

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2005-05-02** | Period of Report: **2005-03-31**
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FILER

FUND ASSET MANAGEMENT INC

CIK: **201870** | IRS No.: **013289761** | State of Incorpor.: **DE** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-04105** | Film No.: **05788922**

Mailing Address

*C/O MERRILL LYNCH ASSET
MANAGEMENT
P O BOX 9011
PRINCETON NJ 08543-9011*

Business Address

*633 THIRD AVENUE
NEW YORK NY 10017
2127666310*

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2005
Check here if Amendment [] ; Amendment Number:
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:
Name: Fund Asset Management, L.P. d/b/a Fund Asset Management
Address: 800 Scudders Mill Road
Plainsboro, New Jersey 08536

13F File Number: 28-790

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, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey Hiller
Title: First Vice President and Chief Compliance Officer- Americas
Phone: (609) 282-1271
Signature, Place, and Date of Signing:

/S/Jeffrey Hiller Plainsboro, New Jersey 08536 April 21, 2005

Fund Asset Management, L.P., d/b/a Fund Asset Management ("FAM") is an indirect wholly-owned unit of Merrill Lynch & Co., Inc. ("ML&Co."). The securities positions of FAM reported herein are also being reported on behalf of ML&Co. which may be deemed to share with FAM, as the case may be, investment discretion with respect to such positions. Unless otherwise indicated, FAM, as the case may be, has sole voting authority with respect to the securities reported herein.

Report Type (Check only one.):

- [] 13F HOLDING REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager

Gartmore Mutual Fund Capital Trust
ING Investments, LLC.
Deutsche Asset Management
American International Group, Inc.

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7

Form 13F Information Table Entry Total: 9565

Form 13F Information Table Value Total: \$28727507

List of Other Included Managers:

1. Prudential Investments LLC
2. 028-05788 IXIS Asset Management Advisors L.P.
3. 028-00042 The Equitable Life Assurance Society of the U.S.
4. Federated Equity Management Company of Pennsylvania
5. 028-04531 Pacific Life Insurance Company
7. Aegon Transamerica Fund Advisers, Inc.
7. AEGON IDEX Large Cap Value

<TABLE>
<CAPTION>

FORM 13F INFORMATION TABLE

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	
NAME OF ISSUER	TITLE OF CLASS	CUSIP/CIN	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVTMT OTHER MANAGERS	VOTING AUTHORITY SOLE SHARED NONE
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
ALCATEL ALSTHOM	ADR	013904305	55	4621	SH	DEFINED		4621 0 0
BT GROUP PLC	ADR	05577E101	35	900	SH	DEFINED		900 0 0
BANCO BILBAO VIZCAYA ARGENTARI	ADR	05946K101	153	9400	SH	DEFINED		9400 0 0
ENI S P A	ADR	26874R108	246	1875	SH	DEFINED		1875 0 0
ERICSSON L M TEL CO	ADR	294821608	39	1407	SH	DEFINED		1407 0 0
ERICSSON L M TEL CO	ADR	294821608	1334	47400	SH	SOLE 02		0 0 47400
DELHAIZE LE LION SA	ADR	29759W101	64	950	SH	DEFINED		950 0 0
GLAXO WELLCOME PLC	ADR	37733W105	115124	2539700	SH	DEFINED		2539700 0 0
ING GROEP NV	ADR	456837103	52	1771	SH	DEFINED		1771 0 0
IONA TECHNOLOGIES PLC	ADR	46206P109	1	334	SH	DEFINED		334 0 0
KT CORP	ADR	48268K101	15403	719123	SH	DEFINED		719123 0 0
KONINKLIJKE AHOLD NV	ADR	500467303	4	523	SH	DEFINED		523 0 0
LLOYDS TSB GROUP PLC	ADR	539439109	91	2530	SH	DEFINED		2530 0 0
NATIONAL AUSTRALIA BANK	ADR	632525408	6	60	SH	DEFINED		60 0 0
NATIONAL GRID TRANSCO PLC	ADR	636274102	0	1	SH	DEFINED		1 0 0
NEWS CORPORATION LIMITED	ADR	65248E203	482	27403	SH	DEFINED		27403 0 0
NEWS CORPORATION LIMITED	ADR	65248E203	286	16300	SH	SOLE 04		16300 0 0
NOKIA OYJ	ADR	654902204	32916	2134670	SH	DEFINED		2134670 0 0
SANOFI-AVENTIS	ADR	80105N105	32	766	SH	DEFINED		766 0 0
SAP AKTIENGESELLSCHAFT	ADR	803054204	75	1900	SH	DEFINED		1900 0 0
SCOTTISH POWER PLC	ADR	81013T705	98	3193	SH	DEFINED		3193 0 0
SIEMENS AG	ADR	826197501	67	860	SH	DEFINED		860 0 0
SONY CORP	ADR	835699307	23	600	SH	DEFINED		600 0 0
TELEFONICA SA	ADR	879382208	632	12302	SH	DEFINED		12302 0 0
TELENOR	ADR	87944W105	244	8900	SH	DEFINED		8900 0 0
VODAFONE GROUP PLC	ADR	92857W100	389	14805	SH	DEFINED		14805 0 0
BLACKROCK CALIF INSD MUN 2008	CLOSEDEND_MF	09247G108	5859	368500	SH	DEFINED		368500 0 0
BLACKROCK FLA INSD MUN 2008 TE	CLOSEDEND_MF	09247H106	3300	211000	SH	DEFINED		211000 0 0
BLACKROCK INSD MUN 2008 TERM T	CLOSEDEND_MF	09247K109	12814	810000	SH	DEFINED		810000 0 0
ISHARES MSCI EAFE INDEX FUND	CLOSEDEND_MF	464287465	316	2000	SH	DEFINED		2000 0 0
OIL SERVICE HOLDERS TRUST	CLOSEDEND_MF	678002106	6483	65700	SH	DEFINED		65700 0 0
SELECT SECTOR SPDR FUND	CLOSEDEND_MF	81369Y506	2227	50700	SH	DEFINED		50700 0 0
AAON INC	COMM	000360206	37	2300	SH	DEFINED		2300 0 0
AAON INC	COMM	000360206	13	800	SH	SOLE 04		800 0 0
AAON INC	COMM	000360206	76	4700	SH	SOLE 05		0 0 4700
AAR CORP.	COMM	000361105	191	14068	SH	DEFINED		14068 0 0
AAR CORP.	COMM	000361105	51	3767	SH	SOLE 04		3767 0 0
AAR CORP.	COMM	000361105	501	36900	SH	SOLE 05		0 0 36900
ABC BANCORP	COMM	000400101	71	4320	SH	DEFINED		4320 0 0
ABC BANCORP	COMM	000400101	20	1260	SH	SOLE 04		1260 0 0
ABC BANCORP	COMM	000400101	259	15680	SH	SOLE 05		0 0 15680
AC MOORE ARTS & CRAFTS INC	COMM	00086T103	148	5700	SH	DEFINED		5700 0 0
AC MOORE ARTS & CRAFTS INC	COMM	00086T103	36	1400	SH	SOLE 04		1400 0 0
AC MOORE ARTS & CRAFTS INC	COMM	00086T103	409	15700	SH	SOLE 05		0 0 15700
ADC TELECOMMUNICATIONS INC	COMM	000886101	524	262255	SH	DEFINED		262255 0 0
ADC TELECOMMUNICATIONS INC	COMM	000886101	169	84722	SH	SOLE 04		84722 0 0
ADC TELECOMMUNICATIONS INC	COMM	000886101	235	117788	SH	SOLE 05		0 0 117788
ADE CORP MASS	COMM	00089C107	68	3000	SH	DEFINED		3000 0 0
ADE CORP MASS	COMM	00089C107	16	700	SH	SOLE 04		700 0 0
ADE CORP MASS	COMM	00089C107	171	7500	SH	SOLE 05		0 0 7500
ABM INDUSTRIES INC.	COMM	000957100	283	14970	SH	DEFINED		14970 0 0
ABM INDUSTRIES INC.	COMM	000957100	64	3404	SH	SOLE 04		3404 0 0
ABM INDUSTRIES INC.	COMM	000957100	815	43000	SH	SOLE 05		0 0 43000
AEP INDS INC	COMM	001031103	8	400	SH	DEFINED		400 0 0
AFLAC INC	COMM	001055102	6421	173099	SH	DEFINED		173099 0 0
AFLAC INC	COMM	001055102	2818	75982	SH	SOLE 04		75982 0 0
AFLAC INC	COMM	001055102	2741	73900	SH	SOLE 05		0 0 73900
AGCO CORP	COMM	001084102	326	18123	SH	DEFINED		18123 0 0
AGCO CORP	COMM	001084102	1100	61157	SH	SOLE 04		61157 0 0
AGL RES INC	COMM	001204106	518	14900	SH	DEFINED		14900 0 0
AGL RES INC	COMM	001204106	1855	53332	SH	SOLE 04		53332 0 0
AES CORP	COMM	00130H105	3766	227860	SH	DEFINED		227860 0 0
AES CORP	COMM	00130H105	1822	110239	SH	SOLE 04		110239 0 0
AES CORP	COMM	00130H105	1669	100982	SH	SOLE 05		0 0 100982
AK STL HLDG CORP	COMM	001547108	468	41327	SH	DEFINED		41327 0 0
AK STL HLDG CORP	COMM	001547108	112	9900	SH	SOLE 04		9900 0 0
AK STL HLDG CORP	COMM	001547108	1364	120300	SH	SOLE 05		0 0 120300
AMB PROPERTY CORP.	COMM	00163T109	684	18300	SH	DEFINED		18300 0 0
AMB PROPERTY CORP.	COMM	00163T109	2156	57657	SH	SOLE 04		57657 0 0
AMICAS INC	COMM	001712108	9	2700	SH	DEFINED		2700 0 0
AMN HEALTHCARE SERVICES INC	COMM	001744101	88	5625	SH	DEFINED		5625 0 0
AMN HEALTHCARE SERVICES INC	COMM	001744101	20	1293	SH	SOLE 04		1293 0 0
AMN HEALTHCARE SERVICES INC	COMM	001744101	308	19579	SH	SOLE 05		0 0 19579
AMR CORP DEL	COMM	001765106	206	19800	SH	DEFINED		19800 0 0
APAC TELESERVICES INC	COMM	00185E106	3	3100	SH	DEFINED		3100 0 0
AT&T CORP-LIBERTY MEDIA GROUP	COMM	001957505	7049	377812	SH	DEFINED		377812 0 0
AT&T CORP-LIBERTY MEDIA GROUP	COMM	001957505	1940	103967	SH	SOLE 04		103967 0 0
AT&T CORP-LIBERTY MEDIA GROUP	COMM	001957505	2166	116130	SH	SOLE 05		0 0 116130
A S V INC	COMM	001963107	133	3400	SH	DEFINED		3400 0 0
A S V INC	COMM	001963107	31	800	SH	SOLE 04		800 0 0

A S V INC	COMM	001963107	348	8900	SH	SOLE	05	0	0	8900
ASB FINL CORP	COMM	00205P107	6	300	SH	DEFINED		300	0	0
ATG INC	COMM	00206P106	0	1100	SH	DEFINED		1100	0	0
ATMI INC	COMM	00207R101	308	12657	SH	DEFINED		12657	0	0
ATMI INC	COMM	00207R101	1223	50200	SH	SOLE		0	0	50200
ATMI INC	COMM	00207R101	77	3170	SH	SOLE	04	3170	0	0
ATMI INC	COMM	00207R101	840	34500	SH	SOLE	05	0	0	34500
ATS MED INC	COMM	002083103	3	900	SH	DEFINED		900	0	0
ATP OIL & GAS CORPORATION	COMM	00208J108	82	3700	SH	DEFINED		3700	0	0
ATA HOLDINGS CORP	COMM	00209H101	1	1500	SH	DEFINED		1500	0	0
AVX CORP NEW	COMM	002444107	167	13800	SH	DEFINED		13800	0	0
AXT INC	COMM	00246W103	1	1200	SH	DEFINED		1200	0	0
AAIPHARMA INC	COMM	00252W104	3	4300	SH	DEFINED		4300	0	0
AARON RENTS INC.	COMM	002535201	267	13768	SH	DEFINED		13768	0	0
AARON RENTS INC.	COMM	002535201	67	3486	SH	SOLE	04	3486	0	0
AARON RENTS INC.	COMM	002535201	824	42374	SH	SOLE	05	0	0	42374
ABAXIS INC	COMM	002567105	52	5900	SH	DEFINED		5900	0	0
ABAXIS INC	COMM	002567105	12	1400	SH	SOLE	04	1400	0	0
ABAXIS INC	COMM	002567105	142	16100	SH	SOLE	05	0	0	16100
ABBOTT LABS	COMM	002824100	1877	40000	SH	SOLE		40000	0	0
ABBOTT LABS	COMM	002824100	81156	1757017	SH	DEFINED		1757017	0	0
ABBOTT LABS	COMM	002824100	8828	191141	SH	SOLE	04	191141	0	0
ABBOTT LABS	COMM	002824100	10683	231300	SH	SOLE	05	0	0	231300
ABERCROMBIE & FITCH CO	COMM	002896207	32601	576500	SH	DEFINED		576500	0	0
ABERCROMBIE & FITCH CO	COMM	002896207	3530	62426	SH	SOLE	04	62426	0	0
ABGENIX NC	COMM	00339B107	215	31400	SH	DEFINED		31400	0	0
ABGENIX NC	COMM	00339B107	56	8300	SH	SOLE	04	8300	0	0
ABGENIX NC	COMM	00339B107	675	98500	SH	SOLE	05	0	0	98500
ABIOMED INC	COMM	003654100	49	4700	SH	DEFINED		4700	0	0
ABIOMED INC	COMM	003654100	11	1100	SH	SOLE	04	1100	0	0
ABIOMED INC	COMM	003654100	131	12400	SH	SOLE	05	0	0	12400
ABLE ENERGY INC	COMM	003709102	6	600	SH	DEFINED		600	0	0
ABLE LABORATORIES INC	COMM	00371N407	154	6700	SH	DEFINED		6700	0	0
ABLE LABORATORIES INC	COMM	00371N407	46	2000	SH	SOLE	04	2000	0	0
ABLE LABORATORIES INC	COMM	00371N407	546	23700	SH	SOLE	05	0	0	23700
ABLEST INC	COMM	00371W100	2	400	SH	DEFINED		400	0	0
ACADIA REALTY TRUST	COMM	004239109	218	13701	SH	DEFINED		13701	0	0
ACADIA REALTY TRUST	COMM	004239109	51	3200	SH	SOLE	04	3200	0	0
ACADIA REALTY TRUST	COMM	004239109	583	36500	SH	SOLE	05	0	0	36500
ACCELRY'S INC	COMM	00430U103	57	9885	SH	DEFINED		9885	0	0
ACCELRY'S INC	COMM	00430U103	15	2732	SH	SOLE	04	2732	0	0
ACCELRY'S INC	COMM	00430U103	177	30400	SH	SOLE	05	0	0	30400
ACCLAIM ENTMT INC	COMM	004325205	0	8400	SH	DEFINED		8400	0	0
ACCREDITED HOME LENDERS	COMM	00437P107	2416	66800	SH	DEFINED		66800	0	0
ACCREDITED HOME LENDERS	COMM	00437P107	54	1500	SH	SOLE	04	1500	0	0
ACCREDITED HOME LENDERS	COMM	00437P107	651	18000	SH	SOLE	05	0	0	18000
ACCREDO HEALTH INC.	COMM	00437V104	132	3003	SH	DEFINED		3003	0	0
ACCRUE SOFTWARE INC	COMM	00437W102	0	300	SH	DEFINED		300	0	0
ACE CASH EXPRESS INC	COMM	004403101	117	5140	SH	DEFINED		5140	0	0
ACE CASH EXPRESS INC	COMM	004403101	27	1200	SH	SOLE	04	1200	0	0
ACE CASH EXPRESS INC	COMM	004403101	293	12800	SH	SOLE	05	0	0	12800
ACE COMM CORP	COMM	004404109	0	56	SH	DEFINED		56	0	0
ACETO CORP	COMM	004446100	85	11550	SH	DEFINED		11550	0	0
ACETO CORP	COMM	004446100	22	3000	SH	SOLE	04	3000	0	0
ACETO CORP	COMM	004446100	260	35100	SH	SOLE	05	0	0	35100
ACME COMMUNICATIONS INC	COMM	004631107	5	1000	SH	DEFINED		1000	0	0
ACTIVISION INC NEW	COMM	004930202	222	14433	SH	DEFINED		14433.33	0	0
ACTIVISION INC NEW	COMM	004930202	2029	131633	SH	SOLE	04	131633	0	0
ACTIVISION INC NEW	COMM	004930202	452	29333	SH	SOLE	07	29333	0	0
ACTION PERFORMANCE COS INC	COMM	004933107	91	6800	SH	DEFINED		6800	0	0
ACTION PERFORMANCE COS INC	COMM	004933107	20	1500	SH	SOLE	04	1500	0	0
ACTION PERFORMANCE COS INC	COMM	004933107	261	19500	SH	SOLE	05	0	0	19500
ACTEL CORP	COMM	004934105	7483	490716	SH	DEFINED		490716	0	0
ACTEL CORP	COMM	004934105	48	3151	SH	SOLE	04	3151	0	0
ACTEL CORP	COMM	004934105	542	35600	SH	SOLE	05	0	0	35600
ACTIVE POWER INC	COMM	00504W100	11	3500	SH	DEFINED		3500	0	0
ACTIVCARD CORP	COMM	00506J107	111	17700	SH	DEFINED		17700	0	0
ACTIVCARD CORP	COMM	00506J107	27	4300	SH	SOLE	04	4300	0	0
ACTIVCARD CORP	COMM	00506J107	347	55300	SH	SOLE	05	0	0	55300
ACTUATE CORPORATION	COMM	00508B102	37	15500	SH	DEFINED		15500	0	0
ACTUATE CORPORATION	COMM	00508B102	8	3600	SH	SOLE	04	3600	0	0
ACTUATE CORPORATION	COMM	00508B102	99	41300	SH	SOLE	05	0	0	41300
ACTUANT CORPORATION	COMM	00508X203	1880	41700	SH	SOLE		0	0	41700
ACTUANT CORPORATION	COMM	00508X203	451	10000	SH	DEFINED		10000	0	0
ACTUANT CORPORATION	COMM	00508X203	108	2400	SH	SOLE	04	2400	0	0
ACTUANT CORPORATION	COMM	00508X203	1348	29900	SH	SOLE	05	0	0	29900
ACUITY BRANDS INC	COMM	00508Y102	447	16560	SH	DEFINED		16560	0	0
ACUITY BRANDS INC	COMM	00508Y102	104	3877	SH	SOLE	04	3877	0	0
ACUITY BRANDS INC	COMM	00508Y102	1290	47800	SH	SOLE	05	0	0	47800
ACXIOM CORP	COMM	005125109	21904	1061800	SH	DEFINED		1061800	0	0
ACXIOM CORP	COMM	005125109	1232	59757	SH	SOLE	04	59757	0	0
ADAPTEC INC	COMM	00651F108	219	47600	SH	DEFINED		47600	0	0
ADAPTEC INC	COMM	00651F108	45	9900	SH	SOLE	04	9900	0	0
ADAPTEC INC	COMM	00651F108	634	137300	SH	SOLE	05	0	0	137300
ADEZA BIOMEDICAL CORP	COMM	006864102	63	5200	SH	SOLE		0	0	5200
ADESA INC	COMM	00686U104	453	19190	SH	DEFINED		19190	0	0
ADESA INC	COMM	00686U104	1586	67100	SH	SOLE	04	67100	0	0
ADMINISTAFF INC	COMM	007094105	9505	675561	SH	DEFINED		675561	0	0
ADMINISTAFF INC	COMM	007094105	27	1926	SH	SOLE	04	1926	0	0
ADMINISTAFF INC	COMM	007094105	363	25800	SH	SOLE	05	0	0	25800

