282E102 | 1217 | 80,802 | SH | SOLE |
| COVENANT TRANS INC | EQUITY | 22284P105 | 88 | 6,315 | SH | SOLE |
| COVENTRY HEALTH CARE INC | EQUITY | 222862104 | 3759 | 66,000 | SH | DEFINED |
| COVENTRY HEALTH CARE INC | EQUITY | 222862104 | 4253 | 74,673 | SH | SOLE |
| COX RADIO INC | EQUITY | 224051102 | 406 | 28,830 | SH | SOLE |
| CRA INTL INC | EQUITY | 12618T105 | 397 | 8,332 | SH | SOLE |
| CRANE CO | EQUITY | 224399105 | 4845 | 137,368 | SH | SOLE |
| CRAWFORD & CO | EQUITY | 224633107 | 101 | 17,506 | SH | SOLE |
| CREDENCE SYS CORP | EQUITY | 225302108 | 1835 | 263,707 | SH | SOLE |
| CREE INC | EQUITY | 225447101 | 3828 | 151,670 | SH | SOLE |
| CRESCENT REAL ESTATE EQUITIE | EQUITY | 225756105 | 7031 | 354,735 | SH | SOLE |
| CRESUD S A C I F Y A | EQUITY | 226406106 | 1739 | 159,107 | SH | SOLE |
| CRIIMI MAE INC | EQUITY | 226603504 | 232 | 11,704 | SH | SOLE |
| CROSS CTRY HEALTHCARE INC | EQUITY | 227483104 | 432 | 24,202 | SH | SOLE |
| CROSSTEX ENERGY INC | EQUITY | 22765Y104 | 291 | 4,617 | SH | SOLE |
| CROWN CASTLE INTL CORP | EQUITY | 228227104 | 145 | 5,394 | SH | SOLE |

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|----------------------------|--------|-----------|-------|---------|----|---------|
| CROWN HOLDINGS INC | EQUITY | 228368106 | 70 | 3,579 | SH | SOLE |
| CROWN MEDIA HLDGS INC | EQUITY | 228411104 | 101 | 10,986 | SH | SOLE |
| CRYPTOLOGIC INC | EQUITY | 228906103 | 165 | 8,400 | SH | DEFINED |
| CSG SYS INTL INC | EQUITY | 126349109 | 1866 | 83,600 | SH | DEFINED |
| CSG SYS INTL INC | EQUITY | 126349109 | 2991 | 134,002 | SH | SOLE |
| CSK AUTO CORP | EQUITY | 125965103 | 511 | 33,897 | SH | SOLE |
| CSS INDS INC | EQUITY | 125906107 | 136 | 4,436 | SH | SOLE |
| CSX CORP | EQUITY | 126408103 | 41 | 801 | SH | DEFINED |
| CSX CORP | EQUITY | 126408103 | 1366 | 26,900 | SH | SOLE |
| CSX CORP | EQUITY | 126408103 | 15743 | 310,094 | SH | SOLE |
| CT COMMUNICATIONS INC | EQUITY | 126426402 | 173 | 14,268 | SH | SOLE |
| CTS CORP | EQUITY | 126501105 | 305 | 27,597 | SH | SOLE |
| CUBIC CORP | EQUITY | 229669106 | 233 | 11,675 | SH | SOLE |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678107 | 849 | 39,969 | SH | SOLE |
| CULLEN FROST BANKERS INC | EQUITY | 229899109 | 5085 | 94,725 | SH | SOLE |
| CUMMINS INC | EQUITY | 231021106 | 16 | 174 | SH | DEFINED |
| CUMMINS INC | EQUITY | 231021106 | 1962 | 21,865 | SH | SOLE |
| CUMULUS MEDIA INC | EQUITY | 231082108 | 531 | 42,761 | SH | SOLE |
| CURAGEN CORP | EQUITY | 23126R101 | 109 | 35,413 | SH | SOLE |
| CURIS INC | EQUITY | 231269101 | 128 | 35,964 | SH | SOLE |
| CURTISS WRIGHT CORP | EQUITY | 231561101 | 886 | 16,228 | SH | SOLE |
| CV * THERAPEUTICS INC | EQUITY | 126667104 | 2587 | 104,600 | SH | DEFINED |
| CV * THERAPEUTICS INC | EQUITY | 126667104 | 806 | 32,574 | SH | SOLE |
| CVB FINL CORP | EQUITY | 126600105 | 718 | 35,342 | SH | SOLE |
| CVS CORP | EQUITY | 126650100 | 12180 | 461,006 | SH | DEFINED |
| CVS CORP | EQUITY | 126650100 | 2114 | 80,000 | SH | SOLE |
| CVS CORP | EQUITY | 126650100 | 23439 | 887,182 | SH | SOLE |
| CYBERGUARD CORP | EQUITY | 231910100 | 140 | 15,877 | SH | SOLE |
| CYBERONICS INC | EQUITY | 23251P102 | 516 | 15,976 | SH | SOLE |
| CYBERSOURCE CORP | EQUITY | 23251J106 | 133 | 20,104 | SH | SOLE |
| CYMER INC | EQUITY | 232572107 | 967 | 27,237 | SH | SOLE |
| CYPRESS BIOSCIENCES INC | EQUITY | 232674507 | 132 | 22,829 | SH | SOLE |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806109 | 1023 | 71,800 | SH | SOLE |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806109 | 5222 | 366,437 | SH | SOLE |
| CYTEC INDS INC | EQUITY | 232820100 | 3787 | 79,509 | SH | SOLE |
| CYTYC CORP | EQUITY | 232946103 | 6427 | 227,654 | SH | SOLE |
| D R HORTON INC | EQUITY | 23331A109 | 36 | 1,005 | SH | DEFINED |
| D R HORTON INC | EQUITY | 23331A109 | 4497 | 125,865 | SH | SOLE |
| DADE BEHRING HLDGS INC | EQUITY | 23342J206 | 80 | 1,948 | SH | SOLE |
| DAKTRONICS INC | EQUITY | 234264109 | 333 | 11,258 | SH | SOLE |
| DANA CORP | EQUITY | 235811106 | 4 | 555 | SH | DEFINED |
| DANA CORP | EQUITY | 235811106 | 510 | 70,997 | SH | SOLE |
| DANAHER CORP DEL | EQUITY | 235851102 | 17039 | 305,476 | SH | DEFINED |
| DANAHER CORP DEL | EQUITY | 235851102 | 1952 | 35,000 | SH | SOLE |
| DANAHER CORP DEL | EQUITY | 235851102 | 5965 | 106,942 | SH | SOLE |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 19 | 483 | SH | DEFINED |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 4078 | 104,881 | SH | SOLE |
| DARLING INTL INC | EQUITY | 237266101 | 191 | 47,987 | SH | SOLE |
| DATASCOPE CORP | EQUITY | 238113104 | 290 | 8,786 | SH | SOLE |
| DAVE & BUSTERS INC | EQUITY | 23833N104 | 185 | 10,528 | SH | SOLE |
| DAVITA INC | EQUITY | 23918K108 | 110 | 2,167 | SH | SOLE |
| DEALERTRACK HLDGS INC | EQUITY | 242309102 | 1049 | 50,000 | SH | SOLE |
| DEAN FOODS CO | EQUITY | 242370104 | 10192 | 270,629 | SH | SOLE |
| DEB SHOPS INC | EQUITY | 242728103 | 96 | 3,223 | SH | SOLE |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 2676 | 96,900 | SH | SOLE |
| DECKERS OUTDOOR CORP | EQUITY | 243537107 | 211 | 7,624 | SH | SOLE |
| DECODE GENETICS INC | EQUITY | 243586104 | 338 | 40,953 | SH | SOLE |
| DEERE & CO | EQUITY | 244199105 | 61 | 891 | SH | DEFINED |
| DEERE & CO | EQUITY | 244199105 | 7239 | 106,277 | SH | SOLE |
| DEERFIELD TRIARC CAP CORP | EQUITY | 244572301 | 257 | 18,773 | SH | SOLE |
| DEL MONTE FOODS CO | EQUITY | 24522P103 | 63 | 5,997 | SH | SOLE |
| DELIA'S INC | EQUITY | 246911101 | 114 | 13,778 | SH | SOLE |

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|------------------------------|------------------|-------|-----------|----|---------|
| DELL INC | EQUITY 24702R101 | 12060 | 402,138 | SH | DEFINED |
| DELL INC | EQUITY 24702R101 | 73449 | 2,452,388 | SH | SOLE |
| DELPHI FINL GROUP INC | EQUITY 247131105 | 963 | 20,923 | SH | SOLE |
| DELTA & PINE LD CO | EQUITY 247357106 | 616 | 26,783 | SH | SOLE |
| DELTA FINANCIAL CORP | EQUITY 247918105 | 68 | 8,088 | SH | SOLE |
| DELTA PETE CORP | EQUITY 247907207 | 507 | 23,311 | SH | SOLE |
| DELTIC TIMBER CORP | EQUITY 247850100 | 391 | 7,541 | SH | SOLE |
| DELUXE CORP | EQUITY 248019101 | 3766 | 124,952 | SH | SOLE |
| DENBURY RES INC | EQUITY 247916208 | 5214 | 228,867 | SH | SOLE |
| DENDREON CORP | EQUITY 24823Q107 | 1001 | 184,718 | SH | SOLE |
| DENDRITE INTL INC | EQUITY 248239105 | 461 | 31,974 | SH | SOLE |
| DENNYS CORP | EQUITY 24869P104 | 274 | 68,089 | SH | SOLE |
| DENTSPLY INTL INC | EQUITY 249030107 | 8699 | 162,025 | SH | SOLE |
| DESIGN WITHIN REACH INC | EQUITY 250557105 | 47 | 8,934 | SH | SOLE |
| DEVELOPERS DIVERSIFIED RLTY | EQUITY 251591103 | 10272 | 218,467 | SH | SOLE |
| DEVON ENERGY CORP | EQUITY 25179M103 | 103 | 1,641 | SH | DEFINED |
| DEVON ENERGY CORP | EQUITY 25179M103 | 18741 | 299,657 | SH | SOLE |
| DEVRY INC DEL | EQUITY 251893103 | 3189 | 159,428 | SH | SOLE |
| DEX MEDIA INC | EQUITY 25212E100 | 371 | 13,688 | SH | SOLE |
| DEXCOM INC | EQUITY 252131107 | 52 | 3,511 | SH | SOLE |
| DHB INDS INC | EQUITY 23321E103 | 93 | 20,764 | SH | SOLE |
| DIAGEO P L C SPON | EQUITY 25243Q205 | 9730 | 166,900 | SH | DEFINED |
| DIAGNOSTIC PRODS CORP | EQUITY 252450101 | 832 | 17,143 | SH | SOLE |
| DIAMOND FOODS INC | EQUITY 252603105 | 90 | 4,528 | SH | SOLE |
| DIAMOND OFFSHORE DRILLING IN | EQUITY 25271C102 | 13328 | 191,600 | SH | DEFINED |
| DIAMOND OFFSHORE DRILLING IN | EQUITY 25271C102 | 480 | 6,894 | SH | SOLE |
| DIAMONDCLUSTER INTL INC | EQUITY 25278P106 | 177 | 22,293 | SH | SOLE |
| DIAMONDROCK HOSPITALITY CO | EQUITY 252784301 | 233 | 19,495 | SH | SOLE |
| DICKS SPORTING GOODS INC | EQUITY 253393102 | 25 | 763 | SH | SOLE |
| DIEBOLD INC | EQUITY 253651103 | 5271 | 138,723 | SH | SOLE |
| DIGENE CORP | EQUITY 253752109 | 331 | 11,360 | SH | SOLE |
| DIGI INTL INC | EQUITY 253798102 | 2278 | 217,200 | SH | SOLE |
| DIGI INTL INC | EQUITY 253798102 | 178 | 16,949 | SH | SOLE |
| DIGITAL INSIGHT CORP | EQUITY 25385P106 | 838 | 26,180 | SH | SOLE |
| DIGITAL RIV INC | EQUITY 25388B104 | 764 | 25,683 | SH | SOLE |
| DIGITAL RLTY TR INC | EQUITY 253868103 | 192 | 8,487 | SH | SOLE |
| DIGITAS INC | EQUITY 25388K104 | 839 | 66,980 | SH | SOLE |
| DILLARDS INC | EQUITY 254067101 | 6 | 228 | SH | DEFINED |
| DILLARDS INC | EQUITY 254067101 | 725 | 29,222 | SH | SOLE |
| DIME CMNTY BANCSHARES | EQUITY 253922108 | 292 | 19,998 | SH | SOLE |
| DIODES INC | EQUITY 254543101 | 345 | 11,096 | SH | SOLE |
| DIONEX CORP | EQUITY 254546104 | 748 | 15,236 | SH | SOLE |
| DIRECT GEN CORP | EQUITY 25456W204 | 201 | 11,913 | SH | SOLE |
| DISCOVERY HOLDING CO | EQUITY 25468Y107 | 228 | 15,050 | SH | SOLE |
| DISCOVERY LABORATORIES INC N | EQUITY 254668106 | 271 | 40,508 | SH | SOLE |
| DISNEY WALT CO | EQUITY 254687106 | 170 | 7,101 | SH | DEFINED |
| DISNEY WALT CO | EQUITY 254687106 | 93405 | 3,896,731 | SH | SOLE |
| DITECH COMMUNICATIONS CORP | EQUITY 25500M103 | 200 | 24,008 | SH | SOLE |
| DIVERSA CORP | EQUITY 255064107 | 84 | 17,481 | SH | SOLE |
| DIXIE GROUP INC | EQUITY 255519100 | 111 | 8,047 | SH | SOLE |
| DJ ORTHOPEDICS INC | EQUITY 23325G104 | 449 | 16,291 | SH | SOLE |
| DOBSON COMMUNICATIONS CORP | EQUITY 256069105 | 647 | 86,331 | SH | SOLE |
| DOLBY LABORATORIES INC | EQUITY 25659T107 | 10 | 578 | SH | SOLE |
| DOLLAR GEN CORP | EQUITY 256669102 | 22 | 1,170 | SH | DEFINED |
| DOLLAR GEN CORP | EQUITY 256669102 | 5528 | 289,905 | SH | SOLE |
| DOLLAR THRIFTY AUTOMOTIVE GP | EQUITY 256743105 | 681 | 18,878 | SH | SOLE |

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|------------------------------|------------------|-------|-----------|----|---------|
| DOLLAR TREE STORES INC | EQUITY 256747106 | 5100 | 213,034 | SH | SOLE |
| DOMINION RES INC VA | EQUITY 25746U109 | 99 | 1,281 | SH | DEFINED |
| DOMINION RES INC VA | EQUITY 25746U109 | 11827 | 153,197 | SH | SOLE |
| DOMINOS PIZZA INC | EQUITY 25754A201 | 1634 | 67,501 | SH | SOLE |
| DONALDSON INC | EQUITY 257651109 | 4345 | 136,631 | SH | SOLE |
| DONEGAL GROUP INC | EQUITY 257701201 | 165 | 7,098 | SH | SOLE |
| DONNELLEY R R & SONS CO | EQUITY 257867101 | 27 | 801 | SH | DEFINED |
| DONNELLEY R R & SONS CO | EQUITY 257867101 | 3503 | 102,386 | SH | SOLE |
| DORAL FINL CORP | EQUITY 25811P100 | 685 | 64,661 | SH | SOLE |
| | | | | | |
| DORCHESTER MINERALS LP | EQUITY 25820R105 | 107 | 4,200 | SH | SOLE |
| DOT HILL SYS CORP | EQUITY 25848T109 | 228 | 32,888 | SH | SOLE |
| DOV PHARMACEUTICAL INC | EQUITY 259858108 | 251 | 17,088 | SH | SOLE |
| DOVER CORP | EQUITY 260003108 | 53422 | 1,319,399 | SH | DEFINED |
| DOVER CORP | EQUITY 260003108 | 3822 | 94,389 | SH | SOLE |
| DOVER DOWNS GAMING & ENTMT I | EQUITY 260095104 | 101 | 7,157 | SH | SOLE |
| DOVER MOTORSPORTS INC | EQUITY 260174107 | 78 | 12,689 | SH | SOLE |
| DOW CHEM CO | EQUITY 260543103 | 13977 | 318,964 | SH | DEFINED |
| DOW CHEM CO | EQUITY 260543103 | 24597 | 561,318 | SH | SOLE |
| DOW JONES & CO INC | EQUITY 260561105 | 8 | 219 | SH | DEFINED |
| DOW JONES & CO INC | EQUITY 260561105 | 1032 | 29,070 | SH | SOLE |
| DOWNEY FINL CORP | EQUITY 261018105 | 43 | 624 | SH | SOLE |
| DPL INC | EQUITY 233293109 | 6656 | 255,907 | SH | SOLE |
| DREAMWORKS ANIMATION SKG INC | EQUITY 26153C103 | 151 | 6,135 | SH | SOLE |
| DRESS BARN INC | EQUITY 261570105 | 324 | 8,400 | SH | DEFINED |
| DRESS BARN INC | EQUITY 261570105 | 620 | 16,053 | SH | SOLE |
| DRESSER-RAND GROUP INC | EQUITY 261608103 | 1934 | 80,000 | SH | SOLE |
| DRESSER-RAND GROUP INC | EQUITY 261608103 | 15 | 608 | SH | SOLE |
| DREW INDS INC | EQUITY 26168L205 | 321 | 11,388 | SH | SOLE |
| DRIL-QUIP INC | EQUITY 262037104 | 250 | 5,293 | SH | SOLE |
| DRS TECHNOLOGIES INC | EQUITY 23330X100 | 14274 | 277,600 | SH | DEFINED |
| DRS TECHNOLOGIES INC | EQUITY 23330X100 | 1055 | 20,514 | SH | SOLE |
| DRUGSTORE COM INC | EQUITY 262241102 | 146 | 51,265 | SH | SOLE |
| DSP GROUP INC | EQUITY 23332B106 | 533 | 21,268 | SH | SOLE |
| DST * SYS INC DEL | EQUITY 233326107 | 7547 | 125,970 | SH | SOLE |
| DSW INC | EQUITY 23334L102 | 225 | 8,581 | SH | SOLE |
| DTE ENERGY CO | EQUITY 233331107 | 28 | 657 | SH | DEFINED |
| DTE ENERGY CO | EQUITY 233331107 | 3615 | 83,701 | SH | SOLE |
| DTS INC | EQUITY 23335C101 | 192 | 12,991 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | EQUITY 263534109 | 6254 | 147,147 | SH | DEFINED |
| DU PONT E I DE NEMOURS & CO | EQUITY 263534109 | 17897 | 421,107 | SH | SOLE |
| DUKE ENERGY CORP | EQUITY 264399106 | 94 | 3,423 | SH | DEFINED |
| DUKE ENERGY CORP | EQUITY 264399106 | 38543 | 1,404,133 | SH | SOLE |
| DUKE REALTY CORP | EQUITY 264411505 | 144 | 4,317 | SH | SOLE |
| DUN & BRADSTREET CORP DEL NE | EQUITY 26483E100 | 8891 | 132,775 | SH | SOLE |
| DUQUESNE LT HLDGS INC | EQUITY 266233105 | 7980 | 488,955 | SH | SOLE |
| DURATEK INC | EQUITY 26658Q102 | 157 | 10,484 | SH | SOLE |
| DURECT CORP | EQUITY 266605104 | 1973 | 389,100 | SH | SOLE |
| DURECT CORP | EQUITY 266605104 | 139 | 27,496 | SH | SOLE |
| DUSA PHARMACEUTICALS INC | EQUITY 266898105 | 1822 | 169,200 | SH | DEFINED |
| DUSA PHARMACEUTICALS INC | EQUITY 266898105 | 137 | 12,704 | SH | SOLE |
| DYCOM INDS INC | EQUITY 267475101 | 2553 | 116,064 | SH | SOLE |
| DYNAMEX INC | EQUITY 26784F103 | 166 | 8,699 | SH | SOLE |
| DYNAMIC MATLS CORP | EQUITY 267888105 | 306 | 10,200 | SH | DEFINED |
| DYNAMIC MATLS CORP | EQUITY 267888105 | 129 | 4,286 | SH | SOLE |
| DYNEGY INC | EQUITY 26816Q101 | 5 | 1,113 | SH | DEFINED |
| DYNEGY INC | EQUITY 26816Q101 | 685 | 141,508 | SH | SOLE |

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|-----------------------------|------------------|-------|-----------|----|---------|
| E M C CORP MASS | EQUITY 268648102 | 68641 | 5,039,730 | SH | DEFINED |
| E M C CORP MASS | EQUITY 268648102 | 18194 | 1,335,852 | SH | SOLE |
| E TRADE FINANCIAL CORP | EQUITY 269246104 | 31 | 1,509 | SH | DEFINED |
| E TRADE FINANCIAL CORP | EQUITY 269246104 | 3982 | 190,913 | SH | SOLE |
| EAGLE MATERIALS INC | EQUITY 26969P108 | 404 | 3,300 | SH | DEFINED |
| EAGLE MATERIALS INC | EQUITY 26969P108 | 1685 | 13,772 | SH | SOLE |
| EARTHLINK INC | EQUITY 270321102 | 1060 | 95,409 | SH | SOLE |
| EAST WEST BANCORP INC | EQUITY 27579R104 | 44 | 1,206 | SH | SOLE |
| EASTGROUP PPTY INC | EQUITY 277276101 | 745 | 16,505 | SH | SOLE |
| EASTMAN CHEM CO | EQUITY 277432100 | 15 | 300 | SH | DEFINED |
| EASTMAN CHEM CO | EQUITY 277432100 | 3997 | 77,468 | SH | SOLE |
| EASTMAN KODAK CO | EQUITY 277461109 | 25 | 1,059 | SH | DEFINED |
| EASTMAN KODAK CO | EQUITY 277461109 | 3166 | 135,293 | SH | SOLE |
| EATON CORP | EQUITY 278058102 | 37 | 546 | SH | DEFINED |
| EATON CORP | EQUITY 278058102 | 4785 | 71,326 | SH | SOLE |
| EATON VANCE CORP | EQUITY 278265103 | 7370 | 269,374 | SH | SOLE |
| EBAY INC | EQUITY 278642103 | 18001 | 416,218 | SH | DEFINED |
| EBAY INC | EQUITY 278642103 | 32309 | 747,552 | SH | SOLE |
| ECC CAPITAL CORP | EQUITY 26826M108 | 97 | 42,803 | SH | SOLE |
| ECHELON CORP | EQUITY 27874N105 | 174 | 22,171 | SH | SOLE |
| ECHOSTAR COMMUNICATIONS | EQUITY 278762109 | 511 | 18,794 | SH | SOLE |
| ECLIPSYS CORP | EQUITY 278856109 | 544 | 28,739 | SH | SOLE |
| ECOLAB INC | EQUITY 278865100 | 25 | 681 | SH | DEFINED |
| ECOLAB INC | EQUITY 278865100 | 3083 | 84,991 | SH | SOLE |
| ECOLLEGE | EQUITY 27887E100 | 239 | 13,273 | SH | SOLE |
| EDGE PETE CORP DEL | EQUITY 279862106 | 320 | 12,853 | SH | SOLE |
| EDISON INTL | EQUITY 281020107 | 52 | 1,203 | SH | DEFINED |
| EDISON INTL | EQUITY 281020107 | 44243 | 1,014,524 | SH | SOLE |
| EDO CORP | EQUITY 281347104 | 322 | 11,888 | SH | SOLE |
| EDUCATE INC | EQUITY 28138P100 | 162 | 13,748 | SH | SOLE |
| EDUCATION MGMT CORP | EQUITY 28139T101 | 4484 | 133,818 | SH | SOLE |
| EDUCATION RLTY TR INC | EQUITY 28140H104 | 215 | 16,705 | SH | SOLE |
| EDWARDS AG INC | EQUITY 281760108 | 7217 | 154,018 | SH | SOLE |
| EDWARDS LIFESCIENCES CORP | EQUITY 28176E108 | 4972 | 119,500 | SH | SOLE |
| EFUNDS CORP | EQUITY 28224R101 | 797 | 34,009 | SH | SOLE |
| EGL INC | EQUITY 268484102 | 1083 | 28,813 | SH | SOLE |
| EL PASO CORP | EQUITY 28336L109 | 30 | 2,433 | SH | DEFINED |
| EL PASO CORP | EQUITY 28336L109 | 3771 | 310,109 | SH | SOLE |
| EL PASO ELEC CO | EQUITY 283677854 | 754 | 35,838 | SH | SOLE |
| ELECTRO RENT CORP | EQUITY 285218103 | 201 | 13,475 | SH | SOLE |
| ELECTRO SCIENTIFIC INDS | EQUITY 285229100 | 518 | 21,440 | SH | SOLE |
| ELECTRONIC ARTS INC | EQUITY 285512109 | 58 | 1,110 | SH | DEFINED |
| ELECTRONIC ARTS INC | EQUITY 285512109 | 7898 | 150,990 | SH | SOLE |
| ELECTRONIC DATA SYS | EQUITY 285661104 | 46 | 1,926 | SH | DEFINED |
| ELECTRONIC DATA SYS | EQUITY 285661104 | 5880 | 244,592 | SH | SOLE |
| ELECTRONICS FOR IMAGING INC | EQUITY 286082102 | 1216 | 45,700 | SH | SOLE |
| ELECTRONICS FOR IMAGING INC | EQUITY 286082102 | 1081 | 40,631 | SH | SOLE |
| ELIZABETH ARDEN INC | EQUITY 28660G106 | 383 | 19,100 | SH | SOLE |
| ELKCORP | EQUITY 287456107 | 510 | 15,139 | SH | SOLE |
| ELLIS PERRY INTL INC | EQUITY 288853104 | 135 | 7,115 | SH | SOLE |
| EMAGEON INC | EQUITY 29076V109 | 171 | 10,782 | SH | SOLE |
| EMC INS GROUP INC | EQUITY 268664109 | 94 | 4,713 | SH | SOLE |
| EMCOR GROUP INC | EQUITY 29084Q100 | 1001 | 14,819 | SH | SOLE |
| EMCORE CORP | EQUITY 290846104 | 206 | 27,804 | SH | SOLE |
| EMDEON CORP | EQUITY 290849108 | 68 | 8,084 | SH | SOLE |
| EMERSON ELEC CO | EQUITY 291011104 | 7598 | 101,708 | SH | DEFINED |

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| EMERSON ELEC CO | EQUITY | 291011104 | 2241 | 30,000 | SH | SOLE |
| EMERSON ELEC CO | EQUITY | 291011104 | 16912 | 226,399 | SH | SOLE |
| EMMIS COMMUNICATIONS CORP | EQUITY | 291525103 | 1927 | 96,807 | SH | SOLE |
| EMPIRE DIST ELEC CO | EQUITY | 291641108 | 1705 | 83,882 | SH | SOLE |
| EMPRESA NACIONAL DE ELCTRCID | EQUITY | 29244T101 | 4455 | 145,490 | SH | SOLE |
| EMULEX CORP | EQUITY | 292475209 | 289 | 14,600 | SH | DEFINED |
| EMULEX CORP | EQUITY | 292475209 | 1235 | 62,397 | SH | SOLE |
| ENCANA CORP | EQUITY | 292505104 | 10017 | 222,200 | SH | DEFINED |
| ENCORE ACQUISITION CO | EQUITY | 29255W100 | 3946 | 123,153 | SH | SOLE |
| ENCORE CAP GROUP INC | EQUITY | 292554102 | 191 | 11,029 | SH | SOLE |
| ENCORE MED CORP | EQUITY | 29256E109 | 150 | 30,264 | SH | SOLE |
| ENCORE WIRE CORP | EQUITY | 292562105 | 273 | 12,006 | SH | SOLE |
| ENCYSIVE PHARMACEUTICALS INC | EQUITY | 29256X107 | 344 | 43,628 | SH | SOLE |
| ENDEAVOUR INTL CORP | EQUITY | 29259G101 | 139 | 42,158 | SH | SOLE |
| ENDO PHARMACEUTICALS HLDGS I | EQUITY | 29264F205 | 188 | 6,228 | SH | SOLE |
| ENDWAVE CORP | EQUITY | 29264A206 | 64 | 5,429 | SH | SOLE |
| ENERGEN CORP | EQUITY | 29265N108 | 80 | 2,205 | SH | SOLE |
| ENERGIZER HLDGS INC | EQUITY | 29266R108 | 6517 | 130,884 | SH | SOLE |
| ENERGY CONVERSION DEVICES IN | EQUITY | 292659109 | 628 | 15,400 | SH | DEFINED |
| ENERGY CONVERSION DEVICES IN | EQUITY | 292659109 | 617 | 15,151 | SH | SOLE |
| ENERGY EAST CORP | EQUITY | 29266M109 | 8617 | 377,940 | SH | SOLE |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 546 | 25,080 | SH | SOLE |
| ENERGYSOUTH INC | EQUITY | 292970100 | 137 | 5,104 | SH | SOLE |
| ENERSYS | EQUITY | 29275Y102 | 450 | 34,540 | SH | SOLE |
| ENGELHARD CORP | EQUITY | 292845104 | 13 | 444 | SH | DEFINED |
| ENGELHARD CORP | EQUITY | 292845104 | 1707 | 56,618 | SH | SOLE |
| ENGINEERED SUPPORT SYS INC | EQUITY | 292866100 | 1295 | 31,101 | SH | SOLE |
| ENNIS INC | EQUITY | 293389102 | 347 | 19,085 | SH | SOLE |
| ENPRO INDS INC | EQUITY | 29355X107 | 423 | 15,713 | SH | SOLE |
| ENSCO INTL INC | EQUITY | 26874Q100 | 15274 | 344,400 | SH | DEFINED |
| ENSCO INTL INC | EQUITY | 26874Q100 | 1807 | 40,749 | SH | SOLE |
| ENSCO INTL INC | EQUITY | 26874Q100 | 13595 | 306,544 | SH | SOLE |
| ENSTAR GROUP INC GA | EQUITY | 29358R107 | 162 | 2,441 | SH | SOLE |
| ENTEGRIS INC | EQUITY | 29362U104 | 838 | 88,980 | SH | SOLE |
| ENTERCOM COMMUNICATIONS CORP | EQUITY | 293639100 | 3040 | 102,465 | SH | SOLE |
| ENERGY CORP | EQUITY | 29364G103 | 53 | 765 | SH | DEFINED |
| ENERGY CORP | EQUITY | 29364G103 | 9489 | 138,225 | SH | SOLE |
| ENTERPRISE FINL SVCS CORP | EQUITY | 293712105 | 132 | 5,813 | SH | SOLE |
| ENTERPRISE PRODS PARTNERS L | EQUITY | 293792107 | 2121 | 88,350 | SH | SOLE |
| ENTERTAINMENT PPTYS TR | EQUITY | 29380T105 | 1826 | 44,819 | SH | SOLE |
| ENTRAVISION COMMUNICATIONS C | EQUITY | 29382R107 | 409 | 57,474 | SH | SOLE |
| ENTRUST INC | EQUITY | 293848107 | 225 | 46,527 | SH | SOLE |
| ENZO BIOCHEM INC | EQUITY | 294100102 | 256 | 20,626 | SH | SOLE |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904108 | 244 | 32,930 | SH | SOLE |
| EOG RES INC | EQUITY | 26875P101 | 2560 | 34,891 | SH | DEFINED |
| EOG RES INC | EQUITY | 26875P101 | 8153 | 111,128 | SH | SOLE |
| EPICOR SOFTWARE CORP | EQUITY | 29426L108 | 562 | 39,790 | SH | SOLE |
| EPIQ SYS INC | EQUITY | 26882D109 | 185 | 9,969 | SH | SOLE |
| EPIX PHARMACEUTICALS INC | EQUITY | 26881Q101 | 70 | 17,408 | SH | SOLE |
| EQUIFAX INC | EQUITY | 294429105 | 18 | 480 | SH | DEFINED |
| EQUIFAX INC | EQUITY | 294429105 | 2286 | 60,116 | SH | SOLE |
| EQUINIX INC | EQUITY | 29444U502 | 472 | 11,587 | SH | SOLE |
| EQUITABLE RES INC | EQUITY | 294549100 | 10537 | 287,201 | SH | SOLE |
| EQUITY INNS INC | EQUITY | 294703103 | 549 | 40,521 | SH | SOLE |
| EQUITY LIFESTYLE PPTYS INC | EQUITY | 29472R108 | 631 | 14,180 | SH | SOLE |
| EQUITY OFFICE PROPERTIES * TIES TRU | EQUITY | 294741103 | 45 | 1,500 | SH | DEFINED |

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|-------------------------------------|------------------|--------|-----------|----|---------|
| EQUITY OFFICE PROPERTIES * TIES TRU | EQUITY 294741103 | 5809 | 191,515 | SH | SOLE |
| EQUITY ONE | EQUITY 294752100 | 642 | 27,757 | SH | SOLE |
| EQUITY RESIDENTIAL SH BEN INT | EQUITY 29476L107 | 42 | 1,065 | SH | DEFINED |
| EQUITY RESIDENTIAL SH BEN INT | EQUITY 29476L107 | 5313 | 135,821 | SH | SOLE |
| ERESEARCHTECHNOLOGY INC | EQUITY 29481V108 | 572 | 37,906 | SH | SOLE |
| ERICSSON L M TEL CO | EQUITY 294821608 | 12554 | 364,950 | SH | SOLE |
| ERIE INDY CO | EQUITY 29530P102 | 64 | 1,211 | SH | SOLE |
| ESCALA GROUP INC | EQUITY 29605W107 | 243 | 12,000 | SH | DEFINED |
| ESCALA GROUP INC | EQUITY 29605W107 | 91 | 4,501 | SH | SOLE |
| ESCALADE INC | EQUITY 296056104 | 69 | 5,890 | SH | SOLE |
| ESCO TECHNOLOGIES INC | EQUITY 296315104 | 849 | 19,085 | SH | SOLE |
| ESPEED INC | EQUITY 296643109 | 121 | 15,719 | SH | SOLE |
| ESSEX CORP | EQUITY 296744105 | 219 | 12,842 | SH | SOLE |
| ESSEX PPTY TR INC | EQUITY 297178105 | 64 | 691 | SH | SOLE |
| ESTERLINE TECHNOLOGIES CORP | EQUITY 297425100 | 5526 | 148,600 | SH | DEFINED |
| ESTERLINE TECHNOLOGIES CORP | EQUITY 297425100 | 701 | 18,837 | SH | SOLE |
| ETHAN ALLEN INTERIORS INC | EQUITY 297602104 | 957 | 26,207 | SH | SOLE |
| EUROBANCSHARES INC | EQUITY 298716101 | 98 | 6,912 | SH | SOLE |
| EURONET WORLDWIDE INC | EQUITY 298736109 | 648 | 23,327 | SH | SOLE |
| EV3 INC | EQUITY 26928A200 | 1819 | 123,400 | SH | DEFINED |
| EV3 INC | EQUITY 26928A200 | 107 | 7,264 | SH | SOLE |
| EVEREST RE GROUP LTD | EQUITY G3223R108 | 12273 | 122,300 | SH | SOLE |
| EVERGREEN SOLAR INC | EQUITY 30033R108 | 316 | 29,657 | SH | SOLE |
| EXAR CORP | EQUITY 300645108 | 331 | 26,406 | SH | SOLE |
| EXCEL TECHNOLOGY INC | EQUITY 30067T103 | 215 | 9,050 | SH | SOLE |
| EXELIXIS INC | EQUITY 30161Q104 | 587 | 62,327 | SH | SOLE |
| EXELON CORP | EQUITY 30161N101 | 131 | 2,463 | SH | DEFINED |
| EXELON CORP | EQUITY 30161N101 | 15592 | 293,421 | SH | SOLE |
| EXIDE TECHNOLOGIES *W EXP 99/99/999 | EQUITY 302051123 | 14 | 50,176 | SH | SOLE |
| EXPEDIA INC DEL | EQUITY 30212P105 | 519 | 21,660 | SH | SOLE |
| EXPEDITORS INTL WASH INC | EQUITY 302130109 | 14955 | 221,522 | SH | SOLE |
| EXPONENT INC | EQUITY 30214U102 | 170 | 5,989 | SH | SOLE |
| EXPRESS SCRIPTS INC | EQUITY 302182100 | 45 | 537 | SH | DEFINED |
| EXPRESS SCRIPTS INC | EQUITY 302182100 | 2790 | 33,296 | SH | SOLE |
| EXPRESS SCRIPTS INC | EQUITY 302182100 | 9432 | 112,557 | SH | SOLE |
| EXPRESSJET HOLDINGS INC | EQUITY 30218U108 | 266 | 32,843 | SH | SOLE |
| EXTRA SPACE STORAGE INC | EQUITY 30225T102 | 432 | 28,058 | SH | SOLE |
| EXTREME NETWORKS INC | EQUITY 30226D106 | 435 | 91,493 | SH | SOLE |
| EXXON MOBIL CORP | EQUITY 30231G102 | 22691 | 403,977 | SH | DEFINED |
| EXXON MOBIL CORP | EQUITY 30231G102 | 2528 | 45,000 | SH | SOLE |
| EXXON MOBIL CORP | EQUITY 30231G102 | 295912 | 5,268,155 | SH | SOLE |
| F M C CORP | EQUITY 302491303 | 4048 | 76,129 | SH | SOLE |
| F N B CORP VA | EQUITY 302930102 | 168 | 5,468 | SH | SOLE |
| F5 NETWORKS INC | EQUITY 315616102 | 4559 | 79,708 | SH | SOLE |
| FACTSET RESH SYS INC | EQUITY 303075105 | 8537 | 207,400 | SH | DEFINED |
| FACTSET RESH SYS INC | EQUITY 303075105 | 1061 | 25,769 | SH | SOLE |
| FAIR ISAAC CORP | EQUITY 303250104 | 1405 | 31,800 | SH | SOLE |
| FAIR ISAAC CORP | EQUITY 303250104 | 5795 | 131,191 | SH | SOLE |
| FAIRCHILD SEMICONDUCTOR INTL | EQUITY 303726103 | 5534 | 327,273 | SH | SOLE |
| FAIRPOINT COMMUNICATIONS INC | EQUITY 305560104 | 211 | 20,359 | SH | SOLE |
| FALCONSTOR SOFTWARE INC | EQUITY 306137100 | 134 | 18,142 | SH | SOLE |
| FAMILY DLR STORES INC | EQUITY 307000109 | 14 | 573 | SH | DEFINED |
| FAMILY DLR STORES INC | EQUITY 307000109 | 1788 | 72,128 | SH | SOLE |
| FARGO ELECTRONICS INC | EQUITY 30744P102 | 166 | 8,600 | SH | DEFINED |
| FARGO ELECTRONICS INC | EQUITY 30744P102 | 183 | 9,487 | SH | SOLE |
| FARMER BROS CO | EQUITY 307675108 | 97 | 5,041 | SH | SOLE |

