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NOMURA SECURITIES CO LTD  
Form 13F-HR  
May 15, 2002

OMB APPROVAL  
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OMB Number:  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended March 32, 2002

If amended report check here:  Amendment Number: \_\_\_\_\_

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

Nomura Securities Co., Ltd.

-----  
Name of Institutional Investment Manager

1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

-----  
Business Address (Street) (City) (State) (Zip)

13F File Number: 28-04979

The institutional investment manager filing this report and the person by whom it is signed hereby 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, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

David A. Leibowitz Head of Compliance and Surveillance 212-667-9387

-----  
Name (Title) (Phone)

/s/ David A.Leibowitz

-----  
(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY May 15, 2002

-----  
(Place and Date of Signing)

Report Type:

- 13F HOLDINGS REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: \_\_\_\_\_  
Form 13F Information Table Entry Total: \_\_\_\_\_  
Form 13F Information Table Value Total: \$ \_\_\_\_\_  
(thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

| 13F File No.: | Name:                                 |
|---------------|---------------------------------------|
| 1. 28-05739   | Global Funds Management, S.A.         |
| 2. 28-04989   | Nomura Asset Capital Corporation      |
| 3. 28-04985   | Nomura International plc              |
| 4. 28-04985   | Nomura Securities (Bermuda)           |
| 6. 28-04983   | Nomura Securities International, Inc. |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OACE LTD                     | ORD               | G0070K103 | 6,956          | 000000166828      | SH        |             | DEFINED            | 01        |
| EVEREST RE GROUP LTD         | COM               | G3223R108 | 601            | 000000008670      | SH        |             | DEFINED            | 01        |
| EVEREST RE GROUP LTD         | COM               | G3223R108 | 242            | 000000003500      | SH        |             | DEFINED            | 06        |
| GLOBALSANTAFE CORP           | SHS               | G3930E101 | 127            | 000000003900      | SH        |             | DEFINED            | 01        |
| INGERSOLL-RAND COMPANY LTD   | CL A              | G4776G101 | 5,396          | 000000107883      | SH        |             | DEFINED            | 01        |
| PARTNERRE LTD                | COM               | G6852T105 | 491            | 000000009000      | SH        |             | DEFINED            | 01        |
| RENAISSANCE RE HLDGS LTD     | COM               | G7496G103 | 442            | 000000004300      | SH        |             | DEFINED            | 01        |
| RENAISSANCE RE HLDGS LTD     | COM               | G7496G103 | 247            | 000000002400      | SH        |             | DEFINED            | 06        |
| TRANSOCEAN SEDCO FOREX INC   | ORD               | G90078109 | 6,494          | 000000195451      | SH        |             | DEFINED            | 01        |
| XL CAP LTD                   | CL A              | G98255105 | 7,162          | 000000076727      | SH        |             | DEFINED            | 01        |
| MILlicom INTL CELLULAR S A   | ORD               | L6388F102 | 201            | 000000030000      | SH        |             | DEFINED            | 01        |
| CHECK POINT SOFTWARE TECH LT | ORD               | M22465104 | 154            | 000000005076      | SH        |             | DEFINED            | 01        |
| FLEXTRONICS INTL LTD         | ORD               | Y2573F102 | 263            | 000000014438      | SH        |             | DEFINED            | 01        |
| AAR CORP                     | COM               | 000361105 | 3              | 000000000364      | SH        |             | DEFINED            | 01        |
| A D C TELECOMMUNICATIONS     | COM               | 000886101 | 1,903          | 000000467618      | SH        |             | DEFINED            | 01        |
| ADE CORP MASS                | COM               | 00089C107 | 2              | 000000000139      | SH        |             | DEFINED            | 01        |
| ABM INDS INC                 | COM               | 000957100 | 10             | 000000000276      | SH        |             | DEFINED            | 01        |
| AFC ENTERPRISES INC          | COM               | 00104Q107 | 4              | 000000000145      | SH        |             | DEFINED            | 01        |
| AFLAC INC                    | COM               | 001055102 | 8,792          | 000000298045      | SH        |             | DEFINED            | 01        |
| AGCO CORP                    | COM               | 001084102 | 34             | 000000001523      | SH        |             | DEFINED            | 01        |
| AGCO CORP                    | COM               | 001084102 | 248            | 000000001090      | SH        |             | DEFINED            | 06        |
| AGL RES INC                  | COM               | 001204106 | 29             | 000000001245      | SH        |             | DEFINED            | 01        |
| AES CORP                     | COM               | 00130H105 | 2,762          | 000000306955      | SH        |             | DEFINED            | 01        |
| AES CORP                     | COM               | 00130H105 | 99             | 000000011100      | SH        |             | DEFINED            | 06        |
| AK STL HLDG CORP             | COM               | 001547108 | 11             | 000000000778      | SH        |             | DEFINED            | 01        |
| AMC ENTMT INC                | COM               | 001669100 | 3              | 000000000282      | SH        |             | DEFINED            | 01        |
| AMLI RESIDENTIAL PPTYS TR    | SH BEN INT        | 001735109 | 5              | 000000000203      | SH        |             | DEFINED            | 01        |
| AMR CORP                     | COM               | 001765106 | 2,333          | 000000088373      | SH        |             | DEFINED            | 01        |
| AOL TIME WARNER INC          | COM               | 00184A105 | 59,911         | 000002533247      | SH        |             | DEFINED            | 01        |
| APAC CUSTOMER SERVICES INC   | COM               | 00185E106 | 1              | 000000000372      | SH        |             | DEFINED            | 01        |
| AT&T CORP                    | COM               | 001957109 | 37,890         | 000002413413      | SH        |             | DEFINED            | 01        |
| ATMI INC                     | COM               | 00207R101 | 72             | 000000002316      | SH        |             | DEFINED            | 01        |
| AT&T WIRELESS SVCS INC       | COM               | 00209A106 | 14,749         | 000001647935      | SH        |             | DEFINED            | 01        |
| AT&T WIRELESS SVCS INC       | COM               | 00209A106 | 92             | 000000010300      | SH        |             | DEFINED            | 06        |
| AVI BIOPHARMA INC            | COM               | 002346104 | 1              | 000000000231      | SH        |             | DEFINED            | 01        |
| AVX CORP NEW                 | COM               | 002444107 | 108            | 000000005200      | SH        |             | DEFINED            | 01        |
| AXT INC                      | COM               | 00246W103 | 3              | 000000000289      | SH        |             | DEFINED            | 01        |
| AAIPHARMA INC                | COM               | 00252W104 | 5              | 000000000150      | SH        |             | DEFINED            | 01        |
| AARON RENTS INC              | COM               | 002535201 | 4              | 000000000212      | SH        |             | DEFINED            | 01        |
| ABBOTT LABS                  | COM               | 002824100 | 49,053         | 000000932579      | SH        |             | DEFINED            | 01        |
| ABBOTT LABS                  | COM               | 002824100 | 52             | 000000001000      | SH        |             | DEFINED            | 06        |
| ABERCROMBIE & FITCH CO       | CL A              | 002896207 | 111            | 000000003614      | SH        |             | DEFINED            | 01        |
| ABGENIX INC                  | COM               | 00339B107 | 797            | 000000042201      | SH        |             | DEFINED            | 01        |
| ABIOMED INC                  | COM               | 003654100 | 2              | 000000000221      | SH        |             | DEFINED            | 01        |
| ACACIA RESH CORP             | COM               | 003881109 | 3              | 000000000297      | SH        |             | DEFINED            | 01        |
| ACADIA RLTY TR               | COM SH BEN        | 004239109 | 2              | 000000000290      | SH        |             | DEFINED            | 01        |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OACCLAIM ENTMT INC           | COM PAR \$0       | 004325205 | 3              | 000000000855      | SH        |             | DEFINED            | 01        |
| ACCREDO HEALTH INC           | COM               | 00437V104 | 22             | 000000000397      | SH        |             | DEFINED            | 01        |
| ACKERLEY GROUP INC           | COM               | 004527107 | 8,787          | 000000492026      | SH        |             | DEFINED            | 01        |
| ACLARA BIOSCIENCES INC       | COM               | 00461P106 | 1              | 000000000544      | SH        |             | DEFINED            | 01        |
| ACTIVISION INC NEW           | COM NEW           | 004930202 | 678            | 000000022734      | SH        |             | DEFINED            | 01        |
| ACTION PERFORMANCE COS INC   | COM               | 004933107 | 11             | 000000000226      | SH        |             | DEFINED            | 01        |
| ACTEL CORP                   | COM               | 004934105 | 141            | 000000006845      | SH        |             | DEFINED            | 01        |
| ACTIVE POWER INC             | COM               | 00504W100 | 2              | 000000000487      | SH        |             | DEFINED            | 01        |
| ACTRADE FINL TECHNOLOGIES LT | COM               | 00507P102 | 1              | 000000000114      | SH        |             | DEFINED            | 01        |
| ACTUATE CORP                 | COM               | 00508B102 | 4              | 000000000648      | SH        |             | DEFINED            | 01        |
| ACUITY BRANDS INC            | COM               | 00508Y102 | 233            | 000000014128      | SH        |             | DEFINED            | 01        |
| ACXIOM CORP                  | COM               | 005125109 | 10             | 000000000629      | SH        |             | DEFINED            | 01        |
| ADAPTEC INC                  | COM               | 00651F108 | 1,089          | 000000081499      | SH        |             | DEFINED            | 01        |
| ADELPHIA COMMUNICATIONS CORP | CL A              | 006848105 | 176            | 000000011863      | SH        |             | DEFINED            | 01        |
| ADMINISTAFF INC              | COM               | 007094105 | 78             | 000000002840      | SH        |             | DEFINED            | 01        |
| ADOBE SYS INC                | COM               | 00724F101 | 6,017          | 000000149365      | SH        |             | DEFINED            | 01        |
| ADOLOR CORP                  | COM               | 00724X102 | 5              | 000000000473      | SH        |             | DEFINED            | 01        |
| ADTRAN INC                   | COM               | 00738A106 | 14             | 000000000606      | SH        |             | DEFINED            | 01        |
| ADVANCED DIGITAL INFORMATION | COM               | 007525108 | 12             | 000000000946      | SH        |             | DEFINED            | 01        |
| ADVANCED MARKETING SVCS INC  | COM               | 00753T105 | 4              | 000000000193      | SH        |             | DEFINED            | 01        |
| ADVANCED FIBRE COMMUNICATION | COM               | 00754A105 | 45             | 000000002392      | SH        |             | DEFINED            | 01        |
| ADVANCED TISSUE SCIENCES INC | COM               | 00755F103 | 3              | 000000001112      | SH        |             | DEFINED            | 01        |
| ADVANCED NEUROMODULATION SYS | COM               | 00757T101 | 3              | 000000000102      | SH        |             | DEFINED            | 01        |
| ADVO INC                     | COM               | 007585102 | 11             | 000000000281      | SH        |             | DEFINED            | 01        |
| AEROFLEX INC                 | COM               | 007768104 | 11             | 000000000911      | SH        |             | DEFINED            | 01        |
| ADVANCEPCS                   | COM               | 00790K109 | 1,290          | 000000042900      | SH        |             | DEFINED            | 01        |
| ADVANCED MICRO DEVICES INC   | COM               | 007903107 | 3,081          | 000000209463      | SH        |             | DEFINED            | 01        |
| ADVANTA CORP                 | CL A              | 007942105 | 60             | 000000004727      | SH        |             | DEFINED            | 01        |
| ADVANTA CORP                 | CL B              | 007942204 | 83             | 000000007000      | SH        |             | DEFINED            | 01        |
| ADVANCED ENERGY INDS         | COM               | 007973100 | 10             | 000000000282      | SH        |             | DEFINED            | 01        |
| ADVENT SOFTWARE INC          | COM               | 007974108 | 14             | 000000000244      | SH        |             | DEFINED            | 01        |
| AETHER SYS INC               | COM               | 00808V105 | 1              | 000000000343      | SH        |             | DEFINED            | 01        |
| AETNA INC NEW                | COM               | 00817Y108 | 3,431          | 000000088399      | SH        |             | DEFINED            | 01        |
| AFFILIATED COMPUTER SERVICES | CL A              | 008190100 | 395            | 000000007048      | SH        |             | DEFINED            | 01        |
| AFFILIATED COMPUTER SERVICES | CL A              | 008190100 | 95             | 000000001700      | SH        |             | DEFINED            | 06        |
| AFFILIATED MANAGERS GROUP    | COM               | 008252108 | 254            | 000000003537      | SH        |             | DEFINED            | 01        |
| AFFYMETRIX INC               | COM               | 00826T108 | 196            | 000000006790      | SH        |             | DEFINED            | 01        |
| AGILENT TECHNOLOGIES INC     | COM               | 00846U101 | 10,222         | 000000292403      | SH        |             | DEFINED            | 01        |
| AGILENT TECHNOLOGIES INC     | COM               | 00846U101 | 104            | 000000003000      | SH        |             | DEFINED            | 06        |
| AGILE SOFTWARE CORP DEL      | COM               | 00846X105 | 5              | 000000000465      | SH        |             | DEFINED            | 01        |
| AIR PRODS & CHEMS INC        | COM               | 009158106 | 7,462          | 000000144485      | SH        |             | DEFINED            | 01        |
| AIR PRODS & CHEMS INC        | COM               | 009158106 | 5,165          | 000000100000      | SH        |             | DEFINED            | 04        |
| AIR PRODS & CHEMS INC        | COM               | 009158106 | 129            | 000000002500      | SH        |             | DEFINED            | 06        |
| AIRBORNE INC                 | COM               | 009269101 | 34             | 000000001978      | SH        |             | DEFINED            | 01        |
| AIRGAS INC                   | COM               | 009363102 | 27             | 000000001377      | SH        |             | DEFINED            | 01        |
| AIRGATE PCS INC              | COM               | 009367103 | 4              | 000000000345      | SH        |             | DEFINED            | 01        |

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| NAME OF ISSUER          | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|-------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OAIRTRAN HLDGS INC      | COM               | 00949P108 | 5              | 000000000926      | SH        |             | DEFINED            | 01        |
| AKAMAI TECHNOLOGIES INC | COM               | 00971T101 | 4              | 000000001107      | SH        |             | DEFINED            | 01        |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| AKSYS LTD                    | COM         | 010196103 | 2      | 000000000315 | SH | DEFINED | 01 |
| AKZO NOBEL NV                | SPONSORED   | 010199305 | 28     | 000000000600 | SH | DEFINED | 01 |
| ALABAMA NATL BANCORP DELA    | COM         | 010317105 | 5      | 000000000138 | SH | DEFINED | 01 |
| ALAMOS HLDGS INC             | COM         | 011589108 | 5      | 000000001052 | SH | DEFINED | 01 |
| ALASKA AIR GROUP INC         | COM         | 011659109 | 202    | 000000006095 | SH | DEFINED | 01 |
| ALASKA COMMUNICATIONS SYS GR | COM         | 01167P101 | 1      | 000000000140 | SH | DEFINED | 01 |
| ALBANY INTL CORP             | CL A        | 012348108 | 14     | 000000000464 | SH | DEFINED | 01 |
| ALBANY MOLECULAR RESH INC    | COM         | 012423109 | 7      | 000000000320 | SH | DEFINED | 01 |
| ALBEMARLE CORP               | COM         | 012653101 | 19     | 000000000710 | SH | DEFINED | 01 |
| ALBERTA ENERGY LTD           | COM         | 012873105 | 1,404  | 000000032000 | SH | DEFINED | 01 |
| ALBERTO CULVER CO            | CL B CONV   | 013068101 | 1,775  | 000000032877 | SH | DEFINED | 01 |
| ALBERTO CULVER CO            | CL A        | 013068200 | 9,379  | 000000194600 | SH | DEFINED | 01 |
| ALBERTSONS INC               | COM         | 013104104 | 8,702  | 000000262613 | SH | DEFINED | 01 |
| ALCAN INC                    | COM         | 013716105 | 7,532  | 000000190078 | SH | DEFINED | 01 |
| ALCOA INC                    | COM         | 013817101 | 21,018 | 000000056936 | SH | DEFINED | 01 |
| ALCATEL                      | SPONSORED   | 013904305 | 85     | 000000006000 | SH | DEFINED | 01 |
| ALEXANDER & BALDWIN INC      | COM         | 014482103 | 25     | 000000000907 | SH | DEFINED | 01 |
| ALEXANDERS INC               | COM         | 014752109 | 1      | 000000000026 | SH | DEFINED | 01 |
| ALEXANDRIA REAL ESTATE EQ IN | COM         | 015271109 | 10     | 000000000226 | SH | DEFINED | 01 |
| ALEXION PHARMACEUTICALS INC  | COM         | 015351109 | 5      | 000000000243 | SH | DEFINED | 01 |
| ALFA CORP                    | COM         | 015385107 | 16     | 000000000595 | SH | DEFINED | 01 |
| ALICO INC                    | COM         | 016230104 | 1      | 000000000053 | SH | DEFINED | 01 |
| ALKERMES INC                 | COM         | 01642T108 | 72     | 000000002800 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY INC         | COM         | 017361106 | 2,951  | 000000071380 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY INC         | COM         | 017361106 | 8,270  | 000000200000 | SH | DEFINED | 04 |
| ALLEGHENY ENERGY INC         | COM         | 017361106 | 227    | 000000005500 | SH | DEFINED | 06 |
| ALLEGHENY TECHNOLOGIES INC   | COM         | 01741R102 | 757    | 000000045810 | SH | DEFINED | 01 |
| ALLEN TELECOM INC            | COM         | 018091108 | 2      | 000000000387 | SH | DEFINED | 01 |
| ALLERGAN INC                 | COM         | 018490102 | 4,829  | 000000074707 | SH | DEFINED | 01 |
| ALLERGAN INC                 | COM         | 018490102 | 38     | 000000000600 | SH | DEFINED | 06 |
| ALLETE INC                   | COM         | 018522102 | 17     | 000000000607 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP         | COM NEW     | 01859P609 | 1,213  | 000000039744 | SH | DEFINED | 01 |
| ALLIANCE SEMICONDUCTOR CORP  | COM         | 01877H100 | 4      | 000000000399 | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP          | COM         | 018802108 | 19     | 000000000632 | SH | DEFINED | 01 |
| ALLIANT TECHSYSTEMS INC      | COM         | 018804104 | 625    | 000000006129 | SH | DEFINED | 01 |
| ALLIED WASTE INDS INC        | COM PAR\$.0 | 019589308 | 1,679  | 000000129222 | SH | DEFINED | 01 |
| ALLMERICA FINL CORP          | COM         | 019754100 | 142    | 000000003182 | SH | DEFINED | 01 |
| ALLOY INC                    | COM         | 019855105 | 196    | 000000013048 | SH | DEFINED | 01 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM         | 01988P108 | 2      | 000000000472 | SH | DEFINED | 01 |
| ALLSTATE CORP                | COM         | 020002101 | 15,371 | 000000406979 | SH | DEFINED | 01 |
| ALLTEL CORP                  | COM         | 020039103 | 11,094 | 000000199728 | SH | DEFINED | 01 |
| ALPHA INDS INC               | COM         | 020753109 | 10     | 000000000672 | SH | DEFINED | 01 |
| ALPHARMA INC                 | CL A        | 020813101 | 564    | 000000039460 | SH | DEFINED | 01 |
| ALTERA CORP                  | COM         | 021441100 | 6,101  | 000000278993 | SH | DEFINED | 01 |

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|------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| AMAZON COM INC         | COM               | 023135106 | 51             | 000000003619      | SH        |             | DEFINED            | 01        |
| AMAZON COM INC         | COM               | 023135106 | 187            | 000000013100      | SH        |             | DEFINED            | 06        |
| AMBAC FINL GROUP INC   | COM               | 023139108 | 5,306          | 000000089834      | SH        |             | DEFINED            | 01        |
| AMBAC FINL GROUP INC   | COM               | 023139108 | 360            | 000000006100      | SH        |             | DEFINED            | 06        |
| AMBASSADORS GROUP INC  | COM               | 023177108 | 4              | 000000000320      | SH        |             | DEFINED            | 01        |
| AMCOL INTL CORP        | COM               | 02341W103 | 1              | 000000000308      | SH        |             | DEFINED            | 01        |
| AMERADA HESS CORP      | COM               | 023551104 | 4,541          | 000000057228      | SH        |             | DEFINED            | 01        |
| AMERCO                 | COM               | 023586100 | 3              | 000000000193      | SH        |             | DEFINED            | 01        |
| AMEREN CORP            | COM               | 023608102 | 4,140          | 000000096850      | SH        |             | DEFINED            | 01        |
| AMERICA WEST HLDG CORP | CL B              | 023657208 | 2              | 000000000512      | SH        |             | DEFINED            | 01        |

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|                              |      |           |         |              |    |         |    |
|------------------------------|------|-----------|---------|--------------|----|---------|----|
| AMCORE FINL INC              | COM  | 023912108 | 8       | 000000000377 | SH | DEFINED | 01 |
| AMERICAN AXLE & MFG HLDGS IN | COM  | 024061103 | 225     | 000000007765 | SH | DEFINED | 01 |
| AMERICAN CAPITAL STRATEGIES  | COM  | 024937104 | 14      | 000000000481 | SH | DEFINED | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM  | 02553E106 | 12      | 000000000519 | SH | DEFINED | 01 |
| AMERICAN ELEC PWR INC        | COM  | 025537101 | 9,034   | 000000196027 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO          | COM  | 025816109 | 31,510  | 000000769306 | SH | DEFINED | 01 |
| AMERICAN FINL GROUP INC OHIO | COM  | 025932104 | 14      | 000000000493 | SH | DEFINED | 01 |
| AMERICAN FINL HLDGS INC      | COM  | 026075101 | 8       | 000000000316 | SH | DEFINED | 01 |
| AMERICAN GREETINGS CORP      | CL A | 026375105 | 678     | 000000037357 | SH | DEFINED | 01 |
| AMERICAN HEALTHWAYS INC      | COM  | 02649V104 | 4       | 000000000179 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 111,323 | 000001543155 | SH | DEFINED | 01 |
| AMERICAN ITALIAN PASTA CO    | CL A | 027070101 | 11      | 000000000256 | SH | DEFINED | 01 |
| AMERICAN MGMT SYS INC        | COM  | 027352103 | 11      | 000000000633 | SH | DEFINED | 01 |
| AMERICAN MED SYS HLDGS INC   | COM  | 02744M108 | 10      | 000000000485 | SH | DEFINED | 01 |
| AMERICAN PHYSICIANS CAPITAL  | COM  | 028884104 | 3       | 000000000166 | SH | DEFINED | 01 |
| AMERICAN PWR CONVERSION CORP | COM  | 029066107 | 1,649   | 000000111609 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 36      | 000000000518 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 70      | 000000001000 | SH | DEFINED | 06 |
| AMERICAN STS WTR CO          | COM  | 029899101 | 5       | 000000000153 | SH | DEFINED | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM  | 030111108 | 2       | 000000000311 | SH | DEFINED | 01 |
| AMERICAN WTR WKS INC         | COM  | 030411102 | 8,248   | 000000188322 | SH | DEFINED | 01 |
| AMERICAN WOODMARK CORP       | COM  | 030506109 | 5       | 000000000083 | SH | DEFINED | 01 |
| AMERICREDIT CORP             | COM  | 03060R101 | 23      | 000000000613 | SH | DEFINED | 01 |
| AMERISTAR CASINOS INC        | COM  | 03070Q101 | 1       | 000000000049 | SH | DEFINED | 01 |
| AMERIPATH INC                | COM  | 03071D109 | 135     | 000000005063 | SH | DEFINED | 01 |
| AMERON INTL INC              | COM  | 030710107 | 3       | 000000000055 | SH | DEFINED | 01 |
| AMERITRADE HLDG CORP         | CL A | 03072H109 | 1,158   | 000000178500 | SH | DEFINED | 01 |
| AMERUS GROUP CO              | COM  | 03072M108 | 24      | 000000000635 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP       | COM  | 03073E105 | 4,051   | 000000059323 | SH | DEFINED | 01 |
| AMETEK INC NEW               | COM  | 031100100 | 112     | 000000003036 | SH | DEFINED | 01 |
| AMGEN INC                    | COM  | 031162100 | 36,153  | 000000605797 | SH | DEFINED | 01 |
| AMPHENOL CORP NEW            | CL A | 032095101 | 196     | 000000004200 | SH | DEFINED | 06 |
| AMSOUTH BANCORPORATION       | COM  | 032165102 | 5,092   | 000000231701 | SH | DEFINED | 01 |
| AMSURG CORP                  | COM  | 03232P405 | 8       | 000000000305 | SH | DEFINED | 01 |
| AMYLIN PHARMACEUTICALS INC   | COM  | 032346108 | 10      | 000000001002 | SH | DEFINED | 01 |
| ANADARKO PETE CORP           | COM  | 032511107 | 9,701   | 000000171886 | SH | DEFINED | 01 |

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| NAME OF ISSUER         | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0ANADIGICS INC         | COM               | 032515108 | 59             | 000000004861      | SH        |             | DEFINED            | 01        |
| ANALOG DEVICES INC     | COM               | 032654105 | 10,419         | 000000231339      | SH        |             | DEFINED            | 01        |
| ANALOGIC CORP          | COM PAR \$0       | 032657207 | 4              | 000000000102      | SH        |             | DEFINED            | 01        |
| ANAREN MICROWAVE INC   | COM               | 032744104 | 4              | 000000000322      | SH        |             | DEFINED            | 01        |
| ANCHOR BANCORP WIS INC | COM               | 032839102 | 6              | 000000000322      | SH        |             | DEFINED            | 01        |
| ANDREW CORP            | COM               | 034425108 | 1,218          | 000000072850      | SH        |             | DEFINED            | 01        |
| ANDRX GROUP            | COM               | 034553107 | 812            | 000000021427      | SH        |             | DEFINED            | 01        |
| ANHEUSER BUSCH COS INC | COM               | 035229103 | 26,403         | 000000505818      | SH        |             | DEFINED            | 01        |
| ANHEUSER BUSCH COS INC | COM               | 035229103 | 224            | 000000004300      | SH        |             | DEFINED            | 06        |
| ANIXTER INTL INC       | COM               | 035290105 | 11             | 000000000404      | SH        |             | DEFINED            | 01        |
| ANNALY MTG MGMT INC    | COM               | 035710409 | 20             | 000000001213      | SH        |             | DEFINED            | 01        |
| ANNTAYLOR STORES CORP  | COM               | 036115103 | 16             | 000000000374      | SH        |             | DEFINED            | 01        |
| ANSOFT CORP            | COM               | 036384105 | 1              | 000000000094      | SH        |             | DEFINED            | 01        |
| ANSYS INC              | COM               | 03662Q105 | 5              | 000000000219      | SH        |             | DEFINED            | 01        |
| ANSWERTHINK INC        | COM               | 036916104 | 3              | 000000000587      | SH        |             | DEFINED            | 01        |
| ANTHRACITE CAP INC     | COM               | 037023108 | 28             | 000000002473      | SH        |             | DEFINED            | 01        |
| ANTIGENICS INC DEL     | COM               | 037032109 | 3              | 000000000218      | SH        |             | DEFINED            | 01        |
| AON CORP               | COM               | 037389103 | 6,162          | 000000176061      | SH        |             | DEFINED            | 01        |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| APACHE CORP                  | COM        | 037411105 | 5,031  | 000000088455 | SH | DEFINED | 01 |
| APACHE CORP                  | COM        | 037411105 | 85     | 000000001500 | SH | DEFINED | 06 |
| APHTON CORP                  | COM        | 03759P101 | 2      | 000000000230 | SH | DEFINED | 01 |
| APOGEE ENTERPRISES INC       | COM        | 037598109 | 5      | 000000000430 | SH | DEFINED | 01 |
| ASOGENT TECHNOLOGIES INC     | COM        | 03760A101 | 394    | 000000015969 | SH | DEFINED | 01 |
| APOLLO GROUP INC             | CL A       | 037604105 | 575    | 000000010747 | SH | DEFINED | 01 |
| APOLLO GROUP INC             | CL A       | 037604105 | 74     | 000000001400 | SH | DEFINED | 06 |
| APPLE COMPUTER INC           | COM        | 037833100 | 5,646  | 000000238563 | SH | DEFINED | 01 |
| APPLEBEES INTL INC           | COM        | 037899101 | 562    | 000000015508 | SH | DEFINED | 01 |
| APRIA HEALTHCARE GROUP INC   | COM        | 037933108 | 350    | 000000014313 | SH | DEFINED | 01 |
| APPLERA CORP                 | COM AP BIO | 038020103 | 2,825  | 000000126435 | SH | DEFINED | 01 |
| APPLERA CORP                 | COM CE GEN | 038020202 | 193    | 000000009400 | SH | DEFINED | 01 |
| APPLICA INC                  | COM        | 03815A106 | 2      | 000000000266 | SH | DEFINED | 01 |
| APPLIED INDL TECHNOLOGIES IN | COM        | 03820C105 | 4      | 000000000259 | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUITS CORP  | COM        | 03822W109 | 2,535  | 000000316963 | SH | DEFINED | 01 |
| APPLIED MATLS INC            | COM        | 038222105 | 28,099 | 000000517781 | SH | DEFINED | 01 |
| APPLIED MOLECULAR EVOLUTION  | COM        | 03823E108 | 2      | 000000000246 | SH | DEFINED | 01 |
| APTARGROUP INC               | COM        | 038336103 | 17     | 000000000492 | SH | DEFINED | 01 |
| ARBITRON INC                 | COM        | 03875Q108 | 995    | 000000029444 | SH | DEFINED | 01 |
| ARCH CHEMICALS INC           | COM        | 03937R102 | 6      | 000000000307 | SH | DEFINED | 01 |
| ARCH COAL INC                | COM        | 039380100 | 8      | 000000000378 | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO    | COM        | 039483102 | 5,204  | 000000373615 | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO    | COM        | 039483102 | 64     | 000000004600 | SH | DEFINED | 06 |
| ARCHSTONE SMITH TR           | COM        | 039583109 | 26     | 000000001000 | SH | DEFINED | 01 |
| ARCTIC CAT INC               | COM        | 039670104 | 4      | 000000000243 | SH | DEFINED | 01 |
| ARDEN GROUP INC              | CL A       | 039762109 | 1      | 000000000022 | SH | DEFINED | 01 |
| ARENA PHARMACEUTICALS INC    | COM        | 040047102 | 2      | 000000000275 | SH | DEFINED | 01 |
| ARGONAUT GROUP INC           | COM        | 040157109 | 6      | 000000000328 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0ARGOSY GAMING CO            | COM               | 040228108 | 16             | 000000000443      | SH        |             | DEFINED           | 01        |
| ARIAD PHARMACEUTICALS INC    | COM               | 04033A100 | 2              | 000000000432      | SH        |             | DEFINED           | 01        |
| ARKANSAS BEST CORP DEL       | COM               | 040790107 | 8              | 000000000313      | SH        |             | DEFINED           | 01        |
| ARMOR HOLDINGS INC           | COM               | 042260109 | 8              | 000000000326      | SH        |             | DEFINED           | 01        |
| ARMSTRONG HLDGS INC          | COM               | 042384107 | 1              | 000000000584      | SH        |             | DEFINED           | 01        |
| ARQULE INC                   | COM               | 04269E107 | 3              | 000000000293      | SH        |             | DEFINED           | 01        |
| ARRIS GROUP INC              | COM               | 04269Q100 | 7              | 000000000770      | SH        |             | DEFINED           | 01        |
| ARRAY BIOPHARMA INC          | COM               | 04269X105 | 3              | 000000000257      | SH        |             | DEFINED           | 01        |
| ARROW ELECTRS INC            | COM               | 042735100 | 1,217          | 000000043520      | SH        |             | DEFINED           | 01        |
| ARROW ELECTRS INC            | COM               | 042735100 | 61             | 000000002200      | SH        |             | DEFINED           | 06        |
| ARROW FINL CORP              | COM               | 042744102 | 2              | 000000000096      | SH        |             | DEFINED           | 01        |
| ARROW INTL INC               | COM               | 042764100 | 8              | 000000000171      | SH        |             | DEFINED           | 01        |
| ART TECHNOLOGY GROUP INC     | COM               | 04289L107 | 1              | 000000000826      | SH        |             | DEFINED           | 01        |
| ARTISAN COMPONENTS INC       | COM               | 042923102 | 3              | 000000000201      | SH        |             | DEFINED           | 01        |
| ARTESYN TECHNOLOGIES INC     | COM               | 043127109 | 4              | 000000000517      | SH        |             | DEFINED           | 01        |
| ARTHROCARE CORP              | COM               | 043136100 | 5              | 000000000307      | SH        |             | DEFINED           | 01        |
| ARVINMERITOR INC             | COM               | 043353101 | 288            | 000000010095      | SH        |             | DEFINED           | 01        |
| ASCENTIAL SOFTWARE CORP      | COM               | 04362P108 | 22             | 000000005814      | SH        |             | DEFINED           | 01        |
| ASHLAND INC                  | COM               | 044204105 | 2,501          | 000000054964      | SH        |             | DEFINED           | 01        |
| ASHLAND INC                  | COM               | 044204105 | 145            | 000000003200      | SH        |             | DEFINED           | 06        |
| ASIAINFO HLDGS INC           | COM               | 04518A104 | 5              | 000000000410      | SH        |             | DEFINED           | 01        |
| ASPECT COMMUNICATIONS CORP   | COM               | 04523Q102 | 3              | 000000000789      | SH        |             | DEFINED           | 01        |
| ASPECT MED SYS INC           | COM               | 045235108 | 1              | 000000000191      | SH        |             | DEFINED           | 01        |
| ASPEN TECHNOLOGY INC         | COM               | 045327103 | 11             | 000000000483      | SH        |             | DEFINED           | 01        |
| ASSOCIATED BANC CORP         | COM               | 045487105 | 18             | 000000000474      | SH        |             | DEFINED           | 01        |
| ASSOCIATED ESTATES RLTY CORP | COM               | 045604105 | 2              | 000000000245      | SH        |             | DEFINED           | 01        |

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|                              |      |           |        |              |    |         |    |
|------------------------------|------|-----------|--------|--------------|----|---------|----|
| ASSOCIATED MATLS INC         | COM  | 045709102 | 1,091  | 000000021400 | SH | DEFINED | 01 |
| ASTEC INDS INC               | COM  | 046224101 | 4      | 000000000234 | SH | DEFINED | 01 |
| ASTORIA FINL CORP            | COM  | 046265104 | 173    | 000000005966 | SH | DEFINED | 01 |
| ASTORIA FINL CORP            | COM  | 046265104 | 63     | 000000002200 | SH | DEFINED | 06 |
| ASTROPOWER INC               | COM  | 04644A101 | 7      | 000000000187 | SH | DEFINED | 01 |
| ASYST TECHNOLOGY CORP        | COM  | 04648X107 | 9      | 000000000542 | SH | DEFINED | 01 |
| ATLANTIC COAST AIRLINES HLDG | COM  | 048396105 | 182    | 000000007607 | SH | DEFINED | 01 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM  | 049164106 | 6      | 000000000526 | SH | DEFINED | 01 |
| ATMEL CORP                   | COM  | 049513104 | 164    | 000000016266 | SH | DEFINED | 01 |
| ATMOS ENERGY CORP            | COM  | 049560105 | 14     | 000000000624 | SH | DEFINED | 01 |
| ATRIX LABS INC               | COM  | 04962L101 | 6      | 000000000305 | SH | DEFINED | 01 |
| ATWOOD OCEANICS INC          | COM  | 050095108 | 6      | 000000000140 | SH | DEFINED | 01 |
| AUDIOVOX CORP                | CL A | 050757103 | 1      | 000000000265 | SH | DEFINED | 01 |
| AUGUST TECHNOLOGY CORP       | COM  | 05106U105 | 1      | 000000000083 | SH | DEFINED | 01 |
| AURORA FOODS INC             | COM  | 05164B106 | 1      | 000000000369 | SH | DEFINED | 01 |
| AUTODESK INC                 | COM  | 052769106 | 1,460  | 000000031278 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING IN | COM  | 053015103 | 22,797 | 000000391245 | SH | DEFINED | 01 |
| AUTOZONE INC                 | COM  | 053332102 | 4,602  | 000000066853 | SH | DEFINED | 01 |
| AUTOZONE INC                 | COM  | 053332102 | 495    | 000000007200 | SH | DEFINED | 06 |
| AVANIR PHARMACEUTICALS       | CL A | 05348P104 | 2      | 000000000885 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|---------------|--------|
| AVANEX CORP                  | COM            | 05348W109 | 1           | 000000000472   | SH              | DEFINED       | 01     |
| AVANT CORP                   | COM            | 053487104 | 1,119       | 000000055877   | SH              | DEFINED       | 01     |
| AVANT IMMUNOTHERAPEUTICS INC | COM            | 053491106 | 1           | 000000000919   | SH              | DEFINED       | 01     |
| AVATAR HLDGS INC             | COM            | 053494100 | 2           | 000000000076   | SH              | DEFINED       | 01     |
| AVAYA INC                    | COM            | 053499109 | 1,517       | 000000205630   | SH              | DEFINED       | 01     |
| AVERY DENNISON CORP          | COM            | 053611109 | 4,773       | 000000078208   | SH              | DEFINED       | 01     |
| AVIALL INC NEW               | COM            | 05366B102 | 2           | 000000000281   | SH              | DEFINED       | 01     |
| AVICI SYS INC                | COM            | 05367L109 | 1           | 000000000762   | SH              | DEFINED       | 01     |
| AVID TECHNOLOGY INC          | COM            | 05367P100 | 4           | 000000000349   | SH              | DEFINED       | 01     |
| AVIGEN INC                   | COM            | 053690103 | 3           | 000000000303   | SH              | DEFINED       | 01     |
| AVISTA CORP                  | COM            | 05379B107 | 11          | 000000000723   | SH              | DEFINED       | 01     |
| AVNET INC                    | COM            | 053807103 | 231         | 00000008557    | SH              | DEFINED       | 01     |
| AVOCENT CORP                 | COM            | 053893103 | 26          | 000000001000   | SH              | DEFINED       | 01     |
| AVON PRODS INC               | COM            | 054303102 | 7,394       | 000000136134   | SH              | DEFINED       | 01     |
| AWARE INC MASS               | COM            | 05453N100 | 2           | 000000000344   | SH              | DEFINED       | 01     |
| AZTAR CORP                   | COM            | 054802103 | 74          | 000000003419   | SH              | DEFINED       | 01     |
| BB&T CORP                    | COM            | 054937107 | 13,099      | 000000343717   | SH              | DEFINED       | 01     |
| BEI TECHNOLOGIES INC         | COM            | 05538P104 | 3           | 000000000163   | SH              | DEFINED       | 01     |
| BISYS GROUP INC              | COM            | 055472104 | 210         | 000000005958   | SH              | DEFINED       | 01     |
| BKF CAP GROUP INC            | COM            | 05548G102 | 2           | 000000000088   | SH              | DEFINED       | 01     |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 23          | 000000000522   | SH              | DEFINED       | 01     |
| BJ SVCS CO                   | COM            | 055482103 | 1,869       | 000000054230   | SH              | DEFINED       | 01     |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 6           | 000000000177   | SH              | DEFINED       | 01     |
| BP PLC                       | SPONSORED      | 055622104 | 260         | 000000004900   | SH              | DEFINED       | 01     |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 22          | 000000000693   | SH              | DEFINED       | 01     |
| BSB BANCORP                  | COM            | 055652101 | 3           | 000000000132   | SH              | DEFINED       | 01     |
| BMC SOFTWARE INC             | COM            | 055921100 | 2,745       | 000000141182   | SH              | DEFINED       | 01     |
| BAKER HUGHES INC             | COM            | 057224107 | 7,512       | 000000196412   | SH              | DEFINED       | 01     |
| BAKER HUGHES INC             | COM            | 057224107 | 286         | 000000007500   | SH              | DEFINED       | 06     |
| BALDOR ELEC CO               | COM            | 057741100 | 8           | 000000000358   | SH              | DEFINED       | 01     |
| BALDWIN & LYONS INC          | CL B           | 057755209 | 2           | 000000000097   | SH              | DEFINED       | 01     |
| BALL CORP                    | COM            | 058498106 | 1,752       | 000000037115   | SH              | DEFINED       | 01     |
| BALLY TOTAL FITNESS HLDG COR | COM            | 05873K108 | 8           | 000000000404   | SH              | DEFINED       | 01     |
| BANCFIRST CORP               | COM            | 05945F103 | 2           | 000000000062   | SH              | DEFINED       | 01     |

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|                             |            |           |        |              |    |         |    |
|-----------------------------|------------|-----------|--------|--------------|----|---------|----|
| BANCORPSOUTH INC            | COM        | 059692103 | 71     | 000000003636 | SH | DEFINED | 01 |
| BANDAG INC                  | COM        | 059815100 | 12     | 000000000321 | SH | DEFINED | 01 |
| BANDAG INC                  | CL A       | 059815308 | 142    | 000000004300 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM        | 060505104 | 61,083 | 000000898023 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM        | 060505104 | 646    | 000000009500 | SH | DEFINED | 06 |
| BANK OF GRANITE CORP        | COM        | 062401104 | 3      | 000000000168 | SH | DEFINED | 01 |
| BANK MUT CORP               | COM        | 063748107 | 2      | 000000000168 | SH | DEFINED | 01 |
| BANK NEW YORK INC           | COM        | 064057102 | 18,651 | 000000443863 | SH | DEFINED | 01 |
| BANK ONE CORP               | COM        | 06423A103 | 28,012 | 000000670484 | SH | DEFINED | 01 |
| BANK UTD CORP LITIGATN CONT | RIGHT 99/9 | 065416117 | 32     | 000000248800 | SH | DEFINED | 01 |
| BANKATLANTIC BANCORP        | CL A       | 065908501 | 6      | 000000000510 | SH | DEFINED | 01 |
| BANKNORTH GROUP INC NEW     | COM        | 06646R107 | 73     | 000000002796 | SH | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OBANKUNITED FINL CORP       | CL A           | 06652B103 | 4           | 000000000290   | SH     |          | DEFINED        | 01     |
| BANNER CORP                 | COM            | 06652V109 | 3           | 000000000160   | SH     |          | DEFINED        | 01     |
| BANTA CORP                  | COM            | 066821109 | 19          | 000000000553   | SH     |          | DEFINED        | 01     |
| BARD C R INC                | COM            | 067383109 | 2,088       | 000000035369   | SH     |          | DEFINED        | 01     |
| BARNES & NOBLE INC          | COM            | 067774109 | 594         | 000000019185   | SH     |          | DEFINED        | 01     |
| BARNES GROUP INC            | COM            | 067806109 | 6           | 000000000248   | SH     |          | DEFINED        | 01     |
| BARRICK GOLD CORP           | COM            | 067901108 | 5,678       | 000000305946   | SH     |          | DEFINED        | 01     |
| BARR LABS INC               | COM            | 068306109 | 92          | 000000001411   | SH     |          | DEFINED        | 01     |
| BARR LABS INC               | COM            | 068306109 | 65          | 000000001000   | SH     |          | DEFINED        | 06     |
| BARRA INC                   | COM            | 068313105 | 11          | 000000000182   | SH     |          | DEFINED        | 01     |
| BASSETT FURNITURE INDS INC  | COM            | 070203104 | 3           | 000000000155   | SH     |          | DEFINED        | 01     |
| BAUSCH & LOMB INC           | COM            | 071707103 | 1,363       | 000000030602   | SH     |          | DEFINED        | 01     |
| BAXTER INTL INC             | COM            | 071813109 | 20,115      | 000000337966   | SH     |          | DEFINED        | 01     |
| BAY VIEW CAP CORP DEL       | COM            | 07262L101 | 6           | 000000000950   | SH     |          | DEFINED        | 01     |
| BE AEROSPACE INC            | COM            | 073302101 | 4           | 000000000444   | SH     |          | DEFINED        | 01     |
| BEA SYS INC                 | COM            | 073325102 | 123         | 000000009036   | SH     |          | DEFINED        | 01     |
| BEAR STEARNS COS INC        | COM            | 073902108 | 4,272       | 000000068095   | SH     |          | DEFINED        | 01     |
| BEAR STEARNS COS INC        | COM            | 073902108 | 414         | 000000006600   | SH     |          | DEFINED        | 06     |
| BEASLEY BROADCAST GROUP INC | CL A           | 074014101 | 1           | 000000000116   | SH     |          | DEFINED        | 01     |
| BEAZER HOMES USA INC        | COM            | 07556Q105 | 948         | 000000012231   | SH     |          | DEFINED        | 01     |
| BEBE STORES INC             | COM            | 075571109 | 1           | 000000000057   | SH     |          | DEFINED        | 01     |
| BECKMAN COULTER INC         | COM            | 075811109 | 405         | 000000007943   | SH     |          | DEFINED        | 01     |
| BECTON DICKINSON & CO       | COM            | 075887109 | 7,303       | 000000193637   | SH     |          | DEFINED        | 01     |
| BED BATH & BEYOND INC       | COM            | 075896100 | 6,601       | 000000195603   | SH     |          | DEFINED        | 01     |
| BEDFORD PPTY INVS INC       | COM PAR \$0    | 076446301 | 5           | 000000000223   | SH     |          | DEFINED        | 01     |
| BEL FUSE INC                | CL B           | 077347300 | 3           | 000000000131   | SH     |          | DEFINED        | 01     |
| BELDEN INC                  | COM            | 077459105 | 20          | 000000000873   | SH     |          | DEFINED        | 01     |
| BELL MICROPRODUCTS INC      | COM            | 078137106 | 2           | 000000000223   | SH     |          | DEFINED        | 01     |
| BELLSOUTH CORP              | COM            | 079860102 | 42,355      | 000001149079   | SH     |          | DEFINED        | 01     |
| BELLSOUTH CORP              | COM            | 079860102 | 110         | 000000003000   | SH     |          | DEFINED        | 06     |
| BELO CORP                   | COM SER A      | 080555105 | 18          | 000000000795   | SH     |          | DEFINED        | 01     |
| BEMIS INC                   | COM            | 081437105 | 2,061       | 000000037938   | SH     |          | DEFINED        | 01     |
| BENCHMARK ELECTRS INC       | COM            | 08160H101 | 8           | 000000000299   | SH     |          | DEFINED        | 01     |
| BERKLEY W R CORP            | COM            | 084423102 | 18          | 000000000322   | SH     |          | DEFINED        | 01     |
| BERRY PETE CO               | CL A           | 085789105 | 14          | 000000000956   | SH     |          | DEFINED        | 01     |
| BEST BUY INC                | COM            | 086516101 | 10,186      | 000000128615   | SH     |          | DEFINED        | 01     |
| BEST BUY INC                | COM            | 086516101 | 364         | 000000004600   | SH     |          | DEFINED        | 06     |
| BEVERLY ENTERPRISES INC     | COM NEW        | 087851309 | 10          | 000000001475   | SH     |          | DEFINED        | 01     |
| BIG LOTS INC                | COM            | 089302103 | 1,019       | 000000072582   | SH     |          | DEFINED        | 01     |
| BIO RAD LABS INC            | CL A           | 090572207 | 9           | 000000000252   | SH     |          | DEFINED        | 01     |
| BIO TECHNOLOGY GEN CORP     | COM            | 090578105 | 4           | 000000000885   | SH     |          | DEFINED        | 01     |
| BIOGEN INC                  | COM            | 090597105 | 5,734       | 000000116879   | SH     |          | DEFINED        | 01     |