ADOBE SYS INC	COMM	00724F101	37234	556825	SH	DEFINED		556825	0	0
ADOBE SYS INC	COMM	00724F101	2310	34555	SH	SOLE	04	34555	0	0
ADOBE SYS INC	COMM	00724F101	2333	34900	SH	SOLE	05	0	0	34900
ADOLOR CORP	COMM	00724X102	159	16100	SH	DEFINED		16100	0	0
ADOLOR CORP	COMM	00724X102	42	4300	SH	SOLE	04	4300	0	0
ADOLOR CORP	COMM	00724X102	484	48900	SH	SOLE	05	0	0	48900
ADTRAN INC	COMM	00738A106	79	4480	SH	DEFINED		4480	0	0
ADTRAN INC	COMM	00738A106	906	51250	SH	SOLE	04	51250	0	0
ADVANCE AUTO PARTS	COMM	00751Y106	202	4000	SH	DEFINED		4000	0	0
ADVANCE AUTO PARTS	COMM	00751Y106	2550	50300	SH	SOLE	04	50300	0	0
ADVANCED DIGITAL INFORMATION C	COMM	007525108	222	27234	SH	DEFINED		27234	0	0
ADVANCED DIGITAL INFORMATION C	COMM	007525108	51	6294	SH	SOLE	04	6294	0	0
ADVANCED DIGITAL INFORMATION C	COMM	007525108	598	73400	SH	SOLE	05	0	0	73400
ADVANCED MARKETING SVCS INC	COMM	00753T105	33	5481	SH	DEFINED		5481	0	0
ADVANCED MARKETING SVCS INC	COMM	00753T105	8	1326	SH	SOLE	04	1326	0	0
ADVANCED MARKETING SVCS INC	COMM	00753T105	99	16300	SH	SOLE	05	0	0	16300
ADVANCED NEUROMODULATION SYS	COMM	00757T101	201	7250	SH	DEFINED		7250	0	0
ADVANCED NEUROMODULATION SYS	COMM	00757T101	52	1900	SH	SOLE	04	1900	0	0
ADVANCED NEUROMODULATION SYS	COMM	00757T101	637	22950	SH	SOLE	05	0	0	22950
ADVO INC.	COMM	007585102	450	12035	SH	DEFINED		12035	0	0
ADVO INC.	COMM	007585102	116	3125	SH	SOLE	04	3125	0	0
ADVO INC.	COMM	007585102	1420	37950	SH	SOLE	05	0	0	37950
ADVANCED POWER TECHNOLOGY INC	COMM	00761E108	3	500	SH	DEFINED		500	0	0
THE ADVISORY BOARD COMPANY	COMM	00762W107	235	5400	SH	DEFINED		5400	0	0
THE ADVISORY BOARD COMPANY	COMM	00762W107	65	1500	SH	SOLE	04	1500	0	0
THE ADVISORY BOARD COMPANY	COMM	00762W107	745	17100	SH	SOLE	05	0	0	17100
ADVANCED MEDICAL OPTICS	COMM	00763M108	452	12600	SH	DEFINED		12600	0	0
ADVANCED MEDICAL OPTICS	COMM	00763M108	93	2600	SH	SOLE	04	2600	0	0
ADVANCED MEDICAL OPTICS	COMM	00763M108	837	23300	SH	SOLE	05	0	0	23300
ADVANCIS PHARMACEUTICAL CORPOR	COMM	00764L109	2	800	SH	DEFINED		800	0	0
ADVANCIS PHARMACEUTICAL CORPOR	COMM	00764L109	0	200	SH	SOLE	04	200	0	0
ADVANCIS PHARMACEUTICAL CORPOR	COMM	00764L109	9	2600	SH	SOLE	05	0	0	2600
AEROFLEX INC	COMM	007768104	239	26412	SH	DEFINED		26412	0	0
AEROFLEX INC	COMM	007768104	54	5994	SH	SOLE	04	5994	0	0
AEROFLEX INC	COMM	007768104	704	77898	SH	SOLE	05	0	0	77898
AEROPOSTALE INC	COMM	007865108	640	20000	SH	DEFINED		20000	0	0
AEROPOSTALE INC	COMM	007865108	1406	43900	SH	SOLE	04	43900	0	0
AEROPOSTALE INC	COMM	007865108	1931	60300	SH	SOLE	05	0	0	60300
ADVANCED MICRO DEVICES INC	COMM	007903107	2435	150447	SH	DEFINED		150447	0	0
ADVANCED MICRO DEVICES INC	COMM	007903107	27023	1609500	SH	DEFINED	03	1609500	0	0
ADVANCED MICRO DEVICES INC	COMM	007903107	712	44034	SH	SOLE	04	44034	0	0
ADVANCED MICRO DEVICES INC	COMM	007903107	906	56000	SH	SOLE	05	0	0	56000
ADVANTA CORP.	COMM	007942105	36	1700	SH	DEFINED		1700	0	0
ADVANTA CORP.	COMM	007942204	170	7300	SH	DEFINED		7300	0	0
ADVANTA CORP.	COMM	007942204	39	1700	SH	SOLE	04	1700	0	0
ADVANTA CORP.	COMM	007942204	524	22500	SH	SOLE	05	0	0	22500
ADVANCED ENERGY INDS INC	COMM	007973100	84	8712	SH	DEFINED		8712	0	0
ADVANCED ENERGY INDS INC	COMM	007973100	18	1869	SH	SOLE	04	1869	0	0
ADVANCED ENERGY INDS INC	COMM	007973100	235	24300	SH	SOLE	05	0	0	24300
ADVENT SOFTWARE INC	COMM	007974108	199	11100	SH	DEFINED		11100	0	0
ADVENT SOFTWARE INC	COMM	007974108	452	25200	SH	SOLE	04	25200	0	0
ADVENT SOFTWARE INC	COMM	007974108	577	32200	SH	SOLE	05	0	0	32200
AEROSONIC CORP DEL	COMM	008015307	0	200	SH	DEFINED		200	0	0
AETHER SYSTEMS INC	COMM	00808V105	8	2600	SH	DEFINED		2600	0	0
AETNA INC-NEW	COMM	00817Y108	3026	40000	SH	SOLE		40000	0	0
AETNA INC-NEW	COMM	00817Y108	59989	813084	SH	DEFINED		813084	0	0
AETNA INC-NEW	COMM	00817Y108	2582	35000	SH	SOLE		35000	0	0
AETNA INC-NEW	COMM	00817Y108	2873	38952	SH	SOLE	04	38952	0	0
AETNA INC-NEW	COMM	00817Y108	3082	41778	SH	SOLE	05	0	0	41778
AETNA INC-NEW	COMM	00817Y108	3246	44000	SH	SOLE	07	44000	0	0
AETNA INC-NEW	COMM	00817Y108	8042	109000	SH	SOLE	07	109000	0	0
AFFILIATED COMPUTER SVCS INC.	COMM	008190100	2337	44951	SH	DEFINED		44951	0	0
AFFILIATED COMPUTER SVCS INC.	COMM	008190100	618	11900	SH	SOLE	04	11900	0	0
AFFILIATED COMPUTER SVCS INC.	COMM	008190100	993	19100	SH	SOLE	05	0	0	19100
AFFILIATED MANAGERS GROUP	COMM	008252108	3445	55950	SH	DEFINED		55950	0	0
AFFILIATED MANAGERS GROUP	COMM	008252108	157	2550	SH	SOLE	04	2550	0	0
AFFILIATED MANAGERS GROUP	COMM	008252108	1856	30149	SH	SOLE	05	0	0	30149
AFFYMETRIX INC	COMM	00826T108	159	3760	SH	DEFINED		3760	0	0
AFFIRMATIVE INSURANCE HOLDINGS	COMM	008272106	24	1550	SH	DEFINED		1550	0	0
AFFIRMATIVE INSURANCE HOLDINGS	COMM	008272106	8	550	SH	SOLE	04	550	0	0
AFFIRMATIVE INSURANCE HOLDINGS	COMM	008272106	86	5600	SH	SOLE	05	0	0	5600
AFFORDABLE RESIDENTIAL COMMUNI	COMM	008273104	102	8100	SH	DEFINED		8100	0	0
AFFORDABLE RESIDENTIAL COMMUNI	COMM	008273104	27	2200	SH	SOLE	04	2200	0	0
AFFORDABLE RESIDENTIAL COMMUNI	COMM	008273104	269	21300	SH	SOLE	05	0	0	21300
AFTERMARKET TECHNOLOGY CORP	COMM	008318107	35	2148	SH	DEFINED		2148	0	0
AFTERMARKET TECHNOLOGY CORP	COMM	008318107	8	531	SH	SOLE	04	531	0	0
AFTERMARKET TECHNOLOGY CORP	COMM	008318107	104	6328	SH	SOLE	05	0	0	6328
AGERE SYSTEMS INC	COMM	00845V100	133	95635	SH	DEFINED		95635	0	0
AGERE SYSTEMS INC	COMM	00845V209	8832	6447200	SH	DEFINED		6447200	0	0
AGILENT TECHNOLOGIES INC	COMM	00846U101	80904	3665810	SH	DEFINED		3665810	0	0
AGILENT TECHNOLOGIES INC	COMM	00846U101	10343	326900	SH	DEFINED	03	326900	0	0
AGILENT TECHNOLOGIES INC	COMM	00846U101	1025	46459	SH	SOLE	04	46459	0	0
AGILENT TECHNOLOGIES INC	COMM	00846U101	1499	67931	SH	SOLE	05	0	0	67931
AGILE SOFTWARE CORP	COMM	00846X105	4130	573702	SH	DEFINED		573702	0	0
AGILE SOFTWARE CORP	COMM	00846X105	33	4700	SH	SOLE	04	4700	0	0
AGILE SOFTWARE CORP	COMM	00846X105	431	59900	SH	SOLE	05	0	0	59900
AGILYSYS INC	COMM	00847J105	246	12763	SH	DEFINED		12763	0	0
AGILYSYS INC	COMM	00847J105	63	3279	SH	SOLE	04	3279	0	0
AGILYSYS INC	COMM	00847J105	639	33100	SH	SOLE	05	0	0	33100
AGREE REALTY CORP.	COMM	008492100	37	1400	SH	DEFINED		1400	0	0