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|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| FARMERS CAP BK CORP | EQUITY | 309562106 | 141 | 4,572 | SH | SOLE |
| FARO TECHNOLOGIES INC | EQUITY | 311642102 | 170 | 8,506 | SH | SOLE |
| FASTENAL CO | EQUITY | 311900104 | 1912 | 48,800 | SH | DEFINED |
| FASTENAL CO | EQUITY | 311900104 | 10046 | 256,738 | SH | SOLE |
| FBL FINL GROUP INC | EQUITY | 30239F106 | 320 | 9,743 | SH | SOLE |
| FEDERAL AGRIC MTG CORP CL C | EQUITY | 313148306 | 246 | 8,229 | SH | SOLE |
| FEDERAL HOME LN MTG CORP | EQUITY | 313400301 | 167 | 2,550 | SH | DEFINED |
| FEDERAL HOME LN MTG CORP | EQUITY | 313400301 | 99511 | 1,904,982 | SH | SOLE |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 233 | 4,764 | SH | DEFINED |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 26523 | 543,383 | SH | SOLE |
| FEDERAL REALTY INVT TR SH BEN INT | EQUITY | 313747206 | 85 | 1,405 | SH | SOLE |
| FEDERAL SIGNAL CORP | EQUITY | 313855108 | 1974 | 131,532 | SH | SOLE |
| FEDERATED DEPT STORES INC DE | EQUITY | 31410H101 | 67 | 1,005 | SH | DEFINED |
| FEDERATED DEPT STORES INC DE | EQUITY | 31410H101 | 8476 | 127,790 | SH | SOLE |
| FEDERATED INVS INC PA * | EQUITY | 314211103 | 12 | 312 | SH | DEFINED |
| FEDERATED INVS INC PA * | EQUITY | 314211103 | 12090 | 326,417 | SH | SOLE |
| FEDEX CORP | EQUITY | 31428X106 | 116 | 1,119 | SH | DEFINED |
| FEDEX CORP | EQUITY | 31428X106 | 13777 | 133,253 | SH | SOLE |
| FEI CO | EQUITY | 30241L109 | 344 | 17,933 | SH | SOLE |
| FELCOR LODGING TR INC | EQUITY | 31430F101 | 646 | 37,565 | SH | SOLE |
| FERRO CORP | EQUITY | 315405100 | 2144 | 114,261 | SH | SOLE |
| FIDELITY BANKSHARES INC | EQUITY | 31604Q107 | 551 | 16,842 | SH | SOLE |
| FIDELITY NATL * FINL INC | EQUITY | 316326107 | 12794 | 347,766 | SH | SOLE |
| FIDELITY NATL TITLE GROUP IN | EQUITY | 31620R105 | 21 | 852 | SH | SOLE |
| FIELDSTONE INVT CORP | EQUITY | 31659U300 | 2967 | 250,176 | SH | SOLE |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 77 | 2,049 | SH | DEFINED |
| FIFTH THIRD BANCORP | EQUITY | 316773100 | 25018 | 663,243 | SH | SOLE |
| FILENET CORP | EQUITY | 316869106 | 795 | 30,737 | SH | SOLE |
| FINANCIAL FED CORP | EQUITY | 317492106 | 581 | 13,079 | SH | SOLE |
| FINANCIAL INSTNS INC | EQUITY | 317585404 | 133 | 6,783 | SH | SOLE |
| FINISAR | EQUITY | 31787A101 | 316 | 151,846 | SH | SOLE |
| FINISH LINE INC | EQUITY | 317923100 | 550 | 31,600 | SH | SOLE |
| FIRST ACCEPTANCE CORP | EQUITY | 318457108 | 131 | 12,752 | SH | SOLE |
| FIRST ADVANTAGE CORP | EQUITY | 31845F100 | 78 | 2,903 | SH | SOLE |
| FIRST AMERN CORP CALIF | EQUITY | 318522307 | 8683 | 191,678 | SH | SOLE |
| FIRST BANCORP N C | EQUITY | 318910106 | 172 | 8,547 | SH | SOLE |
| FIRST BANCORP P R | EQUITY | 318672102 | 638 | 51,392 | SH | SOLE |
| FIRST BUSEY CORP | EQUITY | 319383105 | 219 | 10,493 | SH | SOLE |
| FIRST CASH FINL SVCS INC | EQUITY | 31942D107 | 280 | 9,588 | SH | SOLE |
| FIRST CHARTER CORP | EQUITY | 319439105 | 540 | 22,814 | SH | SOLE |
| FIRST CMNTY BANCORP CALIF | EQUITY | 31983B101 | 541 | 9,942 | SH | SOLE |
| FIRST CMNTY BANCSHARES INC N | EQUITY | 31983A103 | 236 | 7,566 | SH | SOLE |
| FIRST COMWLTH FINL CORP PA | EQUITY | 319829107 | 679 | 52,511 | SH | SOLE |
| FIRST CTZNS BANCSHARES INC N | EQUITY | 31946M103 | 790 | 4,528 | SH | SOLE |
| FIRST DATA CORP | EQUITY | 319963104 | 121 | 2,820 | SH | DEFINED |
| FIRST DATA CORP | EQUITY | 319963104 | 20943 | 486,940 | SH | SOLE |
| FIRST DEFIANCE FINL CORP | EQUITY | 32006W106 | 143 | 5,276 | SH | SOLE |
| FIRST FINL BANCORP OH | EQUITY | 320209109 | 464 | 26,457 | SH | SOLE |
| FIRST FINL BANKSHARES | EQUITY | 32020R109 | 484 | 13,810 | SH | SOLE |
| FIRST FINL CORP IND | EQUITY | 320218100 | 274 | 10,130 | SH | SOLE |
| FIRST FINL HLDGS INC | EQUITY | 320239106 | 285 | 9,274 | SH | SOLE |
| FIRST HORIZON NATL CORP | EQUITY | 320517105 | 18 | 465 | SH | DEFINED |
| FIRST HORIZON NATL CORP | EQUITY | 320517105 | 23540 | 612,391 | SH | SOLE |
| FIRST HORIZON PHARMACEUTICAL | EQUITY | 32051K106 | 358 | 20,735 | SH | SOLE |
| FIRST IND CORP | EQUITY | 32054R108 | 276 | 8,028 | SH | SOLE |
| FIRST INDUSTRIAL REALTY TRUS | EQUITY | 32054K103 | 1242 | 32,255 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| FIRST MARBLEHEAD CORP | EQUITY | 320771108 | 22 | 683 | SH | SOLE |
| FIRST MERCHANTS CORP | EQUITY | 320817109 | 361 | 13,890 | SH | SOLE |
| FIRST MIDWEST BANCORP DEL | EQUITY | 320867104 | 1203 | 34,311 | SH | SOLE |
| FIRST NIAGARA FINL GP INC | EQUITY | 33582V108 | 1256 | 86,809 | SH | SOLE |
| FIRST OAK BROOK BANCSHARES I | EQUITY | 335847208 | 139 | 4,972 | SH | SOLE |
| FIRST PL FINL CORP | EQUITY | 33610T109 | 271 | 11,250 | SH | SOLE |
| FIRST POTOMAC RLTY TR | EQUITY | 33610F109 | 335 | 12,579 | SH | SOLE |
| FIRST REGL BANCORP | EQUITY | 33615C101 | 123 | 1,818 | SH | SOLE |
| FIRST REP BK SAN FRANCISCO | EQUITY | 336158100 | 602 | 16,253 | SH | SOLE |
| FIRST SOUTH BANCORP INC VA | EQUITY | 33646W100 | 129 | 3,641 | SH | SOLE |
| FIRST ST BANCORPORATION | EQUITY | 336453105 | 277 | 11,526 | SH | SOLE |
| FIRSTENERGY CORP | EQUITY | 337932107 | 60 | 1,218 | SH | DEFINED |
| FIRSTENERGY CORP | EQUITY | 337932107 | 7131 | 145,556 | SH | SOLE |
| FIRSTFED FINL CORP | EQUITY | 337907109 | 677 | 12,412 | SH | SOLE |
| FIRSTMERIT CORP | EQUITY | 337915102 | 4322 | 166,816 | SH | SOLE |
| FISERV * INC | EQUITY | 337738108 | 29 | 681 | SH | DEFINED |
| FISERV * INC | EQUITY | 337738108 | 4317 | 99,775 | SH | SOLE |
| FISHER COMMUNICATIONS INC | EQUITY | 337756209 | 206 | 4,965 | SH | SOLE |
| FISHER SCIENTIFIC INTL INC | EQUITY | 338032204 | 2886 | 46,653 | SH | DEFINED |
| FISHER SCIENTIFIC INTL INC | EQUITY | 338032204 | 3523 | 56,945 | SH | SOLE |
| FLAGSTAR BANCORP INC | EQUITY | 337930101 | 3524 | 244,708 | SH | SOLE |
| FLANDERS CORP | EQUITY | 338494107 | 3627 | 298,287 | SH | SOLE |
| FLANDERS CORP | EQUITY | 338494107 | 120 | 9,855 | SH | SOLE |
| FLEETWOOD ENTERPRISES INC | EQUITY | 339099103 | 515 | 41,720 | SH | SOLE |
| FLEXTRONICS INTL LTD | EQUITY | Y2573F102 | 411 | 39,330 | SH | SOLE |
| FLIR SYS INC | EQUITY | 302445101 | 30 | 1,323 | SH | SOLE |
| FLORIDA EAST COAST INDS | EQUITY | 340632108 | 1031 | 24,324 | SH | SOLE |
| FLORIDA ROCK INDS INC | EQUITY | 341140101 | 51 | 1,034 | SH | SOLE |
| FLOWERS FOODS INC | EQUITY | 343498101 | 1037 | 37,640 | SH | SOLE |
| FLOWSERVE CORP | EQUITY | 34354P105 | 5966 | 150,801 | SH | SOLE |
| FLUOR CORP | EQUITY | 343412102 | 25 | 321 | SH | DEFINED |
| FLUOR CORP | EQUITY | 343412102 | 26818 | 347,119 | SH | SOLE |
| FLUSHING FINL CORP | EQUITY | 343873105 | 225 | 14,433 | SH | SOLE |
| FMC TECHNOLOGIES INC | EQUITY | 30249U101 | 5901 | 137,495 | SH | SOLE |
| FNB CORP PA | EQUITY | 302520101 | 733 | 42,232 | SH | SOLE |
| FNX MNG CO INC | EQUITY | 30253R101 | 2308 | 198,000 | SH | DEFINED |
| FOOT LOCKER INC | EQUITY | 344849104 | 7372 | 312,506 | SH | SOLE |
| FORD MTR CO CAP TR II | BONDS | 345395206 | 1973 | 71,500 | SH | SOLE |
| FORD MTR CO DEL | EQUITY | 345370860 | 53 | 6,858 | SH | DEFINED |
| FORD MTR CO DEL | EQUITY | 345370860 | 8580 | 1,111,336 | SH | SOLE |
| FOREST CITY ENTERPRISES INC | EQUITY | 345550107 | 55 | 1,451 | SH | SOLE |
| FOREST LABS INC | EQUITY | 345838106 | 51 | 1,248 | SH | DEFINED |
| FOREST LABS INC | EQUITY | 345838106 | 24414 | 600,157 | SH | SOLE |
| FOREST OIL CORP | EQUITY | 346091705 | 4994 | 109,590 | SH | SOLE |
| FORMFACTOR INC | EQUITY | 346375108 | 620 | 25,397 | SH | SOLE |
| FORRESTER RESH INC | EQUITY | 346563109 | 182 | 9,725 | SH | SOLE |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 2195 | 28,140 | SH | DEFINED |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 5256 | 67,373 | SH | SOLE |
| FORWARD AIR CORP | EQUITY | 349853101 | 889 | 24,263 | SH | SOLE |
| FOSSIL INC | EQUITY | 349882100 | 782 | 36,341 | SH | SOLE |
| FOUNDATION COAL HLDGS INC | EQUITY | 35039W100 | 677 | 17,825 | SH | SOLE |
| FOUNDRY NETWORKS INC | EQUITY | 35063R100 | 1269 | 91,882 | SH | SOLE |
| FOXHOLLOW TECHNOLOGIES INC | EQUITY | 35166A103 | 311 | 10,424 | SH | SOLE |
| FPIC INS GROUP INC | EQUITY | 302563101 | 265 | 7,630 | SH | SOLE |
| FPL GROUP INC | EQUITY | 302571104 | 12179 | 293,058 | SH | DEFINED |
| FPL GROUP INC | EQUITY | 302571104 | 7241 | 174,226 | SH | SOLE |

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| FRANKLIN BK CORP DEL | EQUITY | 352451108 | 8506 | 472,800 | SH | DEFINED |
| FRANKLIN BK CORP DEL | EQUITY | 352451108 | 273 | 15,170 | SH | SOLE |
| FRANKLIN ELEC INC | EQUITY | 353514102 | 660 | 16,682 | SH | SOLE |
| FRANKLIN RES INC | EQUITY | 354613101 | 52 | 549 | SH | DEFINED |
| FRANKLIN RES INC | EQUITY | 354613101 | 6153 | 65,453 | SH | SOLE |
| FREDS INC | EQUITY | 356108100 | 486 | 29,892 | SH | SOLE |
| FREEMONT-MCMORAN COPPER & GO | EQUITY | 35671D857 | 36 | 678 | SH | DEFINED |
| FREEMONT-MCMORAN COPPER & GO | EQUITY | 35671D857 | 24143 | 448,747 | SH | SOLE |
| FREESCALE SEMICONDUCTOR INC | EQUITY | 35687M206 | 38 | 1,515 | SH | DEFINED |
| FREESCALE SEMICONDUCTOR INC | EQUITY | 35687M206 | 4841 | 192,340 | SH | SOLE |
| FREIGHTCAR AMER INC | EQUITY | 357023100 | 302 | 6,287 | SH | SOLE |
| FREMONT * GEN CORP | EQUITY | 357288109 | 1132 | 48,739 | SH | SOLE |
| FRIEDMAN BILLINGS RAMSEY GRO | EQUITY | 358434108 | 42 | 4,250 | SH | SOLE |
| FRONTIER AIRLINES INC | EQUITY | 359065109 | 247 | 26,765 | SH | SOLE |
| FRONTIER FINL CORP WASH | EQUITY | 35907K105 | 592 | 18,490 | SH | SOLE |
| FRONTIER OIL CORP | EQUITY | 35914P105 | 428 | 11,400 | SH | DEFINED |
| FRONTIER OIL CORP | EQUITY | 35914P105 | 1544 | 41,144 | SH | SOLE |
| FROZEN FOOD EXPRESS INDS INC | EQUITY | 359360104 | 124 | 11,253 | SH | SOLE |
| FTD GROUP INC | EQUITY | 30267U108 | 104 | 9,995 | SH | SOLE |
| FTI CONSULTING INC | EQUITY | 302941109 | 880 | 32,087 | SH | SOLE |
| FUELCELL ENERGY INC | EQUITY | 35952H106 | 306 | 36,179 | SH | SOLE |
| FULLER H B CO | EQUITY | 359694106 | 693 | 21,623 | SH | SOLE |
| FULTON FINL CORP PA * | EQUITY | 360271100 | 84 | 4,780 | SH | SOLE |
| FURNITURE BRANDS INTL INC | EQUITY | 360921100 | 3068 | 137,410 | SH | SOLE |
| FX ENERGY INC | EQUITY | 302695101 | 208 | 26,014 | SH | SOLE |
| G & K SVCS INC | EQUITY | 361268105 | 571 | 14,550 | SH | SOLE |
| G B & T BANCSHARES INC | EQUITY | 361462104 | 204 | 9,510 | SH | SOLE |
| GALLAGHER ARTHUR J & CO | EQUITY | 363576109 | 23095 | 747,891 | SH | SOLE |
| GAMCO INVESTORS INC | EQUITY | 361438104 | 233 | 5,354 | SH | SOLE |
| GAMESTOP CORP | EQUITY | 36467W109 | 4896 | 153,872 | SH | SOLE |
| GANNETT INC | EQUITY | 364730101 | 54 | 885 | SH | DEFINED |
| GANNETT INC | EQUITY | 364730101 | 7712 | 127,325 | SH | SOLE |
| GAP INC DEL | EQUITY | 364760108 | 37 | 2,118 | SH | DEFINED |
| GAP INC DEL | EQUITY | 364760108 | 10652 | 603,866 | SH | SOLE |
| GARDNER DENVER INC | EQUITY | 365558105 | 929 | 18,850 | SH | SOLE |
| GARMIN LTD | EQUITY | G37260109 | 420 | 6,330 | SH | SOLE |
| GARTNER INC | EQUITY | 366651107 | 2014 | 156,118 | SH | SOLE |
| GASCO ENERGY INC | EQUITY | 367220100 | 315 | 48,208 | SH | SOLE |
| GATEWAY INC | EQUITY | 367626108 | 2 | 978 | SH | DEFINED |
| GATEWAY INC | EQUITY | 367626108 | 780 | 310,618 | SH | SOLE |
| GATX CORP | EQUITY | 361448103 | 419 | 11,600 | SH | DEFINED |
| GATX CORP | EQUITY | 361448103 | 4796 | 132,934 | SH | SOLE |
| GAYLORD ENTMT CO | EQUITY | 367905106 | 1314 | 30,136 | SH | SOLE |
| GEHL CO | EQUITY | 368483103 | 3898 | 148,500 | SH | SOLE |
| GEHL CO | EQUITY | 368483103 | 232 | 8,839 | SH | SOLE |
| GEMSTAR-TV GUIDE INTL INC | EQUITY | 36866W106 | 483 | 184,880 | SH | SOLE |
| GENCORP INC | EQUITY | 368682100 | 726 | 40,886 | SH | SOLE |
| GENENTECH INC | EQUITY | 368710406 | 30877 | 333,800 | SH | DEFINED |
| GENENTECH INC | EQUITY | 368710406 | 1915 | 20,708 | SH | SOLE |
| GENERAL * DYNAMICS CORP | EQUITY | 369550108 | 85 | 744 | SH | DEFINED |
| GENERAL * DYNAMICS CORP | EQUITY | 369550108 | 2851 | 25,000 | SH | SOLE |
| GENERAL * DYNAMICS CORP | EQUITY | 369550108 | 24088 | 211,208 | SH | SOLE |
| GENERAL CABLE CORP DEL | EQUITY | 369300108 | 331 | 16,800 | SH | DEFINED |
| GENERAL CABLE CORP DEL | EQUITY | 369300108 | 585 | 29,687 | SH | SOLE |
| GENERAL COMMUNICATION INC | EQUITY | 369385109 | 430 | 41,618 | SH | SOLE |
| GENERAL ELECTRIC CO | EQUITY | 369604103 | 66082 | 1,885,374 | SH | DEFINED |
| GENERAL ELECTRIC CO | EQUITY | 369604103 | 1928 | 55,000 | SH | SOLE |

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| GENERAL ELECTRIC CO | EQUITY | 369604103 | 318909 | 9,098,675 | SH | SOLE |
| GENERAL GROWTH PPTYS INC | EQUITY | 370021107 | 217 | 4,618 | SH | SOLE |
| GENERAL MLS INC | EQUITY | 370334104 | 65 | 1,311 | SH | DEFINED |
| GENERAL MLS INC | EQUITY | 370334104 | 31877 | 646,339 | SH | SOLE |
| GENERAL MTRS CORP | EQUITY | 370442105 | 3443 | 177,274 | SH | DEFINED |
| GENERAL MTRS CORP | EQUITY | 370442105 | 13582 | 699,376 | SH | SOLE |
| GENESCO INC | EQUITY | 371532102 | 372 | 9,600 | SH | DEFINED |
| GENESCO INC | EQUITY | 371532102 | 657 | 16,948 | SH | SOLE |
| GENESEE & WYO INC | EQUITY | 371559105 | 656 | 17,475 | SH | SOLE |
| GENESIS HEALTHCARE CORP | EQUITY | 37184D101 | 543 | 14,881 | SH | SOLE |
| GENESIS MICROCHIP INC DEL | EQUITY | 37184C103 | 457 | 25,240 | SH | SOLE |
| GENITOPE CORP | EQUITY | 37229P507 | 142 | 17,898 | SH | SOLE |
| GENLYTE GROUP INC | EQUITY | 372302109 | 964 | 18,002 | SH | SOLE |
| GENOMIC HEALTH INC | EQUITY | 37244C101 | 3 | 362 | SH | SOLE |
| GEN-PROBE INC | EQUITY | 36866T103 | 4988 | 102,238 | SH | SOLE |
| GENTEX CORP | EQUITY | 371901109 | 6056 | 310,589 | SH | SOLE |
| GENTIVA HEALTH SERVICES INC | EQUITY | 37247A102 | 258 | 17,524 | SH | SOLE |
| GENUINE PARTS CO | EQUITY | 372460105 | 7043 | 160,358 | SH | DEFINED |
| GENUINE PARTS CO | EQUITY | 372460105 | 3594 | 81,824 | SH | SOLE |
| GENWORTH FINL INC COM | EQUITY | 37247D106 | 48 | 1,389 | SH | DEFINED |
| GENWORTH FINL INC COM | EQUITY | 37247D106 | 5982 | 172,998 | SH | SOLE |
| GENZYME CORP | EQUITY | 372917104 | 36349 | 513,554 | SH | DEFINED |
| GENZYME CORP | EQUITY | 372917104 | 2575 | 36,386 | SH | SOLE |
| GENZYME CORP | EQUITY | 372917104 | 9478 | 133,908 | SH | SOLE |
| GEO GROUP INC | EQUITY | 36159R103 | 165 | 7,180 | SH | SOLE |
| GEORGIA GULF CORP | EQUITY | 373200203 | 779 | 25,619 | SH | SOLE |
| GERON CORP | EQUITY | 374163103 | 413 | 47,987 | SH | SOLE |
| GETTY IMAGES INC | EQUITY | 374276103 | 1279 | 14,328 | SH | SOLE |
| GETTY IMAGES INC | EQUITY | 374276103 | 95 | 1,060 | SH | SOLE |
| GETTY RLTY CORP | EQUITY | 374297109 | 346 | 13,155 | SH | SOLE |
| GEVITY HR INC | EQUITY | 374393106 | 534 | 20,769 | SH | SOLE |
| GFI GROUP INC | EQUITY | 361652209 | 389 | 8,200 | SH | DEFINED |
| GFI GROUP INC | EQUITY | 361652209 | 209 | 4,400 | SH | SOLE |
| GIANT INDS INC | EQUITY | 374508109 | 563 | 10,830 | SH | SOLE |
| GIBRALTAR INDS INC | EQUITY | 374689107 | 415 | 18,086 | SH | SOLE |
| GILDAN ACTIVEWEAR INC | EQUITY | 375916103 | 488 | 11,400 | SH | DEFINED |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 89 | 1,689 | SH | DEFINED |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 70734 | 1,345,522 | SH | SOLE |
| GLACIER BANCORP INC | EQUITY | 37637Q105 | 704 | 23,444 | SH | SOLE |
| GLADSTONE CAPITAL CORP | EQUITY | 376535100 | 181 | 8,484 | SH | SOLE |
| GLADSTONE INVT CORP | EQUITY | 376546107 | 169 | 12,433 | SH | SOLE |
| GLATFELTER | EQUITY | 377316104 | 1704 | 120,118 | SH | SOLE |
| GLENAYRE TECHNOLOGIES INC | EQUITY | 377899109 | 163 | 50,248 | SH | SOLE |
| GLENBOROUGH RLTY TR INC | EQUITY | 37803P105 | 1252 | 69,174 | SH | SOLE |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 4559 | 187,476 | SH | SOLE |
| GLOBAL CASH ACCESS HLDGS INC | EQUITY | 378967103 | 17 | 1,156 | SH | SOLE |
| GLOBAL IMAGING SYSTEMS | EQUITY | 37934A100 | 610 | 17,621 | SH | SOLE |
| GLOBAL INDS LTD | EQUITY | 379336100 | 6488 | 571,600 | SH | DEFINED |
| GLOBAL INDS LTD | EQUITY | 379336100 | 706 | 62,170 | SH | SOLE |
| GLOBAL PMTS INC | EQUITY | 37940X102 | 475 | 10,200 | SH | DEFINED |
| GLOBAL PMTS INC | EQUITY | 37940X102 | 128 | 2,756 | SH | SOLE |
| GLOBAL POWER EQUIPMENT INC | EQUITY | 37941P108 | 121 | 26,842 | SH | SOLE |
| GLOBAL SIGNAL INC | EQUITY | 37944Q103 | 13 | 311 | SH | SOLE |
| GLOBETEL COMMUNICATIONS CORP | EQUITY | 37958F209 | 190 | 51,525 | SH | SOLE |
| GMH CMNTYS TR | EQUITY | 36188G102 | 364 | 23,474 | SH | SOLE |
| GOLD BANC CORP INC | EQUITY | 379907108 | 536 | 29,402 | SH | SOLE |
| GOLD KIST INC | EQUITY | 380614107 | 578 | 38,669 | SH | SOLE |
| GOLDCORP INC | EQUITY | 380956409 | 1934 | 87,075 | SH | DEFINED |
| GOLDEN STAR RES LTD CDA | EQUITY | 38119T104 | 345 | 130,000 | SH | DEFINED |
| GOLDEN TELECOM INC | EQUITY | 38122G107 | 894 | 34,331 | SH | SOLE |
| GOLDEN WEST FINL CORP DEL | EQUITY | 381317106 | 62 | 942 | SH | DEFINED |

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| GOLDEN WEST FINL CORP DEL | EQUITY 381317106 | 7382 | 111,854 | SH | SOLE |
| GOLDMAN SACHS GROUP INC | EQUITY 38141G104 | 30507 | 238,881 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC | EQUITY 38141G104 | 61422 | 1,609,410 | SH | SOLE |
| | | | | | |
| GOLF GALAXY INC | EQUITY 381639103 | 1323 | 69,100 | SH | SOLE |
| GOLF GALAXY INC | EQUITY 381639103 | 65 | 3,403 | SH | SOLE |
| GOODRICH CORP | EQUITY 382388106 | 26635 | 648,053 | SH | DEFINED |
| GOODRICH CORP | EQUITY 382388106 | 2337 | 56,858 | SH | SOLE |
| GOODRICH PETE CORP | EQUITY 382410405 | 193 | 7,683 | SH | SOLE |
| GOODYEAR TIRE & RUBR CO | EQUITY 382550101 | 11 | 651 | SH | DEFINED |
| GOODYEAR TIRE & RUBR CO | EQUITY 382550101 | 3010 | 173,161 | SH | SOLE |
| GOODYS FAMILY CLOTHING INC | EQUITY 382588101 | 6 | 654 | SH | SOLE |
| GOOGLE INC | EQUITY 38259P508 | 31778 | 76,600 | SH | DEFINED |
| GOOGLE INC | EQUITY 38259P508 | 12052 | 29,050 | SH | SOLE |
| GORMAN RUPP CO | EQUITY 383082104 | 152 | 6,873 | SH | SOLE |
| GOVERNMENT PPTYS TR INC | EQUITY 38374W107 | 145 | 15,542 | SH | SOLE |
| GRACE W R & CO DEL | EQUITY 38388F108 | 472 | 50,232 | SH | SOLE |
| GRACO INC | EQUITY 384109104 | 5002 | 137,106 | SH | SOLE |
| GRAFTECH INTL LTD | EQUITY 384313102 | 456 | 73,278 | SH | SOLE |
| GRAINGER W W INC | EQUITY 384802104 | 20 | 282 | SH | DEFINED |
| GRAINGER W W INC | EQUITY 384802104 | 2538 | 35,694 | SH | SOLE |
| GRAMERCY CAP CORP | EQUITY 384871109 | 895 | 39,286 | SH | SOLE |
| GRANITE CONSTR INC | EQUITY 387328107 | 3275 | 91,191 | SH | SOLE |
| GRANT PRIDECO INC | EQUITY 38821G101 | 15902 | 360,437 | SH | SOLE |
| GRAPHIC PACKAGING CORP DEL | EQUITY 388688103 | 112 | 48,908 | SH | SOLE |
| GRAY TELEVISION INC | EQUITY 389375106 | 319 | 32,465 | SH | SOLE |
| GREAT AMERN FINL RES INC | EQUITY 389915109 | 126 | 6,354 | SH | SOLE |
| GREAT ATLANTIC & PAC TEA INC | EQUITY 390064103 | 417 | 13,120 | SH | SOLE |
| GREAT PLAINS ENERGY INC | EQUITY 391164100 | 4190 | 149,844 | SH | SOLE |
| GREAT SOUTHN BANCORP INC | EQUITY 390905107 | 216 | 7,816 | SH | SOLE |
| GREAT WOLF RESORTS INC | EQUITY 391523107 | 197 | 19,131 | SH | SOLE |
| GREATBATCH * TCH INC | EQUITY 39153L106 | 421 | 16,203 | SH | SOLE |
| GREATER BAY BANCORP | EQUITY 391648102 | 3541 | 138,216 | SH | SOLE |
| GREEN MTN COFFEE ROASTERS IN | EQUITY 393122106 | 135 | 3,315 | SH | SOLE |
| GREENBRIER COS INC | EQUITY 393657101 | 133 | 4,666 | SH | SOLE |
| GREENE CNTY BANCSHARES INC | EQUITY 394361208 | 137 | 5,014 | SH | SOLE |
| GREENFIELD ONLINE INC | EQUITY 395150105 | 72 | 12,338 | SH | SOLE |
| GREENHILL & CO INC | EQUITY 395259104 | 326 | 5,800 | SH | DEFINED |
| GREENHILL & CO INC | EQUITY 395259104 | 505 | 8,984 | SH | SOLE |
| GREIF INC | EQUITY 397624107 | 767 | 11,576 | SH | SOLE |
| GREY WOLF INC | EQUITY 397888108 | 261 | 33,800 | SH | DEFINED |
| GREY WOLF INC | EQUITY 397888108 | 1108 | 143,298 | SH | SOLE |
| GRIFFON CORP | EQUITY 398433102 | 521 | 21,882 | SH | SOLE |
| GROUP 1 AUTOMOTIVE INC | EQUITY 398905109 | 495 | 15,739 | SH | SOLE |
| GSI COMMERCE INC | EQUITY 36238G102 | 370 | 24,492 | SH | SOLE |
| GTECH HLDGS CORP | EQUITY 400518106 | 7939 | 250,119 | SH | SOLE |
| GTX INC DEL | EQUITY 40052B108 | 44 | 5,825 | SH | SOLE |
| GUESS INC | EQUITY 401617105 | 598 | 16,800 | SH | DEFINED |
| GUESS INC | EQUITY 401617105 | 430 | 12,082 | SH | SOLE |
| GUIDANT CORP | EQUITY 401698105 | 79 | 1,224 | SH | DEFINED |
| GUIDANT CORP | EQUITY 401698105 | 20127 | 310,836 | SH | SOLE |
| GUITAR CTR MGMT INC | EQUITY 402040109 | 971 | 19,420 | SH | SOLE |
| GULF ISLAND FABRICATION INC | EQUITY 402307102 | 170 | 6,995 | SH | SOLE |
| GULFMARK OFFSHORE INC | EQUITY 402629109 | 2147 | 72,500 | SH | SOLE |
| GULFMARK OFFSHORE INC | EQUITY 402629109 | 330 | 11,132 | SH | SOLE |
| GYMBOREE CORP | EQUITY 403777105 | 4268 | 182,400 | SH | SOLE |
| GYMBOREE CORP | EQUITY 403777105 | 548 | 23,411 | SH | SOLE |

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| HAEMONETICS CORP | EQUITY | 405024100 | 977 | 20,000 | SH | DEFINED |
| HAEMONETICS CORP | EQUITY | 405024100 | 949 | 19,429 | SH | SOLE |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217100 | 464 | 21,931 | SH | SOLE |
| HALLIBURTON CO | EQUITY | 406216101 | 117 | 1,893 | SH | DEFINED |
| HALLIBURTON CO | EQUITY | 406216101 | 13986 | 225,731 | SH | SOLE |
| HANCOCK HLDG CO | EQUITY | 410120109 | 759 | 20,087 | SH | SOLE |
| HANDLEMAN CO DEL | EQUITY | 410252100 | 202 | 16,292 | SH | SOLE |
| HANMI FINL CORP | EQUITY | 410495105 | 535 | 29,958 | SH | SOLE |
| HANOVER COMPRESSOR CO | EQUITY | 410768105 | 3516 | 249,161 | SH | SOLE |
| HANOVER INS GROUP INC | EQUITY | 410867105 | 4498 | 107,673 | SH | SOLE |
| HANSEN NAT CORP | EQUITY | 411310105 | 315 | 4,000 | SH | DEFINED |
| | | | | | | |
| HANSEN NAT CORP | EQUITY | 411310105 | 883 | 11,204 | SH | SOLE |
| HARBOR FLA BANCSHARES INC | EQUITY | 411901101 | 579 | 15,620 | SH | SOLE |
| HARLAND JOHN H CO | EQUITY | 412693103 | 776 | 20,626 | SH | SOLE |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 52 | 1,014 | SH | DEFINED |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 13834 | 268,668 | SH | SOLE |
| HARLEYSVILLE GROUP INC | EQUITY | 412824104 | 264 | 9,948 | SH | SOLE |
| HARLEYSVILLE NATL CORP PA | EQUITY | 412850109 | 395 | 20,691 | SH | SOLE |
| HARMAN INTL INDS INC | EQUITY | 413086109 | 1252 | 12,800 | SH | DEFINED |
| HARMAN INTL INDS INC | EQUITY | 413086109 | 12893 | 131,760 | SH | SOLE |
| HARMONIC INC | EQUITY | 413160102 | 266 | 54,884 | SH | SOLE |
| HARRAHS ENTMT INC | EQUITY | 413619107 | 48 | 678 | SH | DEFINED |
| HARRAHS ENTMT INC | EQUITY | 413619107 | 6078 | 85,255 | SH | SOLE |
| HARRIS & HARRIS GROUP INC | EQUITY | 413833104 | 184 | 13,203 | SH | SOLE |
| HARRIS CORP DEL | EQUITY | 413875105 | 11504 | 267,475 | SH | SOLE |
| HARRIS INTERACTIVE INC | EQUITY | 414549105 | 166 | 38,424 | SH | SOLE |
| HARSCO CORP | EQUITY | 415864107 | 5627 | 83,357 | SH | SOLE |
| HARTE-HANKS INC | EQUITY | 416196103 | 2996 | 113,526 | SH | SOLE |
| HARTFORD FINL SVCS GROUP INC | EQUITY | 416515104 | 95 | 1,110 | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | EQUITY | 416515104 | 46043 | 536,070 | SH | SOLE |
| HARTMARX CORP | EQUITY | 417119104 | 151 | 19,368 | SH | SOLE |
| HARVEST NATURAL RESOURCES IN | EQUITY | 41754V103 | 251 | 28,261 | SH | SOLE |
| HASBRO INC | EQUITY | 418056107 | 13 | 657 | SH | DEFINED |
| HASBRO INC | EQUITY | 418056107 | 1685 | 83,506 | SH | SOLE |
| HAVERTY FURNITURE INC | EQUITY | 419596101 | 188 | 14,613 | SH | SOLE |
| HAWAIIAN ELEC INDUSTRIES | EQUITY | 419870100 | 4210 | 162,532 | SH | SOLE |
| HAYES LEMMERZ INTL INC | EQUITY | 420781304 | 100 | 28,430 | SH | SOLE |
| HCA INC | EQUITY | 404119109 | 79 | 1,566 | SH | DEFINED |
| HCA INC | EQUITY | 404119109 | 980 | 19,400 | SH | SOLE |
| HCA INC | EQUITY | 404119109 | 9414 | 186,420 | SH | SOLE |
| HCC INS HLDGS INC | EQUITY | 404132102 | 6288 | 211,876 | SH | SOLE |
| HEADWATERS INC | EQUITY | 42210P102 | 3601 | 101,600 | SH | DEFINED |
| HEADWATERS INC | EQUITY | 42210P102 | 1100 | 31,052 | SH | SOLE |
| HEALTH CARE PPTY INVS INC | EQUITY | 421915109 | 2300 | 90,000 | SH | SOLE |
| HEALTH CARE PPTY INVS INC | EQUITY | 421915109 | 320 | 12,522 | SH | SOLE |
| HEALTH CARE REIT INC | EQUITY | 42217K106 | 55 | 1,610 | SH | SOLE |
| HEALTH GRADES INC | EQUITY | 42218Q102 | 1191 | 189,986 | SH | SOLE |
| HEALTH MGMT ASSOC INC | EQUITY | 421933102 | 20 | 912 | SH | DEFINED |
| HEALTH MGMT ASSOC INC | EQUITY | 421933102 | 2697 | 122,803 | SH | SOLE |
| HEALTH NET INC | EQUITY | 42222G108 | 11812 | 229,131 | SH | SOLE |
| HEALTHCARE RLTY TR | EQUITY | 421946104 | 2994 | 90,000 | SH | SOLE |
| HEALTHCARE RLTY TR | EQUITY | 421946104 | 48 | 1,436 | SH | SOLE |
| HEALTHCARE SVCS GRP INC | EQUITY | 421906108 | 414 | 19,973 | SH | SOLE |
| HEALTHEXTRAS INC | EQUITY | 422211102 | 855 | 34,075 | SH | SOLE |
| HEALTHTRONICS INC | EQUITY | 42222L107 | 194 | 25,406 | SH | SOLE |
| HEARST-ARGYLE TELEVISION INC | EQUITY | 422317107 | 21 | 885 | SH | SOLE |

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| HEARTLAND EXPRESS INC | EQUITY 422347104 | 693 | 34,135 | SH | SOLE |
| HEARTLAND FINL USA INC | EQUITY 42234Q102 | 173 | 7,960 | SH | SOLE |
| HEARTLAND PMT SYS INC | EQUITY 42235N108 | 2660 | 122,800 | SH | DEFINED |
| HEARTLAND PMT SYS INC | EQUITY 42235N108 | 71 | 3,277 | SH | SOLE |
| HECLA MNG CO | EQUITY 422704106 | 361 | 88,894 | SH | SOLE |
| HEICO CORP | EQUITY 422806109 | 418 | 16,167 | SH | SOLE |
| HEIDRICK & STRUGGLES INTL IN | EQUITY 422819102 | 378 | 11,800 | SH | DEFINED |
| HEIDRICK & STRUGGLES INTL IN | EQUITY 422819102 | 469 | 14,646 | SH | SOLE |
| HEINZ H J CO | EQUITY 423074103 | 42 | 1,236 | SH | DEFINED |
| HEINZ H J CO | EQUITY 423074103 | 5268 | 156,235 | SH | SOLE |
| HELMERICH & PAYNE INC | EQUITY 423452101 | 6510 | 105,157 | SH | SOLE |
| HENRY JACK & ASSOC INC | EQUITY 426281101 | 3863 | 202,373 | SH | SOLE |
| HERCULES INC | EQUITY 427056106 | 5 | 417 | SH | DEFINED |
| HERCULES INC | EQUITY 427056106 | 1520 | 134,492 | SH | SOLE |
| HERCULES OFFSHORE INC | EQUITY 427093109 | 19 | 660 | SH | SOLE |
| HERITAGE COMMERCE CORP | EQUITY 426927109 | 192 | 8,910 | SH | SOLE |
| HERITAGE PPTY INVT TR INC | EQUITY 42725M107 | 691 | 20,675 | SH | SOLE |
| HERLEY INDS INC DEL | EQUITY 427398102 | 160 | 9,702 | SH | SOLE |
| HERSHA HOSPITALITY TR SH BEN INT A | EQUITY 427825104 | 137 | 15,237 | SH | SOLE |
| | | | | | |
| HERSHEY CO | EQUITY 427866108 | 1960 | 35,469 | SH | DEFINED |
| HERSHEY CO | EQUITY 427866108 | 4404 | 79,713 | SH | SOLE |
| HEWITT ASSOCS INC | EQUITY 42822Q100 | 28 | 991 | SH | SOLE |
| HEWLETT PACKARD CO | EQUITY 428236103 | 303 | 10,575 | SH | DEFINED |
| HEWLETT PACKARD CO | EQUITY 428236103 | 55982 | 1,955,356 | SH | SOLE |
| HEXCEL CORP | EQUITY 428291108 | 792 | 43,885 | SH | SOLE |
| HIBBETT SPORTING GOODS INC | EQUITY 428565105 | 763 | 26,804 | SH | SOLE |
| HIGHLAND HOSPITALITY CORP | EQUITY 430141101 | 415 | 37,595 | SH | SOLE |
| HIGHWOODS PPTYS INC | EQUITY 431284108 | 4188 | 147,203 | SH | SOLE |
| HILB ROGAL & HOBBS CO | EQUITY 431294107 | 927 | 24,069 | SH | SOLE |
| HILLENBRAND INDS INC | EQUITY 431573104 | 6043 | 122,309 | SH | SOLE |
| HILTON HOTELS CORP | EQUITY 432848109 | 29 | 1,212 | SH | DEFINED |
| HILTON HOTELS CORP | EQUITY 432848109 | 3680 | 152,631 | SH | SOLE |
| HI-TECH PHARMACAL INC | EQUITY 42840B101 | 171 | 3,856 | SH | SOLE |
| HITTITE MICROWAVE CORP | EQUITY 43365Y104 | 80 | 3,454 | SH | SOLE |
| HNI CORP | EQUITY 404251100 | 6070 | 110,497 | SH | SOLE |
| HOLLINGER INTL INC | EQUITY 435569108 | 397 | 44,320 | SH | SOLE |
| HOLLY CORP | EQUITY 435758305 | 400 | 6,800 | SH | DEFINED |
| HOLLY CORP | EQUITY 435758305 | 962 | 16,340 | SH | SOLE |
| HOLOGIC INC | EQUITY 436440101 | 629 | 16,600 | SH | DEFINED |
| HOLOGIC INC | EQUITY 436440101 | 1241 | 32,716 | SH | SOLE |
| HOME DEPOT INC | EQUITY 437076102 | 37154 | 917,842 | SH | DEFINED |
| HOME DEPOT INC | EQUITY 437076102 | 42291 | 1,044,748 | SH | SOLE |
| HOME PROPERTIES INC | EQUITY 437306103 | 965 | 23,654 | SH | SOLE |
| HOMEBANC CORP GA | EQUITY 43738R109 | 1081 | 144,465 | SH | SOLE |
| HOMESTORE INC | EQUITY 437852106 | 564 | 110,568 | SH | SOLE |
| HONEYWELL INTL INC | EQUITY 438516106 | 116 | 3,111 | SH | DEFINED |
| HONEYWELL INTL INC | EQUITY 438516106 | 15791 | 423,927 | SH | SOLE |
| HOOKEER FURNITURE CORP | EQUITY 439038100 | 135 | 7,853 | SH | SOLE |
| HOOPER HOLMES INC | EQUITY 439104100 | 125 | 48,990 | SH | SOLE |
| HORACE MANN EDUCATORS CORP N | EQUITY 440327104 | 2222 | 117,198 | SH | SOLE |
| HORIZON FINL CORP WASH | EQUITY 44041F105 | 166 | 7,599 | SH | SOLE |
| HORIZON HEALTH CORP | EQUITY 44041Y104 | 1756 | 77,600 | SH | SOLE |
| HORIZON HEALTH CORP | EQUITY 44041Y104 | 179 | 7,904 | SH | SOLE |
| HORIZON LINES INC | EQUITY 44044K101 | 13 | 1,034 | SH | SOLE |
| HORMEL FOODS CORP | EQUITY 440452100 | 4792 | 146,629 | SH | SOLE |
| HORNBECK OFFSHORE SVCS INC N | EQUITY 440543106 | 8005 | 244,800 | SH | DEFINED |