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|                             |      |           |       |              |    |         |    |
|-----------------------------|------|-----------|-------|--------------|----|---------|----|
| BIOMARIN PHARMACEUTICAL INC | COM  | 09061G101 | 4     | 000000000410 | SH | DEFINED | 01 |
| BIOMET INC                  | COM  | 090613100 | 4,566 | 000000168743 | SH | DEFINED | 01 |
| BIOMET INC                  | COM  | 090613100 | 43    | 000000001600 | SH | DEFINED | 06 |
| BIOPURE CORP                | CL A | 09065H105 | 2     | 000000000242 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| -----                        | -----             | -----     | -----          | -----             | -----     | -----       | -----             | -----     |
| 0BIOTECH HOLDERS TR          | DEPOSTRY R        | 09067D201 | 55,472         | 000000463000      | SH        |             | DEFINED           | 01        |
| BIOSITE INC                  | COM               | 090945106 | 4              | 000000000188      | SH        |             | DEFINED           | 01        |
| BLACK & DECKER CORP          | COM               | 091797100 | 2,242          | 000000048181      | SH        |             | DEFINED           | 01        |
| BLACK BOX CORP DEL           | COM               | 091826107 | 14             | 000000000307      | SH        |             | DEFINED           | 01        |
| BLACK HILLS CORP             | COM               | 092113109 | 6              | 000000000191      | SH        |             | DEFINED           | 01        |
| BLOCK H & R INC              | COM               | 093671105 | 5,541          | 000000124679      | SH        |             | DEFINED           | 01        |
| BLOCK H & R INC              | COM               | 093671105 | 40             | 000000000900      | SH        |             | DEFINED           | 06        |
| BLOCKBUSTER INC              | CL A              | 093679108 | 206            | 000000008800      | SH        |             | DEFINED           | 06        |
| BLYTH INC                    | COM               | 09643P108 | 22             | 000000000837      | SH        |             | DEFINED           | 01        |
| BOB EVANS FARMS INC          | COM               | 096761101 | 22             | 000000000780      | SH        |             | DEFINED           | 01        |
| BOCA RESORTS INC             | CL A              | 09688T106 | 18             | 000000001435      | SH        |             | DEFINED           | 01        |
| BOEING CO                    | COM               | 097023105 | 23,679         | 000000490773      | SH        |             | DEFINED           | 01        |
| BOEING CO                    | COM               | 097023105 | 67             | 000000001400      | SH        |             | DEFINED           | 06        |
| BOISE CASCADE CORP           | COM               | 097383103 | 1,617          | 000000044620      | SH        |             | DEFINED           | 01        |
| BONE CARE INTL INC           | COM               | 098072101 | 2              | 000000000146      | SH        |             | DEFINED           | 01        |
| BORDERS GROUP INC            | COM               | 099709107 | 248            | 000000010389      | SH        |             | DEFINED           | 01        |
| BORDERS GROUP INC            | COM               | 099709107 | 66             | 000000002800      | SH        |             | DEFINED           | 06        |
| BORG WARNER INC              | COM               | 099724106 | 609            | 000000009690      | SH        |             | DEFINED           | 01        |
| BORG WARNER INC              | COM               | 099724106 | 245            | 000000003900      | SH        |             | DEFINED           | 06        |
| BORLAND SOFTWARE CORP        | COM               | 099849101 | 42             | 000000003242      | SH        |             | DEFINED           | 01        |
| BORON LEPORE & ASSOCS INC    | COM               | 10001P102 | 1              | 000000000120      | SH        |             | DEFINED           | 01        |
| BOSTON BEER INC              | CL A              | 100557107 | 2              | 000000000143      | SH        |             | DEFINED           | 01        |
| BOSTON COMMUNICATIONS GROUP  | COM               | 100582105 | 1              | 000000000230      | SH        |             | DEFINED           | 01        |
| BOSTON PRIVATE FINL HLDGS IN | COM               | 101119105 | 6              | 000000000252      | SH        |             | DEFINED           | 01        |
| BOSTON PROPERTIES INC        | COM               | 101121101 | 232            | 000000005900      | SH        |             | DEFINED           | 01        |
| BOSTON SCIENTIFIC CORP       | COM               | 101137107 | 6,212          | 000000247622      | SH        |             | DEFINED           | 01        |
| BOWATER INC                  | COM               | 102183100 | 383            | 000000007695      | SH        |             | DEFINED           | 01        |
| BOWNE & CO INC               | COM               | 103043105 | 7              | 000000000503      | SH        |             | DEFINED           | 01        |
| BOYD GAMING CORP             | COM               | 103304101 | 81             | 000000005450      | SH        |             | DEFINED           | 01        |
| BOYDS COLLECTION LTD         | COM               | 103354106 | 5              | 000000000799      | SH        |             | DEFINED           | 01        |
| BOYKIN LODGING CO            | COM               | 103430104 | 2              | 000000000261      | SH        |             | DEFINED           | 01        |
| BRADY CORP                   | CL A              | 104674106 | 9              | 000000000272      | SH        |             | DEFINED           | 01        |
| BRANDYWINE RLTY TR           | SH BEN INT        | 105368203 | 9              | 000000000381      | SH        |             | DEFINED           | 01        |
| BRIGGS & STRATTON CORP       | COM               | 109043109 | 15             | 000000000329      | SH        |             | DEFINED           | 01        |
| BRIGHT HORIZON FAMILY SOLUTI | COM               | 109195107 | 5              | 000000000170      | SH        |             | DEFINED           | 01        |
| BRINKER INTL INC             | COM               | 109641100 | 2,135          | 000000065902      | SH        |             | DEFINED           | 01        |
| BRINKER INTL INC             | COM               | 109641100 | 226            | 000000007000      | SH        |             | DEFINED           | 06        |
| BRISTOL MYERS SQUIBB CO      | COM               | 110122108 | 44,717         | 000001104399      | SH        |             | DEFINED           | 01        |
| BRISTOL MYERS SQUIBB CO      | COM               | 110122108 | 137            | 000000003400      | SH        |             | DEFINED           | 06        |
| BRITESMILE INC               | COM               | 110415106 | 1              | 000000000218      | SH        |             | DEFINED           | 01        |
| BROADBAND HOLDRS TR          | DEPOSITRY         | 11130P104 | 3,180          | 000000250000      | SH        |             | DEFINED           | 01        |
| BROADCOM CORP                | CL A              | 111320107 | 7,895          | 000000219917      | SH        |             | DEFINED           | 01        |
| BROADWING INC                | COM               | 111620100 | 69             | 000000009980      | SH        |             | DEFINED           | 01        |
| BROCADE COMMUNICATIONS SYS I | COM               | 111621108 | 93             | 000000003467      | SH        |             | DEFINED           | 01        |
| BROOKLINE BANCORP INC        | COM               | 113739106 | 3              | 000000000179      | SH        |             | DEFINED           | 01        |
| BROOKS AUTOMATION INC        | COM               | 11434A100 | 904            | 000000019905      | SH        |             | DEFINED           | 01        |

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|------------------------------|----------------|------------|-------------|----------------|--------|----------|----------------|--------|--|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP      | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |  |
| OBROWN & BROWN INC           | COM            | 115236101  | 152         | 000000004852   | SH     |          | DEFINED        | 01     |  |
| BROWN FORMAN CORP            | CL A           | 115637100  | 2,970       | 000000040800   | SH     |          | DEFINED        | 01     |  |
| BROWN FORMAN CORP            | CL B           | 115637209  | 2,835       | 000000038976   | SH     |          | DEFINED        | 01     |  |
| BROWN TOM INC                | COM NEW        | 115660201  | 196         | 000000007205   | SH     |          | DEFINED        | 01     |  |
| BROWN SHOE INC NEW           | COM            | 115736100  | 4           | 000000000251   | SH     |          | DEFINED        | 01     |  |
| BRUKER DALTONICS INC         | COM            | 116795105  | 6           | 000000000695   | SH     |          | DEFINED        | 01     |  |
| BRUNSWICK CORP               | COM            | 117043109  | 1,368       | 000000050076   | SH     |          | DEFINED        | 01     |  |
| BRUSH ENGINEERED MATLS INC   | COM            | 117421107  | 3           | 000000000252   | SH     |          | DEFINED        | 01     |  |
| BUCA INC                     | COM            | 117769109  | 3           | 000000000187   | SH     |          | DEFINED        | 01     |  |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108  | 3           | 000000000330   | SH     |          | DEFINED        | 01     |  |
| BUCKLE INC                   | COM            | 118440106  | 2           | 000000000096   | SH     |          | DEFINED        | 01     |  |
| BUILDING MATLS HLDG CORP     | COM            | 120113105  | 2           | 000000000197   | SH     |          | DEFINED        | 01     |  |
| BURLINGTON COAT FACTORY      | COM            | 121579106  | 5           | 000000000271   | SH     |          | DEFINED        | 01     |  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104  | 6,619       | 000000219323   | SH     |          | DEFINED        | 01     |  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104  | 274         | 000000009100   | SH     |          | DEFINED        | 06     |  |
| BURLINGTON RES INC           | COM            | 122014103  | 5,258       | 000000131161   | SH     |          | DEFINED        | 01     |  |
| BUSH INDS INC                | CL A           | 123164105  | 1           | 000000000126   | SH     |          | DEFINED        | 01     |  |
| BUTLER MFG CO DEL            | COM            | 123655102  | 2           | 000000000078   | SH     |          | DEFINED        | 01     |  |
| C&D TECHNOLOGIES INC         | COM            | 124661109  | 8           | 000000000397   | SH     |          | DEFINED        | 01     |  |
| CBL & ASSOC PPTYS INC        | COM            | 124830100  | 11          | 000000000312   | SH     |          | DEFINED        | 01     |  |
| CCC INFORMATION SVCS GROUP I | COM            | 12487Q109  | 1           | 000000000154   | SH     |          | DEFINED        | 01     |  |
| CBRL GROUP INC               | COM            | 12489V106  | 861         | 000000030244   | SH     |          | DEFINED        | 01     |  |
| CCBT FINL COS INC            | COM            | 12500Q102  | 3           | 000000000131   | SH     |          | DEFINED        | 01     |  |
| C COR NET CORP               | COM            | 125010108  | 9           | 000000000545   | SH     |          | DEFINED        | 01     |  |
| C D I CORP                   | COM            | 125071100  | 4           | 000000000177   | SH     |          | DEFINED        | 01     |  |
| CDW COMPUTER CTRS INC        | COM            | 125129106  | 98          | 000000001951   | SH     |          | DEFINED        | 01     |  |
| CEC ENTMT INC                | COM            | 125137109  | 75          | 000000001624   | SH     |          | DEFINED        | 01     |  |
| CFS BANCORP INC              | COM            | 12525D102  | 2           | 000000000208   | SH     |          | DEFINED        | 01     |  |
| CH ENERGY GROUP INC          | COM            | 12541M102  | 12          | 000000000256   | SH     |          | DEFINED        | 01     |  |
| C H ROBINSON WORLDWIDE INC   | COM            | 12541W100  | 20          | 000000000610   | SH     |          | DEFINED        | 01     |  |
| CIGNA CORP                   | COM            | 125509109  | 9,068       | 000000089446   | SH     |          | DEFINED        | 01     |  |
| CIGNA CORP                   | COM            | 125509109  | 233         | 000000002300   | SH     |          | DEFINED        | 06     |  |
| CLECO CORP NEW               | COM            | 12561W105  | 22          | 000000000957   | SH     |          | DEFINED        | 01     |  |
| CMS ENERGY CORP              | COM            | 125896100  | 2,095       | 000000092604   | SH     |          | DEFINED        | 01     |  |
| CPI CORP                     | COM            | 125902106  | 1           | 000000000103   | SH     |          | DEFINED        | 01     |  |
| CPB INC                      | COM            | 125903104  | 3           | 000000000106   | SH     |          | DEFINED        | 01     |  |
| CSS INDS INC                 | COM            | 125906107  | 1           | 000000000060   | SH     |          | DEFINED        | 01     |  |
| CSK AUTO CORP                | COM            | 125965103  | 4           | 000000000432   | SH     |          | DEFINED        | 01     |  |
| CNA FINL CORP                | COM            | 126117100  | 77          | 000000002600   | SH     |          | DEFINED        | 01     |  |
| CNA SURETY CORP              | COM            | 12612L108  | 14          | 000000000933   | SH     |          | DEFINED        | 01     |  |
| CNF INC                      | COM            | 12612W104  | 173         | 000000005253   | SH     |          | DEFINED        | 01     |  |
| CSG SYS INTL INC             | COM            | 126349109  | 269         | 000000009483   | SH     |          | DEFINED        | 01     |  |
| CSX CORP                     | COM            | 126408103  | 5,586       | 000000146588   | SH     |          | DEFINED        | 01     |  |
| CT COMMUNICATIONS INC        | COM NEW        | 126426402  | 3           | 000000000234   | SH     |          | DEFINED        | 01     |  |
| CTS CORP                     | COM            | 126501105  | 81          | 000000005045   | SH     |          | DEFINED        | 01     |  |
| CUNO INC                     | COM            | 126583103  | 8           | 000000000231   | SH     |          | DEFINED        | 01     |  |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|----------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OCVB FINL CORP       | COM            | 126600105 | 7           | 000000000396   | SH     |          | DEFINED        | 01     |
| CVS CORP             | COM            | 126650100 | 7,657       | 00000223052    | SH     |          | DEFINED        | 01     |
| CV THERAPEUTICS INC  | COM            | 126667104 | 1,261       | 000000034837   | SH     |          | DEFINED        | 01     |
| CABLEVISION SYS CORP | CL A NY CA     | 12686C109 | 357         | 000000010500   | SH     |          | DEFINED        | 01     |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| CABLEVISION SYS CORP         | CL A RAINB | 12686C844 | 138    | 000000005600 | SH | DEFINED | 01 |
| CABLE DESIGN TECHNOLOGIES CO | COM        | 126924109 | 52     | 000000003970 | SH | DEFINED | 01 |
| CABOT CORP                   | COM        | 127055101 | 20     | 000000000549 | SH | DEFINED | 01 |
| CABOT MICROELECTRONICS CORP  | COM        | 12709P103 | 11     | 000000000174 | SH | DEFINED | 01 |
| CABOT OIL & GAS CORP         | CL A       | 127097103 | 11     | 000000000452 | SH | DEFINED | 01 |
| CACI INTL INC                | CL A       | 127190304 | 87     | 000000002490 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC    | COM        | 127387108 | 288    | 000000012766 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC    | COM        | 127387108 | 122    | 000000005400 | SH | DEFINED | 06 |
| CADIZ INC                    | COM        | 127537108 | 4      | 000000000517 | SH | DEFINED | 01 |
| CAL DIVE INTL INC            | COM        | 127914109 | 12     | 000000000495 | SH | DEFINED | 01 |
| CALGON CARBON CORP           | COM        | 129603106 | 4      | 000000000505 | SH | DEFINED | 01 |
| CALIFORNIA PIZZA KITCHEN INC | COM        | 13054D109 | 5      | 000000000227 | SH | DEFINED | 01 |
| CALIFORNIA WTR SVC GROUP     | COM        | 130788102 | 5      | 000000000214 | SH | DEFINED | 01 |
| CALIPER TECHNOLOGIES CORP    | COM        | 130876105 | 4      | 000000000325 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO             | COM        | 131193104 | 58     | 000000003062 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO             | COM        | 131193104 | 158    | 000000008128 | SH | DEFINED | 02 |
| CALLON PETE CO DEL           | COM        | 13123X102 | 1      | 000000000132 | SH | DEFINED | 01 |
| CALPINE CORP                 | COM        | 131347106 | 8,563  | 000000674273 | SH | DEFINED | 01 |
| CAMBREX CORP                 | COM        | 132011107 | 43     | 000000001040 | SH | DEFINED | 01 |
| CAMDEN PPTY TR               | SH BEN INT | 133131102 | 21     | 000000000545 | SH | DEFINED | 01 |
| CAMINUS CORP                 | COM        | 133766105 | 3      | 000000000159 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO             | COM        | 134429109 | 6,829  | 000000254826 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO             | COM        | 134429109 | 64     | 000000002400 | SH | DEFINED | 06 |
| CAPITAL CITY BK GROUP INC    | COM        | 139674105 | 2      | 000000000101 | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT      | COM SH BEN | 139733109 | 6      | 000000000281 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM        | 14040H105 | 7,907  | 000000123845 | SH | DEFINED | 01 |
| CAPITOL FED FINL             | COM        | 14057C106 | 9      | 000000000399 | SH | DEFINED | 01 |
| CAPSTEAD MTG CORP            | COM NO PAR | 14067E506 | 2      | 000000000133 | SH | DEFINED | 01 |
| CARBO CERAMICS INC           | COM        | 140781105 | 20     | 000000000508 | SH | DEFINED | 01 |
| CARAUSTAR INDS INC           | COM        | 140909102 | 4      | 000000000394 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC          | COM        | 14149Y108 | 18,188 | 000000256567 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC          | COM        | 14149Y108 | 177    | 000000002500 | SH | DEFINED | 06 |
| CARDIODYNAMICS INTL CORP     | COM        | 141597104 | 1      | 000000000442 | SH | DEFINED | 01 |
| CAREER EDUCATION CORP        | COM        | 141665109 | 60     | 000000001534 | SH | DEFINED | 01 |
| CARLISLE COS INC             | COM        | 142339100 | 29     | 000000000679 | SH | DEFINED | 01 |
| CARNIVAL CORP                | COM        | 143658102 | 12,089 | 000000370288 | SH | DEFINED | 01 |
| CARNIVAL CORP                | COM        | 143658102 | 136    | 000000004178 | SH | DEFINED | 02 |
| CARNIVAL CORP                | COM        | 143658102 | 146    | 000000004500 | SH | DEFINED | 06 |
| CARPENTER TECHNOLOGY CORP    | COM        | 144285103 | 13     | 000000000455 | SH | DEFINED | 01 |
| CARREKER CORP                | COM        | 144433109 | 2      | 000000000260 | SH | DEFINED | 01 |
| CASCADE NAT GAS CORP         | COM        | 147339105 | 3      | 000000000168 | SH | DEFINED | 01 |
| CASELLA WASTE SYS INC        | CL A       | 147448104 | 3      | 000000000272 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OCASEYS GEN STORES INC       | COM            | 147528103 | 8           | 000000000601   | SH     |          | DEFINED         | 01     |
| CASH AMER INTL INC           | COM            | 14754D100 | 2           | 000000000337   | SH     |          | DEFINED         | 01     |
| CASTLE A M & CO              | COM            | 148411101 | 1           | 000000000098   | SH     |          | DEFINED         | 01     |
| CATALINA MARKETING CORP      | COM            | 148867104 | 299         | 000000008198   | SH     |          | DEFINED         | 01     |
| CATALYTICA ENERGY SYS INC    | COM            | 148884109 | 9           | 000000002764   | SH     |          | DEFINED         | 01     |
| CATAPULT COMMUNICATIONS CORP | COM            | 149016107 | 1           | 000000000072   | SH     |          | DEFINED         | 01     |
| CATERPILLAR INC DEL          | COM            | 149123101 | 13,506      | 000000237582   | SH     |          | DEFINED         | 01     |
| CATERPILLAR INC DEL          | COM            | 149123101 | 136         | 000000002400   | SH     |          | DEFINED         | 06     |
| CATHAY BANCORP INC           | COM            | 149150104 | 8           | 000000000117   | SH     |          | DEFINED         | 01     |
| CATO CORP NEW                | CL A           | 149205106 | 4           | 000000000210   | SH     |          | DEFINED         | 01     |
| CELL GENESYS INC             | COM            | 150921104 | 8           | 000000000526   | SH     |          | DEFINED         | 01     |
| CELERITEK INC                | COM            | 150926103 | 1           | 000000000185   | SH     |          | DEFINED         | 01     |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| CELL THERAPEUTICS INC        | COM        | 150934107 | 40     | 000000001613 | SH | DEFINED | 01 |
| CELL PATHWAYS INC NEW        | COM        | 15114R101 | 1      | 000000000411 | SH | DEFINED | 01 |
| CENDANT CORP                 | COM        | 151313103 | 10,756 | 000000560221 | SH | DEFINED | 01 |
| CENDANT CORP                 | COM        | 151313103 | 518    | 000000027000 | SH | DEFINED | 06 |
| CENTENNIAL BANCORP           | COM        | 15133T104 | 2      | 000000000330 | SH | DEFINED | 01 |
| CENTERPOINT PPTYS TR         | SH BEN INT | 151895109 | 18     | 000000000346 | SH | DEFINED | 01 |
| CENTEX CONSTRUCTION PRODUCTS | COM        | 15231R109 | 3      | 000000000099 | SH | DEFINED | 01 |
| CENTEX CORP                  | COM        | 152312104 | 3,185  | 000000061338 | SH | DEFINED | 01 |
| CENTEX CORP                  | COM        | 152312104 | 83     | 000000001600 | SH | DEFINED | 06 |
| CENTILLIUM COMMUNICATIONS IN | COM        | 152319109 | 4      | 000000000387 | SH | DEFINED | 01 |
| CENTRA SOFTWARE INC          | COM        | 15234X103 | 860    | 000000178528 | SH | DEFINED | 01 |
| CENTRAL COAST BANCORP        | COM        | 153145107 | 2      | 000000000111 | SH | DEFINED | 01 |
| CENTRAL PKG CORP             | COM        | 154785109 | 31     | 000000001360 | SH | DEFINED | 01 |
| CENTRAL VT PUB SVC CORP      | COM        | 155771108 | 3      | 000000000176 | SH | DEFINED | 01 |
| CENTURY ALUM CO              | COM        | 156431108 | 3      | 000000000190 | SH | DEFINED | 01 |
| CENTURY BUSINESS SVCS INC    | COM        | 156490104 | 4      | 000000001195 | SH | DEFINED | 01 |
| CENTURYTEL INC               | COM        | 156700106 | 2,738  | 000000080535 | SH | DEFINED | 01 |
| CEPHALON INC                 | COM        | 156708109 | 42     | 000000000680 | SH | DEFINED | 01 |
| CEPHALON INC                 | COM        | 156708109 | 189    | 000000003000 | SH | DEFINED | 06 |
| CERIDIAN CORP NEW            | COM        | 156779100 | 23     | 000000001057 | SH | DEFINED | 01 |
| CERNER CORP                  | COM        | 156782104 | 19     | 000000000400 | SH | DEFINED | 01 |
| CERTEGY INC                  | COM        | 156880106 | 670    | 000000016897 | SH | DEFINED | 01 |
| CERUS CORP                   | COM        | 157085101 | 46     | 000000000873 | SH | DEFINED | 01 |
| CHAMPION ENTERPRISES INC     | COM        | 158496109 | 5      | 000000000733 | SH | DEFINED | 01 |
| CHAMPIONSHIP AUTO RACING TEA | COM        | 158711101 | 2      | 000000000178 | SH | DEFINED | 01 |
| CHARLES RIV LABS INTL INC    | COM        | 159864107 | 19     | 000000000638 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC         | COM        | 160903100 | 4,354  | 000000139491 | SH | DEFINED | 01 |
| CHARTER MUN MTG ACCEP CO     | SH BEN INT | 160908109 | 9      | 000000000613 | SH | DEFINED | 01 |
| CHARLOTTE RUSSE HLDG INC     | COM        | 161048103 | 8      | 000000000317 | SH | DEFINED | 01 |
| CHARMING SHOPPES INC         | COM        | 161133103 | 12     | 000000001602 | SH | DEFINED | 01 |
| CHARTER COMMUNICATIONS INC D | CL A       | 16117M107 | 50     | 000000004471 | SH | DEFINED | 01 |
| CHATEAU CMNTYS INC           | COM        | 161726104 | 8      | 000000000309 | SH | DEFINED | 01 |
| CHECKFREE CORP NEW           | COM        | 162813109 | 8      | 000000000559 | SH | DEFINED | 01 |
| CHECKPOINT SYS INC           | COM        | 162825103 | 7      | 000000000448 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OCHEESECAKE FACTORY INC      | COM            | 163072101 | 21          | 000000000577   | SH              | DEFINED        | 01     |
| CHELSEA PPTY GROUP INC       | COM            | 163421100 | 12          | 000000000237   | SH              | DEFINED        | 01     |
| CHEMED CORP                  | COM            | 163596109 | 5           | 000000000134   | SH              | DEFINED        | 01     |
| CHEMFIRST INC                | COM            | 16361A106 | 4           | 000000000163   | SH              | DEFINED        | 01     |
| CHEMICAL FINL CORP           | COM            | 163731102 | 10          | 000000000342   | SH              | DEFINED        | 01     |
| CHESAPEAKE CORP              | COM            | 165159104 | 41          | 000000001531   | SH              | DEFINED        | 01     |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 16          | 000000002132   | SH              | DEFINED        | 01     |
| CHEVRONTEXACO CORP           | COM            | 166764100 | 56,356      | 00000624311    | SH              | DEFINED        | 01     |
| CHICOS FAS INC               | COM            | 168615102 | 2,049       | 000000060811   | SH              | DEFINED        | 01     |
| CHILES OFFSHORE INC          | COM            | 16888M104 | 7           | 000000000324   | SH              | DEFINED        | 01     |
| CHILDRENS PL RETAIL STORES I | COM            | 168905107 | 81          | 000000002462   | SH              | DEFINED        | 01     |
| CHIPPAC INC                  | CL A           | 169657103 | 5           | 000000000549   | SH              | DEFINED        | 01     |
| CHOICE HOTELS INTL INC       | COM            | 169905106 | 12          | 000000000509   | SH              | DEFINED        | 01     |
| CHIRON CORP                  | COM            | 170040109 | 7,472       | 000000162844   | SH              | DEFINED        | 01     |
| CHIRON CORP                  | COM            | 170040109 | 133         | 000000002900   | SH              | DEFINED        | 06     |
| CHITTENDEN CORP              | COM            | 170228100 | 13          | 000000000459   | SH              | DEFINED        | 01     |
| CHOICEPOINT INC              | COM            | 170388102 | 210         | 000000003654   | SH              | DEFINED        | 01     |
| CHORDIANT SOFTWARE INC       | COM            | 170404107 | 3           | 000000000440   | SH              | DEFINED        | 01     |
| CHRISTOPHER & BANKS CORP     | COM            | 171046105 | 11          | 000000000335   | SH              | DEFINED        | 01     |
| CHUBB CORP                   | COM            | 171232101 | 7,939       | 000000108616   | SH              | DEFINED        | 01     |

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|                            |            |           |         |              |    |         |    |
|----------------------------|------------|-----------|---------|--------------|----|---------|----|
| CHUBB CORP                 | COM        | 171232101 | 7,310   | 000000100000 | SH | DEFINED | 04 |
| CHURCH & DWIGHT INC        | COM        | 171340102 | 130     | 000000004438 | SH | DEFINED | 01 |
| CHURCHILL DOWNS INC        | COM        | 171484108 | 1       | 000000000042 | SH | DEFINED | 01 |
| CIBER INC                  | COM        | 17163B102 | 7       | 000000000772 | SH | DEFINED | 01 |
| CIENA CORP                 | COM        | 171779101 | 2,847   | 000000316424 | SH | DEFINED | 01 |
| CIMA LABS INC              | COM        | 171796105 | 757     | 000000028424 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP       | COM        | 172062101 | 4,104   | 000000094000 | SH | DEFINED | 01 |
| CINERGY CORP               | COM        | 172474108 | 3,392   | 000000094905 | SH | DEFINED | 01 |
| CIPHERGEN BIOSYSTEMS INC   | COM        | 17252Y104 | 1       | 000000000253 | SH | DEFINED | 01 |
| CIRCOR INTL INC            | COM        | 17273K109 | 2       | 000000000131 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC     | CIRCT CITY | 172737108 | 3,446   | 000000191035 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC     | CIRCT CITY | 172737108 | 93      | 000000005200 | SH | DEFINED | 06 |
| CIRCUIT CITY STORE INC     | CARMAX GRO | 172737306 | 464     | 000000017951 | SH | DEFINED | 01 |
| CISCO SYS INC              | COM        | 17275R102 | 75,390  | 000004453044 | SH | DEFINED | 01 |
| CISCO SYS INC              | COM        | 17275R102 | 3,737   | 000000228500 | SH | DEFINED | 02 |
| CISCO SYS INC              | COM        | 17275R102 | 309     | 000000018300 | SH | DEFINED | 06 |
| CIRRUS LOGIC INC           | COM        | 172755100 | 11      | 000000000595 | SH | DEFINED | 01 |
| CINTAS CORP                | COM        | 172908105 | 5,059   | 000000101478 | SH | DEFINED | 01 |
| CITIGROUP INC              | COM        | 172967101 | 146,001 | 000002948328 | SH | DEFINED | 01 |
| CITIZENS BKG CORP MICH     | COM        | 174420109 | 22      | 000000000691 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO | COM        | 17453B101 | 1,718   | 000000159878 | SH | DEFINED | 01 |
| CITIZENS INC               | CL A       | 174740100 | 3       | 000000000296 | SH | DEFINED | 01 |
| CITRIX SYS INC             | COM        | 177376100 | 2,799   | 000000162003 | SH | DEFINED | 01 |
| CITY BK LYNNWOOD WASH      | COM        | 17770A109 | 3       | 000000000145 | SH | DEFINED | 01 |
| CITY HLDG CO               | COM        | 177835105 | 3       | 000000000257 | SH | DEFINED | 01 |
| CITY NATL CORP             | COM        | 178566105 | 1,307   | 000000024848 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OCCLAIRES STORES INC         | COM               | 179584107 | 114            | 000000005894      | SH        |             | DEFINED            | 01        |
| CLARCOR INC                  | COM               | 179895107 | 10             | 000000000340      | SH        |             | DEFINED            | 01        |
| CLARK / BARDES INC           | COM               | 180668105 | 4              | 000000000159      | SH        |             | DEFINED            | 01        |
| CLAYTON HOMES INC            | COM               | 184190106 | 60             | 0000000003594     | SH        |             | DEFINED            | 01        |
| CLEAR CHANNEL COMMUNICATIONS | COM               | 184502102 | 17,537         | 000000341126      | SH        |             | DEFINED            | 01        |
| CLEVELAND CLIFFS INC         | COM               | 185896107 | 3              | 000000000145      | SH        |             | DEFINED            | 01        |
| CLOROX CO DEL                | COM               | 189054109 | 7,337          | 000000168187      | SH        |             | DEFINED            | 01        |
| CLOROX CO DEL                | COM               | 189054109 | 244            | 000000005600      | SH        |             | DEFINED            | 06        |
| CLOSURE MED CORP             | COM               | 189093107 | 1              | 000000000082      | SH        |             | DEFINED            | 01        |
| COACH INC                    | COM               | 189754104 | 639            | 000000012619      | SH        |             | DEFINED            | 01        |
| COACH INC                    | COM               | 189754104 | 218            | 000000004300      | SH        |             | DEFINED            | 06        |
| COACHMEN INDS INC            | COM               | 189873102 | 3              | 000000000217      | SH        |             | DEFINED            | 01        |
| COASTAL BANCORP INC          | COM               | 19041P105 | 2              | 000000000064      | SH        |             | DEFINED            | 01        |
| COBALT CORP                  | COM               | 19074W100 | 1              | 000000000139      | SH        |             | DEFINED            | 01        |
| COBIZ INC                    | COM               | 190897108 | 1              | 000000000110      | SH        |             | DEFINED            | 01        |
| COCA COLA CO                 | COM               | 191216100 | 74,579         | 000001427084      | SH        |             | DEFINED            | 01        |
| COCA COLA CO                 | COM               | 191216100 | 67             | 000000001293      | SH        |             | DEFINED            | 02        |
| COCA COLA ENTERPRISES INC    | COM               | 191219104 | 4,964          | 000000264355      | SH        |             | DEFINED            | 01        |
| COGNEX CORP                  | COM               | 192422103 | 14             | 000000000487      | SH        |             | DEFINED            | 01        |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A              | 192446102 | 4              | 000000000116      | SH        |             | DEFINED            | 01        |
| COHERENT INC                 | COM               | 192479103 | 52             | 000000001536      | SH        |             | DEFINED            | 01        |
| COHU INC                     | COM               | 192576106 | 8              | 000000000311      | SH        |             | DEFINED            | 01        |
| COINSTAR INC                 | COM               | 19259P300 | 10             | 000000000324      | SH        |             | DEFINED            | 01        |
| COLDWATER CREEK INC          | COM               | 193068103 | 1              | 000000000059      | SH        |             | DEFINED            | 01        |
| COLE NATIONAL CORP NEW       | CL A              | 193290103 | 2              | 000000000151      | SH        |             | DEFINED            | 01        |
| COLE KENNETH PRODTNS INC     | CL A              | 193294105 | 2              | 000000000112      | SH        |             | DEFINED            | 01        |
| COLGATE PALMOLIVE CO         | COM               | 194162103 | 19,642         | 000000343709      | SH        |             | DEFINED            | 01        |
| COLGATE PALMOLIVE CO         | COM               | 194162103 | 222            | 000000003900      | SH        |             | DEFINED            | 06        |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| COLLINS & AIKMAN CORP NEW    | COM        | 194830105 | 11     | 000000001791 | SH | DEFINED | 01 |
| COLONIAL BANCGROUP INC       | COM        | 195493309 | 72     | 000000004883 | SH | DEFINED | 01 |
| COLONIAL PPTYS TR            | COM SH BEN | 195872106 | 7      | 000000000222 | SH | DEFINED | 01 |
| COLUMBIA BKG SYS INC         | COM        | 197236102 | 2      | 000000000193 | SH | DEFINED | 01 |
| COLUMBIA LABS INC            | COM        | 197779101 | 1      | 000000000393 | SH | DEFINED | 01 |
| COMCAST CORP                 | CL A       | 200300101 | 12,958 | 000000387400 | SH | DEFINED | 01 |
| COMCAST CORP                 | CL A SPL   | 200300200 | 20,257 | 000000637041 | SH | DEFINED | 01 |
| COMCAST CORP                 | CL A SPL   | 200300200 | 63,600 | 000002000000 | SH | DEFINED | 04 |
| COMERICA INC                 | COM        | 200340107 | 6,516  | 000000104144 | SH | DEFINED | 01 |
| COMMERCE BANCORP INC NJ      | COM        | 200519106 | 21     | 000000000478 | SH | DEFINED | 01 |
| COMMERCE GROUP INC MASS      | COM        | 200641108 | 14     | 000000000375 | SH | DEFINED | 01 |
| COMMERCE ONE INC DEL         | COM        | 200693109 | 6      | 000000004336 | SH | DEFINED | 01 |
| COMMERCIAL FEDERAL CORPORATI | COM        | 201647104 | 18     | 000000000705 | SH | DEFINED | 01 |
| COMMERCIAL METALS CO         | COM        | 201723103 | 19     | 000000000476 | SH | DEFINED | 01 |
| COMMERCIAL NET LEASE RLTY IN | COM        | 202218103 | 7      | 000000000531 | SH | DEFINED | 01 |
| COMMONWEALTH BANCORP INC     | COM        | 20268X102 | 3      | 000000000126 | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENTERPRISES | COM        | 203349105 | 6      | 000000000167 | SH | DEFINED | 01 |
| COMMSCOPE INC                | COM        | 203372107 | 80     | 000000004654 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0COMMUNITY BK SYS INC        | COM               | 203607106 | 5              | 000000000174      | SH        |             | DEFINED           | 01        |
| COMMUNITY BKS INC MILLERSBUR | COM               | 203628102 | 3              | 000000000112      | SH        |             | DEFINED           | 01        |
| COMMUNITY HEALTH SYS INC NEW | COM               | 203668108 | 384            | 000000017400      | SH        |             | DEFINED           | 01        |
| COMMUNITY FIRST BANKSHARES I | COM               | 203902101 | 7              | 000000000301      | SH        |             | DEFINED           | 01        |
| COMMUNITY TR BANCORP INC     | COM               | 204149108 | 3              | 000000000154      | SH        |             | DEFINED           | 01        |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR N        | 204449300 | 149            | 000000010000      | SH        |             | DEFINED           | 01        |
| COMPASS BANCSHARES INC       | COM               | 20449H109 | 692            | 000000022421      | SH        |             | DEFINED           | 01        |
| COMPASS BANCSHARES INC       | COM               | 20449H109 | 209            | 000000006800      | SH        |             | DEFINED           | 06        |
| COMPAQ COMPUTER CORP         | COM               | 204493100 | 10,237         | 000000979618      | SH        |             | DEFINED           | 01        |
| COMPUTER ASSOC INTL INC      | COM               | 204912109 | 7,214          | 000000329589      | SH        |             | DEFINED           | 01        |
| COMPUTER ASSOC INTL INC      | COM               | 204912109 | 166            | 000000007600      | SH        |             | DEFINED           | 06        |
| COMPUTER NETWORK TECHNOLOGY  | COM               | 204925101 | 6              | 000000000456      | SH        |             | DEFINED           | 01        |
| COMPUTER SCIENCES CORP       | COM               | 205363104 | 5,447          | 000000107334      | SH        |             | DEFINED           | 01        |
| COMPUTER SCIENCES CORP       | COM               | 205363104 | 131            | 000000002600      | SH        |             | DEFINED           | 06        |
| COMPUTERIZED THERMAL IMAGING | COM               | 20557C108 | 1              | 000000000992      | SH        |             | DEFINED           | 01        |
| COMPUWARE CORP               | COM               | 205638109 | 2,795          | 000000216506      | SH        |             | DEFINED           | 01        |
| COMPUWARE CORP               | COM               | 205638109 | 65             | 000000005100      | SH        |             | DEFINED           | 06        |
| COMSTOCK RES INC             | COM NEW           | 205768203 | 2              | 000000000342      | SH        |             | DEFINED           | 01        |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0       | 205862402 | 1,891          | 000000149322      | SH        |             | DEFINED           | 01        |
| CONAGRA FOODS INC            | COM               | 205887102 | 7,665          | 000000316119      | SH        |             | DEFINED           | 01        |
| CONCEPTUS INC                | COM               | 206016107 | 3              | 000000000151      | SH        |             | DEFINED           | 01        |
| CONCORD CAMERA CORP          | COM               | 206156101 | 3              | 000000000363      | SH        |             | DEFINED           | 01        |
| CONCORD EFS INC              | COM               | 206197105 | 9,923          | 000000298445      | SH        |             | DEFINED           | 01        |
| CONCURRENT COMPUTER CORP NEW | COM               | 206710204 | 7              | 000000000935      | SH        |             | DEFINED           | 01        |
| CONECTIV INC                 | COM               | 206829103 | 15             | 000000000641      | SH        |             | DEFINED           | 01        |
| CONESTOGA ENTERPRISES INC    | COM               | 207015108 | 3              | 000000000123      | SH        |             | DEFINED           | 01        |
| CONEXANT SYSTEMS INC         | COM               | 207142100 | 2,080          | 000000172661      | SH        |             | DEFINED           | 01        |
| CONEXANT SYSTEMS INC         | COM               | 207142100 | 118            | 000000009800      | SH        |             | DEFINED           | 06        |
| CONMED CORP                  | COM               | 207410101 | 9              | 000000000360      | SH        |             | DEFINED           | 01        |
| CONNECTICUT BANCSHARES INC   | COM               | 207540105 | 4              | 000000000171      | SH        |             | DEFINED           | 01        |
| CONNECTICUT WTR SVC INC      | COM               | 207797101 | 3              | 000000000116      | SH        |             | DEFINED           | 01        |
| CONNETICS CORP               | COM               | 208192104 | 4              | 000000000456      | SH        |             | DEFINED           | 01        |
| CONOCO INC                   | COM               | 208251504 | 10,432         | 000000357533      | SH        |             | DEFINED           | 01        |
| CONSECO INC                  | COM               | 208464107 | 1,508          | 000000416769      | SH        |             | DEFINED           | 01        |
| CONSOLIDATED EDISON INC      | COM               | 209115104 | 5,613          | 000000133940      | SH        |             | DEFINED           | 01        |
| CONSOLIDATED FREIGHTWAYS COR | COM               | 209232107 | 1              | 000000000256      | SH        |             | DEFINED           | 01        |

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|                              |         |           |       |              |    |         |    |
|------------------------------|---------|-----------|-------|--------------|----|---------|----|
| CONSOLIDATED GRAPHICS INC    | COM     | 209341106 | 3     | 000000000154 | SH | DEFINED | 01 |
| CONSTELLATION BRANDS INC     | CL A    | 21036P108 | 115   | 000000002100 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | COM     | 210371100 | 3,274 | 000000106141 | SH | DEFINED | 01 |
| CONTINENTAL AIRLS INC        | CL B    | 210795308 | 1,478 | 000000052200 | SH | DEFINED | 01 |
| CONVERGYS CORP               | COM     | 212485106 | 3,253 | 000000110017 | SH | DEFINED | 01 |
| COOPER CAMERON CORP          | COM     | 216640102 | 454   | 00000008890  | SH | DEFINED | 01 |
| COOPER COS INC               | COM NEW | 216648402 | 81    | 000000001716 | SH | DEFINED | 01 |
| COOPER INDS INC              | COM     | 216669101 | 2,240 | 000000053414 | SH | DEFINED | 01 |
| COOPER TIRE & RUBR CO        | COM     | 216831107 | 1,120 | 000000051776 | SH | DEFINED | 01 |
| COORS ADOLPH CO              | CL B    | 217016104 | 1,390 | 000000020613 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0COORSTEK INC                | COM               | 217020106 | 4              | 000000000126      | SH        |             | DEFINED           | 01        |
| COPART INC                   | COM               | 217204106 | 122            | 000000006826      | SH        |             | DEFINED           | 01        |
| CORINTHIAN COLLEGES INC      | COM               | 218868107 | 6              | 000000000120      | SH        |             | DEFINED           | 01        |
| CORIXA CORP                  | COM               | 21887F100 | 3              | 000000000632      | SH        |             | DEFINED           | 01        |
| CORN PRODS INTL INC          | COM               | 219023108 | 17             | 000000000537      | SH        |             | DEFINED           | 01        |
| CORNERSTONE RLTY INCOME TR I | COM               | 21922V102 | 8              | 000000000720      | SH        |             | DEFINED           | 01        |
| CORNING INC                  | COM               | 219350105 | 4,304          | 000000564847      | SH        |             | DEFINED           | 01        |
| CORPORATE EXECUTIVE BRD CO   | COM               | 21988R102 | 19             | 000000000530      | SH        |             | DEFINED           | 01        |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT        | 22002T108 | 1              | 000000000141      | SH        |             | DEFINED           | 01        |
| CORRECTIONS CORP AMER NEW    | PFD CV B 1        | 22025Y308 | 1              | 000000000081      | SH        |             | DEFINED           | 01        |
| CORRECTIONS CORP AMER NEW    | COM NEW           | 22025Y407 | 4              | 000000000382      | SH        |             | DEFINED           | 01        |
| CORUS BANKSHARES INC         | COM               | 220873103 | 6              | 000000000138      | SH        |             | DEFINED           | 01        |
| CORVAS INTL INC              | COM               | 221005101 | 2              | 000000000417      | SH        |             | DEFINED           | 01        |
| CORVEL CORP                  | COM               | 221006109 | 2              | 000000000100      | SH        |             | DEFINED           | 01        |
| COSINE COMMUNICATIONS INC    | COM               | 221222102 | 1              | 000000001299      | SH        |             | DEFINED           | 01        |
| COST PLUS INC CALIF          | COM               | 221485105 | 8              | 000000000327      | SH        |             | DEFINED           | 01        |
| COSTCO WHSL CORP NEW         | COM               | 22160K105 | 12,528         | 000000314628      | SH        |             | DEFINED           | 01        |
| COSTAR GROUP INC             | COM               | 22160N109 | 4              | 000000000194      | SH        |             | DEFINED           | 01        |
| COUNTRYWIDE CR INDS INC DEL  | COM               | 222372104 | 5,148          | 000000115043      | SH        |             | DEFINED           | 01        |
| COUNTRYWIDE CR INDS INC DEL  | COM               | 222372104 | 93             | 000000002100      | SH        |             | DEFINED           | 06        |
| COUSINS PPTYS INC            | COM               | 222795106 | 14             | 000000000544      | SH        |             | DEFINED           | 01        |
| COVANSYS CORP                | COM               | 22281W103 | 2              | 000000000272      | SH        |             | DEFINED           | 01        |
| COVANCE INC                  | COM               | 222816100 | 71             | 000000003539      | SH        |             | DEFINED           | 01        |
| COVENANT TRANS INC           | CL A              | 22284P105 | 1              | 000000000109      | SH        |             | DEFINED           | 01        |
| COVENTRY HEALTH CARE INC     | COM               | 222862104 | 23             | 000000000889      | SH        |             | DEFINED           | 01        |
| CRANE CO                     | COM               | 224399105 | 931            | 000000034058      | SH        |             | DEFINED           | 01        |
| CRAWFORD & CO                | CL B              | 224633107 | 7              | 000000000527      | SH        |             | DEFINED           | 01        |
| CRAWFORD & CO                | CL A              | 224633206 | 55             | 000000004900      | SH        |             | DEFINED           | 01        |
| CREDESCENCE SYS CORP         | COM               | 225302108 | 110            | 000000005018      | SH        |             | DEFINED           | 01        |
| CREDIT ACCEP CORP MICH       | COM               | 225310101 | 2              | 000000000197      | SH        |             | DEFINED           | 01        |
| CREE INC                     | COM               | 225447101 | 693            | 000000050850      | SH        |             | DEFINED           | 01        |
| CRESCENT REAL ESTATE EQUITIE | COM               | 225756105 | 5              | 000000000300      | SH        |             | DEFINED           | 01        |
| CRESTLINE CAP CORP           | COM               | 226153104 | 6              | 000000000203      | SH        |             | DEFINED           | 01        |
| CROMPTON CORP                | COM               | 227116100 | 31             | 000000002533      | SH        |             | DEFINED           | 01        |
| CROSSMANN CMNTYS INC         | COM               | 22764E109 | 5,093          | 000000112603      | SH        |             | DEFINED           | 01        |
| CROSSROADS SYS INC           | COM               | 22765D100 | 1              | 000000000288      | SH        |             | DEFINED           | 01        |
| CROWN AMERN RLTY TR          | SH BEN INT        | 228186102 | 3              | 000000000321      | SH        |             | DEFINED           | 01        |
| CROWN CASTLE INTL CORP       | COM               | 228227104 | 258            | 000000039100      | SH        |             | DEFINED           | 01        |
| CROWN CORK & SEAL INC        | COM               | 228255105 | 16             | 000000001810      | SH        |             | DEFINED           | 01        |
| CROWN MEDIA HLDGS INC        | CL A              | 228411104 | 4              | 000000000402      | SH        |             | DEFINED           | 01        |
| CRYOLIFE INC                 | COM               | 228903100 | 4              | 000000000237      | SH        |             | DEFINED           | 01        |
| CUBIC CORP                   | COM               | 229669106 | 5              | 000000000078      | SH        |             | DEFINED           | 01        |
| CUBIST PHARMACEUTICALS INC   | COM               | 229678107 | 142            | 000000007713      | SH        |             | DEFINED           | 01        |
| CULLEN FROST BANKERS INC     | COM               | 229899109 | 717            | 000000020000      | SH        |             | DEFINED           | 01        |