AIR METHODS CORP	COMM	009128307	13	1700	SH	DEFINED		1700	0	0
AIR PRODS & CHEMS INC	COMM	009158106	6465	102247	SH	DEFINED		102247	0	0
AIR PRODS & CHEMS INC	COMM	009158106	2194	34700	SH	SOLE	02	0	0	34700
AIR PRODS & CHEMS INC	COMM	009158106	1664	26332	SH	SOLE	04	26332	0	0
AIR PRODS & CHEMS INC	COMM	009158106	2086	33000	SH	SOLE	05	0	0	33000
AIRGAS INC	COMM	009363102	516	21800	SH	DEFINED		21800	0	0
AIRGAS INC	COMM	009363102	1270	53644	SH	SOLE	04	53644	0	0
AIRGAS INC	COMM	009363102	1525	64400	SH	SOLE	05	0	0	64400
AIRNET COMMUNICATIONS CORP	COMM	00941P403	0	20	SH	DEFINED		20	0	0
AIRTRAN HOLDINGS INC	COMM	00949P108	257	29320	SH	DEFINED		29320	0	0
AIRTRAN HOLDINGS INC	COMM	00949P108	625	71194	SH	SOLE	04	71194	0	0
AIRTRAN HOLDINGS INC	COMM	00949P108	808	92000	SH	SOLE	05	0	0	92000
AIRSPAN NETWORKS INC	COMM	00950H102	60	11900	SH	DEFINED		11900	0	0
AIRSPAN NETWORKS INC	COMM	00950H102	14	2800	SH	SOLE	04	2800	0	0
AIRSPAN NETWORKS INC	COMM	00950H102	228	45200	SH	SOLE	05	0	0	45200
AKAMAI TECHNOLOGIES	COMM	00971T101	100	8000	SH	DEFINED		8000	0	0
AKSYS LTD	COMM	010196103	22	7400	SH	DEFINED		7400	0	0
AKSYS LTD	COMM	010196103	5	1700	SH	SOLE	04	1700	0	0
AKSYS LTD	COMM	010196103	91	30100	SH	SOLE	05	0	0	30100
ALABAMA NATL BANCORPORATION DE	COMM	010317105	269	4421	SH	DEFINED		4421	0	0
ALABAMA NATL BANCORPORATION DE	COMM	010317105	66	1096	SH	SOLE	04	1096	0	0
ALABAMA NATL BANCORPORATION DE	COMM	010317105	829	13600	SH	SOLE	05	0	0	13600
ALAMO GROUP INC	COMM	011311107	14	600	SH	DEFINED		600	0	0
ALAMOSA HOLDINGS INC	COMM	011589108	443	37927	SH	DEFINED		37927	0	0
ALAMOSA HOLDINGS INC	COMM	011589108	1745	149200	SH	SOLE		0	0	149200
ALAMOSA HOLDINGS INC	COMM	011589108	102	8783	SH	SOLE	04	8783	0	0
ALAMOSA HOLDINGS INC	COMM	011589108	1244	106387	SH	SOLE	05	0	0	106387
ALASKA AIR GROUP INC	COMM	011659109	290	9899	SH	DEFINED		9899	0	0
ALASKA AIR GROUP INC	COMM	011659109	601	20451	SH	SOLE	04	20451	0	0
ALASKA AIR GROUP INC	COMM	011659109	908	30900	SH	SOLE	05	0	0	30900
ALASKA COMMUNICATIONS SYSTEMS	COMM	01167P101	22	2200	SH	DEFINED		2200	0	0
ALASKA COMMUNICATIONS SYSTEMS	COMM	01167P101	1	100	SH	SOLE	04	100	0	0
ALASKA COMMUNICATIONS SYSTEMS	COMM	01167P101	212	21200	SH	SOLE	05	0	0	21200
ALBANY INTERNATIONAL CORP.	COMM	012348108	297	9726	SH	DEFINED		9726	0	0
ALBANY INTERNATIONAL CORP.	COMM	012348108	72	2356	SH	SOLE	04	2356	0	0
ALBANY INTERNATIONAL CORP.	COMM	012348108	918	30028	SH	SOLE	05	0	0	30028
ALBANY MOLECULAR RESEARCH	COMM	012423109	116	11587	SH	DEFINED		11587	0	0
ALBANY MOLECULAR RESEARCH	COMM	012423109	26	2594	SH	SOLE	04	2594	0	0
ALBANY MOLECULAR RESEARCH	COMM	012423109	339	33700	SH	SOLE	05	0	0	33700
ALBEMARLE CORP.	COMM	012653101	482	13400	SH	DEFINED		13400	0	0
ALBEMARLE CORP.	COMM	012653101	1183	32881	SH	SOLE	04	32881	0	0
ALBEMARLE CORP.	COMM	012653101	1367	38000	SH	SOLE	05	0	0	38000
ALBERTO-CULVER CO.	COMM	013068101	1012	21392	SH	DEFINED		21392	0	0
ALBERTO-CULVER CO.	COMM	013068101	384	8116	SH	SOLE	04	8116	0	0
ALBERTO-CULVER CO.	COMM	013068101	606	12807	SH	SOLE	05	0	0	12807
ALBERTSONS INC	COMM	013104104	15639	781566	SH	DEFINED		781566	0	0
ALBERTSONS INC	COMM	013104104	15016	671900	SH	DEFINED	03	671900	0	0
ALBERTSONS INC	COMM	013104104	873	43675	SH	SOLE	04	43675	0	0
ALBERTSONS INC	COMM	013104104	1124	56178	SH	SOLE	05	0	0	56178
ALCOA INC	COMM	013817101	145330	4801145	SH	DEFINED		4801145	0	0
ALCOA INC	COMM	013817101	16199	467800	SH	DEFINED	03	467800	0	0
ALCOA INC	COMM	013817101	3134	103548	SH	SOLE	04	103548	0	0
ALCOA INC	COMM	013817101	3834	126672	SH	SOLE	05	0	0	126672
ALDERWOODS GROUP	COMM	014383103	218	17200	SH	DEFINED		17200	0	0
ALDERWOODS GROUP	COMM	014383103	48	3800	SH	SOLE	04	3800	0	0
ALDERWOODS GROUP	COMM	014383103	666	52500	SH	SOLE	05	0	0	52500
ALERIS INTERNATIONAL INC	COMM	014477103	311	12437	SH	DEFINED		12437	0	0
ALERIS INTERNATIONAL INC	COMM	014477103	77	3100	SH	SOLE	04	3100	0	0
ALERIS INTERNATIONAL INC	COMM	014477103	902	36000	SH	SOLE	05	0	0	36000
ALEXANDER & BALDWIN INC	COMM	014482103	641	15892	SH	DEFINED		15892	0	0
ALEXANDER & BALDWIN INC	COMM	014482103	1388	34409	SH	SOLE	04	34409	0	0
ALEXANDER & BALDWIN INC	COMM	014482103	2105	52200	SH	SOLE	05	0	0	52200
ALEXANDER'S INC.	COMM	014752109	182	767	SH	DEFINED		767	0	0
ALEXANDER'S INC.	COMM	014752109	52	219	SH	SOLE	04	219	0	0
ALEXANDER'S INC.	COMM	014752109	357	1500	SH	SOLE	05	0	0	1500
ALEXANDRIA REAL EST EQUITIES	COMM	015271109	460	7256	SH	DEFINED		7256	0	0
ALEXANDRIA REAL EST EQUITIES	COMM	015271109	104	1650	SH	SOLE	04	1650	0	0
ALEXANDRIA REAL EST EQUITIES	COMM	015271109	1409	22200	SH	SOLE	05	0	0	22200
ALEXION PHARMACEUTICALS INC	COMM	015351109	208	9980	SH	DEFINED		9980	0	0
ALEXION PHARMACEUTICALS INC	COMM	015351109	46	2203	SH	SOLE	04	2203	0	0
ALEXION PHARMACEUTICALS INC	COMM	015351109	600	28700	SH	SOLE	05	0	0	28700
ALFA CORP	COMM	015385107	190	13540	SH	DEFINED		13540	0	0
ALFA CORP	COMM	015385107	41	2962	SH	SOLE	04	2962	0	0
ALFA CORP	COMM	015385107	443	31500	SH	SOLE	05	0	0	31500
ALFACELL CORP	COMM	015404106	6	3400	SH	DEFINED		3400	0	0
ALICO INC	COMM	016230104	83	1600	SH	DEFINED		1600	0	0
ALICO INC	COMM	016230104	15	300	SH	SOLE	04	300	0	0
ALICO INC	COMM	016230104	213	4100	SH	SOLE	05	0	0	4100
ALIGN TECHNOLOGY INC	COMM	016255101	116	19800	SH	DEFINED		19800	0	0
ALIGN TECHNOLOGY INC	COMM	016255101	27	4700	SH	SOLE	04	4700	0	0
ALIGN TECHNOLOGY INC	COMM	016255101	350	59500	SH	SOLE	05	0	0	59500
ALKERMES INC	COMM	01642T108	322	32200	SH	DEFINED		32200	0	0
ALKERMES INC	COMM	01642T108	81	8100	SH	SOLE	04	8100	0	0
ALKERMES INC	COMM	01642T108	974	97400	SH	SOLE	05	0	0	97400
ALLEGHANY CORP.	COMM	017175100	344	1250	SH	DEFINED		1250.52	0	0
ALLEGHENY ENERGY INC.	COMM	017361106	2865	139120	SH	DEFINED		139120	0	0
ALLEGHENY ENERGY INC.	COMM	017361106	258	12543	SH	SOLE	04	12543	0	0
ALLEGHENY ENERGY INC.	COMM	017361106	451	21900	SH	SOLE	05	0	0	21900
ALLEGHENY ENERGY INC.	COMM	017361106	515	25000	SH	SOLE	07	25000	0	0
ALLEGHENY TECHNOLOGIES INC.	COMM	01741R102	1306	52628	SH	DEFINED		52628	0	0

ALLEGHENY TECHNOLOGIES INC.	COMM	01741R102	438	17645	SH	SOLE	04	17645	0	0
ALLEGHENY TECHNOLOGIES INC.	COMM	01741R102	2781	112002	SH	SOLE	05	0	0	112002
ALLERGAN INC	COMM	018490102	3109	44764	SH	DEFINED		44764	0	0
ALLERGAN INC	COMM	018490102	1112	16019	SH	SOLE	04	16019	0	0
ALLERGAN INC	COMM	018490102	1271	18300	SH	SOLE	05	0	0	18300
ALLETE INC	COMM	018522300	207	4966	SH	DEFINED		4966	0	0
ALLIANCE CAPITAL MANAGEMENT HO	COMM	01855A101	258	5500	SH	DEFINED		5500	0	0
ALLIANCE DATA SYSTEMS CORPORAT	COMM	018581108	164	4000	SH	DEFINED		4000	0	0
ALLIANCE DATA SYSTEMS CORPORAT	COMM	018581108	1993	48400	SH	SOLE	04	48400	0	0
ALLIANCE GAMING CORP	COMM	01859P609	211	22000	SH	DEFINED		22000	0	0
ALLIANCE GAMING CORP	COMM	01859P609	53	5600	SH	SOLE	04	5600	0	0
ALLIANCE GAMING CORP	COMM	01859P609	557	58100	SH	SOLE	05	0	0	58100
ALLIANCE IMAGING INC	COMM	018606202	40	4200	SH	DEFINED		4200	0	0
ALLIANCE IMAGING INC	COMM	018606202	11	1200	SH	SOLE	04	1200	0	0
ALLIANCE IMAGING INC	COMM	018606202	40	4100	SH	SOLE	05	0	0	4100
ALLIANCE FIBER OPTIC PRODUCT	COMM	018680108	1	1400	SH	DEFINED		1400	0	0
ALLIANCE SEMICONDUCTOR CORP	COMM	01877H100	35	14541	SH	DEFINED		14541	0	0
ALLIANCE SEMICONDUCTOR CORP	COMM	01877H100	7	2988	SH	SOLE	04	2988	0	0
ALLIANCE SEMICONDUCTOR CORP	COMM	01877H100	56	23300	SH	SOLE	05	0	0	23300
ALLIANCE RESOURCE PARTNERS LP	COMM	01877R108	98	1500	SH	DEFINED		1500	0	0
ALLIANT ENERGY CORP.	COMM	018802108	583	21400	SH	DEFINED		21400	0	0
ALLIANT ENERGY CORP.	COMM	018802108	2156	79113	SH	SOLE	04	79113	0	0
ALLIANT TECHSYSTEMS INC.	COMM	018804104	349	4962	SH	DEFINED		4962	0	0
ALLIANT TECHSYSTEMS INC.	COMM	018804104	1845	26200	SH	SOLE	04	26200	0	0
ALLIED CAPITAL CORPORATION	COMM	01903Q108	535	20210	SH	DEFINED		20210	0	0
ALLIED DEFENSE GROUP INC	COMM	019118108	24	1000	SH	DEFINED		1000	0	0
ALLIED MOTION TECHNOLOGIES	COMM	019330109	0	115	SH	DEFINED		115	0	0
ALLIED WASTE INDS INC	COMM	019589308	810	110878	SH	DEFINED		110878	0	0
ALLIED WASTE INDS INC	COMM	019589308	278	38143	SH	SOLE	04	38143	0	0
ALLIED WASTE INDS INC	COMM	019589308	296	40600	SH	SOLE	05	0	0	40600
ALLMERICA FINL CORP	COMM	019754100	11518	323000	SH	DEFINED		323000	0	0
ALLMERICA FINL CORP	COMM	019754100	1497	42000	SH	SOLE		42000	0	0
ALLMERICA FINL CORP	COMM	019754100	1319	37000	SH	SOLE	04	37000	0	0
ALLOS THERAPEUTICS INC	COMM	019777101	12	5800	SH	DEFINED		5800	0	0
ALLOY INC	COMM	019855105	93	16767	SH	DEFINED		16767	0	0
ALLOY INC	COMM	019855105	19	3500	SH	SOLE	04	3500	0	0
ALLOY INC	COMM	019855105	279	50400	SH	SOLE	05	0	0	50400
ALLSCRIPTS HEALTHCARE SOLUTION	COMM	01988P108	158	11386	SH	DEFINED		11386	0	0
ALLSCRIPTS HEALTHCARE SOLUTION	COMM	01988P108	33	2421	SH	SOLE	04	2421	0	0
ALLSCRIPTS HEALTHCARE SOLUTION	COMM	01988P108	436	31300	SH	SOLE	05	0	0	31300
ALLSTATE CORP	COMM	020002101	3310	62000	SH	SOLE		62000	0	0
ALLSTATE CORP	COMM	020002101	121594	2277044	SH	DEFINED		2277044	0	0
ALLSTATE CORP	COMM	020002101	19030	412000	SH	DEFINED	03	412000	0	0
ALLSTATE CORP	COMM	020002101	4567	85525	SH	SOLE	04	85525	0	0
ALLSTATE CORP	COMM	020002101	5194	97278	SH	SOLE	05	0	0	97278
ALLSTATE CORP	COMM	020002101	4111	77000	SH	SOLE	07	77000	0	0
ALLSTATE CORP	COMM	020002101	10306	193000	SH	SOLE	07	193000	0	0
ALLTEL CORP	COMM	020039103	7551	136931	SH	DEFINED		136931	0	0
ALLTEL CORP	COMM	020039103	1826	33114	SH	SOLE	04	33114	0	0
ALLTEL CORP	COMM	020039103	2503	45400	SH	SOLE	05	0	0	45400
ALPHARMA INC.	COMM	020813101	161	13225	SH	DEFINED		13225	0	0
ALPHARMA INC.	COMM	020813101	48	3945	SH	SOLE	04	3945	0	0
ALPHARMA INC.	COMM	020813101	239	19700	SH	SOLE	05	0	0	19700
ALTAIR NANOTECHNOLOGIES INC	COMM	021373105	31	8900	SH	DEFINED		8900	0	0
ALTERA CORP	COMM	021441100	3043	157290	SH	DEFINED		157290	0	0
ALTERA CORP	COMM	021441100	1229	63539	SH	SOLE	04	63539	0	0
ALTERA CORP	COMM	021441100	959	49600	SH	SOLE	05	0	0	49600
ALTEON INC	COMM	02144G107	1	2500	SH	DEFINED		2500	0	0
ALTIRIS INC	COMM	02148M100	1673	69800	SH	SOLE		0	0	69800
ALTIRIS INC	COMM	02148M100	194	8100	SH	DEFINED		8100	0	0
ALTIRIS INC	COMM	02148M100	43	1800	SH	SOLE	04	1800	0	0
ALTIRIS INC	COMM	02148M100	541	22600	SH	SOLE	05	0	0	22600
ALTRIA GROUP INC	COMM	02209S103	67983	1043018	SH	DEFINED		1043018	0	0
ALTRIA GROUP INC	COMM	02209S103	325	5000	SH	SOLE		5000	0	0
ALTRIA GROUP INC	COMM	02209S103	16670	255762	SH	SOLE	04	255762	0	0
ALTRIA GROUP INC	COMM	02209S103	19974	306452	SH	SOLE	05	0	0	306452
ALTRIA GROUP INC	COMM	02209S103	325	5000	SH	SOLE	07	5000	0	0
ALTRIA GROUP INC	COMM	02209S103	1042	16000	SH	SOLE	07	16000	0	0
AMAZON.COM INC	COMM	02313S106	851	25040	SH	DEFINED		25040	0	0
AMBAC INC	COMM	023139108	3053	41266	SH	DEFINED		41266	0	0
AMBAC INC	COMM	023139108	885	11973	SH	SOLE	04	11973	0	0
AMBAC INC	COMM	023139108	1087	14700	SH	SOLE	05	0	0	14700
AMBASSADORS GROUP INC	COMM	023177108	18246	550755	SH	DEFINED		550755	0	0
AMBASSADORS GROUP INC	COMM	023177108	16	500	SH	SOLE	04	500	0	0
AMBASSADORS GROUP INC	COMM	023177108	437	13200	SH	SOLE	05	0	0	13200
AMBASSADORS INTL INC	COMM	023178106	6660	490500	SH	DEFINED		490500	0	0
AMCOL INTERNATIONAL CORP.	COMM	02341W103	153	8073	SH	DEFINED		8073	0	0
AMCOL INTERNATIONAL CORP.	COMM	02341W103	35	1866	SH	SOLE	04	1866	0	0
AMCOL INTERNATIONAL CORP.	COMM	02341W103	468	24600	SH	SOLE	05	0	0	24600
AMEDISYS INC	COMM	023436108	133	4600	SH	DEFINED		4600	0	0
AMEDISYS INC	COMM	023436108	1747	60400	SH	SOLE		0	0	60400
AMEDISYS INC	COMM	023436108	17	600	SH	SOLE	04	600	0	0
AMEDISYS INC	COMM	023436108	425	14700	SH	SOLE	05	0	0	14700
AMERADA HESS CORP	COMM	023551104	40904	415567	SH	DEFINED		415567	0	0
AMERADA HESS CORP	COMM	023551104	2165	22000	SH	SOLE		22000	0	0
AMERADA HESS CORP	COMM	023551104	1140	11587	SH	SOLE	04	11587	0	0
AMERADA HESS CORP	COMM	023551104	1318	13400	SH	SOLE	05	0	0	13400
AMERADA HESS CORP	COMM	023551104	2952	30000	SH	SOLE	07	30000	0	0
AMERADA HESS CORP	COMM	023551104	7480	76000	SH	SOLE	07	76000	0	0
AMERALIA INC	COMM	023559206	0	900	SH	DEFINED		900	0	0