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| HORNBECK OFFSHORE SVCS INC N | EQUITY 440543106 | 3989 | 122,000 | SH | SOLE |
| HORNBECK OFFSHORE SVCS INC N | EQUITY 440543106 | 362 | 11,060 | SH | SOLE |
| HOSPIRA INC | EQUITY 441060100 | 25 | 594 | SH | DEFINED |
| HOSPIRA INC | EQUITY 441060100 | 107 | 2,500 | SH | SOLE |
| HOSPIRA INC | EQUITY 441060100 | 3199 | 74,773 | SH | SOLE |
| HOSPITALITY PTYS TR | EQUITY 44106M102 | 14735 | 367,458 | SH | SOLE |
| HOST MARRIOTT CORP | EQUITY 44107P104 | 201 | 10,607 | SH | SOLE |
| HOT TOPIC INC | EQUITY 441339108 | 479 | 33,647 | SH | SOLE |
| HOUSEVALUES INC | EQUITY 44183Y102 | 63 | 4,803 | SH | SOLE |
| HOUSTON EXPL CO | EQUITY 442120101 | 1136 | 21,522 | SH | SOLE |
| HOVNANIAN ENTERPRISES INC | EQUITY 442487203 | 3550 | 71,521 | SH | SOLE |
| HRPT PTYS TR | EQUITY 40426W101 | 65 | 6,314 | SH | SOLE |
| HSBC HLDGS PLC | BONDS 404280604 | 866 | 35,000 | SH | SOLE |
| HUB GROUP INC | EQUITY 443320106 | 517 | 14,631 | SH | SOLE |
| HUBBELL * INC | EQUITY 443510201 | 5496 | 121,819 | SH | SOLE |
| HUDSON CITY BANCORP | EQUITY 443683107 | 157 | 12,937 | SH | SOLE |
| HUDSON HIGHLAND GROUP INC | EQUITY 443792106 | 313 | 18,032 | SH | SOLE |
| HUDSON UNITED BANCORP | EQUITY 444165104 | 1400 | 33,600 | SH | SOLE |
| HUGHES SUPPLY INC | EQUITY 444482103 | 1788 | 49,870 | SH | SOLE |
| HUMAN GENOME SCIENCES INC | EQUITY 444903108 | 840 | 98,089 | SH | SOLE |
| HUMANA INC | EQUITY 444859102 | 2228 | 41,000 | SH | DEFINED |
| HUMANA INC | EQUITY 444859102 | 4087 | 75,233 | SH | SOLE |
| HUNGARIAN TEL & CABLE CORP | EQUITY 445542103 | 45 | 2,895 | SH | SOLE |
| HUNT J B TRANS SVCS INC | EQUITY 445658107 | 14521 | 641,400 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | EQUITY 445658107 | 5596 | 247,174 | SH | SOLE |
| HUNTINGTON BANCSHARES INC | EQUITY 446150104 | 20 | 843 | SH | DEFINED |
| HUNTINGTON BANCSHARES INC | EQUITY 446150104 | 2557 | 107,672 | SH | SOLE |
| | | | | | |
| HUNTSMAN CORP | EQUITY 447011107 | 258 | 14,987 | SH | SOLE |
| HURON CONSULTING GROUP INC | EQUITY 447462102 | 120 | 5,005 | SH | SOLE |
| HUTCHINSON TECHNOLOGY INC | EQUITY 448407106 | 540 | 18,966 | SH | SOLE |
| HUTTIG BLDG PRODS INC | EQUITY 448451104 | 88 | 10,520 | SH | SOLE |
| HYDRIL | EQUITY 448774109 | 892 | 14,249 | SH | SOLE |
| HYPERCOM CORP | EQUITY 44913M105 | 252 | 39,487 | SH | SOLE |
| HYPERION SOLUTIONS CORP | EQUITY 44914M104 | 4019 | 112,200 | SH | DEFINED |
| HYPERION SOLUTIONS CORP | EQUITY 44914M104 | 48 | 1,339 | SH | SOLE |
| IAC INTERACTIVECORP | EQUITY 44919P300 | 597 | 21,100 | SH | SOLE |
| IBERIABANK CORP | EQUITY 450828108 | 367 | 7,195 | SH | SOLE |
| ICOS CORP | EQUITY 449295104 | 1324 | 47,936 | SH | SOLE |
| ICU MED INC | EQUITY 44930G107 | 407 | 10,381 | SH | SOLE |
| IDACORP INC | EQUITY 451107106 | 4599 | 156,951 | SH | SOLE |
| IDENIX PHARMACEUTICALS INC | EQUITY 45166R204 | 163 | 9,504 | SH | SOLE |
| IDENTIX INC | EQUITY 451906101 | 334 | 66,764 | SH | SOLE |
| IDEX CORP | EQUITY 45167R104 | 35766 | 870,000 | SH | DEFINED |
| IDEX CORP | EQUITY 45167R104 | 48 | 1,178 | SH | SOLE |
| IDEXX LABS INC | EQUITY 45168D104 | 51 | 715 | SH | SOLE |
| IDT CORP | EQUITY 448947309 | 511 | 43,697 | SH | SOLE |
| IDX SYS CORP | EQUITY 449491109 | 1044 | 23,767 | SH | SOLE |
| I-FLOW CORP | EQUITY 449520303 | 1316 | 90,000 | SH | DEFINED |
| I-FLOW CORP | EQUITY 449520303 | 219 | 14,970 | SH | SOLE |
| IGATE CORP | EQUITY 45169U105 | 77 | 15,816 | SH | SOLE |
| IHOP CORP | EQUITY 449623107 | 702 | 14,956 | SH | SOLE |
| II VI INC | EQUITY 902104108 | 304 | 17,000 | SH | DEFINED |
| II VI INC | EQUITY 902104108 | 309 | 17,318 | SH | SOLE |
| IKANOS COMMUNICATIONS | EQUITY 45173E105 | 7 | 459 | SH | SOLE |
| IKON OFFICE SOLUTIONS INC | EQUITY 451713101 | 902 | 86,687 | SH | SOLE |
| ILLINOIS TOOL WKS INC | EQUITY 452308109 | 67 | 756 | SH | DEFINED |

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|------------------------------|--------|-----------|--------|-----------|----|---------|
| ILLINOIS TOOL WKS INC | EQUITY | 452308109 | 2200 | 25,000 | SH | SOLE |
| ILLINOIS TOOL WKS INC | EQUITY | 452308109 | 14100 | 160,249 | SH | SOLE |
| ILLUMINA INC | EQUITY | 452327109 | 380 | 26,943 | SH | SOLE |
| IMATION CORP | EQUITY | 45245A107 | 4287 | 93,054 | SH | SOLE |
| IMAX CORP | EQUITY | 45245E109 | 797 | 112,300 | SH | DEFINED |
| IMCLONE SYS INC | EQUITY | 45245W109 | 52 | 1,531 | SH | SOLE |
| IMMUCOR INC | EQUITY | 452526106 | 797 | 34,108 | SH | SOLE |
| IMMUNOGEN INC | EQUITY | 45253H101 | 158 | 30,790 | SH | SOLE |
| IMPAC MTG HLDGS INC | EQUITY | 45254P102 | 5014 | 532,858 | SH | SOLE |
| IMPERIAL OIL LTD | EQUITY | 453038408 | 3960 | 40,000 | SH | DEFINED |
| IMS HEALTH INC | EQUITY | 449934108 | 21 | 855 | SH | DEFINED |
| IMS HEALTH INC | EQUITY | 449934108 | 2657 | 106,623 | SH | SOLE |
| INAMED CORP | EQUITY | 453235103 | 6364 | 72,581 | SH | SOLE |
| INCO LTD | EQUITY | 453258402 | 3647 | 84,200 | SH | DEFINED |
| INCYTE CORP | EQUITY | 45337C102 | 333 | 62,408 | SH | SOLE |
| INDEPENDENCE CMNTY * BK CORP | EQUITY | 453414104 | 5901 | 148,526 | SH | SOLE |
| INDEPENDENCE HLDG CO | EQUITY | 453440307 | 68 | 3,467 | SH | SOLE |
| INDEPENDENT BANK CORP MASS | EQUITY | 453836108 | 330 | 11,559 | SH | SOLE |
| INDEPENDENT BANK CORP MICH | EQUITY | 453838104 | 454 | 16,671 | SH | SOLE |
| INDYMAC BANCORP INC | EQUITY | 456607100 | 5010 | 128,390 | SH | SOLE |
| INERGY L P UNIT LTD PTNR | EQUITY | 456615103 | 4024 | 155,200 | SH | DEFINED |
| INFINITY PPTY & CAS CORP | EQUITY | 45665Q103 | 578 | 15,534 | SH | SOLE |
| INFOCROSSING INC | EQUITY | 45664X109 | 131 | 15,204 | SH | SOLE |
| INFORMATICA CORP | EQUITY | 45666Q102 | 782 | 65,205 | SH | SOLE |
| INFOSPACE INC | EQUITY | 45678T201 | 640 | 24,769 | SH | SOLE |
| INFOUSA INC | EQUITY | 456818301 | 268 | 24,548 | SH | SOLE |
| INFRASOURCE SVCS INC | EQUITY | 45684P102 | 127 | 9,690 | SH | SOLE |
| INGERSOLL-RAND COMPANY LTD | EQUITY | G4776G101 | 13912 | 344,621 | SH | DEFINED |
| INGERSOLL-RAND COMPANY LTD | EQUITY | G4776G101 | 5894 | 146,007 | SH | SOLE |
| INGLES MKTS INC | EQUITY | 457030104 | 131 | 8,378 | SH | SOLE |
| INGRAM MICRO INC | EQUITY | 457153104 | 4633 | 232,452 | SH | SOLE |
| INLAND REAL ESTATE CORP | EQUITY | 457461200 | 747 | 50,475 | SH | SOLE |
| INNKEEPERS USA TR | EQUITY | 4576J0104 | 514 | 32,115 | SH | SOLE |
| INNOVATIVE SOLUTIONS & SUPPO | EQUITY | 45769N105 | 128 | 10,020 | SH | SOLE |
| INNOVO GROUP INC | EQUITY | 457954600 | 20 | 19,017 | SH | SOLE |
| | | | | | | |
| INPHONIC INC | EQUITY | 45772G105 | 108 | 12,406 | SH | SOLE |
| INPUT/OUTPUT INC | EQUITY | 457652105 | 369 | 52,450 | SH | SOLE |
| INSIGHT ENTERPRISES INC | EQUITY | 45765U103 | 713 | 36,345 | SH | SOLE |
| INSITUFORM TECHNOLOGIES INC | EQUITY | 457667103 | 390 | 20,128 | SH | SOLE |
| INSPIRE PHARMACEUTICALS INC | EQUITY | 457733103 | 160 | 31,584 | SH | SOLE |
| INSWEB CORP | EQUITY | 45809K202 | 30 | 9,194 | SH | SOLE |
| INTEGRA BK CORP | EQUITY | 45814P105 | 246 | 11,516 | SH | SOLE |
| INTEGRA LIFESCIENCES HLDGS C | EQUITY | 457985208 | 14758 | 416,200 | SH | DEFINED |
| INTEGRA LIFESCIENCES HLDGS C | EQUITY | 457985208 | 547 | 15,424 | SH | SOLE |
| INTEGRAL SYS INC MD | EQUITY | 45810H107 | 147 | 7,790 | SH | SOLE |
| INTEGRATED DEVICE TECHNOLOGY | EQUITY | 458118106 | 7224 | 548,122 | SH | SOLE |
| INTEGRATED SILICON SOLUTION | EQUITY | 45812P107 | 178 | 27,654 | SH | SOLE |
| INTEL CORP | EQUITY | 458140100 | 51719 | 2,072,061 | SH | DEFINED |
| INTEL CORP | EQUITY | 458140100 | 151080 | 6,052,866 | SH | SOLE |
| INTER PARFUMS INC | EQUITY | 458334109 | 59 | 3,262 | SH | SOLE |
| INTER TEL INC | EQUITY | 458372109 | 315 | 16,083 | SH | SOLE |
| INTERACTIVE DATA CORP | EQUITY | 45840J107 | 21 | 938 | SH | SOLE |
| INTERCHANGE FINL SVCS S B N | EQUITY | 458447109 | 221 | 12,830 | SH | SOLE |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V100 | 49 | 1,354 | SH | SOLE |
| INTERDIGITAL COMMUNICATIONS | EQUITY | 45866A105 | 735 | 40,127 | SH | SOLE |
| INTERFACE INC | EQUITY | 458665106 | 282 | 34,282 | SH | SOLE |

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|-------------------------------------|--------|-----------|--------|------------|----|---------|
| INTERGRAPH CORP | EQUITY | 458683109 | 588 | 11,800 | SH | DEFINED |
| INTERGRAPH CORP | EQUITY | 458683109 | 1055 | 21,190 | SH | SOLE |
| INTERLINE BRANDS INC | EQUITY | 458743101 | 213 | 9,376 | SH | SOLE |
| INTERMAGNETICS GEN CORP | EQUITY | 458771102 | 672 | 21,069 | SH | SOLE |
| INTERMUNE INC | EQUITY | 45884X103 | 315 | 18,770 | SH | SOLE |
| INTERNATIONAL * GAME TECHNOLOG | EQUITY | 459902102 | 38 | 1,245 | SH | DEFINED |
| INTERNATIONAL * GAME TECHNOLOG | EQUITY | 459902102 | 4779 | 155,247 | SH | SOLE |
| INTERNATIONAL BANCSHARES COR | EQUITY | 459044103 | 40 | 1,373 | SH | SOLE |
| INTERNATIONAL BUSINESS MACHS | EQUITY | 459200101 | 42853 | 521,332 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | EQUITY | 459200101 | 97946 | 1,191,558 | SH | SOLE |
| INTERNATIONAL DISPLAYWORKS I | EQUITY | 459412102 | 140 | 23,639 | SH | SOLE |
| INTERNATIONAL FLAVORS&FRAGRA | EQUITY | 459506101 | 10 | 297 | SH | DEFINED |
| INTERNATIONAL FLAVORS&FRAGRA | EQUITY | 459506101 | 1260 | 37,617 | SH | SOLE |
| INTERNATIONAL RECTIFIER CORP | EQUITY | 460254105 | 4517 | 141,593 | SH | SOLE |
| INTERNATIONAL SECS EXCH INC | EQUITY | 46031W204 | 233 | 8,480 | SH | SOLE |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 460335201 | 3382 | 70,611 | SH | SOLE |
| INTERNET CAP GROUP INC | EQUITY | 46059C205 | 237 | 28,831 | SH | SOLE |
| INTERNET SEC SYS INC | EQUITY | 46060X107 | 616 | 29,392 | SH | SOLE |
| INTERPOOL INC | EQUITY | 46062R108 | 116 | 6,121 | SH | SOLE |
| INTERPUBLIC GROUP COS INC | EQUITY | 460690100 | 15 | 1,590 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | EQUITY | 460690100 | 1922 | 199,184 | SH | SOLE |
| INTERSIL CORP | EQUITY | 46069S109 | 7694 | 309,258 | SH | SOLE |
| INTERVIDEO INC | EQUITY | 46114Y101 | 80 | 7,623 | SH | SOLE |
| INTERVOICE INC | EQUITY | 46114Z101 | 226 | 28,432 | SH | SOLE |
| INTERWOVEN INC | EQUITY | 46114T508 | 263 | 31,019 | SH | SOLE |
| INTEVAC INC | EQUITY | 461148108 | 202 | 15,293 | SH | SOLE |
| INTL PAPER CO | EQUITY | 460146103 | 61 | 1,812 | SH | DEFINED |
| INTL PAPER CO | EQUITY | 460146103 | 23119 | 687,858 | SH | SOLE |
| INTRADO INC | EQUITY | 46117A100 | 305 | 13,253 | SH | SOLE |
| INTRALASE CORP | EQUITY | 461169104 | 174 | 9,755 | SH | SOLE |
| INTROGEN THERAPEUTICS INC | EQUITY | 46119F107 | 78 | 14,886 | SH | SOLE |
| INTUIT | EQUITY | 461202103 | 35 | 654 | SH | DEFINED |
| INTUIT | EQUITY | 461202103 | 7846 | 147,212 | SH | SOLE |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 375 | 3,200 | SH | DEFINED |
| INTUITIVE SURGICAL INC | EQUITY | 46120E602 | 11280 | 96,187 | SH | SOLE |
| INVACARE CORP | EQUITY | 461203101 | 721 | 22,906 | SH | SOLE |
| INVERNESS MED INNOVATIONS IN | EQUITY | 46126P106 | 359 | 15,129 | SH | SOLE |
| INVESTMENT TECHNOLOGY GRP NE | EQUITY | 46145F105 | 588 | 16,600 | SH | DEFINED |
| INVESTMENT TECHNOLOGY GRP NE | EQUITY | 46145F105 | 1055 | 29,765 | SH | SOLE |
| INVESTORS BANCORP INC | EQUITY | 46146P102 | 42 | 3,816 | SH | SOLE |
| INVESTORS FINL SERVICES CORP | EQUITY | 461915100 | 4787 | 129,963 | SH | SOLE |
| INVESTORS REAL ESTATE TR SH BEN INT | EQUITY | 461730103 | 309 | 33,428 | SH | SOLE |
| INVITROGEN CORP | EQUITY | 46185R100 | 1999 | 30,000 | SH | DEFINED |
| INVITROGEN CORP | EQUITY | 46185R100 | 7049 | 105,772 | SH | SOLE |
| IONATRON INC | EQUITY | 462070103 | 183 | 18,123 | SH | SOLE |
| IOWA TELECOMM SERVICES INC | EQUITY | 462594201 | 2613 | 168,703 | SH | SOLE |
| IPASS INC | EQUITY | 46261V108 | 265 | 40,449 | SH | SOLE |
| IPAYMENT INC | EQUITY | 46262E105 | 384 | 9,256 | SH | SOLE |
| IPC HOLDINGS LTD | EQUITY | G4933P101 | 421570 | 15,397,000 | SH | SOLE |
| IRIS INTL INC | EQUITY | 46270W105 | 269 | 12,324 | SH | SOLE |
| IROBOT CORP | EQUITY | 462726100 | 11 | 328 | SH | SOLE |
| IRON MTN INC | EQUITY | 462846106 | 100 | 2,378 | SH | SOLE |
| IRWIN FINL CORP | EQUITY | 464119106 | 293 | 13,669 | SH | SOLE |
| ISHARES INC MSCI HONG KONG | EQUITY | 464286871 | 2063 | 163,500 | SH | SOLE |
| ISHARES INC MSCI JAPAN | EQUITY | 464286848 | 12259 | 906,700 | SH | SOLE |
| ISHARES TR * S&P GLB100INDX | EQUITY | 464287572 | 145 | 2,300 | SH | SOLE |

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|----------------------------------|------------------|-------|------------|---------|
| ISHARES TR 7-10 YR TRS BD | EQUITY 464287440 | 319 | 3,800 SH | SOLE |
| ISHARES TR MSCI EAFE IDX | EQUITY 464287465 | 7031 | 118,300 SH | SOLE |
| ISHARES TR RUSL 2000 GROW | EQUITY 464287648 | 1526 | 21,900 SH | SOLE |
| ISHARES TR RUSSELL 2000 | EQUITY 464287655 | 3896 | 58,400 SH | SOLE |
| ISHARES TR RUSSELL MCP GR | EQUITY 464287481 | 1682 | 17,900 SH | SOLE |
| ISHARES TR RUSSELL MCP VL | EQUITY 464287473 | 2712 | 21,800 SH | SOLE |
| ISHARES TR S&P500/BAR GRW | EQUITY 464287309 | 2152 | 36,300 SH | SOLE |
| ISHARES TR S&P500/BAR VAL | EQUITY 464287408 | 2609 | 40,100 SH | SOLE |
| ISIS PHARMACEUTICALS INC | EQUITY 464330109 | 232 | 44,246 SH | SOLE |
| ISLE OF CAPRI CASINOS INC | EQUITY 464592104 | 258 | 10,604 SH | SOLE |
| ISTA PHARMACEUTICALS INC | EQUITY 45031X204 | 65 | 10,215 SH | SOLE |
| ISTAR FINL INC | EQUITY 45031U101 | 121 | 3,385 SH | SOLE |
| ITC HLDGS CORP | EQUITY 465685105 | 270 | 9,626 SH | SOLE |
| ITLA CAP CORP | EQUITY 450565106 | 211 | 4,320 SH | SOLE |
| ITRON INC | EQUITY 465741106 | 472 | 11,800 SH | DEFINED |
| ITRON INC | EQUITY 465741106 | 704 | 17,573 SH | SOLE |
| ITT EDUCATIONAL SERVICES INC | EQUITY 45068B109 | 4626 | 78,257 SH | SOLE |
| ITT INDS INC IND | EQUITY 450911102 | 45156 | 439,172 SH | DEFINED |
| ITT INDS INC IND | EQUITY 450911102 | 2488 | 24,200 SH | SOLE |
| ITT INDS INC IND | EQUITY 450911102 | 8674 | 84,363 SH | SOLE |
| IVANHOE MINES LTD | EQUITY 46579N103 | 5867 | 819,150 SH | DEFINED |
| IVAX CORP | EQUITY 465823102 | 13697 | 437,172 SH | SOLE |
| IVILLAGE INC | EQUITY 46588H105 | 285 | 35,538 SH | SOLE |
| IXIA | EQUITY 45071R109 | 365 | 24,672 SH | SOLE |
| IXYS CORP | EQUITY 46600W106 | 217 | 18,548 SH | SOLE |
| J & J SNACK FOODS CORP | EQUITY 466032109 | 279 | 4,701 SH | SOLE |
| J JILL GROUP INC | EQUITY 466189107 | 288 | 15,127 SH | SOLE |
| J2 GLOBAL COMMUNICATIONS INC | EQUITY 46626E205 | 761 | 17,809 SH | SOLE |
| JABIL CIRCUIT INC | EQUITY 466313103 | 24 | 642 SH | DEFINED |
| JABIL CIRCUIT INC | EQUITY 466313103 | 17040 | 459,413 SH | SOLE |
| JACK IN THE BOX INC | EQUITY 466367109 | 958 | 27,413 SH | SOLE |
| JACKSON HEWITT TAX * AX SVCS INC | EQUITY 468202106 | 783 | 28,250 SH | SOLE |
| JACOBS ENGR GROUP INC DEL | EQUITY 469814107 | 3543 | 52,200 SH | SOLE |
| JACOBS ENGR GROUP INC DEL | EQUITY 469814107 | 7889 | 116,241 SH | SOLE |
| JACUZZI BRANDS INC | EQUITY 469865109 | 484 | 57,584 SH | SOLE |
| JAKKS PAC INC | EQUITY 47012E106 | 396 | 18,919 SH | SOLE |
| JAMDAT MOBILE INC | EQUITY 47023T100 | 237 | 8,915 SH | SOLE |
| JAMES RIV GROUP INC | EQUITY 470359100 | 66 | 3,323 SH | SOLE |
| JAMES RIVER COAL CO | EQUITY 470355207 | 376 | 9,840 SH | SOLE |
| JANUS CAP GROUP INC | EQUITY 47102X105 | 15 | 795 SH | DEFINED |
| JANUS CAP GROUP INC | EQUITY 47102X105 | 1893 | 101,602 SH | SOLE |
| JARDEN CORP | EQUITY 471109108 | 6440 | 213,600 SH | DEFINED |
| JARDEN CORP | EQUITY 471109108 | 1255 | 41,618 SH | SOLE |
| JDA SOFTWARE GROUP INC | EQUITY 46612K108 | 371 | 21,827 SH | SOLE |
| JDS UNIPHASE CORP | EQUITY 46612J101 | 14 | 6,099 SH | DEFINED |
| JDS UNIPHASE CORP | EQUITY 46612J101 | 2097 | 888,580 SH | SOLE |
| JEFFERIES GROUP INC | EQUITY 472319102 | 4464 | 99,235 SH | SOLE |
| JEFFERSON PILOT CORP | EQUITY 475070108 | 28 | 495 SH | DEFINED |
| JEFFERSON PILOT CORP | EQUITY 475070108 | 3601 | 63,246 SH | SOLE |
| JER INVT TR INC | EQUITY 46614H301 | 157 | 9,251 SH | SOLE |
| JETBLUE AWYS CORP | EQUITY 477143101 | 4632 | 301,201 SH | SOLE |
| JLG INDS INC | EQUITY 466210101 | 5164 | 113,100 SH | SOLE |
| JLG INDS INC | EQUITY 466210101 | 1748 | 38,273 SH | SOLE |
| JO-ANN STORES INC | EQUITY 47758P307 | 204 | 17,276 SH | SOLE |
| JOHNSON & JOHNSON | EQUITY 478160104 | 14243 | 236,983 SH | DEFINED |
| JOHNSON & JOHNSON | EQUITY 478160104 | 3606 | 60,000 SH | SOLE |

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|------------------------------|--------|-----------|--------|-----------|----|---------|
| JOHNSON & JOHNSON | EQUITY | 478160104 | 141978 | 2,362,369 | SH | SOLE |
| JOHNSON CTLS INC | EQUITY | 478366107 | 8089 | 110,949 | SH | DEFINED |
| JOHNSON CTLS INC | EQUITY | 478366107 | 6600 | 90,529 | SH | SOLE |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 13 | 432 | SH | DEFINED |
| JONES APPAREL GROUP INC | EQUITY | 480074103 | 1697 | 55,244 | SH | SOLE |
| JONES LANG LASALLE INC | EQUITY | 48020Q107 | 1287 | 25,564 | SH | SOLE |
| JORGENSEN EARLE M CO | EQUITY | 480829100 | 126 | 13,623 | SH | SOLE |
| JOS A * BANK CLOTHIERS INC | EQUITY | 480838101 | 439 | 10,111 | SH | SOLE |
| JOURNAL COMMUNICATIONS INC | EQUITY | 481130102 | 293 | 20,969 | SH | SOLE |
| JOURNAL REGISTER CO | EQUITY | 481138105 | 468 | 31,328 | SH | SOLE |
| JOY GLOBAL INC | EQUITY | 481165108 | 2068 | 51,700 | SH | SOLE |
| JOY GLOBAL INC | EQUITY | 481165108 | 9715 | 242,875 | SH | SOLE |
| JP MORGAN CHASE & CO | EQUITY | 46625H100 | 20464 | 515,588 | SH | DEFINED |
| JP MORGAN CHASE & CO | EQUITY | 46625H100 | 134006 | 3,376,311 | SH | SOLE |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 41234 | 1,849,060 | SH | SOLE |
| JUPITERMEDIA CORP | EQUITY | 48207D101 | 225 | 15,209 | SH | SOLE |
| K & F INDS HLDGS INC | EQUITY | 482241106 | 194 | 12,660 | SH | SOLE |
| K V PHARMACEUTICAL CO | EQUITY | 482740206 | 923 | 44,800 | SH | SOLE |
| K V PHARMACEUTICAL CO | EQUITY | 482740206 | 555 | 26,956 | SH | SOLE |
| K2 INC | EQUITY | 482732104 | 361 | 35,707 | SH | SOLE |
| KADANT INC | EQUITY | 48282T104 | 193 | 10,437 | SH | SOLE |
| KAMAN CORP | EQUITY | 483548103 | 327 | 16,628 | SH | SOLE |
| KANBAY INTL INC | EQUITY | 48369P207 | 295 | 18,563 | SH | SOLE |
| KANSAS CITY LIFE INS CO | EQUITY | 484836101 | 138 | 2,757 | SH | SOLE |
| KANSAS CITY SOUTHERN | EQUITY | 485170302 | 1502 | 61,502 | SH | SOLE |
| KAYDON CORP | EQUITY | 486587108 | 680 | 21,147 | SH | SOLE |
| KB HOME | EQUITY | 48666K109 | 21 | 288 | SH | DEFINED |
| KB HOME | EQUITY | 48666K109 | 2637 | 36,290 | SH | SOLE |
| KCS ENERGY INC | EQUITY | 482434206 | 286 | 11,800 | SH | DEFINED |
| KCS ENERGY INC | EQUITY | 482434206 | 906 | 37,396 | SH | SOLE |
| KEANE INC | EQUITY | 486665102 | 4334 | 393,600 | SH | DEFINED |
| KEANE INC | EQUITY | 486665102 | 394 | 35,747 | SH | SOLE |
| KEARNY FINL CORP | EQUITY | 487169104 | 200 | 16,383 | SH | SOLE |
| KEITHLEY INSTRS INC | EQUITY | 487584104 | 134 | 9,594 | SH | SOLE |
| KELLOGG CO | EQUITY | 487836108 | 41 | 948 | SH | DEFINED |
| KELLOGG CO | EQUITY | 487836108 | 4872 | 112,716 | SH | SOLE |
| KELLWOOD CO | EQUITY | 488044108 | 498 | 20,846 | SH | SOLE |
| KELLY SVCS INC | EQUITY | 488152208 | 1362 | 51,957 | SH | SOLE |
| KEMET CORP | EQUITY | 488360108 | 1671 | 236,341 | SH | SOLE |
| KENEXA CORP | EQUITY | 488879107 | 91 | 4,309 | SH | SOLE |
| KENNAMETAL INC | EQUITY | 489170100 | 5344 | 104,699 | SH | SOLE |
| KENSEY NASH CORP | EQUITY | 490057106 | 155 | 7,018 | SH | SOLE |
| KERR MCGEE CORP | EQUITY | 492386107 | 39 | 429 | SH | DEFINED |
| KERR MCGEE CORP | EQUITY | 492386107 | 4962 | 54,607 | SH | SOLE |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515101 | 966 | 66,000 | SH | DEFINED |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515101 | 2064 | 141,000 | SH | SOLE |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515101 | 303 | 20,709 | SH | SOLE |
| KEYCORP | EQUITY | 493267108 | 50 | 1,506 | SH | DEFINED |
| KEYCORP | EQUITY | 493267108 | 2140 | 65,000 | SH | SOLE |
| KEYCORP | EQUITY | 493267108 | 7109 | 215,881 | SH | SOLE |
| KEYNOTE SYS INC | EQUITY | 493308100 | 160 | 12,473 | SH | SOLE |
| KEYSPAN CORP | EQUITY | 49337W100 | 23 | 645 | SH | DEFINED |
| KEYSPAN CORP | EQUITY | 49337W100 | 21073 | 590,434 | SH | SOLE |
| KEYSTONE AUTOMOTIVE INDS INC | EQUITY | 49338N109 | 372 | 11,829 | SH | SOLE |
| KFORCE INC | EQUITY | 493732101 | 269 | 24,134 | SH | SOLE |
| KFX INC | EQUITY | 48245L107 | 757 | 44,150 | SH | SOLE |
| KILROY RLTY * CORP | EQUITY | 49427F108 | 1343 | 21,694 | SH | SOLE |
| KIMBALL INTL INC | EQUITY | 494274103 | 178 | 16,728 | SH | SOLE |
| KIMBERLY CLARK CORP | EQUITY | 494368103 | 103 | 1,725 | SH | DEFINED |

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| KIMBERLY CLARK CORP | EQUITY 494368103 | 28873 | 484,035 | SH | SOLE |
| KIMCO REALTY CORP | EQUITY 49446R109 | 192 | 5,976 | SH | SOLE |
| KINDER MORGAN ENERGY PARTNER UT LTD PARTNER | EQUITY 494550106 | 2630 | 55,000 | SH | SOLE |
| KINDER MORGAN INC KANS | EQUITY 49455P101 | 36 | 387 | SH | DEFINED |
| KINDER MORGAN INC KANS | EQUITY 49455P101 | 2759 | 30,000 | SH | SOLE |
| KINDER MORGAN INC KANS | EQUITY 49455P101 | 9544 | 103,796 | SH | SOLE |
| KINDRED HEALTHCARE INC | EQUITY 494580103 | 4575 | 177,600 | SH | DEFINED |
| KINDRED HEALTHCARE INC | EQUITY 494580103 | 551 | 21,379 | SH | SOLE |
| KINETIC CONCEPTS INC | EQUITY 49460W208 | 5065 | 127,400 | SH | DEFINED |
| KINETIC CONCEPTS INC | EQUITY 49460W208 | 42 | 1,068 | SH | SOLE |
| KING PHARMACEUTICALS INC | EQUITY 495582108 | 15 | 894 | SH | DEFINED |
| KING PHARMACEUTICALS INC | EQUITY 495582108 | 2670 | 157,791 | SH | SOLE |
| KINGSWAY FINL SVCS INC | EQUITY 496904103 | 3165 | 157,000 | SH | DEFINED |
| KINROSS GOLD CORP | EQUITY 496902404 | 2044 | 221,900 | SH | DEFINED |
| KIRBY CORP | EQUITY 497266106 | 853 | 16,356 | SH | SOLE |
| KITE RLTY GROUP TR | EQUITY 49803T102 | 232 | 14,987 | SH | SOLE |
| KKR FINL CORP | EQUITY 482476306 | 25 | 1,048 | SH | SOLE |
| KLA-TENCOR CORP | EQUITY 482480100 | 36 | 729 | SH | DEFINED |
| KLA-TENCOR CORP | EQUITY 482480100 | 9635 | 195,314 | SH | SOLE |
| KMG AMER CORP | EQUITY 482563103 | 146 | 15,875 | SH | SOLE |
| KNBT BANCORP INC | EQUITY 482921103 | 400 | 24,556 | SH | SOLE |
| KNIGHT CAPITAL GROUP INC | EQUITY 499005106 | 798 | 80,658 | SH | SOLE |
| KNIGHT RIDDER INC | EQUITY 499040103 | 16 | 255 | SH | DEFINED |
| KNIGHT RIDDER INC | EQUITY 499040103 | 2081 | 32,874 | SH | SOLE |
| KNIGHT TRANSN INC | EQUITY 499064103 | 890 | 42,909 | SH | SOLE |
| KNOLL INC | EQUITY 498904200 | 141 | 8,262 | SH | SOLE |
| KOHL'S CORP | EQUITY 500255104 | 32852 | 675,972 | SH | DEFINED |
| KOHL'S CORP | EQUITY 500255104 | 7351 | 151,254 | SH | SOLE |
| KOMAG INC | EQUITY 500453204 | 754 | 21,745 | SH | SOLE |
| KOPIN CORP | EQUITY 500600101 | 283 | 52,849 | SH | SOLE |
| KORN FERRY INTL | EQUITY 500643200 | 2034 | 108,843 | SH | SOLE |
| KOS PHARMACEUTICALS INC | EQUITY 500648100 | 217 | 4,200 | SH | DEFINED |
| KOS PHARMACEUTICALS INC | EQUITY 500648100 | 17 | 332 | SH | SOLE |
| KRAFT FOODS INC | EQUITY 50075N104 | 1207 | 42,859 | SH | SOLE |
| KRISPY KREME DOUGHNUTS INC | EQUITY 501014104 | 238 | 41,497 | SH | SOLE |
| KROGER CO | EQUITY 501044101 | 51 | 2,676 | SH | DEFINED |
| KROGER CO | EQUITY 501044101 | 13033 | 690,304 | SH | SOLE |
| KRONOS INC | EQUITY 501052104 | 1008 | 24,078 | SH | SOLE |
| KRONOS WORLDWIDE INC | EQUITY 50105F105 | 77 | 2,638 | SH | SOLE |
| K-SWISS INC | EQUITY 482686102 | 607 | 18,725 | SH | SOLE |
| KULICKE & SOFFA INDS INC | EQUITY 501242101 | 344 | 38,873 | SH | SOLE |
| KYPHON INC | EQUITY 501577100 | 474 | 11,600 | SH | DEFINED |
| KYPHON INC | EQUITY 501577100 | 891 | 21,822 | SH | SOLE |
| L-3 COMMUNICATIONS HLDGS INC | EQUITY 502424104 | 25312 | 340,444 | SH | DEFINED |
| L-3 COMMUNICATIONS HLDGS INC | EQUITY 502424104 | 4149 | 55,798 | SH | SOLE |
| LA BARGE INC | EQUITY 502470107 | 109 | 7,566 | SH | SOLE |
| LA QUINTA CORP PAIRED CTF | EQUITY 50419U202 | 7784 | 698,714 | SH | SOLE |
| LA Z BOY INC | EQUITY 505336107 | 531 | 39,168 | SH | SOLE |
| LABOR READY * INC | EQUITY 505401208 | 283 | 13,600 | SH | DEFINED |
| LABOR READY * INC | EQUITY 505401208 | 855 | 41,045 | SH | SOLE |
| LABOR READY * INC | EQUITY 505401208 | 832 | 39,961 | SH | SOLE |
| LABORATORY CORP AMER HLDGS | EQUITY 50540R409 | 1190 | 22,092 | SH | DEFINED |
| LABORATORY CORP AMER HLDGS | EQUITY 50540R409 | 3303 | 61,341 | SH | SOLE |
| LABRANCHE & CO INC | EQUITY 505447102 | 1622 | 160,410 | SH | SOLE |
| LACLEDE GROUP INC | EQUITY 505597104 | 463 | 15,852 | SH | SOLE |
| LAFARGE NORTH AMERICA INC | EQUITY 505862102 | 56 | 1,019 | SH | SOLE |
| LAIDLAW INTL INC | EQUITY 50730R102 | 10558 | 454,496 | SH | SOLE |
| LAKELAND BANCORP INC | EQUITY 511637100 | 202 | 13,714 | SH | SOLE |