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|                   |      |           |       |              |    |         |    |
|-------------------|------|-----------|-------|--------------|----|---------|----|
| CUMMINS INC       | COM  | 231021106 | 1,188 | 000000025163 | SH | DEFINED | 01 |
| CUMULUS MEDIA INC | CL A | 231082108 | 7     | 000000000446 | SH | DEFINED | 01 |

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|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| OCURAGEN CORP              | COM               | 23126R101 | 78             | 000000004891      | SH        |             | DEFINED             | 01        |
| CURIS INC                  | COM               | 231269101 | 1              | 000000000491      | SH        |             | DEFINED             | 01        |
| CURTISS WRIGHT CORP        | COM               | 231561101 | 10             | 000000000153      | SH        |             | DEFINED             | 01        |
| CURTISS WRIGHT CORP        | CL B              | 231561408 | 1,611          | 000000024700      | SH        |             | DEFINED             | 01        |
| CYBERONICS INC             | COM               | 23251P102 | 4              | 000000000294      | SH        |             | DEFINED             | 01        |
| CYGNUS INC                 | COM               | 232560102 | 2              | 000000000566      | SH        |             | DEFINED             | 01        |
| CYMER INC                  | COM               | 232572107 | 23             | 000000000467      | SH        |             | DEFINED             | 01        |
| CYPRESS SEMICONDUCTOR CORP | COM               | 232806109 | 413            | 000000017969      | SH        |             | DEFINED             | 01        |
| CYTEC INDS INC             | COM               | 232820100 | 27             | 000000000890      | SH        |             | DEFINED             | 01        |
| CYTOGEN CORP               | COM               | 232824102 | 2              | 000000001213      | SH        |             | DEFINED             | 01        |
| CYTYC CORP                 | COM               | 232946103 | 707            | 000000026265      | SH        |             | DEFINED             | 01        |
| DDI CORP                   | COM               | 233162106 | 5              | 000000000631      | SH        |             | DEFINED             | 01        |
| DMC STRATEX NETWORKS INC   | COM               | 23322L106 | 6              | 000000001251      | SH        |             | DEFINED             | 01        |
| DQE INC                    | COM               | 23329J104 | 26             | 000000001253      | SH        |             | DEFINED             | 01        |
| DPL INC                    | COM               | 233293109 | 92             | 000000003614      | SH        |             | DEFINED             | 01        |
| DRS TECHNOLOGIES INC       | COM               | 23330X100 | 254            | 000000006151      | SH        |             | DEFINED             | 01        |
| D R HORTON INC             | COM               | 23331A109 | 1,594          | 000000042300      | SH        |             | DEFINED             | 01        |
| DSP GROUP INC              | COM               | 23332B106 | 11             | 000000000556      | SH        |             | DEFINED             | 01        |
| DST SYS INC DEL            | COM               | 233326107 | 43             | 000000000869      | SH        |             | DEFINED             | 01        |
| DTE ENERGY CO              | COM               | 233331107 | 4,356          | 000000095743      | SH        |             | DEFINED             | 01        |
| DVI INC                    | COM               | 233343102 | 3              | 000000000187      | SH        |             | DEFINED             | 01        |
| DAISYTEK INTL CORP         | COM               | 234053106 | 4              | 000000000269      | SH        |             | DEFINED             | 01        |
| DAKTRONICS INC             | COM               | 234264109 | 1              | 000000000210      | SH        |             | DEFINED             | 01        |
| DANA CORP                  | COM               | 235811106 | 2,593          | 000000120797      | SH        |             | DEFINED             | 01        |
| DANAHER CORP DEL           | COM               | 235851102 | 6,150          | 000000086601      | SH        |             | DEFINED             | 01        |
| DANAHER CORP DEL           | COM               | 235851102 | 248            | 000000003500      | SH        |             | DEFINED             | 06        |
| DARDEN RESTAURANTS INC     | COM               | 237194105 | 5,788          | 000000142617      | SH        |             | DEFINED             | 01        |
| DARDEN RESTAURANTS INC     | COM               | 237194105 | 316            | 000000007800      | SH        |             | DEFINED             | 06        |
| DATASCOPE CORP             | COM               | 238113104 | 5              | 000000000175      | SH        |             | DEFINED             | 01        |
| DATASTREAM SYS INC         | COM               | 238124101 | 2              | 000000000243      | SH        |             | DEFINED             | 01        |
| DAVITA INC                 | COM               | 23918K108 | 123            | 000000004900      | SH        |             | DEFINED             | 01        |
| DAVITA INC                 | COM               | 23918K108 | 265            | 000000010500      | SH        |             | DEFINED             | 06        |
| DEAN FOODS CO NEW          | COM               | 242370104 | 1,247          | 000000016475      | SH        |             | DEFINED             | 01        |
| DEAN FOODS CO NEW          | COM               | 242370104 | 151            | 000000002000      | SH        |             | DEFINED             | 06        |
| DEB SHOPS INC              | COM               | 242728103 | 1              | 000000000062      | SH        |             | DEFINED             | 01        |
| DECODE GENETICS INC        | COM               | 243586104 | 2              | 000000000466      | SH        |             | DEFINED             | 01        |
| DEERE & CO                 | COM               | 244199105 | 9,768          | 000000214449      | SH        |             | DEFINED             | 01        |
| DEL MONTE FOODS CO         | COM               | 24522P103 | 3              | 000000000379      | SH        |             | DEFINED             | 01        |
| DELIAS CORP                | CL A              | 24688Q101 | 3              | 000000000473      | SH        |             | DEFINED             | 01        |
| DELL COMPUTER CORP         | COM               | 247025109 | 39,219         | 000001502077      | SH        |             | DEFINED             | 01        |
| DELL COMPUTER CORP         | COM               | 247025109 | 571            | 000000021900      | SH        |             | DEFINED             | 06        |
| DELPHI CORP                | COM               | 247126105 | 5,551          | 000000347177      | SH        |             | DEFINED             | 01        |
| DELPHI FINL GROUP INC      | CL A              | 247131105 | 7              | 000000000199      | SH        |             | DEFINED             | 01        |
| DELTA & PINE LD CO         | COM               | 247357106 | 9              | 000000000500      | SH        |             | DEFINED             | 01        |
| DELTA AIR LINES INC DEL    | COM               | 247361108 | 3,911          | 000000119544      | SH        |             | DEFINED             | 01        |
| DELTAGEN INC               | COM               | 24783R103 | 1              | 000000000178      | SH        |             | DEFINED             | 01        |

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|----------------|-------|-------|-------|--------|----|-----|---------|----|

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|------------------------------|------------|-----------|---------|--------------|----------|----------|-----|
| ODELTIC TIMBER CORP          | COM        | 247850100 | 4       | 000000000151 | SH       | DEFINED  | 01  |
| DENBURY RES INC              | COM NEW    | 247916208 | 2       | 000000000289 | SH       | DEFINED  | 01  |
| DELUXE CORP                  | COM        | 248019101 | 2,367   | 000000051179 | SH       | DEFINED  | 01  |
| DENDREON CORP                | COM        | 24823Q107 | 1       | 000000000234 | SH       | DEFINED  | 01  |
| DENDRITE INTL INC            | COM        | 248239105 | 4       | 000000000445 | SH       | DEFINED  | 01  |
| DENTSPLY INTL INC NEW        | COM        | 249030107 | 20      | 000000000562 | SH       | DEFINED  | 01  |
| DEUTSCHE TELEKOM AG          | SPONSORED  | 251566105 | 599     | 000000040000 | SH       | DEFINED  | 01  |
| DEVELOPERS DIVERSIFIED RLTY  | COM        | 251591103 | 17      | 000000000849 | SH       | DEFINED  | 01  |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 4,758   | 000000098589 | SH       | DEFINED  | 01  |
| DEVRY INC DEL                | COM        | 251893103 | 307     | 000000010204 | SH       | DEFINED  | 01  |
| DIAGNOSTIC PRODS CORP        | COM        | 252450101 | 14      | 000000000325 | SH       | DEFINED  | 01  |
| DIAL CORP NEW                | COM        | 25247D101 | 247     | 000000013727 | SH       | DEFINED  | 01  |
| DIAL CORP NEW                | COM        | 25247D101 | 171     | 000000009500 | SH       | DEFINED  | 06  |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 778     | 000000024900 | SH       | DEFINED  | 01  |
| DIAMONDCLUSTER INTL INC      | CL A       | 25278P106 | 5       | 000000000416 | SH       | DEFINED  | 01  |
| DIAMONDS TR                  | UNIT SER 1 | 252787106 | 497,808 | 000004800000 | SH       | DEFINED  | 01  |
| DIANON SYS INC               | COM        | 252826102 | 8       | 000000000133 | SH       | DEFINED  | 01  |
| DIEBOLD INC                  | COM        | 253651103 | 200     | 000000004916 | SH       | DEFINED  | 01  |
| DIGENE CORP                  | COM        | 253752109 | 1,171   | 000000032777 | SH       | DEFINED  | 01  |
| DIGEX INC DEL                | CL A       | 253756100 | 1       | 000000001532 | SH       | DEFINED  | 01  |
| DIGIMARC CORP                | COM        | 253807101 | 2       | 000000000153 | SH       | DEFINED  | 01  |
| DIGITAL INSIGHT CORP         | COM        | 25385P106 | 11      | 000000000421 | SH       | DEFINED  | 01  |
| DIGITAL LIGHTWAVE INC        | COM        | 253855100 | 1       | 000000000195 | SH       | DEFINED  | 01  |
| DIME CMNTY BANCSHARES        | COM        | 253922108 | 6       | 000000000213 | SH       | DEFINED  | 01  |
| DILLARDS INC                 | CL A       | 254067101 | 1,162   | 000000048735 | SH       | DEFINED  | 01  |
| DIMON INC                    | COM        | 254394109 | 4       | 000000000632 | SH       | DEFINED  | 01  |
| DIONEX CORP                  | COM        | 254546104 | 7       | 000000000288 | SH       | DEFINED  | 01  |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 29,442  | 000001275676 | SH       | DEFINED  | 01  |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 227     | 000000009985 | SH       | DEFINED  | 02  |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 394     | 000000017100 | SH       | DEFINED  | 06  |
| DIRECT FOCUS INC             | COM        | 254931108 | 306     | 000000008051 | SH       | DEFINED  | 01  |
| DITECH COMMUNICATIONS CORP   | COM        | 25500M103 | 1       | 000000000364 | SH       | DEFINED  | 01  |
| DIVERSA CORP                 | COM        | 255064107 | 4       | 000000000385 | SH       | DEFINED  | 01  |
| DIVINE INC                   | CL A       | 255402109 | 2       | 000000004312 | SH       | DEFINED  | 01  |
| DOBSON COMMUNICATIONS CORP   | CL A       | 256069105 | 1       | 000000000354 | SH       | DEFINED  | 01  |
| DOCUMENTUM INC               | COM        | 256159104 | 14      | 000000000582 | SH       | DEFINED  | 01  |
| DOLE FOOD INC                | COM        | 256605106 | 249     | 000000008043 | SH       | DEFINED  | 01  |
| DOLLAR GEN CORP              | COM        | 256669102 | 4,358   | 00000267725  | SH       | DEFINED  | 01  |
| DOLLAR GEN CORP              | COM        | 256669102 | 48,840  | 000003000000 | SH       | DEFINED  | 04  |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM        | 256743105 | 36      | 000000001742 | SH       | DEFINED  | 01  |
| DOLLAR TREE STORES INC       | COM        | 256747106 | 354     | 000000010811 | SH       | DEFINED  | 01  |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 10,058  | 000000154359 | SH       | DEFINED  | 01  |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 208     | 000000003200 | SH       | DEFINED  | 06  |
| DONALDSON INC                | COM        | 257651109 | 36      | 000000000912 | SH       | DEFINED  | 01  |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 2,322   | 000000074665 | SH       | DEFINED  | 01  |
| DORAL FINL CORP              | COM        | 25811P100 | 124     | 000000003667 | SH       | DEFINED  | 01  |

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|-----------------------|-------------------|-----------|----------------|-------------------|----------------|-----|---------------------|-----------|
| ODOUBLECLICK INC      | COM               | 258609304 | 501            | 000000041793      | SH             |     | DEFINED             | 01        |
| DOVER CORP            | COM               | 260003108 | 5,087          | 000000124085      | SH             |     | DEFINED             | 01        |
| DOVER CORP            | COM               | 260003108 | 229            | 000000005600      | SH             |     | DEFINED             | 06        |
| DOVER DOWNS ENTMT INC | EX-DISTRIB        | 260086103 | 3              | 000000000246      | SH             |     | DEFINED             | 01        |
| DOW CHEM CO           | COM               | 260543103 | 17,399         | 000000531784      | SH             |     | DEFINED             | 01        |
| DOW CHEM CO           | COM               | 260543103 | 47,444         | 000001450000      | SH             |     | DEFINED             | 04        |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| DOW JONES & CO INC           | COM         | 260561105 | 3,036  | 000000052160 | SH | DEFINED | 01 |
| DOWNEY FINL CORP             | COM         | 261018105 | 13     | 000000000301 | SH | DEFINED | 01 |
| DRESS BARN INC               | COM         | 261570105 | 6      | 000000000211 | SH | DEFINED | 01 |
| DREYERS GRAND ICE CREAM INC  | COM         | 261878102 | 22     | 000000000548 | SH | DEFINED | 01 |
| DRIL-QUIP INC                | COM         | 262037104 | 2      | 000000000094 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO  | COM         | 263534109 | 28,940 | 000000613798 | SH | DEFINED | 01 |
| DUANE READE INC              | COM         | 263578106 | 5      | 000000000155 | SH | DEFINED | 01 |
| DUKE ENERGY CORP             | WHEN ISSUE  | 264399106 | 17,822 | 000000471483 | SH | DEFINED | 01 |
| DUN & BRADSTREET CORP DEL NE | COM         | 26483E100 | 441    | 000000011035 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A        | 265903104 | 4      | 000000000209 | SH | DEFINED | 01 |
| DUPONT PHOTOMASKS INC        | COM         | 26613X101 | 315    | 000000006074 | SH | DEFINED | 01 |
| DURECT CORP                  | COM         | 266605104 | 2      | 000000000289 | SH | DEFINED | 01 |
| DYAX CORP                    | COM         | 26746E103 | 1      | 000000000293 | SH | DEFINED | 01 |
| DYCOM INDS INC               | COM         | 267475101 | 78     | 000000005271 | SH | DEFINED | 01 |
| DYNACQ INTL INC              | COM PAR \$. | 267919306 | 1      | 000000000066 | SH | DEFINED | 01 |
| DYNEGY INC NEW               | CL A        | 26816Q101 | 7,660  | 000000264162 | SH | DEFINED | 01 |
| EGL INC                      | COM         | 268484102 | 13     | 000000000868 | SH | DEFINED | 01 |
| E M C CORP MASS              | COM         | 268648102 | 15,329 | 000001286009 | SH | DEFINED | 01 |
| ENSCO INTL INC               | COM         | 26874Q100 | 589    | 000000019572 | SH | DEFINED | 01 |
| EOG RES INC                  | COM         | 26875P101 | 2,673  | 000000065912 | SH | DEFINED | 01 |
| E PIPHANY INC                | COM         | 26881V100 | 7      | 000000000944 | SH | DEFINED | 01 |
| EPIQ SYS INC                 | COM         | 26882D109 | 2      | 000000000149 | SH | DEFINED | 01 |
| ESS TECHNOLOGY INC           | COM         | 269151106 | 9      | 000000000472 | SH | DEFINED | 01 |
| E TRADE GROUP INC            | COM         | 269246104 | 25     | 000000002691 | SH | DEFINED | 01 |
| E TRADE GROUP INC            | COM         | 269246104 | 61     | 000000006500 | SH | DEFINED | 06 |
| EASTGROUP PPTY INC           | COM         | 277276101 | 6      | 000000000242 | SH | DEFINED | 01 |
| EASTMAN CHEM CO              | COM         | 277432100 | 2,440  | 000000050013 | SH | DEFINED | 01 |
| EASTMAN KODAK CO             | COM         | 277461109 | 5,759  | 000000184791 | SH | DEFINED | 01 |
| EASTMAN KODAK CO             | COM         | 277461109 | 140    | 000000004504 | SH | DEFINED | 02 |
| EASTMAN KODAK CO             | COM         | 277461109 | 134    | 000000004300 | SH | DEFINED | 06 |
| EATON CORP                   | COM         | 278058102 | 4,239  | 000000052353 | SH | DEFINED | 01 |
| EATON VANCE CORP             | COM NON VT  | 278265103 | 179    | 000000004500 | SH | DEFINED | 01 |
| EBAY INC                     | COM         | 278642103 | 1,801  | 000000031807 | SH | DEFINED | 01 |
| ECHELON CORP                 | COM         | 27874N105 | 6      | 000000000354 | SH | DEFINED | 01 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A        | 278762109 | 103    | 000000003660 | SH | DEFINED | 01 |
| ECLIPSYS CORP                | COM         | 278856109 | 69     | 000000004219 | SH | DEFINED | 01 |
| ECOLAB INC                   | COM         | 278865100 | 3,349  | 000000073268 | SH | DEFINED | 01 |
| EDISON INTL                  | COM         | 281020107 | 3,114  | 000000185968 | SH | DEFINED | 01 |
| EDISON SCHOOLS INC           | CL A        | 281033100 | 5      | 000000000398 | SH | DEFINED | 01 |
| EDO CORP                     | COM         | 281347104 | 152    | 000000005652 | SH | DEFINED | 01 |

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|---------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0EDUCATION MGMT CORP      | COM               | 28139T101 | 232            | 000000005507      | SH        |             | DEFINED           | 01        |
| J D EDWARDS & CO          | COM               | 281667105 | 28             | 000000001589      | SH        |             | DEFINED           | 01        |
| EDWARDS LIFESCIENCES CORP | COM               | 28176E108 | 176            | 000000006328      | SH        |             | DEFINED           | 01        |
| EDWARDS AG INC            | COM               | 281760108 | 139            | 000000003176      | SH        |             | DEFINED           | 01        |
| EFUNDS CORP               | COM               | 28224R101 | 1,487          | 000000092705      | SH        |             | DEFINED           | 01        |
| EL PASO CORP              | COM               | 28336L109 | 13,600         | 000000308882      | SH        |             | DEFINED           | 01        |
| EL PASO ELEC CO           | COM NEW           | 283677854 | 11             | 000000000766      | SH        |             | DEFINED           | 01        |
| ELANTEC SEMICONDUCTOR INC | COM               | 284155108 | 5,378          | 000000125751      | SH        |             | DEFINED           | 01        |
| ELCOR CORP                | COM               | 284443108 | 6              | 000000000294      | SH        |             | DEFINED           | 01        |
| ELECTRO RENT CORP         | COM               | 285218103 | 3              | 000000000219      | SH        |             | DEFINED           | 01        |
| ELECTRO SCIENTIFIC INDS   | COM               | 285229100 | 110            | 000000003015      | SH        |             | DEFINED           | 01        |
| ELECTROGLAS INC           | COM               | 285324109 | 5              | 000000000320      | SH        |             | DEFINED           | 01        |
| ELECTRONIC ARTS INC       | COM               | 285512109 | 184            | 000000003040      | SH        |             | DEFINED           | 01        |
| ELECTRONIC ARTS INC       | COM               | 285512109 | 376            | 000000006200      | SH        |             | DEFINED           | 06        |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| ELECTRONIC DATA SYS NEW      | COM        | 285661104 | 16,111 | 000000277828 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW      | COM        | 285661104 | 313    | 000000005400 | SH | DEFINED | 06 |
| ELECTRONICS BOUTIQUE HLDGS C | COM        | 286045109 | 5      | 000000000152 | SH | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC  | COM        | 286082102 | 14     | 000000000817 | SH | DEFINED | 01 |
| ELIZABETH ARDEN INC          | COM        | 28660G106 | 1      | 000000000149 | SH | DEFINED | 01 |
| EMBARCADERO TECHNOLOGIES INC | COM        | 290787100 | 1      | 000000000137 | SH | DEFINED | 01 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR PFD | 29081M102 | 406    | 000000020156 | SH | DEFINED | 01 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR REP | 29081M300 | 28     | 000000001421 | SH | DEFINED | 01 |
| EMCOR GROUP INC              | COM        | 29084Q100 | 9      | 000000000163 | SH | DEFINED | 01 |
| EMCORE CORP                  | COM        | 290846104 | 3      | 000000000352 | SH | DEFINED | 01 |
| EMERSON ELEC CO              | COM        | 291011104 | 14,194 | 000000247328 | SH | DEFINED | 01 |
| EMISPHERE TECHNOLOGIES INC   | COM        | 291345106 | 3      | 000000000233 | SH | DEFINED | 01 |
| EMMIS COMMUNICATIONS CORP    | CL A       | 291525103 | 124    | 000000004643 | SH | DEFINED | 01 |
| EMPIRE DIST ELEC CO          | COM        | 291641108 | 6      | 000000000295 | SH | DEFINED | 01 |
| EMULEX CORP                  | COM NEW    | 292475209 | 69     | 000000002100 | SH | DEFINED | 01 |
| ENCOMPASS SVCS CORP          | COM        | 29255U104 | 1      | 000000000968 | SH | DEFINED | 01 |
| ENCORE ACQUISITION CO        | COM        | 29255W100 | 1      | 000000000109 | SH | DEFINED | 01 |
| ENCORE WIRE CORP             | COM        | 292562105 | 3      | 000000000199 | SH | DEFINED | 01 |
| ENDO PHARMACEUTICALS HLDGS I | COM        | 29264F205 | 3      | 000000000315 | SH | DEFINED | 01 |
| ENDOCARE INC                 | COM        | 29264P104 | 3      | 000000000198 | SH | DEFINED | 01 |
| ENERGEN CORP                 | COM        | 29265N108 | 11     | 000000000427 | SH | DEFINED | 01 |
| ENERGY CONVERSION DEVICES IN | COM        | 292659109 | 4      | 000000000217 | SH | DEFINED | 01 |
| ENERGY EAST CORP             | COM        | 29266M109 | 18     | 000000000844 | SH | DEFINED | 01 |
| ENERGIZER HLDGS INC          | COM        | 29266R108 | 15     | 000000000660 | SH | DEFINED | 01 |
| ENERGY PARTNERS LTD          | COM        | 29270U105 | 2      | 000000000334 | SH | DEFINED | 01 |
| ENGELHARD CORP               | COM        | 292845104 | 2,299  | 000000074090 | SH | DEFINED | 01 |
| ENGINEERED SUPPORT SYS INC   | COM        | 292866100 | 5      | 000000000112 | SH | DEFINED | 01 |
| ENTEGRIS INC                 | COM        | 29362U104 | 9      | 000000000609 | SH | DEFINED | 01 |
| ENTERASYS NETWORKS INC       | COM        | 293637104 | 6      | 000000001427 | SH | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A       | 293639100 | 397    | 000000007253 | SH | DEFINED | 01 |
| ENERGY CORP NEW              | COM        | 29364G103 | 5,845  | 000000134667 | SH | DEFINED | 01 |
| ENERGY CORP NEW              | COM        | 29364G103 | 225    | 000000005200 | SH | DEFINED | 06 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 0ENTERTAINMENT PPTYS TR      | COM SH BEN        | 29380T105 | 5              | 000000000255      | SH        |             | DEFINED             | 01        |
| ENTREMED INC                 | COM               | 29382F103 | 1              | 000000000232      | SH        |             | DEFINED             | 01        |
| ENTRUST INC                  | COM               | 293848107 | 3              | 000000000722      | SH        |             | DEFINED             | 01        |
| ENZO BIOCHEM INC             | COM               | 294100102 | 7              | 000000000348      | SH        |             | DEFINED             | 01        |
| EQUIFAX INC                  | COM               | 294429105 | 2,550          | 000000085290      | SH        |             | DEFINED             | 01        |
| EQUIFAX INC                  | COM               | 294429105 | 68             | 000000002300      | SH        |             | DEFINED             | 06        |
| EQUITABLE RES INC            | COM               | 294549100 | 71             | 000000002062      | SH        |             | DEFINED             | 01        |
| EQUITY INNS INC              | COM               | 294703103 | 4              | 000000000560      | SH        |             | DEFINED             | 01        |
| EQUITY OFFICE PROPERTIES TRU | COM               | 294741103 | 7,092          | 000000236497      | SH        |             | DEFINED             | 01        |
| EQUITY RESIDENTIAL PPTYS TR  | SH BEN INT        | 29476L107 | 4,442          | 000000154567      | SH        |             | DEFINED             | 01        |
| ERICSSON L M TEL CO          | ADR CL B S        | 294821400 | 59             | 000000014176      | SH        |             | DEFINED             | 01        |
| ESCO TECHNOLOGIES INC        | COM               | 296315104 | 37             | 000000000963      | SH        |             | DEFINED             | 01        |
| ESPERION THERAPEUTICS INC    | COM               | 29664R106 | 2              | 000000000346      | SH        |             | DEFINED             | 01        |
| ESPEED INC                   | CL A              | 296643109 | 1,383          | 000000130740      | SH        |             | DEFINED             | 01        |
| ESSEX PPTY TR INC            | COM               | 297178105 | 11             | 000000000217      | SH        |             | DEFINED             | 01        |
| ESTERLINE TECHNOLOGIES CORP  | COM               | 297425100 | 30             | 000000001515      | SH        |             | DEFINED             | 01        |
| ETHAN ALLEN INTERIORS INC    | COM               | 297602104 | 384            | 000000010100      | SH        |             | DEFINED             | 01        |
| EVERGREEN RES INC            | COM NO PAR        | 299900308 | 394            | 000000009452      | SH        |             | DEFINED             | 01        |
| EXAR CORP                    | COM               | 300645108 | 406            | 000000019812      | SH        |             | DEFINED             | 01        |
| EXCEL TECHNOLOGY INC         | COM               | 30067T103 | 2              | 000000000128      | SH        |             | DEFINED             | 01        |
| EXE TECHNOLOGIES INC         | COM               | 301504106 | 1              | 000000000472      | SH        |             | DEFINED             | 01        |
| EXELON CORP                  | COM               | 30161N101 | 11,216         | 000000211754      | SH        |             | DEFINED             | 01        |

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|                              |         |           |         |              |    |         |    |
|------------------------------|---------|-----------|---------|--------------|----|---------|----|
| EXELIXIS INC                 | COM     | 30161Q104 | 8       | 000000000602 | SH | DEFINED | 01 |
| EXPEDIA INC                  | CL A    | 302125109 | 6       | 000000000100 | SH | DEFINED | 01 |
| EXPEDITORS INTL WASH INC     | COM     | 302130109 | 516     | 000000008473 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC          | COM     | 302182100 | 121     | 000000002104 | SH | DEFINED | 01 |
| EXTENDED STAY AMER INC       | COM     | 30224P101 | 156     | 000000008975 | SH | DEFINED | 01 |
| EXXON MOBIL CORP             | COM     | 30231G102 | 172,835 | 000003943325 | SH | DEFINED | 01 |
| F&M BANCORP MD               | COM     | 302367107 | 4       | 000000000165 | SH | DEFINED | 01 |
| FBL FINL GROUP INC           | CL A    | 30239F106 | 3       | 000000000177 | SH | DEFINED | 01 |
| FEI CO                       | COM     | 30241L109 | 66      | 000000001865 | SH | DEFINED | 01 |
| FLIR SYS INC                 | COM     | 302445101 | 472     | 000000009895 | SH | DEFINED | 01 |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 9       | 000000000469 | SH | DEFINED | 01 |
| F M C CORP                   | COM NEW | 302491303 | 26      | 000000000625 | SH | DEFINED | 01 |
| FNB CORP PA                  | COM     | 302520101 | 18      | 000000000634 | SH | DEFINED | 01 |
| FPL GROUP INC                | COM     | 302571104 | 6,227   | 000000104584 | SH | DEFINED | 01 |
| FSI INTL INC                 | COM     | 302633102 | 4       | 000000000397 | SH | DEFINED | 01 |
| FTI CONSULTING INC           | COM     | 302941109 | 6       | 000000000222 | SH | DEFINED | 01 |
| FACTORY 2-U INC              | COM     | 303072102 | 2       | 000000000195 | SH | DEFINED | 01 |
| FACTSET RESH SYS INC         | COM     | 303075105 | 12      | 000000000314 | SH | DEFINED | 01 |
| FAIR ISAAC & CO INC          | COM     | 303250104 | 17      | 000000000280 | SH | DEFINED | 01 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A    | 303726103 | 117     | 000000004120 | SH | DEFINED | 01 |
| FALCONSTOR SOFTWARE INC      | COM     | 306137100 | 4       | 000000000680 | SH | DEFINED | 01 |
| FAMILY DLR STORES INC        | COM     | 307000109 | 3,404   | 000000101608 | SH | DEFINED | 01 |
| FARMER BROS CO               | COM     | 307675108 | 3       | 000000000013 | SH | DEFINED | 01 |
| FARMERS CAP BK CORP          | COM     | 309562106 | 3       | 000000000105 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OFFASTENAL CO                | COM               | 311900104 | 133            | 000000001774      | SH        |             | DEFINED           | 01        |
| FEDDERS CORP                 | COM               | 313135105 | 1              | 000000000366      | SH        |             | DEFINED           | 01        |
| FEDERAL AGRIC MTG CORP       | CL C              | 313148306 | 45             | 000000001024      | SH        |             | DEFINED           | 01        |
| FEDERAL HOME LN MTG CORP     | COM               | 313400301 | 26,968         | 000000425566      | SH        |             | DEFINED           | 01        |
| FEDERAL HOME LN MTG CORP     | COM               | 313400301 | 602            | 000000009500      | SH        |             | DEFINED           | 06        |
| FEDERAL NATL MTG ASSN        | COM               | 313586109 | 52,186         | 000000653309      | SH        |             | DEFINED           | 01        |
| FEDERAL NATL MTG ASSN        | COM               | 313586109 | 599            | 000000007500      | SH        |             | DEFINED           | 06        |
| FEDERAL REALTY INVT TR       | SH BEN INT        | 313747206 | 14             | 000000000547      | SH        |             | DEFINED           | 01        |
| FEDERAL SIGNAL CORP          | COM               | 313855108 | 24             | 000000001014      | SH        |             | DEFINED           | 01        |
| FEDERATED DEPT STORES INC DE | COM               | 31410H101 | 5,372          | 000000131508      | SH        |             | DEFINED           | 01        |
| FEDERATED DEPT STORES INC DE | COM               | 31410H101 | 204            | 000000005000      | SH        |             | DEFINED           | 06        |
| FEDEX CORP                   | COM               | 31428X106 | 11,684         | 000000201103      | SH        |             | DEFINED           | 01        |
| FEDEX CORP                   | COM               | 31428X106 | 290            | 000000005000      | SH        |             | DEFINED           | 06        |
| FELCOR LODGING TR INC        | COM               | 31430F101 | 9              | 000000000456      | SH        |             | DEFINED           | 01        |
| FERRO CORP                   | COM               | 315405100 | 18             | 000000000655      | SH        |             | DEFINED           | 01        |
| F5 NETWORKS INC              | COM               | 315616102 | 6              | 000000000290      | SH        |             | DEFINED           | 01        |
| FIDELITY BANKSHARES INC NEW  | COM               | 31604Q107 | 4              | 000000000240      | SH        |             | DEFINED           | 01        |
| FIDELITY NATL FINL INC       | COM               | 316326107 | 351            | 000000013319      | SH        |             | DEFINED           | 01        |
| FIFTH THIRD BANCORP          | COM               | 316773100 | 22,575         | 000000334550      | SH        |             | DEFINED           | 01        |
| FILENET CORP                 | COM               | 316869106 | 9              | 000000000535      | SH        |             | DEFINED           | 01        |
| FINANCIAL FED CORP           | COM               | 317492106 | 5              | 000000000162      | SH        |             | DEFINED           | 01        |
| FINANCIAL INSTNS INC         | COM               | 317585404 | 3              | 000000000126      | SH        |             | DEFINED           | 01        |
| FINISH LINE INC              | CL A              | 317923100 | 4              | 000000000261      | SH        |             | DEFINED           | 01        |
| FIRST AMERN CORP CALIF       | COM               | 318522307 | 168            | 000000007938      | SH        |             | DEFINED           | 01        |
| FIRST BANCORP P R            | COM               | 318672102 | 20             | 000000000720      | SH        |             | DEFINED           | 01        |
| FIRST BANCORP N C            | COM               | 318910106 | 2              | 000000000104      | SH        |             | DEFINED           | 01        |
| FIRST BUSEY CORP             | COM               | 319383105 | 2              | 000000000137      | SH        |             | DEFINED           | 01        |
| FIRST CHARTER CORP           | COM               | 319439105 | 8              | 000000000474      | SH        |             | DEFINED           | 01        |
| FIRST CTZNS BANCSHARES INC N | CL A              | 31946M103 | 9              | 000000000092      | SH        |             | DEFINED           | 01        |
| FIRST COMWLTH FINL CORP PA   | COM               | 319829107 | 11             | 000000000888      | SH        |             | DEFINED           | 01        |

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|                              |     |           |        |              |    |         |    |
|------------------------------|-----|-----------|--------|--------------|----|---------|----|
| FIRST CMNTY BANCSHARES INC N | COM | 31983A103 | 4      | 000000000134 | SH | DEFINED | 01 |
| FIRST CONSULTING GROUP INC   | COM | 31986R103 | 2      | 000000000259 | SH | DEFINED | 01 |
| FIRST FED CAP CORP           | COM | 319960100 | 4      | 000000000253 | SH | DEFINED | 01 |
| FIRST DATA CORP              | COM | 319963104 | 19,077 | 000000218658 | SH | DEFINED | 01 |
| FIRST DATA CORP              | COM | 319963104 | 715    | 000000008200 | SH | DEFINED | 06 |
| FIRST ESSEX BANCORP INC      | COM | 320103104 | 3      | 000000000099 | SH | DEFINED | 01 |
| FIRST FINL BANKSHARES        | COM | 32020R109 | 5      | 000000000164 | SH | DEFINED | 01 |
| FIRST FINL BANCORP OH        | COM | 320209109 | 8      | 000000000548 | SH | DEFINED | 01 |
| FIRST FINL CORP IND          | COM | 320218100 | 4      | 000000000104 | SH | DEFINED | 01 |
| FIRST FINL HLDGS INC         | COM | 320239106 | 5      | 000000000204 | SH | DEFINED | 01 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 84     | 000000003776 | SH | DEFINED | 01 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 20     | 000000000596 | SH | DEFINED | 01 |
| FIRST IND CORP               | COM | 32054R108 | 3      | 000000000177 | SH | DEFINED | 01 |
| FIRST MERCHANTS CORP         | COM | 320817109 | 4      | 000000000172 | SH | DEFINED | 01 |
| FIRST MIDWEST BANCORP DEL    | COM | 320867104 | 21     | 000000000741 | SH | DEFINED | 01 |
| FIRST HEALTH GROUP CORP      | COM | 320960107 | 484    | 000000020069 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0FIRST NIAGARA FINL GROUP INC | COM               | 33582U100 | 2              | 000000000148      | SH        |             | DEFINED            | 01        |
| FIRST PL FINL CORP            | COM               | 33610T109 | 3              | 000000000220      | SH        |             | DEFINED            | 01        |
| FIRST REP BK SAN FRANCISCO    | COM               | 336158100 | 4              | 000000000161      | SH        |             | DEFINED            | 01        |
| FIRST SENTINEL BANCORP INC    | COM               | 33640T103 | 5              | 000000000396      | SH        |             | DEFINED            | 01        |
| 1ST SOURCE CORP               | COM               | 336901103 | 4              | 000000000196      | SH        |             | DEFINED            | 01        |
| FIRST TENN NATL CORP          | COM               | 337162101 | 2,114          | 000000060314      | SH        |             | DEFINED            | 01        |
| FIRST TENN NATL CORP          | COM               | 337162101 | 63             | 000000001800      | SH        |             | DEFINED            | 06        |
| FIRST VA BANKS INC            | COM               | 337477103 | 115            | 000000002145      | SH        |             | DEFINED            | 01        |
| FISERV INC                    | COM               | 337738108 | 5,208          | 000000113255      | SH        |             | DEFINED            | 01        |
| FISERV INC                    | COM               | 337738108 | 427            | 000000009300      | SH        |             | DEFINED            | 06        |
| FISHER COMMUNICATIONS INC     | COM               | 337756209 | 2              | 000000000062      | SH        |             | DEFINED            | 01        |
| FIRSTFED FINL CORP            | COM               | 337907109 | 6              | 000000000263      | SH        |             | DEFINED            | 01        |
| FIRSTMERIT CORP               | COM               | 337915102 | 17             | 000000000613      | SH        |             | DEFINED            | 01        |
| FLAGSTAR BANCORP INC          | COM               | 337930101 | 2              | 000000000105      | SH        |             | DEFINED            | 01        |
| FIRSTENERGY CORP              | COM               | 337932107 | 6,721          | 000000194368      | SH        |             | DEFINED            | 01        |
| FIRSTENERGY CORP              | COM               | 337932107 | 197            | 000000005700      | SH        |             | DEFINED            | 06        |
| FISHER SCIENTIFIC INTL INC    | COM NEW           | 338032204 | 166            | 000000005923      | SH        |             | DEFINED            | 01        |
| FIVE STAR QUALITY CARE INC    | COM               | 33832D106 | 408            | 000000055800      | SH        |             | DEFINED            | 01        |
| FLEETBOSTON FINL CORP         | COM               | 339030108 | 22,366         | 000000639047      | SH        |             | DEFINED            | 01        |
| FLEETWOOD ENTERPRISES INC     | COM               | 339099103 | 5              | 000000000531      | SH        |             | DEFINED            | 01        |
| FLEMING COS INC               | COM               | 339130106 | 164            | 000000007334      | SH        |             | DEFINED            | 01        |
| FLORIDA EAST COAST INDS       | CL A              | 340632108 | 9              | 000000000345      | SH        |             | DEFINED            | 01        |
| FLORIDA EAST COAST INDS       | CL B              | 340632207 | 812            | 000000031000      | SH        |             | DEFINED            | 01        |
| FLORIDA ROCK INDS INC         | COM               | 341140101 | 99             | 000000002486      | SH        |             | DEFINED            | 01        |
| FLUOR CORP NEW                | COM               | 343412102 | 2,024          | 000000049622      | SH        |             | DEFINED            | 01        |
| FLOW INTL CORP                | COM               | 343468104 | 1              | 000000000200      | SH        |             | DEFINED            | 01        |
| FLOWERS FOODS INC             | COM               | 343498101 | 9              | 000000000385      | SH        |             | DEFINED            | 01        |
| FLOWERVE CORP                 | COM               | 34354P105 | 31             | 000000000994      | SH        |             | DEFINED            | 01        |
| FLUSHING FINL CORP            | COM               | 343873105 | 2              | 000000000160      | SH        |             | DEFINED            | 01        |
| FOAMEX INTL INC               | COM               | 344123104 | 2              | 000000000250      | SH        |             | DEFINED            | 01        |
| FOOT LOCKER INC               | COM               | 344849104 | 385            | 000000023800      | SH        |             | DEFINED            | 01        |
| FOOTSTAR INC                  | COM               | 344912100 | 164            | 000000005403      | SH        |             | DEFINED            | 01        |
| FORD MTR CO DEL               | COM PAR \$0       | 345370860 | 18,754         | 000001137316      | SH        |             | DEFINED            | 01        |
| FOREST CITY ENTERPRISES INC   | CL A              | 345550107 | 15             | 000000000408      | SH        |             | DEFINED            | 01        |
| FOREST LABS INC               | COM               | 345838106 | 8,575          | 000000104965      | SH        |             | DEFINED            | 01        |
| FOREST LABS INC               | COM               | 345838106 | 465            | 000000005700      | SH        |             | DEFINED            | 06        |
| FOREST OIL CORP               | COM PAR \$0       | 346091705 | 95             | 000000003238      | SH        |             | DEFINED            | 01        |
| FORRESTER RESH INC            | COM               | 346563109 | 3              | 000000000204      | SH        |             | DEFINED            | 01        |

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|--------------------|------|-----------|-------|--------------|----|---------|----|
| FORTUNE BRANDS INC | COM  | 349631101 | 4,428 | 000000089708 | SH | DEFINED | 01 |
| FORTUNE BRANDS INC | COM  | 349631101 | 69    | 000000001400 | SH | DEFINED | 06 |
| FORWARD AIR CORP   | COM  | 349853101 | 7     | 000000000234 | SH | DEFINED | 01 |
| FOSSIL INC         | COM  | 349882100 | 5     | 000000000195 | SH | DEFINED | 01 |
| 4 KIDS ENTMT INC   | COM  | 350865101 | 2     | 000000000128 | SH | DEFINED | 01 |
| FRANKLIN ELEC INC  | COM  | 353514102 | 6     | 000000000128 | SH | DEFINED | 01 |
| FRANKLIN RES INC   | COM  | 354613101 | 6,652 | 000000158697 | SH | DEFINED | 01 |
| FREDS INC          | CL A | 356108100 | 10    | 000000000283 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0FREEMARKETS INC              | COM               | 356602102 | 10             | 000000000450      | SH        |             | DEFINED           | 01        |
| FREEMPORT-MCMORAN COPPER & GO | CL B              | 35671D857 | 2,080          | 000000118078      | SH        |             | DEFINED           | 01        |
| FREMONT GEN CORP              | COM               | 357288109 | 5              | 000000000870      | SH        |             | DEFINED           | 01        |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A              | 358433100 | 2              | 000000000339      | SH        |             | DEFINED           | 01        |
| FRIEDMANS INC                 | CL A              | 358438109 | 2              | 000000000265      | SH        |             | DEFINED           | 01        |
| FRONTIER AIRLINES INC NEW     | COM               | 359065109 | 8              | 000000000444      | SH        |             | DEFINED           | 01        |
| FRONTIER FINL CORP WASH       | COM               | 35907K105 | 6              | 000000000261      | SH        |             | DEFINED           | 01        |
| FRONTIER OIL CORP             | COM               | 35914P105 | 8              | 000000000388      | SH        |             | DEFINED           | 01        |
| FUELCELL ENERGY INC           | COM               | 35952H106 | 7              | 000000000502      | SH        |             | DEFINED           | 01        |
| FULLER H B CO                 | COM               | 359694106 | 18             | 000000000634      | SH        |             | DEFINED           | 01        |
| FURNITURE BRANDS INTL INC     | COM               | 360921100 | 855            | 000000023463      | SH        |             | DEFINED           | 01        |
| FUSION MED TECHNOLOGIES INC   | COM               | 361128101 | 489            | 000000050000      | SH        |             | DEFINED           | 01        |
| G & K SVCS INC                | CL A              | 361268105 | 11             | 000000000314      | SH        |             | DEFINED           | 01        |
| GATX CORP                     | COM               | 361448103 | 132            | 000000004152      | SH        |             | DEFINED           | 01        |
| GBC BANCORP CALIF             | COM               | 361475106 | 3              | 000000000119      | SH        |             | DEFINED           | 01        |
| GABELLI ASSET MGMT INC        | CL A              | 36239Y102 | 3              | 000000000081      | SH        |             | DEFINED           | 01        |
| GABLES RESIDENTIAL TR         | SH BEN INT        | 362418105 | 11             | 000000000369      | SH        |             | DEFINED           | 01        |
| GALLAGHER ARTHUR J & CO       | COM               | 363576109 | 249            | 000000007612      | SH        |             | DEFINED           | 01        |
| GANNETT INC                   | COM               | 364730101 | 14,289         | 000000187774      | SH        |             | DEFINED           | 01        |
| GANNETT INC                   | COM               | 364730101 | 342            | 000000004500      | SH        |             | DEFINED           | 06        |
| GAP INC DEL                   | COM               | 364760108 | 7,424          | 000000493644      | SH        |             | DEFINED           | 01        |
| GARAN INC                     | COM               | 364802108 | 2              | 000000000049      | SH        |             | DEFINED           | 01        |
| GARDNER DENVER INC            | COM               | 365558105 | 5              | 000000000222      | SH        |             | DEFINED           | 01        |
| GARTNER INC                   | COM               | 366651107 | 440            | 000000034183      | SH        |             | DEFINED           | 01        |
| GARTNER INC                   | CL B              | 366651206 | 7              | 000000000611      | SH        |             | DEFINED           | 01        |
| GATEWAY INC                   | COM               | 367626108 | 1,168          | 000000184934      | SH        |             | DEFINED           | 01        |
| GAYLORD ENTMT CO NEW          | COM               | 367905106 | 8              | 000000000332      | SH        |             | DEFINED           | 01        |
| GEMSTAR-TV GUIDE INTL INC     | COM               | 36866W106 | 167            | 000000011351      | SH        |             | DEFINED           | 01        |
| GENCORP INC                   | COM               | 368682100 | 56             | 000000003578      | SH        |             | DEFINED           | 01        |
| GENE LOGIC INC                | COM               | 368689105 | 7              | 000000000406      | SH        |             | DEFINED           | 01        |
| GENELABS TECHNOLOGIES INC     | COM               | 368706107 | 1              | 000000000619      | SH        |             | DEFINED           | 01        |
| GENENCOR INTL INC             | COM               | 368709101 | 1              | 000000000150      | SH        |             | DEFINED           | 01        |
| GENENTECH INC                 | COM NEW           | 368710406 | 10             | 000000000200      | SH        |             | DEFINED           | 01        |
| GENERAL CABLE CORP DEL NEW    | COM               | 369300108 | 7              | 000000000499      | SH        |             | DEFINED           | 01        |
| GENERAL COMMUNICATION INC     | CL A              | 369385109 | 5              | 000000000593      | SH        |             | DEFINED           | 01        |
| GENERAL DYNAMICS CORP         | COM               | 369550108 | 11,055         | 000000117678      | SH        |             | DEFINED           | 01        |
| GENERAL ELEC CO               | COM               | 369604103 | 215,511        | 000005754635      | SH        |             | DEFINED           | 01        |
| GENERAL MLS INC               | COM               | 370334104 | 10,350         | 000000211892      | SH        |             | DEFINED           | 01        |
| GENERAL MTRS CORP             | COM               | 370442105 | 20,016         | 000000331124      | SH        |             | DEFINED           | 01        |
| GENERAL MTRS CORP             | CL H NEW          | 370442832 | 806            | 000000049000      | SH        |             | DEFINED           | 01        |
| GENESCO INC                   | COM               | 371532102 | 215            | 000000007831      | SH        |             | DEFINED           | 01        |
| GENTEX CORP                   | COM               | 371901109 | 104            | 000000003542      | SH        |             | DEFINED           | 01        |
| GENLYTE GROUP INC             | COM               | 372302109 | 6              | 000000000182      | SH        |             | DEFINED           | 01        |
| GENOME THERAPEUTICS CORP      | COM               | 372430108 | 1              | 000000000346      | SH        |             | DEFINED           | 01        |
| GENTA INC                     | COM NEW           | 37245M207 | 397            | 000000023680      | SH        |             | DEFINED           | 01        |
| GENZYME TRANSGENICS CORP      | COM               | 37246E105 | 1              | 000000000311      | SH        |             | DEFINED           | 01        |