AMERCO	COMM	023586100	156	3500	SH	DEFINED	3500	0	0
AMERCO	COMM	023586100	31	700	SH	SOLE 04	700	0	0
AMERCO	COMM	023586100	339	7600	SH	SOLE 05	0	0	7600
AMEREN CORP	COMM	023608102	4978	101481	SH	DEFINED	101481	0	0
AMEREN CORP	COMM	023608102	1592	32457	SH	SOLE 04	32457	0	0
AMEREN CORP	COMM	023608102	1251	25500	SH	SOLE 05	0	0	25500
AMERIANA BANCORP	COMM	023613102	2	200	SH	DEFINED	200	0	0
AMERICA SVC GROUP INC	COMM	02364L109	95	4300	SH	DEFINED	4300	0	0
AMERICA SVC GROUP INC	COMM	02364L109	16	750	SH	SOLE 04	750	0	0
AMERICA SVC GROUP INC	COMM	02364L109	193	8700	SH	SOLE 05	0	0	8700
AMERICA WEST HOLDINGS CORP.	COMM	023657208	65	12800	SH	DEFINED	12800	0	0
AMERICA WEST HOLDINGS CORP.	COMM	023657208	16	3200	SH	SOLE 04	3200	0	0
AMERICA WEST HOLDINGS CORP.	COMM	023657208	205	40200	SH	SOLE 05	0	0	40200
AMERICA ONLINE LATIN AMERICA I	COMM	02365B100	2	15500	SH	DEFINED	15500	0	0
AMCORE FINL INC	COMM	023912108	276	9818	SH	DEFINED	9818	0	0
AMCORE FINL INC	COMM	023912108	69	2480	SH	SOLE 04	2480	0	0
AMCORE FINL INC	COMM	023912108	808	28700	SH	SOLE 05	0	0	28700
AMERICAN AXLE & MANUFACTURING	COMM	024061103	30276	1248000	SH	DEFINED	1248000	0	0
AMERICAN BILTRITE INC	COMM	024591109	2	200	SH	DEFINED	200	0	0
AMERICAN CLASSIC VOYAGES CO	COMM	024928103	0	100	SH	DEFINED	100	0	0
AMERICAN CAPITAL STRATEGIES	COMM	024937104	256	8100	SH	DEFINED	8100	0	0
AMERICAN ECOLOGY CORP	COMM	025533407	16	1460	SH	DEFINED	1460	0	0
AMERICAN ELEC PWR INC	COMM	025537101	6481	189920	SH	DEFINED	189920	0	0
AMERICAN ELEC PWR INC	COMM	025537101	1710	50104	SH	SOLE 04	50104	0	0
AMERICAN ELEC PWR INC	COMM	025537101	1998	58560	SH	SOLE 05	0	0	58560
AMERICAN EAGLE OUTFITTERS INC	COMM	02553E106	44669	1554810	SH	DEFINED	1554810	0	0
AMERICAN EAGLE OUTFITTERS INC	COMM	02553E106	2154	75000	SH	SOLE 04	75000	0	0
AMERICAN EAGLE OUTFITTERS INC	COMM	02553E106	2748	95662	SH	SOLE 07	95662	0	0
AMERICAN EAGLE OUTFITTERS INC	COMM	02553E106	2700	94000	SH	SOLE 07	94000	0	0
AMERICAN EAGLE OUTFITTERS INC	COMM	02553E106	6895	240000	SH	SOLE 07	240000	0	0
AMERICAN EQUITY INVT LIFE HLDG	COMM	025676206	53	4400	SH	DEFINED	4400	0	0
AMERICAN EQUITY INVT LIFE HLDG	COMM	025676206	14	1200	SH	SOLE 04	1200	0	0
AMERICAN EQUITY INVT LIFE HLDG	COMM	025676206	164	13500	SH	SOLE 05	0	0	13500
AMERICAN EXPRESS CO	COMM	025816109	19514	383384	SH	DEFINED	383384	0	0
AMERICAN EXPRESS CO	COMM	025816109	7507	147495	SH	SOLE 04	147495	0	0
AMERICAN EXPRESS CO	COMM	025816109	8826	173400	SH	SOLE 05	0	0	173400
AMERICAN FINANCIAL GROUP INC.	COMM	025932104	273	9000	SH	SOLE 04	9000	0	0
AMERICAN FINANCIAL GROUP INC.	COMM	025932104	8511	279700	SH	DEFINED	279700	0	0
AMERICAN FINANCIAL GROUP INC.	COMM	025932104	1349	44344	SH	SOLE 04	44344	0	0
AMERICAN FINANCIAL GROUP INC.	COMM	025932104	1612	53000	SH	SOLE 07	53000	0	0
AMERICAN FINANCIAL REALTY	COMM	02607P305	662	45300	SH	DEFINED	45300	0	0
AMERICAN FINANCIAL REALTY	COMM	02607P305	141	9700	SH	SOLE 04	9700	0	0
AMERICAN FINANCIAL REALTY	COMM	02607P305	1711	117000	SH	SOLE 05	0	0	117000
AMERICAN GREETINGS CORP	COMM	026375105	593	23500	SH	DEFINED	23500	0	0
AMERICAN GREETINGS CORP	COMM	026375105	1359	53870	SH	SOLE 04	53870	0	0
AMERICAN GREETINGS CORP	COMM	026375105	1832	72600	SH	SOLE 05	0	0	72600
AMERICAN HEALTHCORP INC	COMM	02649V104	418	12600	SH	DEFINED	12600	0	0
AMERICAN HEALTHCORP INC	COMM	02649V104	99	3000	SH	SOLE 04	3000	0	0
AMERICAN HEALTHCORP INC	COMM	02649V104	1201	36200	SH	SOLE 05	0	0	36200
AMERICAN HOME MORTGAGE HOLDING	COMM	02660R107	6516	230741	SH	DEFINED	230741	0	0
AMERICAN HOME MORTGAGE HOLDING	COMM	02660R107	86	3062	SH	SOLE 04	3062	0	0
AMERICAN HOME MORTGAGE HOLDING	COMM	02660R107	991	35121	SH	SOLE 05	0	0	35121
AMERICAN INDEPENDENCE CORPORAT	COMM	026760405	0	48	SH	DEFINED	48	0	0
AMERICAN INTL GROUP INC	COMM	026874107	200515	3935540	SH	DEFINED	3935540	0	0
AMERICAN INTL GROUP INC	COMM	026874107	36579	498900	SH	DEFINED 03	498900	0	0
AMERICAN INTL GROUP INC	COMM	026874107	16366	321232	SH	SOLE 04	321232	0	0
AMERICAN INTL GROUP INC	COMM	026874107	19633	385342	SH	SOLE 05	0	0	385342
AMERICAN ITALIAN PASTA COMPANY	COMM	027070101	132	4834	SH	DEFINED	4834	0	0
AMERICAN ITALIAN PASTA COMPANY	COMM	027070101	25	943	SH	SOLE 04	943	0	0
AMERICAN ITALIAN PASTA COMPANY	COMM	027070101	505	18400	SH	SOLE 05	0	0	18400
AMERICAN MEDICAL SYSTEMS HOLDI	COMM	02744M108	364	21800	SH	DEFINED	21800	0	0
AMERICAN MEDICAL SYSTEMS HOLDI	COMM	02744M108	83	5000	SH	SOLE 04	5000	0	0
AMERICAN MEDICAL SYSTEMS HOLDI	COMM	02744M108	965	57800	SH	SOLE 05	0	0	57800
AMERICAN NATIONAL BANKSHARES/V	COMM	027745108	9	400	SH	DEFINED	400	0	0
AMERICAN NATL INS CO	COMM	028591105	10109	96500	SH	DEFINED	96500	0	0
AMERICAN PHARMACEUTICAL PARTNE	COMM	02886P109	227	4350	SH	DEFINED	4350	0	0
AMERICAN PHARMACEUTICAL PARTNE	COMM	02886P109	0	1	SH	SOLE 04	1	0	0
AMERICAN PHYSICIANS CAPITAL IN	COMM	028884104	166	4771	SH	DEFINED	4771	0	0
AMERICAN PHYSICIANS CAPITAL IN	COMM	028884104	31	900	SH	SOLE 04	900	0	0
AMERICAN PHYSICIANS CAPITAL IN	COMM	028884104	433	12400	SH	SOLE 05	0	0	12400
AMERICAN PWR CONVERSION CORP	COMM	029066107	1770	68744	SH	DEFINED	68744	0	0
AMERICAN PWR CONVERSION CORP	COMM	029066107	557	21659	SH	SOLE 04	21659	0	0
AMERICAN PWR CONVERSION CORP	COMM	029066107	751	29200	SH	SOLE 05	0	0	29200
AMERICAN REAL ESTATE PARTNERS	COMM	029169109	52	1800	SH	DEFINED	1800	0	0
AMERICAN REALTY INVESTORS INC	COMM	029174109	4	500	SH	DEFINED	500	0	0
AMERICAN SCIENCE & ENGR INC	COMM	029429107	52	1200	SH	DEFINED	1200	0	0
AMERICAN SOFTWARE INC	COMM	029683109	21	3400	SH	DEFINED	3400	0	0
AMERICAN STANDARD COMPANIES	COMM	029712106	2946	63600	SH	DEFINED	63600	0	0
AMERICAN STANDARD COMPANIES	COMM	029712106	1111	24000	SH	SOLE 04	24000	0	0
AMERICAN STANDARD COMPANIES	COMM	029712106	1380	29800	SH	SOLE 05	0	0	29800
AMERICAN STATES WATER COMPANY	COMM	029899101	148	5935	SH	DEFINED	5935	0	0
AMERICAN STATES WATER COMPANY	COMM	029899101	37	1479	SH	SOLE 04	1479	0	0
AMERICAN STATES WATER COMPANY	COMM	029899101	437	17450	SH	SOLE 05	0	0	17450
AMERICAN TOWER SYSTEMS	COMM	029912201	876	48300	SH	DEFINED	48300	0	0
AMERICAN TOWER SYSTEMS	COMM	029912201	1722	94900	SH	SOLE 04	0	0	94900
AMERICAN SUPERCONDUCTOR CORP	COMM	030111108	78	7800	SH	DEFINED	7800	0	0
AMERICAN SUPERCONDUCTOR CORP	COMM	030111108	20	2000	SH	SOLE 04	2000	0	0
AMERICAN SUPERCONDUCTOR CORP	COMM	030111108	230	23000	SH	SOLE 05	0	0	23000
AMERICAN TECHNICAL CERAMICS CO	COMM	030137103	0	100	SH	DEFINED	100	0	0
AMERICAN TECHNOLOGY CORP/DEL	COMM	030145205	13	1700	SH	DEFINED	1700	0	0