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| LAKELAND FINL CORP | EQUITY | 511656100 | 179 | 4,441 | SH | SOLE |
| LAM RESEARCH CORP | EQUITY | 512807108 | 10018 | 280,785 | SH | SOLE |
| LAMAR ADVERTISING CO | EQUITY | 512815101 | 342 | 7,417 | SH | SOLE |
| LAMSON & SESSIONS CO | EQUITY | 513696104 | 320 | 12,800 | SH | DEFINED |
| LANCASTER COLONY CORP | EQUITY | 513847103 | 2586 | 69,803 | SH | SOLE |
| LANCE INC | EQUITY | 514606102 | 417 | 22,395 | SH | SOLE |
| LANDAMERICA FINL GROUP INC | EQUITY | 514936103 | 847 | 13,579 | SH | SOLE |
| LANDAUER INC | EQUITY | 51476K103 | 310 | 6,728 | SH | SOLE |
| LANDRYS RESTAURANTS INC | EQUITY | 51508L103 | 2142 | 80,200 | SH | DEFINED |
| LANDRYS RESTAURANTS INC | EQUITY | 51508L103 | 329 | 12,318 | SH | SOLE |
| LANDSTAR SYS INC | EQUITY | 515098101 | 551 | 13,200 | SH | DEFINED |
| LANDSTAR SYS INC | EQUITY | 515098101 | 54 | 1,303 | SH | SOLE |
| LAS VEGAS SANDS CORP | EQUITY | 517834107 | 20 | 514 | SH | SOLE |
| LASALLE HOTEL PPTYS | EQUITY | 517942108 | 833 | 22,687 | SH | SOLE |
| LASERSCOPE | EQUITY | 518081104 | 335 | 14,912 | SH | SOLE |
| LATTICE SEMICONDUCTOR CORP | EQUITY | 518415104 | 1339 | 309,901 | SH | SOLE |
| LAUDER ESTEE COS INC | EQUITY | 518439104 | 99 | 2,951 | SH | SOLE |
| LAUREATE EDUCATION INC | EQUITY | 518613104 | 5221 | 99,426 | SH | SOLE |
| LAWSON PRODS INC | EQUITY | 520776105 | 130 | 3,437 | SH | SOLE |
| LAWSON SOFTWARE INC | EQUITY | 520780107 | 11359 | 1,545,400 | SH | DEFINED |
| LAWSON SOFTWARE INC | EQUITY | 520780107 | 342 | 46,597 | SH | SOLE |
| LAYNE CHRISTENSEN CO | EQUITY | 521050104 | 182 | 7,145 | SH | SOLE |
| LAZARD LTD | EQUITY | G54050102 | 530 | 16,600 | SH | DEFINED |
| LCA-VISION INC | EQUITY | 501803308 | 703 | 14,800 | SH | DEFINED |
| LCA-VISION INC | EQUITY | 501803308 | 726 | 15,276 | SH | SOLE |
| LEADIS TECHNOLOGY INC | EQUITY | 52171N103 | 70 | 13,548 | SH | SOLE |
| LEAP WIRELESS INTL INC | EQUITY | 521863308 | 10 | 273 | SH | SOLE |
| LEAPFROG ENTERPRISES INC | EQUITY | 52186N106 | 283 | 24,329 | SH | SOLE |
| LEAR CORP | EQUITY | 521865105 | 4515 | 158,639 | SH | SOLE |
| LEARNING TREE INTL INC | EQUITY | 522015106 | 86 | 6,726 | SH | SOLE |
| LECG CORP | EQUITY | 523234102 | 192 | 11,054 | SH | SOLE |
| LECROY CORP | EQUITY | 52324W109 | 142 | 9,265 | SH | SOLE |
| LEE ENTERPRISES INC | EQUITY | 523768109 | 3372 | 91,357 | SH | SOLE |
| LEGG MASON INC | EQUITY | 524901105 | 1939 | 16,200 | SH | DEFINED |
| LEGG MASON INC | EQUITY | 524901105 | 3842 | 32,100 | SH | SOLE |
| LEGG MASON INC | EQUITY | 524901105 | 29105 | 243,173 | SH | SOLE |
| LEGGETT & PLATT INC | EQUITY | 524660107 | 16 | 678 | SH | DEFINED |
| LEGGETT & PLATT INC | EQUITY | 524660107 | 2058 | 89,629 | SH | SOLE |
| LEHMAN BROS HLDGS INC | EQUITY | 524908100 | 127 | 990 | SH | DEFINED |
| LEHMAN BROS HLDGS INC | EQUITY | 524908100 | 15119 | 117,960 | SH | SOLE |
| LENNAR CORP | EQUITY | 526057104 | 31 | 510 | SH | DEFINED |
| LENNAR CORP | EQUITY | 526057104 | 3886 | 63,683 | SH | SOLE |
| LENNOX INTL INC | EQUITY | 526107107 | 1067 | 37,844 | SH | SOLE |
| LEUCADIA NATL CORP | EQUITY | 527288104 | 7826 | 164,892 | SH | SOLE |
| LEVEL 3 COMMUNICATIONS INC | EQUITY | 52729NAS9 | 663694 | 10,350,000 | SH | DEFINED |
| LEVEL 3 COMMUNICATIONS INC | EQUITY | 52729N100 | 1496 | 521,311 | SH | SOLE |
| LEVITT CORP | EQUITY | 52742P108 | 280 | 12,334 | SH | SOLE |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 6712 | 817,600 | SH | SOLE |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 491 | 59,863 | SH | SOLE |
| LEXICON GENETICS INC | EQUITY | 528872104 | 174 | 47,727 | SH | SOLE |
| LEXINGTON CORP PPTYS TR | EQUITY | 529043101 | 1238 | 58,112 | SH | SOLE |
| LEXMARK INTL | EQUITY | 529771107 | 19 | 429 | SH | DEFINED |
| LEXMARK INTL | EQUITY | 529771107 | 2395 | 53,429 | SH | SOLE |
| LHC GROUP INC | EQUITY | 50187A107 | 62 | 3,585 | SH | SOLE |
| LIBBEY INC | EQUITY | 529898108 | 106 | 10,395 | SH | SOLE |
| LIBERTY CORP S C | EQUITY | 530370105 | 542 | 11,581 | SH | SOLE |

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| LIBERTY GLOBAL INC | EQUITY | 530555101 | 624 | 27,734 | SH | SOLE |
| LIBERTY PPTY TR SH BEN INT | EQUITY | 531172104 | 7585 | 177,020 | SH | SOLE |
| LIFE TIME FITNESS INC | EQUITY | 53217R207 | 669 | 17,566 | SH | SOLE |
| LIFECCELL * CORP | EQUITY | 531927101 | 459 | 24,091 | SH | SOLE |
| LIFELINE SYS INC | EQUITY | 532192101 | 336 | 9,197 | SH | SOLE |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L109 | 3713 | 99,000 | SH | DEFINED |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L109 | 4276 | 114,021 | SH | SOLE |
| LIFETIME BRANDS INC | EQUITY | 53222Q103 | 113 | 5,478 | SH | SOLE |
| LILLY ELI & CO | EQUITY | 532457108 | 1166 | 20,596 | SH | DEFINED |
| LILLY ELI & CO | EQUITY | 532457108 | 34416 | 608,171 | SH | SOLE |
| LIMITED BRANDS INC | EQUITY | 532716107 | 29 | 1,287 | SH | DEFINED |
| LIMITED BRANDS INC | EQUITY | 532716107 | 3601 | 161,128 | SH | SOLE |
| LIN TV CORP | EQUITY | 532774106 | 227 | 20,368 | SH | SOLE |
| LINCARE HLDGS INC | EQUITY | 532791100 | 8404 | 200,519 | SH | SOLE |
| | | | | | | |
| LINCOLN EDL SVCS CORP | EQUITY | 533535100 | 45 | 3,145 | SH | SOLE |
| LINCOLN ELEC HLDGS INC | EQUITY | 533900106 | 1093 | 27,549 | SH | SOLE |
| LINCOLN NATL CORP IND | EQUITY | 534187109 | 34 | 639 | SH | DEFINED |
| LINCOLN NATL CORP IND | EQUITY | 534187109 | 15242 | 287,431 | SH | SOLE |
| LINDSAY MFG CO | EQUITY | 535555106 | 167 | 8,709 | SH | SOLE |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 41 | 1,125 | SH | DEFINED |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 6017 | 166,808 | SH | SOLE |
| LINENS N THINGS INC | EQUITY | 535679104 | 904 | 33,975 | SH | SOLE |
| LIONBRIDGE TECHNOLOGIES INC | EQUITY | 536252109 | 229 | 32,634 | SH | SOLE |
| LITHIA MTRS INC | EQUITY | 536797103 | 364 | 11,575 | SH | SOLE |
| LITTELFUSE INC | EQUITY | 537008104 | 459 | 16,826 | SH | SOLE |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 14 | 393 | SH | DEFINED |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 2716 | 75,831 | SH | SOLE |
| LKQ CORP | EQUITY | 501889208 | 372 | 10,759 | SH | SOLE |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 84 | 1,320 | SH | DEFINED |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 10041 | 157,801 | SH | SOLE |
| LODGENET ENTMT CORP | EQUITY | 540211109 | 169 | 12,153 | SH | SOLE |
| LODGIAN INC | EQUITY | 54021P403 | 199 | 18,554 | SH | SOLE |
| LOEWS CORP | EQUITY | 540424108 | 48 | 501 | SH | DEFINED |
| LOEWS CORP | EQUITY | 540424108 | 5681 | 59,897 | SH | SOLE |
| LOEWS CORP CAROLNA GP STK | EQUITY | 540424207 | 399 | 9,066 | SH | SOLE |
| LO-JACK CORP | EQUITY | 539451104 | 2041 | 84,603 | SH | SOLE |
| LONE STAR STEAKHOUSE SALOON | EQUITY | 542307103 | 318 | 13,403 | SH | SOLE |
| LONE STAR TECHNOLOGIES INC | EQUITY | 542312103 | 1158 | 22,410 | SH | SOLE |
| LONGS DRUG STORES CORP | EQUITY | 543162101 | 840 | 23,080 | SH | SOLE |
| LONGVIEW FIBRE CO | EQUITY | 543213102 | 2900 | 139,349 | SH | SOLE |
| LOUISIANA PAC CORP | EQUITY | 546347105 | 11356 | 413,390 | SH | DEFINED |
| LOUISIANA PAC CORP | EQUITY | 546347105 | 2399 | 87,336 | SH | SOLE |
| LOWES COS INC | EQUITY | 548661107 | 192 | 2,886 | SH | DEFINED |
| LOWES COS INC | EQUITY | 548661107 | 25418 | 381,302 | SH | SOLE |
| LSI INDS INC | EQUITY | 50216C108 | 233 | 14,860 | SH | SOLE |
| LSI LOGIC CORP | EQUITY | 502161102 | 12 | 1,446 | SH | DEFINED |
| LSI LOGIC CORP | EQUITY | 502161102 | 1464 | 182,990 | SH | SOLE |
| LTC PPTYS INC | EQUITY | 502175102 | 366 | 17,407 | SH | SOLE |
| LTX CORP | EQUITY | 502392103 | 207 | 46,070 | SH | SOLE |
| LUBRIZOL CORP | EQUITY | 549271104 | 5926 | 136,440 | SH | SOLE |
| LUBYS INC | EQUITY | 549282101 | 229 | 17,231 | SH | SOLE |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 44 | 16,410 | SH | DEFINED |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463107 | 5560 | 2,090,213 | SH | SOLE |
| LUFKIN INDS INC | EQUITY | 549764108 | 259 | 5,200 | SH | DEFINED |
| LUFKIN INDS INC | EQUITY | 549764108 | 1895 | 38,000 | SH | SOLE |
| LUFKIN INDS INC | EQUITY | 549764108 | 528 | 10,595 | SH | SOLE |

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| LUMINENT MTG CAP INC | EQUITY | 550278303 | 229 | 30,449 | SH | SOLE |
| LUMINEX CORP DEL | EQUITY | 55027E102 | 223 | 19,164 | SH | SOLE |
| LYON WILLIAM HOMES | EQUITY | 552074106 | 187 | 1,850 | SH | SOLE |
| LYONDELL CHEMICAL CO | EQUITY | 552078107 | 9792 | 411,098 | SH | SOLE |
| M & F WORLDWIDE CORP | EQUITY | 552541104 | 132 | 8,073 | SH | SOLE |
| M & T BK CORP | EQUITY | 55261F104 | 32 | 294 | SH | DEFINED |
| M & T BK CORP | EQUITY | 55261F104 | 14152 | 129,777 | SH | SOLE |
| M D C HLDGS INC | EQUITY | 552676108 | 49 | 796 | SH | SOLE |
| M/I HOMES INC | EQUITY | 55305B101 | 379 | 9,323 | SH | SOLE |
| MACATAWA BK CORP | EQUITY | 554225102 | 278 | 7,652 | SH | SOLE |
| MACDERMID INC | EQUITY | 554273102 | 635 | 22,760 | SH | SOLE |
| MACERICH CO | EQUITY | 554382101 | 8066 | 120,140 | SH | SOLE |
| MACK CALI RLTY CORP | EQUITY | 554489104 | 20646 | 477,913 | SH | SOLE |
| MACROVISION CORP | EQUITY | 555904101 | 2317 | 138,477 | SH | SOLE |
| MADDEN STEVEN LTD | EQUITY | 556269108 | 287 | 9,808 | SH | SOLE |
| MAF BANCORP INC | EQUITY | 55261R108 | 1003 | 24,241 | SH | SOLE |
| MAGELLAN HEALTH SVCS INC | EQUITY | 559079207 | 636 | 20,225 | SH | SOLE |
| MAGELLAN MIDSTREAM PRTRNS LP | EQUITY | 559080106 | 2578 | 80,000 | SH | SOLE |
| MAGMA DESIGN AUTOMATION | EQUITY | 559181102 | 222 | 26,362 | SH | SOLE |
| MAGNA ENTMT CORP | EQUITY | 559211107 | 201 | 28,131 | SH | SOLE |
| MAGUIRE PPTYS INC | EQUITY | 559775101 | 803 | 25,993 | SH | SOLE |
| MAIDENFORM BRANDS INC | EQUITY | 560305104 | 122 | 9,628 | SH | SOLE |
| | | | | | | |
| MAIN STR BKS INC | EQUITY | 56034R102 | 320 | 11,755 | SH | SOLE |
| MAINSOURCE FINANCIAL GP INC | EQUITY | 56062Y102 | 159 | 8,887 | SH | SOLE |
| MAIR HOLDINGS INC | EQUITY | 560635104 | 43 | 9,101 | SH | SOLE |
| MAJESCO ENTERTAINMENT CO | EQUITY | 560690208 | 14 | 12,111 | SH | SOLE |
| MANHATTAN ASSOCS INC | EQUITY | 562750109 | 448 | 21,893 | SH | SOLE |
| MANITOWOC INC | EQUITY | 563571108 | 4018 | 80,000 | SH | SOLE |
| MANITOWOC INC | EQUITY | 563571108 | 1136 | 22,616 | SH | SOLE |
| MANNATECH INC | EQUITY | 563771104 | 163 | 11,835 | SH | SOLE |
| MANNKIND CORP | EQUITY | 56400P201 | 214 | 19,028 | SH | SOLE |
| MANOR CARE INC | EQUITY | 564055101 | 12 | 291 | SH | DEFINED |
| MANOR CARE INC | EQUITY | 564055101 | 1450 | 36,464 | SH | SOLE |
| MANPOWER INC | EQUITY | 56418H100 | 8144 | 175,133 | SH | SOLE |
| MANTECH INTL CORP | EQUITY | 564563104 | 326 | 11,719 | SH | SOLE |
| MANULIFE FINL CORP | EQUITY | 56501R106 | 7220 | 123,300 | SH | DEFINED |
| MAPINFO CORP | EQUITY | 565105103 | 195 | 15,500 | SH | SOLE |
| MARATHON OIL CORP | EQUITY | 565849106 | 12484 | 204,753 | SH | DEFINED |
| MARATHON OIL CORP | EQUITY | 565849106 | 9853 | 161,597 | SH | SOLE |
| MARCHEX INC | EQUITY | 56624R108 | 334 | 14,863 | SH | SOLE |
| MARCUS CORP | EQUITY | 566330106 | 358 | 15,227 | SH | SOLE |
| MARINE PRODS CORP | EQUITY | 568427108 | 102 | 9,771 | SH | SOLE |
| MARINEMAX INC | EQUITY | 567908108 | 318 | 10,087 | SH | SOLE |
| MARITRANS INC | EQUITY | 570363101 | 166 | 6,389 | SH | SOLE |
| MARKEL CORP | EQUITY | 570535104 | 82 | 259 | SH | SOLE |
| MARKETAXESS HLDGS INC | EQUITY | 57060D108 | 2846 | 249,000 | SH | DEFINED |
| MARKETAXESS HLDGS INC | EQUITY | 57060D108 | 199 | 56,033 | SH | SOLE |
| MARKWEST HYDROCARBON INC | EQUITY | 570762104 | 93 | 4,217 | SH | SOLE |
| MARLIN BUSINESS SVCS CORP | EQUITY | 571157106 | 115 | 4,834 | SH | SOLE |
| MARRIOTT INTL INC | EQUITY | 571903202 | 41 | 609 | SH | DEFINED |
| MARRIOTT INTL INC | EQUITY | 571903202 | 24698 | 368,792 | SH | SOLE |
| MARSH & MCLENNAN COS INC | EQUITY | 571748102 | 64 | 2,010 | SH | DEFINED |
| MARSH & MCLENNAN COS INC | EQUITY | 571748102 | 61127 | 1,924,655 | SH | SOLE |
| MARSHALL & ILSLEY CORP | EQUITY | 571834100 | 33 | 771 | SH | DEFINED |
| MARSHALL & ILSLEY CORP | EQUITY | 571834100 | 4258 | 98,927 | SH | SOLE |
| MARSHALL EDWARDS INC | EQUITY | 572322303 | 35 | 5,583 | SH | SOLE |

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| MARTEK * TEK BIOSCIENCES CORP | EQUITY | 572901106 | 2123 | 86,283 | SH | SOLE |
| MARTEN TRANS LTD | EQUITY | 573075108 | 203 | 11,168 | SH | SOLE |
| MARTHA STEWART LIVING OMNIME | EQUITY | 573083102 | 294 | 16,851 | SH | SOLE |
| MARTIN MARIETTA MATLS INC | EQUITY | 573284106 | 7111 | 92,687 | SH | SOLE |
| MARVEL ENTERTAINMENT INC | EQUITY | 57383T103 | 24 | 1,495 | SH | SOLE |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H105 | 5777 | 103,000 | SH | DEFINED |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H105 | 2596 | 46,290 | SH | SOLE |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H105 | 961 | 17,140 | SH | SOLE |
| MASCO CORP | EQUITY | 574599106 | 47 | 1,563 | SH | DEFINED |
| MASCO CORP | EQUITY | 574599106 | 14413 | 477,394 | SH | SOLE |
| MASSEY ENERGY CORP | EQUITY | 576206106 | 62 | 1,648 | SH | SOLE |
| MASTEC INC | EQUITY | 576323109 | 213 | 20,357 | SH | SOLE |
| MATRIA HEALTHCARE INC | EQUITY | 576817209 | 597 | 15,403 | SH | SOLE |
| MATRIX SVC CO | EQUITY | 576853105 | 2436 | 247,600 | SH | SOLE |
| MATRIXONE INC | EQUITY | 57685P304 | 202 | 40,465 | SH | SOLE |
| MATRIXX INITIATIVES INC | EQUITY | 57685L105 | 218 | 10,400 | SH | DEFINED |
| MATTEL INC | EQUITY | 577081102 | 24 | 1,491 | SH | DEFINED |
| MATTEL INC | EQUITY | 577081102 | 7373 | 466,029 | SH | SOLE |
| MATTHEWS INTL CORP | EQUITY | 577128101 | 873 | 23,986 | SH | SOLE |
| MATTSON TECHNOLOGY INC | EQUITY | 577223100 | 322 | 31,965 | SH | SOLE |
| MAUI LD & PINEAPPLE INC | EQUITY | 577345101 | 87 | 2,550 | SH | SOLE |
| MAVERICK TUBE CORP | EQUITY | 577914104 | 1283 | 32,200 | SH | SOLE |
| MAXIM INTEGRATED PRODS INC | EQUITY | 57772K101 | 44 | 1,209 | SH | DEFINED |
| MAXIM INTEGRATED PRODS INC | EQUITY | 57772K101 | 9431 | 260,234 | SH | SOLE |
| MAXIMUS INC | EQUITY | 577933104 | 528 | 14,383 | SH | SOLE |
| MAXTOR CORP | EQUITY | 577729205 | 1319 | 190,114 | SH | SOLE |
| MAXYGEN INC | EQUITY | 577776107 | 144 | 19,161 | SH | SOLE |
| MAYTAG CORP | EQUITY | 578592107 | 6 | 297 | SH | DEFINED |
| MAYTAG CORP | EQUITY | 578592107 | 1790 | 95,117 | SH | SOLE |
| MB FINANCIAL INC | EQUITY | 55264U108 | 584 | 16,488 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| MBIA INC | EQUITY | 55262C100 | 30 | 495 | SH | DEFINED |
| MBIA INC | EQUITY | 55262C100 | 3790 | 62,998 | SH | SOLE |
| MBNA CORP | EQUITY | 55262L100 | 126 | 4,632 | SH | DEFINED |
| MBNA CORP | EQUITY | 55262L100 | 48588 | 1,789,610 | SH | SOLE |
| MBT FINL CORP | EQUITY | 578877102 | 179 | 11,080 | SH | SOLE |
| MCAFEE INC | EQUITY | 579064106 | 9092 | 335,127 | SH | SOLE |
| MCCLATCHY CO | EQUITY | 579489105 | 36 | 608 | SH | SOLE |
| MCCORMICK & CO INC | EQUITY | 579780206 | 5661 | 183,091 | SH | DEFINED |
| MCCORMICK & CO INC | EQUITY | 579780206 | 3868 | 125,101 | SH | SOLE |
| MCCORMICK & SCHMICKS SEAFD R | EQUITY | 579793100 | 128 | 5,692 | SH | SOLE |
| MCDATA CORP | EQUITY | 580031201 | 1592 | 418,983 | SH | SOLE |
| MCDONALDS CORP | EQUITY | 580135101 | 157 | 4,647 | SH | DEFINED |
| MCDONALDS CORP | EQUITY | 580135101 | 35372 | 1,049,002 | SH | SOLE |
| MCG CAPITAL CORP | EQUITY | 58047P107 | 1955 | 134,025 | SH | SOLE |
| MCGRATH RENTCORP | EQUITY | 580589109 | 429 | 15,449 | SH | SOLE |
| MCGRAW HILL COS INC | EQUITY | 580645109 | 71 | 1,383 | SH | DEFINED |
| MCGRAW HILL COS INC | EQUITY | 580645109 | 8515 | 164,931 | SH | SOLE |
| MCI INC | EQUITY | 552691107 | 613 | 31,056 | SH | SOLE |
| MCKESSON CORP | EQUITY | 58155Q103 | 59 | 1,137 | SH | DEFINED |
| MCKESSON CORP | EQUITY | 58155Q103 | 13113 | 254,183 | SH | SOLE |
| MCMORAN EXPLORATION CO | EQUITY | 582411104 | 306 | 15,495 | SH | SOLE |
| MDU RES GROUP INC | EQUITY | 552690109 | 7873 | 240,464 | SH | SOLE |
| MEADWESTVACO CORP | EQUITY | 583334107 | 19 | 669 | SH | DEFINED |
| MEADWESTVACO CORP | EQUITY | 583334107 | 4502 | 160,600 | SH | SOLE |
| MEASUREMENT SPECIALTIES INC | EQUITY | 583421102 | 216 | 8,872 | SH | SOLE |
| MECHEL OAO | EQUITY | 583840103 | 435 | 18,000 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| MEDAREX INC | EQUITY | 583916101 | 1151 | 83,097 | SH | SOLE |
| MEDCATH CORP | EQUITY | 58404W109 | 102 | 5,499 | SH | SOLE |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 63 | 1,134 | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U102 | 7544 | 135,198 | SH | SOLE |
| MEDIA GEN INC | EQUITY | 584404107 | 3227 | 63,643 | SH | SOLE |
| MEDIACOM COMMUNICATIONS CORP | EQUITY | 58446K105 | 254 | 46,314 | SH | SOLE |
| MEDICAL PPTYS TRUST INC | EQUITY | 58463J304 | 94 | 9,633 | SH | SOLE |
| MEDICINES CO | EQUITY | 584688105 | 5040 | 288,800 | SH | DEFINED |
| MEDICINES CO | EQUITY | 584688105 | 647 | 37,097 | SH | SOLE |
| MEDICIS PHARMACEUTICAL CORP | EQUITY | 584690309 | 1306 | 40,742 | SH | SOLE |
| MEDIMMUNE INC | EQUITY | 584699102 | 32 | 909 | SH | DEFINED |
| MEDIMMUNE INC | EQUITY | 584699102 | 4552 | 129,969 | SH | SOLE |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P107 | 164 | 11,152 | SH | SOLE |
| MEDTRONIC INC | EQUITY | 585055106 | 33147 | 575,764 | SH | DEFINED |
| MEDTRONIC INC | EQUITY | 585055106 | 46668 | 810,624 | SH | SOLE |
| MELLON FINL CORP | EQUITY | 58551A108 | 53 | 1,545 | SH | DEFINED |
| MELLON FINL CORP | EQUITY | 58551A108 | 4706 | 137,400 | SH | SOLE |
| MELLON FINL CORP | EQUITY | 58551A108 | 6733 | 196,596 | SH | SOLE |
| MEMC ELECTR MATLS INC | EQUITY | 552715104 | 7387 | 333,199 | SH | SOLE |
| MENS WEARHOUSE INC | EQUITY | 587118100 | 353 | 12,000 | SH | DEFINED |
| MENS WEARHOUSE INC | EQUITY | 587118100 | 38 | 1,289 | SH | SOLE |
| MENTOR CORP MINN | EQUITY | 587188103 | 1115 | 24,187 | SH | SOLE |
| MENTOR GRAPHICS CORP | EQUITY | 587200106 | 2225 | 215,163 | SH | SOLE |
| MERCANTILE BANK CORP | EQUITY | 587376104 | 219 | 5,691 | SH | SOLE |
| MERCANTILE BANKSHARES CORP | EQUITY | 587405101 | 9290 | 164,592 | SH | SOLE |
| MERCER INTL INC SH BEN INT | EQUITY | 588056101 | 169 | 21,515 | SH | SOLE |
| MERCK & CO INC | EQUITY | 589331107 | 13382 | 420,682 | SH | DEFINED |
| MERCK & CO INC | EQUITY | 589331107 | 52219 | 1,641,598 | SH | SOLE |
| MERCURY COMPUTER SYS | EQUITY | 589378108 | 324 | 15,723 | SH | SOLE |
| MERCURY GENL CORP | EQUITY | 589400100 | 4129 | 70,925 | SH | SOLE |
| MERCURY INTERACTIVE CORP | EQUITY | 589405109 | 9 | 321 | SH | DEFINED |
| MERCURY INTERACTIVE CORP | EQUITY | 589405109 | 1270 | 45,711 | SH | SOLE |
| MEREDITH CORP | EQUITY | 589433101 | 8 | 156 | SH | DEFINED |
| MEREDITH CORP | EQUITY | 589433101 | 1015 | 19,400 | SH | SOLE |
| MERGE TECHNOLOGIES INC | EQUITY | 589981109 | 1936 | 77,300 | SH | SOLE |
| MERGE TECHNOLOGIES INC | EQUITY | 589981109 | 337 | 13,451 | SH | SOLE |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584101 | 487 | 24,200 | SH | SOLE |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584101 | 279 | 13,858 | SH | SOLE |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q109 | 273 | 65,014 | SH | SOLE |
| MERISTAR HOSPITALITY CORP | EQUITY | 58984Y103 | 2911 | 309,660 | SH | SOLE |
| MERIT MED SYS INC | EQUITY | 589889104 | 242 | 19,950 | SH | SOLE |
| MERITAGE HOMES CORP | EQUITY | 59001A102 | 43 | 678 | SH | SOLE |
| MERRILL LYNCH & CO INC | EQUITY | 590188108 | 27146 | 400,793 | SH | DEFINED |
| MERRILL LYNCH & CO INC | EQUITY | 590188108 | 27686 | 408,771 | SH | SOLE |
| MESA AIR GROUP INC | EQUITY | 590479101 | 2362 | 225,800 | SH | DEFINED |
| MESA AIR GROUP INC | EQUITY | 590479101 | 236 | 22,581 | SH | SOLE |
| MESTEK INC | EQUITY | 590829107 | 29 | 2,227 | SH | SOLE |
| METAL MGMT INC | EQUITY | 591097209 | 379 | 16,310 | SH | SOLE |
| METHODE ELECTRS INC | EQUITY | 591520200 | 272 | 27,308 | SH | SOLE |
| METLIFE INC | EQUITY | 59156R108 | 137 | 2,796 | SH | DEFINED |
| METLIFE INC | EQUITY | 59156R108 | 24508 | 500,172 | SH | SOLE |
| METROLOGIC INSTRS INC | EQUITY | 591676101 | 293 | 15,200 | SH | DEFINED |
| METROLOGIC INSTRS INC | EQUITY | 591676101 | 171 | 8,860 | SH | SOLE |
| METTLER TOLEDO INTERNATIONAL | EQUITY | 592688105 | 56 | 1,007 | SH | SOLE |
| MFA MTG INVTS INC | EQUITY | 55272X102 | 353 | 61,855 | SH | SOLE |
| MFS MUN INCOME TR SH BEN INT | EQUITY | 552738106 | 138 | 17,700 | SH | SOLE |

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|------------------------------|--------|-----------|--------|-----------|----|---------|
| MGE ENERGY INC | EQUITY | 55277P104 | 521 | 15,357 | SH | SOLE |
| MGI PHARMA INC | EQUITY | 552880106 | 28696 | 1,672,274 | SH | SOLE |
| MGIC INVT CORP WIS | EQUITY | 552848103 | 22 | 336 | SH | DEFINED |
| MGIC INVT CORP WIS | EQUITY | 552848103 | 2816 | 42,782 | SH | SOLE |
| MGM MIRAGE | EQUITY | 552953101 | 96 | 2,618 | SH | SOLE |
| MICHAELS STORES INC | EQUITY | 594087108 | 9532 | 269,488 | SH | SOLE |
| MICREL INC | EQUITY | 594793101 | 2037 | 175,749 | SH | SOLE |
| MICRO THERAPEUTICS INC | EQUITY | 59500W100 | 56 | 8,011 | SH | SOLE |
| MICROCHIP TECHNOLOGY INC | EQUITY | 595017104 | 2466 | 76,700 | SH | SOLE |
| MICROCHIP TECHNOLOGY INC | EQUITY | 595017104 | 13863 | 431,202 | SH | SOLE |
| MICROMUSE INC | EQUITY | 595094103 | 1638 | 165,576 | SH | SOLE |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 30 | 2,280 | SH | DEFINED |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 3827 | 287,562 | SH | SOLE |
| MICROS SYS INC | EQUITY | 594901100 | 561 | 11,600 | SH | DEFINED |
| MICROS SYS INC | EQUITY | 594901100 | 1380 | 28,554 | SH | SOLE |
| MICROSEMI CORP | EQUITY | 595137100 | 4795 | 173,360 | SH | SOLE |
| MICROSEMI CORP | EQUITY | 595137100 | 1280 | 46,279 | SH | SOLE |
| MICROSOFT CORP | EQUITY | 594918104 | 70787 | 2,706,968 | SH | DEFINED |
| MICROSOFT CORP | EQUITY | 594918104 | 228740 | 8,747,231 | SH | SOLE |
| MICROSTRATEGY INC | EQUITY | 594972119 | | 509 | SH | SOLE |
| MICROSTRATEGY INC | EQUITY | 594972408 | 857 | 10,361 | SH | SOLE |
| MICROTUNE INC DEL | EQUITY | 59514P109 | 163 | 39,042 | SH | SOLE |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V102 | 1235 | 141,900 | SH | SOLE |
| MID-AMER APT CMNTYS INC | EQUITY | 59522J103 | 689 | 14,196 | SH | SOLE |
| MIDAS GROUP INC | EQUITY | 595626102 | 3081 | 167,800 | SH | DEFINED |
| MIDAS GROUP INC | EQUITY | 595626102 | 844 | 45,960 | SH | SOLE |
| MIDCAP SPDR TR UNIT SER 1 | EQUITY | 595635103 | 13469 | 100,000 | SH | SOLE |
| MIDDLEBY CORP | EQUITY | 596278101 | 330 | 3,814 | SH | SOLE |
| MIDDLESEX WATER CO | EQUITY | 596680108 | 148 | 8,542 | SH | SOLE |
| MIDLAND CO | EQUITY | 597486109 | 291 | 8,061 | SH | SOLE |
| MID-STATE BANCSHARES | EQUITY | 595440108 | 460 | 17,197 | SH | SOLE |
| MIDWAY GAMES INC | EQUITY | 598148104 | 254 | 13,365 | SH | SOLE |
| MIDWEST BANC HOLDINGS INC | EQUITY | 598251106 | 222 | 9,972 | SH | SOLE |
| MIKOHN GAMING CORP | EQUITY | 59862K108 | 191 | 19,301 | SH | SOLE |
| MILLENNIUM PHARMACEUTICALS I | EQUITY | 599902103 | 6280 | 647,372 | SH | SOLE |
| MILLER HERMAN INC | EQUITY | 600544100 | 3892 | 138,047 | SH | SOLE |
| MILLIPORE CORP | EQUITY | 601073109 | 13 | 192 | SH | DEFINED |
| MILLIPORE CORP | EQUITY | 601073109 | 1585 | 24,000 | SH | SOLE |
| MILLS CORP | EQUITY | 601148109 | 16192 | 386,074 | SH | SOLE |
| MINDSPEED TECHNOLOGIES INC | EQUITY | 602682106 | | 1 | SH | SOLE |
| MINE SAFETY APPLIANCES CO | EQUITY | 602720104 | 2675 | 73,866 | SH | SOLE |
| MINERALS TECHNOLOGIES INC | EQUITY | 603158106 | 3080 | 55,102 | SH | SOLE |
| MIPS TECHNOLOGIES INC | EQUITY | 604567107 | 181 | 31,866 | SH | SOLE |
| MKS INSTRUMENT INC | EQUITY | 55306N104 | 438 | 24,496 | SH | SOLE |
| MOBILE MINI INC | EQUITY | 60740F105 | 526 | 11,101 | SH | SOLE |
| MOBILE TELESYSTEMS OJSC | EQUITY | 607409109 | 4004 | 114,400 | SH | SOLE |
| MOBILITY ELECTRONICS INC | EQUITY | 60741U101 | 195 | 20,147 | SH | SOLE |
| MODINE MFG CO | EQUITY | 607828100 | 3074 | 94,321 | SH | SOLE |
| MOHAWK INDS INC | EQUITY | 608190104 | 9217 | 105,968 | SH | SOLE |
| MOLECULAR DEVICES CORP | EQUITY | 60851C107 | 368 | 12,706 | SH | SOLE |
| MOLEX INC | EQUITY | 608554101 | 14 | 531 | SH | DEFINED |
| MOLEX INC | EQUITY | 608554101 | 4857 | 187,164 | SH | SOLE |
| MOLINA HEALTHCARE INC | EQUITY | 60855R100 | 221 | 8,308 | SH | SOLE |
| MOLSON COORS BREWING CO | EQUITY | 60871R209 | 14 | 207 | SH | DEFINED |
| MOLSON COORS BREWING CO | EQUITY | 60871R209 | 1768 | 26,390 | SH | SOLE |
| MOMENTA PHARMACEUTICALS INC | EQUITY | 60877T100 | 157 | 7,132 | SH | SOLE |

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|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| MONACO COACH CORP | EQUITY | 60886R103 | 260 | 19,572 | SH | SOLE |
| MONARCH CASINO & RESORT INC | EQUITY | 609027107 | 157 | 6,942 | SH | SOLE |
| MONEYGRAM INTL INC | EQUITY | 60935Y109 | 480 | 18,400 | SH | DEFINED |
| MONEYGRAM INTL INC | EQUITY | 60935Y109 | 6083 | 233,241 | SH | SOLE |
| MONOGRAM BIOSCIENCES INC | EQUITY | 60975U108 | 171 | 91,313 | SH | SOLE |
| MONOLITHIC PWR SYS INC | EQUITY | 609839105 | 194 | 12,916 | SH | SOLE |
| MONRO MUFFLER BRAKE INC | EQUITY | 610236101 | 239 | 7,877 | SH | SOLE |
| MONSANTO CO | EQUITY | 61166W101 | 77 | 990 | SH | DEFINED |
| MONSANTO CO | EQUITY | 61166W101 | 11156 | 143,890 | SH | SOLE |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 18 | 453 | SH | DEFINED |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 6566 | 160,848 | SH | SOLE |
| MONSTER WORLDWIDE INC | EQUITY | 611742107 | 4942 | 121,058 | SH | SOLE |
| MOODYS CORP | EQUITY | 615369105 | 12279 | 199,915 | SH | DEFINED |
| MOODYS CORP | EQUITY | 615369105 | 14085 | 229,320 | SH | SOLE |
| MOOG INC | EQUITY | 615394202 | 721 | 25,419 | SH | SOLE |
| MORGAN STANLEY | EQUITY | 617446448 | 12754 | 224,778 | SH | DEFINED |
| MORGAN STANLEY | EQUITY | 617446448 | 1986 | 35,000 | SH | SOLE |
| MORGAN STANLEY | EQUITY | 617446448 | 98185 | 1,730,434 | SH | SOLE |
| MORNINGSTAR INC | EQUITY | 617700109 | 221 | 6,384 | SH | SOLE |
| MORTGAGEIT HLDGS INC | EQUITY | 61915Q108 | 2373 | 173,731 | SH | SOLE |
| MOSAIC CO | EQUITY | 61945A107 | 57 | 3,878 | SH | SOLE |
| MOTIVE INC | EQUITY | 61980V107 | 51 | 16,494 | SH | SOLE |
| MOTOROLA INC | EQUITY | 620076109 | 48225 | 2,134,795 | SH | DEFINED |
| MOTOROLA INC | EQUITY | 620076109 | 26308 | 1,164,605 | SH | SOLE |
| MOVADO GROUP INC | EQUITY | 624580106 | 252 | 13,757 | SH | SOLE |
| MOVIE GALLERY INC | EQUITY | 624581104 | 105 | 18,803 | SH | SOLE |
| MPS GROUP INC | EQUITY | 553409103 | 3797 | 277,731 | SH | SOLE |
| MRO SOFTWARE INC | EQUITY | 55347W105 | 211 | 15,009 | SH | SOLE |
| MRV COMMUNICATIONS INC | EQUITY | 553477100 | 161 | 78,294 | SH | SOLE |
| MSC INDL DIRECT INC | EQUITY | 553530106 | 4327 | 107,595 | SH | SOLE |
| MTC TECHNOLOGIES INC | EQUITY | 55377A106 | 207 | 7,555 | SH | SOLE |
| MTR GAMING GROUP INC | EQUITY | 553769100 | 182 | 17,525 | SH | SOLE |
| MTS SYS CORP | EQUITY | 553777103 | 514 | 14,858 | SH | SOLE |
| MUELLER INDS INC | EQUITY | 624756102 | 753 | 27,478 | SH | SOLE |
| MULTI FINELINE ELECTRONIX IN | EQUITY | 62541B101 | 559 | 11,600 | SH | DEFINED |
| MULTI FINELINE ELECTRONIX IN | EQUITY | 62541B101 | 291 | 6,032 | SH | SOLE |
| MULTIMEDIA GAMES INC | EQUITY | 625453105 | 190 | 20,588 | SH | SOLE |
| MUNICIPAL HIGH INCOME FD INC | EQUITY | 626214100 | 705 | 98,900 | SH | SOLE |
| MUNICIPAL MTG & EQUITY L L C GROWTH | EQUITY | 62624B101 | 555 | 21,490 | SH | SOLE |
| MURPHY OIL CORP | EQUITY | 626717102 | 33 | 609 | SH | DEFINED |
| MURPHY OIL CORP | EQUITY | 626717102 | 1080 | 20,000 | SH | SOLE |
| MURPHY OIL CORP | EQUITY | 626717102 | 7389 | 136,867 | SH | SOLE |
| MWI VETERINARY SUPPLY INC | EQUITY | 55402X105 | 93 | 3,592 | SH | SOLE |
| MYERS INDS INC | EQUITY | 628464109 | 288 | 19,737 | SH | SOLE |
| MYLAN LABS INC | EQUITY | 628530107 | 16 | 807 | SH | DEFINED |
| MYLAN LABS INC | EQUITY | 628530107 | 2037 | 102,056 | SH | SOLE |
| MYOGEN INC | EQUITY | 62856E104 | 468 | 15,551 | SH | SOLE |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 493 | 23,695 | SH | SOLE |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519109 | 149 | 44,180 | SH | SOLE |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 44 | 582 | SH | DEFINED |
| NABORS INDUSTRIES LTD | EQUITY | G6359F103 | 6076 | 80,205 | SH | SOLE |
| NACCO INDS INC | EQUITY | 629579103 | 456 | 3,896 | SH | SOLE |
| NALCO HOLDING COMPANY | EQUITY | 62985Q101 | 32 | 1,806 | SH | SOLE |
| NANOGEN INC | EQUITY | 630075109 | 95 | 36,328 | SH | SOLE |
| NARA BANCORP INC | EQUITY | 63080P105 | 249 | 14,004 | SH | SOLE |
| NASB FINL INC | EQUITY | 628968109 | 90 | 2,294 | SH | SOLE |