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| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| OGENUINE PARTS CO            | COM            | 372460105 | 3,982       | 000000108319   | SH     |          | DEFINED       | 01     |
| GENTIVA HEALTH SERVICES INC  | COM            | 37247A102 | 7           | 000000000310   | SH     |          | DEFINED       | 01     |
| GENUITY INC                  | CL A           | 37248E103 | 2           | 000000002673   | SH     |          | DEFINED       | 01     |
| GENZYME CORP                 | COM GENL D     | 372917104 | 5,459       | 000000125014   | SH     |          | DEFINED       | 01     |
| GENZYME CORP                 | COM GENL D     | 372917104 | 100         | 000000002300   | SH     |          | DEFINED       | 06     |
| GENZYME CORP                 | COM-MOLECU     | 372917500 | 1           | 000000000239   | SH     |          | DEFINED       | 01     |
| GENZYME CORP                 | COM BIOSUR     | 372917708 | 3           | 000000000564   | SH     |          | DEFINED       | 01     |
| GEORGIA GULF CORP            | COM PAR \$0    | 373200203 | 9           | 000000000367   | SH     |          | DEFINED       | 01     |
| GEORGIA PAC CORP             | COM            | 373298108 | 3,927       | 000000131145   | SH     |          | DEFINED       | 01     |
| GEORGIA PAC CORP             | COM            | 373298108 | 113         | 000000003800   | SH     |          | DEFINED       | 06     |
| GERBER SCIENTIFIC INC        | COM            | 373730100 | 2           | 000000000282   | SH     |          | DEFINED       | 01     |
| GERMAN AMERN BANCORP         | COM            | 373865104 | 2           | 000000000144   | SH     |          | DEFINED       | 01     |
| GERON CORP                   | COM            | 374163103 | 2           | 000000000328   | SH     |          | DEFINED       | 01     |
| GETTY IMAGES INC             | COM            | 374276103 | 15          | 000000000518   | SH     |          | DEFINED       | 01     |
| GETTY RLTY CORP NEW          | COM            | 374297109 | 3           | 000000000170   | SH     |          | DEFINED       | 01     |
| GIBRALTAR STL CORP           | COM            | 37476F103 | 1           | 000000000083   | SH     |          | DEFINED       | 01     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 203         | 000000005642   | SH     |          | DEFINED       | 01     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 219         | 000000006100   | SH     |          | DEFINED       | 06     |
| GILLETTE CO                  | COM            | 375766102 | 22,765      | 000000669364   | SH     |          | DEFINED       | 01     |
| GLACIER BANCORP INC NEW      | COM            | 37637Q105 | 4           | 000000000212   | SH     |          | DEFINED       | 01     |
| GLATFELTER                   | COM            | 377316104 | 9           | 000000000502   | SH     |          | DEFINED       | 01     |
| GLENBOROUGH RLTY TR INC      | COM            | 37803P105 | 6           | 000000000294   | SH     |          | DEFINED       | 01     |
| GLIMCHER RLTY TR             | SH BEN INT     | 379302102 | 7           | 000000000384   | SH     |          | DEFINED       | 01     |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 1           | 000000000104   | SH     |          | DEFINED       | 01     |
| GLOBAL SPORTS INC            | COM            | 37937A107 | 3           | 000000000208   | SH     |          | DEFINED       | 01     |
| GLOBAL PMTS INC              | COM            | 37940X102 | 569         | 000000015535   | SH     |          | DEFINED       | 01     |
| GLOBESPANVIRATA INC          | COM            | 37957V106 | 23          | 000000001599   | SH     |          | DEFINED       | 01     |
| GOLD BANC CORP INC           | COM            | 379907108 | 4           | 000000000447   | SH     |          | DEFINED       | 01     |
| GOLDEN ST BANCORP INC        | COM            | 381197102 | 940         | 000000031680   | SH     |          | DEFINED       | 01     |
| GOLDEN ST BANCORP INC        | COM            | 381197102 | 219         | 000000007400   | SH     |          | DEFINED       | 06     |
| GOLDEN TELECOM INC           | COM            | 38122G107 | 2           | 000000000131   | SH     |          | DEFINED       | 01     |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 6,062       | 000000095467   | SH     |          | DEFINED       | 01     |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1,317       | 000000014600   | SH     |          | DEFINED       | 01     |
| GOODRICH CORP                | COM            | 382388106 | 2,653       | 000000083854   | SH     |          | DEFINED       | 01     |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 3,183       | 000000124512   | SH     |          | DEFINED       | 01     |
| GORMAN RUPP CO               | COM            | 383082104 | 2           | 000000000112   | SH     |          | DEFINED       | 01     |
| GRACO INC                    | COM            | 384109104 | 133         | 000000003272   | SH     |          | DEFINED       | 01     |
| GRAINGER W W INC             | COM            | 384802104 | 3,980       | 000000070790   | SH     |          | DEFINED       | 01     |
| GRAINGER W W INC             | COM            | 384802104 | 264         | 000000004700   | SH     |          | DEFINED       | 06     |
| GRANITE CONSTR INC           | COM            | 387328107 | 18          | 000000000772   | SH     |          | DEFINED       | 01     |
| GRANT PRIDECO INC            | COM            | 38821G101 | 10          | 000000000790   | SH     |          | DEFINED       | 01     |
| GRAY COMMUNICATIONS SYS INC  | COM            | 389190109 | 133         | 000000008340   | SH     |          | DEFINED       | 01     |
| GREAT AMERN FINL RES INC     | COM            | 389915109 | 1           | 000000000089   | SH     |          | DEFINED       | 01     |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 8           | 000000000293   | SH     |          | DEFINED       | 01     |
| GREAT LAKES CHEM CORP        | COM            | 390568103 | 806         | 000000028645   | SH     |          | DEFINED       | 01     |
| GREAT LAKES REIT INC         | COM            | 390752103 | 3           | 000000000184   | SH     |          | DEFINED       | 01     |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| OGREAT SOUTHN BANCORP INC    | COM        | 390905107 | 2      | 000000000086 | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY INC      | COM        | 391164100 | 11     | 000000000447 | SH | DEFINED | 01 |
| GREATER BAY BANCORP          | COM        | 391648102 | 38     | 000000001121 | SH | DEFINED | 01 |
| GREEN MTN COFFEE INC         | COM        | 393122106 | 1      | 000000000070 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP         | COM        | 395384100 | 1,167  | 000000026723 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP         | COM        | 395384100 | 253    | 000000005800 | SH | DEFINED | 06 |
| GREIF BROS CORP              | CL A       | 397624107 | 6      | 000000000196 | SH | DEFINED | 01 |
| GREY GLOBAL GROUP INC        | COM        | 39787M108 | 7      | 000000000011 | SH | DEFINED | 01 |
| GREY WOLF INC                | COM        | 397888108 | 8      | 000000002169 | SH | DEFINED | 01 |
| GRIFFON CORP                 | COM        | 398433102 | 75     | 000000004505 | SH | DEFINED | 01 |
| GROUP 1 AUTOMOTIVE INC       | COM        | 398905109 | 9      | 000000000239 | SH | DEFINED | 01 |
| GTECH HLDGS CORP             | COM        | 400518106 | 473    | 000000009716 | SH | DEFINED | 01 |
| GUIDANT CORP                 | COM        | 401698105 | 8,509  | 000000196437 | SH | DEFINED | 01 |
| GUIDANT CORP                 | COM        | 401698105 | 264    | 000000006100 | SH | DEFINED | 06 |
| GUILFORD PHARMACEUTICALS INC | COM        | 401829106 | 2      | 000000000372 | SH | DEFINED | 01 |
| GUITAR CTR MGMT INC          | COM        | 402040109 | 4      | 000000000255 | SH | DEFINED | 01 |
| GULF ISLAND FABRICATION INC  | COM        | 402307102 | 1      | 000000000116 | SH | DEFINED | 01 |
| GULF WEST BKS INC            | COM        | 402582100 | 175    | 000000012600 | SH | DEFINED | 01 |
| GULFMARK OFFSHORE INC        | COM        | 402629109 | 2      | 000000000069 | SH | DEFINED | 01 |
| GYMBOREE CORP                | COM        | 403777105 | 6      | 000000000434 | SH | DEFINED | 01 |
| HCA INC                      | COM        | 404119109 | 15,003 | 000000340365 | SH | DEFINED | 01 |
| HCC INS HLDGS INC            | COM        | 404132102 | 151    | 000000005438 | SH | DEFINED | 01 |
| HNC SOFTWARE INC             | COM        | 40425P107 | 9      | 000000000539 | SH | DEFINED | 01 |
| HRPT PPTYS TR                | COM SH BEN | 40426W101 | 17     | 000000001959 | SH | DEFINED | 01 |
| HAEMONETICS CORP             | COM        | 405024100 | 9      | 000000000305 | SH | DEFINED | 01 |
| HAIN CELESTIAL GROUP INC     | COM        | 405217100 | 7      | 000000000355 | SH | DEFINED | 01 |
| HALLIBURTON CO               | COM        | 406216101 | 4,756  | 000000278672 | SH | DEFINED | 01 |
| HALLIBURTON CO               | COM        | 406216101 | 109    | 000000006400 | SH | DEFINED | 06 |
| HANCOCK FABRICS INC          | COM        | 409900107 | 4      | 000000000248 | SH | DEFINED | 01 |
| HANCOCK HLDG CO              | COM        | 410120109 | 6      | 000000000114 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC   | COM        | 41014S106 | 7,980  | 000000208975 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC   | COM        | 41014S106 | 301    | 000000007900 | SH | DEFINED | 06 |
| HANDLEMAN CO DEL             | COM        | 410252100 | 3      | 000000000377 | SH | DEFINED | 01 |
| HANDSPRING INC               | COM        | 410293104 | 78     | 000000016935 | SH | DEFINED | 01 |
| HANOVER COMPRESSOR CO        | COM        | 410768105 | 772    | 000000042956 | SH | DEFINED | 01 |
| HARBOR FLA BANCSHARES INC    | COM        | 411901101 | 6      | 000000000328 | SH | DEFINED | 01 |
| HARLAND JOHN H CO            | COM        | 412693103 | 108    | 000000003741 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC          | COM        | 412822108 | 9,537  | 000000172994 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC          | COM        | 412822108 | 275    | 000000005000 | SH | DEFINED | 06 |
| HARLEYSVILLE GROUP INC       | COM        | 412824104 | 11     | 000000000447 | SH | DEFINED | 01 |
| HARLEYSVILLE NATL CORP PA    | COM        | 412850109 | 6      | 000000000278 | SH | DEFINED | 01 |
| HARMAN INTL INDS INC         | COM        | 413086109 | 349    | 000000007091 | SH | DEFINED | 01 |
| HARMONIC INC                 | COM        | 413160102 | 872    | 000000075245 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC            | COM        | 413619107 | 2,861  | 000000064648 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC            | COM        | 413619107 | 137    | 000000003100 | SH | DEFINED | 06 |
| HARRIS CORP DEL              | COM        | 413875105 | 139    | 000000003878 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| OHARSCO CORP                 | COM            | 415864107 | 35          | 000000000896   | SH              | DEFINED         | 01     |
| HARTE-HANKS INC              | COM            | 416196103 | 14          | 000000000455   | SH              | DEFINED         | 01     |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 10,765      | 000000158040   | SH              | DEFINED         | 01     |
| HASBRO INC                   | COM            | 418056107 | 1,783       | 000000112706   | SH              | DEFINED         | 01     |
| HAVERTY FURNITURE INC        | COM            | 419596101 | 40          | 000000002343   | SH              | DEFINED         | 01     |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 34          | 000000000783   | SH              | DEFINED         | 01     |
| HEALTHSOUTH CORP             | COM            | 421924101 | 3,335       | 000000232420   | SH              | DEFINED         | 01     |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 3,330       | 000000160678   | SH              | DEFINED         | 01     |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| HEALTHCARE RLTY TR           | COM         | 421946104 | 19     | 000000000630 | SH | DEFINED | 01 |
| HEADWATERS INC               | COM         | 42210P102 | 5      | 000000000370 | SH | DEFINED | 01 |
| HEALTH CARE REIT INC         | COM         | 42217K106 | 13     | 000000000495 | SH | DEFINED | 01 |
| HEALTH NET INC               | COM         | 42222G108 | 548    | 000000019992 | SH | DEFINED | 01 |
| HEARTLAND EXPRESS INC        | COM         | 422347104 | 7      | 000000000357 | SH | DEFINED | 01 |
| HEICO CORP NEW               | COM         | 422806109 | 2      | 000000000173 | SH | DEFINED | 01 |
| HEICO CORP NEW               | CL A        | 422806208 | 277    | 000000021200 | SH | DEFINED | 01 |
| HEIDRICK & STRUGGLES INTL IN | COM         | 422819102 | 5      | 000000000274 | SH | DEFINED | 01 |
| HEINZ H J CO                 | COM         | 423074103 | 8,818  | 000000212498 | SH | DEFINED | 01 |
| HEINZ H J CO                 | COM         | 423074103 | 12,450 | 000000300000 | SH | DEFINED | 04 |
| HELIX TECHNOLOGY CORP        | COM         | 423319102 | 8      | 000000000344 | SH | DEFINED | 01 |
| HELMERICH & PAYNE INC        | COM         | 423452101 | 14     | 000000000360 | SH | DEFINED | 01 |
| HEMISPHERX BIOPHARMA INC     | COM         | 42366C103 | 1      | 000000000277 | SH | DEFINED | 01 |
| HENRY JACK & ASSOC INC       | COM         | 426281101 | 14     | 000000000645 | SH | DEFINED | 01 |
| HERBALIFE INTL INC           | CL A        | 426908208 | 3      | 000000000229 | SH | DEFINED | 01 |
| HERCULES INC                 | COM         | 427056106 | 824    | 000000061929 | SH | DEFINED | 01 |
| HERSHEY FOODS CORP           | COM         | 427866108 | 6,546  | 000000095508 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO           | COM         | 428236103 | 21,468 | 000001196665 | SH | DEFINED | 01 |
| HEXCEL CORP NEW              | COM         | 428291108 | 1      | 000000000363 | SH | DEFINED | 01 |
| HI / FN INC                  | COM         | 428358105 | 1      | 000000000124 | SH | DEFINED | 01 |
| HIBBETT SPORTING GOODS INC   | COM         | 428565105 | 1      | 000000000085 | SH | DEFINED | 01 |
| HIBERNIA CORP                | CL A        | 428656102 | 207    | 000000010849 | SH | DEFINED | 01 |
| HICKORY TECH CORP            | COM         | 429060106 | 3      | 000000000197 | SH | DEFINED | 01 |
| HIGHWOODS PPTYS INC          | COM         | 431284108 | 22     | 000000000803 | SH | DEFINED | 01 |
| HILB ROGAL & HAMILTON CO     | COM         | 431294107 | 197    | 000000006330 | SH | DEFINED | 01 |
| HILLENBRAND INDS INC         | COM         | 431573104 | 465    | 000000007553 | SH | DEFINED | 01 |
| HILTON HOTELS CORP           | COM         | 432848109 | 3,014  | 000000210787 | SH | DEFINED | 01 |
| HILTON HOTELS CORP           | COM         | 432848109 | 146    | 000000010370 | SH | DEFINED | 02 |
| HISPANIC BROADCASTING CORP   | CL A        | 43357B104 | 270    | 000000009283 | SH | DEFINED | 01 |
| HOLLY CORP                   | COM PAR \$0 | 435758305 | 6      | 000000000329 | SH | DEFINED | 01 |
| HOLLYWOOD CASINO CORP        | CL A        | 436132203 | 2      | 000000000152 | SH | DEFINED | 01 |
| HOLLYWOOD ENTMT CORP         | COM         | 436141105 | 11     | 000000000656 | SH | DEFINED | 01 |
| HOME DEPOT INC               | COM         | 437076102 | 66,162 | 000001361091 | SH | DEFINED | 01 |
| HOME PPTYS N Y INC           | COM         | 437306103 | 9      | 000000000273 | SH | DEFINED | 01 |
| HON INDS INC                 | COM         | 438092108 | 12     | 000000000423 | SH | DEFINED | 01 |
| HONEYWELL INTL INC           | COM         | 438516106 | 18,105 | 000000473109 | SH | DEFINED | 01 |
| HOOPER HOLMES INC            | COM         | 439104100 | 9      | 000000000863 | SH | DEFINED | 01 |
| HORACE MANN EDUCATORS CORP N | COM         | 440327104 | 20     | 000000000913 | SH | DEFINED | 01 |

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| NAME OF ISSUER            | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|---------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OHORIZON OFFSHORE INC     | COM               | 44043J105 | 2              | 000000000223      | SH        |             | DEFINED            | 01        |
| HORMEL FOODS CORP         | COM               | 440452100 | 147            | 000000005402      | SH        |             | DEFINED            | 01        |
| HOSPITALITY PPTYS TR      | COM SH BEN        | 44106M102 | 15             | 000000000451      | SH        |             | DEFINED            | 01        |
| HOT TOPIC INC             | COM               | 441339108 | 640            | 000000030668      | SH        |             | DEFINED            | 01        |
| HOUSEHOLD INTL INC        | COM               | 441815107 | 15,249         | 000000268476      | SH        |             | DEFINED            | 01        |
| HOUSEHOLD INTL INC        | COM               | 441815107 | 181            | 000000003200      | SH        |             | DEFINED            | 06        |
| HOUSTON EXPL CO           | COM               | 442120101 | 29             | 000000000948      | SH        |             | DEFINED            | 01        |
| HOVNANIAN ENTERPRISES INC | CL A              | 442487203 | 93             | 000000003522      | SH        |             | DEFINED            | 01        |
| HUBBELL INC               | CL A              | 443510102 | 227            | 000000007200      | SH        |             | DEFINED            | 01        |
| HUBBELL INC               | CL B              | 443510201 | 33             | 000000001023      | SH        |             | DEFINED            | 01        |
| HUDSON RIV BANCORP INC    | COM               | 444128102 | 5              | 000000000231      | SH        |             | DEFINED            | 01        |
| HUDSON UNITED BANCORP     | COM               | 444165104 | 22             | 000000000702      | SH        |             | DEFINED            | 01        |
| HUGHES SUPPLY INC         | COM               | 444482103 | 13             | 000000000358      | SH        |             | DEFINED            | 01        |
| HUMANA INC                | COM               | 444859102 | 2,130          | 000000157491      | SH        |             | DEFINED            | 01        |
| HUMAN GENOME SCIENCES INC | COM               | 444903108 | 79             | 000000003626      | SH        |             | DEFINED            | 01        |
| HUNT J B TRANS SVCS INC   | COM               | 445658107 | 14             | 000000000496      | SH        |             | DEFINED            | 01        |

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|------------------------------|------|-----------|-------|---------------|----|---------|----|
| HUNTINGTON BANCSHARES INC    | COM  | 446150104 | 2,983 | 000000151436  | SH | DEFINED | 01 |
| HUTCHINSON TECHNOLOGY INC    | COM  | 448407106 | 8     | 000000000384  | SH | DEFINED | 01 |
| HYDRIL CO                    | COM  | 448774109 | 4     | 000000000195  | SH | DEFINED | 01 |
| ICN PHARMACEUTICALS INC NEW  | COM  | 448924100 | 18    | 000000000589  | SH | DEFINED | 01 |
| IDT CORP                     | COM  | 448947101 | 105   | 000000005246  | SH | DEFINED | 01 |
| IDT CORP                     | CL B | 448947309 | 707   | 000000040100  | SH | DEFINED | 01 |
| HYPERION SOLUTIONS CORP      | COM  | 44914M104 | 13    | 000000000499  | SH | DEFINED | 01 |
| HYSEQ INC                    | COM  | 449163302 | 1     | 000000000198  | SH | DEFINED | 01 |
| ICOS CORP                    | COM  | 449295104 | 224   | 000000004875  | SH | DEFINED | 01 |
| ICU MED INC                  | COM  | 44930G107 | 4     | 000000000136  | SH | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP    | COM  | 449370105 | 515   | 000000008023  | SH | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP    | COM  | 449370105 | 77    | 000000001200  | SH | DEFINED | 06 |
| IDX SYS CORP                 | COM  | 449491109 | 4     | 000000000255  | SH | DEFINED | 01 |
| IGEN INC                     | COM  | 449536101 | 250   | 000000006613  | SH | DEFINED | 01 |
| IHOP CORP                    | COM  | 449623107 | 9     | 000000000278  | SH | DEFINED | 01 |
| IMC GLOBAL INC               | COM  | 449669100 | 114   | 000000007777  | SH | DEFINED | 01 |
| I-MANY INC                   | COM  | 44973Q103 | 2     | 000000000561  | SH | DEFINED | 01 |
| IMS HEALTH INC               | COM  | 449934108 | 4,579 | 000000203977  | SH | DEFINED | 01 |
| IRT PPTY CO                  | COM  | 450058102 | 5     | 000000000463  | SH | DEFINED | 01 |
| I-STAT CORP                  | COM  | 450312103 | 1     | 000000000272  | SH | DEFINED | 01 |
| ITT EDUCATIONAL SERVICES INC | COM  | 45068B109 | 16    | 000000000359  | SH | DEFINED | 01 |
| ITXC CORP                    | COM  | 45069F109 | 2     | 000000000361  | SH | DEFINED | 01 |
| IXIA                         | COM  | 45071R109 | 5     | 000000000647  | SH | DEFINED | 01 |
| IBERIABANK CORP              | COM  | 450828108 | 2     | 000000000082  | SH | DEFINED | 01 |
| ITT INDS INC IND             | COM  | 450911102 | 3,439 | 0000000054558 | SH | DEFINED | 01 |
| IDACORP INC                  | COM  | 451107106 | 10    | 000000000271  | SH | DEFINED | 01 |
| IDEX CORP                    | COM  | 45167R104 | 72    | 000000001966  | SH | DEFINED | 01 |
| IDEXX LABS INC               | COM  | 45168D104 | 59    | 0000000002211 | SH | DEFINED | 01 |
| IKON OFFICE SOLUTIONS INC    | COM  | 451713101 | 186   | 000000015874  | SH | DEFINED | 01 |
| IDENTIX INC                  | COM  | 451906101 | 4     | 0000000000504 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OILEX ONCOLOGY INC           | COM            | 451923106 | 8           | 000000000479   | SH     |          | DEFINED         | 01     |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 14,376      | 000000198708   | SH     |          | DEFINED         | 01     |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 62,423      | 000000862800   | SH     |          | DEFINED         | 04     |
| ILLUMINA INC                 | COM            | 452327109 | 2           | 000000000282   | SH     |          | DEFINED         | 01     |
| IMATION CORP                 | COM            | 45245A107 | 19          | 000000000753   | SH     |          | DEFINED         | 01     |
| IMCLONE SYS INC              | COM            | 45245W109 | 27          | 000000001103   | SH     |          | DEFINED         | 01     |
| IMAGISTICS INTERNATIONAL INC | COM            | 45247T104 | 216         | 000000013600   | SH     |          | DEFINED         | 01     |
| IMMUNEX CORP NEW             | COM            | 452528102 | 19,494      | 000000644221   | SH     |          | DEFINED         | 01     |
| IMMUNOGEN INC                | COM            | 45253H101 | 6           | 000000000605   | SH     |          | DEFINED         | 01     |
| IMPATH INC                   | COM            | 45255G101 | 10          | 000000000244   | SH     |          | DEFINED         | 01     |
| IMPACO TECHNOLOGIES INC      | COM            | 45255W106 | 1           | 000000000123   | SH     |          | DEFINED         | 01     |
| IMPAX LABORATORIES INC       | COM            | 45256B101 | 1           | 000000000269   | SH     |          | DEFINED         | 01     |
| IMMUNOMEDICS INC             | COM            | 452907108 | 10          | 000000000573   | SH     |          | DEFINED         | 01     |
| INAMED CORP                  | COM            | 453235103 | 7           | 000000000223   | SH     |          | DEFINED         | 01     |
| INCO LTD                     | COM            | 453258402 | 2,771       | 000000141613   | SH     |          | DEFINED         | 01     |
| INCYTE GENOMICS INC          | COM            | 45337C102 | 17          | 000000001489   | SH     |          | DEFINED         | 01     |
| INDEPENDENCE CMNTY BK CORP   | COM            | 453414104 | 37          | 000000001319   | SH     |          | DEFINED         | 01     |
| INDEPENDENT BANK CORP MASS   | COM            | 453836108 | 4           | 000000000187   | SH     |          | DEFINED         | 01     |
| INDEPENDENT BANK CORP MICH   | COM            | 453838104 | 5           | 000000000181   | SH     |          | DEFINED         | 01     |
| INDUS INTL INC               | COM            | 45578L100 | 2           | 000000000471   | SH     |          | DEFINED         | 01     |
| INDYMAC BANCORP INC          | COM            | 456607100 | 1,229       | 000000049760   | SH     |          | DEFINED         | 01     |
| INET TECHNOLOGIES INC        | COM            | 45662V105 | 1           | 000000000149   | SH     |          | DEFINED         | 01     |
| INFOCUS CORP                 | COM            | 45665B106 | 192         | 000000010555   | SH     |          | DEFINED         | 01     |
| INFOGRAMS INC                | COM            | 45665T107 | 1           | 000000000223   | SH     |          | DEFINED         | 01     |

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|                              |         |           |     |              |    |         |    |
|------------------------------|---------|-----------|-----|--------------|----|---------|----|
| INFORMATION HLDGS INC        | COM     | 456727106 | 8   | 000000000297 | SH | DEFINED | 01 |
| INFOSPACE INC                | COM     | 45678T102 | 5   | 000000003707 | SH | DEFINED | 01 |
| INFOUSA INC NEW              | COM     | 456818301 | 3   | 000000000411 | SH | DEFINED | 01 |
| INFORMATION RES INC          | COM     | 456905108 | 3   | 000000000416 | SH | DEFINED | 01 |
| INGLES MKTS INC              | CL A    | 457030104 | 1   | 000000000149 | SH | DEFINED | 01 |
| INGRAM MICRO INC             | CL A    | 457153104 | 185 | 000000011200 | SH | DEFINED | 01 |
| INHALE THERAPEUTIC SYS INC   | COM     | 457191104 | 448 | 000000042529 | SH | DEFINED | 01 |
| INKTOMI CORP                 | COM     | 457277101 | 6   | 000000001914 | SH | DEFINED | 01 |
| INNKEEPERS USA TR            | COM     | 4576J0104 | 3   | 000000000351 | SH | DEFINED | 01 |
| INSIGHT ENTERPRISES INC      | COM     | 45765U103 | 13  | 000000000599 | SH | DEFINED | 01 |
| INPUT/OUTPUT INC             | COM     | 457652105 | 6   | 000000000692 | SH | DEFINED | 01 |
| INSITUFORM TECHNOLOGIES INC  | CL A    | 457667103 | 8   | 000000000355 | SH | DEFINED | 01 |
| INSMED INC                   | COM NEW | 457669208 | 1   | 000000000500 | SH | DEFINED | 01 |
| INSIGNIA FINL GROUP INC NEW  | COM     | 45767A105 | 3   | 000000000296 | SH | DEFINED | 01 |
| INNOVATIVE SOLUTIONS & SUPPO | COM     | 45769N105 | 1   | 000000000121 | SH | DEFINED | 01 |
| INSURANCE AUTO AUCTIONS INC  | COM     | 457875102 | 3   | 000000000184 | SH | DEFINED | 01 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 109 | 000000003880 | SH | DEFINED | 01 |
| INTEGRAL SYS INC MD          | COM     | 45810H107 | 2   | 000000000138 | SH | DEFINED | 01 |
| INTEGRATED ELECTRICAL SVC    | COM     | 45811E103 | 2   | 000000000461 | SH | DEFINED | 01 |
| INTEGRATED CIRCUIT SYS INC   | COM     | 45811K208 | 208 | 000000010225 | SH | DEFINED | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM     | 458118106 | 325 | 000000009796 | SH | DEFINED | 01 |
| INTEGRATED SILICON SOLUTION  | COM     | 45812P107 | 5   | 000000000406 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 0INTEGRA BK CORP             | COM               | 45814P105 | 5              | 000000000262      | SH        |             | DEFINED             | 01        |
| INTELIDATA TECHNOLOGIES CORP | COM               | 45814T107 | 1              | 000000000743      | SH        |             | DEFINED             | 01        |
| INTEL CORP                   | COM               | 458140100 | 121,697        | 000004001905      | SH        |             | DEFINED             | 01        |
| INTEL CORP                   | COM               | 458140100 | 398            | 000000013100      | SH        |             | DEFINED             | 06        |
| INTER TEL INC                | COM               | 458372109 | 5              | 000000000277      | SH        |             | DEFINED             | 01        |
| INTERACTIVE DATA CORP        | COM               | 45840J107 | 9              | 000000000546      | SH        |             | DEFINED             | 01        |
| INTERCEPT INC                | COM               | 45845L107 | 7              | 000000000210      | SH        |             | DEFINED             | 01        |
| INTERDIGITAL COMMUNICATIONS  | COM               | 45866A105 | 8              | 000000000846      | SH        |             | DEFINED             | 01        |
| INTERFACE INC                | CL A              | 458665106 | 4              | 000000000683      | SH        |             | DEFINED             | 01        |
| INTERGRAPH CORP              | COM               | 458683109 | 13             | 000000000755      | SH        |             | DEFINED             | 01        |
| INTERLAND INC                | COM               | 458727104 | 2              | 000000000822      | SH        |             | DEFINED             | 01        |
| INTERMAGNETICS GEN CORP      | COM               | 458771102 | 5              | 000000000214      | SH        |             | DEFINED             | 01        |
| INTERMUNE INC                | COM               | 45884X103 | 12             | 000000000431      | SH        |             | DEFINED             | 01        |
| INTERNAP NETWORK SVCS CORP   | COM               | 45885A102 | 1              | 000000002298      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL BANCSHARES COR | COM               | 459044103 | 10             | 000000000249      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 74             | 000000000720      | SH        |             | SOLE                |           |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 104,370        | 000001003562      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 150            | 000000001461      | SH        |             | DEFINED             | 02        |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 41             | 000000000400      | SH        |             | DEFINED             | 06        |
| INTERNATIONAL FLAVORS&FRAGRA | COM               | 459506101 | 1,892          | 000000054121      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL GAME TECHNOLOG | COM               | 459902102 | 4,112          | 000000065990      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL GAME TECHNOLOG | COM               | 459902102 | 405            | 000000006500      | SH        |             | DEFINED             | 06        |
| INTERNATIONAL MULTIFOODS COR | COM               | 460043102 | 5              | 000000000236      | SH        |             | DEFINED             | 01        |
| INTL PAPER CO                | COM               | 460146103 | 14,742         | 000000342777      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL RECTIFIER CORP | COM               | 460254105 | 29             | 000000000658      | SH        |             | DEFINED             | 01        |
| INTERNATIONAL SPEEDWAY CORP  | CL A              | 460335201 | 255            | 000000005584      | SH        |             | DEFINED             | 01        |
| INTL SPECIALTY PRODS INC NEW | COM               | 460337108 | 1              | 000000000194      | SH        |             | DEFINED             | 01        |
| INTERNEURON PHARMACEUTICALS  | COM               | 460573108 | 5              | 000000000590      | SH        |             | DEFINED             | 01        |
| INTERNET CAP GROUP INC       | COM               | 46059C106 | 1              | 000000002933      | SH        |             | DEFINED             | 01        |
| INTERNET HOLDRS TR           | DEPOSIT RC        | 46059W102 | 14,607         | 000000484000      | SH        |             | DEFINED             | 01        |
| INTERNET ARCHITECTURE HOLDR  | DEPOSTRY R        | 46060A107 | 504            | 000000015000      | SH        |             | DEFINED             | 01        |
| INTERNET SEC SYS INC         | COM               | 46060X107 | 1,229          | 000000053795      | SH        |             | DEFINED             | 01        |

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|                              |      |           |       |              |    |         |    |
|------------------------------|------|-----------|-------|--------------|----|---------|----|
| INTERPOOL INC                | COM  | 46062R108 | 3     | 000000000198 | SH | DEFINED | 01 |
| INTERSIL CORP                | CL A | 46069S109 | 87    | 000000003100 | SH | DEFINED | 06 |
| INTERPUBLIC GROUP COS INC    | COM  | 460690100 | 7,464 | 000000217753 | SH | DEFINED | 01 |
| INTERSTATE BAKERIES CORP DEL | COM  | 46072H108 | 19    | 000000000798 | SH | DEFINED | 01 |
| INTERSTATE BAKERIES CORP DEL | COM  | 46072H108 | 181   | 000000007500 | SH | DEFINED | 06 |
| INTERTAN INC                 | COM  | 461120107 | 4     | 000000000374 | SH | DEFINED | 01 |
| INTERTRUST TECHNOLOGIES CORP | COM  | 46113Q109 | 1     | 000000001156 | SH | DEFINED | 01 |
| INTERVOICE-BRITE INC         | COM  | 461142101 | 2     | 000000000461 | SH | DEFINED | 01 |
| INTIMATE BRANDS INC          | CL A | 461156101 | 85    | 000000004300 | SH | DEFINED | 01 |
| INTRADO INC                  | COM  | 46117A100 | 3     | 000000000182 | SH | DEFINED | 01 |
| INTROGEN THERAPEUTICS INC    | COM  | 46119F107 | 4,166 | 000000940581 | SH | DEFINED | 02 |
| INTUITIVE SURGICAL INC       | COM  | 46120E107 | 4     | 000000000469 | SH | DEFINED | 01 |
| INTUIT                       | COM  | 461202103 | 4,876 | 000000127118 | SH | DEFINED | 01 |
| INVACARE CORP                | COM  | 461203101 | 11    | 000000000316 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0INVESTMENT TECHNOLOGY GRP NE | COM               | 46145F105 | 614            | 000000011651      | SH        |             | DEFINED           | 01        |
| INVESTORS REAL ESTATE TR      | SH BEN INT        | 461730103 | 3              | 000000000335      | SH        |             | DEFINED           | 01        |
| INVITROGEN CORP               | COM               | 46185R100 | 25             | 000000000740      | SH        |             | DEFINED           | 01        |
| INVESTORS FINL SERVICES CORP  | COM               | 461915100 | 17             | 00000000232       | SH        |             | DEFINED           | 01        |
| IOMEGA CORP                   | COM NEW           | 462030305 | 7              | 000000000792      | SH        |             | DEFINED           | 01        |
| IONICS INC                    | COM               | 462218108 | 43             | 000000001365      | SH        |             | DEFINED           | 01        |
| IRON MTN INC PA               | COM               | 462846106 | 256            | 000000008100      | SH        |             | DEFINED           | 01        |
| IRWIN FINL CORP               | COM               | 464119106 | 3              | 000000000175      | SH        |             | DEFINED           | 01        |
| ISIS PHARMACEUTICALS INC      | COM               | 464330109 | 54             | 000000003381      | SH        |             | DEFINED           | 01        |
| ISLE OF CAPRI CASINOS INC     | COM               | 464592104 | 5              | 000000000293      | SH        |             | DEFINED           | 01        |
| ITRON INC                     | COM               | 465741106 | 6              | 000000000218      | SH        |             | DEFINED           | 01        |
| I2 TECHNOLOGIES INC           | COM               | 465754109 | 379            | 000000074992      | SH        |             | DEFINED           | 01        |
| I2 TECHNOLOGIES INC           | COM               | 465754109 | 91             | 000000018100      | SH        |             | DEFINED           | 06        |
| IVAX CORP                     | COM               | 465823102 | 80             | 000000005025      | SH        |             | DEFINED           | 01        |
| IVEX PACKAGING CORP DEL       | COM               | 465855104 | 1,314          | 000000057342      | SH        |             | DEFINED           | 01        |
| JDN RLTY CORP                 | COM               | 465917102 | 6              | 000000000499      | SH        |             | DEFINED           | 01        |
| IXYS CORP                     | COM               | 46600W106 | 1              | 000000000152      | SH        |             | DEFINED           | 01        |
| J & J SNACK FOODS CORP        | COM               | 466032109 | 3              | 000000000090      | SH        |             | DEFINED           | 01        |
| JDS UNIPHASE CORP             | COM               | 46612J101 | 5,301          | 000000900151      | SH        |             | DEFINED           | 01        |
| JDA SOFTWARE GROUP INC        | COM               | 46612K108 | 10             | 000000000329      | SH        |             | DEFINED           | 01        |
| J JILL GROUP INC              | COM               | 466189107 | 4              | 000000000162      | SH        |             | DEFINED           | 01        |
| JLG INDS INC                  | COM               | 466210101 | 9              | 000000000641      | SH        |             | DEFINED           | 01        |
| JNI CORP                      | COM               | 46622G105 | 2              | 000000000336      | SH        |             | DEFINED           | 01        |
| JP REALTY INC                 | COM               | 46624A106 | 6,825          | 00000255167       | SH        |             | DEFINED           | 01        |
| J P MORGAN CHASE & CO         | COM               | 46625H100 | 40,580         | 000001138301      | SH        |             | DEFINED           | 01        |
| J P MORGAN CHASE & CO         | COM               | 46625H100 | 5,828          | 000000163500      | SH        |             | DEFINED           | 04        |
| JABIL CIRCUIT INC             | COM               | 466313103 | 3,031          | 000000128829      | SH        |             | DEFINED           | 01        |
| JACK IN THE BOX INC           | COM               | 466367109 | 40             | 000000001364      | SH        |             | DEFINED           | 01        |
| JACOBS ENGR GROUP INC DEL     | COM               | 469814107 | 85             | 000000001194      | SH        |             | DEFINED           | 01        |
| JAKKS PAC INC                 | COM               | 47012E106 | 6              | 000000000281      | SH        |             | DEFINED           | 01        |
| JEFFERIES GROUP INC NEW       | COM               | 472319102 | 16             | 000000000352      | SH        |             | DEFINED           | 01        |
| JEFFERSON PILOT CORP          | COM               | 475070108 | 4,771          | 000000095277      | SH        |             | DEFINED           | 01        |
| JEFFERSON PILOT CORP          | COM               | 475070108 | 65             | 000000001300      | SH        |             | DEFINED           | 06        |
| JOHNSON & JOHNSON             | COM               | 478160104 | 114,960        | 000001769990      | SH        |             | DEFINED           | 01        |
| JOHNSON & JOHNSON             | COM               | 478160104 | 285            | 000000004400      | SH        |             | DEFINED           | 06        |
| JOHNSON CTLS INC              | COM               | 478366107 | 4,850          | 000000054929      | SH        |             | DEFINED           | 01        |
| JONES APPAREL GROUP INC       | COM               | 480074103 | 3,705          | 000000106010      | SH        |             | DEFINED           | 01        |
| JONES LANG LASALLE INC        | COM               | 48020Q107 | 10             | 000000000457      | SH        |             | DEFINED           | 01        |
| JOURNAL REGISTER CO           | COM               | 481138105 | 8              | 000000000401      | SH        |             | DEFINED           | 01        |
| JUNIPER NETWORKS INC          | COM               | 48203R104 | 121            | 000000009613      | SH        |             | DEFINED           | 01        |