AMERICAN VANGUARD CORP	COMM	030371108	55	1300	SH	DEFINED		1300	0	0
AMERICAN VANGUARD CORP	COMM	030371108	21	500	SH	SOLE	04	500	0	0
AMERICAN VANGUARD CORP	COMM	030371108	310	7300	SH	SOLE	05	0	0	7300
AMERICAN WOODMARK CORP	COMM	030506109	152	4300	SH	DEFINED		4300	0	0
AMERICAN WOODMARK CORP	COMM	030506109	35	1000	SH	SOLE	04	1000	0	0
AMERICAN WOODMARK CORP	COMM	030506109	432	12200	SH	SOLE	05	0	0	12200
AMERICANWEST BANCORPORATION	COMM	03058P109	94	4950	SH	DEFINED		4950	0	0
AMERICANWEST BANCORPORATION	COMM	03058P109	12	660	SH	SOLE	04	660	0	0
AMERICANWEST BANCORPORATION	COMM	03058P109	357	18660	SH	SOLE	05	0	0	18660
AMERICREDIT CORP	COMM	03060R101	720	31049	SH	DEFINED		31049	0	0
AMERICREDIT CORP	COMM	03060R101	2444	105276	SH	SOLE	04	105276	0	0
AMERICA'S CAR-MART INC	COMM	03062T105	82	2400	SH	DEFINED		2400	0	0
AMERICA'S CAR-MART INC	COMM	03062T105	20	600	SH	SOLE	04	600	0	0
AMERICA'S CAR-MART INC	COMM	03062T105	221	6400	SH	SOLE	05	0	0	6400
AMERISTAR CASINOS INC	COMM	03070Q101	375	6800	SH	DEFINED		6800	0	0
AMERISTAR CASINOS INC	COMM	03070Q101	71	1300	SH	SOLE	04	1300	0	0
AMERISTAR CASINOS INC	COMM	03070Q101	834	15100	SH	SOLE	05	0	0	15100
AMERON INTERNATIONAL CORP.	COMM	030710107	104	2900	SH	DEFINED		2900	0	0
AMERON INTERNATIONAL CORP.	COMM	030710107	28	800	SH	SOLE	04	800	0	0
AMERON INTERNATIONAL CORP.	COMM	030710107	337	9400	SH	SOLE	05	0	0	9400
AMERIVEST PTYS INC	COMM	03071L101	22	4400	SH	DEFINED		4400	0	0
AMERUS GROUP CO	COMM	03072M108	670	14300	SH	DEFINED		14300	0	0
AMERUS GROUP CO	COMM	03072M108	1445	30800	SH	SOLE	04	30800	0	0
AMERUS GROUP CO	COMM	03072M108	1651	35200	SH	SOLE	05	0	0	35200
AMERISOURCEBERGEN CORPORATION	COMM	03073E105	2764	49054	SH	DEFINED		49054	0	0
AMERISOURCEBERGEN CORPORATION	COMM	03073E105	8222	151700	SH	DEFINED	03	151700	0	0
AMERISOURCEBERGEN CORPORATION	COMM	03073E105	720	12792	SH	SOLE	04	12792	0	0
AMERISOURCEBERGEN CORPORATION	COMM	03073E105	856	15200	SH	SOLE	05	0	0	15200
AMERISOURCEBERGEN CORPORATION	COMM	03073E105	2536	45000	SH	SOLE	07	45000	0	0
AMERIGROUP CORPORATION	COMM	03073T102	612	16800	SH	DEFINED		16800	0	0
AMERIGROUP CORPORATION	COMM	03073T102	183	5000	SH	SOLE		5000	0	0
AMERIGROUP CORPORATION	COMM	03073T102	160	4400	SH	SOLE	04	4400	0	0
AMERIGROUP CORPORATION	COMM	03073T102	1828	50200	SH	SOLE	05	0	0	50200
AMERITRADE HLDG CORP	COMM	03074K100	273	26780	SH	DEFINED		26780	0	0
AMETEK INC.-OLD	COMM	031100100	343	8600	SH	DEFINED		8600	0	0
AMETEK INC.-OLD	COMM	031100100	1903	47612	SH	SOLE	04	47612	0	0
AMGEN INC	COMM	031162100	2937	50000	SH	SOLE		50000	0	0
AMGEN INC	COMM	031162100	22878	398027	SH	DEFINED		398027	0	0
AMGEN INC	COMM	031162100	8860	154157	SH	SOLE	04	154157	0	0
AMGEN INC	COMM	031162100	10797	187840	SH	SOLE	05	0	0	187840
AMIS HOLDINGS INC	COMM	031538101	145	13100	SH	DEFINED		13100	0	0
AMIS HOLDINGS INC	COMM	031538101	30	2700	SH	SOLE	04	2700	0	0
AMIS HOLDINGS INC	COMM	031538101	339	30500	SH	SOLE	05	0	0	30500
AMKOR TECHNOLOGY INC.	COMM	031652100	54	13810	SH	DEFINED		13810	0	0
AMPAL AMERN ISRAEL CORP	COMM	032015109	0	100	SH	DEFINED		100	0	0
AMPICO-PITTSBURGH CORP.	COMM	032037103	2	200	SH	DEFINED		200	0	0
AMPHENOL CORP.	COMM	032095101	201	5405	SH	DEFINED		5405	0	0
AMPHENOL CORP.	COMM	032095101	2339	62900	SH	SOLE	04	62900	0	0
AMSOUTH BANCORPORATION	COMM	032165102	3973	155403	SH	DEFINED		155403	0	0
AMSOUTH BANCORPORATION	COMM	032165102	1221	47752	SH	SOLE	04	47752	0	0
AMSOUTH BANCORPORATION	COMM	032165102	1415	55350	SH	SOLE	05	0	0	55350
AMSURG CORP	COMM	03232P405	348	13600	SH	DEFINED		13600	0	0
AMSURG CORP	COMM	03232P405	81	3200	SH	SOLE	04	3200	0	0
AMSURG CORP	COMM	03232P405	1006	39300	SH	SOLE	05	0	0	39300
AMTECH SYS INC	COMM	032332504	0	100	SH	DEFINED		100	0	0
AMYLIN PHARMACEUTICALS INC	COMM	032346108	114	6600	SH	DEFINED		6600	0	0
ANADARKO PETROLEUM CORP	COMM	032511107	2658	34000	SH	SOLE		34000	0	0
ANADARKO PETROLEUM CORP	COMM	032511107	147794	1889961	SH	DEFINED		1889961	0	0
ANADARKO PETROLEUM CORP	COMM	032511107	16490	324300	SH	DEFINED	03	324300	0	0
ANADARKO PETROLEUM CORP	COMM	032511107	1869	23910	SH	SOLE	04	23910	0	0
ANADARKO PETROLEUM CORP	COMM	032511107	2845	36388	SH	SOLE	05	0	0	36388
ANADARKO PETROLEUM CORP	COMM	032511107	8523	109000	SH	SOLE	07	109000	0	0
ANADIGICS INC	COMM	032515108	5592	3938300	SH	DEFINED		3938300	0	0
ANALOG DEVICES INC	COMM	032654105	3882	108716	SH	DEFINED		108716	0	0
ANALOG DEVICES INC	COMM	032654105	1539	43124	SH	SOLE	04	43124	0	0
ANALOG DEVICES INC	COMM	032654105	1967	55100	SH	SOLE	05	0	0	55100
ANALOGIC CORP	COMM	032657207	251	5872	SH	DEFINED		5872	0	0
ANALOGIC CORP	COMM	032657207	38	895	SH	SOLE	04	895	0	0
ANALOGIC CORP	COMM	032657207	560	13100	SH	SOLE	05	0	0	13100
ANALYSTS INTL CORP	COMM	032681108	0	200	SH	DEFINED		200	0	0
ANAREN MICROWAVE INC	COMM	032744104	103	8622	SH	DEFINED		8622	0	0
ANAREN MICROWAVE INC	COMM	032744104	24	2080	SH	SOLE	04	2080	0	0
ANAREN MICROWAVE INC	COMM	032744104	342	28700	SH	SOLE	05	0	0	28700
ANCHOR BANCORP WIS INC	COMM	032839102	5944	216337	SH	DEFINED		216337	0	0
ANCHOR BANCORP WIS INC	COMM	032839102	49	1805	SH	SOLE	04	1805	0	0
ANCHOR BANCORP WIS INC	COMM	032839102	618	22500	SH	SOLE	05	0	0	22500
ANCHOR GLASS CONTAINER CORP	COMM	03304B300	4	1800	SH	DEFINED		1800	0	0
ANCHOR GLASS CONTAINER CORP	COMM	03304B300	1	500	SH	SOLE	04	500	0	0
ANCHOR GLASS CONTAINER CORP	COMM	03304B300	12	5600	SH	SOLE	05	0	0	5600
ANDERSONS INC	COMM	034164103	9	300	SH	DEFINED		300	0	0
ANDREW CORP	COMM	034425108	813	68639	SH	DEFINED		68639	0	0
ANDREW CORP	COMM	034425108	228	19303	SH	SOLE	04	19303	0	0
ANDREW CORP	COMM	034425108	289	24425	SH	SOLE	05	0	0	24425
ANDRX CORP-ANDRX & CYBEAR GROU	COMM	034553107	96	4300	SH	DEFINED		4300	0	0
ANGELICA CORP.	COMM	034663104	96	3500	SH	DEFINED		3500	0	0
ANGELICA CORP.	COMM	034663104	22	800	SH	SOLE	04	800	0	0
ANGELICA CORP.	COMM	034663104	287	10400	SH	SOLE	05	0	0	10400
ANGIODYNAMICS INC	COMM	03475V101	25	1369	SH	DEFINED		1369	0	0
ANGIODYNAMICS INC	COMM	03475V101	4	256	SH	SOLE	04	256	0	0
ANGIODYNAMICS INC	COMM	03475V101	54	2911	SH	SOLE	05	0	0	2911

ANHEUSER BUSCH COS INC	COMM	035229103	12394	262985	SH	DEFINED		262985	0	0
ANHEUSER BUSCH COS INC	COMM	035229103	4497	95424	SH	SOLE	04	95424	0	0
ANHEUSER BUSCH COS INC	COMM	035229103	5245	111300	SH	SOLE	05	0	0	111300
ANIKA THERAPEUTICS INC	COMM	035255108	18	1400	SH	DEFINED		1400	0	0
ANIMAS COPR	COMM	03525Y105	1292	64300	SH	SOLE		0	0	64300
ANIMAS COPR	COMM	03525Y105	58	2900	SH	DEFINED		2900	0	0
ANIMAS COPR	COMM	03525Y105	18	900	SH	SOLE	04	900	0	0
ANIMAS COPR	COMM	03525Y105	188	9400	SH	SOLE	05	0	0	9400
ANIXTER INTERNATIONAL INC.	COMM	035290105	34439	961472	SH	DEFINED		961472	0	0
ANIXTER INTERNATIONAL INC.	COMM	035290105	115	3230	SH	SOLE	04	3230	0	0
ANIXTER INTERNATIONAL INC.	COMM	035290105	1346	37600	SH	SOLE	05	0	0	37600
ANNALY MTG MGMT INC.	COMM	035710409	492	26300	SH	DEFINED		26300	0	0
ANN TAYLOR STORES CORP	COMM	036115103	4311	172475	SH	DEFINED		172475	0	0
ANN TAYLOR STORES CORP	COMM	036115103	1230	49200	SH	SOLE	04	49200	0	0
ANSOFT CORP	COMM	036384105	30	1100	SH	DEFINED		1100	0	0
ANSOFT CORP	COMM	036384105	8	300	SH	SOLE	04	300	0	0
ANSOFT CORP	COMM	036384105	58	2100	SH	SOLE	05	0	0	2100
ANSYS INC	COMM	03662Q105	466	13232	SH	DEFINED		13232	0	0
ANSYS INC	COMM	03662Q105	116	3300	SH	SOLE	04	3300	0	0
ANSYS INC	COMM	03662Q105	1341	38000	SH	SOLE	05	0	0	38000
ANTEON INTERNATIONAL CORPORATI	COMM	03674E108	353	9000	SH	DEFINED		9000	0	0
ANTEON INTERNATIONAL CORPORATI	COMM	03674E108	94	2400	SH	SOLE	04	2400	0	0
ANTEON INTERNATIONAL CORPORATI	COMM	03674E108	1076	27400	SH	SOLE	05	0	0	27400
ANSWERTHINK INC	COMM	036916104	57	14300	SH	DEFINED		14300	0	0
ANSWERTHINK INC	COMM	036916104	14	3600	SH	SOLE	04	3600	0	0
ANSWERTHINK INC	COMM	036916104	164	41200	SH	SOLE	05	0	0	41200
ANTHRACITE CAPITAL INC.	COMM	037023108	212	19300	SH	DEFINED		19300	0	0
ANTHRACITE CAPITAL INC.	COMM	037023108	52	4800	SH	SOLE	04	4800	0	0
ANTHRACITE CAPITAL INC.	COMM	037023108	640	58200	SH	SOLE	05	0	0	58200
ANTIGENICS INC	COMM	037032109	90	13213	SH	DEFINED		13213	0	0
ANTIGENICS INC	COMM	037032109	22	3234	SH	SOLE	04	3234	0	0
ANTIGENICS INC	COMM	037032109	254	37000	SH	SOLE	05	0	0	37000
ANWORTH MORTGAGE ASSET CORPORA	COMM	037347101	160	17000	SH	DEFINED		17000	0	0
ANWORTH MORTGAGE ASSET CORPORA	COMM	037347101	38	4100	SH	SOLE	04	4100	0	0
ANWORTH MORTGAGE ASSET CORPORA	COMM	037347101	481	51100	SH	SOLE	05	0	0	51100
AON CORP	COMM	037389103	2827	125485	SH	DEFINED		125485	0	0
AON CORP	COMM	037389103	14610	519400	SH	DEFINED	03	519400	0	0
AON CORP	COMM	037389103	646	28674	SH	SOLE	04	28674	0	0
AON CORP	COMM	037389103	1034	45925	SH	SOLE	05	0	0	45925
APACHE CORP	COMM	037411105	13223	210764	SH	DEFINED		210764	0	0
APACHE CORP	COMM	037411105	2572	41000	SH	SOLE		41000	0	0
APACHE CORP	COMM	037411105	3078	49072	SH	SOLE	04	49072	0	0
APACHE CORP	COMM	037411105	2901	46244	SH	SOLE	05	0	0	46244
APACHE CORP	COMM	037411105	3513	56000	SH	SOLE	07	56000	0	0
APACHE CORP	COMM	037411105	3638	58000	SH	SOLE	07	58000	0	0
APCO ARGENTINA INC CAYMAN IS	COMM	037489101	38	1000	SH	DEFINED		1000	0	0
APARTMENT INVT & MGMT CO	COMM	03748R101	1258	33800	SH	DEFINED		33800	0	0
APARTMENT INVT & MGMT CO	COMM	03748R101	569	15300	SH	SOLE	04	15300	0	0
APARTMENT INVT & MGMT CO	COMM	03748R101	428	11500	SH	SOLE	05	0	0	11500
APOGEE ENTERPRISES INC	COMM	037598109	199	13800	SH	DEFINED		13800	0	0
APOGEE ENTERPRISES INC	COMM	037598109	44	3100	SH	SOLE	04	3100	0	0
APOGEE ENTERPRISES INC	COMM	037598109	560	38700	SH	SOLE	05	0	0	38700
APHTON CORP	COMM	03759P101	6	5585	SH	DEFINED		5585	0	0
APOLLO GROUP INC	COMM	037604105	3600	48900	SH	DEFINED		48900	0	0
APOLLO GROUP INC	COMM	037604105	1347	18300	SH	SOLE	04	18300	0	0
APOLLO GROUP INC	COMM	037604105	1907	25900	SH	SOLE	05	0	0	25900
APOLLO INVESTMENT CORP	COMM	03761U106	398	23600	SH	DEFINED		23600	0	0
APOLLO INVESTMENT CORP	COMM	03761U106	101	6000	SH	SOLE	04	6000	0	0
APOLLO INVESTMENT CORP	COMM	03761U106	1277	75700	SH	SOLE	05	0	0	75700
APPLE COMPUTER INC	COMM	037833100	1310	32000	SH	SOLE		32000	0	0
APPLE COMPUTER INC	COMM	037833100	17286	422034	SH	DEFINED		422034	0	0
APPLE COMPUTER INC	COMM	037833100	4095	99998	SH	SOLE	04	99998	0	0
APPLE COMPUTER INC	COMM	037833100	4894	119500	SH	SOLE	05	0	0	119500
APPLE COMPUTER INC	COMM	037833100	7536	184000	SH	SOLE	07	184000	0	0
APPLEBEES INTL INC	COMM	037899101	153	5665	SH	DEFINED		5665	0	0
APPLEBEES INTL INC	COMM	037899101	1580	58366	SH	SOLE	04	58366	0	0
APPLIED INNOVATION INC	COMM	037916103	2	600	SH	DEFINED		600	0	0
APRIA HEALTHCARE GROUP INC.	COMM	037933108	741	23100	SH	DEFINED		23100	0	0
APRIA HEALTHCARE GROUP INC.	COMM	037933108	1233	38425	SH	SOLE	04	38425	0	0
APRIA HEALTHCARE GROUP INC.	COMM	037933108	2228	69400	SH	SOLE	05	0	0	69400
APPLERA CORP-APPLIED BIOSYSTEM	COMM	038020103	1621	83955	SH	DEFINED		83955	0	0
APPLERA CORP-APPLIED BIOSYSTEM	COMM	038020103	396	20548	SH	SOLE	04	20548	0	0
APPLERA CORP-APPLIED BIOSYSTEM	COMM	038020103	606	31400	SH	SOLE	05	0	0	31400
CELERA GENOMICS GROUP - APPL	COMM	038020202	4385	433800	SH	DEFINED		433800	0	0
CELERA GENOMICS GROUP - APPL	COMM	038020202	66	6600	SH	SOLE	04	6600	0	0
CELERA GENOMICS GROUP - APPL	COMM	038020202	844	83499	SH	SOLE	05	0	0	83499
APPLICA INCORPORATED	COMM	03815A106	40	8161	SH	DEFINED		8161	0	0
APPLICA INCORPORATED	COMM	03815A106	10	2082	SH	SOLE	04	2082	0	0
APPLICA INCORPORATED	COMM	03815A106	127	25500	SH	SOLE	05	0	0	25500
APPLIED DIGITAL SOLUTIONS INC.	COMM	038188306	24	7105	SH	DEFINED		7105	0	0
APPLIED FILMS CORPORATION	COMM	038197109	137	6000	SH	DEFINED		6000	0	0
APPLIED FILMS CORPORATION	COMM	038197109	32	1400	SH	SOLE	04	1400	0	0
APPLIED FILMS CORPORATION	COMM	038197109	386	16900	SH	SOLE	05	0	0	16900
APPLIED INDUSTRIAL TECHNOLOGY	COMM	03820C105	16191	595710	SH	DEFINED		595710	0	0
APPLIED INDUSTRIAL TECHNOLOGY	COMM	03820C105	83	3089	SH	SOLE	04	3089	0	0
APPLIED INDUSTRIAL TECHNOLOGY	COMM	03820C105	958	35250	SH	SOLE	05	0	0	35250
APPLIED MATERIALS INC	COMM	038222105	53722	3349276	SH	DEFINED		3349276	0	0
APPLIED MATERIALS INC	COMM	038222105	3227	201210	SH	SOLE	04	201210	0	0
APPLIED MATERIALS INC	COMM	038222105	3828	238700	SH	SOLE	05	0	0	238700
APPLIED MICRO CIRCUITS CORP	COMM	03822W109	363	111767	SH	DEFINED		111767	0	0