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| NASDAQ 100 TR UNIT SER 1 | EQUITY | 631100104 | 9658 | 239,000 | SH | SOLE |
| NASDAQ STOCK MARKET INC | EQUITY | 631103108 | 1179 | 33,509 | SH | SOLE |
| NASH FINCH CO | EQUITY | 631158102 | 244 | 9,584 | SH | SOLE |
| NASTECH PHARMACEUTICAL INC | EQUITY | 631728409 | 228 | 15,476 | SH | SOLE |
| NATCO GROUP INC | EQUITY | 63227W203 | 2437 | 119,100 | SH | SOLE |
| NATIONAL BEVERAGE CORP | EQUITY | 635017106 | 55 | 5,647 | SH | SOLE |
| NATIONAL CITY CORP | EQUITY | 635405103 | 68 | 2,034 | SH | DEFINED |
| NATIONAL CITY CORP | EQUITY | 635405103 | 12609 | 375,608 | SH | SOLE |
| NATIONAL FINL PARTNERS CORP | EQUITY | 63607P208 | 1391 | 26,479 | SH | SOLE |
| NATIONAL FUEL GAS CO N J | EQUITY | 636180101 | 6717 | 215,364 | SH | SOLE |
| NATIONAL HEALTH INVS INC | EQUITY | 63633D104 | 457 | 17,591 | SH | SOLE |
| NATIONAL HEALTH REALTY INC | EQUITY | 635905102 | 101 | 5,416 | SH | SOLE |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906100 | 177 | 4,722 | SH | SOLE |
| NATIONAL INSTRS CORP | EQUITY | 636518102 | 3548 | 110,697 | SH | SOLE |
| NATIONAL INTERSTATE CORP | EQUITY | 63654U100 | 64 | 3,378 | SH | SOLE |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 40 | 642 | SH | DEFINED |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 2382 | 37,985 | SH | SOLE |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071101 | 5069 | 80,849 | SH | SOLE |
| NATIONAL PENN BANCSHARES INC | EQUITY | 637138108 | 619 | 32,492 | SH | SOLE |
| NATIONAL PRESTO INDS INC | EQUITY | 637215104 | 158 | 3,552 | SH | SOLE |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640103 | 20718 | 797,469 | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640103 | 4126 | 158,817 | SH | SOLE |
| NATIONAL WESTN LIFE INS CO | EQUITY | 638522102 | 347 | 1,675 | SH | SOLE |
| NATIONWIDE FINL SVCS INC | EQUITY | 638612101 | 14036 | 319,000 | SH | DEFINED |
| NATIONWIDE FINL SVCS INC | EQUITY | 638612101 | 76 | 1,717 | SH | SOLE |
| NATIONWIDE HEALTH PPTYS INC | EQUITY | 638620104 | 1078 | 50,378 | SH | SOLE |
| NATURES SUNSHINE PRODUCTS IN | EQUITY | 639027101 | 152 | 8,412 | SH | SOLE |
| NAUTILUS INC | EQUITY | 63910B102 | 466 | 24,995 | SH | SOLE |
| NAVARRE CORP | EQUITY | 639208107 | 106 | 19,233 | SH | SOLE |
| NAVIGANT CONSULTING INC | EQUITY | 63935N107 | 3002 | 136,601 | SH | SOLE |
| NAVIGATORS GROUP INC | EQUITY | 638904102 | 298 | 6,844 | SH | SOLE |
| NAVISTAR INTL CORP | EQUITY | 63934E108 | 7 | 228 | SH | DEFINED |
| NAVISTAR INTL CORP | EQUITY | 63934E108 | 1713 | 59,863 | SH | SOLE |
| NAVTEQ CORP | EQUITY | 63936L100 | 86 | 1,958 | SH | SOLE |
| NBC CAP CORP | EQUITY | 628729105 | 124 | 5,205 | SH | SOLE |
| NBT BANCORP INC | EQUITY | 628778102 | 525 | 24,338 | SH | SOLE |
| NBTY INC | EQUITY | 628782104 | 679 | 41,769 | SH | SOLE |
| NCI BUILDING SYS INC | EQUITY | 628852105 | 664 | 15,620 | SH | SOLE |
| NCO GROUP INC | EQUITY | 628858102 | 408 | 24,093 | SH | SOLE |
| NCR CORP | EQUITY | 62886E108 | 23 | 678 | SH | DEFINED |
| NCR CORP | EQUITY | 62886E108 | 2926 | 86,197 | SH | SOLE |
| NDCHEALTH CORP | EQUITY | 639480102 | 521 | 27,070 | SH | SOLE |
| NDS GROUP PLC | EQUITY | 628891103 | 11893 | 289,010 | SH | SOLE |
| NEENAH PAPER INC | EQUITY | 640079109 | 310 | 11,085 | SH | SOLE |
| NEKTAR THERAPEUTICS | EQUITY | 640268108 | 1050 | 63,792 | SH | SOLE |
| NELNET INC | EQUITY | 64031N108 | 16 | 403 | SH | SOLE |
| NELSON THOMAS INC | EQUITY | 640376109 | 212 | 8,614 | SH | SOLE |
| NEOPHARM INC | EQUITY | 640919106 | 139 | 12,907 | SH | SOLE |
| NESS TECHNOLOGIES INC | EQUITY | 64104X108 | 153 | 14,242 | SH | SOLE |
| NETBANK INC | EQUITY | 640933107 | 251 | 34,715 | SH | SOLE |
| NETEASE COM INC | EQUITY | 64110W102 | 2210 | 39,360 | SH | SOLE |
| NETFLIX COM INC | EQUITY | 64110L106 | 319 | 11,800 | SH | DEFINED |
| NETFLIX COM INC | EQUITY | 64110L106 | 744 | 27,497 | SH | SOLE |
| NETGEAR INC | EQUITY | 64111Q104 | 460 | 23,889 | SH | SOLE |
| NETIQ CORP | EQUITY | 64115P102 | 489 | 39,794 | SH | SOLE |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B100 | 327 | 12,000 | SH | DEFINED |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B100 | 3201 | 117,500 | SH | SOLE |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B100 | 1210 | 44,409 | SH | SOLE |
| NETRATINGS INC | EQUITY | 64116M108 | 132 | 10,672 | SH | SOLE |
| NETSCOUT SYS INC | EQUITY | 64115T104 | 97 | 17,777 | SH | SOLE |
| NETSMART TECHNOLOGIES INC | EQUITY | 64114W306 | 1561 | 123,800 | SH | SOLE |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 3223 | 119,374 | SH | DEFINED |

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|---------------------------------|--------|-----------|-------|-----------|----|---------|
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 5343 | 197,873 | SH | SOLE |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 2133 | 34,000 | SH | DEFINED |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 3500 | 55,789 | SH | SOLE |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C109 | 1726 | 27,510 | SH | SOLE |
| NEUROGEN CORP | EQUITY | 64124E106 | 112 | 17,060 | SH | SOLE |
| NEUROMETRIX INC | EQUITY | 641255104 | 117 | 4,291 | SH | SOLE |
| NEUSTAR INC | EQUITY | 64126X201 | 677 | 22,200 | SH | DEFINED |
| NEUSTAR INC | EQUITY | 64126X201 | 553 | 18,126 | SH | SOLE |
| NEVSUN RES LTD | EQUITY | 64156L101 | 1163 | 645,500 | SH | DEFINED |
| NEW CENTURY FINANCIAL CORP M | EQUITY | 6435EV108 | 9599 | 266,121 | SH | SOLE |
| NEW JERSEY RES | EQUITY | 646025106 | 863 | 20,598 | SH | SOLE |
| NEW PLAN EXCEL RLTY TR INC | EQUITY | 648053106 | 16937 | 730,665 | SH | SOLE |
| NEW RIV PHARMACEUTICALS INC | EQUITY | 648468205 | 353 | 6,800 | SH | DEFINED |
| NEW RIV PHARMACEUTICALS INC | EQUITY | 648468205 | 236 | 4,552 | SH | SOLE |
| NEW YORK & CO INC | EQUITY | 649295102 | 208 | 9,790 | SH | SOLE |
| NEW YORK CMNTY BANCORP INC | EQUITY | 649445103 | 12494 | 756,322 | SH | SOLE |
| NEW YORK CMNTY CAP TR V BONUSES | BONDS | 64944P307 | 1074 | 23,000 | SH | SOLE |
| NEW YORK TIMES CO | EQUITY | 650111107 | 14 | 537 | SH | DEFINED |
| NEW YORK TIMES CO | EQUITY | 650111107 | 1803 | 68,163 | SH | SOLE |
| NEWALLIANCE BANCSHARES INC | EQUITY | 650203102 | 1246 | 85,711 | SH | SOLE |
| NEWCASTLE INVT CORP | EQUITY | 65105M108 | 4473 | 179,989 | SH | SOLE |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 24 | 1,017 | SH | DEFINED |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 5882 | 247,354 | SH | SOLE |
| NEWFIELD EXPL CO | EQUITY | 651290108 | 12739 | 254,433 | SH | SOLE |
| NEWKIRK REALTY TR INC | EQUITY | 651497109 | 17 | 1,077 | SH | SOLE |
| NEWMARKET CORP | EQUITY | 651587107 | 312 | 12,774 | SH | SOLE |
| NEWMONT MINING CORP | EQUITY | 651639106 | 88 | 1,650 | SH | DEFINED |
| NEWMONT MINING CORP | EQUITY | 651639106 | 10487 | 196,380 | SH | SOLE |
| NEWPARK RES INC | EQUITY | 651718504 | 482 | 63,214 | SH | SOLE |
| NEWPORT CORP | EQUITY | 651824104 | 1444 | 106,671 | SH | SOLE |
| NEWS CORP | EQUITY | 65248E104 | 140 | 8,982 | SH | DEFINED |
| NEWS CORP | EQUITY | 65248E104 | 21351 | 1,373,028 | SH | SOLE |
| NEWTEK BUSINESS SVCS INC | EQUITY | 652526104 | 1563 | 809,726 | SH | SOLE |
| NEXEN INC | EQUITY | 65334H102 | 6222 | 130,900 | SH | DEFINED |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 93 | 3,329 | SH | SOLE |
| NGP CAP RES CO | EQUITY | 62912R107 | 172 | 13,064 | SH | SOLE |
| NIC INC | EQUITY | 62914B100 | 155 | 25,156 | SH | SOLE |
| NICOR INC | EQUITY | 654086107 | 6 | 162 | SH | DEFINED |
| NICOR INC | EQUITY | 654086107 | 786 | 20,000 | SH | SOLE |
| NICOR INC | EQUITY | 654086107 | 2071 | 52,682 | SH | SOLE |
| NII HLDGS INC | EQUITY | 62913F201 | 6133 | 140,400 | SH | DEFINED |
| NII HLDGS INC | EQUITY | 62913F201 | 523 | 11,979 | SH | SOLE |
| NIKE INC | EQUITY | 654106103 | 72383 | 834,002 | SH | DEFINED |
| NIKE INC | EQUITY | 654106103 | 18709 | 215,569 | SH | SOLE |
| NISOURCE INC | EQUITY | 65473P105 | 21 | 1,005 | SH | DEFINED |
| NISOURCE INC | EQUITY | 65473P105 | 5034 | 241,336 | SH | SOLE |
| NITROMED INC | EQUITY | 654798503 | 172 | 12,341 | SH | SOLE |
| NL INDS INC | EQUITY | 629156407 | 83 | 5,887 | SH | SOLE |
| NN INC | EQUITY | 629337106 | 135 | 12,697 | SH | SOLE |
| NOBLE CORPORATION | EQUITY | G65422100 | 36 | 504 | SH | DEFINED |
| NOBLE CORPORATION | EQUITY | G65422100 | 12595 | 178,558 | SH | SOLE |
| NOBLE ENERGY INC | EQUITY | 655044105 | 14140 | 350,865 | SH | SOLE |
| NOBLE INTL LTD | EQUITY | 655053106 | 116 | 5,581 | SH | SOLE |
| NOKIA CORP | EQUITY | 654902204 | 58659 | 3,205,400 | SH | DEFINED |
| NOKIA CORP | EQUITY | 654902204 | 30170 | 1,648,620 | SH | SOLE |
| NORDIC AMERICAN TANKER SHIPP | EQUITY | G65773106 | 3727 | 129,460 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| NORDSON CORP | EQUITY | 655663102 | 3375 | 83,307 | SH | SOLE |
| NORDSTROM INC | EQUITY | 655664100 | 30 | 807 | SH | DEFINED |
| NORDSTROM INC | EQUITY | 655664100 | 3835 | 102,547 | SH | SOLE |
| NORFOLK SOUTHERN CORP | EQUITY | 655844108 | 15489 | 345,500 | SH | DEFINED |
| NORFOLK SOUTHERN CORP | EQUITY | 655844108 | 2466 | 55,000 | SH | SOLE |
| NORFOLK SOUTHERN CORP | EQUITY | 655844108 | 8558 | 190,898 | SH | SOLE |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 5226 | 1,716,300 | SH | DEFINED |
| NORTH FORK BANCORPORATION NY | EQUITY | 659424105 | 3660 | 133,755 | SH | DEFINED |
| | | | | | | |
| NORTH FORK BANCORPORATION NY | EQUITY | 659424105 | 6137 | 224,298 | SH | SOLE |
| NORTH PITTSBURGH SYS INC | EQUITY | 661562108 | 213 | 11,266 | SH | SOLE |
| NORTHEAST UTILS | EQUITY | 664397106 | 5917 | 300,494 | SH | SOLE |
| NORTHERN EMPIRE BANCSHARES | EQUITY | 665112108 | 142 | 5,993 | SH | SOLE |
| NORTHERN ORION RES INC | EQUITY | 665575106 | 2341 | 720,000 | SH | DEFINED |
| NORTHERN TR CORP | EQUITY | 665859104 | 35 | 684 | SH | DEFINED |
| NORTHERN TR CORP | EQUITY | 665859104 | 9224 | 178,010 | SH | SOLE |
| NORTHFIELD LABS INC | EQUITY | 666135108 | 236 | 17,631 | SH | SOLE |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 79 | 1,311 | SH | DEFINED |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 17548 | 291,927 | SH | SOLE |
| NORTHSTAR RLTY FIN CORP | EQUITY | 66704R100 | 146 | 14,360 | SH | SOLE |
| NORTHWEST BANCORP INC PA | EQUITY | 667328108 | 313 | 14,729 | SH | SOLE |
| NORTHWEST NAT * GAS CO | EQUITY | 667655104 | 707 | 20,686 | SH | SOLE |
| NORTHWESTERN CORP | EQUITY | 668074305 | 831 | 26,745 | SH | SOLE |
| NOVARTIS A G | EQUITY | 66987V109 | 2624 | 50,000 | SH | DEFINED |
| NOVASTAR FINL INC | EQUITY | 669947400 | 1439 | 51,194 | SH | SOLE |
| NOVATEL WIRELESS INC | EQUITY | 66987M604 | 3627 | 299,500 | SH | SOLE |
| NOVATEL WIRELESS INC | EQUITY | 66987M604 | 264 | 21,792 | SH | SOLE |
| NOVELL INC | EQUITY | 670006105 | 12 | 1,410 | SH | DEFINED |
| NOVELL INC | EQUITY | 670006105 | 1669 | 189,035 | SH | SOLE |
| NOVELLUS SYS INC | EQUITY | 670008101 | 12 | 492 | SH | DEFINED |
| NOVELLUS SYS INC | EQUITY | 670008101 | 2446 | 101,423 | SH | SOLE |
| NOVEN PHARMACEUTICALS INC | EQUITY | 670009109 | 268 | 17,688 | SH | SOLE |
| NPS PHARMACEUTICALS INC | EQUITY | 62936P103 | 351 | 29,653 | SH | SOLE |
| NRG ENERGY INC | EQUITY | 629377508 | 6822 | 144,787 | SH | SOLE |
| NS GROUP INC | EQUITY | 628916108 | 698 | 16,687 | SH | SOLE |
| NSTAR | EQUITY | 67019E107 | 6192 | 215,761 | SH | SOLE |
| NTL INC DEL | EQUITY | 62940M104 | 1102 | 16,183 | SH | SOLE |
| NTN COMMUNICATIONS INC | EQUITY | 629410309 | 68 | 45,639 | SH | SOLE |
| NU SKIN ENTERPRISES INC | EQUITY | 67018T105 | 743 | 42,258 | SH | SOLE |
| NUANCE COMMUNICATIONS INC | EQUITY | 67020Y100 | 655 | 85,804 | SH | SOLE |
| NUCO2 INC | EQUITY | 629428103 | 225 | 8,055 | SH | SOLE |
| NUCOR CORP | EQUITY | 670346105 | 38 | 573 | SH | DEFINED |
| NUCOR CORP | EQUITY | 670346105 | 7501 | 112,422 | SH | SOLE |
| NUTRI SYS INC | EQUITY | 67069D108 | 245 | 6,800 | SH | DEFINED |
| NUTRI SYS INC | EQUITY | 67069D108 | 654 | 18,170 | SH | SOLE |
| NUVASIVE INC | EQUITY | 670704105 | 208 | 11,470 | SH | SOLE |
| NUVEEN INVTS INC | EQUITY | 67090F106 | 49 | 1,153 | SH | SOLE |
| NUVELO INC | EQUITY | 67072M301 | 256 | 31,548 | SH | SOLE |
| NVIDIA CORP | EQUITY | 67066G104 | 23 | 633 | SH | DEFINED |
| NVIDIA CORP | EQUITY | 67066G104 | 3264 | 89,285 | SH | SOLE |
| NVR INC | EQUITY | 62944T105 | 83 | 118 | SH | SOLE |
| NXSTAGE MEDICAL INC | EQUITY | 67072V103 | 5 | 413 | SH | SOLE |
| O CHARLEYS INC | EQUITY | 670823103 | 258 | 16,627 | SH | SOLE |
| O REILLY AUTOMOTIVE INC | EQUITY | 686091109 | 7159 | 223,663 | SH | SOLE |
| OAKLEY INC | EQUITY | 673662102 | 268 | 18,259 | SH | SOLE |
| OCCIDENTAL PETE CORP * DEL | EQUITY | 674599105 | 119 | 1,485 | SH | DEFINED |
| OCCIDENTAL PETE CORP * DEL | EQUITY | 674599105 | 19526 | 222,103 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| OCEANEERING INTL INC | EQUITY | 675232102 | 970 | 19,491 | SH | SOLE |
| OCEANFIRST FINL CORP | EQUITY | 675234108 | 153 | 6,740 | SH | SOLE |
| OCTEL CORP | EQUITY | 675727101 | 152 | 9,359 | SH | SOLE |
| OCWEN FINL CORP | EQUITY | 675746101 | 225 | 25,819 | SH | SOLE |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V101 | 483 | 25,900 | SH | SOLE |
| ODYSSEY MARINE EXPLORATION I | EQUITY | 676118102 | 96 | 27,027 | SH | SOLE |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 224 | 8,917 | SH | SOLE |
| OFFICE DEPOT INC | EQUITY | 676220106 | 36 | 1,140 | SH | DEFINED |
| OFFICE DEPOT INC | EQUITY | 676220106 | 4563 | 145,325 | SH | SOLE |
| OFFICEMAX INC DEL | EQUITY | 67622P101 | 7 | 261 | SH | DEFINED |
| OFFICEMAX INC DEL | EQUITY | 67622P101 | 846 | 33,345 | SH | SOLE |
| OFFSHORE LOGISTICS INC | EQUITY | 676255102 | 511 | 17,505 | SH | SOLE |
| OGE ENERGY CORP | EQUITY | 670837103 | 9029 | 337,017 | SH | SOLE |
| OHIO CAS CORP | EQUITY | 677240103 | 4894 | 172,825 | SH | SOLE |
| OIL STS INTL INC | EQUITY | 678026105 | 968 | 30,542 | SH | SOLE |
| OLD DOMINION FGHT LINES INC | EQUITY | 679580100 | 570 | 21,152 | SH | SOLE |
| OLD NATL BANCORP IND | EQUITY | 680033107 | 1110 | 51,295 | SH | SOLE |
| OLD REP INTL CORP | EQUITY | 680223104 | 25837 | 983,888 | SH | SOLE |
| OLD SECOND BANCORP INC ILL | EQUITY | 680277100 | 310 | 10,133 | SH | SOLE |
| OLIN CORP | EQUITY | 680665205 | 3840 | 195,137 | SH | SOLE |
| OM GROUP INC | EQUITY | 670872100 | 401 | 21,383 | SH | SOLE |
| OMEGA FINL CORP | EQUITY | 682092101 | 264 | 9,461 | SH | SOLE |
| OMEGA FLEX INC | EQUITY | 682095104 | 46 | 2,637 | SH | SOLE |
| OMEGA HEALTHCARE INVS INC | EQUITY | 681936100 | 487 | 38,657 | SH | SOLE |
| OMNICARE INC | EQUITY | 681904108 | 286 | 5,000 | SH | DEFINED |
| OMNICARE INC | EQUITY | 681904108 | 13668 | 238,873 | SH | SOLE |
| OMNICOM GROUP INC | EQUITY | 681919106 | 24659 | 289,666 | SH | DEFINED |
| OMNICOM GROUP INC | EQUITY | 681919106 | 7221 | 84,822 | SH | SOLE |
| OMNIVISION TECHNOLOGIES INC | EQUITY | 682128103 | 852 | 42,706 | SH | SOLE |
| ON SEMICONDUCTOR CORP | EQUITY | 682189105 | 594 | 107,498 | SH | SOLE |
| ONE LIBERTY PTYS INC | EQUITY | 682406103 | 106 | 5,773 | SH | SOLE |
| ONEOK INC | EQUITY | 682680103 | 5221 | 196,069 | SH | SOLE |
| ONLINE RES CORP | EQUITY | 68273G101 | 175 | 15,863 | SH | SOLE |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 1800 | 62,600 | SH | DEFINED |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399109 | 774 | 26,863 | SH | SOLE |
| OPEN JT STK CO-VIMPEL COMMUN | EQUITY | 68370R109 | 10824 | 244,720 | SH | SOLE |
| OPEN SOLUTIONS INC | EQUITY | 68371P102 | 336 | 14,650 | SH | SOLE |
| OPENWAVE SYS INC | EQUITY | 683718308 | 7889 | 451,600 | SH | DEFINED |
| OPENWAVE SYS INC | EQUITY | 683718308 | 908 | 51,974 | SH | SOLE |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q403 | 160 | 11,022 | SH | SOLE |
| OPSWARE INC | EQUITY | 68383A101 | 380 | 55,961 | SH | SOLE |
| OPTICAL COMMUNICATION PRODS | EQUITY | 68382T101 | 26 | 11,241 | SH | SOLE |
| OPTION CARE INC | EQUITY | 683948103 | 217 | 16,258 | SH | SOLE |
| OPTIONSXPRESS HLDGS INC | EQUITY | 684010101 | 290 | 11,800 | SH | DEFINED |
| OPTIONSXPRESS HLDGS INC | EQUITY | 684010101 | 380 | 15,479 | SH | SOLE |
| ORACLE CORP | EQUITY | 68389X105 | 18397 | 1,506,684 | SH | DEFINED |
| ORACLE CORP | EQUITY | 68389X105 | 46675 | 3,822,692 | SH | SOLE |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V108 | 296 | 33,555 | SH | SOLE |
| ORBITAL SCIENCES CORP | EQUITY | 685564106 | 754 | 58,687 | SH | SOLE |
| ORCHID CELLMARK INC | EQUITY | 68573C107 | 140 | 18,368 | SH | SOLE |
| OREGON STL MLS INC | EQUITY | 686079104 | 783 | 26,601 | SH | SOLE |
| ORIENTAL FINL GROUP INC | EQUITY | 68618W100 | 197 | 15,912 | SH | SOLE |
| ORIGEN FINL INC | EQUITY | 68619E208 | 92 | 12,871 | SH | SOLE |
| ORLEANS HOMEBUILDERS INC | EQUITY | 686588104 | 57 | 3,079 | SH | SOLE |
| ORMAT TECHNOLOGIES INC | EQUITY | 686688102 | 141 | 5,402 | SH | SOLE |
| OSCIENT PHARMACEUTICALS CORP | EQUITY | 68812R105 | 1348 | 593,768 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| OSHKOSH TRUCK CORP | EQUITY | 688239201 | 446 | 10,000 | SH | DEFINED |
| OSHKOSH TRUCK CORP | EQUITY | 688239201 | 1353 | 30,347 | SH | SOLE |
| OSI PHARMACEUTICALS INC | EQUITY | 671040103 | 33 | 1,178 | SH | SOLE |
| OSI SYSTEMS INC | EQUITY | 671044105 | 208 | 11,292 | SH | SOLE |
| OTTER TAIL CORP | EQUITY | 689648103 | 634 | 21,893 | SH | SOLE |
| OUTBACK STEAKHOUSE INC | EQUITY | 689899102 | 5464 | 131,323 | SH | SOLE |
| OUTDOOR CHANNEL HLDGS INC | EQUITY | 690027206 | 76 | 5,653 | SH | SOLE |
| OUTLOOK GROUP CORP | EQUITY | 690113105 | 478 | 43,300 | SH | SOLE |
| OVERSEAS SHIPHOLDING GROUP I | EQUITY | 690368105 | 2998 | 59,493 | SH | SOLE |
| OVERSTOCK COM INC DEL | EQUITY | 690370101 | 221 | 7,860 | SH | SOLE |
| OWENS & MINOR INC | EQUITY | 690732102 | 821 | 29,804 | SH | SOLE |
| OWENS ILL INC | EQUITY | 690768403 | 96 | 4,580 | SH | SOLE |
| OXFORD INDS INC | EQUITY | 691497309 | 459 | 8,400 | SH | DEFINED |
| OXFORD INDS INC | EQUITY | 691497309 | 574 | 10,487 | SH | SOLE |
| P A M TRANSN SVCS INC | EQUITY | 693149106 | 83 | 4,651 | SH | SOLE |
| P F CHANGS CHINA BISTRO INC | EQUITY | 69333Y108 | 974 | 19,628 | SH | SOLE |
| PACCAR INC | EQUITY | 693718108 | 43 | 624 | SH | DEFINED |
| PACCAR INC | EQUITY | 693718108 | 22256 | 321,482 | SH | SOLE |
| PACER INTL INC TENN | EQUITY | 69373H106 | 731 | 28,043 | SH | SOLE |
| PACIFIC CAP BANCORP | EQUITY | 69404P101 | 1225 | 34,407 | SH | SOLE |
| PACIFIC ETHANOL INC | EQUITY | 69423U107 | 25 | 2,322 | SH | SOLE |
| PACIFIC SUNWEAR CALIF INC | EQUITY | 694873100 | 5068 | 203,385 | SH | SOLE |
| PACKAGING CORP AMER | EQUITY | 695156109 | 4160 | 181,265 | SH | SOLE |
| PACKETEER INC | EQUITY | 695210104 | 198 | 25,441 | SH | SOLE |
| | | | | | | |
| PACTIV CORP | EQUITY | 695257105 | 12 | 528 | SH | DEFINED |
| PACTIV CORP | EQUITY | 695257105 | 1865 | 84,759 | SH | SOLE |
| PAIN THERAPEUTICS INC | EQUITY | 69562K100 | 142 | 20,969 | SH | SOLE |
| PAINCARE HLDGS INC | EQUITY | 69562E104 | 107 | 32,669 | SH | SOLE |
| PALL CORP | EQUITY | 696429307 | 12 | 459 | SH | DEFINED |
| PALL CORP | EQUITY | 696429307 | 1571 | 58,506 | SH | SOLE |
| PALM * ALM INC | EQUITY | 696643105 | 997 | 31,360 | SH | SOLE |
| PALM HARBOR HOMES | EQUITY | 696639103 | 135 | 7,165 | SH | SOLE |
| PALOMAR MED TECHNOLOGIES INC | EQUITY | 697529303 | 294 | 8,400 | SH | DEFINED |
| PALOMAR MED TECHNOLOGIES INC | EQUITY | 697529303 | 444 | 12,667 | SH | SOLE |
| PAN PACIFIC RETAIL PPTYS INC | EQUITY | 69806L104 | 82 | 1,223 | SH | SOLE |
| PANAMSAT HLDG CORP | EQUITY | 69831Y105 | 32 | 1,312 | SH | SOLE |
| PANERA BREAD CO | EQUITY | 69840W108 | 38 | 581 | SH | SOLE |
| PANTRY INC | EQUITY | 698657103 | 554 | 11,800 | SH | DEFINED |
| PANTRY INC | EQUITY | 698657103 | 600 | 12,768 | SH | SOLE |
| PAPA JOHNS INTL INC | EQUITY | 698813102 | 483 | 8,147 | SH | SOLE |
| PAR PHARMACEUTICAL COS INC | EQUITY | 69888P106 | 5767 | 184,000 | SH | DEFINED |
| PAR PHARMACEUTICAL COS INC | EQUITY | 69888P106 | 2926 | 93,371 | SH | SOLE |
| PAR TECHNOLOGY CORP | EQUITY | 698884103 | 84 | 3,018 | SH | SOLE |
| PARALLEL PETE CORP DEL | EQUITY | 699157103 | 435 | 25,547 | SH | SOLE |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 7482 | 1,226,605 | SH | DEFINED |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 1975 | 323,820 | SH | SOLE |
| PAREXEL INTL CORP | EQUITY | 699462107 | 397 | 19,597 | SH | SOLE |
| PARK ELECTROCHEMICAL CORP | EQUITY | 700416209 | 390 | 15,001 | SH | SOLE |
| PARK NATL CORP | EQUITY | 700658107 | 937 | 9,132 | SH | SOLE |
| PARKER DRILLING CO | EQUITY | 701081101 | 273 | 25,200 | SH | DEFINED |
| PARKER DRILLING CO | EQUITY | 701081101 | 778 | 71,879 | SH | SOLE |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 29 | 441 | SH | DEFINED |
| PARKER HANNIFIN CORP | EQUITY | 701094104 | 9593 | 145,436 | SH | SOLE |
| PARKWAY PPTYS INC | EQUITY | 70159Q104 | 2425 | 60,415 | SH | SOLE |
| PARLUX FRAGRANCES INC | EQUITY | 701645103 | 143 | 4,682 | SH | SOLE |
| PARTNERS TR FINL GROUP INC N | EQUITY | 70213F102 | 452 | 37,476 | SH | SOLE |

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| PATHMARK STORES INC | EQUITY 70322A101 | 376 | 37,600 | SH | SOLE |
| PATTERSON COMPANIES INC | EQUITY 703395103 | 17 | 510 | SH | DEFINED |
| PATTERSON COMPANIES INC | EQUITY 703395103 | 2407 | 72,079 | SH | SOLE |
| PATTERSON UTI ENERGY INC | EQUITY 703481101 | 1621 | 49,200 | SH | DEFINED |
| PATTERSON UTI ENERGY INC | EQUITY 703481101 | 11745 | 356,464 | SH | SOLE |
| PAXAR CORP | EQUITY 704227107 | 517 | 26,348 | SH | SOLE |
| PAYCHEX INC | EQUITY 704326107 | 8003 | 209,930 | SH | DEFINED |
| PAYCHEX INC | EQUITY 704326107 | 1353 | 35,500 | SH | SOLE |
| PAYCHEX INC | EQUITY 704326107 | 6718 | 176,227 | SH | SOLE |
| PAYLESS * YLESS SHOESOURCE INC | EQUITY 704379106 | 4669 | 186,018 | SH | SOLE |
| PDF SOLUTIONS INC | EQUITY 693282105 | 225 | 13,847 | SH | SOLE |
| PEABODY ENERGY CORP | EQUITY 704549104 | 4731 | 57,400 | SH | DEFINED |
| PEABODY ENERGY CORP | EQUITY 704549104 | 21655 | 262,739 | SH | SOLE |
| PEAPACK-GLADSTONE FINL CORP | EQUITY 704699107 | 174 | 6,231 | SH | SOLE |
| PEDIATRIX MED GROUP | EQUITY 705324101 | 3986 | 45,000 | SH | DEFINED |
| PEDIATRIX MED GROUP | EQUITY 705324101 | 1534 | 17,323 | SH | SOLE |
| PEETS COFFEE & TEA INC | EQUITY 705560100 | 311 | 10,246 | SH | SOLE |
| PEGASUS SOLUTIONS INC | EQUITY 705906105 | 139 | 15,546 | SH | SOLE |
| PEGASYSTEMS INC | EQUITY 705573103 | 72 | 9,898 | SH | SOLE |
| PENN NATL GAMING INC | EQUITY 707569109 | 336 | 10,200 | SH | DEFINED |
| PENN NATL GAMING INC | EQUITY 707569109 | 49 | 1,489 | SH | SOLE |
| PENN VA CORP | EQUITY 707882106 | 798 | 13,897 | SH | SOLE |
| PENNEY J C INC | EQUITY 708160106 | 48 | 858 | SH | DEFINED |
| PENNEY J C INC | EQUITY 708160106 | 10565 | 190,010 | SH | SOLE |
| PENNFED FINL SVCS INC | EQUITY 708167101 | 126 | 6,842 | SH | SOLE |
| PENNSYLVANIA COMM BANCORP IN | EQUITY 708677109 | 105 | 3,306 | SH | SOLE |
| PENNSYLVANIA RL ESTATE INVT SH BEN INT | EQUITY 709102107 | 1023 | 27,390 | SH | SOLE |
| PENTAIR INC | EQUITY 709631105 | 6988 | 202,433 | SH | SOLE |
| PENWEST PHARMACEUTICALS CO | EQUITY 709754105 | 318 | 16,312 | SH | SOLE |
| PEOPLES BANCORP INC | EQUITY 709789101 | 200 | 7,023 | SH | SOLE |
| PEOPLES BK BRIDGEPORT CONN | EQUITY 710198102 | 41 | 1,316 | SH | SOLE |
| PEOPLES ENERGY CORP | EQUITY 711030106 | 5 | 141 | SH | DEFINED |
| PEOPLES ENERGY CORP | EQUITY 711030106 | 1593 | 45,431 | SH | SOLE |
| PEOPLESUPPORT INC | EQUITY 712714302 | 1737 | 204,600 | SH | DEFINED |
| PEOPLESUPPORT INC | EQUITY 712714302 | 580 | 68,288 | SH | SOLE |
| PEP BOYS MANNY MOE & JACK | EQUITY 713278109 | 618 | 41,505 | SH | SOLE |
| PEPCO HOLDINGS INC | EQUITY 713291102 | 13503 | 603,611 | SH | SOLE |
| PEPSI BOTTLING GROUP INC | EQUITY 713409100 | 15 | 507 | SH | DEFINED |
| PEPSI BOTTLING GROUP INC | EQUITY 713409100 | 1839 | 64,278 | SH | SOLE |
| PEPSIAMERICAS INC | EQUITY 71343P200 | 2874 | 123,548 | SH | SOLE |
| PEPSICO INC | EQUITY 713448108 | 41453 | 701,650 | SH | DEFINED |
| PEPSICO INC | EQUITY 713448108 | 1772 | 30,000 | SH | SOLE |
| PEPSICO INC | EQUITY 713448108 | 118986 | 2,013,988 | SH | SOLE |
| PERFICIENT INC | EQUITY 71375U101 | 153 | 17,200 | SH | DEFINED |
| PERFICIENT INC | EQUITY 71375U101 | 2106 | 236,400 | SH | SOLE |
| PERFORMANCE FOOD GROUP CO | EQUITY 713755106 | 981 | 34,589 | SH | SOLE |
| PERICOM SEMICONDUCTOR CORP | EQUITY 713831105 | 158 | 19,810 | SH | SOLE |
| PERINI CORP | EQUITY 713839108 | 58140 | 2,407,456 | SH | SOLE |
| PERKINELMER INC | EQUITY 714046109 | 11 | 483 | SH | DEFINED |
| PERKINELMER INC | EQUITY 714046109 | 1439 | 61,063 | SH | SOLE |
| PEROT SYS CORP | EQUITY 714265105 | 869 | 61,483 | SH | SOLE |
| PERRIGO CO | EQUITY 714290103 | 3391 | 227,448 | SH | SOLE |
| PER-SE TECHNOLOGIES INC | EQUITY 713569309 | 403 | 17,273 | SH | SOLE |
| PETCO ANIMAL SUPPLIES | EQUITY 716016209 | 949 | 43,251 | SH | SOLE |
| PETRO-CDA | EQUITY 71644E102 | 3897 | 97,400 | SH | DEFINED |
| PETROHAWK ENERGY CORP | EQUITY 716495106 | 503 | 38,075 | SH | SOLE |

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| PETROLEO BRASILEIRO SA PETRO | EQUITY | 71654V408 | 15716 | 220,510 | SH | SOLE |
| PETROLEUM DEV CORP | EQUITY | 716578109 | 415 | 12,455 | SH | SOLE |
| PETROQUEST ENERGY INC | EQUITY | 716748108 | 253 | 30,582 | SH | SOLE |
| PETSMART * INC | EQUITY | 716768106 | 7432 | 289,621 | SH | SOLE |
| PFF BANCORP INC | EQUITY | 69331W104 | 445 | 14,589 | SH | SOLE |
| PFIZER INC | EQUITY | 717081103 | 20660 | 885,956 | SH | DEFINED |
| PFIZER INC | EQUITY | 717081103 | 1166 | 50,000 | SH | SOLE |
| PFIZER INC | EQUITY | 717081103 | 161826 | 6,939,367 | SH | SOLE |
| PG&E CORP | EQUITY | 69331C108 | 47 | 1,266 | SH | DEFINED |
| PG&E CORP | EQUITY | 69331C108 | 9609 | 258,870 | SH | SOLE |
| PHARMACEUTICAL PROD DEV INC | EQUITY | 717124101 | 73 | 1,172 | SH | SOLE |
| PHARMION CORP | EQUITY | 71715B409 | 327 | 18,422 | SH | SOLE |
| PHASE FORWARD INC | EQUITY | 71721R406 | 3743 | 383,900 | SH | SOLE |
| PHASE FORWARD INC | EQUITY | 71721R406 | 162 | 16,593 | SH | SOLE |
| PHELPS DODGE CORP | EQUITY | 717265102 | 24167 | 167,975 | SH | DEFINED |
| PHELPS DODGE CORP | EQUITY | 717265102 | 13701 | 95,235 | SH | SOLE |
| PHH CORP | EQUITY | 693320202 | 1106 | 39,470 | SH | SOLE |
| PHILADELPHIA CONS HLDG CORP | EQUITY | 717528103 | 38 | 395 | SH | SOLE |
| PHILLIPS VAN HEUSEN CORP | EQUITY | 718592108 | 376 | 11,600 | SH | DEFINED |
| PHILLIPS VAN HEUSEN CORP | EQUITY | 718592108 | 788 | 24,332 | SH | SOLE |
| PHOENIX COS INC | EQUITY | 71902E109 | 973 | 71,333 | SH | SOLE |
| PHOENIX TECHNOLOGY LTD | EQUITY | 719153108 | 117 | 18,664 | SH | SOLE |
| PHOTON DYNAMICS INC | EQUITY | 719364101 | 232 | 12,699 | SH | SOLE |
| PHOTRONICS INC | EQUITY | 719405102 | 452 | 30,007 | SH | SOLE |
| PICO HLDGS INC | EQUITY | 693366205 | 207 | 6,415 | SH | SOLE |
| PIEDMONT NAT GAS INC | EQUITY | 720186105 | 56 | 2,308 | SH | SOLE |
| PIER 1 IMPORTS INC | EQUITY | 720279108 | 2061 | 236,052 | SH | SOLE |
| PIKE ELEC CORP | EQUITY | 721283109 | 164 | 10,133 | SH | SOLE |
| PILGRIMS PRIDE CORP | EQUITY | 721467108 | 15 | 452 | SH | SOLE |
| PINNACLE AIRL CORP | EQUITY | 723443107 | 97 | 14,554 | SH | SOLE |
| PINNACLE ENTMT INC | EQUITY | 723456109 | 752 | 30,416 | SH | SOLE |
| PINNACLE FINL PARTNERS INC | EQUITY | 72346Q104 | 136 | 5,460 | SH | SOLE |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 15 | 366 | SH | DEFINED |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 1931 | 46,702 | SH | SOLE |
| PIONEER COS INC | EQUITY | 723643300 | 254 | 8,472 | SH | SOLE |
| PIONEER DRILLING CO | EQUITY | 723655106 | 305 | 17,000 | SH | DEFINED |
| PIONEER DRILLING CO | EQUITY | 723655106 | 4447 | 248,000 | SH | SOLE |
| PIONEER DRILLING CO | EQUITY | 723655106 | 266 | 14,811 | SH | SOLE |
| PIONEER NAT RES CO | EQUITY | 723787107 | 13507 | 263,447 | SH | SOLE |
| PIPER JAFFRAY COS | EQUITY | 724078100 | 623 | 15,420 | SH | SOLE |
| PITNEY BOWES INC | EQUITY | 724479100 | 36 | 843 | SH | DEFINED |
| PITNEY BOWES INC | EQUITY | 724479100 | 4488 | 106,235 | SH | SOLE |
| PIXAR | EQUITY | 725811103 | 461 | 8,746 | SH | SOLE |
| PIXELWORKS INC | EQUITY | 72581M107 | 177 | 34,910 | SH | SOLE |
| PLACER SIERRA BANCSHARES | EQUITY | 726079106 | 140 | 5,036 | SH | SOLE |
| PLAINS EXPL& PRODTN CO | EQUITY | 726505100 | 6225 | 156,673 | SH | SOLE |
| PLANTRONICS INC | EQUITY | 727493108 | 3691 | 130,435 | SH | SOLE |
| PLAYBOY ENTERPRISES INC | EQUITY | 728117300 | 213 | 15,366 | SH | SOLE |
| PLAYTEX PRODS INC | EQUITY | 72813P100 | 415 | 30,361 | SH | SOLE |
| PLEXUS CORP | EQUITY | 729132100 | 2700 | 118,754 | SH | SOLE |
| PLUG POWER INC | EQUITY | 72919P103 | 195 | 37,925 | SH | SOLE |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 24 | 678 | SH | DEFINED |
| PLUM CREEK TIMBER CO INC | EQUITY | 729251108 | 3121 | 86,582 | SH | SOLE |
| PLX TECHNOLOGY * INC | EQUITY | 693417107 | 150 | 17,493 | SH | SOLE |
| PMA CAP CORP | EQUITY | 693419202 | 218 | 23,903 | SH | SOLE |
| PMC-SIERRA INC | EQUITY | 69344F106 | 5 | 675 | SH | DEFINED |