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|                     |      |           |       |              |    |         |    |
|---------------------|------|-----------|-------|--------------|----|---------|----|
| KCS ENERGY INC      | COM  | 482434206 | 1     | 000000000444 | SH | DEFINED | 01 |
| KLA-TENCOR CORP     | COM  | 482480100 | 7,414 | 000000111492 | SH | DEFINED | 01 |
| KLA-TENCOR CORP     | COM  | 482480100 | 332   | 000000005000 | SH | DEFINED | 06 |
| KPMG CONSULTING INC | COM  | 48265R109 | 62    | 000000003081 | SH | DEFINED | 01 |
| K-SWISS INC         | CL A | 482686102 | 3     | 000000000095 | SH | DEFINED | 01 |
| K2 INC              | COM  | 482732104 | 1     | 000000000273 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OK V PHARMACEUTICAL CO       | CL B CONV         | 482740107 | 11             | 000000000354      | SH        |             | DEFINED            | 01        |
| K V PHARMACEUTICAL CO        | CL A              | 482740206 | 861            | 000000029600      | SH        |             | DEFINED            | 01        |
| KADANT INC                   | COM               | 48282T104 | 2              | 000000000186      | SH        |             | DEFINED            | 01        |
| KAMAN CORP                   | CL A              | 483548103 | 5              | 000000000340      | SH        |             | DEFINED            | 01        |
| KANA SOFTWARE INC            | COM NEW           | 483600300 | 4              | 000000000238      | SH        |             | DEFINED            | 01        |
| KANSAS CITY LIFE INS CO      | COM               | 484836101 | 3              | 000000000093      | SH        |             | DEFINED            | 01        |
| KANSAS CITY SOUTHN INDS INC  | COM NEW           | 485170302 | 57             | 000000003596      | SH        |             | DEFINED            | 01        |
| KAYDON CORP                  | COM               | 486587108 | 17             | 000000000637      | SH        |             | DEFINED            | 01        |
| KB HOME                      | COM               | 48666K109 | 3,648          | 000000084056      | SH        |             | DEFINED            | 01        |
| KEANE INC                    | COM               | 486665102 | 104            | 000000006158      | SH        |             | DEFINED            | 01        |
| KEITHLEY INSTRS INC          | COM               | 487584104 | 1              | 000000000090      | SH        |             | DEFINED            | 01        |
| KELLOGG CO                   | COM               | 487836108 | 8,335          | 000000248311      | SH        |             | DEFINED            | 01        |
| KELLWOOD CO                  | COM               | 488044108 | 66             | 000000002746      | SH        |             | DEFINED            | 01        |
| KELLY SVCS INC               | CL A              | 488152208 | 14             | 000000000502      | SH        |             | DEFINED            | 01        |
| KEMET CORP                   | COM               | 488360108 | 12             | 000000000620      | SH        |             | DEFINED            | 01        |
| KENDLE INTERNATIONAL INC     | COM               | 48880L107 | 2              | 000000000148      | SH        |             | DEFINED            | 01        |
| KENNAMETAL INC               | COM               | 489170100 | 28             | 000000000696      | SH        |             | DEFINED            | 01        |
| KERR MCGEE CORP              | COM               | 492386107 | 3,682          | 000000058586      | SH        |             | DEFINED            | 01        |
| KERYX BIOPHARMACEUTICALS INC | COM               | 492515101 | 1              | 000000000190      | SH        |             | DEFINED            | 01        |
| KEY ENERGY SVCS INC          | COM               | 492914106 | 16             | 000000001519      | SH        |             | DEFINED            | 01        |
| KEY PRODTN INC               | COM               | 493138101 | 4              | 000000000212      | SH        |             | DEFINED            | 01        |
| KEY3MEDIA GROUP INC          | COM               | 49326R104 | 2              | 000000000465      | SH        |             | DEFINED            | 01        |
| KEYCORP NEW                  | COM               | 493267108 | 7,635          | 000000286508      | SH        |             | DEFINED            | 01        |
| KEYCORP NEW                  | COM               | 493267108 | 130            | 000000004900      | SH        |             | DEFINED            | 06        |
| KEYNOTE SYS INC              | COM               | 493308100 | 3              | 000000000361      | SH        |             | DEFINED            | 01        |
| KEYSPAN CORP                 | COM               | 49337W100 | 3,329          | 000000091487      | SH        |             | DEFINED            | 01        |
| KEYSTONE PPTY TR CORP        | COM               | 493596100 | 1              | 000000000122      | SH        |             | DEFINED            | 01        |
| KFORCE INC                   | COM               | 493732101 | 1              | 000000000364      | SH        |             | DEFINED            | 01        |
| KILROY RLTY CORP             | COM               | 49427F108 | 10             | 000000000375      | SH        |             | DEFINED            | 01        |
| KIMBALL INTL INC             | CL B              | 494274103 | 8              | 000000000511      | SH        |             | DEFINED            | 01        |
| KIMBERLY CLARK CORP          | COM               | 494368103 | 22,061         | 000000341252      | SH        |             | DEFINED            | 01        |
| KIMBERLY CLARK CORP          | COM               | 494368103 | 226            | 000000003500      | SH        |             | DEFINED            | 06        |
| KINDER MORGAN INC KANS       | COM               | 49455P101 | 4,554          | 000000094042      | SH        |             | DEFINED            | 01        |
| KINDRED HEALTHCARE INC       | COM               | 494580103 | 2              | 000000000064      | SH        |             | DEFINED            | 01        |
| KING PHARMACEUTICALS INC     | COM               | 495582108 | 4,908          | 000000140205      | SH        |             | DEFINED            | 01        |
| KIRBY CORP                   | COM               | 497266106 | 56             | 000000001883      | SH        |             | DEFINED            | 01        |
| KNIGHT RIDDER INC            | COM               | 499040103 | 3,599          | 000000052397      | SH        |             | DEFINED            | 01        |
| KNIGHT TRADING GROUP INC     | COM               | 499063105 | 1,009          | 000000141392      | SH        |             | DEFINED            | 01        |
| KNIGHT TRANSN INC            | COM               | 499064103 | 5              | 000000000257      | SH        |             | DEFINED            | 01        |
| KOGER EQUITY INC             | COM               | 500228101 | 7              | 000000000407      | SH        |             | DEFINED            | 01        |
| KOHL'S CORP                  | COM               | 500255104 | 13,732         | 000000193002      | SH        |             | DEFINED            | 01        |
| KOHL'S CORP                  | COM               | 500255104 | 177            | 000000002500      | SH        |             | DEFINED            | 06        |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH         | 500472303 | 21             | 000000000700      | SH        |             | DEFINED            | 01        |
| KOPIN CORP                   | COM               | 500600101 | 138            | 000000015234      | SH        |             | DEFINED            | 01        |
| KOSAN BIOSCIENCES INC        | COM               | 50064W107 | 1              | 000000000208      | SH        |             | DEFINED            | 01        |
| KORN FERRY INTL              | COM NEW           | 500643200 | 8              | 000000000847      | SH        |             | DEFINED            | 01        |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OKOS PHARMACEUTICALS INC     | COM               | 500648100 | 2              | 000000000074      | SH        |             | DEFINED            | 01        |
| KRAFT FOODS INC              | CL A              | 50075N104 | 54             | 000000001400      | SH        |             | DEFINED            | 01        |
| KRAMONT RLTY TR              | COM SH BEN        | 50075Q107 | 3              | 000000000287      | SH        |             | DEFINED            | 01        |
| KRISPY KREME DOUGHNUTS INC   | COM               | 501014104 | 73             | 000000001800      | SH        |             | DEFINED            | 01        |
| KROGER CO                    | COM               | 501044101 | 11,141         | 000000502763      | SH        |             | DEFINED            | 01        |
| KROLL INC                    | COM               | 501049100 | 3              | 000000000230      | SH        |             | DEFINED            | 01        |
| KRONOS INC                   | COM               | 501052104 | 14             | 000000000301      | SH        |             | DEFINED            | 01        |
| KULICKE & SOFFA INDS INC     | COM               | 501242101 | 232            | 000000011153      | SH        |             | DEFINED            | 01        |
| LNR PPTY CORP                | COM               | 501940100 | 11             | 000000000338      | SH        |             | DEFINED            | 01        |
| LSI INDS INC                 | COM               | 50216C108 | 4              | 000000000215      | SH        |             | DEFINED            | 01        |
| LSI LOGIC CORP               | COM               | 502161102 | 3,673          | 000000216098      | SH        |             | DEFINED            | 01        |
| LTX CORP                     | COM               | 502392103 | 135            | 000000004989      | SH        |             | DEFINED            | 01        |
| L-3 COMMUNICATIONS HLDGS INC | COM               | 502424104 | 1,767          | 000000015783      | SH        |             | DEFINED            | 01        |
| L-3 COMMUNICATIONS HLDGS INC | COM               | 502424104 | 257            | 000000002300      | SH        |             | DEFINED            | 06        |
| LA JOLLA PHARMACEUTICAL CO   | COM               | 503459109 | 3              | 000000000484      | SH        |             | DEFINED            | 01        |
| LA QUINTA CORP               | PAIRED CTF        | 50419U202 | 14             | 000000001972      | SH        |             | DEFINED            | 01        |
| LA Z BOY INC                 | COM               | 505336107 | 20             | 000000000735      | SH        |             | DEFINED            | 01        |
| LABORATORY CORP AMER HLDGS   | COM NEW           | 50540R409 | 76             | 000000000800      | SH        |             | DEFINED            | 01        |
| LABOR READY INC              | COM NEW           | 505401208 | 4              | 000000000616      | SH        |             | DEFINED            | 01        |
| LABRANCHE & CO INC           | COM               | 505447102 | 627            | 000000020224      | SH        |             | DEFINED            | 01        |
| LACLEDE GROUP INC            | COM               | 505597104 | 6              | 000000000287      | SH        |             | DEFINED            | 01        |
| LADISH INC                   | COM NEW           | 505754200 | 1              | 000000000139      | SH        |             | DEFINED            | 01        |
| LAFARGE NORTH AMERICA INC    | COM               | 505862102 | 181            | 000000004200      | SH        |             | DEFINED            | 01        |
| LAKELAND BANCORP INC         | COM               | 511637100 | 3              | 000000000176      | SH        |             | DEFINED            | 01        |
| LAM RESEARCH CORP            | COM               | 512807108 | 105            | 000000003609      | SH        |             | DEFINED            | 01        |
| LAMAR ADVERTISING CO         | CL A              | 512815101 | 653            | 000000016100      | SH        |             | DEFINED            | 01        |
| LANCASTER COLONY CORP        | COM               | 513847103 | 66             | 000000001788      | SH        |             | DEFINED            | 01        |
| LANCE INC                    | COM               | 514606102 | 5              | 000000000361      | SH        |             | DEFINED            | 01        |
| LANDAUER INC                 | COM               | 51476K103 | 4              | 000000000122      | SH        |             | DEFINED            | 01        |
| LANDAMERICA FINL GROUP INC   | COM               | 514936103 | 30             | 000000000882      | SH        |             | DEFINED            | 01        |
| LANDRYS RESTAURANTS INC      | COM               | 51508L103 | 55             | 000000002437      | SH        |             | DEFINED            | 01        |
| LANDS END INC                | COM               | 515086106 | 17             | 000000000388      | SH        |             | DEFINED            | 01        |
| LANDSTAR SYS INC             | COM               | 515098101 | 11             | 000000000123      | SH        |             | DEFINED            | 01        |
| LASALLE HOTEL PPTYS          | COM SH BEN        | 517942108 | 3              | 000000000187      | SH        |             | DEFINED            | 01        |
| LATTICE SEMICONDUCTOR CORP   | COM               | 518415104 | 1,199          | 000000068450      | SH        |             | DEFINED            | 01        |
| LAWSON PRODS INC             | COM               | 520776105 | 2              | 000000000075      | SH        |             | DEFINED            | 01        |
| LEAP WIRELESS INTL INC       | COM               | 521863100 | 4              | 000000000476      | SH        |             | DEFINED            | 01        |
| LEAR CORP                    | COM               | 521865105 | 1,078          | 000000022664      | SH        |             | DEFINED            | 01        |
| LEAR CORP                    | COM               | 521865105 | 337            | 000000007100      | SH        |             | DEFINED            | 06        |
| LEARNING TREE INTL INC       | COM               | 522015106 | 4              | 000000000176      | SH        |             | DEFINED            | 01        |
| LECROY CORP                  | COM               | 52324W109 | 2              | 000000000126      | SH        |             | DEFINED            | 01        |
| LEE ENTERPRISES INC          | COM               | 523768109 | 36             | 000000000990      | SH        |             | DEFINED            | 01        |
| LEGATO SYS INC               | COM               | 524651106 | 865            | 000000096077      | SH        |             | DEFINED            | 01        |
| LEGGETT & PLATT INC          | COM               | 524660107 | 2,801          | 000000112948      | SH        |             | DEFINED            | 01        |
| LEGG MASON INC               | COM               | 524901105 | 1,156          | 000000021782      | SH        |             | DEFINED            | 01        |
| LEHMAN BROS HLDGS INC        | COM               | 524908100 | 9,011          | 000000139410      | SH        |             | DEFINED            | 01        |

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|------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OLEHMAN BROS HLDGS INC | COM               | 524908100 | 6,464          | 000000100000      | SH        |             | DEFINED            | 04        |
| LEHMAN BROS HLDGS INC  | COM               | 524908100 | 297            | 000000004600      | SH        |             | DEFINED            | 06        |

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|                             |           |           |        |               |    |         |    |
|-----------------------------|-----------|-----------|--------|---------------|----|---------|----|
| LENNAR CORP                 | COM       | 526057104 | 1,475  | 000000027964  | SH | DEFINED | 01 |
| LENNAR CORP                 | COM       | 526057104 | 189    | 000000003600  | SH | DEFINED | 06 |
| LENNOX INTL INC             | COM       | 526107107 | 8      | 000000000657  | SH | DEFINED | 01 |
| LEUCADIA NATL CORP          | COM       | 527288104 | 14     | 000000000400  | SH | DEFINED | 01 |
| LEXAR MEDIA INC             | COM       | 52886P104 | 1      | 000000000497  | SH | DEFINED | 01 |
| LEXICON GENETICS INC        | COM       | 528872104 | 4      | 000000000516  | SH | DEFINED | 01 |
| LEXINGTON CORP PPTYS TR     | COM       | 529043101 | 5      | 000000000336  | SH | DEFINED | 01 |
| LEXMARK INTL NEW            | CL A      | 529771107 | 4,751  | 000000083092  | SH | DEFINED | 01 |
| LIBBEY INC                  | COM       | 529898108 | 8      | 000000000233  | SH | DEFINED | 01 |
| LIBERATE TECHNOLOGIES       | COM       | 530129105 | 9      | 000000001619  | SH | DEFINED | 01 |
| LIBERTY CORP S C            | COM       | 530370105 | 10     | 000000000256  | SH | DEFINED | 01 |
| LIBERTY MEDIA CORP NEW      | COM SER A | 530718105 | 632    | 000000050000  | SH | DEFINED | 01 |
| LIFEPOINT HOSPITALS INC     | COM       | 53219L109 | 187    | 0000000005081 | SH | DEFINED | 01 |
| LIGAND PHARMACEUTICALS INC  | CL B      | 53220K207 | 12     | 000000000610  | SH | DEFINED | 01 |
| LIGHTBRIDGE INC             | COM       | 532226107 | 4      | 000000000381  | SH | DEFINED | 01 |
| LILLY ELI & CO              | COM       | 532457108 | 51,516 | 000000676067  | SH | DEFINED | 01 |
| LIMITED INC                 | COM       | 532716107 | 5,358  | 000000299344  | SH | DEFINED | 01 |
| LIMITED INC                 | COM       | 532716107 | 168    | 000000009400  | SH | DEFINED | 06 |
| LINCARE HLDGS INC           | COM       | 532791100 | 265    | 000000009778  | SH | DEFINED | 01 |
| LINCOLN ELEC HLDGS INC      | COM       | 533900106 | 13     | 000000000478  | SH | DEFINED | 01 |
| LINCOLN NATL CORP IND       | COM       | 534187109 | 7,717  | 000000152135  | SH | DEFINED | 01 |
| LINCOLN NATL CORP IND       | COM       | 534187109 | 106    | 000000002100  | SH | DEFINED | 06 |
| LINDSAY MFG CO              | COM       | 535555106 | 3      | 000000000151  | SH | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP      | COM       | 535678106 | 8,284  | 000000187337  | SH | DEFINED | 01 |
| LINENS N THINGS INC         | COM       | 535679104 | 624    | 000000020447  | SH | DEFINED | 01 |
| LIQUI BOX CORP              | COM       | 536314107 | 2      | 000000000039  | SH | DEFINED | 01 |
| LITHIA MTRS INC             | CL A      | 536797103 | 2      | 000000000099  | SH | DEFINED | 01 |
| LITTELFUSE INC              | COM       | 537008104 | 6      | 000000000279  | SH | DEFINED | 01 |
| LIZ CLAIBORNE INC           | COM       | 539320101 | 2,888  | 000000101857  | SH | DEFINED | 01 |
| LIZ CLAIBORNE INC           | COM       | 539320101 | 65     | 000000002300  | SH | DEFINED | 06 |
| LOCAL FINL CORP             | COM       | 539553107 | 4      | 000000000288  | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP        | COM       | 539830109 | 14,578 | 000000253180  | SH | DEFINED | 01 |
| LODGENET ENTMT CORP         | COM       | 540211109 | 2      | 000000000141  | SH | DEFINED | 01 |
| LOEWS CORP                  | COM       | 540424108 | 6,637  | 000000113301  | SH | DEFINED | 01 |
| LOEWS CORP                  | COM       | 540424108 | 123    | 000000002100  | SH | DEFINED | 06 |
| LONE STAR STEAKHOUSE SALOON | COM       | 542307103 | 5      | 000000000272  | SH | DEFINED | 01 |
| LONE STAR TECHNOLOGIES INC  | COM       | 542312103 | 45     | 000000001983  | SH | DEFINED | 01 |
| LONGS DRUG STORES CORP      | COM       | 543162101 | 20     | 000000000737  | SH | DEFINED | 01 |
| LONGVIEW FIBRE CO           | COM       | 543213102 | 11     | 000000001145  | SH | DEFINED | 01 |
| LOUISIANA PAC CORP          | COM       | 546347105 | 890    | 000000082905  | SH | DEFINED | 01 |
| LOWES COS INC               | COM       | 548661107 | 19,700 | 000000452982  | SH | DEFINED | 01 |
| LOWES COS INC               | COM       | 548661107 | 200    | 000000004600  | SH | DEFINED | 06 |
| LUBRIZOL CORP               | COM       | 549271104 | 99     | 000000002869  | SH | DEFINED | 01 |
| LUBYS INC                   | COM       | 549282101 | 2      | 000000000341  | SH | DEFINED | 01 |

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|--------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OLUCENT TECHNOLOGIES INC | COM               | 549463107 | 9,539          | 000002016905      | SH        |             | DEFINED            | 01        |
| LUFKIN INDS INC          | COM               | 549764108 | 2              | 000000000085      | SH        |             | DEFINED            | 01        |
| LUMINEX CORP DEL         | COM               | 55027E102 | 3              | 000000000245      | SH        |             | DEFINED            | 01        |
| LYDALL INC DEL           | COM               | 550819106 | 3              | 000000000227      | SH        |             | DEFINED            | 01        |
| LYNCH INTERACTIVE CORP   | COM               | 551146103 | 1              | 000000000033      | SH        |             | DEFINED            | 01        |
| LYONDELL CHEMICAL CO     | COM               | 552078107 | 263            | 000000015849      | SH        |             | DEFINED            | 01        |
| M & T BK CORP            | COM               | 55261F104 | 495            | 000000006171      | SH        |             | DEFINED            | 01        |
| MAF BANCORP INC          | COM               | 55261R108 | 9              | 000000000279      | SH        |             | DEFINED            | 01        |
| MBIA INC                 | COM               | 55262C100 | 6,727          | 000000123007      | SH        |             | DEFINED            | 01        |
| MBIA INC                 | COM               | 55262C100 | 125            | 000000002300      | SH        |             | DEFINED            | 06        |

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|                             |             |           |        |              |    |         |    |
|-----------------------------|-------------|-----------|--------|--------------|----|---------|----|
| MBNA CORP                   | COM         | 55262L100 | 18,809 | 000000487680 | SH | DEFINED | 01 |
| MB FINANCIAL INC NEW        | COM         | 55264U108 | 6      | 000000000211 | SH | DEFINED | 01 |
| M D C HLDGS INC             | COM         | 552676108 | 12     | 000000000278 | SH | DEFINED | 01 |
| MDU RES GROUP INC           | COM         | 552690109 | 15     | 000000000505 | SH | DEFINED | 01 |
| MCSI INC                    | COM         | 55270M108 | 3      | 000000000302 | SH | DEFINED | 01 |
| MEMC ELECTR MATLS INC       | COM         | 552715104 | 3      | 000000000625 | SH | DEFINED | 01 |
| MGIC INVT CORP WIS          | COM         | 552848103 | 5,459  | 000000079780 | SH | DEFINED | 01 |
| MGI PHARMA INC              | COM         | 552880106 | 5      | 000000000366 | SH | DEFINED | 01 |
| MGM MIRAGE                  | COM         | 552953101 | 101    | 000000002800 | SH | DEFINED | 01 |
| MGM MIRAGE                  | COM         | 552953101 | 282    | 000000007800 | SH | DEFINED | 06 |
| M/I SCHOTTENSTEIN HOMES INC | COM         | 55305B101 | 4      | 000000000087 | SH | DEFINED | 01 |
| MKS INSTRUMENT INC          | COM         | 55306N104 | 10     | 000000000314 | SH | DEFINED | 01 |
| MPS GROUP INC               | COM         | 553409103 | 18     | 000000002104 | SH | DEFINED | 01 |
| MRO SOFTWARE INC            | COM         | 55347W105 | 3      | 000000000242 | SH | DEFINED | 01 |
| MRV COMMUNICATIONS INC      | COM         | 553477100 | 3      | 000000001258 | SH | DEFINED | 01 |
| MSC INDL DIRECT INC         | CL A        | 553530106 | 13     | 000000000604 | SH | DEFINED | 01 |
| MSC SOFTWARE CORP           | COM         | 553531104 | 9      | 000000000433 | SH | DEFINED | 01 |
| MTR GAMING GROUP INC        | COM         | 553769100 | 4      | 000000000297 | SH | DEFINED | 01 |
| MTS SYS CORP                | COM         | 553777103 | 3      | 000000000320 | SH | DEFINED | 01 |
| MACDERMID INC               | COM         | 554273102 | 6      | 000000000323 | SH | DEFINED | 01 |
| MACERICH CO                 | COM         | 554382101 | 14     | 000000000476 | SH | DEFINED | 01 |
| MACROCHEM CORP DEL          | COM         | 555903103 | 1      | 000000000349 | SH | DEFINED | 01 |
| MACROVISION CORP            | COM         | 555904101 | 9      | 000000000366 | SH | DEFINED | 01 |
| MACROMEDIA INC              | COM         | 556100105 | 97     | 000000004759 | SH | DEFINED | 01 |
| MADDEN STEVEN LTD           | COM         | 556269108 | 2      | 000000000135 | SH | DEFINED | 01 |
| MADISON GAS & ELEC CO       | COM         | 557497104 | 6      | 000000000244 | SH | DEFINED | 01 |
| MAGELLAN HEALTH SVCS INC    | COM         | 559079108 | 2      | 000000000365 | SH | DEFINED | 01 |
| MAGNA ENTMT CORP            | CL A        | 559211107 | 2      | 000000000347 | SH | DEFINED | 01 |
| MAGNA INTL INC              | CL A        | 559222401 | 477    | 000000006500 | SH | DEFINED | 01 |
| MAGNETEK INC                | COM         | 559424106 | 3      | 000000000307 | SH | DEFINED | 01 |
| MAGNUM HUNTER RES INC       | COM PAR \$0 | 55972F203 | 4      | 000000000591 | SH | DEFINED | 01 |
| MAIL-WELL INC               | COM         | 560321200 | 2      | 000000000455 | SH | DEFINED | 01 |
| MAIN STR BKS INC NEW        | COM         | 56034R102 | 2      | 000000000146 | SH | DEFINED | 01 |
| MANDALAY RESORT GROUP       | COM         | 562567107 | 844    | 000000027511 | SH | DEFINED | 01 |
| MANHATTAN ASSOCS INC        | COM         | 562750109 | 8      | 000000000222 | SH | DEFINED | 01 |
| MANITOWOC INC               | COM         | 563571108 | 89     | 000000002269 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OMANOR CARE INC NEW          | COM               | 564055101 | 1,361          | 000000058430      | SH        |             | DEFINED            | 01        |
| MANOR CARE INC NEW           | COM               | 564055101 | 67             | 000000002900      | SH        |             | DEFINED            | 06        |
| MANPOWER INC                 | COM               | 56418H100 | 106            | 000000002749      | SH        |             | DEFINED            | 01        |
| MANUFACTURED HOME CMNTYS INC | COM               | 564682102 | 7              | 000000000216      | SH        |             | DEFINED            | 01        |
| MANUFACTURERS SVCS LTD       | COM               | 565005105 | 1              | 000000000236      | SH        |             | DEFINED            | 01        |
| MANUGISTICS GROUP INC        | COM               | 565011103 | 277            | 000000012900      | SH        |             | DEFINED            | 01        |
| MAPINFO CORP                 | COM               | 565105103 | 2              | 000000000204      | SH        |             | DEFINED            | 01        |
| MARATHON OIL CORP            | COM               | 565849106 | 6,606          | 000000229391      | SH        |             | DEFINED            | 01        |
| MARATHON OIL CORP            | COM               | 565849106 | 126            | 000000004400      | SH        |             | DEFINED            | 06        |
| MARCUS CORP                  | COM               | 566330106 | 4              | 000000000265      | SH        |             | DEFINED            | 01        |
| MARSH & MCLENNAN COS INC     | COM               | 571748102 | 17,740         | 000000157362      | SH        |             | DEFINED            | 01        |
| MARSHALL & ILSLEY CORP       | COM               | 571834100 | 5,090          | 000000081794      | SH        |             | DEFINED            | 01        |
| MARRIOTT INTL INC NEW        | CL A              | 571903202 | 6,232          | 000000138645      | SH        |             | DEFINED            | 01        |
| MARTEK BIOSCIENCES CORP      | COM               | 572901106 | 7              | 000000000249      | SH        |             | DEFINED            | 01        |
| MARTHA STEWART LIVING OMNIME | CL A              | 573083102 | 2              | 000000000129      | SH        |             | DEFINED            | 01        |
| MARTIN MARIETTA MATLS INC    | COM               | 573284106 | 90             | 000000002150      | SH        |             | DEFINED            | 01        |
| MASCO CORP                   | COM               | 574599106 | 7,956          | 000000289845      | SH        |             | DEFINED            | 01        |
| MASTEC INC                   | COM               | 576323109 | 2              | 000000000351      | SH        |             | DEFINED            | 01        |

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|                            |            |           |        |              |    |         |    |
|----------------------------|------------|-----------|--------|--------------|----|---------|----|
| MATRIXONE INC              | COM        | 57685P304 | 4      | 000000000471 | SH | DEFINED | 01 |
| MATTEL INC                 | COM        | 577081102 | 5,528  | 000000265264 | SH | DEFINED | 01 |
| MATTHEWS INTL CORP         | CL A       | 577128101 | 11     | 000000000455 | SH | DEFINED | 01 |
| MATTSON TECHNOLOGY INC     | COM        | 577223100 | 3      | 000000000476 | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM        | 57772K101 | 11,580 | 000000207875 | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM        | 57772K101 | 139    | 000000002500 | SH | DEFINED | 06 |
| MAXIM PHARMACEUTICALS INC  | COM        | 57772M107 | 1      | 000000000354 | SH | DEFINED | 01 |
| MAXTOR CORP                | COM NEW    | 577729205 | 152    | 000000021900 | SH | DEFINED | 01 |
| MAXWELL TECHNOLOGIES INC   | COM        | 577767106 | 1      | 000000000155 | SH | DEFINED | 01 |
| MAXYGEN INC                | COM        | 577776107 | 5      | 000000000442 | SH | DEFINED | 01 |
| MAY DEPT STORES CO         | COM        | 577778103 | 6,900  | 000000198013 | SH | DEFINED | 01 |
| MAY DEPT STORES CO         | COM        | 577778103 | 66     | 000000001900 | SH | DEFINED | 06 |
| MAVERICK TUBE CORP         | COM        | 577914104 | 8      | 000000000517 | SH | DEFINED | 01 |
| MAXIMUS INC                | COM        | 577933104 | 205    | 000000006690 | SH | DEFINED | 01 |
| MAYTAG CORP                | COM        | 578592107 | 1,974  | 000000044613 | SH | DEFINED | 01 |
| MCAFEE COM CORP            | CL A       | 579062100 | 635    | 000000038582 | SH | DEFINED | 01 |
| MCCLATCHY CO               | CL A       | 579489105 | 41     | 000000000700 | SH | DEFINED | 01 |
| MCCORMICK & CO INC         | COM NON VT | 579780206 | 40     | 000000000801 | SH | DEFINED | 01 |
| MCDATA CORP                | CL B       | 580031102 | 8,225  | 000000679759 | SH | DEFINED | 01 |
| MCDATA CORP                | CL A       | 580031201 | 134    | 000000011312 | SH | DEFINED | 01 |
| MCDERMOTT INTL INC         | COM        | 580037109 | 682    | 000000043904 | SH | DEFINED | 01 |
| MCDONALDS CORP             | COM        | 580135101 | 20,628 | 000000743363 | SH | DEFINED | 01 |
| MCDONALDS CORP             | COM        | 580135101 | 68     | 000000002430 | SH | DEFINED | 02 |
| MCGRATH RENTCORP           | COM        | 580589109 | 3      | 000000000103 | SH | DEFINED | 01 |
| MCGRAW HILL COS INC        | COM        | 580645109 | 8,797  | 000000128897 | SH | DEFINED | 01 |
| MCKESSON CORP              | COM        | 58155Q103 | 6,369  | 000000170169 | SH | DEFINED | 01 |
| MCKESSON CORP              | COM        | 58155Q103 | 295    | 000000007900 | SH | DEFINED | 06 |
| MEADWESTVACO CORP          | COM        | 583334107 | 3,758  | 000000113372 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OMEASUREMENT SPECIALTIES INC | COM               | 583421102 | 3              | 000000000508      | SH        |             | DEFINED           | 01        |
| MECHANICAL DYNAMICS INC      | COM               | 583521109 | 1,417          | 000000075200      | SH        |             | DEFINED           | 01        |
| MECHANICAL TECHNOLOGY INC    | COM               | 583538103 | 1              | 000000000291      | SH        |             | DEFINED           | 01        |
| MEDAREX INC                  | COM               | 583916101 | 46             | 000000002900      | SH        |             | DEFINED           | 01        |
| MED-DESIGN CORP              | COM               | 583926100 | 1              | 000000000114      | SH        |             | DEFINED           | 01        |
| MEDALLION FINL CORP          | COM               | 583928106 | 1              | 000000000209      | SH        |             | DEFINED           | 01        |
| MEDFORD BANCORP INC          | COM               | 584131106 | 2              | 000000000094      | SH        |             | DEFINED           | 01        |
| MEDIA GEN INC                | CL A              | 584404107 | 136            | 000000002153      | SH        |             | DEFINED           | 01        |
| MEDICINES CO                 | COM               | 584688105 | 4              | 000000000339      | SH        |             | DEFINED           | 01        |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW          | 584690309 | 277            | 000000005000      | SH        |             | DEFINED           | 01        |
| MEDIMMUNE INC                | COM               | 584699102 | 6,032          | 000000153369      | SH        |             | DEFINED           | 01        |
| MEDQUIST INC                 | COM               | 584949101 | 4              | 000000000156      | SH        |             | DEFINED           | 01        |
| MEDIS TECHNOLOGIES LTD       | COM               | 58500P107 | 3              | 000000000250      | SH        |             | DEFINED           | 01        |
| MEDTRONIC INC                | COM               | 585055106 | 33,627         | 000000743804      | SH        |             | DEFINED           | 01        |
| MELLON FINL CORP             | COM               | 58551A108 | 10,721         | 000000277828      | SH        |             | DEFINED           | 01        |
| MEMBERWORKS INC              | COM               | 586002107 | 2              | 000000000138      | SH        |             | DEFINED           | 01        |
| MENS WEARHOUSE INC           | COM               | 587118100 | 163            | 000000006998      | SH        |             | DEFINED           | 01        |
| MENTOR CORP MINN             | COM               | 587188103 | 11             | 000000000320      | SH        |             | DEFINED           | 01        |
| MENTOR GRAPHICS CORP         | COM               | 587200106 | 375            | 000000017747      | SH        |             | DEFINED           | 01        |
| MENTOR GRAPHICS CORP         | COM               | 587200106 | 181            | 000000008600      | SH        |             | DEFINED           | 06        |
| MERCANTILE BANKSHARES CORP   | COM               | 587405101 | 264            | 000000006104      | SH        |             | DEFINED           | 01        |
| MERCK & CO INC               | COM               | 589331107 | 81,154         | 000001409419      | SH        |             | DEFINED           | 01        |
| MERCK & CO INC               | COM               | 589331107 | 333            | 000000005800      | SH        |             | DEFINED           | 06        |
| MERCURY COMPUTER SYS         | COM               | 589378108 | 84             | 000000002640      | SH        |             | DEFINED           | 01        |
| MERCURY INTERACTIVE CORP     | COM               | 589405109 | 2,063          | 000000054801      | SH        |             | DEFINED           | 01        |
| MEREDITH CORP                | COM               | 589433101 | 1,197          | 000000028175      | SH        |             | DEFINED           | 01        |

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|                              |         |           |         |              |    |         |    |
|------------------------------|---------|-----------|---------|--------------|----|---------|----|
| MERIDIAN RESOURCE CORP       | COM     | 58977Q109 | 2       | 000000000522 | SH | DEFINED | 01 |
| MERISTAR HOSPITALITY CORP    | COM     | 58984Y103 | 10      | 000000000575 | SH | DEFINED | 01 |
| MERITAGE CORP                | COM     | 59001A102 | 3       | 000000000048 | SH | DEFINED | 01 |
| MERIX CORP                   | COM     | 590049102 | 3       | 000000000205 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC       | COM     | 590188108 | 26,619  | 000000480673 | SH | DEFINED | 01 |
| MESA AIR GROUP INC           | COM     | 590479101 | 4       | 000000000436 | SH | DEFINED | 01 |
| MESABA HLDGS INC             | COM     | 59066B102 | 1       | 000000000150 | SH | DEFINED | 01 |
| METASOLV INC                 | COM     | 59139P104 | 3       | 000000000410 | SH | DEFINED | 01 |
| METHODE ELECTRS INC          | CL A    | 591520200 | 6       | 000000000514 | SH | DEFINED | 01 |
| METLIFE INC                  | COM     | 59156R108 | 15,028  | 000000477088 | SH | DEFINED | 01 |
| METLIFE INC                  | COM     | 59156R108 | 337     | 000000010700 | SH | DEFINED | 06 |
| METRIS COS INC               | COM     | 591598107 | 709     | 000000035460 | SH | DEFINED | 01 |
| METRO GOLDWYN MAYER INC      | COM     | 591610100 | 89      | 000000005400 | SH | DEFINED | 01 |
| METRO ONE TELECOMMUNICATIONS | COM     | 59163F105 | 67      | 000000002677 | SH | DEFINED | 01 |
| METTLER TOLEDO INTERNATIONAL | COM     | 592688105 | 167     | 000000003700 | SH | DEFINED | 01 |
| MICHAELS STORES INC          | COM     | 594087108 | 37      | 000000000998 | SH | DEFINED | 01 |
| MICREL INC                   | COM     | 594793101 | 16      | 000000000671 | SH | DEFINED | 01 |
| MICRO GENERAL CORP           | COM NEW | 594838302 | 2       | 000000000162 | SH | DEFINED | 01 |
| MICROS SYS INC               | COM     | 594901100 | 6       | 000000000266 | SH | DEFINED | 01 |
| MICROSOFT CORP               | COM     | 594918104 | 193,071 | 000003201311 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|---------------|--------|
| OMICROSOFT CORP              | COM            | 594918104 | 134         | 000000002265   | SH              | DEFINED       | 02     |
| MICROSOFT CORP               | COM            | 594918104 | 265         | 000000004400   | SH              | DEFINED       | 06     |
| MICROVISION INC WASH         | COM            | 594960106 | 1           | 000000000163   | SH              | DEFINED       | 01     |
| MICROSTRATEGY INC            | CL A           | 594972101 | 1           | 000000000495   | SH              | DEFINED       | 01     |
| MICROCHIP TECHNOLOGY INC     | COM            | 595017104 | 107         | 000000002566   | SH              | DEFINED       | 01     |
| MICROCHIP TECHNOLOGY INC     | COM            | 595017104 | 138         | 000000003300   | SH              | DEFINED       | 06     |
| MICROMUSE INC                | COM            | 595094103 | 20          | 000000002300   | SH              | DEFINED       | 01     |
| MICRON TECHNOLOGY INC        | COM            | 595112103 | 12,564      | 00000381895    | SH              | DEFINED       | 01     |
| MICROSEMI CORP               | COM            | 595137100 | 80          | 000000004933   | SH              | DEFINED       | 01     |
| MICROTUNE INC DEL            | COM            | 59514P109 | 6           | 000000000462   | SH              | DEFINED       | 01     |
| MID-AMER APT CMNTYS INC      | COM            | 59522J103 | 5           | 000000000214   | SH              | DEFINED       | 01     |
| MID ATLANTIC MED SVCS INC    | COM            | 59523C107 | 266         | 000000009337   | SH              | DEFINED       | 01     |
| MID-ATLANTIC RLTY TR         | SH BEN INT     | 595232109 | 3           | 000000000199   | SH              | DEFINED       | 01     |
| MID-STATE BANCSHARES         | COM            | 595440108 | 6           | 000000000367   | SH              | DEFINED       | 01     |
| MIDAS GROUP INC              | COM            | 595626102 | 3           | 000000000226   | SH              | DEFINED       | 01     |
| MIDDLESEX WATER CO           | COM            | 596680108 | 2           | 000000000116   | SH              | DEFINED       | 01     |
| MIDLAND CO                   | COM            | 597486109 | 2           | 000000000060   | SH              | DEFINED       | 01     |
| MIDWEST EXPRESS HLDGS INC    | COM            | 597911106 | 3           | 000000000192   | SH              | DEFINED       | 01     |
| MIDWAY GAMES INC             | COM            | 598148104 | 6           | 000000000470   | SH              | DEFINED       | 01     |
| MIDWEST BANC HOLDINGS INC    | COM            | 598251106 | 1           | 000000000088   | SH              | DEFINED       | 01     |
| MILACRON INC                 | COM            | 598709103 | 3           | 000000000240   | SH              | DEFINED       | 01     |
| MILLENNIUM PHARMACEUTICALS I | COM            | 599902103 | 145         | 000000006511   | SH              | DEFINED       | 01     |
| MILLENNIUM CHEMICALS INC     | COM            | 599903101 | 14          | 000000000962   | SH              | DEFINED       | 01     |
| MILLER HERMAN INC            | COM            | 600544100 | 13          | 000000000547   | SH              | DEFINED       | 01     |
| MILLIPORE CORP               | COM            | 601073109 | 1,528       | 000000034553   | SH              | DEFINED       | 01     |
| MILLS CORP                   | COM            | 601148109 | 7           | 000000000278   | SH              | DEFINED       | 01     |
| MINE SAFETY APPLIANCES CO    | COM            | 602720104 | 4           | 000000000131   | SH              | DEFINED       | 01     |
| MINERALS TECHNOLOGIES INC    | COM            | 603158106 | 22          | 000000000438   | SH              | DEFINED       | 01     |
| MINNESOTA MNG & MFG CO       | COM            | 604059105 | 28,827      | 000000250650   | SH              | DEFINED       | 01     |
| MIPS TECHNOLOGIES INC        | CL A           | 604567107 | 409         | 000000055593   | SH              | DEFINED       | 01     |
| MIPS TECHNOLOGIES INC        | CL B           | 604567206 | 2,834       | 000000423066   | SH              | DEFINED       | 01     |
| MIRANT CORP                  | COM            | 604675108 | 3,305       | 000000228742   | SH              | DEFINED       | 01     |
| MIRANT CORP                  | COM            | 604675108 | 63          | 000000004400   | SH              | DEFINED       | 06     |
| MISSION WEST PPTYS INC       | COM            | 605203108 | 3           | 000000000233   | SH              | DEFINED       | 01     |

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|                              |      |           |        |              |    |         |    |
|------------------------------|------|-----------|--------|--------------|----|---------|----|
| MISSISSIPPI VY BANCSHARES IN | COM  | 605720101 | 3      | 000000000087 | SH | DEFINED | 01 |
| MOBILE MINI INC              | COM  | 60740F105 | 6      | 000000000199 | SH | DEFINED | 01 |
| MODINE MFG CO                | COM  | 607828100 | 17     | 000000000666 | SH | DEFINED | 01 |
| MOHAWK INDS INC              | COM  | 608190104 | 1,801  | 000000029980 | SH | DEFINED | 01 |
| MOHAWK INDS INC              | COM  | 608190104 | 216    | 000000003600 | SH | DEFINED | 06 |
| MOLECULAR DEVICES CORP       | COM  | 60851C107 | 3      | 000000000218 | SH | DEFINED | 01 |
| MOLEX INC                    | COM  | 608554101 | 11,982 | 000000345627 | SH | DEFINED | 01 |
| MONACO COACH CORP            | COM  | 60886R103 | 20     | 000000000848 | SH | DEFINED | 01 |
| MONDAVI ROBERT CORP          | CL A | 609200100 | 4      | 000000000128 | SH | DEFINED | 01 |
| MONY GROUP INC               | COM  | 615337102 | 13     | 000000000344 | SH | DEFINED | 01 |
| MOODYS CORP                  | COM  | 615369105 | 4,789  | 000000116539 | SH | DEFINED | 01 |
| MOOG INC                     | CL A | 615394202 | 6      | 000000000216 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OMOORE LTD                   | COM               | 615785102 | 201            | 000000015500      | SH        |             | DEFINED           | 01        |
| MORGAN STANLEY DEAN WITTER&C | COM NEW           | 617446448 | 36,035         | 000000628783      | SH        |             | DEFINED           | 01        |
| MOTOROLA INC                 | COM               | 620076109 | 18,039         | 000001270411      | SH        |             | DEFINED           | 01        |
| MOTOROLA INC                 | COM               | 620076109 | 1,051          | 000000077000      | SH        |             | DEFINED           | 02        |
| MOVADO GROUP INC             | COM               | 624580106 | 3              | 000000000147      | SH        |             | DEFINED           | 01        |
| MOVIE GALLERY INC            | COM               | 624581104 | 2              | 000000000167      | SH        |             | DEFINED           | 01        |
| MUELLER INDS INC             | COM               | 624756102 | 96             | 000000002746      | SH        |             | DEFINED           | 01        |
| MULTEX COM INC               | COM               | 625367107 | 1              | 000000000414      | SH        |             | DEFINED           | 01        |
| MURPHY OIL CORP              | COM               | 626717102 | 31             | 000000000327      | SH        |             | DEFINED           | 01        |
| MYERS INDS INC               | COM               | 628464109 | 3              | 000000000250      | SH        |             | DEFINED           | 01        |
| MYLAN LABS INC               | COM               | 628530107 | 1,499          | 000000050909      | SH        |             | DEFINED           | 01        |
| MYLAN LABS INC               | COM               | 628530107 | 353            | 000000012000      | SH        |             | DEFINED           | 06        |
| NBC CAP CORP                 | COM               | 628729105 | 2              | 000000000080      | SH        |             | DEFINED           | 01        |
| NBT BANCORP INC              | COM               | 628778102 | 5              | 000000000370      | SH        |             | DEFINED           | 01        |
| NBTY INC                     | COM               | 628782104 | 11             | 000000000654      | SH        |             | DEFINED           | 01        |
| NCI BUILDING SYS INC         | COM               | 628852105 | 5              | 000000000244      | SH        |             | DEFINED           | 01        |
| NCO GROUP INC                | COM               | 628858102 | 12             | 000000000464      | SH        |             | DEFINED           | 01        |
| NCR CORP NEW                 | COM               | 62886E108 | 2,481          | 000000055443      | SH        |             | DEFINED           | 01        |
| NS GROUP INC                 | COM               | 628916108 | 2              | 000000000264      | SH        |             | DEFINED           | 01        |
| NL INDS INC                  | COM NEW           | 629156407 | 2              | 000000000146      | SH        |             | DEFINED           | 01        |
| NMS COMMUNICATIONS CORP      | COM               | 629248105 | 2              | 000000000560      | SH        |             | DEFINED           | 01        |
| NN INC                       | COM               | 629337106 | 1              | 000000000175      | SH        |             | DEFINED           | 01        |
| NPS PHARMACEUTICALS INC      | COM               | 62936P103 | 13             | 000000000420      | SH        |             | DEFINED           | 01        |
| NRG ENERGY INC               | COM               | 629377102 | 3,554          | 000000294700      | SH        |             | DEFINED           | 01        |
| NUI CORP                     | COM               | 629431107 | 27             | 000000001113      | SH        |             | DEFINED           | 01        |
| NVR INC                      | COM               | 62944T105 | 29             | 000000000094      | SH        |             | DEFINED           | 01        |
| NVR INC                      | COM               | 62944T105 | 159            | 000000000500      | SH        |             | DEFINED           | 02        |
| NABI BIOPHARMACEUTICALS      | COM               | 629519109 | 3              | 000000000579      | SH        |             | DEFINED           | 01        |
| NABORS INDS INC              | COM               | 629568106 | 3,434          | 000000081289      | SH        |             | DEFINED           | 01        |
| NACCO INDS INC               | CL A              | 629579103 | 6              | 000000000099      | SH        |             | DEFINED           | 01        |
| NANOMETRICS INC              | COM               | 630077105 | 2              | 000000000112      | SH        |             | DEFINED           | 01        |
| NANOPHASE TCHNOLOGIES CORP   | COM               | 630079101 | 1              | 000000000177      | SH        |             | DEFINED           | 01        |
| NAPRO BIOTHERAPUTICS INC     | COM               | 630795102 | 3              | 000000000375      | SH        |             | DEFINED           | 01        |
| NASH FINCH CO                | COM               | 631158102 | 4              | 000000000165      | SH        |             | DEFINED           | 01        |
| NATCO GROUP INC              | CL A              | 63227W203 | 1              | 000000000141      | SH        |             | DEFINED           | 01        |
| NATIONAL CITY CORP           | COM               | 635405103 | 11,441         | 000000371966      | SH        |             | DEFINED           | 01        |
| NATIONAL CITY CORP           | COM               | 635405103 | 341            | 000000011100      | SH        |             | DEFINED           | 06        |
| NATIONAL COMMERCE FINL CORP  | COM               | 63545P104 | 146            | 000000005270      | SH        |             | DEFINED           | 01        |
| NATIONAL HEALTHCARE CORP     | COM               | 635906100 | 2              | 000000000123      | SH        |             | DEFINED           | 01        |
| NATIONAL FUEL GAS CO N J     | COM               | 636180101 | 14             | 000000000575      | SH        |             | DEFINED           | 01        |
| NATIONAL GOLF PPTYS INC      | COM               | 63623G109 | 1              | 000000000152      | SH        |             | DEFINED           | 01        |
| NATIONAL HEALTH INVS INC     | COM               | 63633D104 | 4              | 000000000314      | SH        |             | DEFINED           | 01        |