APPLIED MICRO CIRCUITS CORP	COMM	03822W109	123	38033	SH	SOLE	04	38033	0	0
APPLIED MICRO CIRCUITS CORP	COMM	03822W109	148	45800	SH	SOLE	05	0	0	45800
APPLIED SIGNAL TECHNOLOGY INC	COMM	038237103	859	39400	SH	SOLE		0	0	39400
APPLIED SIGNAL TECHNOLOGY INC	COMM	038237103	111	5100	SH	DEFINED		5100	0	0
APPLIED SIGNAL TECHNOLOGY INC	COMM	038237103	19	900	SH	SOLE	04	900	0	0
APPLIED SIGNAL TECHNOLOGY INC	COMM	038237103	305	14000	SH	SOLE	05	0	0	14000
APTARGROUP INC.	COMM	038336103	699	13200	SH	DEFINED		13200	0	0
APTARGROUP INC.	COMM	038336103	174	3300	SH	SOLE	04	3300	0	0
APTARGROUP INC.	COMM	038336103	2098	39600	SH	SOLE	05	0	0	39600
AQUA AMERICA INC	COMM	03836W103	438	18113	SH	DEFINED		18113	0	0
AQUA AMERICA INC	COMM	03836W103	1520	62851	SH	SOLE	04	62851	0	0
AQUANTIVE INC	COMM	03839G105	212	19345	SH	DEFINED		19345	0	0
AQUANTIVE INC	COMM	03839G105	51	4700	SH	SOLE	04	4700	0	0
AQUANTIVE INC	COMM	03839G105	595	54300	SH	SOLE	05	0	0	54300
AQUILA INC	COMM	03840P102	279	72610	SH	DEFINED		72610	0	0
AQUILA INC	COMM	03840P102	670	174099	SH	SOLE	04	174099	0	0
AQUILA INC	COMM	03840P102	836	217400	SH	SOLE	05	0	0	217400
ARADIGM CORP	COMM	038505103	9	8200	SH	DEFINED		8200	0	0
ARAMARK CORPORATION	COMM	038521100	202	7690	SH	DEFINED		7690	0	0
ARBITRON INC	COMM	03875Q108	556	12958	SH	DEFINED		12958	0	0
ARBITRON INC	COMM	03875Q108	98	2300	SH	SOLE	04	2300	0	0
ARBITRON INC	COMM	03875Q108	1650	38400	SH	SOLE	05	0	0	38400
ARBOR REALTY TRUST INC	COMM	038923108	59	2400	SH	DEFINED		2400	0	0
ARBOR REALTY TRUST INC	COMM	038923108	4	200	SH	SOLE	04	200	0	0
ARBOR REALTY TRUST INC	COMM	038923108	335	13600	SH	SOLE	05	0	0	13600
ARCH CHEMICALS INC.	COMM	03937R102	198	7056	SH	DEFINED		7056	0	0
ARCH CHEMICALS INC.	COMM	03937R102	56	1993	SH	SOLE	04	1993	0	0
ARCH CHEMICALS INC.	COMM	03937R102	628	22300	SH	SOLE	05	0	0	22300
ARCH COAL INC.	COMM	039380100	332	7500	SH	DEFINED		7500	0	0
ARCH COAL INC.	COMM	039380100	8469	270600	SH	DEFINED	03	270600	0	0
ARCH COAL INC.	COMM	039380100	2035	45900	SH	SOLE	04	45900	0	0
ARCHER DANIELS MIDLAND CO	COMM	039483102	2472	99000	SH	SOLE		99000	0	0
ARCHER DANIELS MIDLAND CO	COMM	039483102	50427	2019534	SH	DEFINED		2019534	0	0
ARCHER DANIELS MIDLAND CO	COMM	039483102	2413	96674	SH	SOLE	04	96674	0	0
ARCHER DANIELS MIDLAND CO	COMM	039483102	2367	94794	SH	SOLE	05	0	0	94794
ARCHER DANIELS MIDLAND CO	COMM	039483102	599	24000	SH	SOLE	07	24000	0	0
ARCHER DANIELS MIDLAND CO	COMM	039483102	7491	300000	SH	SOLE	07	300000	0	0
ARCHIPELAGO HOLDINGS INC	COMM	03957A104	38	2250	SH	DEFINED		2250	0	0
ARCHIPELAGO HOLDINGS INC	COMM	03957A104	12	700	SH	SOLE	04	700	0	0
ARCHIPELAGO HOLDINGS INC	COMM	03957A104	138	8050	SH	SOLE	05	0	0	8050
ARCHSTONE-SMITH TRUST	COMM	039583109	2887	84000	SH	DEFINED		84000	0	0
ARCHSTONE-SMITH TRUST	COMM	039583109	807	23500	SH	SOLE	04	23500	0	0
ARCHSTONE-SMITH TRUST	COMM	039583109	948	27600	SH	SOLE	05	0	0	27600
ARCTIC CAT INC	COMM	039670104	204	7443	SH	DEFINED		7443	0	0
ARCTIC CAT INC	COMM	039670104	44	1629	SH	SOLE	04	1629	0	0
ARCTIC CAT INC	COMM	039670104	491	17900	SH	SOLE	05	0	0	17900
ARDEN GROUP INC	COMM	039762109	42	632	SH	DEFINED		632	0	0
ARDEN GROUP INC	COMM	039762109	6	100	SH	SOLE	04	100	0	0
ARDEN GROUP INC	COMM	039762109	54	800	SH	SOLE	05	0	0	800
ARDEN REALTY INC.	COMM	039793104	497	14750	SH	DEFINED		14750	0	0
ARENA PHARMACEUTICALS INC	COMM	040047102	16	3340	SH	DEFINED		3340	0	0
ARGON ST INC	COMM	040149106	850	25800	SH	SOLE		0	0	25800
ARGONAUT GROUP INC	COMM	040157109	230	10766	SH	DEFINED		10766	0	0
ARGONAUT GROUP INC	COMM	040157109	50	2369	SH	SOLE	04	2369	0	0
ARGONAUT GROUP INC	COMM	040157109	707	33000	SH	SOLE	05	0	0	33000
ARGOSY GAMING COMPANY	COMM	040228108	2455	53525	SH	DEFINED		53525	0	0
ARGOSY GAMING COMPANY	COMM	040228108	1304	28440	SH	SOLE	04	28440	0	0
ARGOSY GAMING COMPANY	COMM	040228108	1766	38500	SH	SOLE	05	0	0	38500
ARIAD PHARMACEUTICALS INC	COMM	04033A100	112	20619	SH	DEFINED		20619	0	0
ARIAD PHARMACEUTICALS INC	COMM	04033A100	25	4702	SH	SOLE	04	4702	0	0
ARIAD PHARMACEUTICALS INC	COMM	04033A100	325	59800	SH	SOLE	05	0	0	59800
ARIBA INC.	COMM	04033V203	176	23234	SH	DEFINED		23234	0	0
ARIBA INC.	COMM	04033V203	47	6279	SH	SOLE	04	6279	0	0
ARIBA INC.	COMM	04033V203	560	73837	SH	SOLE	05	0	0	73837
ARKANSAS BEST CORP DEL	COMM	040790107	302	7941	SH	DEFINED		7941	0	0
ARKANSAS BEST CORP DEL	COMM	040790107	52	1384	SH	SOLE	04	1384	0	0
ARKANSAS BEST CORP DEL	COMM	040790107	960	25200	SH	SOLE	05	0	0	25200
ARMOR HOLDINGS INC.	COMM	042260109	382	10616	SH	DEFINED		10616	0	0
ARMOR HOLDINGS INC.	COMM	042260109	90	2520	SH	SOLE	04	2520	0	0
ARMOR HOLDINGS INC.	COMM	042260109	846	23500	SH	SOLE	05	0	0	23500
ARMSTRONG HOLDINGS INC	COMM	042384107	5	2500	SH	DEFINED		2500	0	0
AROTECH CORP	COMM	042682104	0	200	SH	DEFINED		200	0	0
ARQULE INC	COMM	04269E107	14	3130	SH	DEFINED		3130	0	0
ARRIS GROUP INC	COMM	04269Q100	210	30600	SH	DEFINED		30600	0	0
ARRIS GROUP INC	COMM	04269Q100	52	7600	SH	SOLE	04	7600	0	0
ARRIS GROUP INC	COMM	04269Q100	604	87800	SH	SOLE	05	0	0	87800
ARRAY BIOPHARMA INC	COMM	04269X105	45	7200	SH	DEFINED		7200	0	0
ARRAY BIOPHARMA INC	COMM	04269X105	10	1700	SH	SOLE	04	1700	0	0
ARRAY BIOPHARMA INC	COMM	04269X105	127	20100	SH	SOLE	05	0	0	20100
ARROW ELECTRS INC	COMM	042735100	551	22100	SH	DEFINED		22100	0	0
ARROW ELECTRS INC	COMM	042735100	1963	78719	SH	SOLE	04	78719	0	0
ARROW FINL CORP	COMM	042744102	83	3058	SH	DEFINED		3058	0	0
ARROW FINL CORP	COMM	042744102	21	782	SH	SOLE	04	782	0	0
ARROW FINL CORP	COMM	042744102	165	6099	SH	SOLE	05	0	0	6099
ARROW INTL INC	COMM	042764100	278	8208	SH	DEFINED		8208	0	0
ARROW INTL INC	COMM	042764100	56	1674	SH	SOLE	04	1674	0	0
ARROW INTL INC	COMM	042764100	743	21900	SH	SOLE	05	0	0	21900
ART TECHNOLOGY GROUP INC	COMM	04289L107	9	8571	SH	DEFINED		8571	0	0
ARTESIAN RES CORP	COMM	043113208	3	150	SH	DEFINED		150	0	0
ARTESYN TECHNOLOGIES INC	COMM	043127109	130	16067	SH	DEFINED		16067	0	0