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| PMC-SIERRA INC | EQUITY | 69344F106 | 1667 | 216,153 | SH | SOLE |
| PMI GROUP INC | EQUITY | 69344M101 | 7389 | 179,914 | SH | SOLE |
| PNC FINL SVCS GROUP INC | EQUITY | 693475105 | 67 | 1,080 | SH | DEFINED |
| PNC FINL SVCS GROUP INC | EQUITY | 693475105 | 7969 | 128,890 | SH | SOLE |
| PNM RES INC | EQUITY | 69349H107 | 3850 | 147,969 | SH | SOLE |
| POGO PRODUCING CO | EQUITY | 730448107 | 5989 | 120,236 | SH | SOLE |
| POLARIS INDS INC | EQUITY | 731068102 | 47 | 937 | SH | SOLE |
| POLO RALPH LAUREN CORP | EQUITY | 731572103 | 1838 | 32,737 | SH | SOLE |
| POLO RALPH LAUREN CORP | EQUITY | 731572103 | 6831 | 121,672 | SH | SOLE |
| POLYCOM INC | EQUITY | 73172K104 | 3972 | 259,588 | SH | SOLE |
| POLYMEDICA CORP | EQUITY | 731738100 | 606 | 18,096 | SH | SOLE |
| POLYONE CORP | EQUITY | 73179P106 | 443 | 68,956 | SH | SOLE |
| POPULAR INC | EQUITY | 733174106 | 170 | 8,036 | SH | SOLE |
| PORTALPLAYER INC | EQUITY | 736187204 | 464 | 16,400 | SH | DEFINED |
| PORTALPLAYER INC | EQUITY | 736187204 | 3871 | 136,700 | SH | SOLE |
| PORTALPLAYER INC | EQUITY | 736187204 | 325 | 11,459 | SH | SOLE |
| PORTEC TEC RAIL PRODS INC | EQUITY | 736212101 | 2534 | 193,283 | SH | SOLE |
| PORTFOLIO RECOVERY ASSOCS IN | EQUITY | 73640Q105 | 543 | 11,698 | SH | SOLE |
| POST PPTYS INC | EQUITY | 737464107 | 1196 | 29,932 | SH | SOLE |
| POTLATCH CORP | EQUITY | 737628107 | 4050 | 79,447 | SH | SOLE |
| POWELL INDS INC | EQUITY | 739128106 | 91 | 5,058 | SH | SOLE |
| POWER INTEGRATIONS INC | EQUITY | 739276103 | 526 | 22,072 | SH | SOLE |
| POWER-ONE INC | EQUITY | 739308104 | 337 | 55,994 | SH | SOLE |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 2635 | 209,600 | SH | SOLE |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363109 | 3777 | 300,507 | SH | SOLE |
| POZEN INC | EQUITY | 73941U102 | 172 | 17,933 | SH | SOLE |
| PPG INDS INC | EQUITY | 693506107 | 36 | 618 | SH | DEFINED |
| PPG INDS INC | EQUITY | 693506107 | 4631 | 79,982 | SH | SOLE |
| PPL CORP | EQUITY | 69351T106 | 41 | 1,404 | SH | DEFINED |
| PPL CORP | EQUITY | 69351T106 | 8427 | 286,619 | SH | SOLE |
| PRA INTL | EQUITY | 69353C101 | 2508 | 89,100 | SH | SOLE |
| PRA INTL | EQUITY | 69353C101 | 237 | 8,434 | SH | SOLE |
| PRAXAIR INC | EQUITY | 74005P104 | 63 | 1,191 | SH | DEFINED |
| PRAXAIR INC | EQUITY | 74005P104 | 7510 | 141,797 | SH | SOLE |
| PRE PAID LEGAL SVCS INC | EQUITY | 740065107 | 280 | 7,337 | SH | SOLE |
| PRECISION CASTPARTS CORP | EQUITY | 740189105 | 13802 | 266,392 | SH | SOLE |
| PREFERRED BK LOS ANGELES CA | EQUITY | 740367107 | 138 | 3,103 | SH | SOLE |
| PREFORMED LINE PRODS CO | EQUITY | 740444104 | 79 | 1,844 | SH | SOLE |
| PREMIERE GLOBAL SVCS INC | EQUITY | 740585104 | 439 | 54,049 | SH | SOLE |
| PREMIERWEST BANCORP | EQUITY | 740921101 | 145 | 10,344 | SH | SOLE |
| PREMIUM STD FARMS INC | EQUITY | 74060C105 | 3333 | 222,800 | SH | DEFINED |
| PREMIUM STD FARMS INC | EQUITY | 74060C105 | 110 | 7,382 | SH | SOLE |
| PRENTISS PPTYS TR SH BEN INT | EQUITY | 740706106 | 1380 | 33,929 | SH | SOLE |
| PRESIDENTIAL LIFE CORP | EQUITY | 740884101 | 293 | 15,389 | SH | SOLE |
| PRESSTEK INC | EQUITY | 741113104 | 198 | 21,951 | SH | SOLE |
| PRESTIGE BRANDS HLDGS INC | EQUITY | 74112D101 | 263 | 21,023 | SH | SOLE |
| PRG-SCHULTZ INTERNATIONAL IN | EQUITY | 69357C107 | 19 | 30,968 | SH | SOLE |
| PRICE COMMUNICATIONS CORP | EQUITY | 741437305 | 512 | 34,400 | SH | SOLE |
| PRICE T ROWE GROUP INC | EQUITY | 74144T108 | 35 | 483 | SH | DEFINED |
| PRICE T ROWE GROUP INC | EQUITY | 74144T108 | 4343 | 60,299 | SH | SOLE |
| PRICELINE COM INC | EQUITY | 741503403 | 250 | 11,200 | SH | DEFINED |
| PRICELINE COM INC | EQUITY | 741503403 | 422 | 18,890 | SH | SOLE |
| PRIDE INTL INC DEL | EQUITY | 74153Q102 | 9759 | 317,373 | SH | SOLE |
| PRIMEDIA INC | EQUITY | 74157K101 | 178 | 110,813 | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP IN | EQUITY | 74251V102 | 49 | 1,035 | SH | DEFINED |
| PRINCIPAL FINANCIAL GROUP IN | EQUITY | 74251V102 | 18104 | 266,688 | SH | SOLE |

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| PRIVATEBANCORP INC | EQUITY 742962103 | 442 | 12,432 | SH | SOLE |
| PROASSURANCE CORP | EQUITY 74267C106 | 399 | 8,200 | SH | DEFINED |
| PROASSURANCE CORP | EQUITY 74267C106 | 1021 | 20,998 | SH | SOLE |
| PROCTER & GAMBLE CO | EQUITY 742718109 | 33981 | 587,096 | SH | DEFINED |
| PROCTER & GAMBLE CO | EQUITY 742718109 | 1736 | 30,000 | SH | SOLE |
| PROCTER & GAMBLE CO | EQUITY 742718109 | 129383 | 2,235,372 | SH | SOLE |
| PROGENICS PHARMACEUTICALS IN | EQUITY 743187106 | 375 | 15,011 | SH | SOLE |
| PROGRESS ENERGY INC | EQUITY 743263105 | 41 | 930 | SH | DEFINED |
| PROGRESS ENERGY INC | EQUITY 743263105 | 1757 | 40,000 | SH | SOLE |
| PROGRESS ENERGY INC | EQUITY 743263105 | 18784 | 427,684 | SH | SOLE |
| PROGRESS SOFTWARE CORP | EQUITY 743312100 | 386 | 13,600 | SH | DEFINED |
| PROGRESS SOFTWARE CORP | EQUITY 743312100 | 798 | 28,130 | SH | SOLE |
| PROGRESSIVE CORP OHIO | EQUITY 743315103 | 85 | 729 | SH | DEFINED |
| PROGRESSIVE CORP OHIO | EQUITY 743315103 | 22217 | 190,243 | SH | SOLE |
| PROLOGIS SH BEN INT | EQUITY 743410102 | 42 | 900 | SH | DEFINED |
| PROLOGIS SH BEN INT | EQUITY 743410102 | 5454 | 116,741 | SH | SOLE |
| PROQUEST COMPANY | EQUITY 74346P102 | 532 | 19,050 | SH | SOLE |
| PROSPERITY BANCSHARES INC | EQUITY 743606105 | 462 | 16,058 | SH | SOLE |
| PROTECTIVE LIFE CORP | EQUITY 743674103 | 6119 | 139,795 | SH | SOLE |
| PROTEIN DESIGN LABS INC | EQUITY 74369L103 | 284 | 10,000 | SH | DEFINED |
| PROTEIN DESIGN LABS INC | EQUITY 74369L103 | 6411 | 225,567 | SH | SOLE |
| PROVIDE COMM INC | EQUITY 74373W103 | 199 | 6,001 | SH | SOLE |
| PROVIDENCE SVC CORP | EQUITY 743815102 | 204 | 7,089 | SH | SOLE |
| PROVIDENT YORK BANCORP | EQUITY 744028101 | 336 | 30,509 | SH | SOLE |
| PROVIDENT BANKSHARES CORP | EQUITY 743859100 | 836 | 24,748 | SH | SOLE |
| PROVIDENT FINL HLDGS INC | EQUITY 743868101 | 97 | 3,685 | SH | SOLE |
| PROVIDENT FINL SVCS INC | EQUITY 74386T105 | 1009 | 54,498 | SH | SOLE |
| PRUDENTIAL FINL INC | EQUITY 744320102 | 136 | 1,863 | SH | DEFINED |
| PRUDENTIAL FINL INC | EQUITY 744320102 | 16267 | 222,261 | SH | SOLE |
| PS BUSINESS PKS INC CALIF | EQUITY 69360J107 | 608 | 12,360 | SH | SOLE |
| PSS WORLD MED INC | EQUITY 69366A100 | 720 | 48,531 | SH | SOLE |
| PSYCHIATRIC SOLUTIONS INC | EQUITY 74439H108 | 1123 | 19,114 | SH | SOLE |
| PUBLIC STORAGE INC | EQUITY 74460D109 | 21 | 306 | SH | DEFINED |
| PUBLIC STORAGE INC | EQUITY 74460D109 | 2601 | 38,403 | SH | SOLE |
| PUBLIC SVC ENTERPRISE GROUP | EQUITY 744573106 | 60 | 924 | SH | DEFINED |
| PUBLIC SVC ENTERPRISE GROUP | EQUITY 744573106 | 1299 | 20,000 | SH | SOLE |
| PUBLIC SVC ENTERPRISE GROUP | EQUITY 744573106 | 7654 | 117,802 | SH | SOLE |
| PUGET ENERGY INC | EQUITY 745310102 | 5220 | 255,650 | SH | SOLE |
| PULTE HOMES INC | EQUITY 745867101 | 31 | 792 | SH | DEFINED |
| PULTE HOMES INC | EQUITY 745867101 | 3978 | 101,062 | SH | SOLE |
| QAD INC | EQUITY 74727D108 | 69 | 9,095 | SH | SOLE |
| QC HLDGS INC | EQUITY 74729T101 | 64 | 5,531 | SH | SOLE |
| QLOGIC CORP | EQUITY 747277101 | 10 | 297 | SH | DEFINED |
| QLOGIC CORP | EQUITY 747277101 | 1260 | 38,758 | SH | SOLE |
| QUALCOMM INC | EQUITY 747525103 | 36983 | 858,469 | SH | DEFINED |
| QUALCOMM INC | EQUITY 747525103 | 89572 | 2,079,202 | SH | SOLE |
| QUALITY SYS INC | EQUITY 747582104 | 433 | 5,641 | SH | SOLE |
| QUANEX CORP | EQUITY 747620102 | 941 | 18,832 | SH | SOLE |
| QUANTA SVCS INC | EQUITY 74762E102 | 4226 | 320,900 | SH | SOLE |
| QUANTUM CORP | EQUITY 747906204 | 420 | 137,698 | SH | SOLE |
| QUANTUM FUEL SYS TECH WORLDW * | EQUITY 74765E109 | 91 | 33,827 | SH | SOLE |
| QUEST DIAGNOSTICS INC | EQUITY 74834L100 | 1205 | 23,412 | SH | DEFINED |
| QUEST DIAGNOSTICS INC | EQUITY 74834L100 | 7454 | 144,785 | SH | SOLE |
| QUEST SOFTWARE INC | EQUITY 74834T103 | 702 | 48,124 | SH | SOLE |
| QUESTAR CORP | EQUITY 748356102 | 12935 | 170,875 | SH | SOLE |
| QUICKSILVER RESOURCES INC | EQUITY 74837R104 | 5597 | 133,238 | SH | SOLE |

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| QUIKSILVER INC | EQUITY 74838C106 | 6535 | 472,200 | SH | DEFINED |
| QUIKSILVER INC | EQUITY 74838C106 | 35 | 2,504 | SH | SOLE |
| QWEST COMMUNICATIONS INTL IN | EQUITY 749121109 | 32 | 5,700 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL IN | EQUITY 749121109 | 5692 | 1,007,419 | SH | SOLE |
| R & B INC | EQUITY 749124103 | 70 | 7,432 | SH | SOLE |
| R & G FINANCIAL CORP | EQUITY 749136107 | 276 | 20,902 | SH | SOLE |
| RACKABLE SYS INC | EQUITY 750077109 | 134 | 4,690 | SH | SOLE |
| RADIAN GROUP INC | EQUITY 750236101 | 9772 | 166,793 | SH | SOLE |
| RADIANT SYSTEMS INC | EQUITY 75025N102 | 209 | 17,217 | SH | SOLE |
| RADIATION THERAPY SVCS INC | EQUITY 750323206 | 293 | 8,306 | SH | SOLE |
| RADIO ONE INC CL D NON VTG | EQUITY 75040P405 | 650 | 62,801 | SH | SOLE |
| RADIOSHACK CORP | EQUITY 750438103 | 10 | 498 | SH | DEFINED |
| RADIOSHACK CORP | EQUITY 750438103 | 1306 | 62,078 | SH | SOLE |
| RADISYS CORP | EQUITY 750459109 | 260 | 14,978 | SH | SOLE |
| RADYNE CORP | EQUITY 750611402 | 152 | 10,400 | SH | DEFINED |
| RADYNE CORP | EQUITY 750611402 | 3562 | 244,500 | SH | SOLE |
| RAILAMERICA INC | EQUITY 750753105 | 312 | 28,359 | SH | SOLE |
| RAIT INVT TR | EQUITY 749227104 | 1325 | 51,116 | SH | SOLE |
| RALCORP HLDGS INC | EQUITY 751028101 | 888 | 22,251 | SH | SOLE |
| RAMBUS INC DEL | EQUITY 750917106 | 1210 | 74,708 | SH | SOLE |
| RAMCO-GERSHENSON PPTYS TR | EQUITY 751452202 | 290 | 10,894 | SH | SOLE |
| RANGE RES CORP | EQUITY 75281A109 | 74 | 2,827 | SH | SOLE |
| RARE HOSPITALITY INTL INC | EQUITY 753820109 | 783 | 25,752 | SH | SOLE |
| RAVEN INDS INC | EQUITY 754212108 | 339 | 11,736 | SH | SOLE |
| RAYMOND JAMES FINANCIAL INC | EQUITY 754730109 | 4309 | 114,401 | SH | SOLE |
| RAYONIER INC | EQUITY 754907103 | 6064 | 152,170 | SH | SOLE |
| RAYTHEON CO | EQUITY 755111507 | 66 | 1,650 | SH | DEFINED |
| RAYTHEON CO | EQUITY 755111507 | 7917 | 197,180 | SH | SOLE |
| RBC BEARINGS INC | EQUITY 75524B104 | 105 | 6,450 | SH | SOLE |
| RC2 CORP | EQUITY 749388104 | 479 | 13,476 | SH | SOLE |
| RCN CORP | EQUITY 749361200 | 402 | 17,159 | SH | SOLE |
| READERS DIGEST ASSN INC | EQUITY 755267101 | 4103 | 269,566 | SH | SOLE |
| REALNETWORKS INC | EQUITY 75605L104 | 671 | 86,474 | SH | SOLE |
| REALTY INCOME CORP | EQUITY 756109104 | 54 | 2,519 | SH | SOLE |
| RECKSON ASSOCS RLTY CORP | EQUITY 75621K106 | 88 | 2,457 | SH | SOLE |
| RED HAT INC | EQUITY 756577102 | 404 | 14,832 | SH | SOLE |
| RED ROBIN GOURMET BURGERS IN | EQUITY 75689M101 | 1804 | 35,400 | SH | SOLE |
| RED ROBIN GOURMET BURGERS IN | EQUITY 75689M101 | 542 | 10,643 | SH | SOLE |
| REDBACK NETWORKS INC | EQUITY 757209507 | 442 | 31,453 | SH | SOLE |
| REDDY ICE HLDGS INC | EQUITY 75734R105 | 167 | 7,651 | SH | SOLE |
| REDWOOD TR INC | EQUITY 758075402 | 6063 | 146,957 | SH | SOLE |
| REEBOK INTL LTD | EQUITY 758110100 | 11 | 195 | SH | DEFINED |
| REEBOK INTL LTD | EQUITY 758110100 | 10185 | 174,911 | SH | SOLE |
| REGAL BELOIT CORP | EQUITY 758750103 | 654 | 18,479 | SH | SOLE |
| REGAL ENTMT GROUP | EQUITY 758766109 | 5629 | 295,977 | SH | SOLE |
| REGENCY CTRS CORP | EQUITY 758849103 | 8029 | 136,200 | SH | SOLE |
| REGENERON PHARMACEUTICALS | EQUITY 75886F107 | 415 | 26,082 | SH | SOLE |
| REGENT COMMUNICATIONS INC DE | EQUITY 758865109 | 123 | 26,590 | SH | SOLE |
| REGIONS FINANCIAL CORP | EQUITY 7591EP100 | 58 | 1,689 | SH | DEFINED |
| REGIONS FINANCIAL CORP | EQUITY 7591EP100 | 6903 | 202,073 | SH | SOLE |
| REGIS CORP MINN | EQUITY 758932107 | 4755 | 123,279 | SH | SOLE |
| REHABCARE GROUP INC | EQUITY 759148109 | 254 | 12,572 | SH | SOLE |
| REINSURANCE GROUP AMER INC | EQUITY 759351109 | 42 | 888 | SH | SOLE |
| RELIANCE STEEL & ALUMINUM CO | EQUITY 759509102 | 1317 | 21,543 | SH | SOLE |
| RELIANT ENERGY INC | EQUITY 75952B105 | 370 | 35,867 | SH | SOLE |
| REMINGTON OIL & GAS CORP | EQUITY 759594302 | 640 | 17,521 | SH | SOLE |
| RENAISSANCE LEARNING INC | EQUITY 75968L105 | 112 | 5,934 | SH | SOLE |
| RENAL CARE GROUP INC | EQUITY 759930100 | 6740 | 142,465 | SH | SOLE |
| RENASANT CORP | EQUITY 75970E107 | 247 | 7,797 | SH | SOLE |
| RENOVIS INC | EQUITY 759885106 | 2001 | 130,800 | SH | DEFINED |
| RENOVIS INC | EQUITY 759885106 | 225 | 14,684 | SH | SOLE |
| RENT A CTR INC | EQUITY 76009N100 | 2679 | 142,057 | SH | SOLE |

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|------------------------------|------------------|-------|-----------|----|---------|
| RENT WAY INC | EQUITY 76009U104 | 126 | 19,708 | SH | SOLE |
| REPUBLIC AWYS HLDGS INC | EQUITY 760276105 | 172 | 11,347 | SH | SOLE |
| REPUBLIC BANCORP KY | EQUITY 760281204 | 804 | 63,251 | SH | SOLE |
| REPUBLIC COS GROUP INC | EQUITY 760349100 | 70 | 4,506 | SH | SOLE |
| REPUBLIC SVCS INC | EQUITY 760759100 | 9220 | 245,530 | SH | SOLE |
| RES-CARE INC | EQUITY 760943100 | 263 | 15,167 | SH | SOLE |
| RESMED INC | EQUITY 761152107 | 58 | 1,517 | SH | SOLE |
| RESOURCE AMERICA INC | EQUITY 761195205 | 204 | 11,940 | SH | SOLE |
| RESOURCES CONNECTION INC | EQUITY 76122Q105 | 933 | 35,727 | SH | SOLE |
| RESPIRONICS INC | EQUITY 761230101 | 58 | 1,552 | SH | SOLE |
| RESTORATION HARDWARE INC DEL | EQUITY 760981100 | 136 | 22,605 | SH | SOLE |
| RETAIL VENTURES INC | EQUITY 76128Y102 | 156 | 12,510 | SH | SOLE |
| REVLON INC | EQUITY 761525500 | 338 | 108,935 | SH | SOLE |
| REYNOLDS & REYNOLDS CO | EQUITY 761695105 | 2891 | 102,997 | SH | SOLE |
| REYNOLDS AMERICAN INC | EQUITY 761713106 | 30 | 315 | SH | DEFINED |
| REYNOLDS AMERICAN INC | EQUITY 761713106 | 9233 | 96,857 | SH | SOLE |
| RF MICRODEVICES INC | EQUITY 749941100 | 2783 | 514,497 | SH | SOLE |
| RF MONOLITHICS INC | EQUITY 74955F106 | 28 | 4,973 | SH | SOLE |
| RHODIA | EQUITY 762397107 | 2110 | 1,000,000 | SH | SOLE |
| RIGEL PHARMACEUTICALS INC | EQUITY 766559603 | 148 | 17,706 | SH | SOLE |
| RIGHTNOW TECHNOLOGIES INC | EQUITY 76657R106 | 151 | 8,202 | SH | SOLE |
| RIMAGE CORP | EQUITY 766721104 | 1332 | 45,959 | SH | SOLE |
| RIMAGE CORP | EQUITY 766721104 | 206 | 7,116 | SH | SOLE |
| RIO TINTO PLC | EQUITY 767204100 | 2011 | 11,000 | SH | SOLE |
| RITE AID CORP | EQUITY 767754104 | 105 | 30,148 | SH | SOLE |
| RIVIERA HLDGS CORP | EQUITY 769627100 | 104 | 6,355 | SH | SOLE |
| RLI CORP | EQUITY 749607107 | 844 | 16,914 | SH | SOLE |
| ROANOKE ELEC STL CORP | EQUITY 769841107 | 197 | 8,342 | SH | SOLE |
| ROBBINS & MYERS INC | EQUITY 770196103 | 178 | 8,729 | SH | SOLE |
| ROBERT HALF INTL INC | EQUITY 770323103 | 24 | 630 | SH | DEFINED |
| ROBERT HALF INTL INC | EQUITY 770323103 | 2977 | 78,567 | SH | SOLE |
| ROCK-TENN CO | EQUITY 772739207 | 302 | 22,122 | SH | SOLE |
| ROCKVILLE FINL INC | EQUITY 774186100 | 85 | 6,546 | SH | SOLE |
| ROCKWELL AUTOMATION INC | EQUITY 773903109 | 31737 | 536,460 | SH | DEFINED |
| ROCKWELL AUTOMATION INC | EQUITY 773903109 | 67114 | 1,134,451 | SH | SOLE |
| ROCKWELL COLLINS INC | EQUITY 774341101 | 30 | 639 | SH | DEFINED |
| ROCKWELL COLLINS INC | EQUITY 774341101 | 6530 | 140,528 | SH | SOLE |
| ROCKWOOD HLDGS INC | EQUITY 774415103 | 303 | 15,344 | SH | SOLE |
| ROFIN SINAR TECHNOLOGIES INC | EQUITY 775043102 | 287 | 6,600 | SH | DEFINED |
| ROFIN SINAR TECHNOLOGIES INC | EQUITY 775043102 | 493 | 11,330 | SH | SOLE |
| ROGERS CORP | EQUITY 775133101 | 483 | 12,340 | SH | SOLE |
| ROHM & HAAS CO | EQUITY 775371107 | 7702 | 159,059 | SH | DEFINED |
| ROHM & HAAS CO | EQUITY 775371107 | 18328 | 378,515 | SH | SOLE |
| ROLLINS INC | EQUITY 775711104 | 1573 | 79,798 | SH | SOLE |
| ROPER INDS INC | EQUITY 776696106 | 56057 | 1,418,800 | SH | DEFINED |
| ROPER INDS INC | EQUITY 776696106 | 77 | 1,954 | SH | SOLE |
| ROSS STORES INC | EQUITY 778296103 | 8613 | 298,039 | SH | SOLE |
| ROSTELECOM OPEN JT STK LNG D | EQUITY 778529107 | 1242 | 91,000 | SH | SOLE |
| ROWAN COS INC | EQUITY 779382100 | 14 | 405 | SH | DEFINED |
| ROWAN COS INC | EQUITY 779382100 | 1929 | 54,123 | SH | SOLE |
| ROYAL BANCSHARES PA INC | EQUITY 780081105 | 80 | 3,463 | SH | SOLE |
| ROYAL BK CDA MONTREAL QUE | EQUITY 780087102 | 14145 | 181,600 | SH | DEFINED |
| ROYAL BK SCOTLAND GROUP PLC | BONDS 780097770 | 3016 | 120,000 | SH | SOLE |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY V7780T103 | 14131 | 313,600 | SH | DEFINED |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY V7780T103 | 10545 | 234,030 | SH | SOLE |
| ROYAL GOLD INC | EQUITY 780287108 | 493 | 14,196 | SH | SOLE |

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|------------------------------------|------------------|-------|---------|----|---------|
| RPC INC | EQUITY 749660106 | 436 | 16,543 | SH | SOLE |
| RPM INTL INC | EQUITY 749685103 | 4103 | 236,236 | SH | SOLE |
| RSA SEC INC | EQUITY 749719100 | 2168 | 193,768 | SH | SOLE |
| RTI INTL METALS INC | EQUITY 74973W107 | 2915 | 76,800 | SH | DEFINED |
| RTI INTL METALS INC | EQUITY 74973W107 | 632 | 16,643 | SH | SOLE |
| RUBY TUESDAY INC | EQUITY 781182100 | 4458 | 172,194 | SH | SOLE |
| RUDDICK CORP | EQUITY 781258108 | 2010 | 94,457 | SH | SOLE |
| RUDOLPH TECHNOLOGIES INC | EQUITY 781270103 | 125 | 9,686 | SH | SOLE |
| RUSH ENTERPRISES INC | EQUITY 781846209 | 231 | 15,512 | SH | SOLE |
| RUSS BERRIE & CO | EQUITY 782233100 | 101 | 8,833 | SH | SOLE |
| | | | | | |
| RUSSELL CORP | EQUITY 782352108 | 333 | 24,716 | SH | SOLE |
| RUTHS CHRIS STEAK HSE INC | EQUITY 783332109 | 177 | 9,759 | SH | SOLE |
| RYANAIR HLDGS PLC | EQUITY 783513104 | 118 | 2,101 | SH | SOLE |
| RYANS RESTAURANT GROUP INC | EQUITY 783520109 | 380 | 31,522 | SH | SOLE |
| RYDER SYS INC | EQUITY 783549108 | 10 | 237 | SH | DEFINED |
| RYDER SYS INC | EQUITY 783549108 | 1233 | 30,066 | SH | SOLE |
| RYERSON TULL INC | EQUITY 78375P107 | 458 | 18,845 | SH | SOLE |
| RYLAND GROUP INC | EQUITY 783764103 | 6752 | 93,610 | SH | SOLE |
| S & T BANCORP INC | EQUITY 783859101 | 735 | 19,959 | SH | SOLE |
| S Y BANCORP INC | EQUITY 785060104 | 226 | 9,028 | SH | SOLE |
| S1 CORPORATION | EQUITY 78463B101 | 229 | 52,680 | SH | SOLE |
| SABRE HLDGS CORP | EQUITY 785905100 | 12 | 483 | SH | DEFINED |
| SABRE HLDGS CORP | EQUITY 785905100 | 1493 | 61,937 | SH | SOLE |
| SAFECO CORP | EQUITY 786429100 | 26 | 456 | SH | DEFINED |
| SAFECO CORP | EQUITY 786429100 | 5088 | 90,058 | SH | SOLE |
| SAFENET INC | EQUITY 78645R107 | 6960 | 216,000 | SH | DEFINED |
| SAFENET INC | EQUITY 78645R107 | 595 | 18,463 | SH | SOLE |
| SAFETY INS GROUP INC | EQUITY 78648T100 | 353 | 8,737 | SH | SOLE |
| SAFEWAY INC | EQUITY 786514208 | 39 | 1,659 | SH | DEFINED |
| SAFEWAY INC | EQUITY 786514208 | 9834 | 415,621 | SH | SOLE |
| SAGA COMMUNICATIONS | EQUITY 786598102 | 140 | 12,860 | SH | SOLE |
| SAKS INC | EQUITY 79377W108 | 4694 | 278,387 | SH | SOLE |
| SALEM COMMUNICATIONS CORP DE | EQUITY 794093104 | 156 | 8,928 | SH | SOLE |
| SALESFORCE COM INC | EQUITY 79466L302 | 6198 | 193,400 | SH | DEFINED |
| SALESFORCE COM INC | EQUITY 79466L302 | 49 | 1,517 | SH | SOLE |
| SALIX PHARMACEUTICALS INC | EQUITY 795435106 | 596 | 33,927 | SH | SOLE |
| SANDERS MORRIS HARRIS GROUP | EQUITY 80000Q104 | 156 | 9,527 | SH | SOLE |
| SANDERSON FARMS INC | EQUITY 800013104 | 410 | 13,435 | SH | SOLE |
| SANDISK CORP | EQUITY 80004C101 | 2236 | 35,600 | SH | SOLE |
| SANDISK CORP | EQUITY 80004C101 | 41028 | 653,107 | SH | SOLE |
| SANDY SPRING BANCORP INC | EQUITY 800363103 | 384 | 10,999 | SH | SOLE |
| SANFILIPPO JOHN B & SON INC | EQUITY 800422107 | 76 | 5,899 | SH | SOLE |
| SANMINA SCI CORP | EQUITY 800907107 | 8 | 1,941 | SH | DEFINED |
| SANMINA SCI CORP | EQUITY 800907107 | 1775 | 416,614 | SH | SOLE |
| SANTANDER BANCORP | EQUITY 802809103 | 100 | 3,992 | SH | SOLE |
| SAPIENT CORP | EQUITY 803062108 | 344 | 60,530 | SH | SOLE |
| SARA LEE CORP | EQUITY 803111103 | 53 | 2,805 | SH | DEFINED |
| SARA LEE CORP | EQUITY 803111103 | 6315 | 334,145 | SH | SOLE |
| SATYAM COMPUTER SERVICES VICES LTD | EQUITY 804098101 | 2476 | 67,659 | SH | SOLE |
| SAUER-DANFOSS INC | EQUITY 804137107 | 142 | 7,560 | SH | SOLE |
| SAUL CTRS INC | EQUITY 804395101 | 296 | 8,208 | SH | SOLE |
| SAVIENT PHARMACEUTICALS INC | EQUITY 80517Q100 | 171 | 45,632 | SH | SOLE |
| SAXON CAP INC | EQUITY 80556T106 | 1821 | 160,753 | SH | SOLE |
| SBA COMMUNICATIONS CORP | EQUITY 78388J106 | 394 | 22,000 | SH | DEFINED |
| SBA COMMUNICATIONS CORP | EQUITY 78388J106 | 1005 | 56,143 | SH | SOLE |
| SCANA CORP | EQUITY 80589M102 | 9515 | 241,626 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| SCANSOURCE INC | EQUITY | 806037107 | 520 | 9,508 | SH | SOLE |
| SCBT FINANCIAL CORP | EQUITY | 78401V102 | 202 | 6,047 | SH | SOLE |
| SCHAWK INC | EQUITY | 806373106 | 194 | 9,363 | SH | SOLE |
| SCHEIN HENRY INC | EQUITY | 806407102 | 7607 | 174,305 | SH | SOLE |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 26376 | 1,265,057 | SH | DEFINED |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 29826 | 1,379,964 | SH | SOLE |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 7692 | 79,175 | SH | DEFINED |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 2672 | 27,500 | SH | SOLE |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 32933 | 338,993 | SH | SOLE |
| SCHNITZER STL INDS | EQUITY | 806882106 | 502 | 16,424 | SH | SOLE |
| SCHOLASTIC CORP | EQUITY | 807066105 | 2712 | 95,113 | SH | SOLE |
| SCHOOL SPECIALTY INC | EQUITY | 807863105 | 624 | 17,115 | SH | SOLE |
| SCHULMAN A INC | EQUITY | 808194104 | 495 | 23,021 | SH | SOLE |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 3715 | 253,207 | SH | DEFINED |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 6663 | 454,199 | SH | SOLE |
| SCHWEITZER-MAUDUIT INTL INC | EQUITY | 808541106 | 283 | 11,406 | SH | SOLE |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 24 | 567 | SH | DEFINED |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 6254 | 145,205 | SH | SOLE |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P109 | 11741 | 430,400 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P109 | 35 | 1,277 | SH | SOLE |
| SCOTTS MIRACLE GRO CO | EQUITY | 810186106 | 4094 | 90,492 | SH | SOLE |
| SCP POOL CORP | EQUITY | 784028102 | 43 | 1,164 | SH | SOLE |
| SCRIPPS E W CO OHIO | EQUITY | 811054204 | 15 | 315 | SH | DEFINED |
| SCRIPPS E W CO OHIO | EQUITY | 811054204 | 1884 | 39,239 | SH | SOLE |
| SCS TRANSN INC | EQUITY | 81111T102 | 242 | 11,391 | SH | SOLE |
| SCUDDER STRATEGIC MUN INCOME | EQUITY | 811234103 | 280 | 20,000 | SH | SOLE |
| SEABOARD CORP | EQUITY | 811543107 | 400 | 265 | SH | SOLE |
| SEABRIGHT INSURANCE HLDGS IN | EQUITY | 811656107 | 100 | 6,028 | SH | SOLE |
| SEACHANGE INTL INC | EQUITY | 811699107 | 151 | 19,062 | SH | SOLE |
| SEACOAST BKG CORP FLA | EQUITY | 811707306 | 219 | 9,522 | SH | SOLE |
| SEACOR HOLDINGS INC | EQUITY | 811904101 | 920 | 13,514 | SH | SOLE |
| SEALED AIR CORP | EQUITY | 81211K100 | 17 | 300 | SH | DEFINED |
| SEALED AIR CORP | EQUITY | 81211K100 | 2149 | 38,265 | SH | SOLE |
| SEARS HLDGS CORP | EQUITY | 812350106 | 43 | 369 | SH | DEFINED |
| SEARS HLDGS CORP | EQUITY | 812350106 | 6940 | 60,072 | SH | SOLE |
| SEATTLE GENETICS INC | EQUITY | 812578102 | 93 | 19,797 | SH | SOLE |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 297 | 24,200 | SH | DEFINED |
| SECURE COMPUTING CORP | EQUITY | 813705100 | 331 | 26,979 | SH | SOLE |
| SECURITY BANK CORP | EQUITY | 814047106 | 184 | 7,887 | SH | SOLE |
| SEI INVESTMENTS CO | EQUITY | 784117103 | 4894 | 132,265 | SH | SOLE |
| SELECT COMFORT CORP | EQUITY | 81616X103 | 741 | 27,095 | SH | SOLE |
| SELECTIVE INS GROUP INC | EQUITY | 816300107 | 350 | 6,600 | SH | DEFINED |
| SELECTIVE INS GROUP INC | EQUITY | 816300107 | 1131 | 21,293 | SH | SOLE |
| SEMITOOL INC | EQUITY | 816909105 | 136 | 12,483 | SH | SOLE |
| SEMPRA ENERGY | EQUITY | 816851109 | 43 | 948 | SH | DEFINED |
| SEMPRA ENERGY | EQUITY | 816851109 | 5435 | 121,204 | SH | SOLE |
| SEMTECH CORP | EQUITY | 816850101 | 3642 | 199,470 | SH | SOLE |
| SENIOR HSG PPTYS TR SH BEN INT | EQUITY | 81721M109 | 758 | 44,826 | SH | SOLE |
| SENOMYX INC | EQUITY | 81724Q107 | 194 | 16,026 | SH | SOLE |
| SENSIENT TECHNOLOGIES CORP | EQUITY | 81725T100 | 2301 | 128,570 | SH | SOLE |
| SEPRACOR INC | EQUITY | 817315104 | 1424 | 27,600 | SH | DEFINED |
| SEPRACOR INC | EQUITY | 817315104 | 11274 | 218,482 | SH | SOLE |
| SEQUA CORPORATION | EQUITY | 817320104 | 1204 | 17,434 | SH | SOLE |
| SERENA SOFTWARE INC | EQUITY | 817492101 | 3204 | 136,756 | SH | SOLE |
| SEROLOGICALS CORP | EQUITY | 817523103 | 515 | 26,111 | SH | SOLE |
| SERVICE CORP INTL | EQUITY | 817565104 | 76 | 9,328 | SH | SOLE |