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|                              |     |           |    |              |    |         |    |
|------------------------------|-----|-----------|----|--------------|----|---------|----|
| NATIONAL INSTRS CORP         | COM | 636518102 | 15 | 000000000370 | SH | DEFINED | 01 |
| NATIONAL-OILWELL INC         | COM | 637071101 | 14 | 000000000584 | SH | DEFINED | 01 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 6  | 000000000272 | SH | DEFINED | 01 |
| NATIONAL PRESTO INDS INC     | COM | 637215104 | 2  | 000000000071 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ONATIONAL PROCESSING INC     | COM               | 637229105 | 3              | 000000000106      | SH        |             | DEFINED            | 01        |
| NATIONAL SEMICONDUCTOR CORP  | COM               | 637640103 | 3,557          | 000000105593      | SH        |             | DEFINED            | 01        |
| NATIONAL SVC INDS INC        | COM NEW           | 637657206 | 1              | 000000000157      | SH        |             | DEFINED            | 01        |
| NATIONAL WESTN LIFE INS CO   | CL A              | 638522102 | 3              | 000000000033      | SH        |             | DEFINED            | 01        |
| NATIONWIDE FINL SVCS INC     | CL A              | 638612101 | 25             | 000000000600      | SH        |             | DEFINED            | 01        |
| NATIONWIDE HEALTH PPTYS INC  | COM               | 638620104 | 14             | 0000000000718     | SH        |             | DEFINED            | 01        |
| NATURES SUNSHINE PRODUCTS IN | COM               | 639027101 | 1              | 000000000176      | SH        |             | DEFINED            | 01        |
| NAUTICA ENTERPRISES INC      | COM               | 639089101 | 5              | 0000000000379     | SH        |             | DEFINED            | 01        |
| NAVISTAR INTL CORP NEW       | COM               | 63934E108 | 1,736          | 000000039202      | SH        |             | DEFINED            | 01        |
| NAVIGANT CONSULTING INC      | COM               | 63935N107 | 3              | 000000000600      | SH        |             | DEFINED            | 01        |
| NAVIGANT INTL INC            | COM               | 63935R108 | 2              | 000000000200      | SH        |             | DEFINED            | 01        |
| NDCHEALTH CORP               | COM               | 639480102 | 17             | 000000000492      | SH        |             | DEFINED            | 01        |
| NEIMAN MARCUS GROUP INC      | CL A              | 640204202 | 511            | 000000014845      | SH        |             | DEFINED            | 01        |
| NEOSE TECHNOLOGIES INC       | COM               | 640522108 | 5              | 000000000177      | SH        |             | DEFINED            | 01        |
| NEOPHARM INC                 | COM               | 640919106 | 3              | 000000000172      | SH        |             | DEFINED            | 01        |
| NETBANK INC                  | COM               | 640933107 | 6              | 0000000000380     | SH        |             | DEFINED            | 01        |
| NETWORKS ASSOCS INC          | COM               | 640938106 | 1,774          | 000000073316      | SH        |             | DEFINED            | 01        |
| NET2PHONE                    | COM               | 64108N106 | 1              | 000000000266      | SH        |             | DEFINED            | 01        |
| NETEGRITY INC                | COM               | 64110P107 | 5              | 0000000000360     | SH        |             | DEFINED            | 01        |
| NETRO CORP                   | COM               | 64114R109 | 1              | 0000000000575     | SH        |             | DEFINED            | 01        |
| NETIQ CORP                   | COM               | 64115P102 | 327            | 000000015019      | SH        |             | DEFINED            | 01        |
| NETSCOUT SYS INC             | COM               | 64115T104 | 1              | 000000000262      | SH        |             | DEFINED            | 01        |
| NETRATINGS INC               | COM               | 64116M108 | 1              | 000000000110      | SH        |             | DEFINED            | 01        |
| NETWORK APPLIANCE INC        | COM               | 64120L104 | 3,986          | 000000195625      | SH        |             | DEFINED            | 01        |
| NETWORK APPLIANCE INC        | COM               | 64120L104 | 83             | 000000004100      | SH        |             | DEFINED            | 06        |
| NEUBERGER BERMAN INC         | COM               | 641234109 | 23             | 0000000000508     | SH        |             | DEFINED            | 01        |
| NEUROGEN CORP                | COM               | 64124E106 | 2              | 000000000189      | SH        |             | DEFINED            | 01        |
| NEUROCRINE BIOSCIENCES INC   | COM               | 64125C109 | 16             | 0000000000414     | SH        |             | DEFINED            | 01        |
| NEW CENTURY FINANCIAL CORP   | COM               | 64352D101 | 3              | 000000000162      | SH        |             | DEFINED            | 01        |
| NEW ENGLAND BUSINESS SVC INC | COM               | 643872104 | 4              | 0000000000175     | SH        |             | DEFINED            | 01        |
| NEW FOCUS INC                | COM               | 644383101 | 2              | 0000000000796     | SH        |             | DEFINED            | 01        |
| NEW HORIZONS WORLDWIDE INC   | COM               | 645526104 | 1              | 000000000102      | SH        |             | DEFINED            | 01        |
| NEW JERSEY RES               | COM               | 646025106 | 36             | 000000001208      | SH        |             | DEFINED            | 01        |
| NEW PLAN EXCEL RLTY TR INC   | COM               | 648053106 | 13             | 0000000000674     | SH        |             | DEFINED            | 01        |
| NEW YORK CMNTY BANCORP INC   | COM               | 649445103 | 56             | 000000002047      | SH        |             | DEFINED            | 01        |
| NEW YORK TIMES CO            | CL A              | 650111107 | 4,176          | 000000087269      | SH        |             | DEFINED            | 01        |
| NEWELL RUBBERMAID INC        | COM               | 651229106 | 5,300          | 000000165840      | SH        |             | DEFINED            | 01        |
| NEWFIELD EXPL CO             | COM               | 651290108 | 521            | 000000014100      | SH        |             | DEFINED            | 01        |
| NEWMONT MINING CORP          | COM               | 651639106 | 6,404          | 000000231292      | SH        |             | DEFINED            | 01        |
| NEWPARK RES INC              | COM PAR \$.       | 651718504 | 7              | 0000000000999     | SH        |             | DEFINED            | 01        |
| NEWPORT CORP                 | COM               | 651824104 | 56             | 000000002370      | SH        |             | DEFINED            | 01        |
| NEWS CORP LTD                | ADR NEW           | 652487703 | 2,423          | 000000085400      | SH        |             | DEFINED            | 01        |
| NEXTEL COMMUNICATIONS INC    | CL A              | 65332V103 | 2,961          | 000000550413      | SH        |             | DEFINED            | 01        |
| NEXTEL COMMUNICATIONS INC    | CL A              | 65332V103 | 42             | 000000007900      | SH        |             | DEFINED            | 06        |
| NICOR INC                    | COM               | 654086107 | 1,152          | 000000025297      | SH        |             | DEFINED            | 01        |
| NICOR INC                    | COM               | 654086107 | 186            | 000000004100      | SH        |             | DEFINED            | 06        |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|--|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |  |
| ONIKE INC                    | CL B           | 654106103 | 9,282       | 000000154688   | SH     |          | DEFINED        | 01     |  |
| NIKE INC                     | CL B           | 654106103 | 444         | 000000007303   | SH     |          | DEFINED        | 02     |  |
| NIKE INC                     | CL B           | 654106103 | 192         | 000000003200   | SH     |          | DEFINED        | 06     |  |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 30          | 000000000784   | SH     |          | DEFINED        | 01     |  |
| NISOURCE INC                 | COM            | 65473P105 | 2,745       | 000000119639   | SH     |          | DEFINED        | 01     |  |
| NOBLE AFFILIATES INC         | COM            | 654894104 | 328         | 000000008409   | SH     |          | DEFINED        | 01     |  |
| NOBLE DRILLING CORP          | COM            | 655042109 | 3,182       | 000000076892   | SH     |          | DEFINED        | 01     |  |
| NOBLE DRILLING CORP          | COM            | 655042109 | 91          | 000000002200   | SH     |          | DEFINED        | 06     |  |
| NORDSON CORP                 | COM            | 655663102 | 18          | 000000000598   | SH     |          | DEFINED        | 01     |  |
| NORDSTROM INC                | COM            | 655664100 | 2,281       | 000000093117   | SH     |          | DEFINED        | 01     |  |
| NORFOLK SOUTHERN CORP        | COM            | 655844108 | 5,657       | 000000236325   | SH     |          | DEFINED        | 01     |  |
| NORTEK INC                   | COM            | 656559101 | 44          | 000000001229   | SH     |          | DEFINED        | 01     |  |
| NORTEL NETWORKS CORP NEW     | COM            | 656568102 | 8,212       | 000001829163   | SH     |          | DEFINED        | 01     |  |
| NORTH AMERN SCIENTIFIC INC   | COM            | 65715D100 | 1           | 000000000108   | SH     |          | DEFINED        | 01     |  |
| NORTH FORK BANCORPORATION NY | COM            | 659424105 | 457         | 000000012872   | SH     |          | DEFINED        | 01     |  |
| NORTH PITTSBURGH SYS INC     | COM            | 661562108 | 3           | 000000000228   | SH     |          | DEFINED        | 01     |  |
| NORTHEAST UTILS              | COM            | 664397106 | 20          | 000000001012   | SH     |          | DEFINED        | 01     |  |
| NORTHERN TR CORP             | COM            | 665859104 | 7,987       | 000000132878   | SH     |          | DEFINED        | 01     |  |
| NORTHFIELD LABS INC          | COM            | 666135108 | 1           | 000000000161   | SH     |          | DEFINED        | 01     |  |
| NORTHROP GRUMMAN CORP        | COM            | 666807102 | 7,118       | 000000062966   | SH     |          | DEFINED        | 01     |  |
| NORTHWEST AIRLS CORP         | CL A           | 667280101 | 102         | 000000005400   | SH     |          | DEFINED        | 01     |  |
| NORTHWEST BANCORP INC PA     | COM            | 667328108 | 2           | 000000000185   | SH     |          | DEFINED        | 01     |  |
| NORTHWEST NAT GAS CO         | COM            | 667655104 | 41          | 000000001483   | SH     |          | DEFINED        | 01     |  |
| NORTHWESTERN CORP            | COM            | 668074107 | 9           | 000000000416   | SH     |          | DEFINED        | 01     |  |
| NU HORIZONS ELECTRS CORP     | COM            | 669908105 | 2           | 000000000223   | SH     |          | DEFINED        | 01     |  |
| NOVADIGM INC                 | COM            | 669937104 | 1           | 000000000202   | SH     |          | DEFINED        | 01     |  |
| NUANCE COMMUNICATIONS INC    | COM            | 669967101 | 2           | 000000000406   | SH     |          | DEFINED        | 01     |  |
| NOVAVAX INC                  | COM            | 670002104 | 2           | 000000000224   | SH     |          | DEFINED        | 01     |  |
| NOVELL INC                   | COM            | 670006105 | 826         | 000000212392   | SH     |          | DEFINED        | 01     |  |
| NOVELLUS SYS INC             | COM            | 670008101 | 4,815       | 000000088949   | SH     |          | DEFINED        | 01     |  |
| NOVEN PHARMACEUTICALS INC    | COM            | 670009109 | 7           | 000000000341   | SH     |          | DEFINED        | 01     |  |
| NOVOSTE CORP                 | COM            | 67010C100 | 1           | 000000000226   | SH     |          | DEFINED        | 01     |  |
| NU SKIN ENTERPRISES INC      | CL A           | 67018T105 | 6           | 000000000652   | SH     |          | DEFINED        | 01     |  |
| NSTAR                        | COM            | 67019E107 | 17          | 000000000383   | SH     |          | DEFINED        | 01     |  |
| NTELOS INC                   | COM            | 67019U101 | 1           | 000000000257   | SH     |          | DEFINED        | 01     |  |
| NUCOR CORP                   | COM            | 670346105 | 2,852       | 000000044403   | SH     |          | DEFINED        | 01     |  |
| NUCOR CORP                   | COM            | 670346105 | 141         | 000000002200   | SH     |          | DEFINED        | 06     |  |
| NUEVO ENERGY CO              | COM            | 670509108 | 3           | 000000000222   | SH     |          | DEFINED        | 01     |  |
| NUMERICAL TECHNOLOGIES INC   | COM            | 67053T101 | 76          | 000000005688   | SH     |          | DEFINED        | 01     |  |
| NVIDIA CORP                  | COM            | 67066G104 | 5,758       | 000000129819   | SH     |          | DEFINED        | 01     |  |
| NVIDIA CORP                  | COM            | 67066G104 | 84          | 000000001900   | SH     |          | DEFINED        | 06     |  |
| NYFIX INC                    | COM            | 670712108 | 5           | 000000000357   | SH     |          | DEFINED        | 01     |  |
| O CHARLEYS INC               | COM            | 670823103 | 5           | 000000000254   | SH     |          | DEFINED        | 01     |  |
| OGE ENERGY CORP              | COM            | 670837103 | 13          | 000000000563   | SH     |          | DEFINED        | 01     |  |
| OM GROUP INC                 | COM            | 670872100 | 173         | 000000002400   | SH     |          | DEFINED        | 01     |  |
| OSI PHARMACEUTICALS INC      | COM            | 671040103 | 352         | 000000009000   | SH     |          | DEFINED        | 01     |  |

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|--------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|--|
| OOTG SOFTWARE INC        | COM            | 671059103 | 818         | 000000094833   | SH     |          | DEFINED        | 01     |  |
| OAK TECHNOLOGY INC       | COM            | 671802106 | 10          | 000000000731   | SH     |          | DEFINED        | 01     |  |
| OAKLEY INC               | COM            | 673662102 | 100         | 000000005600   | SH     |          | DEFINED        | 01     |  |
| OCCIDENTAL PETE CORP DEL | COM            | 674599105 | 6,215       | 000000213241   | SH     |          | DEFINED        | 01     |  |

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|                            |             |           |        |              |    |         |    |
|----------------------------|-------------|-----------|--------|--------------|----|---------|----|
| OCCIDENTAL PETE CORP DEL   | COM         | 674599105 | 300    | 000000010300 | SH | DEFINED | 06 |
| OCEAN ENERGY INC DEL       | COM         | 67481E106 | 293    | 000000014841 | SH | DEFINED | 01 |
| OCEANEERING INTL INC       | COM         | 675232102 | 140    | 000000004835 | SH | DEFINED | 01 |
| OCEANFIRST FINL CORP       | COM         | 675234108 | 3      | 000000000113 | SH | DEFINED | 01 |
| OCTEL CORP                 | COM         | 675727101 | 2      | 000000000150 | SH | DEFINED | 01 |
| OCULAR SCIENCES INC        | COM         | 675744106 | 7      | 000000000256 | SH | DEFINED | 01 |
| OCWEN FINL CORP            | COM         | 675746101 | 3      | 000000000558 | SH | DEFINED | 01 |
| OFFICEMAX INC              | COM         | 67622M108 | 9      | 000000001624 | SH | DEFINED | 01 |
| OFFICE DEPOT INC           | COM         | 676220106 | 3,722  | 000000187514 | SH | DEFINED | 01 |
| OFFICE DEPOT INC           | COM         | 676220106 | 398    | 000000020100 | SH | DEFINED | 06 |
| OFFSHORE LOGISTICS INC     | COM         | 676255102 | 5      | 000000000272 | SH | DEFINED | 01 |
| OHIO CAS CORP              | COM         | 677240103 | 24     | 000000001285 | SH | DEFINED | 01 |
| OIL STS INTL INC           | COM         | 678026105 | 1      | 000000000152 | SH | DEFINED | 01 |
| OLD REP INTL CORP          | COM         | 680223104 | 27     | 000000000859 | SH | DEFINED | 01 |
| OLD REP INTL CORP          | COM         | 680223104 | 268    | 000000008400 | SH | DEFINED | 06 |
| OLD SECOND BANCORP INC ILL | COM         | 680277100 | 3      | 000000000087 | SH | DEFINED | 01 |
| OLIN CORP                  | COM PAR \$1 | 680665205 | 96     | 000000005142 | SH | DEFINED | 01 |
| OMNICARE INC               | COM         | 681904108 | 17     | 000000000675 | SH | DEFINED | 01 |
| OMNICOM GROUP INC          | COM         | 681919106 | 11,080 | 000000117376 | SH | DEFINED | 01 |
| 1-800 CONTACTS INC         | COM         | 681977104 | 1      | 000000000103 | SH | DEFINED | 01 |
| OMEGA FINL CORP            | COM         | 682092101 | 4      | 000000000125 | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC       | COM         | 682129101 | 4      | 000000000602 | SH | DEFINED | 01 |
| ON ASSIGNMENT INC          | COM         | 682159108 | 5      | 000000000318 | SH | DEFINED | 01 |
| ON SEMICONDUCTOR CORP      | COM         | 682189105 | 2      | 000000000506 | SH | DEFINED | 01 |
| 1 800 FLOWERS COM          | CL A        | 68243Q106 | 1      | 000000000127 | SH | DEFINED | 01 |
| ONEIDA LTD                 | COM         | 682505102 | 3      | 000000000215 | SH | DEFINED | 01 |
| ONEOK INC NEW              | COM         | 682680103 | 25     | 000000001240 | SH | DEFINED | 01 |
| ONI SYSTEMS CORP           | COM         | 68273F103 | 493    | 000000080000 | SH | DEFINED | 01 |
| ONYX PHARMACEUTICALS INC   | COM         | 683399109 | 1      | 000000000281 | SH | DEFINED | 01 |
| ONYX SOFTWARE CORP         | COM         | 683402101 | 3      | 000000000606 | SH | DEFINED | 01 |
| OPENWAVE SYS INC           | COM         | 683718100 | 77     | 000000012131 | SH | DEFINED | 01 |
| OPLINK COMMUNICATIONS INC  | COM         | 68375Q106 | 2      | 000000001791 | SH | DEFINED | 01 |
| OPNET TECHNOLOGIES INC     | COM         | 683757108 | 1      | 000000000131 | SH | DEFINED | 01 |
| ORACLE CORP                | COM         | 68389X105 | 42,544 | 000003323779 | SH | DEFINED | 01 |
| OPTION CARE INC            | COM         | 683948103 | 1      | 000000000113 | SH | DEFINED | 01 |
| ORASURE TECHNOLOGIES INC   | COM         | 68554V108 | 2      | 000000000397 | SH | DEFINED | 01 |
| ORBITAL SCIENCES CORP      | COM         | 685564106 | 2      | 000000000526 | SH | DEFINED | 01 |
| ORCHID BIOSCIENCES INC     | COM         | 68571P100 | 2      | 000000000823 | SH | DEFINED | 01 |
| OREGON STL MLS INC         | COM         | 686079104 | 2      | 000000000392 | SH | DEFINED | 01 |
| O REILLY AUTOMOTIVE INC    | COM         | 686091109 | 17     | 000000000563 | SH | DEFINED | 01 |
| ORIENTAL FINL GROUP INC    | COM         | 68618W100 | 3      | 000000000150 | SH | DEFINED | 01 |
| ORTHODONTIC CTRS AMER INC  | COM         | 68750P103 | 278    | 000000010100 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OOSCA INC                    | CL A           | 687836106 | 3,883       | 000000139402   | SH     |          | DEFINED         | 01     |
| OSHKOSH B GOSH INC           | CL A           | 688222207 | 6           | 000000000146   | SH     |          | DEFINED         | 01     |
| OSHKOSH TRUCK CORP           | COM            | 688239201 | 14          | 000000000254   | SH     |          | DEFINED         | 01     |
| OSMONICS INC                 | COM            | 688350107 | 2           | 000000000161   | SH     |          | DEFINED         | 01     |
| OTTER TAIL CORP              | COM            | 689648103 | 11          | 000000000374   | SH     |          | DEFINED         | 01     |
| OUTBACK STEAKHOUSE INC       | COM            | 689899102 | 313         | 000000008753   | SH     |          | DEFINED         | 01     |
| OVERSEAS SHIPHOLDING GROUP I | COM            | 690368105 | 16          | 000000000662   | SH     |          | DEFINED         | 01     |
| OVERTURE SVCS INC            | COM            | 69039R100 | 8           | 000000000298   | SH     |          | DEFINED         | 01     |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 27          | 000000001415   | SH     |          | DEFINED         | 01     |
| OWENS ILL INC                | COM NEW        | 690768403 | 37          | 000000002226   | SH     |          | DEFINED         | 01     |
| OXFORD HEALTH PLANS INC      | COM            | 691471106 | 160         | 000000003832   | SH     |          | DEFINED         | 01     |
| OXFORD INDS INC              | COM            | 691497309 | 2           | 000000000091   | SH     |          | DEFINED         | 01     |

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|                              |         |           |        |               |    |         |    |
|------------------------------|---------|-----------|--------|---------------|----|---------|----|
| P C CONNECTION               | COM     | 69318J100 | 1      | 000000000101  | SH | DEFINED | 01 |
| PC-TEL INC                   | COM     | 69325Q105 | 1      | 000000000207  | SH | DEFINED | 01 |
| PDI INC                      | COM     | 69329V100 | 1      | 000000000117  | SH | DEFINED | 01 |
| PG&E CORP                    | COM     | 69331C108 | 5,216  | 000000221418  | SH | DEFINED | 01 |
| PG&E CORP                    | COM     | 69331C108 | 73     | 000000003100  | SH | DEFINED | 06 |
| PFF BANCORP INC              | COM     | 69331W104 | 5      | 000000000175  | SH | DEFINED | 01 |
| P F CHANGS CHINA BISTRO INC  | COM     | 69333Y108 | 82     | 000000001240  | SH | DEFINED | 01 |
| PICO HLDGS INC               | COM NEW | 693366205 | 2      | 000000000162  | SH | DEFINED | 01 |
| PLX TECHNOLOGY INC           | COM     | 693417107 | 3      | 000000000257  | SH | DEFINED | 01 |
| PMA CAP CORP                 | CL A    | 693419202 | 5      | 000000000249  | SH | DEFINED | 01 |
| PMC-SIERRA INC               | COM     | 69344F106 | 2,603  | 000000159916  | SH | DEFINED | 01 |
| PMI GROUP INC                | COM     | 69344M101 | 994    | 000000013122  | SH | DEFINED | 01 |
| PMI GROUP INC                | COM     | 69344M101 | 68     | 000000000900  | SH | DEFINED | 06 |
| PNC FINL SVCS GROUP INC      | COM     | 693475105 | 10,168 | 000000165369  | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC      | COM     | 693475105 | 86     | 000000001400  | SH | DEFINED | 06 |
| PNM RES INC                  | COM     | 69349H107 | 26     | 000000000877  | SH | DEFINED | 01 |
| PPG INDS INC                 | COM     | 693506107 | 6,328  | 000000115248  | SH | DEFINED | 01 |
| PPG INDS INC                 | COM     | 693506107 | 131    | 000000002400  | SH | DEFINED | 06 |
| PPL CORP                     | COM     | 69351T106 | 3,381  | 000000085367  | SH | DEFINED | 01 |
| PPL CORP                     | COM     | 69351T106 | 83     | 000000002100  | SH | DEFINED | 06 |
| PRG-SCHULTZ INTERNATIONAL IN | COM     | 69357C107 | 7      | 0000000000510 | SH | DEFINED | 01 |
| PRI AUTOMATION INC           | COM     | 69357H106 | 3,504  | 000000150359  | SH | DEFINED | 01 |
| PS BUSINESS PKS INC CALIF    | COM     | 69360J107 | 5      | 0000000000162 | SH | DEFINED | 01 |
| PSS WORLD MED INC            | COM     | 69366A100 | 10     | 000000001082  | SH | DEFINED | 01 |
| PACCAR INC                   | COM     | 693718108 | 3,898  | 000000053249  | SH | DEFINED | 01 |
| PACIFIC CAP BANCORP NEW      | COM     | 69404P101 | 12     | 000000000400  | SH | DEFINED | 01 |
| PACIFIC CENTY FINL CORP      | COM     | 694058108 | 368    | 000000014155  | SH | DEFINED | 01 |
| PACIFIC NORTHWEST BANCORP    | COM     | 69466M103 | 5      | 0000000000210 | SH | DEFINED | 01 |
| PACIFIC SUNWEAR CALIF INC    | COM     | 694873100 | 224    | 000000009141  | SH | DEFINED | 01 |
| PACIFICARE HEALTH SYS DEL    | COM     | 695112102 | 11     | 0000000000681 | SH | DEFINED | 01 |
| PACKAGING CORP AMER          | COM     | 695156109 | 15     | 0000000000762 | SH | DEFINED | 01 |
| PACKETEER INC                | COM     | 695210104 | 2      | 0000000000340 | SH | DEFINED | 01 |
| PACTIV CORP                  | COM     | 695257105 | 2,004  | 000000100124  | SH | DEFINED | 01 |
| PAIN THERAPEUTICS INC        | COM     | 69562K100 | 2      | 0000000000243 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OPALL CORP                   | COM               | 696429307 | 1,610          | 000000078618      | SH        |             | DEFINED           | 01        |
| PALM HARBOR HOMES            | COM               | 696639103 | 5              | 0000000000248     | SH        |             | DEFINED           | 01        |
| PALM INC                     | COM               | 696642107 | 1,315          | 000000329632      | SH        |             | DEFINED           | 01        |
| PANAMSAT CORP NEW            | COM               | 697933109 | 170            | 000000007483      | SH        |             | DEFINED           | 01        |
| PAN PACIFIC RETAIL PPTYS INC | COM               | 69806L104 | 11             | 000000000366      | SH        |             | DEFINED           | 01        |
| PANERA BREAD CO              | CL A              | 69840W108 | 9              | 0000000000149     | SH        |             | DEFINED           | 01        |
| PAPA JOHNS INTL INC          | COM               | 698813102 | 10             | 0000000000388     | SH        |             | DEFINED           | 01        |
| PARAMETRIC TECHNOLOGY CORP   | COM               | 699173100 | 1,181          | 000000195685      | SH        |             | DEFINED           | 01        |
| PAREXEL INTL CORP            | COM               | 699462107 | 6              | 0000000000380     | SH        |             | DEFINED           | 01        |
| PARK ELECTROCHEMICAL CORP    | COM               | 700416209 | 7              | 0000000000253     | SH        |             | DEFINED           | 01        |
| PARK NATL CORP               | COM               | 700658107 | 17             | 0000000000176     | SH        |             | DEFINED           | 01        |
| PARK PL ENTMT CORP           | COM               | 700690100 | 22             | 000000002176      | SH        |             | DEFINED           | 01        |
| PARK PL ENTMT CORP           | COM               | 700690100 | 99             | 000000009548      | SH        |             | DEFINED           | 02        |
| PARKER DRILLING CO           | COM               | 701081101 | 5              | 000000001312      | SH        |             | DEFINED           | 01        |
| PARKER HANNIFIN CORP         | COM               | 701094104 | 3,825          | 000000076672      | SH        |             | DEFINED           | 01        |
| PARKERVISION INC             | COM               | 701354102 | 2              | 0000000000128     | SH        |             | DEFINED           | 01        |
| PARKWAY PPTYS INC            | COM               | 70159Q104 | 4              | 0000000000126     | SH        |             | DEFINED           | 01        |
| PATHMARK STORES INC NEW      | COM               | 70322A101 | 10             | 0000000000457     | SH        |             | DEFINED           | 01        |
| PATINA OIL & GAS CORP        | COM               | 703224105 | 72             | 000000002287      | SH        |             | DEFINED           | 01        |
| PATTERSON DENTAL CO          | COM               | 703412106 | 152            | 000000003489      | SH        |             | DEFINED           | 01        |

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|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| PATTERSON UTI ENERGY INC     | COM        | 703481101 | 440   | 000000014816 | SH | DEFINED | 01 |
| PAXAR CORP                   | COM        | 704227107 | 64    | 000000003740 | SH | DEFINED | 01 |
| PAXSON COMMUNICATIONS CORP   | COM        | 704231109 | 5     | 000000000479 | SH | DEFINED | 01 |
| PAYCHEX INC                  | COM        | 704326107 | 8,698 | 000000219107 | SH | DEFINED | 01 |
| PAYLESS SHOESOURCE INC       | COM        | 704379106 | 595   | 000000009761 | SH | DEFINED | 01 |
| PECO II INC                  | COM        | 705221109 | 1     | 000000002029 | SH | DEFINED | 01 |
| PEDIATRIX MED GROUP          | COM        | 705324101 | 74    | 000000001820 | SH | DEFINED | 01 |
| PEGASUS COMMUNICATIONS CORP  | CL A       | 705904100 | 1     | 000000000654 | SH | DEFINED | 01 |
| PEGASUS SOLUTIONS INC        | COM        | 705906105 | 6     | 000000000374 | SH | DEFINED | 01 |
| PEMSTAR INC                  | COM        | 706552106 | 3     | 000000000327 | SH | DEFINED | 01 |
| PENN ENGR & MFG CORP         | CL A       | 707389102 | 10    | 000000000600 | SH | DEFINED | 01 |
| PENN ENGR & MFG CORP         | COM NON VT | 707389300 | 3     | 000000000181 | SH | DEFINED | 01 |
| PENN NATL GAMING INC         | COM        | 707569109 | 5     | 000000000157 | SH | DEFINED | 01 |
| PENN VA CORP                 | COM        | 707882106 | 65    | 000000001621 | SH | DEFINED | 01 |
| PENNEY J C INC               | COM        | 708160106 | 4,278 | 000000206581 | SH | DEFINED | 01 |
| PENNFED FINL SVCS INC        | COM        | 708167101 | 2     | 000000000086 | SH | DEFINED | 01 |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT | 709102107 | 5     | 000000000201 | SH | DEFINED | 01 |
| PENNZOIL-QUAKER STATE COMPAN | COM        | 709323109 | 154   | 000000007182 | SH | DEFINED | 01 |
| PENTAIR INC                  | COM        | 709631105 | 362   | 000000008054 | SH | DEFINED | 01 |
| PENTON MEDIA INC             | COM        | 709668107 | 2     | 000000000353 | SH | DEFINED | 01 |
| PENWEST PHARMACEUTICALS CO   | COM        | 709754105 | 3     | 000000000204 | SH | DEFINED | 01 |
| PEOPLES ENERGY CORP          | COM        | 711030106 | 818   | 000000020779 | SH | DEFINED | 01 |
| PEOPLES HLDG CO              | COM        | 711148106 | 3     | 000000000087 | SH | DEFINED | 01 |
| PEOPLESOFT INC               | COM        | 712713106 | 6,599 | 000000180652 | SH | DEFINED | 01 |
| PEP BOYS MANNY MOE & JACK    | COM        | 713278109 | 88    | 000000005291 | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC     | COM        | 713409100 | 4,212 | 000000162840 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OPEPSI BOTTLING GROUP INC    | COM               | 713409100 | 72             | 000000002800      | SH        |             | DEFINED            | 06        |
| PEPSIAMERICAS INC            | COM               | 71343P200 | 16             | 000000001126      | SH        |             | DEFINED            | 01        |
| PEPSICO INC                  | COM               | 713448108 | 52,840         | 000001026036      | SH        |             | DEFINED            | 01        |
| PEPSICO INC                  | COM               | 713448108 | 108            | 000000002105      | SH        |             | DEFINED            | 02        |
| PER-SE TECHNOLOGIES INC      | COM NEW           | 713569309 | 5              | 000000000455      | SH        |             | DEFINED            | 01        |
| PEREGRINE PHARMACEUTICALS IN | COM               | 713661106 | 3              | 000000001671      | SH        |             | DEFINED            | 01        |
| PERFORMANCE FOOD GROUP CO    | COM               | 713755106 | 21             | 000000000665      | SH        |             | DEFINED            | 01        |
| PERFORMANCE TECHNOLOGIES INC | COM               | 71376K102 | 1              | 000000000151      | SH        |             | DEFINED            | 01        |
| PERICOM SEMICONDUCTOR CORP   | COM               | 713831105 | 4              | 000000000326      | SH        |             | DEFINED            | 01        |
| PERKINELMER INC              | COM               | 714046109 | 1,627          | 000000087981      | SH        |             | DEFINED            | 01        |
| PEROT SYS CORP               | CL A              | 714265105 | 18             | 000000000946      | SH        |             | DEFINED            | 01        |
| PERRIGO CO                   | COM               | 714290103 | 17             | 000000001452      | SH        |             | DEFINED            | 01        |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED         | 71654V101 | 3,602          | 000000144500      | SH        |             | DEFINED            | 01        |
| PETROQUEST ENERGY INC        | COM               | 716748108 | 2              | 000000000389      | SH        |             | DEFINED            | 01        |
| PETSMART INC                 | COM               | 716768106 | 97             | 000000007204      | SH        |             | DEFINED            | 01        |
| PHARMACYCLICS INC            | COM               | 716933106 | 1              | 000000000245      | SH        |             | DEFINED            | 01        |
| PFIZER INC                   | COM               | 717081103 | 142,982        | 000003597955      | SH        |             | DEFINED            | 01        |
| PFIZER INC                   | COM               | 717081103 | 23             | 000000000600      | SH        |             | DEFINED            | 02        |
| PFIZER INC                   | COM               | 717081103 | 246            | 000000006200      | SH        |             | DEFINED            | 06        |
| PHARMACEUTICAL PROD DEV INC  | COM               | 717124101 | 289            | 000000008300      | SH        |             | DEFINED            | 06        |
| PHARMACEUTICAL RES INC       | COM               | 717125108 | 196            | 000000009284      | SH        |             | DEFINED            | 01        |
| PHARMACOPEIA INC             | COM               | 71713B104 | 4              | 000000000337      | SH        |             | DEFINED            | 01        |
| PHARMACIA CORP               | COM               | 71713U102 | 34,024         | 000000754755      | SH        |             | DEFINED            | 01        |
| PHARMOS CORP                 | COM NEW           | 717139208 | 1              | 000000000860      | SH        |             | DEFINED            | 01        |
| PHELPS DODGE CORP            | COM               | 717265102 | 1,925          | 000000045726      | SH        |             | DEFINED            | 01        |
| PHILADELPHIA CONS HLDG CORP  | COM               | 717528103 | 6              | 000000000174      | SH        |             | DEFINED            | 01        |
| PHILADELPHIA SUBN CORP       | COM PAR \$0       | 718009608 | 20             | 000000000861      | SH        |             | DEFINED            | 01        |
| PHILIP MORRIS COS INC        | COM               | 718154107 | 65,545         | 000001244460      | SH        |             | DEFINED            | 01        |

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|                          |            |           |        |              |    |         |    |
|--------------------------|------------|-----------|--------|--------------|----|---------|----|
| PHILLIPS PETE CO         | COM        | 718507106 | 14,929 | 000000237732 | SH | DEFINED | 01 |
| PHILLIPS VAN HEUSEN CORP | COM        | 718592108 | 4      | 000000000345 | SH | DEFINED | 01 |
| PHOENIX COS INC NEW      | COM        | 71902E109 | 819    | 000000042700 | SH | DEFINED | 01 |
| PHOENIX TECHNOLOGY LTD   | COM        | 719153108 | 4      | 000000000354 | SH | DEFINED | 01 |
| PHOTON DYNAMICS INC      | COM        | 719364101 | 13     | 000000000257 | SH | DEFINED | 01 |
| PHOTRONICS INC           | COM        | 719405102 | 593    | 000000017601 | SH | DEFINED | 01 |
| PIEDMONT NAT GAS INC     | COM        | 720186105 | 16     | 000000000466 | SH | DEFINED | 01 |
| PIER 1 IMPORTS INC       | COM        | 720279108 | 391    | 000000019019 | SH | DEFINED | 01 |
| PILGRIMS PRIDE CORP      | CL B       | 721467108 | 115    | 000000008228 | SH | DEFINED | 01 |
| PINNACLE ENTMT INC       | COM        | 723456109 | 2      | 000000000278 | SH | DEFINED | 01 |
| PINNACLE SYS INC         | COM        | 723481107 | 6      | 000000000869 | SH | DEFINED | 01 |
| PINNACLE WEST CAP CORP   | COM        | 723484101 | 2,445  | 000000053916 | SH | DEFINED | 01 |
| PIONEER NAT RES CO       | COM        | 723787107 | 94     | 000000004251 | SH | DEFINED | 01 |
| PIONEER STD ELECTRS INC  | COM        | 723877106 | 5      | 000000000420 | SH | DEFINED | 01 |
| PITNEY BOWES INC         | COM        | 724479100 | 6,436  | 000000150382 | SH | DEFINED | 01 |
| PITTSTON CO              | COM BRINKS | 725701106 | 58     | 000000002317 | SH | DEFINED | 01 |
| PIXELWORKS INC           | COM        | 72581M107 | 4      | 000000000333 | SH | DEFINED | 01 |
| PIXAR                    | COM        | 725811103 | 22     | 000000000600 | SH | DEFINED | 01 |

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|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OPLACER DOME INC            | COM               | 725906101 | 2,568          | 000000209641      | SH        |             | DEFINED           | 01        |
| PLAINS RES INC              | COM PAR \$0       | 726540503 | 46             | 000000001864      | SH        |             | DEFINED           | 01        |
| PLANAR SYS INC              | COM               | 726900103 | 4              | 000000000162      | SH        |             | DEFINED           | 01        |
| PLANTRONICS INC NEW         | COM               | 727493108 | 94             | 000000004538      | SH        |             | DEFINED           | 01        |
| PLATO LEARNING INC          | COM               | 72764Y100 | 3              | 000000000215      | SH        |             | DEFINED           | 01        |
| PLAYBOY ENTERPRISES INC     | CL B              | 728117300 | 3              | 000000000198      | SH        |             | DEFINED           | 01        |
| PLAYTEX PRODS INC           | COM               | 72813P100 | 4              | 000000000405      | SH        |             | DEFINED           | 01        |
| PLEXUS CORP                 | COM               | 729132100 | 241            | 000000010251      | SH        |             | DEFINED           | 01        |
| PLUM CREEK TIMBER CO INC    | COM               | 729251108 | 3,171          | 000000106737      | SH        |             | DEFINED           | 01        |
| POLARIS INDS INC            | COM               | 731068102 | 136            | 000000002149      | SH        |             | DEFINED           | 01        |
| POLYCOM INC                 | COM               | 73172K104 | 836            | 0000000034021     | SH        |             | DEFINED           | 01        |
| POLYMEDICA CORP             | COM               | 731738100 | 4              | 000000000179      | SH        |             | DEFINED           | 01        |
| POLYONE CORP                | COM               | 73179P106 | 14             | 000000001175      | SH        |             | DEFINED           | 01        |
| POMEROY COMPUTER RES        | COM               | 731822102 | 2              | 000000000151      | SH        |             | DEFINED           | 01        |
| POPE & TALBOT INC           | COM               | 732827100 | 3              | 000000000237      | SH        |             | DEFINED           | 01        |
| PORT FINL CORP              | COM               | 734119100 | 2              | 000000000081      | SH        |             | DEFINED           | 01        |
| PORTAL SOFTWARE INC         | COM               | 736126103 | 2              | 000000001494      | SH        |             | DEFINED           | 01        |
| POSSIS MEDICAL INC          | COM               | 737407106 | 5              | 000000000258      | SH        |             | DEFINED           | 01        |
| POST PPTYS INC              | COM               | 737464107 | 18             | 000000000560      | SH        |             | DEFINED           | 01        |
| POTASH CORP SASK INC        | COM               | 73755L107 | 274            | 000000004200      | SH        |             | DEFINED           | 01        |
| POTLATCH CORP               | COM               | 737628107 | 21             | 000000000634      | SH        |             | DEFINED           | 01        |
| POTOMAC ELEC PWR CO         | COM               | 737679100 | 18             | 000000000776      | SH        |             | DEFINED           | 01        |
| POWELL INDS INC             | COM               | 739128106 | 2              | 000000000096      | SH        |             | DEFINED           | 01        |
| POWER INTEGRATIONS INC      | COM               | 739276103 | 7              | 000000000399      | SH        |             | DEFINED           | 01        |
| POWER-ONE INC               | COM               | 739308104 | 537            | 000000065657      | SH        |             | DEFINED           | 01        |
| POWERWAVE TECHNOLOGIES INC  | COM               | 739363109 | 17             | 000000001391      | SH        |             | DEFINED           | 01        |
| POZEN INC                   | COM               | 73941U102 | 1              | 000000000296      | SH        |             | DEFINED           | 01        |
| PRAECIS PHARMACEUTICALS INC | COM               | 739421105 | 4              | 000000000776      | SH        |             | DEFINED           | 01        |
| PRAXAIR INC                 | COM               | 74005P104 | 7,140          | 000000119409      | SH        |             | DEFINED           | 01        |
| PRAXAIR INC                 | COM               | 74005P104 | 131            | 000000002200      | SH        |             | DEFINED           | 06        |
| PRE PAID LEGAL SVCS INC     | COM               | 740065107 | 6              | 000000000228      | SH        |             | DEFINED           | 01        |
| PRECISION CASTPARTS CORP    | COM               | 740189105 | 363            | 000000010275      | SH        |             | DEFINED           | 01        |
| PRECISION DRILLING CORP     | COM               | 74022D100 | 12             | 000000000400      | SH        |             | DEFINED           | 01        |
| PRENTISS PPTYS TR           | SH BEN INT        | 740706106 | 14             | 000000000475      | SH        |             | DEFINED           | 01        |
| PRESIDENTIAL LIFE CORP      | COM               | 740884101 | 7              | 000000000329      | SH        |             | DEFINED           | 01        |
| PRESSTEK INC                | COM               | 741113104 | 2              | 000000000466      | SH        |             | DEFINED           | 01        |

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|                           |             |           |       |              |    |         |    |
|---------------------------|-------------|-----------|-------|--------------|----|---------|----|
| PRICE COMMUNICATIONS CORP | COM NEW     | 741437305 | 90    | 000000005128 | SH | DEFINED | 01 |
| PRICE T ROWE GROUP INC    | COM         | 74144T108 | 3,456 | 000000088793 | SH | DEFINED | 01 |
| PRICELINE COM INC         | COM         | 741503106 | 8     | 000000001588 | SH | DEFINED | 01 |
| PRICESMART INC            | COM         | 741511109 | 2     | 000000000057 | SH | DEFINED | 01 |
| PRIDE INTL INC DEL        | COM         | 74153Q102 | 592   | 000000037259 | SH | DEFINED | 01 |
| PRIMA ENERGY CORP         | COM PAR \$0 | 741901201 | 3     | 000000000147 | SH | DEFINED | 01 |
| PRIME HOSPITALITY CORP    | COM         | 741917108 | 8     | 000000000680 | SH | DEFINED | 01 |
| PRIORITY HEALTHCARE CORP  | CL B        | 74264T102 | 309   | 000000011900 | SH | DEFINED | 01 |
| PRIVATE MEDIA GROUP INC   | COM         | 74266R104 | 1     | 000000000219 | SH | DEFINED | 01 |
| PROASSURANCE CORP         | COM         | 74267C106 | 6     | 000000000346 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OPROBUSINESS SERVICES INC    | COM            | 742674104 | 6           | 000000000308   | SH              | DEFINED        | 01     |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 498         | 000000005530   | SH              | SOLE           |        |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 67,762      | 000000752168   | SH              | DEFINED        | 01     |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 67          | 000000000752   | SH              | DEFINED        | 02     |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 702         | 000000007800   | SH              | DEFINED        | 06     |
| PROGENICS PHARMACEUTICALS IN | COM            | 743187106 | 1           | 000000000121   | SH              | DEFINED        | 01     |
| PROGRESS ENERGY INC          | COM            | 743263105 | 6,302       | 000000125952   | SH              | DEFINED        | 01     |
| PROGRESS ENERGY INC          | COM            | 743263105 | 235         | 000000004700   | SH              | DEFINED        | 06     |
| PROGRESS SOFTWARE CORP       | COM            | 743312100 | 8           | 000000000443   | SH              | DEFINED        | 01     |
| PROGRESSIVE CORP OHIO        | COM            | 743315103 | 7,821       | 000000046943   | SH              | DEFINED        | 01     |
| PROGRESSIVE CORP OHIO        | COM            | 743315103 | 416         | 000000002500   | SH              | DEFINED        | 06     |
| PROQUEST COMPANY             | COM            | 74346P102 | 34          | 000000000806   | SH              | DEFINED        | 01     |
| PROSPERITY BANCSHARES INC    | COM            | 743606105 | 2           | 000000000084   | SH              | DEFINED        | 01     |
| PROTECTIVE LIFE CORP         | COM            | 743674103 | 27          | 000000000895   | SH              | DEFINED        | 01     |
| PROTEIN DESIGN LABS INC      | COM            | 74369L103 | 2,469       | 000000144159   | SH              | DEFINED        | 01     |
| PROTON ENERGY SYS INC        | COM            | 74371K101 | 3           | 000000000505   | SH              | DEFINED        | 01     |
| PROVIDENT BANCORP INC MONTEB | COM            | 743835100 | 1           | 000000000048   | SH              | DEFINED        | 01     |
| PROVIDENT BANKSHARES CORP    | COM            | 743859100 | 9           | 000000000388   | SH              | DEFINED        | 01     |
| PROVIDENT FINL GROUP INC     | COM            | 743866105 | 10          | 000000000355   | SH              | DEFINED        | 01     |
| PROVINCE HEALTHCARE CO       | COM            | 743977100 | 577         | 000000018181   | SH              | DEFINED        | 01     |
| PROVIDIAN FINL CORP          | COM            | 74406A102 | 2,583       | 000000342222   | SH              | DEFINED        | 01     |
| PROXIM INC                   | COM            | 744284100 | 2           | 000000000477   | SH              | DEFINED        | 01     |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 5,866       | 000000128093   | SH              | DEFINED        | 01     |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 137         | 000000003000   | SH              | DEFINED        | 06     |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 121         | 000000005826   | SH              | DEFINED        | 01     |
| PULITZER INC                 | COM            | 745769109 | 6           | 000000000125   | SH              | DEFINED        | 01     |
| PULTE HOMES INC              | COM            | 745867101 | 2,787       | 000000058248   | SH              | DEFINED        | 01     |
| PURE RES INC                 | COM            | 74622E102 | 20          | 000000000904   | SH              | DEFINED        | 01     |
| QRS CORP                     | COM            | 74726X105 | 2           | 000000000204   | SH              | DEFINED        | 01     |
| QLOGIC CORP                  | COM            | 747277101 | 2,774       | 000000056022   | SH              | DEFINED        | 01     |
| QLOGIC CORP                  | COM            | 747277101 | 74          | 000000001500   | SH              | DEFINED        | 06     |
| QUAKER CITY BANCORP INC      | COM            | 74731K106 | 1           | 000000000058   | SH              | DEFINED        | 01     |
| QUAKER CHEM CORP             | COM            | 747316107 | 2           | 000000000118   | SH              | DEFINED        | 01     |
| QUAKER FABRIC CORP NEW       | COM            | 747399103 | 1           | 000000000176   | SH              | DEFINED        | 01     |
| QUALCOMM INC                 | COM            | 747525103 | 17,059      | 000000453216   | SH              | DEFINED        | 01     |
| QUANTA SVCS INC              | COM            | 74762E102 | 123         | 000000007139   | SH              | DEFINED        | 01     |
| QUANEX CORP                  | COM            | 747620102 | 14          | 000000000406   | SH              | DEFINED        | 01     |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 8           | 000000001124   | SH              | DEFINED        | 01     |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 132         | 000000001595   | SH              | DEFINED        | 01     |
| QUEST SOFTWARE INC           | COM            | 74834T103 | 401         | 000000026578   | SH              | DEFINED        | 01     |
| QUESTAR CORP                 | COM            | 748356102 | 15          | 000000000588   | SH              | DEFINED        | 01     |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 2           | 000000000124   | SH              | DEFINED        | 01     |
| QUIKSILVER INC               | COM            | 74838C106 | 140         | 000000006432   | SH              | DEFINED        | 01     |
| QUINTILES TRANSNATIONAL CORP | COM            | 748767100 | 1,319       | 000000074313   | SH              | DEFINED        | 01     |