ARTESYN TECHNOLOGIES INC	COMM	043127109	33	4138	SH	SOLE	04	4138	0	0
ARTESYN TECHNOLOGIES INC	COMM	043127109	366	45000	SH	SOLE	05	0	0	45000
ARTHROCARE CORP	COMM	043136100	1375	48200	SH	SOLE		0	0	48200
ARTHROCARE CORP	COMM	043136100	246	8620	SH	DEFINED		8620	0	0
ARTHROCARE CORP	COMM	043136100	47	1662	SH	SOLE	04	1662	0	0
ARTHROCARE CORP	COMM	043136100	787	27600	SH	SOLE	05	0	0	27600
ARVINMERITOR INC	COMM	043353101	393	25600	SH	DEFINED		25600	0	0
ARVINMERITOR INC	COMM	043353101	801	52213	SH	SOLE	04	52213	0	0
ARVINMERITOR INC	COMM	043353101	1139	74200	SH	SOLE	05	0	0	74200
ASBURY AUTOMOTIVE GROUP	COMM	043436104	45	3000	SH	DEFINED		3000	0	0
ASBURY AUTOMOTIVE GROUP	COMM	043436104	13	900	SH	SOLE	04	900	0	0
ASBURY AUTOMOTIVE GROUP	COMM	043436104	118	7800	SH	SOLE	05	0	0	7800
ASCENTIAL SOFTWARE CORP	COMM	04362P207	22784	1232285	SH	DEFINED		1232285	0	0
ASCENTIAL SOFTWARE CORP	COMM	04362P207	1066	57663	SH	SOLE	04	57663	0	0
ASCENTIAL SOFTWARE CORP	COMM	04362P207	1346	72800	SH	SOLE	05	0	0	72800
ASHFORD HOSPITALITY TRUST	COMM	044103109	91	9100	SH	DEFINED		9100	0	0
ASHFORD HOSPITALITY TRUST	COMM	044103109	9	900	SH	SOLE	04	900	0	0
ASHFORD HOSPITALITY TRUST	COMM	044103109	98	9800	SH	SOLE	05	0	0	9800
ASHLAND INC	COMM	044204105	2249	32658	SH	DEFINED		32658	0	0
ASHLAND INC	COMM	044204105	406	5900	SH	SOLE	02	0	0	5900
ASHLAND INC	COMM	044204105	593	8620	SH	SOLE	04	8620	0	0
ASHLAND INC	COMM	044204105	716	10400	SH	SOLE	05	0	0	10400
ASHWORTH INC	COMM	04516H101	39	3500	SH	DEFINED		3500	0	0
ASK JEEVES	COMM	045174109	96	3460	SH	DEFINED		3460	0	0
ASIAINFO HOLDINGS INC	COMM	04518A104	66	12897	SH	DEFINED		12897	0	0
ASIAINFO HOLDINGS INC	COMM	04518A104	20	3900	SH	SOLE	04	3900	0	0
ASIAINFO HOLDINGS INC	COMM	04518A104	208	40400	SH	SOLE	05	0	0	40400
ASPECT MEDICAL SYSTEMS, INC.	COMM	045235108	118	5500	SH	DEFINED		5500	0	0
ASPECT MEDICAL SYSTEMS, INC.	COMM	045235108	32	1500	SH	SOLE	04	1500	0	0
ASPECT MEDICAL SYSTEMS, INC.	COMM	045235108	377	17500	SH	SOLE	05	0	0	17500
ASPECT COMMUNICATIONS CORP.	COMM	04523Q102	172	17000	SH	DEFINED		17000	0	0
ASPECT COMMUNICATIONS CORP.	COMM	04523Q102	37	3700	SH	SOLE	04	3700	0	0
ASPECT COMMUNICATIONS CORP.	COMM	04523Q102	470	46500	SH	SOLE	05	0	0	46500
ASPEN TECHNOLOGY INC	COMM	045327103	113	20308	SH	DEFINED		20308	0	0
ASPEN TECHNOLOGY INC	COMM	045327103	27	4979	SH	SOLE	04	4979	0	0
ASPEN TECHNOLOGY INC	COMM	045327103	320	57200	SH	SOLE	05	0	0	57200
ASSET ACCEPTANCE CAPITAL	COMM	04543P100	17	900	SH	DEFINED		900	0	0
ASSET ACCEPTANCE CAPITAL	COMM	04543P100	5	300	SH	SOLE	04	300	0	0
ASSET ACCEPTANCE CAPITAL	COMM	04543P100	58	3000	SH	SOLE	05	0	0	3000
ASSOCIATED BANC CORP	COMM	045487105	798	25689	SH	DEFINED		25689	0	0
ASSOCIATED BANC CORP	COMM	045487105	2795	89922	SH	SOLE	04	89922	0	0
ASSOCIATED ESTATES REALTY	COMM	045604105	43	4400	SH	DEFINED		4400	0	0
ASSURANT INC	COMM	04621X108	615	18405	SH	DEFINED		18405	0	0
ASSURANT INC	COMM	04621X108	14304	566500	SH	DEFINED	03	566500	0	0
ASTA FDG INC	COMM	046220109	32	1600	SH	DEFINED		1600	0	0
ASTA FDG INC	COMM	046220109	10	500	SH	SOLE	04	500	0	0
ASTA FDG INC	COMM	046220109	321	15800	SH	SOLE	05	0	0	15800
ASTEC INDS INC	COMM	046224101	123	5617	SH	DEFINED		5617	0	0
ASTEC INDS INC	COMM	046224101	27	1261	SH	SOLE	04	1261	0	0
ASTEC INDS INC	COMM	046224101	344	15700	SH	SOLE	05	0	0	15700
ASTORIA FINL CORP	COMM	046265104	973	38850	SH	DEFINED		38850	0	0
ASTORIA FINL CORP	COMM	046265104	338	13500	SH	SOLE		13500	0	0
ASTORIA FINL CORP	COMM	046265104	1911	76301	SH	SOLE	04	76301	0	0
ASTORIA FINL CORP	COMM	046265104	400	16000	SH	SOLE	07	16000	0	0
AT ROAD INC	COMM	04648K105	61	15300	SH	DEFINED		15300	0	0
AT ROAD INC	COMM	04648K105	11	2900	SH	SOLE	04	2900	0	0
AT ROAD INC	COMM	04648K105	143	35900	SH	SOLE	05	0	0	35900
ASYST TECHNOLOGIES INC	COMM	04648X107	100	21441	SH	DEFINED		21441	0	0
ASYST TECHNOLOGIES INC	COMM	04648X107	19	4248	SH	SOLE	04	4248	0	0
ASYST TECHNOLOGIES INC	COMM	04648X107	242	51800	SH	SOLE	05	0	0	51800
AT&T LATIN AMERICA CORP	COMM	04649A106	0	7300	SH	DEFINED		7300	0	0
ATARI INC	COMM	04651M105	40	13153	SH	DEFINED		13153	0	0
ATARI INC	COMM	04651M105	4	1340	SH	SOLE	04	1340	0	0
ATARI INC	COMM	04651M105	49	16000	SH	SOLE	05	0	0	16000
ATHEROGENICS INC	COMM	047439104	191	14700	SH	DEFINED		14700	0	0
ATHEROGENICS INC	COMM	047439104	53	4100	SH	SOLE	04	4100	0	0
ATHEROGENICS INC	COMM	047439104	636	48800	SH	SOLE	05	0	0	48800
ATHEROS COMMUNICATIONS	COMM	04743P108	30	3000	SH	DEFINED		3000	0	0
ATHEROS COMMUNICATIONS	COMM	04743P108	4	400	SH	SOLE	04	400	0	0
ATHEROS COMMUNICATIONS	COMM	04743P108	49	4900	SH	SOLE	05	0	0	4900
ATLANTIC AMERN CORP	COMM	048209100	2	700	SH	DEFINED		700	0	0
ATLANTIC PREMIUM BRANDS LTD	COMM	04878P105	0	600	SH	DEFINED		600	0	0
ATLANTIC REALTY TRUST INC.	COMM	048798102	5	300	SH	DEFINED		300	0	0
ATLANTIC TELE-NETWORK INC	COMM	049079205	6	200	SH	DEFINED		200	0	0
ATLANTIS PLASTICS INC.	COMM	049156102	9	400	SH	DEFINED		400	0	0
ATLAS AMER INC	COMM	049167109	64	1700	SH	DEFINED		1700	0	0
ATLAS AMER INC	COMM	049167109	26	700	SH	SOLE	04	700	0	0
ATLAS AMER INC	COMM	049167109	290	7700	SH	SOLE	05	0	0	7700
ATMEL CORP	COMM	049513104	81	27600	SH	DEFINED		27600	0	0
ATMEL CORP	COMM	049513104	951	323604	SH	SOLE	04	323604	0	0
ATMOS ENERGY CORP.	COMM	049560105	631	23438	SH	DEFINED		23438	0	0
ATMOS ENERGY CORP.	COMM	049560105	151	5609	SH	SOLE	04	5609	0	0
ATMOS ENERGY CORP.	COMM	049560105	2493	92600	SH	SOLE	05	0	0	92600
ATWOOD OCEANICS	COMM	050095108	298	4327	SH	DEFINED		4327	0	0
ATWOOD OCEANICS	COMM	050095108	2362	34300	SH	SOLE		0	0	34300
ATWOOD OCEANICS	COMM	050095108	57	842	SH	SOLE	04	842	0	0
ATWOOD OCEANICS	COMM	050095108	661	9600	SH	SOLE	05	0	0	9600
AUDIOVOX CORP	COMM	050757103	115	9185	SH	DEFINED		9185	0	0
AUDIOVOX CORP	COMM	050757103	26	2098	SH	SOLE	04	2098	0	0
AUDIOVOX CORP	COMM	050757103	298	23800	SH	SOLE	05	0	0	23800

AUGUST TECHNOLOGY CORP	COMM	05106U105	57	4900	SH	DEFINED		4900	0	0
AUGUST TECHNOLOGY CORP	COMM	05106U105	15	1300	SH	SOLE	04	1300	0	0
AUGUST TECHNOLOGY CORP	COMM	05106U105	166	14300	SH	SOLE	05	0	0	14300
AURORA FOODS	COMM	05164B106	0	100	SH	SOLE	04	100	0	0
AURORA FOODS	COMM	05164B106	0	400	SH	SOLE	05	0	0	400
AUTHENTIDATE HOLDING CORP	COMM	052666104	37	9800	SH	DEFINED		9800	0	0
AUTHENTIDATE HOLDING CORP	COMM	052666104	9	2400	SH	SOLE	04	2400	0	0
AUTHENTIDATE HOLDING CORP	COMM	052666104	105	27200	SH	SOLE	05	0	0	27200
AUTOBYTEL INC	COMM	05275N106	77	15900	SH	DEFINED		15900	0	0
AUTOBYTEL INC	COMM	05275N106	19	4000	SH	SOLE	04	4000	0	0
AUTOBYTEL INC	COMM	05275N106	232	47500	SH	SOLE	05	0	0	47500
AUTODESK INC	COMM	052769106	1358	45000	SH	SOLE		45000	0	0
AUTODESK INC	COMM	052769106	43318	1435328	SH	DEFINED		1435328	0	0
AUTODESK INC	COMM	052769106	755	25020	SH	SOLE	04	25020	0	0
AUTODESK INC	COMM	052769106	906	30040	SH	SOLE	05	0	0	30040
AUTODESK INC	COMM	052769106	4677	155000	SH	SOLE	07	155000	0	0
AUTOLIV INC	COMM	052800109	702	15000	SH	DEFINED		15000	0	0
AUTOMATIC DATA PROCESSING INC	COMM	053015103	8687	193780	SH	DEFINED		193780	0	0
AUTOMATIC DATA PROCESSING INC	COMM	053015103	3097	69105	SH	SOLE	04	69105	0	0
AUTOMATIC DATA PROCESSING INC	COMM	053015103	3841	85700	SH	SOLE	05	0	0	85700
AUTONATION INC	COMM	05329W102	5767	308100	SH	DEFINED		308100	0	0
AUTONATION INC	COMM	05329W102	664	35490	SH	SOLE	04	35490	0	0
AUTONATION INC	COMM	05329W102	763	40800	SH	SOLE	05	0	0	40800
AUTONATION INC	COMM	05329W102	2676	143000	SH	SOLE	07	143000	0	0
AUTOZONE INC	COMM	053332102	2421	28477	SH	DEFINED		28477	0	0
AUTOZONE INC	COMM	053332102	810	9530	SH	SOLE	04	9530	0	0
AUTOZONE INC	COMM	053332102	892	10500	SH	SOLE	05	0	0	10500
AVALONBAY COMMUNITIES INC.	COMM	053484101	1109	16645	SH	DEFINED		16645	0	0
AVANIR PHARMACEUTICALS	COMM	05348P104	6	3000	SH	DEFINED		3000	0	0
AVANEX CORP.	COMM	05348W109	30	23278	SH	DEFINED		23278	0	0
AVANEX CORP.	COMM	05348W109	7	6100	SH	SOLE	04	6100	0	0
AVANEX CORP.	COMM	05348W109	87	67100	SH	SOLE	05	0	0	67100
AVANT IMMUNOTHERAPEUTICS INC	COMM	053491106	42	26500	SH	DEFINED		26500	0	0
AVANT IMMUNOTHERAPEUTICS INC	COMM	053491106	10	6800	SH	SOLE	04	6800	0	0
AVANT IMMUNOTHERAPEUTICS INC	COMM	053491106	136	85000	SH	SOLE	05	0	0	85000
AVATAR HLDGS INC	COMM	053494100	99	2100	SH	DEFINED		2100	0	0
AVATAR HLDGS INC	COMM	053494100	18	400	SH	SOLE	04	400	0	0
AVATAR HLDGS INC	COMM	053494100	250	5300	SH	SOLE	05	0	0	5300
AVAYA INC	COMM	053499109	1547	134882	SH	DEFINED		134882	0	0
AVAYA INC	COMM	053499109	544	47439	SH	SOLE	04	47439	0	0
AVAYA INC	COMM	053499109	709	61862	SH	SOLE	05	0	0	61862
EVERY DENNISON CORP	COMM	053611109	1867	30158	SH	DEFINED		30158	0	0
EVERY DENNISON CORP	COMM	053611109	720	11642	SH	SOLE	04	11642	0	0
EVERY DENNISON CORP	COMM	053611109	996	16100	SH	SOLE	05	0	0	16100
AVIALL INC.	COMM	05366B102	248	9000	SH	DEFINED		9000	0	0
AVIALL INC.	COMM	05366B102	58	2100	SH	SOLE	04	2100	0	0
AVIALL INC.	COMM	05366B102	746	27000	SH	SOLE	05	0	0	27000
AVIATION GENERAL INC	COMM	05366T103	0	1200	SH	DEFINED		1200	0	0
AVICI SYSTEMS INC	COMM	05367L802	7	1915	SH	DEFINED		1915	0	0
AVID TECHNOLOGY INC	COMM	05367P100	1547	28200	SH	SOLE		0	0	28200
AVID TECHNOLOGY INC	COMM	05367P100	109	2000	SH	DEFINED		2000	0	0
AVIGEN INC	COMM	053690103	2	1000	SH	DEFINED		1000	0	0
AVISTA CORP	COMM	05379B107	325	19175	SH	DEFINED		19175	0	0
AVISTA CORP	COMM	05379B107	77	4585	SH	SOLE	04	4585	0	0
AVISTA CORP	COMM	05379B107	977	57500	SH	SOLE	05	0	0	57500
AVNET INC	COMM	053807103	437	24064	SH	DEFINED		24064	0	0
AVNET INC	COMM	053807103	1498	82445	SH	SOLE	04	82445	0	0
AVNET INC	COMM	053807103	2527	139000	SH	SOLE	07	139000	0	0
AVOCENT CORPORATION	COMM	053893103	93	3700	SH	DEFINED		3700	0	0
AVOCENT CORPORATION	COMM	053893103	860	33875	SH	SOLE	04	33875	0	0
AVON PRODS INC	COMM	054303102	5169	121860	SH	DEFINED		121860	0	0
AVON PRODS INC	COMM	054303102	1556	36700	SH	SOLE	02	0	0	36700
AVON PRODS INC	COMM	054303102	1927	45436	SH	SOLE	04	45436	0	0
AVON PRODS INC	COMM	054303102	2922	68900	SH	SOLE	05	0	0	68900
AXA	COMM	054536107	160	6060	SH	DEFINED		6060	0	0
AWARE INC MASS	COMM	05453N100	3	900	SH	DEFINED		900	0	0
AXCELIS TECHNOLOGIES INC	COMM	054540109	268	37700	SH	DEFINED		37700	0	0
AXCELIS TECHNOLOGIES INC	COMM	054540109	64	9000	SH	SOLE	04	9000	0	0
AXCELIS TECHNOLOGIES INC	COMM	054540109	830	116600	SH	SOLE	05	0	0	116600
AXSYS TECHNOLOGIES INC	COMM	054615109	39	1800	SH	DEFINED		1800	0	0
AXONYX INC	COMM	05461R101	24	19500	SH	DEFINED		19500	0	0
AXONYX INC	COMM	05461R101	7	6000	SH	SOLE	04	6000	0	0
AXONYX INC	COMM	05461R101	87	70100	SH	SOLE	05	0	0	70100
AZTAR CORP	COMM	054802103	372	12991	SH	DEFINED		12991	0	0
AZTAR CORP	COMM	054802103	83	2917	SH	SOLE	04	2917	0	0
AZTAR CORP	COMM	054802103	1132	39500	SH	SOLE	05	0	0	39500
BB&T CORP	COMM	054937107	9806	253203	SH	DEFINED		253203	0	0
BB&T CORP	COMM	054937107	2567	66285	SH	SOLE	04	66285	0	0
BB&T CORP	COMM	054937107	3203	82726	SH	SOLE	05	0	0	82726
BCSB BANKCORP INC	COMM	054948104	17	1200	SH	DEFINED		1200	0	0
BCE INC	COMM	05534B109	67643	2738600	SH	DEFINED		2738600	0	0
BFC FINANCIAL CORP.	COMM	055384200	6	750	SH	DEFINED		750	0	0
BFC FINANCIAL CORP.	COMM	055384200	2	250	SH	SOLE	04	250	0	0
BFC FINANCIAL CORP.	COMM	055384200	23	2500	SH	SOLE	05	0	0	2500
BEI TECHNOLOGIES INC	COMM	05538P104	151	5832	SH	DEFINED		5832	0	0
BEI TECHNOLOGIES INC	COMM	05538P104	36	1400	SH	SOLE	04	1400	0	0
BEI TECHNOLOGIES INC	COMM	05538P104	405	15600	SH	SOLE	05	0	0	15600
BISYS GROUP INC	COMM	055472104	656	42400	SH	DEFINED		42400	0	0
BISYS GROUP INC	COMM	055472104	1436	92800	SH	SOLE	04	92800	0	0
BISYS GROUP INC	COMM	055472104	2038	131700	SH	SOLE	05	0	0	131700