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| SERVICEMASTER CO | EQUITY | 81760N109 | 88 | 7,361 | SH | SOLE |
| SFBC INTL INC | EQUITY | 784121105 | 219 | 13,709 | SH | SOLE |
| SHARPER IMAGE CORP | EQUITY | 820013100 | 85 | 8,728 | SH | SOLE |
| SHAW GROUP INC | EQUITY | 820280105 | 2839 | 97,600 | SH | SOLE |
| SHAW GROUP INC | EQUITY | 820280105 | 1695 | 58,251 | SH | SOLE |
| SHENANDOAH TELECOMMUNICATION | EQUITY | 82312B106 | 204 | 5,126 | SH | SOLE |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 7141 | 157,216 | SH | DEFINED |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 2360 | 51,953 | SH | SOLE |
| SHOE CARNIVAL INC | EQUITY | 824889109 | 123 | 5,592 | SH | SOLE |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 1257 | 50,000 | SH | SOLE |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 671 | 26,682 | SH | SOLE |
| SHURGARD STORAGE CTRS INC | EQUITY | 82567D104 | 80 | 1,404 | SH | SOLE |
| SI INTL INC | EQUITY | 78427V102 | 223 | 7,306 | SH | SOLE |
| SIEBEL SYS INC | EQUITY | 826170102 | 21 | 1,953 | SH | DEFINED |
| SIEBEL SYS INC | EQUITY | 826170102 | 10049 | 950,748 | SH | SOLE |
| SIERRA BANCORP | EQUITY | 82620P102 | 92 | 4,053 | SH | SOLE |
| SIERRA HEALTH SVCS INC | EQUITY | 826322109 | 3038 | 38,000 | SH | DEFINED |
| SIERRA HEALTH SVCS INC | EQUITY | 826322109 | 46 | 580 | SH | SOLE |
| SIERRA PAC RES | EQUITY | 826428104 | 5941 | 455,601 | SH | SOLE |
| SIGMA ALDRICH CORP | EQUITY | 826552101 | 16 | 249 | SH | DEFINED |
| SIGMA ALDRICH CORP | EQUITY | 826552101 | 4737 | 74,853 | SH | SOLE |
| SIGMATEL INC | EQUITY | 82661W107 | 351 | 26,798 | SH | SOLE |
| SIGNATURE BK YORK N Y | EQUITY | 82669G104 | 17768 | 633,000 | SH | DEFINED |
| SIGNATURE BK YORK N Y | EQUITY | 82669G104 | 247 | 8,815 | SH | SOLE |
| SILGAN HOLDINGS INC | EQUITY | 827048109 | 426 | 11,800 | SH | DEFINED |
| SILGAN HOLDINGS INC | EQUITY | 827048109 | 604 | 16,720 | SH | SOLE |
| SILICON IMAGE INC | EQUITY | 82705T102 | 538 | 59,351 | SH | SOLE |
| SILICON LABORATORIES INC | EQUITY | 826919102 | 4421 | 120,586 | SH | SOLE |
| SILICON STORAGE TECHNOLOGY I | EQUITY | 827057100 | 334 | 65,948 | SH | SOLE |
| SIMMONS 1ST NATL CORP | EQUITY | 828730200 | 299 | 10,792 | SH | SOLE |
| SIMON PPTY GROUP INC | EQUITY | 828806109 | 53 | 687 | SH | DEFINED |
| SIMON PPTY GROUP INC | EQUITY | 828806109 | 6294 | 82,129 | SH | SOLE |
| SIMPSON MANUFACTURING CO INC | EQUITY | 829073105 | 990 | 27,241 | SH | SOLE |
| SINCLAIR BROADCAST GROUP INC | EQUITY | 829226109 | 304 | 33,022 | SH | SOLE |
| SIRF TECHNOLOGY HLDGS INC | EQUITY | 82967H101 | 447 | 15,000 | SH | DEFINED |
| SIRF TECHNOLOGY HLDGS INC | EQUITY | 82967H101 | 786 | 26,376 | SH | SOLE |
| SIRIUS SATELLITE RADIO INC | EQUITY | 82966U103 | 3428 | 511,602 | SH | SOLE |
| SIRVA INC | EQUITY | 82967Y104 | 141 | 17,616 | SH | SOLE |
| SIX FLAGS INC | EQUITY | 83001P109 | 539 | 69,906 | SH | SOLE |
| SIZELER PPTY INVS INC | EQUITY | 830137105 | 178 | 13,866 | SH | SOLE |
| SJW CORP | EQUITY | 784305104 | 261 | 5,741 | SH | SOLE |
| SKECHERS U S A INC | EQUITY | 830566105 | 257 | 16,786 | SH | SOLE |
| SKY FINL GROUP INC | EQUITY | 83080P103 | 80 | 2,885 | SH | SOLE |
| SKYLINE CORP | EQUITY | 830830105 | 186 | 5,115 | SH | SOLE |
| SKYWEST INC | EQUITY | 830879102 | 5434 | 202,325 | SH | SOLE |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M102 | 602 | 118,267 | SH | SOLE |
| SL GREEN RLTY CORP | EQUITY | 78440X101 | 93 | 1,213 | SH | SOLE |
| SLM CORP | EQUITY | 78442P106 | 85 | 1,542 | SH | DEFINED |
| SLM CORP | EQUITY | 78442P106 | 36018 | 1,275,554 | SH | SOLE |
| SMART & FINAL INC | EQUITY | 831683107 | 129 | 9,984 | SH | SOLE |
| SMITH A O | EQUITY | 831865209 | 443 | 12,613 | SH | SOLE |
| SMITH INTL INC | EQUITY | 832110100 | 24277 | 654,200 | SH | DEFINED |
| SMITH INTL INC | EQUITY | 832110100 | 14874 | 400,804 | SH | SOLE |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 13238 | 432,600 | SH | DEFINED |
| SMITHFIELD FOODS INC | EQUITY | 832248108 | 6062 | 198,103 | SH | SOLE |
| SMUCKER J M CO | EQUITY | 832696405 | 5146 | 116,947 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727101 | 935 | 66,000 | SH | DEFINED |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727101 | 108 | 7,639 | SH | SOLE |
| SNAP ON INC | EQUITY | 833034101 | 8 | 213 | SH | DEFINED |
| SNAP ON INC | EQUITY | 833034101 | 1027 | 27,330 | SH | SOLE |
| SOHU COM INC | EQUITY | 83408W103 | 342 | 18,649 | SH | SOLE |
| SOLETRON CORP | EQUITY | 834182107 | 12 | 3,372 | SH | DEFINED |
| SOLETRON CORP | EQUITY | 834182107 | 3030 | 827,912 | SH | SOLE |
| SOMANETICS CORP | EQUITY | 834445405 | 314 | 9,800 | SH | DEFINED |
| SOMANETICS CORP | EQUITY | 834445405 | 244 | 7,639 | SH | SOLE |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G102 | 492 | 22,065 | SH | SOLE |
| SONIC CORP | EQUITY | 835451105 | 40 | 1,343 | SH | SOLE |
| SONIC SOLUTIONS | EQUITY | 835460106 | 275 | 18,228 | SH | SOLE |
| SONICWALL INC | EQUITY | 835470105 | 318 | 40,143 | SH | SOLE |
| SONOCO PRODS CO | EQUITY | 835495102 | 5847 | 198,886 | SH | SOLE |
| SONOSITE INC | EQUITY | 83568G104 | 405 | 11,570 | SH | SOLE |
| SONUS NETWORKS INC | EQUITY | 835916107 | 693 | 186,337 | SH | SOLE |
| SOTHEBYS HLDGS INC | EQUITY | 835898107 | 2769 | 150,800 | SH | DEFINED |
| SOTHEBYS HLDGS INC | EQUITY | 835898107 | 2128 | 115,889 | SH | SOLE |
| SOUND FED BANCORP INC | EQUITY | 83607V104 | 160 | 8,367 | SH | SOLE |
| SOURCE INTERLINK COS INC | EQUITY | 836151209 | 276 | 24,779 | SH | SOLE |
| SOURCECORP | EQUITY | 836167106 | 282 | 11,763 | SH | SOLE |
| SOUTH FINL GROUP INC | EQUITY | 837841105 | 60 | 2,164 | SH | SOLE |
| SOUTH JERSEY INDS INC | EQUITY | 838518108 | 612 | 20,988 | SH | SOLE |
| SOUTHERN CO | EQUITY | 842587107 | 94 | 2,736 | SH | DEFINED |
| SOUTHERN CO | EQUITY | 842587107 | 11296 | 327,142 | SH | SOLE |
| SOUTHERN COPPER CORP | EQUITY | 84265V105 | 37 | 559 | SH | SOLE |
| SOUTHERN UN CO | EQUITY | 844030106 | 68 | 2,879 | SH | SOLE |
| SOUTHSIDE BANCSHARES INC | EQUITY | 84470P109 | 149 | 7,359 | SH | SOLE |
| SOUTHWEST AIRLS CO | EQUITY | 844741108 | 42 | 2,574 | SH | DEFINED |
| SOUTHWEST AIRLS CO | EQUITY | 844741108 | 5379 | 327,379 | SH | SOLE |
| SOUTHWEST BANCORP INC OKLA | EQUITY | 844767103 | 204 | 10,215 | SH | SOLE |
| SOUTHWEST GAS CORP | EQUITY | 844895102 | 746 | 28,254 | SH | SOLE |
| SOUTHWEST WTR CO | EQUITY | 845331107 | 221 | 15,427 | SH | SOLE |
| SOUTHWESTERN ENERGY CO | EQUITY | 845467109 | 11976 | 333,214 | SH | SOLE |
| SOVEREIGN BANCORP INC | EQUITY | 845905108 | 28 | 1,317 | SH | DEFINED |
| SOVEREIGN BANCORP INC | EQUITY | 845905108 | 4434 | 205,104 | SH | SOLE |
| SOVRAN SELF STORAGE INC | EQUITY | 84610H108 | 573 | 12,196 | SH | SOLE |
| SPANISH BROADCASTING SYS INC | EQUITY | 846425882 | 148 | 28,940 | SH | SOLE |
| SPARTAN STORES INC | EQUITY | 846822104 | 163 | 15,612 | SH | SOLE |
| SPARTECH CORP | EQUITY | 847220209 | 531 | 24,182 | SH | SOLE |
| SPATIALIGHT INC | EQUITY | 847248101 | 75 | 21,727 | SH | SOLE |
| SPDR TR UNIT SER 1 | EQUITY | 78462F103 | 486 | 3,900 | SH | DEFINED |
| SPDR TR UNIT SER 1 | EQUITY | 78462F103 | 51527 | 413,838 | SH | SOLE |
| SPECIALTY LABORATORIES INC | EQUITY | 84749R100 | 75 | 5,711 | SH | SOLE |
| SPECTRALINK CORP | EQUITY | 847580107 | 140 | 11,800 | SH | DEFINED |
| SPECTRALINK CORP | EQUITY | 847580107 | 171 | 14,379 | SH | SOLE |
| SPECTRUM BRANDS INC | EQUITY | 84762L105 | 17 | 855 | SH | SOLE |
| SPEEDWAY MOTORSPORTS INC | EQUITY | 847788106 | 401 | 11,553 | SH | SOLE |
| SPHERION CORP | EQUITY | 848420105 | 463 | 46,287 | SH | SOLE |
| SPIRIT FIN CORP | EQUITY | 848568309 | 576 | 50,775 | SH | SOLE |
| SPORTS AUTH INC | EQUITY | 84917U109 | 605 | 19,426 | SH | SOLE |
| SPRINT NEXTEL CORP | EQUITY | 852061100 | 23924 | 1,024,144 | SH | DEFINED |
| SPRINT NEXTEL CORP | EQUITY | 852061100 | 64454 | 2,759,171 | SH | SOLE |
| SPSS INC | EQUITY | 78462K102 | 414 | 13,369 | SH | SOLE |
| SPX CORP | EQUITY | 784635104 | 6058 | 132,361 | SH | SOLE |
| SRA INTL INC | EQUITY | 78464R105 | 2265 | 74,166 | SH | SOLE |

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|---|--------|-----------|-------|-----------|----|---------|
| SSA GLOBAL TECHNOLOGIES INC | EQUITY | 78465P108 | 186 | 10,200 | SH | DEFINED |
| SSA GLOBAL TECHNOLOGIES INC | EQUITY | 78465P108 | 125 | 6,845 | SH | SOLE |
| ST JOE CO | EQUITY | 790148100 | 111 | 1,645 | SH | SOLE |
| ST JUDE MED INC | EQUITY | 790849103 | 68 | 1,353 | SH | DEFINED |
| ST JUDE MED INC | EQUITY | 790849103 | 30381 | 605,191 | SH | SOLE |
| ST MARY LD & EXPL CO | EQUITY | 792228108 | 434 | 11,800 | SH | DEFINED |
| ST MARY LD & EXPL CO | EQUITY | 792228108 | 1582 | 42,976 | SH | SOLE |
| ST PAUL TRAVELERS INC | EQUITY | 792860108 | 114 | 2,556 | SH | DEFINED |
| ST PAUL TRAVELERS INC | EQUITY | 792860108 | 92785 | 2,077,111 | SH | SOLE |
| STAGE STORES INC | EQUITY | 85254C305 | 614 | 20,605 | SH | SOLE |
| STAMPS COM INC | EQUITY | 852857200 | 2094 | 91,200 | SH | SOLE |
| STAMPS COM INC | EQUITY | 852857200 | 279 | 12,165 | SH | SOLE |
| STANCORP FINL GROUP INC | EQUITY | 852891100 | 5478 | 109,678 | SH | SOLE |
| STANDARD MICROSYSTEMS CORP | EQUITY | 853626109 | 449 | 15,652 | SH | SOLE |
| STANDARD MTR PRODS INC | EQUITY | 853666105 | 103 | 11,184 | SH | SOLE |
| STANDARD PAC CORP | EQUITY | 85375C101 | 72 | 1,960 | SH | SOLE |
| STANDARD REGISTER CO | EQUITY | 853887107 | 203 | 12,862 | SH | SOLE |
| STANDEX INTL CORP | EQUITY | 854231107 | 257 | 9,275 | SH | SOLE |
| STANLEY FURNITURE INC | EQUITY | 854305208 | 226 | 9,769 | SH | SOLE |
| STANLEY WKS | EQUITY | 854616109 | 1051 | 21,870 | SH | DEFINED |
| STANLEY WKS | EQUITY | 854616109 | 1676 | 34,881 | SH | SOLE |
| STAPLES INC | EQUITY | 855030102 | 61 | 2,700 | SH | DEFINED |
| STAPLES INC | EQUITY | 855030102 | 8009 | 352,680 | SH | SOLE |
| STAR SCIENTIFIC INC | EQUITY | 85517P101 | 64 | 27,057 | SH | SOLE |
| STARBUCKS CORP | EQUITY | 855244109 | 85 | 2,838 | SH | DEFINED |
| STARBUCKS CORP | EQUITY | 855244109 | 12362 | 411,936 | SH | SOLE |
| STARTEK INC | EQUITY | 85569C107 | 446 | 24,805 | SH | SOLE |
| STARWOOD HOTELS&RESORTS WRLD PAIRED CTF | EQUITY | 85590A203 | 1022 | 16,010 | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLD PAIRED CTF | EQUITY | 85590A203 | 6488 | 101,604 | SH | SOLE |
| STATE AUTO FINL CORP | EQUITY | 855707105 | 383 | 10,513 | SH | SOLE |
| STATE BANCORP INC N.Y | EQUITY | 855716106 | 124 | 7,378 | SH | SOLE |
| STATE NATIONAL BANCSHARES IN | EQUITY | 857124101 | 9 | 348 | SH | SOLE |
| STATE STR CORP | EQUITY | 857477103 | 67 | 1,209 | SH | DEFINED |
| STATE STR CORP | EQUITY | 857477103 | 1231 | 22,200 | SH | SOLE |
| STATE STR CORP | EQUITY | 857477103 | 8001 | 144,313 | SH | SOLE |
| STATION CASINOS INC | EQUITY | 857689103 | 83 | 1,223 | SH | SOLE |
| STATS CHIPPAK LTD | EQUITY | 85771T104 | 297 | 43,742 | SH | SOLE |
| STEAK N SHAKE CO | EQUITY | 857873103 | 354 | 20,858 | SH | SOLE |
| STEEL DYNAMICS INC | EQUITY | 858119100 | 3772 | 106,229 | SH | SOLE |
| STEEL TECHNOLOGIES INC | EQUITY | 858147101 | 235 | 8,381 | SH | SOLE |
| STEELCASE INC | EQUITY | 858155203 | 27 | 1,677 | SH | SOLE |
| STEIN MART INC | EQUITY | 858375108 | 351 | 19,344 | SH | SOLE |
| STEINWAY MUSICAL INSTRS INC | EQUITY | 858495104 | 10512 | 412,079 | SH | SOLE |
| STELLENT INC | EQUITY | 85856W105 | 4916 | 495,100 | SH | SOLE |
| STELLENT INC | EQUITY | 85856W105 | 178 | 17,957 | SH | SOLE |
| STEMCELLS INC | EQUITY | 85857R105 | 162 | 46,931 | SH | SOLE |
| STEPAN CO | EQUITY | 858586100 | 106 | 3,958 | SH | SOLE |
| STEREOTAXIS INC | EQUITY | 85916J102 | 91 | 10,612 | SH | SOLE |
| STERICYCLE INC | EQUITY | 858912108 | 3556 | 60,400 | SH | DEFINED |
| STERICYCLE INC | EQUITY | 858912108 | 5197 | 88,256 | SH | SOLE |
| STERIS CORP | EQUITY | 859152100 | 4682 | 187,126 | SH | SOLE |
| STERLING BANCORP | EQUITY | 859158107 | 285 | 14,462 | SH | SOLE |
| STERLING BANCSHARES INC | EQUITY | 858907108 | 524 | 33,969 | SH | SOLE |
| STERLING FINL CORP | EQUITY | 859317109 | 380 | 19,191 | SH | SOLE |
| STERLING FINL CORP WASH | EQUITY | 859319105 | 649 | 25,964 | SH | SOLE |
| STEWART * & STEVENSON SVCS INC | EQUITY | 860342104 | 459 | 21,723 | SH | SOLE |

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|------------------------------|--------|-----------|-------|-----------|----|---------|
| STEWART ENTERPRISES INC | EQUITY | 860370105 | 432 | 79,810 | SH | SOLE |
| STEWART INFORMATION SVCS COR | EQUITY | 860372101 | 624 | 12,820 | SH | SOLE |
| STIFEL FINL CORP | EQUITY | 860630102 | 237 | 6,315 | SH | SOLE |
| STILLWATER MNG CO | EQUITY | 86074Q102 | 354 | 30,604 | SH | SOLE |
| STOLT OFFSHORE S A SP | EQUITY | 861567105 | 294 | 25,200 | SH | DEFINED |
| STONE ENERGY CORP | EQUITY | 861642106 | 818 | 17,975 | SH | SOLE |
| STRATAGENE CORP | EQUITY | 86269H107 | 56 | 5,563 | SH | SOLE |
| STRATASYS INC | EQUITY | 862685104 | 196 | 7,841 | SH | SOLE |
| STRATEGIC HOTEL CAP INC | EQUITY | 86272T106 | 640 | 31,111 | SH | SOLE |
| STRATTEC SEC CORP | EQUITY | 863111100 | 115 | 2,841 | SH | SOLE |
| STRAYER ED INC | EQUITY | 863236105 | 1030 | 10,994 | SH | SOLE |
| STRIDE RITE CORP | EQUITY | 863314100 | 369 | 27,186 | SH | SOLE |
| STRYKER CORP | EQUITY | 863667101 | 48 | 1,077 | SH | DEFINED |
| STRYKER CORP | EQUITY | 863667101 | 889 | 20,000 | SH | SOLE |
| STRYKER CORP | EQUITY | 863667101 | 7578 | 170,559 | SH | SOLE |
| STUDENT LN CORP | EQUITY | 863902102 | 17 | 83 | SH | SOLE |
| STURM RUGER & CO INC | EQUITY | 864159108 | 112 | 15,920 | SH | SOLE |
| SUFFOLK BANCORP | EQUITY | 864739107 | 270 | 7,981 | SH | SOLE |
| SUMMIT BANCSHARES INC TEX | EQUITY | 866011109 | 139 | 7,721 | SH | SOLE |
| SUMMIT FINANCIAL GROUP INC | EQUITY | 86606G101 | 88 | 3,842 | SH | SOLE |
| SUN BANCORP INC | EQUITY | 86663B102 | 167 | 8,455 | SH | SOLE |
| SUN COMMUNITIES INC | EQUITY | 866674104 | 382 | 12,170 | SH | SOLE |
| SUN HEALTHCARE GROUP INC | EQUITY | 866933401 | 4069 | 615,583 | SH | SOLE |
| SUN HYDRAULICS CORP | EQUITY | 866942105 | 98 | 5,044 | SH | SOLE |
| SUN LIFE FINL INC | EQUITY | 866796105 | 4056 | 101,200 | SH | DEFINED |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 53 | 12,603 | SH | DEFINED |
| SUN MICROSYSTEMS INC | EQUITY | 866810104 | 7062 | 1,685,457 | SH | SOLE |
| SUNCOM WIRELESS HLDGS INC | EQUITY | 86722Q108 | 2015 | 727,400 | SH | SOLE |
| SUNOCO INC | EQUITY | 86764P109 | 40 | 504 | SH | DEFINED |
| SUNOCO INC | EQUITY | 86764P109 | 5880 | 75,013 | SH | SOLE |
| SUNPOWER CORP | EQUITY | 867652109 | 408 | 12,000 | SH | DEFINED |
| SUNPOWER CORP | EQUITY | 867652109 | 19 | 565 | SH | SOLE |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K106 | 838 | 24,855 | SH | SOLE |
| SUNSTONE HOTEL INVS INC | EQUITY | 867892101 | 2392 | 90,008 | SH | SOLE |
| SUNTERRA CORP | EQUITY | 86787D208 | 208 | 14,596 | SH | SOLE |
| SUNTRUST BKS INC | EQUITY | 867914103 | 97 | 1,335 | SH | DEFINED |
| SUNTRUST BKS INC | EQUITY | 867914103 | 11603 | 159,475 | SH | SOLE |
| SUPERGEN INC | EQUITY | 868059106 | 194 | 38,424 | SH | SOLE |
| SUPERIOR ENERGY SVCS INC | EQUITY | 868157108 | 1228 | 58,323 | SH | SOLE |
| SUPERIOR ESSEX INC | EQUITY | 86815V105 | 259 | 12,852 | SH | SOLE |
| SUPERIOR INDS INTL INC | EQUITY | 868168105 | 371 | 16,646 | SH | SOLE |
| SUPERIOR WELL SVCS INC | EQUITY | 86837X105 | 115 | 4,844 | SH | SOLE |
| SUPERTEX INC | EQUITY | 868532102 | 332 | 7,499 | SH | SOLE |
| SUPERVALU INC | EQUITY | 868536103 | 16 | 504 | SH | DEFINED |
| SUPERVALU INC | EQUITY | 868536103 | 2085 | 64,203 | SH | SOLE |
| SUPPORTSOFT INC | EQUITY | 868587106 | 136 | 32,277 | SH | SOLE |
| SUREWEST COMMUNICATIONS | EQUITY | 868733106 | 289 | 10,954 | SH | SOLE |
| SURMODICS INC | EQUITY | 868873100 | 420 | 11,343 | SH | SOLE |
| SUSQUEHANNA BANCSHARES INC P | EQUITY | 869099101 | 829 | 35,027 | SH | SOLE |
| SVB FINL GROUP | EQUITY | 78486Q101 | 4531 | 96,743 | SH | SOLE |
| SWIFT ENERGY CO | EQUITY | 870738101 | 959 | 21,269 | SH | SOLE |
| SWIFT TRANSN CO | EQUITY | 870756103 | 2127 | 104,755 | SH | SOLE |
| SWS GROUP INC | EQUITY | 78503N107 | 2483 | 118,600 | SH | SOLE |
| SWS GROUP INC | EQUITY | 78503N107 | 241 | 11,531 | SH | SOLE |
| SYBASE INC | EQUITY | 871130100 | 3994 | 182,700 | SH | SOLE |
| SYBRON DENTAL SPECIALTIES IN | EQUITY | 871142105 | 1198 | 30,101 | SH | SOLE |

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| SYCAMORE NETWORKS INC | EQUITY | 871206108 | 572 | 132,505 | SH | SOLE |
| SYKES ENTERPRISES INC | EQUITY | 871237103 | 258 | 19,334 | SH | SOLE |
| SYMANTEC CORP | EQUITY | 871503108 | 14346 | 819,793 | SH | DEFINED |
| SYMANTEC CORP | EQUITY | 871503108 | 9665 | 552,292 | SH | SOLE |
| SYMBION INC DEL | EQUITY | 871507109 | 299 | 13,006 | SH | SOLE |
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508107 | 12 | 927 | SH | DEFINED |
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508107 | 1491 | 116,275 | SH | SOLE |
| SYMMETRICOM INC | EQUITY | 871543104 | 293 | 34,624 | SH | SOLE |
| SYMMETRY MED INC | EQUITY | 871546206 | 121 | 6,253 | SH | SOLE |
| SYMS CORP | EQUITY | 871551107 | 70 | 4,879 | SH | SOLE |
| SYMYX TECHNOLOGIES | EQUITY | 87155S108 | 668 | 24,483 | SH | SOLE |
| SYNAPTICS INC | EQUITY | 87157D109 | 408 | 16,487 | SH | SOLE |
| SYNERON MEDICAL LTD | EQUITY | M87245102 | 635 | 20,000 | SH | DEFINED |
| SYNIVERSE HLDGS INC | EQUITY | 87163F106 | 347 | 16,600 | SH | DEFINED |
| SYNIVERSE HLDGS INC | EQUITY | 87163F106 | 276 | 13,210 | SH | SOLE |
| SYNNEX CORP | EQUITY | 87162W100 | 98 | 6,486 | SH | SOLE |
| SYNOPSIS INC | EQUITY | 871607107 | 5885 | 293,386 | SH | SOLE |
| SYNOVUS FINL CORP | EQUITY | 87161C105 | 31 | 1,152 | SH | DEFINED |
| SYNOVUS FINL CORP | EQUITY | 87161C105 | 13217 | 489,325 | SH | SOLE |
| SYNTEL INC | EQUITY | 87162H103 | 142 | 6,800 | SH | DEFINED |
| SYNTEL INC | EQUITY | 87162H103 | 122 | 5,877 | SH | SOLE |
| SYNTROLEUM CORP | EQUITY | 871630109 | 265 | 29,321 | SH | SOLE |
| SYPRIS SOLUTIONS INC | EQUITY | 871655106 | 67 | 6,675 | SH | SOLE |
| SYSCO CORP | EQUITY | 871829107 | 5838 | 188,021 | SH | DEFINED |
| SYSCO CORP | EQUITY | 871829107 | 9495 | 305,808 | SH | SOLE |
| SYSTEMAX INC | EQUITY | 871851101 | 45 | 7,217 | SH | SOLE |
| TAIWAN SEMICONDUCTOR MFG LTD | EQUITY | 874039100 | 15733 | 1,587,600 | SH | DEFINED |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 1940 | 109,600 | SH | DEFINED |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 28 | 1,610 | SH | SOLE |
| TAL INTL GROUP INC | EQUITY | 874083108 | 17 | 827 | SH | SOLE |
| TALBOTS INC | EQUITY | 874161102 | 479 | 17,201 | SH | SOLE |
| TALEO CORP | EQUITY | 87424N104 | 7 | 522 | SH | SOLE |
| TALISMAN ENERGY INC | EQUITY | 87425E103 | 8015 | 151,700 | SH | DEFINED |
| TALK AMERICA * HLDGS INC | EQUITY | 87426R202 | 193 | 22,410 | SH | SOLE |
| TALX CORP | EQUITY | 874918105 | 384 | 8,400 | SH | DEFINED |
| TALX CORP | EQUITY | 874918105 | 653 | 14,276 | SH | SOLE |
| TANGER FACTORY OUTLET CTRS I | EQUITY | 875465106 | 602 | 20,954 | SH | SOLE |
| TANOX INC | EQUITY | 87588Q109 | 301 | 18,373 | SH | SOLE |
| TARGET CORP | EQUITY | 87612E106 | 178 | 3,246 | SH | DEFINED |
| TARGET CORP | EQUITY | 87612E106 | 38844 | 706,640 | SH | SOLE |
| TARRAGON CORP | EQUITY | 876287103 | 167 | 8,084 | SH | SOLE |
| TASER INTL INC | EQUITY | 87651B104 | 319 | 45,880 | SH | SOLE |
| TAUBMAN CTRS INC | EQUITY | 876664103 | 1323 | 38,059 | SH | SOLE |
| TAYLOR CAP GROUP INC | EQUITY | 876851106 | 137 | 3,385 | SH | SOLE |
| TCF FINL CORP | EQUITY | 872275102 | 6190 | 228,068 | SH | SOLE |
| TD BANKNORTH INC | EQUITY | 87235A101 | 165 | 5,680 | SH | SOLE |
| TECH DATA CORP | EQUITY | 878237106 | 4488 | 113,311 | SH | SOLE |
| TECHNE CORP | EQUITY | 878377100 | 2033 | 36,200 | SH | DEFINED |
| TECHNE CORP | EQUITY | 878377100 | 4519 | 80,583 | SH | SOLE |
| TECHNICAL OLYMPIC USA INC | EQUITY | 878483106 | 251 | 11,882 | SH | SOLE |
| TECHNITROL INC | EQUITY | 878555101 | 520 | 30,385 | SH | SOLE |
| TECHNOLOGY INVT CAP CORP | EQUITY | 878717305 | 151 | 10,003 | SH | SOLE |
| TECO ENERGY INC | EQUITY | 872375100 | 13 | 768 | SH | DEFINED |
| TECO ENERGY INC | EQUITY | 872375100 | 1685 | 98,075 | SH | SOLE |
| TECUMSEH PRODS CO | EQUITY | 878895200 | 1123 | 48,918 | SH | SOLE |
| TEJON RANCH CO DEL | EQUITY | 879080109 | 260 | 6,525 | SH | SOLE |
| TEKELEC | EQUITY | 879101103 | 5485 | 394,600 | SH | DEFINED |
| TEKELEC | EQUITY | 879101103 | 590 | 42,428 | SH | SOLE |

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|--------------------------------|------------------|-------|--------------|---------|
| TEKTRONIX INC | EQUITY 879131100 | 9 | 309 SH | DEFINED |
| TEKTRONIX INC | EQUITY 879131100 | 1104 | 39,152 SH | SOLE |
| TELEDYNE TECHNOLOGIES INC | EQUITY 879360105 | 192 | 6,600 SH | DEFINED |
| TELEDYNE TECHNOLOGIES INC | EQUITY 879360105 | 727 | 24,983 SH | SOLE |
| TELEFLEX INC | EQUITY 879369106 | 5277 | 81,202 SH | SOLE |
| TELEFONOS DE MEXICO S A SPON | EQUITY 879403780 | 4685 | 189,840 SH | SOLE |
| TELEPHONE & DATA SYS INC | EQUITY 879433100 | 7587 | 210,574 SH | SOLE |
| TELETECH HOLDINGS INC | EQUITY 879939106 | 323 | 26,770 SH | SOLE |
| TELEWEST GLOBAL INC | EQUITY 87956T107 | 1012 | 42,486 SH | SOLE |
| TELIK INC | EQUITY 87959M109 | 917 | 54,000 SH | DEFINED |
| TELIK INC | EQUITY 87959M109 | 663 | 39,013 SH | SOLE |
| TELKONET INC | EQUITY 879604106 | 111 | 26,667 SH | SOLE |
| TELLABS INC | EQUITY 879664100 | 18 | 1,656 SH | DEFINED |
| TELLABS INC | EQUITY 879664100 | 4091 | 375,325 SH | SOLE |
| TELLABS INC | EQUITY 879664100 | 2479 | 227,443 SH | SOLE |
| TEMPLE INLAND INC | EQUITY 879868107 | 19 | 414 SH | DEFINED |
| TEMPLE INLAND INC | EQUITY 879868107 | 2371 | 52,856 SH | SOLE |
| TEMPUR PEDIC INTL INC | EQUITY 88023U101 | 10 | 900 SH | SOLE |
| TENARIS S A | EQUITY 88031M109 | 4759 | 41,562 SH | SOLE |
| TENET HEALTHCARE * THCARE CORP | EQUITY 88033G100 | 13 | 1,734 SH | DEFINED |
| TENET HEALTHCARE * THCARE CORP | EQUITY 88033G100 | 2260 | 295,082 SH | SOLE |
| TENNANT CO | EQUITY 880345103 | 308 | 5,916 SH | SOLE |
| TENNECO INC | EQUITY 880349105 | 642 | 32,739 SH | SOLE |
| TERADYNE INC | EQUITY 880770102 | 11 | 726 SH | DEFINED |
| TERADYNE INC | EQUITY 880770102 | 1335 | 91,644 SH | SOLE |
| TERAYON COMMUNICATION SYS | EQUITY 880775101 | 136 | 58,962 SH | SOLE |
| TERCICA INC | EQUITY 88078L105 | 60 | 8,345 SH | SOLE |
| TEREX CORP | EQUITY 880779103 | 88 | 1,487 SH | SOLE |
| TERRA INDS INC | EQUITY 880915103 | 6105 | 1,090,121 SH | SOLE |
| TERREMARK WORLDWIDE INC | EQUITY 881448203 | 104 | 22,423 SH | SOLE |
| TESORO CORP | EQUITY 881609101 | 107 | 1,741 SH | SOLE |
| TESSERA TECHNOLOGIES INC | EQUITY 88164L100 | 305 | 11,800 SH | DEFINED |
| TESSERA TECHNOLOGIES INC | EQUITY 88164L100 | 852 | 32,967 SH | SOLE |
| TETRA TECH * INC | EQUITY 88162G103 | 616 | 39,290 SH | SOLE |
| TETRA TECHNOLOGIES INC DEL | EQUITY 88162F105 | 777 | 25,461 SH | SOLE |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY 881624209 | 1781 | 41,400 SH | DEFINED |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY 881624209 | 4288 | 99,700 SH | SOLE |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY 881624209 | 1315 | 30,580 SH | SOLE |
| TEXAS CAPITAL BANCSHARES INC | EQUITY 88224Q107 | 375 | 16,771 SH | SOLE |
| TEXAS INDS INC | EQUITY 882491103 | 849 | 17,029 SH | SOLE |
| TEXAS INSTRS INC | EQUITY 882508104 | 68315 | 2,130,173 SH | DEFINED |
| TEXAS INSTRS INC | EQUITY 882508104 | 28243 | 880,671 SH | SOLE |
| TEXAS REGL BANCSHARES INC | EQUITY 882673106 | 3181 | 112,406 SH | SOLE |
| TEXAS ROADHOUSE INC | EQUITY 882681109 | 2043 | 131,400 SH | DEFINED |
| TEXAS ROADHOUSE INC | EQUITY 882681109 | 1218 | 78,300 SH | SOLE |
| TEXAS ROADHOUSE INC | EQUITY 882681109 | 492 | 31,615 SH | SOLE |
| TEXTRON INC | EQUITY 883203101 | 38 | 489 SH | DEFINED |
| TEXTRON INC | EQUITY 883203101 | 4751 | 61,720 SH | SOLE |
| THERAVANCE INC | EQUITY 88338T104 | 531 | 23,600 SH | DEFINED |
| THERMO ELECTRON CORP | EQUITY 883556102 | 18 | 600 SH | DEFINED |
| THERMO ELECTRON CORP | EQUITY 883556102 | 2283 | 75,767 SH | SOLE |
| THERMOGENESIS CORP | EQUITY 883623209 | 166 | 34,424 SH | SOLE |
| THOMAS & BETTS CORP | EQUITY 884315102 | 4454 | 106,150 SH | SOLE |
| THOR INDS INC | EQUITY 885160101 | 3781 | 94,358 SH | SOLE |
| THORATEC CORP | EQUITY 885175307 | 1293 | 62,500 SH | SOLE |
| THORATEC CORP | EQUITY 885175307 | 750 | 36,246 SH | SOLE |
| THORNBURG MTG INC | EQUITY 885218107 | 12603 | 481,028 SH | SOLE |
| THQ INC | EQUITY 872443403 | 1111 | 46,595 SH | SOLE |
| THRESHOLD PHARMACEUTICAL INC | EQUITY 885807107 | 62 | 4,284 SH | SOLE |
| TIBCO SOFTWARE INC | EQUITY 88632Q103 | 1210 | 162,015 SH | SOLE |

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|---------------------------------------|--------|-----------|---------|------------|----|---------|
| TIDEWATER INC | EQUITY | 886423102 | 5390 | 121,238 | SH | SOLE |
| TIENS BIOTECH GROUP USA INC | EQUITY | 88650T104 | 11 | 3,097 | SH | SOLE |
| TIERONE CORP | EQUITY | 88650R108 | 401 | 13,621 | SH | SOLE |
| TIFFANY & CO | EQUITY | 886547108 | 20 | 525 | SH | DEFINED |
| TIFFANY & CO | EQUITY | 886547108 | 2988 | 78,024 | SH | SOLE |
| TIMBERLAND CO | EQUITY | 887100105 | 3590 | 110,299 | SH | SOLE |
| TIME WARNER INC | EQUITY | 887317105 | 300 | 17,211 | SH | DEFINED |
| TIME WARNER INC | EQUITY | 887317105 | 84820 | 4,863,532 | SH | SOLE |
| TIME WARNER TELECOM INC | EQUITY | 887319101 | 371 | 37,653 | SH | SOLE |
| TIMKEN CO | EQUITY | 887389104 | 5330 | 166,467 | SH | SOLE |
| TITAN INTL INC ILL | EQUITY | 88830M102 | 199 | 11,549 | SH | SOLE |
| TITANIUM METALS CORP | EQUITY | 888339207 | 536 | 8,475 | SH | SOLE |
| TIVO INC | EQUITY | 888706108 | 219 | 42,791 | SH | SOLE |
| TJX COS INC | EQUITY | 872540109 | 40 | 1,701 | SH | DEFINED |
| TJX COS INC | EQUITY | 872540109 | 43362 | 1,866,640 | SH | SOLE |
| TNS INC | EQUITY | 872960109 | 154 | 8,016 | SH | SOLE |
| TODCO | EQUITY | 88889T107 | 7612 | 200,000 | SH | DEFINED |
| TODCO | EQUITY | 88889T107 | 3117 | 81,900 | SH | SOLE |
| TODCO | EQUITY | 88889T107 | 1353 | 35,561 | SH | SOLE |
| TOLL BROTHERS INC | EQUITY | 889478103 | 8183 | 236,217 | SH | SOLE |
| TOLLGRADE COMMUNICATIONS INC | EQUITY | 889542106 | 1090 | 99,700 | SH | SOLE |
| TOMPKINSTRUSTCO INC | EQUITY | 890110109 | 213 | 4,759 | SH | SOLE |
| TOO INC | EQUITY | 890333107 | 378 | 13,400 | SH | DEFINED |
| TOO INC | EQUITY | 890333107 | 728 | 25,793 | SH | SOLE |
| TOOTSIE ROLL INDS INC | EQUITY | 890516107 | 1981 | 68,490 | SH | SOLE |
| TOPPS INC | EQUITY | 890786106 | 198 | 26,639 | SH | SOLE |
| TORCHMARK CORP | EQUITY | 891027104 | 21 | 384 | SH | DEFINED |
| TORCHMARK CORP | EQUITY | 891027104 | 6101 | 109,722 | SH | SOLE |
| TOREADOR RES CORP | EQUITY | 891050106 | 227 | 10,767 | SH | SOLE |
| TORO CO | EQUITY | 891092108 | 368 | 8,400 | SH | DEFINED |
| TORO CO | EQUITY | 891092108 | 42 | 963 | SH | SOLE |
| TORONTO DOMINION BK ONT | EQUITY | 891160509 | 9788 | 186,684 | SH | DEFINED |
| TOTAL SYS SVCS INC | EQUITY | 891906109 | 93 | 4,717 | SH | SOLE |
| TOWER OWER GROUP INC | EQUITY | 891777104 | 276 | 12,576 | SH | SOLE |
| TOWN & CTRY TR SH BEN INT | EQUITY | 892081100 | 446 | 13,187 | SH | SOLE |
| TRACTOR SUPPLY CO | EQUITY | 892356106 | 1305 | 24,652 | SH | SOLE |
| TRADESTATION GROUP INC | EQUITY | 89267P105 | 186 | 14,991 | SH | SOLE |
| TRAMMELL CROW CO | EQUITY | 89288R106 | 672 | 26,200 | SH | SOLE |
| TRANS WORLD ENTMT CORP | EQUITY | 89336Q100 | 83 | 14,504 | SH | SOLE |
| TRANSACTION SYS ARCHITECTS | EQUITY | 893416107 | 334 | 11,600 | SH | DEFINED |
| TRANSACTION SYS ARCHITECTS | EQUITY | 893416107 | 2931 | 101,798 | SH | SOLE |
| TRANSATLANTIC HLDGS INC | EQUITY | 893521104 | 53 | 784 | SH | SOLE |
| TRANSATLANTIC HLDGS INC | EQUITY | 893521104 | 2627027 | 39,092,662 | SH | SOLE |
| TRANSMONTAIGNE INC | EQUITY | 893934109 | 209 | 31,737 | SH | SOLE |
| TRANSOCEAN INC | EQUITY | G90078109 | 21285 | 305,418 | SH | DEFINED |
| TRANSOCEAN INC | EQUITY | G90078109 | 10124 | 145,266 | SH | SOLE |
| TRANSWITCH CORP | EQUITY | 894065101 | 142 | 77,796 | SH | SOLE |
| TRAVELERS PPTY CAS CORP NT CV JR 2032 | BONDS | 89420G307 | 3348 | 134,500 | SH | SOLE |
| TRAVELZOO INC | EQUITY | 89421Q106 | 58 | 2,615 | SH | SOLE |
| TREDEGAR CORP | EQUITY | 894650100 | 277 | 21,518 | SH | SOLE |
| TREEHOUSE FOODS INC | EQUITY | 89469A104 | 17 | 912 | SH | SOLE |
| TREX INC | EQUITY | 89531P105 | 243 | 8,650 | SH | SOLE |
| TRI VY CORP | EQUITY | 895735108 | 130 | 16,703 | SH | SOLE |
| TRIAD GTY INC | EQUITY | 895925105 | 295 | 6,703 | SH | SOLE |
| TRIAD HOSPITALS INC | EQUITY | 89579K109 | 934 | 23,800 | SH | SOLE |
| TRIAD HOSPITALS INC | EQUITY | 89579K109 | 6767 | 172,501 | SH | SOLE |