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QUIXOTE CORP COM 749056107 1 000000000097 SH DEFINED 01  
 QWEST COMMUNICATIONS INTL IN COM 749121109 8,485 000001032319 SH DEFINED 01  
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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OR & G FINANCIAL CORP        | CL B           | 749136107 | 3           | 000000000156   | SH     |          | DEFINED        | 01     |
| RFS HOTEL INVS INC           | COM            | 74955J108 | 6           | 000000000445   | SH     |          | DEFINED        | 01     |
| R H DONNELLEY CORP           | COM NEW        | 74955W307 | 13          | 000000000449   | SH     |          | DEFINED        | 01     |
| R G S ENERGY GROUP INC       | COM            | 74956K104 | 5,319       | 000000135527   | SH     |          | DEFINED        | 01     |
| RLI CORP                     | COM            | 749607107 | 5           | 000000000100   | SH     |          | DEFINED        | 01     |
| RPC INC                      | COM            | 749660106 | 2           | 000000000164   | SH     |          | DEFINED        | 01     |
| RPM INC OHIO                 | COM            | 749685103 | 345         | 000000022241   | SH     |          | DEFINED        | 01     |
| RSA SEC INC                  | COM            | 749719100 | 16          | 000000001806   | SH     |          | DEFINED        | 01     |
| RTI INTL METALS INC          | COM            | 74973W107 | 3           | 000000000315   | SH     |          | DEFINED        | 01     |
| RF MICRODEVICES INC          | COM            | 749941100 | 71          | 000000003993   | SH     |          | DEFINED        | 01     |
| RADIAN GROUP INC             | COM            | 750236101 | 1,009       | 000000020577   | SH     |          | DEFINED        | 01     |
| RADIAN GROUP INC             | COM            | 750236101 | 132         | 000000002700   | SH     |          | DEFINED        | 06     |
| RADIANT SYSTEMS INC          | COM            | 75025N102 | 2           | 000000000226   | SH     |          | DEFINED        | 01     |
| RADIO ONE INC                | CL D NON V     | 75040P405 | 8,821       | 000000428228   | SH     |          | DEFINED        | 01     |
| RADIOSHACK CORP              | COM            | 750438103 | 3,148       | 000000104806   | SH     |          | DEFINED        | 01     |
| RADISYS CORP                 | COM            | 750459109 | 4           | 000000000241   | SH     |          | DEFINED        | 01     |
| RAILAMERICA INC              | COM            | 750753105 | 4           | 000000000435   | SH     |          | DEFINED        | 01     |
| RAINBOW TECHNOLOGIES INC     | COM            | 750862104 | 3           | 000000000352   | SH     |          | DEFINED        | 01     |
| RAMBUS INC DEL               | COM            | 750917106 | 84          | 000000010862   | SH     |          | DEFINED        | 01     |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 12          | 000000000455   | SH     |          | DEFINED        | 01     |
| RANGE RES CORP               | COM            | 75281A109 | 3           | 000000000741   | SH     |          | DEFINED        | 01     |
| RARE HOSPITALITY INTL INC    | COM            | 753820109 | 8           | 000000000326   | SH     |          | DEFINED        | 01     |
| RATIONAL SOFTWARE CORP       | COM NEW        | 75409P202 | 2,238       | 000000141424   | SH     |          | DEFINED        | 01     |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 19          | 000000000581   | SH     |          | DEFINED        | 01     |
| RAYONIER INC                 | COM            | 754907103 | 197         | 000000003711   | SH     |          | DEFINED        | 01     |
| RAYOVAC CORP                 | COM            | 755081106 | 4           | 000000000311   | SH     |          | DEFINED        | 01     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 9,697       | 000000236227   | SH     |          | DEFINED        | 01     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 18,472      | 000000450000   | SH     |          | DEFINED        | 04     |
| READ-RITE CORP               | COM            | 755246105 | 5           | 000000001830   | SH     |          | DEFINED        | 01     |
| READERS DIGEST ASSN INC      | CL A NON V     | 755267101 | 435         | 000000019419   | SH     |          | DEFINED        | 01     |
| READERS DIGEST ASSN INC      | CL B           | 755267200 | 21          | 000000000900   | SH     |          | DEFINED        | 01     |
| REALNETWORKS INC             | COM            | 75605L104 | 43          | 000000006200   | SH     |          | DEFINED        | 01     |
| REALTY INCOME CORP           | COM            | 756109104 | 16          | 000000000498   | SH     |          | DEFINED        | 01     |
| RECKSON ASSOCS RLTY CORP     | COM            | 75621K106 | 168         | 000000006851   | SH     |          | DEFINED        | 01     |
| RECKSON ASSOCS RLTY CORP     | CL B           | 75621K304 | 5           | 000000000200   | SH     |          | DEFINED        | 01     |
| RED HAT INC                  | COM            | 756577102 | 2           | 000000000409   | SH     |          | DEFINED        | 01     |
| REDWOOD TR INC               | COM            | 758075402 | 2           | 000000000108   | SH     |          | DEFINED        | 01     |
| REEBOK INTL LTD              | COM            | 758110100 | 1,457       | 000000053923   | SH     |          | DEFINED        | 01     |
| REEBOK INTL LTD              | COM            | 758110100 | 292         | 000000010831   | SH     |          | DEFINED        | 02     |
| REGAL BELOIT CORP            | COM            | 758750103 | 22          | 000000000890   | SH     |          | DEFINED        | 01     |
| REGENCY CTRS CORP            | COM            | 758849103 | 10          | 000000000353   | SH     |          | DEFINED        | 01     |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 53          | 000000002124   | SH     |          | DEFINED        | 01     |
| REGENERATION TECH INC DEL    | COM            | 75886N100 | 1           | 000000000192   | SH     |          | DEFINED        | 01     |
| REGENT COMMUNICATIONS INC DE | COM            | 758865109 | 2           | 000000000291   | SH     |          | DEFINED        | 01     |
| REGIS CORP MINN              | COM            | 758932107 | 15          | 000000000563   | SH     |          | DEFINED        | 01     |
| REGIONS FINL CORP            | COM            | 758940100 | 4,850       | 000000141215   | SH     |          | DEFINED        | 01     |

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|----------------|-------|-------|-------|--------|----|-----|---------|----|
|----------------|-------|-------|-------|--------|----|-----|---------|----|

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|                              | OF CLASS |           | X1000 | PRN AMT      | PRN CALL | DSCRETN | MAN |
|------------------------------|----------|-----------|-------|--------------|----------|---------|-----|
| OREGISTER COM INC            | COM      | 75914G101 | 2     | 000000000296 | SH       | DEFINED | 01  |
| REHABCARE GROUP INC          | COM      | 759148109 | 6     | 000000000241 | SH       | DEFINED | 01  |
| RELIANCE STEEL & ALUMINUM CO | COM      | 759509102 | 9     | 000000000362 | SH       | DEFINED | 01  |
| RELIANT ENERGY INC           | COM      | 75952J108 | 4,739 | 000000183783 | SH       | DEFINED | 01  |
| RELIANT ENERGY INC           | COM      | 75952J108 | 103   | 000000004000 | SH       | DEFINED | 06  |
| REMEC INC                    | COM      | 759543101 | 6     | 000000000684 | SH       | DEFINED | 01  |
| REMINGTON OIL & GAS CORP     | COM      | 759594302 | 5     | 000000000249 | SH       | DEFINED | 01  |
| RENAISSANCE LEARNING INC     | COM      | 75968L105 | 3     | 000000000118 | SH       | DEFINED | 01  |
| REPUBLIC BANCSHARES INC      | COM      | 759929102 | 1     | 000000000072 | SH       | DEFINED | 01  |
| RENAL CARE GROUP INC         | COM      | 759930100 | 24    | 000000000748 | SH       | DEFINED | 01  |
| RENT A CTR INC NEW           | COM      | 76009N100 | 5     | 000000000107 | SH       | DEFINED | 01  |
| RENT WAY INC                 | COM      | 76009U104 | 3     | 000000000373 | SH       | DEFINED | 01  |
| REPUBLIC BANCORP KY          | CL A     | 760281204 | 1     | 000000000107 | SH       | DEFINED | 01  |
| REPUBLIC BANCORP INC         | COM      | 760282103 | 10    | 000000000740 | SH       | DEFINED | 01  |
| REPUBLIC SVCS INC            | COM      | 760759100 | 22    | 000000001221 | SH       | DEFINED | 01  |
| RESEARCH FRONTIERS INC       | COM      | 760911107 | 2     | 000000000148 | SH       | DEFINED | 01  |
| RESORTQUEST INTL INC         | COM      | 761183102 | 1     | 000000000245 | SH       | DEFINED | 01  |
| RESOURCE AMERICA INC         | CL A     | 761195205 | 2     | 000000000233 | SH       | DEFINED | 01  |
| RESOURCE BANCSHARES MTG GROU | COM      | 761197102 | 2,923 | 000000153000 | SH       | DEFINED | 01  |
| RESOURCES CONNECTION INC     | COM      | 76122Q105 | 2     | 000000000102 | SH       | DEFINED | 01  |
| RESPIRONICS INC              | COM      | 761230101 | 217   | 000000006727 | SH       | DEFINED | 01  |
| RETEK INC                    | COM      | 76128Q109 | 9     | 000000000368 | SH       | DEFINED | 01  |
| REYNOLDS & REYNOLDS CO       | CL A     | 761695105 | 15    | 000000000506 | SH       | DEFINED | 01  |
| REYNOLDS R J TOB HLDGS INC   | COM      | 76182K105 | 1,027 | 00000015873  | SH       | DEFINED | 01  |
| RIGEL PHARMACEUTICALS INC    | COM      | 766559108 | 1     | 000000000400 | SH       | DEFINED | 01  |
| RIGGS NATL CORP WASH DC      | COM      | 766570105 | 2     | 000000000194 | SH       | DEFINED | 01  |
| RIGHT MGMT CONSULTANTS INC   | COM      | 766573109 | 3     | 000000000144 | SH       | DEFINED | 01  |
| RIVERSTONE NETWORKS INC      | COM      | 769320102 | 148   | 000000024757 | SH       | DEFINED | 01  |
| RIVIANA FOODS INC            | COM      | 769536103 | 1     | 000000000088 | SH       | DEFINED | 01  |
| ROADWAY CORP                 | COM      | 769742107 | 91    | 000000002481 | SH       | DEFINED | 01  |
| ROANOKE ELEC STL CORP        | COM      | 769841107 | 2     | 000000000166 | SH       | DEFINED | 01  |
| ROBBINS & MYERS INC          | COM      | 770196103 | 3     | 000000000121 | SH       | DEFINED | 01  |
| ROBERT HALF INTL INC         | COM      | 770323103 | 2,955 | 000000100103 | SH       | DEFINED | 01  |
| ROCK-TENN CO                 | CL A     | 772739207 | 3     | 000000000178 | SH       | DEFINED | 01  |
| ROCKWELL AUTOMATION INC      | COM      | 773903109 | 2,258 | 000000112564 | SH       | DEFINED | 01  |
| ROCKWELL COLLINS INC         | COM      | 774341101 | 2,719 | 000000107849 | SH       | DEFINED | 01  |
| ROGERS CORP                  | COM      | 775133101 | 7     | 000000000239 | SH       | DEFINED | 01  |
| ROHM & HAAS CO               | COM      | 775371107 | 7,811 | 000000184795 | SH       | DEFINED | 01  |
| ROLLINS INC                  | COM      | 775711104 | 9     | 000000000435 | SH       | DEFINED | 01  |
| ROPER INDS INC NEW           | COM      | 776696106 | 22    | 000000000449 | SH       | DEFINED | 01  |
| ROSLYN BANCORP INC           | COM      | 778162107 | 13    | 000000000635 | SH       | DEFINED | 01  |
| ROSS STORES INC              | COM      | 778296103 | 21    | 000000000574 | SH       | DEFINED | 01  |
| ROSS STORES INC              | COM      | 778296103 | 215   | 000000005700 | SH       | DEFINED | 06  |
| ROWAN COS INC                | COM      | 779382100 | 1,310 | 000000056901 | SH       | DEFINED | 01  |
| ROXIO INC                    | COM      | 780008108 | 577   | 000000025432 | SH       | DEFINED | 01  |
| ROYAL BANCSHARES PA INC      | CL A     | 780081105 | 1     | 000000000058 | SH       | DEFINED | 01  |

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|--------------------------|-------------------|-----------|----------------|-------------------|--------------------|--------------------|-----------|
| OROYAL DUTCH PETE CO     | NY REG GLD        | 780257804 | 66,163         | 000001218041      | SH                 | DEFINED            | 01        |
| ROYAL DUTCH PETE CO      | NY REG GLD        | 780257804 | 434            | 000000008000      | SH                 | DEFINED            | 06        |
| RUBY TUESDAY INC         | COM               | 781182100 | 22             | 000000000980      | SH                 | DEFINED            | 01        |
| RUDDICK CORP             | COM               | 781258108 | 13             | 000000000797      | SH                 | DEFINED            | 01        |
| RUDOLPH TECHNOLOGIES INC | COM               | 781270103 | 312            | 000000007245      | SH                 | DEFINED            | 01        |
| RUSS BERRIE & CO         | COM               | 782233100 | 4              | 000000000140      | SH                 | DEFINED            | 01        |

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|                              |         |           |        |              |    |         |    |
|------------------------------|---------|-----------|--------|--------------|----|---------|----|
| RUSSELL CORP                 | COM     | 782352108 | 30     | 000000002053 | SH | DEFINED | 01 |
| RYANS FAMILY STEAK HOUSE INC | COM     | 783519101 | 11     | 000000000464 | SH | DEFINED | 01 |
| RYDER SYS INC                | COM     | 783549108 | 1,776  | 000000060128 | SH | DEFINED | 01 |
| RYERSON TULL INC NEW         | COM     | 78375P107 | 3      | 000000000339 | SH | DEFINED | 01 |
| RYLAND GROUP INC             | COM     | 783764103 | 18     | 000000000202 | SH | DEFINED | 01 |
| S & T BANCORP INC            | COM     | 783859101 | 9      | 000000000355 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS INC       | COM     | 78387G103 | 75,221 | 000002009125 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS INC       | COM     | 78387G103 | 36,897 | 000000985506 | SH | DEFINED | 04 |
| SBS TECHNOLOGIES INC         | COM     | 78387P103 | 2      | 000000000222 | SH | DEFINED | 01 |
| SBA COMMUNICATIONS CORP      | COM     | 78388J106 | 1      | 000000000601 | SH | DEFINED | 01 |
| SCM MICROSYSTEMS INC         | COM     | 784018103 | 2      | 000000000233 | SH | DEFINED | 01 |
| SCPIE HLDGS INC              | COM     | 78402P104 | 2      | 000000000134 | SH | DEFINED | 01 |
| SCP POOL CORP                | COM     | 784028102 | 9      | 000000000290 | SH | DEFINED | 01 |
| SEI INVESTMENTS CO           | COM     | 784117103 | 1,244  | 000000029080 | SH | DEFINED | 01 |
| SEMCO ENERGY INC             | COM     | 78412D109 | 2      | 000000000276 | SH | DEFINED | 01 |
| SJW CORP                     | COM     | 784305104 | 2      | 000000000030 | SH | DEFINED | 01 |
| SL GREEN RLTY CORP           | COM     | 78440X101 | 13     | 000000000397 | SH | DEFINED | 01 |
| SPSS INC                     | COM     | 78462K102 | 3      | 000000000181 | SH | DEFINED | 01 |
| SPS TECHNOLOGIES INC         | COM     | 784626103 | 6      | 000000000147 | SH | DEFINED | 01 |
| S1 CORPORATION               | COM     | 78463B101 | 14     | 000000000927 | SH | DEFINED | 01 |
| SPX CORP                     | COM     | 784635104 | 1,513  | 000000010691 | SH | DEFINED | 01 |
| SPX CORP                     | COM     | 784635104 | 240    | 000000001700 | SH | DEFINED | 06 |
| SABA SOFTWARE INC            | COM     | 784932105 | 1      | 000000000393 | SH | DEFINED | 01 |
| SWS GROUP INC                | COM     | 78503N107 | 4      | 000000000207 | SH | DEFINED | 01 |
| S Y BANCORP INC              | COM     | 785060104 | 3      | 000000000084 | SH | DEFINED | 01 |
| SABRE HLDGS CORP             | CL A    | 785905100 | 5,018  | 000000107449 | SH | DEFINED | 01 |
| SABRE HLDGS CORP             | CL A    | 785905100 | 126    | 000000002700 | SH | DEFINED | 06 |
| SAFECO CORP                  | COM     | 786429100 | 2,797  | 000000087321 | SH | DEFINED | 01 |
| SAFEGUARD SCIENTIFICS INC    | COM     | 786449108 | 5      | 000000001788 | SH | DEFINED | 01 |
| SAFEWAY INC                  | COM NEW | 786514208 | 12,897 | 000000286479 | SH | DEFINED | 01 |
| SAFEWAY INC                  | COM NEW | 786514208 | 234    | 000000005200 | SH | DEFINED | 06 |
| SAGA COMMUNICATIONS          | CL A    | 786598102 | 3      | 000000000148 | SH | DEFINED | 01 |
| ST FRANCIS CAP CORP          | COM     | 789374105 | 2      | 000000000111 | SH | DEFINED | 01 |
| ST JUDE MED INC              | COM     | 790849103 | 4,280  | 000000055486 | SH | DEFINED | 01 |
| ST JUDE MED INC              | COM     | 790849103 | 254    | 000000003300 | SH | DEFINED | 06 |
| ST MARY LD & EXPL CO         | COM     | 792228108 | 9      | 000000000421 | SH | DEFINED | 01 |
| ST PAUL COS INC              | COM     | 792860108 | 6,968  | 000000151982 | SH | DEFINED | 01 |
| ST PAUL COS INC              | COM     | 792860108 | 8,711  | 000000190000 | SH | DEFINED | 04 |
| SAKS INC                     | COM     | 79377W108 | 13     | 000000001025 | SH | DEFINED | 01 |
| SALEM COMMUNICATIONS CORP DE | CL A    | 794093104 | 3      | 000000000134 | SH | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| OSALTON INC                 | COM            | 795757103 | 1           | 000000000086   | SH     |          | DEFINED       | 01     |
| SANCHEZ COMPUTER ASSOCS INC | COM            | 799702105 | 507         | 000000075203   | SH     |          | DEFINED       | 01     |
| SANDERSON FARMS INC         | COM            | 800013104 | 1           | 000000000069   | SH     |          | DEFINED       | 01     |
| SANDISK CORP                | COM            | 80004C101 | 10          | 000000000493   | SH     |          | DEFINED       | 01     |
| SANDY SPRING BANCORP INC    | COM            | 800363103 | 7           | 000000000219   | SH     |          | DEFINED       | 01     |
| SANGAMO BIOSCIENCES INC     | COM            | 800677106 | 1           | 000000000163   | SH     |          | DEFINED       | 01     |
| SANMINA SCI CORP            | COM            | 800907107 | 4,237       | 000000360620   | SH     |          | DEFINED       | 01     |
| SANGSTAT MED CORP           | COM            | 801003104 | 9           | 000000000343   | SH     |          | DEFINED       | 01     |
| SANTANDER BANCORP           | COM            | 802809103 | 2           | 000000000119   | SH     |          | DEFINED       | 01     |
| SAPIENT CORP                | COM            | 803062108 | 348         | 000000073342   | SH     |          | DEFINED       | 01     |
| SARA LEE CORP               | COM            | 803111103 | 9,511       | 000000458183   | SH     |          | DEFINED       | 01     |
| SARA LEE CORP               | COM            | 803111103 | 132         | 000000006400   | SH     |          | DEFINED       | 06     |
| SAUER-DANFOSS INC           | COM            | 804137107 | 1           | 000000000154   | SH     |          | DEFINED       | 01     |
| SAUL CTRS INC               | COM            | 804395101 | 3           | 000000000161   | SH     |          | DEFINED       | 01     |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| SAVIA S A DE C V             | SPON ADR R | 805175106 | 907    | 000000737444 | SH | DEFINED | 04 |
| SCANA CORP NEW               | COM        | 80589M102 | 23     | 000000000756 | SH | DEFINED | 01 |
| SCANSOURCE INC               | COM        | 806037107 | 5      | 000000000087 | SH | DEFINED | 01 |
| SCHAWK INC                   | CL A       | 806373106 | 1      | 000000000137 | SH | DEFINED | 01 |
| SCHEIN HENRY INC             | COM        | 806407102 | 502    | 000000011408 | SH | DEFINED | 01 |
| SCHEIN HENRY INC             | COM        | 806407102 | 259    | 000000005900 | SH | DEFINED | 06 |
| SCHERING PLOUGH CORP         | COM        | 806605101 | 28,782 | 000000919574 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD             | COM        | 806857108 | 20,646 | 000000351008 | SH | DEFINED | 01 |
| SCHOLASTIC CORP              | COM        | 807066105 | 36     | 000000000682 | SH | DEFINED | 01 |
| SCHOLASTIC CORP              | COM        | 807066105 | 173    | 000000003200 | SH | DEFINED | 06 |
| SCHOOL SPECIALTY INC         | COM        | 807863105 | 6      | 000000000240 | SH | DEFINED | 01 |
| SCHULMAN A INC               | COM        | 808194104 | 11     | 000000000655 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP NEW      | COM        | 808513105 | 11,575 | 000000884264 | SH | DEFINED | 01 |
| SCHWEITZER-MAUDUIT INTL INC  | COM        | 808541106 | 5      | 000000000225 | SH | DEFINED | 01 |
| SCICLONE PHARMACEUTICALS INC | COM        | 80862K104 | 2      | 000000000493 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC       | COM        | 808655104 | 2,566  | 000000111089 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC       | COM        | 808655104 | 196    | 000000008500 | SH | DEFINED | 06 |
| SCIENTIFIC GAMES CORP        | CL A       | 80874P109 | 2      | 000000000239 | SH | DEFINED | 01 |
| SCIOS INC                    | COM        | 808905103 | 89     | 000000003090 | SH | DEFINED | 01 |
| SCOTTS CO                    | CL A       | 810186106 | 97     | 000000002140 | SH | DEFINED | 01 |
| SCRIPPS E W CO OHIO          | CL A       | 811054204 | 213    | 000000002600 | SH | DEFINED | 01 |
| SEABOARD CORP                | COM        | 811543107 | 1      | 000000000006 | SH | DEFINED | 01 |
| SEACHANGE INTL INC           | COM        | 811699107 | 593    | 000000039073 | SH | DEFINED | 01 |
| SEACOAST FINL SVCS CORP      | COM        | 81170Q106 | 7      | 000000000374 | SH | DEFINED | 01 |
| SEACOAST BKG CORP FLA        | CL A       | 811707108 | 2      | 000000000055 | SH | DEFINED | 01 |
| SEACOR SMIT INC              | COM        | 811904101 | 66     | 000000001359 | SH | DEFINED | 01 |
| SEALED AIR CORP NEW          | COM        | 81211K100 | 2,320  | 000000049286 | SH | DEFINED | 01 |
| SEALED AIR CORP NEW          | COM        | 81211K100 | 131    | 000000002800 | SH | DEFINED | 06 |
| SEARS ROEBUCK & CO           | COM        | 812387108 | 11,158 | 000000217635 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO           | COM        | 812387108 | 640    | 000000012500 | SH | DEFINED | 06 |
| SECOND BANCORP INC           | COM        | 813114105 | 3      | 000000000132 | SH | DEFINED | 01 |
| SECTOR SPDR TR               | SBI BASIC  | 81369Y100 | 23,710 | 000001000000 | SH | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0SECTOR SPDR TR             | SBI INT-EN     | 81369Y506 | 36,112      | 000001250000   | SH              | DEFINED        | 01     |
| SECTOR SPDR TR              | SBI INT-FI     | 81369Y605 | 95,025      | 000003500000   | SH              | DEFINED        | 01     |
| SECTOR SPDR TR              | SBI INT-TE     | 81369Y803 | 5,417       | 000000250000   | SH              | DEFINED        | 01     |
| SECURE COMPUTING CORP       | COM            | 813705100 | 8           | 000000000434   | SH              | DEFINED        | 01     |
| SECURITY CAP GROUP INC      | CL B           | 81413P204 | 17,800      | 000000698900   | SH              | DEFINED        | 01     |
| SEEBEYOND TECHNOLOGIES CORP | COM            | 815704101 | 3           | 000000000483   | SH              | DEFINED        | 01     |
| SEITEL INC                  | COM NEW        | 816074306 | 2           | 000000000294   | SH              | DEFINED        | 01     |
| SELECT MEDICAL CORP         | COM            | 816196109 | 2           | 000000000142   | SH              | DEFINED        | 01     |
| SELECTIVE INS GROUP INC     | COM            | 816300107 | 10          | 000000000387   | SH              | DEFINED        | 01     |
| SEMTECH CORP                | COM            | 816850101 | 18          | 000000000509   | SH              | DEFINED        | 01     |
| SEMPRA ENERGY               | COM            | 816851109 | 3,693       | 000000146861   | SH              | DEFINED        | 01     |
| SEMPRA ENERGY               | COM            | 816851109 | 67          | 000000002700   | SH              | DEFINED        | 06     |
| SEMITOOL INC                | COM            | 816909105 | 3           | 000000000234   | SH              | DEFINED        | 01     |
| SENIOR HSG PPTYS TR         | SH BEN INT     | 81721M109 | 6           | 000000000445   | SH              | DEFINED        | 01     |
| SENSIENT TECHNOLOGIES CORP  | COM            | 81725T100 | 24          | 00000001061    | SH              | DEFINED        | 01     |
| SEPRACOR INC                | COM            | 817315104 | 1,061       | 000000054729   | SH              | DEFINED        | 01     |
| SEQUA CORPORATION           | CL A           | 817320104 | 6           | 000000000128   | SH              | DEFINED        | 01     |
| SEQUENOM INC                | COM            | 817337108 | 3           | 000000000437   | SH              | DEFINED        | 01     |
| SERENA SOFTWARE INC         | COM            | 817492101 | 59          | 000000003038   | SH              | DEFINED        | 01     |
| SEROLOGICALS CORP           | COM            | 817523103 | 4           | 000000000279   | SH              | DEFINED        | 01     |
| 7-ELEVEN INC                | COM NEW        | 817826209 | 3           | 000000000352   | SH              | DEFINED        | 01     |
| SHERWIN WILLIAMS CO         | COM            | 824348106 | 2,596       | 000000091157   | SH              | DEFINED        | 01     |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| SHERWIN WILLIAMS CO          | COM         | 824348106 | 65     | 000000002300 | SH | DEFINED | 06 |
| SHOPKO STORES INC            | COM         | 824911101 | 90     | 000000005009 | SH | DEFINED | 01 |
| SHUFFLE MASTER INC           | COM         | 825549108 | 5      | 000000000270 | SH | DEFINED | 01 |
| SHURGARD STORAGE CTRS INC    | COM         | 82567D104 | 16     | 000000000494 | SH | DEFINED | 01 |
| SICOR INC                    | COM         | 825846108 | 112    | 000000006563 | SH | DEFINED | 01 |
| SICOR INC                    | COM         | 825846108 | 126    | 000000007400 | SH | DEFINED | 06 |
| SIEBEL SYS INC               | COM         | 826170102 | 11,016 | 000000337840 | SH | DEFINED | 01 |
| SIERRA HEALTH SVCS INC       | COM         | 826322109 | 4      | 000000000367 | SH | DEFINED | 01 |
| SIERRA PAC RES NEW           | COM         | 826428104 | 64     | 000000004288 | SH | DEFINED | 01 |
| SIGMA ALDRICH CORP           | COM         | 826552101 | 2,136  | 000000045490 | SH | DEFINED | 01 |
| SILICON LABORATORIES INC     | COM         | 826919102 | 4      | 000000000132 | SH | DEFINED | 01 |
| SILGAN HOLDINGS INC          | COM         | 827048109 | 4      | 000000000149 | SH | DEFINED | 01 |
| SILICON IMAGE INC            | COM         | 82705T102 | 7      | 000000000847 | SH | DEFINED | 01 |
| SILICON GRAPHICS INC         | COM         | 827056102 | 12     | 000000002991 | SH | DEFINED | 01 |
| SILICON STORAGE TECHNOLOGY I | COM         | 827057100 | 92     | 000000008776 | SH | DEFINED | 01 |
| SILICON VY BANCSHARES        | COM         | 827064106 | 29     | 000000000967 | SH | DEFINED | 01 |
| SILICONIX INC                | COM NEW     | 827079203 | 2      | 000000000089 | SH | DEFINED | 01 |
| SIMMONS 1ST NATL CORP        | CL A \$5 PA | 828730200 | 3      | 000000000108 | SH | DEFINED | 01 |
| SIMPSON MANUFACTURING CO INC | COM         | 829073105 | 6      | 000000000113 | SH | DEFINED | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A        | 829226109 | 5      | 000000000370 | SH | DEFINED | 01 |
| SIRIUS SATELLITE RADIO INC   | COM         | 82966U103 | 92     | 000000017479 | SH | DEFINED | 01 |
| SITEL CORP                   | COM         | 82980K107 | 2      | 000000000852 | SH | DEFINED | 01 |
| SIPEX CORP                   | COM         | 829909100 | 4      | 000000000376 | SH | DEFINED | 01 |
| SIX FLAGS INC                | COM         | 83001P109 | 628    | 000000035167 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OSKECHERS U S A INC          | CL A              | 830566105 | 4              | 000000000245      | SH        |             | DEFINED           | 01        |
| SKILLSOFT CORP               | COM               | 83066P101 | 1              | 000000000078      | SH        |             | DEFINED           | 01        |
| SKYLINE CORP                 | COM               | 830830105 | 2              | 000000000095      | SH        |             | DEFINED           | 01        |
| SMART & FINAL INC            | COM               | 831683107 | 1              | 000000000179      | SH        |             | DEFINED           | 01        |
| SMITH A O                    | COM               | 831865209 | 3              | 000000000152      | SH        |             | DEFINED           | 01        |
| SMITH INTL INC               | COM               | 832110100 | 1,582          | 000000023357      | SH        |             | DEFINED           | 01        |
| SMITH INTL INC               | COM               | 832110100 | 135            | 000000002000      | SH        |             | DEFINED           | 06        |
| SMITHFIELD FOODS INC         | COM               | 832248108 | 297            | 000000011406      | SH        |             | DEFINED           | 01        |
| SMITHFIELD FOODS INC         | COM               | 832248108 | 232            | 000000008900      | SH        |             | DEFINED           | 06        |
| SMUCKER J M CO               | COM               | 832696306 | 90             | 000000002670      | SH        |             | DEFINED           | 01        |
| SMURFIT-STONE CONTAINER CORP | COM               | 832727101 | 220            | 000000012891      | SH        |             | DEFINED           | 01        |
| SNAP ON INC                  | COM               | 833034101 | 1,309          | 000000038447      | SH        |             | DEFINED           | 01        |
| SOLA INTL INC                | COM               | 834092108 | 5              | 000000000352      | SH        |             | DEFINED           | 01        |
| SOLETRON CORP                | COM               | 834182107 | 5,063          | 000000649189      | SH        |             | DEFINED           | 01        |
| SOLUTIA INC                  | COM               | 834376105 | 6              | 000000000755      | SH        |             | DEFINED           | 01        |
| SOMERA COMMUNICATION         | COM               | 834458101 | 3              | 000000000449      | SH        |             | DEFINED           | 01        |
| SONIC AUTOMOTIVE INC         | CL A              | 83545G102 | 10             | 000000000352      | SH        |             | DEFINED           | 01        |
| SONIC CORP                   | COM               | 835451105 | 12             | 000000000478      | SH        |             | DEFINED           | 01        |
| SONICBLUE INC                | COM               | 83546Q109 | 3              | 000000001421      | SH        |             | DEFINED           | 01        |
| SONICWALL INC                | COM               | 835470105 | 56             | 000000004368      | SH        |             | DEFINED           | 01        |
| SONOCO PRODS CO              | COM               | 835495102 | 19             | 000000000690      | SH        |             | DEFINED           | 01        |
| SONOSITE INC                 | COM               | 83568G104 | 3              | 000000000156      | SH        |             | DEFINED           | 01        |
| SOTHEBYS HLDGS INC           | CL A              | 835898107 | 12             | 000000000748      | SH        |             | DEFINED           | 01        |
| SOUNDVIEW TECHNOLOGY GROUP N | COM               | 83611Q109 | 1              | 000000000757      | SH        |             | DEFINED           | 01        |
| SOURCECORP                   | COM               | 836167106 | 6              | 000000000215      | SH        |             | DEFINED           | 01        |
| SOUTH FINL GROUP INC         | COM               | 837841105 | 12             | 000000000628      | SH        |             | DEFINED           | 01        |
| SOUTH JERSEY INDS INC        | COM               | 838518108 | 5              | 000000000180      | SH        |             | DEFINED           | 01        |
| SOUTHERN CO                  | COM               | 842587107 | 11,379         | 000000429566      | SH        |             | DEFINED           | 01        |
| SOUTHERN PERU COPPER CORP    | COM               | 843611104 | 2              | 000000000214      | SH        |             | DEFINED           | 01        |
| SOUTHERN UN CO NEW           | COM               | 844030106 | 9              | 000000000501      | SH        |             | DEFINED           | 01        |

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|                              |         |           |       |              |    |         |    |
|------------------------------|---------|-----------|-------|--------------|----|---------|----|
| SOUTHTRUST CORP              | COM     | 844730101 | 5,556 | 000000210471 | SH | DEFINED | 01 |
| SOUTHTRUST CORP              | COM     | 844730101 | 279   | 000000010600 | SH | DEFINED | 06 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 8,495 | 000000439065 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 106   | 000000005500 | SH | DEFINED | 06 |
| SOUTHWEST BANCORPORATION TEX | COM     | 84476R109 | 13    | 000000000393 | SH | DEFINED | 01 |
| SOUTHWEST GAS CORP           | COM     | 844895102 | 11    | 000000000446 | SH | DEFINED | 01 |
| SOUTHWESTERN ENERGY CO       | COM     | 845467109 | 4     | 000000000383 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 26    | 000000001851 | SH | DEFINED | 01 |
| SOVRAN SELF STORAGE INC      | COM     | 84610H108 | 5     | 000000000187 | SH | DEFINED | 01 |
| SPANISH BROADCASTING SYS INC | CL A    | 846425882 | 7     | 000000000562 | SH | DEFINED | 01 |
| SPARTAN STORES INC           | COM     | 846822104 | 2     | 000000000300 | SH | DEFINED | 01 |
| SPARTECH CORP                | COM NEW | 847220209 | 5     | 000000000205 | SH | DEFINED | 01 |
| SPECIALTY LABORATORIES INC   | COM     | 84749R100 | 1     | 000000000078 | SH | DEFINED | 01 |
| SPECTRALINK CORP             | COM     | 847580107 | 2     | 000000000229 | SH | DEFINED | 01 |
| SPECTRASITE HLDGS INC        | COM     | 84760T100 | 1     | 000000001040 | SH | DEFINED | 01 |
| SPECTRIAN CORP               | COM     | 847608106 | 2     | 000000000173 | SH | DEFINED | 01 |

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| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OSPEECHWORKS INTL INC        | COM               | 84764M101 | 2              | 000000000369      | SH        |             | DEFINED            | 01        |
| SPEEDWAY MOTORSPORTS INC     | COM               | 847788106 | 5              | 000000000201      | SH        |             | DEFINED            | 01        |
| SPHERION CORP                | COM               | 848420105 | 8              | 000000000796      | SH        |             | DEFINED            | 01        |
| SPINNAKER EXPL CO            | COM               | 84855W109 | 153            | 0000000003692     | SH        |             | DEFINED            | 01        |
| SPORTS RESORTS INTL INC      | COM               | 84918U108 | 2              | 000000000370      | SH        |             | DEFINED            | 01        |
| SPRINT CORP                  | COM FON GR        | 852061100 | 7,745          | 000000506573      | SH        |             | DEFINED            | 01        |
| SPRINT CORP                  | COM FON GR        | 852061100 | 134            | 000000008800      | SH        |             | DEFINED            | 06        |
| SPRINT CORP                  | PCS COM SE        | 852061506 | 5,807          | 000000564344      | SH        |             | DEFINED            | 01        |
| STAMPS COM INC               | COM               | 852857101 | 2              | 000000000535      | SH        |             | DEFINED            | 01        |
| STANCORP FINL GROUP INC      | COM               | 852891100 | 36             | 000000000671      | SH        |             | DEFINED            | 01        |
| STANDARD COML CORP           | COM               | 853258101 | 2              | 000000000156      | SH        |             | DEFINED            | 01        |
| STANDARD MICROSYSTEMS CORP   | COM               | 853626109 | 5              | 000000000221      | SH        |             | DEFINED            | 01        |
| STANDARD MTR PRODS INC       | COM               | 853666105 | 1              | 000000000110      | SH        |             | DEFINED            | 01        |
| STANDARD PAC CORP NEW        | COM               | 85375C101 | 10             | 000000000386      | SH        |             | DEFINED            | 01        |
| STANDARD REGISTER CO         | COM               | 853887107 | 5              | 000000000201      | SH        |             | DEFINED            | 01        |
| STANDEX INTL CORP            | COM               | 854231107 | 4              | 000000000165      | SH        |             | DEFINED            | 01        |
| STANLEY FURNITURE INC        | COM NEW           | 854305208 | 2              | 000000000082      | SH        |             | DEFINED            | 01        |
| STANLEY WKS                  | COM               | 854616109 | 3,245          | 000000070167      | SH        |             | DEFINED            | 01        |
| STANLEY WKS                  | COM               | 854616109 | 60             | 000000001300      | SH        |             | DEFINED            | 06        |
| STAPLES INC                  | COM               | 855030102 | 5,790          | 000000289944      | SH        |             | DEFINED            | 01        |
| STARBUCKS CORP               | COM               | 855244109 | 5,257          | 000000227323      | SH        |             | DEFINED            | 01        |
| STARTEK INC                  | COM               | 85569C107 | 2              | 000000000121      | SH        |             | DEFINED            | 01        |
| STATE AUTO FINL CORP         | COM               | 855707105 | 2              | 000000000189      | SH        |             | DEFINED            | 01        |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF        | 85590A203 | 5,794          | 000000154073      | SH        |             | DEFINED            | 01        |
| STATE STR CORP               | COM               | 857477103 | 10,445         | 000000188622      | SH        |             | DEFINED            | 01        |
| STATEN IS BANCORP INC        | COM               | 857550107 | 74             | 000000003762      | SH        |             | DEFINED            | 01        |
| STATION CASINOS INC          | COM               | 857689103 | 8              | 000000000511      | SH        |             | DEFINED            | 01        |
| STEAK N SHAKE CO             | COM               | 857873103 | 4              | 000000000326      | SH        |             | DEFINED            | 01        |
| STEEL DYNAMICS INC           | COM               | 858119100 | 6              | 000000000382      | SH        |             | DEFINED            | 01        |
| STEIN MART INC               | COM               | 858375108 | 3              | 000000000378      | SH        |             | DEFINED            | 01        |
| STEINWAY MUSICAL INSTRS INC  | COM ORD           | 858495104 | 1              | 000000000093      | SH        |             | DEFINED            | 01        |
| STELLENT INC                 | COM               | 85856W105 | 65             | 0000000006787     | SH        |             | DEFINED            | 01        |
| STEPAN CO                    | COM               | 858586100 | 2              | 000000000095      | SH        |             | DEFINED            | 01        |
| STERLING BANCSHARES INC      | COM               | 858907108 | 7              | 000000000535      | SH        |             | DEFINED            | 01        |
| STERICYCLE INC               | COM               | 858912108 | 15             | 000000000244      | SH        |             | DEFINED            | 01        |
| STERIS CORP                  | COM               | 859152100 | 269            | 000000012899      | SH        |             | DEFINED            | 01        |
| STERLING BANCORP             | COM               | 859158107 | 4              | 000000000135      | SH        |             | DEFINED            | 01        |
| STERLING FINL CORP           | COM               | 859317109 | 4              | 000000000171      | SH        |             | DEFINED            | 01        |

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|                              |            |           |       |              |    |         |    |
|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| STEWART & STEVENSON SVCS INC | COM        | 860342104 | 11    | 000000000588 | SH | DEFINED | 01 |
| STEWART ENTERPRISES INC      | CL A       | 860370105 | 8     | 000000001463 | SH | DEFINED | 01 |
| STEWART INFORMATION SVCS COR | COM        | 860372101 | 27    | 000000001388 | SH | DEFINED | 01 |
| STILLWATER MNG CO            | COM        | 86074Q102 | 101   | 000000005389 | SH | DEFINED | 01 |
| STILWELL FINL INC            | COM        | 860831106 | 3,669 | 000000149839 | SH | DEFINED | 01 |
| STMICROELECTRONICS N V       | NY REGISTR | 861012102 | 312   | 000000009200 | SH | DEFINED | 01 |
| STONE ENERGY CORP            | COM        | 861642106 | 159   | 000000004126 | SH | DEFINED | 01 |
| STONERIDGE INC               | COM        | 86183P102 | 1     | 000000000190 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OSTORAGE USA INC             | COM               | 861907103 | 6,752          | 000000158548      | SH        |             | DEFINED           | 01        |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0       | 862111200 | 16             | 000000000760      | SH        |             | DEFINED           | 01        |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0       | 862111200 | 205            | 000000009600      | SH        |             | DEFINED           | 06        |
| STRATOS LIGHTWAVE INC        | COM               | 863100103 | 4              | 000000000974      | SH        |             | DEFINED           | 01        |
| STRAYER ED INC               | COM               | 863236105 | 2              | 000000000048      | SH        |             | DEFINED           | 01        |
| STRIDE RITE CORP             | COM               | 863314100 | 5              | 000000000637      | SH        |             | DEFINED           | 01        |
| STRYKER CORP                 | COM               | 863667101 | 7,608          | 000000126121      | SH        |             | DEFINED           | 01        |
| STUDENT LN CORP              | COM               | 863902102 | 5              | 000000000061      | SH        |             | DEFINED           | 01        |
| STURM RUGER & CO INC         | COM               | 864159108 | 3              | 000000000298      | SH        |             | DEFINED           | 01        |
| SUFFOLK BANCORP              | COM               | 864739107 | 5              | 000000000179      | SH        |             | DEFINED           | 01        |
| SUMMIT PPTYS INC             | COM               | 866239106 | 9              | 000000000386      | SH        |             | DEFINED           | 01        |
| SUN COMMUNITIES INC          | COM               | 866674104 | 9              | 000000000233      | SH        |             | DEFINED           | 01        |
| SUN MICROSYSTEMS INC         | COM               | 866810104 | 17,892         | 000002028648      | SH        |             | DEFINED           | 01        |
| SUNGARD DATA SYS INC         | COM               | 867363103 | 676            | 000000020518      | SH        |             | DEFINED           | 01        |
| SUNOCO INC                   | COM               | 86764P109 | 3,195          | 000000079877      | SH        |             | DEFINED           | 01        |
| SUNOCO INC                   | COM               | 86764P109 | 100            | 000000002500      | SH        |             | DEFINED           | 06        |
| SUNRISE ASSISTED LIVING INC  | COM               | 86768K106 | 151            | 000000005566      | SH        |             | DEFINED           | 01        |
| SUNTRUST BKS INC             | COM               | 867914103 | 11,499         | 000000172325      | SH        |             | DEFINED           | 01        |
| SUNTRUST BKS INC             | COM               | 867914103 | 146            | 000000002200      | SH        |             | DEFINED           | 06        |
| SUPERGEN INC                 | COM               | 868059106 | 1              | 000000000254      | SH        |             | DEFINED           | 01        |
| SUPERIOR ENERGY SVCS INC     | COM               | 868157108 | 6              | 000000000669      | SH        |             | DEFINED           | 01        |
| SUPERIOR INDS INTL INC       | COM               | 868168105 | 23             | 000000000472      | SH        |             | DEFINED           | 01        |
| SUPERTEX INC                 | COM               | 868532102 | 2              | 000000000120      | SH        |             | DEFINED           | 01        |
| SUPERVALU INC                | COM               | 868536103 | 2,427          | 000000094081      | SH        |             | DEFINED           | 01        |
| SUPERVALU INC                | COM               | 868536103 | 322            | 000000012500      | SH        |             | DEFINED           | 06        |
| SURMODICS INC                | COM               | 868873100 | 8              | 000000000201      | SH        |             | DEFINED           | 01        |
| SUSQUEHANNA BANCSHARES INC P | COM               | 869099101 | 14             | 000000000598      | SH        |             | DEFINED           | 01        |
| SWIFT ENERGY CO              | COM               | 870738101 | 18             | 000000000951      | SH        |             | DEFINED           | 01        |
| SWIFT TRANSN CO              | COM               | 870756103 | 144            | 000000006598      | SH        |             | DEFINED           | 01        |
| SYBASE INC                   | COM               | 871130100 | 75             | 000000004313      | SH        |             | DEFINED           | 01        |
| SYBRON DENTAL SPECIALTIES IN | COM               | 871142105 | 815            | 000000040576      | SH        |             | DEFINED           | 01        |
| SYKES ENTERPRISES INC        | COM               | 871237103 | 6              | 000000000636      | SH        |             | DEFINED           | 01        |
| SYLVAN LEARNING SYS INC      | COM               | 871399101 | 300            | 000000010642      | SH        |             | DEFINED           | 01        |
| SYMANTEC CORP                | COM               | 871503108 | 1,331          | 000000032304      | SH        |             | DEFINED           | 01        |
| SYMANTEC CORP                | COM               | 871503108 | 193            | 000000004700      | SH        |             | DEFINED           | 06        |
| SYMBOL TECHNOLOGIES INC      | COM               | 871508107 | 1,487          | 000000132361      | SH        |             | DEFINED           | 01        |
| SYMMETRICOM INC              | COM               | 871543104 | 2              | 000000000339      | SH        |             | DEFINED           | 01        |
| SYMYX TECHNOLOGIES           | COM               | 87155S108 | 8              | 000000000390      | SH        |             | DEFINED           | 01        |
| SYNCOR INTL CORP DEL         | COM               | 87157J106 | 70             | 000000002600      | SH        |             | DEFINED           | 01        |
| SYNPLICITY INC               | COM               | 87160Y108 | 1              | 000000000160      | SH        |             | DEFINED           | 01        |
| SYNOPSYS INC                 | COM               | 871607107 | 410            | 000000007444      | SH        |             | DEFINED           | 01        |
| SYNOVUS FINL CORP            | COM               | 87161C105 | 5,631          | 000000184762      | SH        |             | DEFINED           | 01        |
| SYNTEL INC                   | COM               | 87162H103 | 1              | 000000000077      | SH        |             | DEFINED           | 01        |
| SYNTROLEUM CORP              | COM               | 871630109 | 1              | 000000000328      | SH        |             | DEFINED           | 01        |
| SYSCO CORP                   | COM               | 871829107 | 12,272         | 000000411553      | SH        |             | DEFINED           | 01        |
| SYSTEMS & COMPUTER TECHNOLOG | COM               | 871873105 | 6              | 000000000472      | SH        |             | DEFINED           | 01        |