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|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| TRIARC COS INC | EQUITY | 895927309 | 488 | 32,884 | SH | SOLE |
| TRIBUNE CO | EQUITY | 896047107 | 29 | 966 | SH | DEFINED |
| TRIBUNE CO | EQUITY | 896047107 | 13347 | 441,088 | SH | SOLE |
| TRICO BANCSHARES | EQUITY | 896095106 | 212 | 9,080 | SH | SOLE |
| TRICO MARINE SERVICES INC | EQUITY | 896106200 | 31972 | 1,229,700 | SH | SOLE |
| TRIDENT MICROSYSTEMS INC | EQUITY | 895919108 | 684 | 38,001 | SH | SOLE |
| TRIMBLE NAVIGATION LTD | EQUITY | 896239100 | 148 | 4,177 | SH | SOLE |
| TRIMERIS INC | EQUITY | 896263100 | 153 | 13,315 | SH | SOLE |
| TRINITY INDS INC | EQUITY | 896522109 | 5158 | 117,049 | SH | SOLE |
| TRIPATH IMAGING INC | EQUITY | 896942109 | 137 | 22,699 | SH | SOLE |
| TRIQUINT SEMICONDUCTOR INC | EQUITY | 89674K103 | 1696 | 381,032 | SH | SOLE |
| TRIUMPH GROUP INC | EQUITY | 896818101 | 437 | 11,932 | SH | SOLE |
| | | | | | | |
| TRIZEC PROPERTIES INC | EQUITY | 89687P107 | 64 | 2,775 | SH | SOLE |
| TRIZETTO GROUP INC | EQUITY | 896882107 | 540 | 31,810 | SH | SOLE |
| TRM CORP | EQUITY | 872636105 | 62 | 8,276 | SH | SOLE |
| TRONOX INC | EQUITY | 897051108 | 16 | 1,255 | SH | SOLE |
| TRUE RELIGION APPAREL INC | EQUITY | 89784N104 | 249 | 16,200 | SH | DEFINED |
| TRUE RELIGION APPAREL INC | EQUITY | 89784N104 | 3839 | 249,300 | SH | SOLE |
| TRUSTCO BK CORP N Y | EQUITY | 898349105 | 702 | 56,499 | SH | SOLE |
| TRUSTMARK CORP | EQUITY | 898402102 | 975 | 35,503 | SH | SOLE |
| TRUSTREET PTYS INC | EQUITY | 898404108 | 636 | 43,472 | SH | SOLE |
| TRW AUTOMOTIVE * OMOTIVE HLDGS CORP | EQUITY | 87264S106 | 34 | 1,293 | SH | SOLE |
| TTM TECHNOLOGIES INC | EQUITY | 87305R109 | 291 | 30,976 | SH | SOLE |
| TUESDAY MORNING CORP | EQUITY | 899035505 | 406 | 19,397 | SH | SOLE |
| TUPPERWARE BRANDS CORP | EQUITY | 899896104 | 3258 | 145,457 | SH | SOLE |
| TURBOCHEF TECHNOLOGIES INC | EQUITY | 900006206 | 138 | 9,605 | SH | SOLE |
| TXU CORP | EQUITY | 873168108 | 89 | 1,782 | SH | DEFINED |
| TXU CORP | EQUITY | 873168108 | 10665 | 212,494 | SH | SOLE |
| TYCO INTL LTD | EQUITY | 902124106 | 214 | 7,431 | SH | DEFINED |
| TYCO INTL LTD | EQUITY | 902124106 | 55725 | 1,930,871 | SH | SOLE |
| TYLER TECHNOLOGIES INC | EQUITY | 902252105 | 233 | 26,508 | SH | SOLE |
| TYSON FOODS INC | EQUITY | 902494103 | 16 | 930 | SH | DEFINED |
| TYSON FOODS INC | EQUITY | 902494103 | 3652 | 213,589 | SH | SOLE |
| U S B HLDG INC | EQUITY | 902910108 | 188 | 8,677 | SH | SOLE |
| U S G CORP | EQUITY | 903293405 | 227 | 3,489 | SH | SOLE |
| U S PHYSICAL THERAPY INC | EQUITY | 90337L108 | 165 | 8,924 | SH | SOLE |
| U S XPRESS ENTERPRISES INC | EQUITY | 90338N103 | 131 | 7,514 | SH | SOLE |
| U STORE IT TR | EQUITY | 91274F104 | 2577 | 122,418 | SH | SOLE |
| UAP HLDG CORP | EQUITY | 903441103 | 513 | 25,112 | SH | SOLE |
| UBIQUITEL INC | EQUITY | 903474302 | 564 | 57,040 | SH | SOLE |
| UCBH HOLDINGS INC | EQUITY | 90262T308 | 1228 | 68,694 | SH | SOLE |
| UGI CORP | EQUITY | 902681105 | 64 | 3,121 | SH | SOLE |
| UICI | EQUITY | 902737105 | 2005 | 56,468 | SH | SOLE |
| UIL HLDG CORP | EQUITY | 902748102 | 506 | 10,996 | SH | SOLE |
| ULTICOM INC | EQUITY | 903844108 | 95 | 9,657 | SH | SOLE |
| ULTIMATE SOFTWARE GROUP INC | EQUITY | 90385D107 | 325 | 17,065 | SH | SOLE |
| ULTRA PETROLEUM CORP | EQUITY | 903914109 | 8258 | 148,000 | SH | DEFINED |
| ULTRALIFE BATTERIES INC | EQUITY | 903899102 | 130 | 10,822 | SH | SOLE |
| ULTRATECH INC | EQUITY | 904034105 | 295 | 17,959 | SH | SOLE |
| UMB FINL CORP | EQUITY | 902788108 | 749 | 11,725 | SH | SOLE |
| UMPQUA HLDGS CORP | EQUITY | 904214103 | 952 | 33,374 | SH | SOLE |
| UNDER ARMOUR INC | EQUITY | 904311107 | 32 | 825 | SH | SOLE |
| UNIBANCO-UNIAO DE BANCOS BRA | EQUITY | 90458E107 | 14062 | 221,210 | SH | SOLE |
| UNICA CORP | EQUITY | 904583101 | 43 | 3,581 | SH | SOLE |
| UNIFIRST CORP MASS | EQUITY | 904708104 | 217 | 6,970 | SH | SOLE |
| UNION BANKSHARES CORP | EQUITY | 905399101 | 283 | 6,574 | SH | SOLE |

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|---|--------|-----------|-------|---------|----|---------|
| UNION DRILLING INC | EQUITY | 90653P105 | 9 | 633 | SH | SOLE |
| UNION PAC CORP | EQUITY | 907818108 | 79 | 978 | SH | DEFINED |
| UNION PAC CORP | EQUITY | 907818108 | 9410 | 116,876 | SH | SOLE |
| UNIONBANCAL CORP | EQUITY | 908906100 | 243 | 3,533 | SH | SOLE |
| UNISOURCE ENERGY CORP | EQUITY | 909205106 | 810 | 25,948 | SH | SOLE |
| UNISYS CORP | EQUITY | 909214108 | 7 | 1,260 | SH | DEFINED |
| UNISYS CORP | EQUITY | 909214108 | 938 | 160,847 | SH | SOLE |
| UNIT CORP | EQUITY | 909218109 | 572 | 10,400 | SH | DEFINED |
| UNIT CORP | EQUITY | 909218109 | 170 | 3,093 | SH | SOLE |
| UNITED AUTO GROUP INC | EQUITY | 909440109 | 766 | 20,062 | SH | SOLE |
| UNITED BANKSHARES INC WEST V | EQUITY | 909907107 | 990 | 28,094 | SH | SOLE |
| UNITED CAPITAL CORP | EQUITY | 909912107 | 54 | 2,173 | SH | SOLE |
| UNITED CMNTY BKS BLAIRSVLE G CAP STK | EQUITY | 90984P105 | 632 | 23,720 | SH | SOLE |
| UNITED CMNTY FINL CORP OHIO | EQUITY | 909839102 | 240 | 20,301 | SH | SOLE |
| UNITED DOMINION REALTY TR IN | EQUITY | 910197102 | 6443 | 274,889 | SH | SOLE |
| UNITED FINANCIAL BANCORP INC | EQUITY | 91030R103 | 69 | 6,019 | SH | SOLE |
| UNITED FIRE & CAS CO | EQUITY | 910331107 | 516 | 12,772 | SH | SOLE |
| UNITED INDL CORP | EQUITY | 910671106 | 414 | 10,000 | SH | DEFINED |
| UNITED INDL CORP | EQUITY | 910671106 | 1874 | 45,300 | SH | SOLE |
| UNITED INDL CORP | EQUITY | 910671106 | 305 | 7,366 | SH | SOLE |
| UNITED NAT FOODS INC | EQUITY | 911163103 | 810 | 30,684 | SH | SOLE |
| UNITED ONLINE INC | EQUITY | 911268100 | 654 | 46,001 | SH | SOLE |
| UNITED PANAM FINANCIAL CP | EQUITY | 911301109 | 97 | 3,743 | SH | SOLE |
| UNITED PARCEL SERVICE INC | EQUITY | 911312106 | 408 | 5,432 | SH | DEFINED |
| UNITED PARCEL SERVICE INC | EQUITY | 911312106 | 53352 | 709,938 | SH | SOLE |
| UNITED RENTALS INC | EQUITY | 911363109 | 4277 | 182,854 | SH | SOLE |
| UNITED SEC BANCSHARES INC | EQUITY | 911459105 | 116 | 4,338 | SH | SOLE |
| UNITED STATES CELLULAR CORP | EQUITY | 911684108 | 5486 | 208,928 | SH | SOLE |
| UNITED STATES STL CORP | EQUITY | 912909108 | 20 | 420 | SH | DEFINED |
| UNITED STATES STL CORP | EQUITY | 912909108 | 3747 | 77,946 | SH | SOLE |
| UNITED STATIONERS INC | EQUITY | 913004107 | 1209 | 24,929 | SH | SOLE |
| UNITED SURGICAL PARTNERS INT | EQUITY | 913016309 | 4321 | 134,400 | SH | DEFINED |
| UNITED SURGICAL PARTNERS INT | EQUITY | 913016309 | 1044 | 32,467 | SH | SOLE |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 10302 | 184,259 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 2236 | 40,000 | SH | SOLE |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 25118 | 449,263 | SH | SOLE |
| UNITED THERAPEUTICS CORP DEL | EQUITY | 91307C102 | 442 | 6,400 | SH | DEFINED |
| UNITED THERAPEUTICS CORP DEL | EQUITY | 91307C102 | 1174 | 16,988 | SH | SOLE |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 39466 | 635,112 | SH | DEFINED |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 59375 | 955,498 | SH | SOLE |
| UNITRIN INC | EQUITY | 913275103 | 4112 | 91,267 | SH | SOLE |
| UNIVERSAL AMERN FINL CORP | EQUITY | 913377107 | 296 | 19,656 | SH | SOLE |
| UNIVERSAL COMPRESSION HLDGS | EQUITY | 913431102 | 549 | 13,348 | SH | SOLE |
| UNIVERSAL CORP VA | EQUITY | 913456109 | 3952 | 91,141 | SH | SOLE |
| UNIVERSAL DISPLAY CORP | EQUITY | 91347P105 | 185 | 17,646 | SH | SOLE |
| UNIVERSAL ELECTRS INC | EQUITY | 913483103 | 175 | 10,171 | SH | SOLE |
| UNIVERSAL FST PRODS INC | EQUITY | 913543104 | 661 | 11,960 | SH | SOLE |
| UNIVERSAL HEALTH RLTY INCM T SH BEN INT | EQUITY | 91359E105 | 277 | 8,831 | SH | SOLE |
| UNIVERSAL HLTH SVCS INC | EQUITY | 913903100 | 5096 | 109,019 | SH | SOLE |
| UNIVERSAL TECHNICAL INST INC | EQUITY | 913915104 | 497 | 16,060 | SH | SOLE |
| UNIVERSAL TRUCKLOAD SVCS INC | EQUITY | 91388P105 | 96 | 4,174 | SH | SOLE |
| UNIVEST CORP PA | EQUITY | 915271100 | 209 | 8,621 | SH | SOLE |
| UNIVISION COMMUNICATIONS INC | EQUITY | 914906102 | 2405 | 81,825 | SH | DEFINED |
| UNIVISION COMMUNICATIONS INC | EQUITY | 914906102 | 7904 | 268,934 | SH | SOLE |
| UNIZAN FINANCIAL CORP | EQUITY | 91528W101 | 441 | 16,593 | SH | SOLE |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 25 | 1,101 | SH | DEFINED |

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| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 3194 | 140,409 | SH | SOLE |
| URBAN OUTFITTERS INC | EQUITY | 917047102 | 18689 | 738,400 | SH | DEFINED |
| URBAN OUTFITTERS INC | EQUITY | 917047102 | 5920 | 233,910 | SH | SOLE |
| URS CORP | EQUITY | 903236107 | 1153 | 30,646 | SH | SOLE |
| URSTADT BIDDLE PPTYS INS | EQUITY | 917286205 | 256 | 15,804 | SH | SOLE |
| US BANCORP DEL | EQUITY | 902973304 | 12766 | 427,105 | SH | DEFINED |
| US BANCORP DEL | EQUITY | 902973304 | 1793 | 60,000 | SH | SOLE |
| US BANCORP DEL | EQUITY | 902973304 | 52842 | 1,767,872 | SH | SOLE |
| USA MOBILITY INC | EQUITY | 90341G103 | 562 | 20,257 | SH | SOLE |
| USA TRUCK INC | EQUITY | 902925106 | 137 | 4,697 | SH | SOLE |
| USANA HEALTH SCIENCES INC | EQUITY | 90328M107 | 297 | 7,730 | SH | SOLE |
| USEC INC | EQUITY | 90333E108 | 773 | 64,651 | SH | SOLE |
| USI HLDGS CORP | EQUITY | 90333H101 | 469 | 34,039 | SH | SOLE |
| UST INC | EQUITY | 902911106 | 25 | 603 | SH | DEFINED |
| UST INC | EQUITY | 902911106 | 20030 | 490,578 | SH | SOLE |
| UTSTARCOM INC | EQUITY | 918076100 | 2283 | 283,262 | SH | SOLE |
| V F CORP | EQUITY | 918204108 | 18 | 327 | SH | DEFINED |
| V F CORP | EQUITY | 918204108 | 2390 | 43,184 | SH | SOLE |
| VAIL RESORTS INC | EQUITY | 91879Q109 | 763 | 23,103 | SH | SOLE |
| VALASSIS COMMUNICATIONS INC | EQUITY | 918866104 | 3826 | 131,612 | SH | SOLE |
| VALEANT PHARMACEUTICALS INTL | EQUITY | 91911X104 | 3350 | 185,262 | SH | SOLE |
| VALENCE TECHNOLOGY INC | EQUITY | 918914102 | 51 | 33,054 | SH | SOLE |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 117 | 2,259 | SH | DEFINED |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 15479 | 299,973 | SH | SOLE |
| VALHI INC | EQUITY | 918905100 | 5 | 281 | SH | SOLE |
| VALLEY NATL BANCORP | EQUITY | 919794107 | 79 | 3,265 | SH | SOLE |
| VALMONT INDS INC | EQUITY | 920253101 | 432 | 12,918 | SH | SOLE |
| VALOR COMMUNICATIONS GROUP I | EQUITY | 920255106 | 6693 | 587,140 | SH | SOLE |
| | | | | | | |
| VALSPAR CORP | EQUITY | 920355104 | 5014 | 203,262 | SH | SOLE |
| VALUE LINE INC | EQUITY | 920437100 | 36 | 1,009 | SH | SOLE |
| VALUECLICK INC | EQUITY | 92046N102 | 279 | 15,400 | SH | DEFINED |
| VALUECLICK INC | EQUITY | 92046N102 | 1188 | 65,582 | SH | SOLE |
| VALUEVISION MEDIA INC | EQUITY | 92047K107 | 258 | 20,509 | SH | SOLE |
| VARIAN * ARIAN SEMICONDUCTOR EQUIPMN | EQUITY | 922207105 | 1214 | 27,641 | SH | SOLE |
| VARIAN INC | EQUITY | 922206107 | 3409 | 85,663 | SH | SOLE |
| VARIAN MED SYS INC | EQUITY | 92220P105 | 272 | 5,400 | SH | SOLE |
| VARIAN MED SYS INC | EQUITY | 92220P105 | 13240 | 263,014 | SH | SOLE |
| VASCO DATA SEC INTL INC | EQUITY | 92230Y104 | 2504 | 254,000 | SH | SOLE |
| VASCO DATA SEC INTL INC | EQUITY | 92230Y104 | 177 | 17,978 | SH | SOLE |
| VCA ANTECH INC | EQUITY | 918194101 | 4656 | 165,113 | SH | SOLE |
| VECTOR GROUP LTD | EQUITY | 92240M108 | 363 | 19,983 | SH | SOLE |
| VECTREN CORP | EQUITY | 92240G101 | 7181 | 264,410 | SH | SOLE |
| VEECO INSTRS INC DEL | EQUITY | 922417100 | 343 | 19,772 | SH | SOLE |
| VENTANA MED SYS INC | EQUITY | 92276H106 | 1814 | 42,829 | SH | SOLE |
| VENTAS INC | EQUITY | 92276F100 | 73 | 2,272 | SH | SOLE |
| VENTIV HEALTH INC | EQUITY | 922793104 | 298 | 12,600 | SH | DEFINED |
| VENTIV HEALTH INC | EQUITY | 922793104 | 474 | 20,068 | SH | SOLE |
| VERIFONE HLDGS INC | EQUITY | 92342Y109 | 472 | 18,659 | SH | SOLE |
| VERINT SYS INC | EQUITY | 92343X100 | 339 | 9,825 | SH | SOLE |
| VERISIGN INC | EQUITY | 92343E102 | 460 | 21,019 | SH | SOLE |
| VERITAS DGC INC | EQUITY | 92343P107 | 298 | 8,400 | SH | DEFINED |
| VERITAS DGC INC | EQUITY | 92343P107 | 902 | 25,420 | SH | SOLE |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 11698 | 388,370 | SH | DEFINED |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 753 | 25,000 | SH | SOLE |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 90666 | 3,010,146 | SH | SOLE |
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F100 | 360 | 13,000 | SH | DEFINED |

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|--|--------|-----------|-------|-----------|----|---------|
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F100 | 16558 | 598,403 | SH | SOLE |
| VERTRUE INC | EQUITY | 92534N101 | 202 | 5,717 | SH | SOLE |
| VIACELL INC | EQUITY | 92554J105 | 33 | 5,908 | SH | SOLE |
| VIACOM INC | EQUITY | 925524308 | 186 | 5,706 | SH | DEFINED |
| VIACOM INC | EQUITY | 925524308 | 34578 | 1,060,671 | SH | SOLE |
| VIAD CORP | EQUITY | 92552R406 | 490 | 16,719 | SH | SOLE |
| VIASAT INC | EQUITY | 92552V100 | 433 | 16,205 | SH | SOLE |
| VIASYS HEALTHCARE INC | EQUITY | 92553Q209 | 602 | 23,409 | SH | SOLE |
| VICOR CORP | EQUITY | 925815102 | 228 | 14,396 | SH | SOLE |
| VIGNETTE CORP | EQUITY | 926734401 | 356 | 21,846 | SH | SOLE |
| VINEYARD NATL BANCORP | EQUITY | 927426106 | 181 | 5,854 | SH | SOLE |
| VINTAGE PETE INC | EQUITY | 927460105 | 3573 | 66,992 | SH | SOLE |
| VIRAGE LOGIC CORP | EQUITY | 92763R104 | 101 | 10,229 | SH | SOLE |
| VIRGINIA COMM BANCORP INC | EQUITY | 92778Q109 | 199 | 6,852 | SH | SOLE |
| VIRGINIA FINL GROUP INC | EQUITY | 927810101 | 194 | 5,378 | SH | SOLE |
| VIROPHARMA INC | EQUITY | 928241108 | 345 | 18,600 | SH | DEFINED |
| VISHAY INTERTECHNOLOGY INC | EQUITY | 928298108 | 5072 | 368,612 | SH | SOLE |
| VISTACARE INC | EQUITY | 92839Y109 | 104 | 8,281 | SH | SOLE |
| VISTEON CORP | EQUITY | 92839U107 | 3 | 474 | SH | DEFINED |
| VISTEON CORP | EQUITY | 92839U107 | 1120 | 178,848 | SH | SOLE |
| VITAL IMAGES INC | EQUITY | 92846N104 | 241 | 9,210 | SH | SOLE |
| VITAL SIGNS INC | EQUITY | 928469105 | 177 | 4,128 | SH | SOLE |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 315 | 163,855 | SH | SOLE |
| VNUS MED TECHNOLOGIES INC | EQUITY | 928566108 | 32 | 3,859 | SH | SOLE |
| VOCUS INC | EQUITY | 92858J108 | 1697 | 162,900 | SH | SOLE |
| VOLCOM INC | EQUITY | 92864N101 | 279 | 8,200 | SH | DEFINED |
| VOLCOM INC | EQUITY | 92864N101 | 120 | 3,526 | SH | SOLE |
| VOLT INFORMATION SCIENCES IN | EQUITY | 928703107 | 115 | 6,040 | SH | SOLE |
| VOLTERRA SEMICONDUCTOR CORP | EQUITY | 928708106 | 172 | 11,439 | SH | SOLE |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 36 | 435 | SH | DEFINED |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 4641 | 55,606 | SH | SOLE |
| VULCAN MATLS CO | EQUITY | 929160109 | 25 | 375 | SH | DEFINED |
| VULCAN MATLS CO | EQUITY | 929160109 | 3206 | 47,319 | SH | SOLE |
| W & T OFFSHORE INC | EQUITY | 92922P106 | 280 | 9,509 | SH | SOLE |
| W HLDG CO INC | EQUITY | 929251106 | 675 | 82,025 | SH | SOLE |
| WABASH NATL CORP | EQUITY | 929566107 | 445 | 23,365 | SH | SOLE |
| WABTEC CORP | EQUITY | 929740108 | 500 | 18,600 | SH | DEFINED |
| WABTEC CORP | EQUITY | 929740108 | 946 | 35,168 | SH | SOLE |
| WACHOVIA CORP 2ND | EQUITY | 929903102 | 303 | 5,736 | SH | DEFINED |
| WACHOVIA CORP 2ND | EQUITY | 929903102 | 2114 | 40,000 | SH | SOLE |
| WACHOVIA CORP 2ND | EQUITY | 929903102 | 36592 | 692,242 | SH | SOLE |
| WADDELL & REED FINL INC | EQUITY | 930059100 | 4669 | 222,657 | SH | SOLE |
| WAL MART STORES INC | EQUITY | 931142103 | 28548 | 609,996 | SH | DEFINED |
| WAL MART STORES INC | EQUITY | 931142103 | 68199 | 1,457,252 | SH | SOLE |
| WALGREEN CO | EQUITY | 931422109 | 165 | 3,735 | SH | DEFINED |
| WALGREEN CO | EQUITY | 931422109 | 19656 | 444,095 | SH | SOLE |
| WALTER INDS INC | EQUITY | 93317Q105 | 1409 | 28,341 | SH | SOLE |
| WARNACO GROUP INC | EQUITY | 934390402 | 928 | 34,726 | SH | SOLE |
| WARNER MUSIC GROUP CORP | EQUITY | 934550104 | 19 | 977 | SH | SOLE |
| WARREN RES INC | EQUITY | 93564A100 | 257 | 16,220 | SH | SOLE |
| WASHINGTON FED INC | EQUITY | 938824109 | 4012 | 174,520 | SH | SOLE |
| WASHINGTON GROUP INTL INC | EQUITY | 938862208 | 1035 | 19,541 | SH | SOLE |
| WASHINGTON MUT INC | EQUITY | 939322103 | 158 | 3,642 | SH | DEFINED |
| WASHINGTON MUT INC | EQUITY | 939322103 | 25340 | 582,537 | SH | SOLE |
| WASHINGTON POST CO | EQUITY | 939640108 | 9215 | 12,046 | SH | SOLE |
| WASHINGTON REAL ESTATE INVT SH BEN INT | EQUITY | 939653101 | 958 | 31,550 | SH | SOLE |

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|---------------------------------|--------|-----------|-------|-----------|----|---------|
| WASHINGTON TR BANCORP | EQUITY | 940610108 | 233 | 8,897 | SH | SOLE |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 1211 | 35,150 | SH | SOLE |
| WASTE INDUSTRIES USA INC | EQUITY | 941057101 | 57 | 4,390 | SH | SOLE |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 62 | 2,037 | SH | DEFINED |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 13658 | 450,000 | SH | SOLE |
| WASTE SERVICES INC DEL | EQUITY | 941075103 | 160 | 47,918 | SH | SOLE |
| WATER PIK TECHNOLOGIES INC | EQUITY | 94113U100 | 196 | 9,142 | SH | SOLE |
| WATERS CORP | EQUITY | 941848103 | 15 | 408 | SH | DEFINED |
| WATERS CORP | EQUITY | 941848103 | 1986 | 52,541 | SH | SOLE |
| WATSCO INC | EQUITY | 942622200 | 455 | 7,600 | SH | DEFINED |
| WATSCO INC | EQUITY | 942622200 | 963 | 16,108 | SH | SOLE |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 12 | 375 | SH | DEFINED |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683103 | 2474 | 76,092 | SH | SOLE |
| WATSON WYATT & CO HLDGS | EQUITY | 942712100 | 704 | 25,223 | SH | SOLE |
| WATTS WATER TECHNOLOGIES INC | EQUITY | 942749102 | 569 | 18,776 | SH | SOLE |
| WAUSAU PAPER CORP | EQUITY | 943315101 | 378 | 31,904 | SH | SOLE |
| WAUWATOSA HLDGS INC | EQUITY | 94348P108 | 9 | 765 | SH | SOLE |
| WCI CMNTYS INC | EQUITY | 92923C104 | 700 | 26,063 | SH | SOLE |
| WD-40 CO | EQUITY | 929236107 | 329 | 12,517 | SH | SOLE |
| WEATHERFORD INTERNATIONAL LT | EQUITY | G95089101 | 46 | 1,284 | SH | DEFINED |
| WEATHERFORD INTERNATIONAL LT | EQUITY | G95089101 | 30066 | 830,558 | SH | SOLE |
| WEBEX COMMUNICATIONS INC | EQUITY | 94767L109 | 537 | 24,826 | SH | SOLE |
| WEBMD HEALTH CORP | EQUITY | 94770V102 | 15 | 503 | SH | SOLE |
| WEBMETHODS INC | EQUITY | 94768C108 | 309 | 40,032 | SH | SOLE |
| WEBSense INC | EQUITY | 947684106 | 1178 | 17,944 | SH | SOLE |
| WEBSIDESTORY INC | EQUITY | 947685103 | 266 | 14,655 | SH | SOLE |
| WEBSITE PROS INC | EQUITY | 94769V105 | 1724 | 197,900 | SH | SOLE |
| WEBSTER FINL CORP CONN | EQUITY | 947890109 | 5071 | 108,118 | SH | SOLE |
| WEIGHT WATCHERS INTL INC | EQUITY | 948626106 | 41 | 824 | SH | SOLE |
| WEINGARTEN RLTY INVS SH BEN INT | EQUITY | 948741103 | 6099 | 161,299 | SH | SOLE |
| WEIS MKTS INC | EQUITY | 948849104 | 459 | 10,676 | SH | SOLE |
| WELLCARE HEALTH PLANS INC | EQUITY | 94946T106 | 571 | 13,974 | SH | SOLE |
| WELLMAN INC | EQUITY | 949702104 | 165 | 24,360 | SH | SOLE |
| WELLPOINT INC | EQUITY | 94973V107 | 43241 | 541,936 | SH | DEFINED |
| WELLPOINT INC | EQUITY | 94973V107 | 23252 | 291,410 | SH | SOLE |
| WELLS FARGO & CO | EQUITY | 949746101 | 10579 | 168,374 | SH | DEFINED |
| WELLS FARGO & CO | EQUITY | 949746101 | 67546 | 1,075,065 | SH | SOLE |
| WENDYS INTL INC | EQUITY | 950590109 | 24 | 429 | SH | DEFINED |
| WENDYS INTL INC | EQUITY | 950590109 | 2989 | 54,084 | SH | SOLE |
| WERNER ENTERPRISES INC | EQUITY | 950755108 | 2768 | 140,498 | SH | SOLE |
| WESBANCO INC | EQUITY | 950810101 | 518 | 17,047 | SH | SOLE |
| WESCO FINL CORP | EQUITY | 950817106 | 19 | 50 | SH | SOLE |
| WESCO INTL INC | EQUITY | 95082P105 | 436 | 10,200 | SH | DEFINED |
| WESCO INTL INC | EQUITY | 95082P105 | 1029 | 24,087 | SH | SOLE |
| WEST BANCORPORATION INC CAP STK | EQUITY | 95123P106 | 235 | 12,541 | SH | SOLE |
| WEST COAST BANCORP ORE | EQUITY | 952145100 | 294 | 11,113 | SH | SOLE |
| WEST CORP | EQUITY | 952355105 | 481 | 11,400 | SH | DEFINED |
| WEST CORP | EQUITY | 952355105 | 19 | 457 | SH | SOLE |
| WEST MARINE INC | EQUITY | 954235107 | 143 | 10,234 | SH | SOLE |
| WEST PHARMACEUTICAL SVSC INC | EQUITY | 955306105 | 584 | 23,344 | SH | SOLE |
| WESTAMERICA BANCORPORATION | EQUITY | 957090103 | 4677 | 88,123 | SH | SOLE |
| WESTAR ENERGY INC | EQUITY | 95709T100 | 3745 | 174,207 | SH | SOLE |
| WESTCORP INC | EQUITY | 957907108 | 44 | 654 | SH | SOLE |
| WESTELL TECHNOLOGIES INC | EQUITY | 957541105 | 182 | 40,532 | SH | SOLE |
| WESTERN ALLIANCE BANCORP | EQUITY | 957638109 | 87 | 2,901 | SH | SOLE |
| WESTERN DIGITAL CORP | EQUITY | 958102105 | 13435 | 721,943 | SH | SOLE |

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|-----------------------------|--------|-----------|------|---------|----|---------|
| WESTERN GAS RES INC | EQUITY | 958259103 | 5410 | 114,877 | SH | SOLE |
| WESTERN SIERRA BANCORP | EQUITY | 959522103 | 182 | 4,990 | SH | SOLE |
| WESTFIELD FINANCIAL INC | EQUITY | 96008D101 | 78 | 3,257 | SH | SOLE |
| WESTLAKE CHEM CORP | EQUITY | 960413102 | 291 | 10,100 | SH | SOLE |
| WESTWOOD ONE INC | EQUITY | 961815107 | 2149 | 131,861 | SH | SOLE |
| WET SEAL INC | EQUITY | 961840105 | 187 | 42,170 | SH | SOLE |
| WEYCO GROUP INC | EQUITY | 962149100 | 83 | 4,328 | SH | SOLE |
| WEYERHAEUSER CO | EQUITY | 962166104 | 60 | 897 | SH | DEFINED |
| WEYERHAEUSER CO | EQUITY | 962166104 | 7122 | 107,350 | SH | SOLE |
| WFS FINL INC | EQUITY | 92923B106 | 15 | 203 | SH | SOLE |
| WGL HLDGS INC | EQUITY | 92924F106 | 3994 | 132,858 | SH | SOLE |
| W-H ENERGY SVCS INC | EQUITY | 92925E108 | 694 | 20,987 | SH | SOLE |
| WHEELING PITTSBURGH CORP | EQUITY | 963142302 | 59 | 6,552 | SH | SOLE |
| WHIRLPOOL CORP | EQUITY | 963320106 | 21 | 249 | SH | DEFINED |
| WHIRLPOOL CORP | EQUITY | 963320106 | 2653 | 31,679 | SH | SOLE |
| WHITING PETE CORP | EQUITY | 966387102 | 913 | 22,813 | SH | SOLE |
| WHITNEY HLDG CORP | EQUITY | 966612103 | 52 | 1,893 | SH | SOLE |
| WHOLE FOODS MKT INC | EQUITY | 966837106 | 5549 | 71,707 | SH | SOLE |
| WILD OATS MARKETS INC | EQUITY | 96808B107 | 259 | 21,459 | SH | SOLE |
| WILEY JOHN & SONS INC | EQUITY | 968223206 | 167 | 4,270 | SH | SOLE |
| WILLIAMS CLAYTON ENERGY INC | EQUITY | 969490101 | 176 | 4,224 | SH | SOLE |
| WILLIAMS COS INC DEL | EQUITY | 969457100 | 49 | 2,115 | SH | DEFINED |
| WILLIAMS COS INC DEL | EQUITY | 969457100 | 6187 | 267,021 | SH | SOLE |
| WILLIAMS SCOTSMAN INTL INC | EQUITY | 96950G102 | 19 | 1,112 | SH | SOLE |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 1450 | 33,600 | SH | DEFINED |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 9955 | 230,703 | SH | SOLE |
| WILMINGTON TRUST CORP | EQUITY | 971807102 | 5293 | 136,032 | SH | SOLE |
| WILSHIRE BANCORP INC | EQUITY | 97186T108 | 199 | 11,583 | SH | SOLE |
| WILSONS THE LEATHER EXPERTS | EQUITY | 972463103 | 51 | 14,178 | SH | SOLE |
| WIMM BILL DANN FOODS OJSC | EQUITY | 97263M109 | 973 | 40,500 | SH | SOLE |
| WIND RIVER SYSTEMS INC | EQUITY | 973149107 | 2969 | 201,042 | SH | SOLE |
| WINNEBAGO INDS INC | EQUITY | 974637100 | 834 | 25,062 | SH | SOLE |
| WINSTON HOTELS INC | EQUITY | 97563A102 | 197 | 19,906 | SH | SOLE |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W108 | 967 | 17,617 | SH | SOLE |
| WIRELESS FACILITIES INC | EQUITY | 97653A103 | 215 | 42,186 | SH | SOLE |
| WISCONSIN ENERGY CORP | EQUITY | 976657106 | 9328 | 238,801 | SH | SOLE |
| WITNESS SYS INC | EQUITY | 977424100 | 2022 | 102,800 | SH | SOLE |
| WITNESS SYS INC | EQUITY | 977424100 | 398 | 20,256 | SH | SOLE |
| WMS INDS INC | EQUITY | 929297109 | 401 | 15,990 | SH | SOLE |
| WOLVERINE WORLD WIDE INC | EQUITY | 978097103 | 976 | 43,437 | SH | SOLE |
| WOODWARD GOVERNOR CO | EQUITY | 980745103 | 635 | 7,386 | SH | SOLE |
| WORLD ACCEP CORP DEL | EQUITY | 981419104 | 406 | 14,260 | SH | SOLE |
| WORLD AIR HLDGS INC | EQUITY | 98142V104 | 171 | 17,811 | SH | SOLE |
| WORLD FUEL SVCS CORP | EQUITY | 981475106 | 283 | 8,400 | SH | DEFINED |
| WORLD FUEL SVCS CORP | EQUITY | 981475106 | 685 | 20,325 | SH | SOLE |
| WORLD WRESTLING ENTMT INC | EQUITY | 98156Q108 | 224 | 15,285 | SH | SOLE |
| WORLDSPACE INC | EQUITY | 981579105 | 129 | 8,915 | SH | SOLE |
| WORTHINGTON INDS INC | EQUITY | 981811102 | 3709 | 193,095 | SH | SOLE |
| WPS RESOURCES CORP | EQUITY | 92931B106 | 4437 | 80,229 | SH | SOLE |
| WPT ENTERPRISES INC | EQUITY | 98211W108 | 26 | 4,307 | SH | SOLE |
| WRIGHT * EXPRESS CORP | EQUITY | 98233Q105 | 365 | 16,600 | SH | DEFINED |
| WRIGHT * EXPRESS CORP | EQUITY | 98233Q105 | 664 | 30,172 | SH | SOLE |
| WRIGHT MED GROUP INC | EQUITY | 98235T107 | 877 | 42,998 | SH | SOLE |
| WRIGLEY WM JR CO | EQUITY | 982526105 | 44 | 663 | SH | DEFINED |
| WRIGLEY WM JR CO | EQUITY | 982526105 | 5240 | 78,811 | SH | SOLE |
| WSFS FINL CORP | EQUITY | 929328102 | 267 | 4,361 | SH | SOLE |

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| WYETH | EQUITY | 983024100 | 1712 | 37,156 | SH | DEFINED |
| WYETH | EQUITY | 983024100 | 27144 | 589,185 | SH | SOLE |
| WYNN RESORTS LTD | EQUITY | 983134107 | 433 | 7,901 | SH | SOLE |
| XCEL ENERGY INC | EQUITY | 98389B100 | 27 | 1,488 | SH | DEFINED |
| XCEL ENERGY INC | EQUITY | 98389B100 | 3505 | 189,852 | SH | SOLE |
| XENOPORT INC | EQUITY | 98411C100 | 67 | 3,733 | SH | SOLE |
| XERIUM TECHNOLOGIES INC | EQUITY | 98416J100 | 84 | 10,032 | SH | SOLE |
| XEROX CORP | EQUITY | 984121103 | 52 | 3,546 | SH | DEFINED |
| XEROX CORP | EQUITY | 984121103 | 9494 | 648,034 | SH | SOLE |
| XILINX INC | EQUITY | 983919101 | 32 | 1,287 | SH | DEFINED |
| XILINX INC | EQUITY | 983919101 | 8247 | 327,124 | SH | SOLE |
| XL CAP LTD | EQUITY | G98255105 | 43 | 645 | SH | DEFINED |
| XL CAP LTD | EQUITY | G98255105 | 25246 | 485,175 | SH | SOLE |
| XM SATELLITE RADIO HLDGS INC | EQUITY | 983759101 | 1364 | 50,013 | SH | SOLE |
| X-RITE INC | EQUITY | 983857103 | 159 | 15,877 | SH | SOLE |
| XTO ENERGY INC | EQUITY | 98385X106 | 2432 | 55,341 | SH | DEFINED |
| XTO ENERGY INC | EQUITY | 98385X106 | 9270 | 210,980 | SH | SOLE |
| YAHOO INC | EQUITY | 984332106 | 46486 | 1,186,462 | SH | DEFINED |
| YAHOO INC | EQUITY | 984332106 | 1626 | 41,500 | SH | SOLE |
| YAHOO INC | EQUITY | 984332106 | 29332 | 748,644 | SH | SOLE |
| YANKEE CANDLE INC | EQUITY | 984757104 | 873 | 34,094 | SH | SOLE |
| YARDVILLE NATL BANCORP | EQUITY | 985021104 | 222 | 6,413 | SH | SOLE |
| YELLOW ROADWAY CORP | EQUITY | 985577105 | 5199 | 116,542 | SH | SOLE |
| YOUNG INNOVATIONS INC | EQUITY | 987520103 | 121 | 3,563 | SH | SOLE |
| YUM BRANDS INC | EQUITY | 988498101 | 49 | 1,044 | SH | DEFINED |
| YUM BRANDS INC | EQUITY | 988498101 | 2696 | 57,500 | SH | SOLE |
| YUM BRANDS INC | EQUITY | 988498101 | 12286 | 262,068 | SH | SOLE |
| ZALE CORP | EQUITY | 988858106 | 953 | 37,906 | SH | SOLE |
| ZEBRA TECHNOLOGIES CORP | EQUITY | 989207105 | 6032 | 140,775 | SH | SOLE |
| ZENITH NATL INS CORP | EQUITY | 989390109 | 387 | 8,400 | SH | DEFINED |
| ZENITH NATL INS CORP | EQUITY | 989390109 | 834 | 18,081 | SH | SOLE |
| ZHONE TECHNOLOGIES INC | EQUITY | 98950P108 | 175 | 82,498 | SH | SOLE |
| ZIMMER HLDGS INC | EQUITY | 98956P102 | 62 | 915 | SH | DEFINED |
| ZIMMER HLDGS INC | EQUITY | 98956P102 | 8070 | 119,660 | SH | SOLE |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 29 | 384 | SH | DEFINED |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 3679 | 48,687 | SH | SOLE |
| ZIPREALTY INC | EQUITY | 98974V107 | 44 | 5,201 | SH | SOLE |
| ZOLL MED CORP | EQUITY | 989922109 | 181 | 7,189 | SH | SOLE |
| ZOLTEK COS INC | EQUITY | 98975W104 | 70 | 8,019 | SH | SOLE |
| ZORAN CORP | EQUITY | 98975F101 | 530 | 32,670 | SH | SOLE |
| ZUMIEZ INC | EQUITY | 989817101 | 101 | 2,345 | SH | SOLE |
| ZYMOGENETICS INC | EQUITY | 98985T109 | 389 | 22,841 | SH | SOLE |