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|-------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| OTBC CORP                     | COM            | 872180104 | 3           | 000000000263   | SH     |          | DEFINED       | 01     |
| TCF FINL CORP                 | COM            | 872275102 | 134         | 000000002553   | SH     |          | DEFINED       | 01     |
| TCF FINL CORP                 | COM            | 872275102 | 63          | 000000001200   | SH     |          | DEFINED       | 06     |
| TECO ENERGY INC               | COM            | 872375100 | 2,520       | 000000088024   | SH     |          | DEFINED       | 01     |
| THQ INC                       | COM NEW        | 872443403 | 18          | 000000000375   | SH     |          | DEFINED       | 01     |
| TJX COS INC NEW               | COM            | 872540109 | 6,281       | 000000156990   | SH     |          | DEFINED       | 01     |
| TJX COS INC NEW               | COM            | 872540109 | 224         | 000000005600   | SH     |          | DEFINED       | 06     |
| TRC COS INC                   | COM            | 872625108 | 2           | 000000000122   | SH     |          | DEFINED       | 01     |
| TRW INC                       | COM            | 872649108 | 5,513       | 000000107123   | SH     |          | DEFINED       | 01     |
| TMP WORLDWIDE INC             | COM            | 872941109 | 2,235       | 000000064842   | SH     |          | DEFINED       | 01     |
| TTM TECHNOLOGIES INC          | COM            | 87305R109 | 1           | 000000000183   | SH     |          | DEFINED       | 01     |
| TXU CORP                      | COM            | 873168108 | 9,344       | 000000171419   | SH     |          | DEFINED       | 01     |
| TXU CORP                      | COM            | 873168108 | 468         | 000000008600   | SH     |          | DEFINED       | 06     |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 11          | 000000000559   | SH     |          | DEFINED       | 01     |
| TALBOTS INC                   | COM            | 874161102 | 113         | 000000003200   | SH     |          | DEFINED       | 01     |
| TALX CORP                     | COM            | 874918105 | 2           | 000000000178   | SH     |          | DEFINED       | 01     |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 2           | 000000000079   | SH     |          | DEFINED       | 01     |
| TANOX INC                     | COM            | 87588Q109 | 5           | 000000000358   | SH     |          | DEFINED       | 01     |
| TARGET CORP                   | COM            | 87612E106 | 22,387      | 000000519192   | SH     |          | DEFINED       | 01     |
| TARGETED GENETICS CORP        | COM            | 87612M108 | 1           | 000000000571   | SH     |          | DEFINED       | 01     |
| TAUBMAN CTRS INC              | COM            | 876664103 | 6           | 000000000440   | SH     |          | DEFINED       | 01     |
| TECH DATA CORP                | COM            | 878237106 | 2,220       | 000000048398   | SH     |          | DEFINED       | 01     |
| TECHNE CORP                   | COM            | 878377100 | 544         | 000000019733   | SH     |          | DEFINED       | 01     |
| TECHNITROL INC                | COM            | 878555101 | 10          | 000000000460   | SH     |          | DEFINED       | 01     |
| TECUMSEH PRODS CO             | CL B           | 878895101 | 2,477       | 000000050053   | SH     |          | DEFINED       | 01     |
| TECUMSEH PRODS CO             | CL A           | 878895200 | 19          | 000000000363   | SH     |          | DEFINED       | 01     |
| TEJON RANCH CO DEL            | COM            | 879080109 | 3           | 000000000108   | SH     |          | DEFINED       | 01     |
| TEKELEC                       | COM            | 879101103 | 462         | 000000040332   | SH     |          | DEFINED       | 01     |
| TEKTRONIX INC                 | COM            | 879131100 | 1,945       | 000000082215   | SH     |          | DEFINED       | 01     |
| TELE NORTE LESTE PART S A     | SPON ADR P     | 879246106 | 1,073       | 000000085500   | SH     |          | DEFINED       | 01     |
| TELEDYNE TECHNOLOGIES INC     | COM            | 879360105 | 8           | 000000000484   | SH     |          | DEFINED       | 01     |
| TELEFLEX INC                  | COM            | 879369106 | 15          | 000000000281   | SH     |          | DEFINED       | 01     |
| TELEFONOS DE MEXICO S A       | SPON ADR O     | 879403780 | 686         | 000000017000   | SH     |          | DEFINED       | 01     |
| TELEPHONE & DATA SYS INC      | COM            | 879433100 | 205         | 000000002323   | SH     |          | DEFINED       | 01     |
| TELIK INC                     | COM            | 87959M109 | 3           | 000000000321   | SH     |          | DEFINED       | 01     |
| TELLABS INC                   | COM            | 879664100 | 2,918       | 000000278785   | SH     |          | DEFINED       | 01     |
| TEMPLE INLAND INC             | COM            | 879868107 | 2,075       | 000000036585   | SH     |          | DEFINED       | 01     |
| TELETECH HOLDINGS INC         | COM            | 879939106 | 7           | 000000000548   | SH     |          | DEFINED       | 01     |
| TENET HEALTHCARE CORP         | COM            | 88033G100 | 12,449      | 000000185764   | SH     |          | DEFINED       | 01     |
| TENET HEALTHCARE CORP         | COM            | 88033G100 | 348         | 000000005200   | SH     |          | DEFINED       | 06     |
| TENNANT CO                    | COM            | 880345103 | 5           | 000000000137   | SH     |          | DEFINED       | 01     |
| TERADYNE INC                  | COM            | 880770102 | 5,779       | 000000146577   | SH     |          | DEFINED       | 01     |
| TERAYON COMMUNICATION SYS     | COM            | 880775101 | 7           | 000000000931   | SH     |          | DEFINED       | 01     |
| TEREX CORP NEW                | COM            | 880779103 | 12          | 000000000553   | SH     |          | DEFINED       | 01     |
| TERRA INDS INC                | COM            | 880915103 | 1           | 000000000587   | SH     |          | DEFINED       | 01     |
| TERREMARK WORLDWIDE INC       | COM            | 881448104 | 1           | 000000002295   | SH     |          | DEFINED       | 01     |

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|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| OTESORO PETE CORP            | COM        | 881609101 | 311    | 000000022140 | SH | DEFINED | 01 |
| TETRA TECHNOLOGIES INC DEL   | COM        | 88162F105 | 5      | 000000000183 | SH | DEFINED | 01 |
| TETRA TECH INC NEW           | COM        | 88162G103 | 10     | 000000000747 | SH | DEFINED | 01 |
| TEXAS BIOTECHNOLOGY CORP     | COM        | 88221T104 | 4      | 000000000662 | SH | DEFINED | 01 |
| TEXAS INDS INC               | COM        | 882491103 | 83     | 000000002018 | SH | DEFINED | 01 |
| TEXAS INSTRS INC             | COM        | 882508104 | 35,000 | 000001057424 | SH | DEFINED | 01 |
| TEXAS REGL BANCSHARES INC    | CL A VTG   | 882673106 | 9      | 000000000210 | SH | DEFINED | 01 |
| TEXTRON INC                  | COM        | 883203101 | 4,196  | 000000082121 | SH | DEFINED | 01 |
| THERAGENICS CORP             | COM        | 883375107 | 4      | 000000000451 | SH | DEFINED | 01 |
| THERMA-WAVE INC              | COM        | 88343A108 | 3      | 000000000246 | SH | DEFINED | 01 |
| THERMO ELECTRON CORP         | COM        | 883556102 | 2,103  | 000000101476 | SH | DEFINED | 01 |
| THOMAS & BETTS CORP          | COM        | 884315102 | 720    | 000000034071 | SH | DEFINED | 01 |
| THOMAS INDS INC              | COM        | 884425109 | 6      | 000000000231 | SH | DEFINED | 01 |
| THOR INDS INC                | COM        | 885160101 | 4      | 000000000097 | SH | DEFINED | 01 |
| THORATEC CORP                | COM NEW    | 885175307 | 6      | 000000000553 | SH | DEFINED | 01 |
| THORNBURG MTG INC            | COM        | 885218107 | 11     | 000000000597 | SH | DEFINED | 01 |
| 3COM CORP                    | COM        | 885535104 | 15     | 000000002543 | SH | DEFINED | 01 |
| 3-D SYS CORP DEL             | COM NEW    | 88554D205 | 1      | 000000000124 | SH | DEFINED | 01 |
| THREE FIVE SYS INC           | COM        | 88554L108 | 4      | 000000000325 | SH | DEFINED | 01 |
| 3TEC ENERGY CORP             | COM NEW    | 88575R308 | 3      | 000000000224 | SH | DEFINED | 01 |
| TIDEWATER INC                | COM        | 886423102 | 1,377  | 000000032537 | SH | DEFINED | 01 |
| TIDEWATER INC                | COM        | 886423102 | 135    | 000000003200 | SH | DEFINED | 06 |
| TIFFANY & CO NEW             | COM        | 886547108 | 2,940  | 000000082701 | SH | DEFINED | 01 |
| TIMBERLAND CO                | CL A       | 887100105 | 49     | 000000001180 | SH | DEFINED | 01 |
| TIME WARNER TELECOM INC      | CL A       | 887319101 | 25     | 000000004199 | SH | DEFINED | 01 |
| TIMKEN CO                    | COM        | 887389104 | 209    | 000000000952 | SH | DEFINED | 01 |
| TITAN CORP                   | COM        | 888266103 | 451    | 000000021882 | SH | DEFINED | 01 |
| TITAN PHARMACEUTICALS INC DE | COM        | 888314101 | 2      | 000000000375 | SH | DEFINED | 01 |
| TITANIUM METALS CORP         | COM        | 888339108 | 1      | 000000000298 | SH | DEFINED | 01 |
| TIVO INC                     | COM        | 888706108 | 1      | 000000000270 | SH | DEFINED | 01 |
| TOLL BROTHERS INC            | WHEN ISSUE | 889478103 | 17     | 000000000343 | SH | DEFINED | 01 |
| TOLLGRADE COMMUNICATIONS INC | COM        | 889542106 | 4      | 000000000193 | SH | DEFINED | 01 |
| TOMPKINSTRUSTCO INC          | COM        | 890110109 | 4      | 000000000099 | SH | DEFINED | 01 |
| TOO INC                      | COM        | 890333107 | 14     | 000000000476 | SH | DEFINED | 01 |
| TOOTSIE ROLL INDS INC        | COM        | 890516107 | 16     | 000000000355 | SH | DEFINED | 01 |
| TOPPS INC                    | COM        | 890786106 | 5      | 000000000558 | SH | DEFINED | 01 |
| TORCHMARK CORP               | COM        | 891027104 | 3,226  | 000000080075 | SH | DEFINED | 01 |
| TORO CO                      | COM        | 891092108 | 11     | 000000000190 | SH | DEFINED | 01 |
| TOTAL FINA ELF S A           | SPONSORED  | 89151E109 | 482    | 000000006300 | SH | DEFINED | 01 |
| TOUCH AMERICA HLDGS INC      | COM        | 891539108 | 6      | 000000001577 | SH | DEFINED | 01 |
| TOWER AUTOMOTIVE INC         | COM        | 891707101 | 8      | 000000000625 | SH | DEFINED | 01 |
| TOTAL SYS SVCS INC           | COM        | 891906109 | 980    | 000000039000 | SH | DEFINED | 01 |
| TOWN & CTRY TR               | SH BEN INT | 892081100 | 4      | 000000000215 | SH | DEFINED | 01 |
| TOYS R US INC                | COM        | 892335100 | 2,016  | 000000112280 | SH | DEFINED | 01 |
| TRAMMELL CROW CO             | COM        | 89288R106 | 5      | 000000000347 | SH | DEFINED | 01 |
| TRANS WORLD ENTMT CORP       | COM        | 89336Q100 | 3      | 000000000402 | SH | DEFINED | 01 |

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| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0TRANSACTION SYS ARCHITECTS | CL A           | 893416107 | 1,025       | 000000089992   | SH              | DEFINED        | 01     |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 49          | 000000000600   | SH              | DEFINED        | 01     |
| TRANSCANADA PIPELINES LTD   | COM            | 893526103 | 16          | 000000001200   | SH              | DEFINED        | 01     |
| TRANSGENOMIC INC            | COM            | 89365K206 | 1           | 000000000193   | SH              | DEFINED        | 01     |
| TRANSKARYOTIC THERAPIES INC | COM            | 893735100 | 19          | 000000000457   | SH              | DEFINED        | 01     |
| TRANSMONTAIGNE INC          | COM            | 893934109 | 1           | 000000000240   | SH              | DEFINED        | 01     |
| TRAVELOCITY COM INC         | COM            | 893953109 | 3,020       | 000000107993   | SH              | DEFINED        | 01     |
| TRANSWITCH CORP             | COM            | 894065101 | 6           | 000000002027   | SH              | DEFINED        | 01     |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| TREDEGAR CORP                | COM         | 894650100 | 4      | 000000000241 | SH | DEFINED | 01 |
| TRENDWEST RESORTS INC        | COM         | 894917103 | 2      | 000000000109 | SH | DEFINED | 01 |
| TREX INC                     | COM         | 89531P105 | 2      | 000000000094 | SH | DEFINED | 01 |
| TRIAD HOSPITALS INC          | COM         | 89579K109 | 90     | 000000002620 | SH | DEFINED | 01 |
| TRIANGLE PHARMACEUTICALS INC | COM         | 89589H104 | 3      | 000000000706 | SH | DEFINED | 01 |
| TRIAD GTY INC                | COM         | 895925105 | 4      | 000000000105 | SH | DEFINED | 01 |
| TRIARC COS INC               | CL A        | 895927101 | 5      | 000000000180 | SH | DEFINED | 01 |
| TRICON GLOBAL RESTAURANTS    | COM         | 895953107 | 4,893  | 000000083244 | SH | DEFINED | 01 |
| TRIBUNE CO NEW               | COM         | 896047107 | 7,743  | 000000170335 | SH | DEFINED | 01 |
| TRICO MARINE SERVICES INC    | COM         | 896106101 | 3      | 000000000375 | SH | DEFINED | 01 |
| TRIGON HEALTHCARE INC        | COM         | 89618L100 | 543    | 000000007358 | SH | DEFINED | 01 |
| TRIKON TECHNOLOGIES INC      | COM NEW     | 896187408 | 2      | 000000000165 | SH | DEFINED | 01 |
| TRIMBLE NAVIGATION LTD       | COM         | 896239100 | 6      | 000000000379 | SH | DEFINED | 01 |
| TRIMERIS INC                 | COM         | 896263100 | 12     | 000000000284 | SH | DEFINED | 01 |
| TRINITY INDS INC             | COM         | 896522109 | 21     | 000000000880 | SH | DEFINED | 01 |
| TRIQUINT SEMICONDUCTOR INC   | COM         | 89674K103 | 113    | 000000009420 | SH | DEFINED | 01 |
| TRIUMPH GROUP INC NEW        | COM         | 896818101 | 9      | 000000000240 | SH | DEFINED | 01 |
| TRIZETTO GROUP INC           | COM         | 896882107 | 4      | 000000000344 | SH | DEFINED | 01 |
| TRIPATH IMAGING INC          | COM         | 896942109 | 2      | 000000000380 | SH | DEFINED | 01 |
| TROPICAL SPORTSWEAR INTL COR | COM         | 89708P102 | 1      | 000000000069 | SH | DEFINED | 01 |
| TROY FINL CORP               | COM         | 897329108 | 1      | 000000000042 | SH | DEFINED | 01 |
| TRUST CO NJ JERSEY CITY NEW  | COM         | 898304100 | 6      | 000000000283 | SH | DEFINED | 01 |
| TRUSTCO BK CORP N Y          | COM         | 898349105 | 13     | 000000001081 | SH | DEFINED | 01 |
| TUESDAY MORNING CORP         | COM NEW     | 899035505 | 2      | 000000000131 | SH | DEFINED | 01 |
| TULARIK INC                  | COM         | 899165104 | 4      | 000000000296 | SH | DEFINED | 01 |
| TUPPERWARE CORP              | COM         | 899896104 | 772    | 000000033958 | SH | DEFINED | 01 |
| TURNSTONE SYSTEMS INC        | COM         | 900423104 | 2      | 000000000447 | SH | DEFINED | 01 |
| TWEETER HOME ENTMT GROUP INC | COM         | 901167106 | 5      | 000000000296 | SH | DEFINED | 01 |
| II VI INC                    | COM         | 902104108 | 2      | 000000000159 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW            | COM         | 902124106 | 36,828 | 000001139488 | SH | DEFINED | 01 |
| TYSON FOODS INC              | CL A        | 902494103 | 44     | 000000003556 | SH | DEFINED | 01 |
| UAL CORP                     | COM PAR \$0 | 902549500 | 387    | 000000023700 | SH | DEFINED | 01 |
| UCAR INTL INC                | COM         | 90262K109 | 17     | 000000001259 | SH | DEFINED | 01 |
| UCBH HOLDINGS INC            | COM         | 90262T308 | 10     | 000000000295 | SH | DEFINED | 01 |
| UGI CORP NEW                 | COM         | 902681105 | 13     | 000000000417 | SH | DEFINED | 01 |
| UICI                         | COM         | 902737105 | 11     | 000000000582 | SH | DEFINED | 01 |
| UIL HLDG CORP                | COM         | 902748102 | 10     | 000000000189 | SH | DEFINED | 01 |
| UMB FINL CORP                | COM         | 902788108 | 11     | 000000000261 | SH | DEFINED | 01 |

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| NAME OF ISSUER           | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|--------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OU S B HLDG INC          | COM               | 902910108 | 3              | 000000000184      | SH        |             | DEFINED            | 01        |
| UST INC                  | COM               | 902911106 | 3,740          | 000000096084      | SH        |             | DEFINED            | 01        |
| U S RESTAURANT PPTYS INC | COM               | 902971100 | 3              | 000000000284      | SH        |             | DEFINED            | 01        |
| US BANCORP DEL           | COM NEW           | 902973304 | 25,895         | 000001147332      | SH        |             | DEFINED            | 01        |
| US BANCORP DEL           | COM NEW           | 902973304 | 95,854         | 000004247000      | SH        |             | DEFINED            | 04        |
| US BANCORP DEL           | COM NEW           | 902973304 | 214            | 000000009500      | SH        |             | DEFINED            | 06        |
| USA NETWORKS INC         | COM               | 902984103 | 1,622          | 000000051078      | SH        |             | DEFINED            | 01        |
| URS CORP NEW             | COM               | 903236107 | 85             | 000000002705      | SH        |             | DEFINED            | 01        |
| U S G CORP               | COM NEW           | 903293405 | 3              | 000000000561      | SH        |             | DEFINED            | 01        |
| USEC INC                 | COM               | 90333E108 | 7              | 000000001232      | SH        |             | DEFINED            | 01        |
| U S CONCRETE INC         | COM               | 90333L102 | 1              | 000000000290      | SH        |             | DEFINED            | 01        |
| U S PHYSICAL THERAPY INC | COM               | 90337L108 | 1              | 000000000069      | SH        |             | DEFINED            | 01        |
| US UNWIRED INC           | CL A              | 90338R104 | 2              | 000000000476      | SH        |             | DEFINED            | 01        |
| US ONCOLOGY INC          | COM               | 90338W103 | 12             | 000000001440      | SH        |             | DEFINED            | 01        |
| UBIQUITEL INC            | COM               | 903474302 | 2              | 000000000841      | SH        |             | DEFINED            | 01        |
| ULTICOM INC              | COM               | 903844108 | 1              | 000000000141      | SH        |             | DEFINED            | 01        |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| ULTIMATE ELECTRS INC         | COM        | 903849107 | 3      | 000000000132 | SH | DEFINED | 01 |
| USA ED INC                   | COM        | 90390U102 | 8,819  | 000000090179 | SH | DEFINED | 01 |
| ULTRATECH STEPPER INC        | COM        | 904034105 | 6      | 000000000306 | SH | DEFINED | 01 |
| UMPQUA HLDGS CORP            | COM        | 904214103 | 3      | 000000000220 | SH | DEFINED | 01 |
| UNIFI INC                    | COM        | 904677101 | 10     | 000000001157 | SH | DEFINED | 01 |
| UNIFIRST CORP MASS           | COM        | 904708104 | 3      | 000000000122 | SH | DEFINED | 01 |
| UNILEVER N V                 | N Y SHS NE | 904784709 | 19,002 | 000000334549 | SH | DEFINED | 01 |
| UNION PAC CORP               | COM        | 907818108 | 10,693 | 000000172082 | SH | DEFINED | 01 |
| UNION PAC CORP               | COM        | 907818108 | 16,846 | 000000271100 | SH | DEFINED | 04 |
| UNION PAC CORP               | COM        | 907818108 | 86     | 000000001400 | SH | DEFINED | 06 |
| UNION PLANTERS CORP          | COM        | 908068109 | 4,800  | 000000101307 | SH | DEFINED | 01 |
| UNION PLANTERS CORP          | COM        | 908068109 | 203    | 000000004300 | SH | DEFINED | 06 |
| UNIONBANCAL CORP             | COM        | 908906100 | 1,364  | 000000031000 | SH | DEFINED | 01 |
| UNISOURCE ENERGY CORP        | COM        | 909205106 | 19     | 000000000976 | SH | DEFINED | 01 |
| UNISYS CORP                  | COM        | 909214108 | 2,324  | 000000184080 | SH | DEFINED | 01 |
| UNIT CORP                    | COM        | 909218109 | 10     | 000000000547 | SH | DEFINED | 01 |
| UNITED AUTO GROUP INC        | COM        | 909440109 | 98     | 000000004381 | SH | DEFINED | 01 |
| UNITED CMNTY FINL CORP OHIO  | COM        | 909839102 | 3      | 000000000479 | SH | DEFINED | 01 |
| UNITED BANKSHARES INC WEST V | COM        | 909907107 | 19     | 000000000655 | SH | DEFINED | 01 |
| UNITED DOMINION REALTY TR IN | COM        | 910197102 | 24     | 000000001567 | SH | DEFINED | 01 |
| UNITED FIRE & CAS CO         | COM        | 910331107 | 3      | 000000000096 | SH | DEFINED | 01 |
| UNITED INDL CORP             | COM        | 910671106 | 4      | 000000000195 | SH | DEFINED | 01 |
| UNITED NATL BANCORP N J      | COM        | 910909100 | 5      | 000000000227 | SH | DEFINED | 01 |
| UNITED NAT FOODS INC         | COM        | 911163103 | 3      | 000000000138 | SH | DEFINED | 01 |
| UNITED PARCEL SERVICE INC    | CL B       | 911312106 | 79     | 000000001300 | SH | DEFINED | 01 |
| UNITED RENTALS INC           | COM        | 911363109 | 544    | 000000019829 | SH | DEFINED | 01 |
| UNITED STATES CELLULAR CORP  | COM        | 911684108 | 1,861  | 000000045400 | SH | DEFINED | 01 |
| US AIRWAYS GROUP INC         | COM        | 911905107 | 250    | 000000038882 | SH | DEFINED | 01 |
| U S INDS INC NEW             | COM        | 912080108 | 4      | 000000001130 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW   | COM        | 912909108 | 1,381  | 000000076114 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| UNITED STATIONERS INC        | COM            | 913004107 | 18          | 000000000485   | SH              | DEFINED        | 01     |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 21,341      | 00000287616    | SH              | DEFINED        | 01     |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 623         | 000000008400   | SH              | DEFINED        | 06     |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 3           | 000000000228   | SH              | DEFINED        | 01     |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 13,691      | 000000179162   | SH              | DEFINED        | 01     |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 343         | 000000004500   | SH              | DEFINED        | 06     |
| UNITEDGLOBALCOM              | CL A           | 913247508 | 6           | 000000001161   | SH              | DEFINED        | 01     |
| UNITRIN INC                  | COM            | 913275103 | 19          | 000000000488   | SH              | DEFINED        | 01     |
| UNIVERSAL AMERN FINL CORP    | COM            | 913377107 | 4           | 000000000685   | SH              | DEFINED        | 01     |
| UNIVERSAL COMPRESSION HLDGS  | COM            | 913431102 | 4           | 000000000164   | SH              | DEFINED        | 01     |
| UNIVERSAL CORP VA            | COM            | 913456109 | 23          | 000000000591   | SH              | DEFINED        | 01     |
| UNIVERSAL DISPLAY CORP       | COM            | 91347P105 | 2           | 000000000241   | SH              | DEFINED        | 01     |
| UNIVERSAL ELECTRS INC        | COM            | 913483103 | 3           | 000000000209   | SH              | DEFINED        | 01     |
| UNIVERSAL FST PRODS INC      | COM            | 913543104 | 3           | 000000000161   | SH              | DEFINED        | 01     |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT     | 91359E105 | 4           | 000000000177   | SH              | DEFINED        | 01     |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 677         | 000000016432   | SH              | DEFINED        | 01     |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 5,645       | 000000134417   | SH              | DEFINED        | 01     |
| UNIZAN FINANCIAL CORP        | COM            | 91528W101 | 6           | 000000000335   | SH              | DEFINED        | 01     |
| UNOCAL CORP                  | COM            | 915289102 | 6,000       | 000000154064   | SH              | DEFINED        | 01     |
| UNOVA INC                    | COM            | 91529B106 | 5           | 000000000682   | SH              | DEFINED        | 01     |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 4,506       | 000000161364   | SH              | DEFINED        | 01     |
| USFREIGHTWAYS CORP           | COM            | 916906100 | 272         | 000000007701   | SH              | DEFINED        | 01     |
| URBAN OUTFITTERS INC         | COM            | 917047102 | 2           | 000000000102   | SH              | DEFINED        | 01     |
| UROLOGIX INC                 | COM            | 917273104 | 3           | 000000000172   | SH              | DEFINED        | 01     |

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|                              |         |           |       |              |    |         |    |
|------------------------------|---------|-----------|-------|--------------|----|---------|----|
| V F CORP                     | COM     | 918204108 | 2,739 | 000000063340 | SH | DEFINED | 01 |
| VAIL RESORTS INC             | COM     | 91879Q109 | 15    | 000000000721 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC  | COM     | 918866104 | 277   | 000000007187 | SH | DEFINED | 01 |
| VALENCE TECHNOLOGY INC       | COM     | 918914102 | 1     | 000000000492 | SH | DEFINED | 01 |
| VALENTIS INC                 | COM     | 91913E104 | 1     | 000000000551 | SH | DEFINED | 01 |
| VALERO ENERGY CORP NEW       | COM     | 91913Y100 | 37    | 000000000767 | SH | DEFINED | 01 |
| VALMONT INDS INC             | COM     | 920253101 | 3     | 000000000209 | SH | DEFINED | 01 |
| VALSPAR CORP                 | COM     | 920355104 | 16    | 000000000358 | SH | DEFINED | 01 |
| VALUE CITY DEPT STORES INC   | COM     | 920387107 | 1     | 000000000241 | SH | DEFINED | 01 |
| VALUE LINE INC               | COM     | 920437100 | 1     | 000000000023 | SH | DEFINED | 01 |
| VALUEVISION INTL INC         | CL A    | 92047K107 | 7     | 000000000346 | SH | DEFINED | 01 |
| VANS INC                     | COM     | 921930103 | 2     | 000000000243 | SH | DEFINED | 01 |
| VARCO INTL INC DEL           | COM     | 922122106 | 464   | 000000023093 | SH | DEFINED | 01 |
| VARIAN MED SYS INC           | COM     | 92220P105 | 224   | 000000005500 | SH | DEFINED | 01 |
| VARIAN INC                   | COM     | 922206107 | 18    | 000000000476 | SH | DEFINED | 01 |
| VARIAN INC                   | COM     | 922206107 | 204   | 000000005400 | SH | DEFINED | 06 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM     | 922207105 | 80    | 000000001798 | SH | DEFINED | 01 |
| VASOMEDICAL INC              | COM     | 922321104 | 2     | 000000000870 | SH | DEFINED | 01 |
| VASTERA INC                  | COM     | 92239N109 | 4     | 000000000280 | SH | DEFINED | 01 |
| VAXGEN INC                   | COM NEW | 922390208 | 1     | 000000000125 | SH | DEFINED | 01 |
| VECTREN CORP                 | COM     | 92240G101 | 12    | 000000000489 | SH | DEFINED | 01 |
| VECTOR GROUP LTD             | COM     | 92240M108 | 85    | 000000002975 | SH | DEFINED | 01 |

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| NAME OF ISSUER             | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OVEECO INSTRS INC DEL      | COM            | 922417100 | 337         | 000000009637   | SH     |          | DEFINED        | 01     |
| VENTAS INC                 | COM            | 92276F100 | 11          | 000000000920   | SH     |          | DEFINED        | 01     |
| VENTANA MED SYS INC        | COM            | 92276H106 | 3           | 000000000184   | SH     |          | DEFINED        | 01     |
| VERITY INC                 | COM            | 92343C106 | 87          | 000000004935   | SH     |          | DEFINED        | 01     |
| VERISIGN INC               | COM            | 92343E102 | 86          | 000000003216   | SH     |          | DEFINED        | 01     |
| VERITAS DGC INC            | COM            | 92343P107 | 824         | 000000048755   | SH     |          | DEFINED        | 01     |
| VERIZON COMMUNICATIONS     | COM            | 92343V104 | 73,514      | 000001594678   | SH     |          | DEFINED        | 01     |
| VERIZON COMMUNICATIONS     | COM            | 92343V104 | 61,727      | 000001339000   | SH     |          | DEFINED        | 04     |
| VERITAS SOFTWARE CO        | COM            | 923436109 | 10,620      | 000000242322   | SH     |          | DEFINED        | 01     |
| VERITAS SOFTWARE CO        | COM            | 923436109 | 206         | 000000004700   | SH     |          | DEFINED        | 06     |
| VERSICOR INC               | COM            | 925314106 | 3           | 000000000211   | SH     |          | DEFINED        | 01     |
| VERTEX PHARMACEUTICALS INC | COM            | 92532F100 | 15          | 000000000541   | SH     |          | DEFINED        | 01     |
| VESTA INS GROUP INC        | COM            | 925391104 | 3           | 000000000528   | SH     |          | DEFINED        | 01     |
| VIAD CORP                  | COM            | 92552R109 | 339         | 000000012142   | SH     |          | DEFINED        | 01     |
| VIASAT INC                 | COM            | 92552V100 | 3           | 000000000241   | SH     |          | DEFINED        | 01     |
| VIACOM INC                 | CL A           | 925524100 | 6,774       | 000000139400   | SH     |          | DEFINED        | 01     |
| VIACOM INC                 | CL B           | 925524308 | 49,346      | 000001020194   | SH     |          | DEFINED        | 01     |
| VIASYS HEALTHCARE INC      | COM NEW        | 92553Q209 | 1,000       | 000000044500   | SH     |          | DEFINED        | 01     |
| VICAL INC                  | COM            | 925602104 | 2           | 000000000305   | SH     |          | DEFINED        | 01     |
| VICOR CORP                 | COM            | 925815102 | 5           | 000000000345   | SH     |          | DEFINED        | 01     |
| VIDAMED INC                | COM            | 926530106 | 3,156       | 000000400553   | SH     |          | DEFINED        | 01     |
| VIEWPOINT CORP             | COM            | 92672P108 | 3           | 000000000596   | SH     |          | DEFINED        | 01     |
| VINTAGE PETE INC           | COM            | 927460105 | 10          | 000000000741   | SH     |          | DEFINED        | 01     |
| VION PHARMACEUTICALS INC   | COM            | 927624106 | 1           | 000000000438   | SH     |          | DEFINED        | 01     |
| VIRAGE LOGIC CORP          | COM            | 92763R104 | 2           | 000000000132   | SH     |          | DEFINED        | 01     |
| VIROPHARMA INC             | COM            | 928241108 | 1           | 000000000269   | SH     |          | DEFINED        | 01     |
| VISHAY INTERTECHNOLOGY INC | COM            | 928298108 | 41          | 000000002050   | SH     |          | DEFINED        | 01     |
| VISTEON CORP               | COM            | 92839U107 | 1,309       | 000000079108   | SH     |          | DEFINED        | 01     |
| VISX INC DEL               | COM            | 92844S105 | 20          | 000000001144   | SH     |          | DEFINED        | 01     |
| VISUAL NETWORKS INC        | COM            | 928444108 | 1           | 000000000431   | SH     |          | DEFINED        | 01     |
| VITAL SIGNS INC            | COM            | 928469105 | 2           | 000000000079   | SH     |          | DEFINED        | 01     |
| VITRIA TECHNOLOGY          | COM            | 92849Q104 | 4           | 000000001076   | SH     |          | DEFINED        | 01     |

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|                              |            |           |       |              |    |         |    |
|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| VITESSE SEMICONDUCTOR CORP   | COM        | 928497106 | 1,235 | 000000126107 | SH | DEFINED | 01 |
| VOLT INFORMATION SCIENCES IN | COM        | 928703107 | 2     | 000000000123 | SH | DEFINED | 01 |
| VORNADO RLTY TR              | SH BEN INT | 929042109 | 52    | 000000001200 | SH | DEFINED | 01 |
| VULCAN MATLS CO              | COM        | 929160109 | 2,857 | 000000060116 | SH | DEFINED | 01 |
| WFS FINL INC                 | COM        | 92923B106 | 4     | 000000000161 | SH | DEFINED | 01 |
| WD-40 CO                     | COM        | 929236107 | 7     | 000000000239 | SH | DEFINED | 01 |
| WGL HLDGS INC                | COM        | 92924F106 | 29    | 000000001089 | SH | DEFINED | 01 |
| W-H ENERGY SVCS INC          | COM        | 92925E108 | 6     | 000000000318 | SH | DEFINED | 01 |
| W HLDG CO INC                | COM        | 929251106 | 7     | 000000000414 | SH | DEFINED | 01 |
| WMS INDS INC                 | COM        | 929297109 | 5     | 000000000301 | SH | DEFINED | 01 |
| WPS RESOURCES CORP           | COM        | 92931B106 | 27    | 000000000690 | SH | DEFINED | 01 |
| WSFS FINL CORP               | COM        | 929328102 | 2     | 000000000119 | SH | DEFINED | 01 |
| WABASH NATL CORP             | COM        | 929566107 | 3     | 000000000350 | SH | DEFINED | 01 |
| WABTEC CORP                  | COM        | 929740108 | 5     | 000000000372 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OWACKENHUT CORP              | COM SER A         | 929794105 | 431            | 000000013031      | SH        |             | DEFINED           | 01        |
| WACKENHUT CORRECTIONS CORP   | COM               | 929798106 | 1              | 000000000126      | SH        |             | DEFINED           | 01        |
| WACHOVIA CORP 2ND NEW        | COM               | 929903102 | 29,525         | 000000796265      | SH        |             | DEFINED           | 01        |
| WADDELL & REED FINL INC      | CL A              | 930059100 | 572            | 000000018778      | SH        |             | DEFINED           | 01        |
| WAL MART STORES INC          | COM               | 931142103 | 156,468        | 000002552496      | SH        |             | DEFINED           | 01        |
| WAL MART STORES INC          | COM               | 931142103 | 13,823         | 000000225500      | SH        |             | DEFINED           | 04        |
| WALGREEN CO                  | COM               | 931422109 | 23,849         | 000000608557      | SH        |             | DEFINED           | 01        |
| WALLACE COMPUTER SERVICES IN | COM               | 932270101 | 17             | 000000000875      | SH        |             | DEFINED           | 01        |
| WALTER INDS INC              | COM               | 93317Q105 | 6              | 000000000464      | SH        |             | DEFINED           | 01        |
| WASHINGTON MUT INC           | COM               | 939322103 | 21,038         | 000000635030      | SH        |             | DEFINED           | 01        |
| WASHINGTON POST CO           | CL B              | 939640108 | 41             | 000000000069      | SH        |             | DEFINED           | 01        |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT        | 939653101 | 16             | 000000000588      | SH        |             | DEFINED           | 01        |
| WASHINGTON TR BANCORP        | COM               | 940610108 | 3              | 000000000183      | SH        |             | DEFINED           | 01        |
| WASTE CONNECTIONS INC        | COM               | 941053100 | 13             | 000000000417      | SH        |             | DEFINED           | 01        |
| WASTE MGMT INC DEL           | COM               | 94106L109 | 10,086         | 000000370153      | SH        |             | DEFINED           | 01        |
| WATCHGUARD TECHNOLOGIES INC  | COM               | 941105108 | 2              | 000000000326      | SH        |             | DEFINED           | 01        |
| WATERS CORP                  | COM               | 941848103 | 2,519          | 000000090061      | SH        |             | DEFINED           | 01        |
| WATERS CORP                  | COM               | 941848103 | 100            | 000000003600      | SH        |             | DEFINED           | 06        |
| WATSCO INC                   | COM               | 942622200 | 34             | 000000001957      | SH        |             | DEFINED           | 01        |
| WATSON PHARMACEUTICALS INC   | COM               | 942683103 | 1,795          | 000000066272      | SH        |             | DEFINED           | 01        |
| WATSON WYATT & CO HLDGS      | CL A              | 942712100 | 3              | 000000000140      | SH        |             | DEFINED           | 01        |
| WATTS INDS INC               | CL A              | 942749102 | 3              | 000000000233      | SH        |             | DEFINED           | 01        |
| WAUSAU-MOSINEE PAPER CORP    | COM               | 943315101 | 13             | 000000001076      | SH        |             | DEFINED           | 01        |
| WAVE SYSTEMS CORP            | CL A              | 943526103 | 1              | 000000000764      | SH        |             | DEFINED           | 01        |
| WAYPOINT FINL CORP           | COM               | 946756103 | 8              | 000000000532      | SH        |             | DEFINED           | 01        |
| WEATHERFORD INTL INC         | COM               | 947074100 | 1,506          | 000000031629      | SH        |             | DEFINED           | 01        |
| WEBEX INC                    | COM               | 94767L109 | 4              | 000000000273      | SH        |             | DEFINED           | 01        |
| WEBMETHODS INC               | COM               | 94768C108 | 77             | 000000004517      | SH        |             | DEFINED           | 01        |
| WEBSense INC                 | COM               | 947684106 | 6              | 000000000254      | SH        |             | DEFINED           | 01        |
| WEBSTER FINL CORP CONN       | COM               | 947890109 | 13             | 000000000356      | SH        |             | DEFINED           | 01        |
| WEINGARTEN RLTY INVS         | SH BEN INT        | 948741103 | 22             | 000000000430      | SH        |             | DEFINED           | 01        |
| WELLMAN INC                  | COM               | 949702104 | 6              | 000000000408      | SH        |             | DEFINED           | 01        |
| WELLPOINT HEALTH NETWORK NEW | COM               | 94973H108 | 6,130          | 000000096280      | SH        |             | DEFINED           | 01        |
| WELLPOINT HEALTH NETWORK NEW | COM               | 94973H108 | 471            | 000000007400      | SH        |             | DEFINED           | 06        |
| WELLS FARGO & CO NEW         | COM               | 949746101 | 49,622         | 000001004497      | SH        |             | DEFINED           | 01        |
| WENDYS INTL INC              | COM               | 950590109 | 2,087          | 000000059685      | SH        |             | DEFINED           | 01        |
| WERNER ENTERPRISES INC       | COM               | 950755108 | 11             | 000000000571      | SH        |             | DEFINED           | 01        |
| WESBANCO INC                 | COM               | 950810101 | 6              | 000000000273      | SH        |             | DEFINED           | 01        |
| WESCO INTL INC               | COM               | 95082P105 | 2              | 000000000299      | SH        |             | DEFINED           | 01        |
| WEST COAST BANCORP ORE NEW   | COM               | 952145100 | 3              | 000000000245      | SH        |             | DEFINED           | 01        |

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|                              |      |           |    |              |    |         |    |
|------------------------------|------|-----------|----|--------------|----|---------|----|
| WEST PHARMACEUTICAL SVSC INC | COM  | 955306105 | 4  | 000000000152 | SH | DEFINED | 01 |
| WESTAMERICA BANCORPORATION   | COM  | 957090103 | 32 | 000000000749 | SH | DEFINED | 01 |
| WESTCORP INC                 | COM  | 957907108 | 3  | 000000000164 | SH | DEFINED | 01 |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 17 | 000000002879 | SH | DEFINED | 01 |
| WESTERN GAS RES INC          | COM  | 958259103 | 27 | 000000000743 | SH | DEFINED | 01 |
| WESTERN MULTIPLEX CORP       | CL A | 95874P107 | 1  | 000000000780 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| WESTERN RES INC              | COM               | 959425109 | 8              | 000000000506      | SH        |             | DEFINED            | 01        |
| WESTERN WIRELESS CORP        | CL A              | 95988E204 | 4              | 000000000513      | SH        |             | DEFINED            | 01        |
| WESTPORT RES CORP NEW        | COM               | 961418100 | 8              | 000000000457      | SH        |             | DEFINED            | 01        |
| WESTWOOD ONE INC             | COM               | 961815107 | 29             | 000000000775      | SH        |             | DEFINED            | 01        |
| WET SEAL INC                 | CL A              | 961840105 | 7              | 000000000213      | SH        |             | DEFINED            | 01        |
| WEYERHAEUSER CO              | COM               | 962166104 | 9,101          | 000000144795      | SH        |             | DEFINED            | 01        |
| WHIRLPOOL CORP               | COM               | 963320106 | 3,245          | 000000042954      | SH        |             | DEFINED            | 01        |
| WHIRLPOOL CORP               | COM               | 963320106 | 128            | 000000001700      | SH        |             | DEFINED            | 06        |
| WHITNEY HLDG CORP            | COM               | 966612103 | 19             | 000000000401      | SH        |             | DEFINED            | 01        |
| WHOLE FOODS MKT INC          | COM               | 966837106 | 223            | 000000004900      | SH        |             | DEFINED            | 01        |
| WILD OATS MARKETS INC        | COM               | 96808B107 | 2              | 000000000246      | SH        |             | DEFINED            | 01        |
| WILEY JOHN & SONS INC        | CL A              | 968223206 | 17             | 000000000687      | SH        |             | DEFINED            | 01        |
| WILLIAMS COS INC DEL         | COM               | 969457100 | 6,939          | 000000294529      | SH        |             | DEFINED            | 01        |
| WILLIAMS SONOMA INC          | COM               | 969904101 | 18             | 000000000412      | SH        |             | DEFINED            | 01        |
| WILMINGTON TRUST CORP        | COM               | 971807102 | 15             | 000000000236      | SH        |             | DEFINED            | 01        |
| WILSON GREATBATCH TECHNOLOGI | COM               | 972232102 | 67             | 000000002630      | SH        |             | DEFINED            | 01        |
| WILSONS THE LEATHER EXPERTS  | COM               | 972463103 | 2              | 000000000181      | SH        |             | DEFINED            | 01        |
| WIND RIVER SYSTEMS INC       | COM               | 973149107 | 130            | 000000009612      | SH        |             | DEFINED            | 01        |
| WINN DIXIE STORES INC        | COM               | 974280109 | 1,501          | 000000093633      | SH        |             | DEFINED            | 01        |
| WINNEBAGO INDS INC           | COM               | 974637100 | 129            | 000000003093      | SH        |             | DEFINED            | 01        |
| WINSTON HOTELS INC           | COM               | 97563A102 | 2              | 000000000213      | SH        |             | DEFINED            | 01        |
| WINTRUST FINANCIAL CORP      | COM               | 97650W108 | 3              | 000000000173      | SH        |             | DEFINED            | 01        |
| WIRELESS FACILITIES INC      | COM               | 97653A103 | 2              | 000000000357      | SH        |             | DEFINED            | 01        |
| WISCONSIN ENERGY CORP        | COM               | 976657106 | 478            | 000000019241      | SH        |             | DEFINED            | 01        |
| WITNESS SYS INC              | COM               | 977424100 | 2              | 000000000178      | SH        |             | DEFINED            | 01        |
| WOLVERINE TUBE INC           | COM               | 978093102 | 1              | 000000000119      | SH        |             | DEFINED            | 01        |
| WOLVERINE WORLD WIDE INC     | COM               | 978097103 | 11             | 000000000631      | SH        |             | DEFINED            | 01        |
| WOODHEAD INDS INC            | COM               | 979438108 | 2              | 000000000162      | SH        |             | DEFINED            | 01        |
| WOODWARD GOVERNOR CO         | COM               | 980745103 | 9              | 000000000134      | SH        |             | DEFINED            | 01        |
| WORLD ACCEP CORP DEL         | COM               | 981419104 | 1              | 000000000182      | SH        |             | DEFINED            | 01        |
| WORLD WRESTLING FEDN ENTMT I | CL A              | 98156Q108 | 2              | 000000000175      | SH        |             | DEFINED            | 01        |
| WORLDCOM INC GA NEW          | WRLDCOM GP        | 98157D106 | 12,512         | 000001856476      | SH        |             | DEFINED            | 01        |
| WORLDCOM INC GA NEW          | WRLDCOM GP        | 98157D106 | 31             | 000000004600      | SH        |             | DEFINED            | 06        |
| WORTHINGTON INDS INC         | COM               | 981811102 | 764            | 000000049771      | SH        |             | DEFINED            | 01        |
| WRIGLEY WM JR CO             | COM               | 982526105 | 7,434          | 000000139454      | SH        |             | DEFINED            | 01        |
| WYETH                        | COM               | 983024100 | 49,434         | 000000752998      | SH        |             | DEFINED            | 01        |
| WYNDHAM INTL INC             | CL A              | 983101106 | 2              | 000000002293      | SH        |             | DEFINED            | 01        |
| XM SATELLITE RADIO HLDGS INC | CL A              | 983759101 | 8              | 000000000640      | SH        |             | DEFINED            | 01        |
| XTO ENERGY CORP              | COM               | 98385X106 | 625            | 000000031200      | SH        |             | DEFINED            | 01        |
| XTO ENERGY CORP              | COM               | 98385X106 | 186            | 000000009300      | SH        |             | DEFINED            | 06        |
| X-RITE INC                   | COM               | 983857103 | 2              | 000000000257      | SH        |             | DEFINED            | 01        |
| XCEL ENERGY INC              | COM               | 98389B100 | 5,732          | 000000226149      | SH        |             | DEFINED            | 01        |
| XANSER CORP                  | COM               | 98389J103 | 1              | 000000000447      | SH        |             | DEFINED            | 01        |
| XILINX INC                   | COM               | 983919101 | 10,297         | 000000258330      | SH        |             | DEFINED            | 01        |
| XILINX INC                   | COM               | 983919101 | 63             | 000000001600      | SH        |             | DEFINED            | 06        |
| XEROX CORP                   | COM               | 984121103 | 4,417          | 000000410955      | SH        |             | DEFINED            | 01        |

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|-------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OXYBERNAUT CORP         | COM               | 984149104 | 1              | 000000000791      | SH        |             | DEFINED           | 01        |
| YAHOO INC               | COM               | 984332106 | 6,207          | 000000336090      | SH        |             | DEFINED           | 01        |
| YAHOO INC               | COM               | 984332106 | 29             | 000000001600      | SH        |             | DEFINED           | 06        |
| YANKEE CANDLE INC       | COM               | 984757104 | 5              | 000000000227      | SH        |             | DEFINED           | 01        |
| XICOR INC               | COM               | 984903104 | 3              | 000000000334      | SH        |             | DEFINED           | 01        |
| YELLOW CORP             | COM               | 985509108 | 9              | 000000000377      | SH        |             | DEFINED           | 01        |
| YORK INTL CORP NEW      | COM               | 986670107 | 379            | 000000010572      | SH        |             | DEFINED           | 01        |
| YOUNG BROADCASTING INC  | CL A              | 987434107 | 5              | 000000000228      | SH        |             | DEFINED           | 01        |
| ZALE CORP NEW           | COM               | 988858106 | 686            | 000000016904      | SH        |             | DEFINED           | 01        |
| ZEBRA TECHNOLOGIES CORP | CL A              | 989207105 | 21             | 000000000403      | SH        |             | DEFINED           | 01        |
| ZENITH NATL INS CORP    | COM               | 989390109 | 3              | 000000000125      | SH        |             | DEFINED           | 01        |
| ZIMMER HLDGS INC        | COM               | 98956P102 | 3,766          | 000000110623      | SH        |             | DEFINED           | 01        |
| ZIONS BANCORPORATION    | COM               | 989701107 | 5,107          | 000000086168      | SH        |             | DEFINED           | 01        |
| ZIXIT CORP              | COM               | 98974P100 | 1              | 000000000193      | SH        |             | DEFINED           | 01        |
| ZORAN CORP              | COM               | 98975F101 | 1,033          | 000000023671      | SH        |             | DEFINED           | 01        |
| ZYGO CORP               | COM               | 989855101 | 3              | 000000000217      | SH        |             | DEFINED           | 01        |
| ZOLL MED CORP           | COM               | 989922109 | 5              | 000000000135      | SH        |             | DEFINED           | 01        |
| ZOMAX INC MINN          | COM               | 989929104 | 3              | 000000000443      | SH        |             | DEFINED           | 01        |