BIW LTD	COMM	05547U102	4	200	SH	DEFINED		200	0	0
BJ SERVICES CO	COMM	055482103	103696	1955800	SH	DEFINED		1955800	0	0
BJ SERVICES CO	COMM	055482103	980	18500	SH	SOLE	04	18500	0	0
BJ SERVICES CO	COMM	055482103	1108	20900	SH	SOLE	05	0	0	20900
BKF CAPITAL GROUP INC	COMM	05548G102	36	900	SH	DEFINED		900	0	0
BKF CAPITAL GROUP INC	COMM	05548G102	12	300	SH	SOLE	04	300	0	0
BKF CAPITAL GROUP INC	COMM	05548G102	120	3000	SH	SOLE	05	0	0	3000
BJ'S WHOLESALE CLUB INC.	COMM	05548J106	525	17000	SH	DEFINED		17000	0	0
BJ'S WHOLESALE CLUB INC.	COMM	05548J106	1509	48863	SH	SOLE	04	48863	0	0
BMC INDUSTRIES INC-MINN	COMM	055607105	0	1100	SH	DEFINED		1100	0	0
BOK FINANCIAL CORPORATION	COMM	05561Q201	203	5022	SH	DEFINED		5022	0	0
BP PLC	COMM	055622104	657	10469	SH	DEFINED		10469	0	0
BP PRUDHOE BAY ROYALTY TRUST	COMM	055630107	152	2100	SH	DEFINED		2100	0	0
BRT REALTY TRUST	COMM	055645303	6	300	SH	DEFINED		300	0	0
BRE PROPERTIES	COMM	05564E106	412	11635	SH	DEFINED		11635	0	0
BMC SOFTWARE INC	COMM	055921100	27786	1838920	SH	DEFINED		1838920	0	0
BMC SOFTWARE INC	COMM	055921100	653	43224	SH	SOLE	04	43224	0	0
BMC SOFTWARE INC	COMM	055921100	528	35000	SH	SOLE	05	0	0	35000
BADGER METER INC	COMM	056525108	5	200	SH	DEFINED		200	0	0
BADGER PAPER MLS INC	COMM	056543101	0	200	SH	DEFINED		200	0	0
BAKER MICHAEL CORP	COMM	057149106	8	400	SH	DEFINED		400	0	0
BAKER HUGHES INC	COMM	057224107	4429	97244	SH	DEFINED		97244	0	0
BAKER HUGHES INC	COMM	057224107	1544	33900	SH	SOLE	02	0	0	33900
BAKER HUGHES INC	COMM	057224107	2003	43981	SH	SOLE	04	43981	0	0
BAKER HUGHES INC	COMM	057224107	2250	49400	SH	SOLE	05	0	0	49400
BALDOR ELECTRIC COMPANY	COMM	057741100	288	11371	SH	DEFINED		11371	0	0
BALDOR ELECTRIC COMPANY	COMM	057741100	75	2976	SH	SOLE	04	2976	0	0
BALDOR ELECTRIC COMPANY	COMM	057741100	840	33100	SH	SOLE	05	0	0	33100
BALDWIN & LYONS INC	COMM	057755209	82	3282	SH	DEFINED		3282	0	0
BALDWIN & LYONS INC	COMM	057755209	19	773	SH	SOLE	04	773	0	0
BALDWIN & LYONS INC	COMM	057755209	171	6800	SH	SOLE	05	0	0	6800
BALL CORP	COMM	058498106	29710	713160	SH	DEFINED		713160	0	0
BALL CORP	COMM	058498106	1333	32000	SH	SOLE		32000	0	0
BALL CORP	COMM	058498106	485	11644	SH	SOLE	04	11644	0	0
BALL CORP	COMM	058498106	745	17900	SH	SOLE	05	0	0	17900
BALLY TOTAL FITNESS HOLDING	COMM	05873K108	16	4800	SH	DEFINED		4800	0	0
BANC CORPORATION	COMM	05944B103	47	4700	SH	DEFINED		4700	0	0
BANCFIRST CORP	COMM	05945F103	90	1345	SH	DEFINED		1345	0	0
BANCFIRST CORP	COMM	05945F103	19	289	SH	SOLE	04	289	0	0
BANCFIRST CORP	COMM	05945F103	182	2700	SH	SOLE	05	0	0	2700
BANCORPSOUTH INC.	COMM	059692103	564	27400	SH	DEFINED		27400	0	0
BANCORPSOUTH INC.	COMM	059692103	144	7000	SH	SOLE	04	7000	0	0
BANCORPSOUTH INC.	COMM	059692103	1709	83000	SH	SOLE	05	0	0	83000
SOUTH ALABAMA BANCORPORATION I	COMM	05978R107	29	1500	SH	DEFINED		1500	0	0
SOUTH ALABAMA BANCORPORATION I	COMM	05978R107	5	300	SH	SOLE	04	300	0	0
SOUTH ALABAMA BANCORPORATION I	COMM	05978R107	55	2800	SH	SOLE	05	0	0	2800
BANDAG INC.	COMM	059815100	206	4474	SH	DEFINED		4474	0	0
BANDAG INC.	COMM	059815100	646	13996	SH	SOLE	04	13996	0	0
BANDAG INC.	COMM	059815100	591	12800	SH	SOLE	05	0	0	12800
BANK OF AMERICA CORP	COMM	060505104	1848	42000	SH	SOLE		42000	0	0
BANK OF AMERICA CORP	COMM	060505104	268809	6107928	SH	DEFINED		6107928	0	0
BANK OF AMERICA CORP	COMM	060505104	1817	41300	SH	SOLE	02	0	0	41300
BANK OF AMERICA CORP	COMM	060505104	24172	296700	SH	DEFINED	03	296700	0	0
BANK OF AMERICA CORP	COMM	060505104	21980	499436	SH	SOLE	04	499436	0	0
BANK OF AMERICA CORP	COMM	060505104	26385	599544	SH	SOLE	05	0	0	599544
BANK OF AMERICA CORP	COMM	060505104	2288	52000	SH	SOLE	07	52000	0	0
BANK OF AMERICA CORP	COMM	060505104	5985	136000	SH	SOLE	07	136000	0	0
BANK GRANITE CORP	COMM	062401104	81	4611	SH	DEFINED		4611	0	0
BANK GRANITE CORP	COMM	062401104	22	1290	SH	SOLE	04	1290	0	0
BANK GRANITE CORP	COMM	062401104	190	10750	SH	SOLE	05	0	0	10750
BANK OF HAWAII	COMM	062540109	20312	452300	SH	DEFINED		452300	0	0
BANK OF HAWAII	COMM	062540109	1686	37563	SH	SOLE	04	37563	0	0
BANK MUTUAL CORPORATION	COMM	063750103	284	24238	SH	DEFINED		24238	0	0
BANK MUTUAL CORPORATION	COMM	063750103	82	7035	SH	SOLE	04	7035	0	0
BANK MUTUAL CORPORATION	COMM	063750103	810	69047	SH	SOLE	05	0	0	69047
BANK OF THE OZARKS, INC.	COMM	063904106	115	3700	SH	DEFINED		3700	0	0
BANK OF THE OZARKS, INC.	COMM	063904106	28	900	SH	SOLE	04	900	0	0
BANK OF THE OZARKS, INC.	COMM	063904106	381	12200	SH	SOLE	05	0	0	12200
BANK NEW YORK INC	COMM	064057102	187790	6500195	SH	DEFINED		6500195	0	0
BANK NEW YORK INC	COMM	064057102	20406	640900	SH	DEFINED	03	640900	0	0
BANK NEW YORK INC	COMM	064057102	2768	95839	SH	SOLE	04	95839	0	0
BANK NEW YORK INC	COMM	064057102	3163	109500	SH	SOLE	05	0	0	109500
BANK ONE CORPORATION	COMM	06423A103	29129	530600	SH	DEFINED	03	530600	0	0
BANKATLANTIC BANCORP INC.	COMM	065908501	324	18842	SH	DEFINED		18842	0	0
BANKATLANTIC BANCORP INC.	COMM	065908501	62	3600	SH	SOLE	04	3600	0	0
BANKATLANTIC BANCORP INC.	COMM	065908501	926	53800	SH	SOLE	05	0	0	53800
BANKRATE INC	COMM	06646V108	12	900	SH	DEFINED		900	0	0
BANKUNITED FINANCIAL CORP.	COMM	06652B103	331	12308	SH	DEFINED		12308	0	0
BANKUNITED FINANCIAL CORP.	COMM	06652B103	75	2800	SH	SOLE	04	2800	0	0
BANKUNITED FINANCIAL CORP.	COMM	06652B103	942	35000	SH	SOLE	05	0	0	35000
BANNER CORPORATION	COMM	06652V109	2556	96313	SH	DEFINED		96313	0	0
BANNER CORPORATION	COMM	06652V109	23	900	SH	SOLE	04	900	0	0
BANNER CORPORATION	COMM	06652V109	302	11400	SH	SOLE	05	0	0	11400
BANTA CORP.	COMM	066821109	424	9894	SH	DEFINED		9894	0	0
BANTA CORP.	COMM	066821109	891	20781	SH	SOLE	04	20781	0	0
BANTA CORP.	COMM	066821109	1337	31200	SH	SOLE	05	0	0	31200
BAR HBR BANKSHARES	COMM	066849100	5	200	SH	DEFINED		200	0	0
BARD C R INC	COMM	067383109	2822	41418	SH	DEFINED		41418	0	0
BARD C R INC	COMM	067383109	1376	20204	SH	SOLE	04	20204	0	0
BARD C R INC	COMM	067383109	1042	15300	SH	SOLE	05	0	0	15300

BARNES & NOBLE INC	COMM	067774109	358	10500	SH	DEFINED		10500	0	0
BARNES & NOBLE INC	COMM	067774109	1591	46550	SH	SOLE 04		46550	0	0
BARNES GROUP INC.	COMM	067806109	190	7057	SH	DEFINED		7057	0	0
BARNES GROUP INC.	COMM	067806109	39	1478	SH	SOLE 04		1478	0	0
BARNES GROUP INC.	COMM	067806109	518	19200	SH	SOLE 05		0	0	19200
BARNWELL INDS INC	COMM	068221100	10	200	SH	DEFINED		200	0	0
BARR LABS INC	COMM	068306109	197	4063	SH	DEFINED		4063	0	0
BARR LABS INC	COMM	068306109	3226	66316	SH	SOLE 04		66316	0	0
BARRETT BUSINESS SVCS INC	COMM	068463108	8	400	SH	DEFINED		400	0	0
BILL BARRETT CORP	COMM	06846N104	119	4100	SH	DEFINED		4100	0	0
BILL BARRETT CORP	COMM	06846N104	168	5800	SH	SOLE		0	0	5800
BILL BARRETT CORP	COMM	06846N104	34	1200	SH	SOLE 04		1200	0	0
BILL BARRETT CORP	COMM	06846N104	436	15000	SH	SOLE 05		0	0	15000
BARRIER THERAPEUTICS INC	COMM	06850R108	17	1100	SH	DEFINED		1100	0	0
BARRIER THERAPEUTICS INC	COMM	06850R108	4	300	SH	SOLE 04		300	0	0
BARRIER THERAPEUTICS INC	COMM	06850R108	46	3000	SH	SOLE 05		0	0	3000
BASSETT FURNITURE INDS INC	COMM	070203104	75	3900	SH	DEFINED		3900	0	0
BASSETT FURNITURE INDS INC	COMM	070203104	19	1000	SH	SOLE 04		1000	0	0
BASSETT FURNITURE INDS INC	COMM	070203104	228	11800	SH	SOLE 05		0	0	11800
BAUSCH & LOMB INC	COMM	071707103	1173	16187	SH	DEFINED		16187	0	0
BAUSCH & LOMB INC	COMM	071707103	408	5632	SH	SOLE 04		5632	0	0
BAUSCH & LOMB INC	COMM	071707103	572	7900	SH	SOLE 05		0	0	7900
BAXTER INTL INC	COMM	071813109	115486	3421827	SH	DEFINED		3421827	0	0
BAXTER INTL INC	COMM	071813109	17191	556900	SH	DEFINED 03		556900	0	0
BAXTER INTL INC	COMM	071813109	2397	71024	SH	SOLE 04		71024	0	0
BAXTER INTL INC	COMM	071813109	3024	89600	SH	SOLE 05		0	0	89600
BAY VIEW CAPITAL CORP.	COMM	07262L101	45	2800	SH	DEFINED		2800	0	0
BE AEROSPACE INC	COMM	073302101	187	15800	SH	DEFINED		15800	0	0
BE AEROSPACE INC	COMM	073302101	42	3600	SH	SOLE 04		3600	0	0
BE AEROSPACE INC	COMM	073302101	501	42300	SH	SOLE 05		0	0	42300
BEA SYS INC	COMM	073325102	14873	1885140	SH	DEFINED		1885140	0	0
BEACON POWER CORORATION	COMM	073677106	7	7730	SH	DEFINED		7730	0	0
BEACON ROOFING SUPPLY INC	COMM	073685109	1181	54100	SH	SOLE		0	0	54100
BEAR STEARNS COS INC	COMM	073902108	2358	24000	SH	SOLE		24000	0	0
BEAR STEARNS COS INC	COMM	073902108	26583	270511	SH	DEFINED		270511	0	0
BEAR STEARNS COS INC	COMM	073902108	976	9934	SH	SOLE 04		9934	0	0
BEAR STEARNS COS INC	COMM	073902108	1495	15220	SH	SOLE 05		0	0	15220
BEAR STEARNS COS INC	COMM	073902108	3046	31000	SH	SOLE 07		31000	0	0
BEAR STEARNS COS INC	COMM	073902108	7468	76000	SH	SOLE 07		76000	0	0
BEARINGPOINT INC	COMM	074002106	248	29400	SH	DEFINED		29400	0	0
BEASLEY BROADCASTING GROUP	COMM	074014101	35	2033	SH	DEFINED		2033	0	0
BEASLEY BROADCASTING GROUP	COMM	074014101	8	493	SH	SOLE 04		493	0	0
BEASLEY BROADCASTING GROUP	COMM	074014101	104	5900	SH	SOLE 05		0	0	5900
BEAZER HOMES USA INC.	COMM	07556Q105	620	12315	SH	DEFINED		12315	0	0
BEAZER HOMES USA INC.	COMM	07556Q105	179	3570	SH	SOLE 04		3570	0	0
BEAZER HOMES USA INC.	COMM	07556Q105	1645	32658	SH	SOLE 05		0	0	32658
BEBE STORES INC	COMM	075571109	298	9015	SH	DEFINED		9015	0	0
BEBE STORES INC	COMM	075571109	37	1119	SH	SOLE 04		1119	0	0
BEBE STORES INC	COMM	075571109	559	16875	SH	SOLE 05		0	0	16875
BECKMAN COULTER INC	COMM	075811109	229	3500	SH	DEFINED		3500	0	0
BECKMAN COULTER INC	COMM	075811109	2846	43325	SH	SOLE 04		43325	0	0
BECTON DICKINSON & CO	COMM	075887109	1266	22000	SH	SOLE		22000	0	0
BECTON DICKINSON & CO	COMM	075887109	37925	658895	SH	DEFINED		658895	0	0
BECTON DICKINSON & CO	COMM	075887109	1670	29028	SH	SOLE 04		29028	0	0
BECTON DICKINSON & CO	COMM	075887109	2146	37300	SH	SOLE 05		0	0	37300
BECTON DICKINSON & CO	COMM	075887109	4086	71000	SH	SOLE 07		71000	0	0
BED BATH BEYOND INC	COMM	075896100	3586	98524	SH	DEFINED		98524	0	0
BED BATH BEYOND INC	COMM	075896100	1274	35014	SH	SOLE 04		35014	0	0
BED BATH BEYOND INC	COMM	075896100	1554	42700	SH	SOLE 05		0	0	42700
BEDFORD PROPERTY INVESTORS	COMM	076446301	147	6899	SH	DEFINED		6899	0	0
BEDFORD PROPERTY INVESTORS	COMM	076446301	35	1673	SH	SOLE 04		1673	0	0
BEDFORD PROPERTY INVESTORS	COMM	076446301	430	20200	SH	SOLE 05		0	0	20200
BEL FUSE INC	COMM	077347201	22	900	SH	DEFINED		900	0	0
BEL FUSE INC	COMM	077347300	93	3159	SH	DEFINED		3159	0	0
BEL FUSE INC	COMM	077347300	29	1000	SH	SOLE 04		1000	0	0
BEL FUSE INC	COMM	077347300	351	11900	SH	SOLE 05		0	0	11900
BELDEN CDT INC	COMM	077454106	27674	1249411	SH	DEFINED		1249411	0	0
BELDEN CDT INC	COMM	077454106	94	4272	SH	SOLE 04		4272	0	0
BELDEN CDT INC	COMM	077454106	1286	58075	SH	SOLE 05		0	0	58075
BELL MICROPRODUCTS INC	COMM	078137106	24	3335	SH	DEFINED		3335	0	0
BELLSOUTH CORP	COMM	079860102	113965	4407034	SH	DEFINED		4407034	0	0
BELLSOUTH CORP	COMM	079860102	6167	238502	SH	SOLE 04		238502	0	0
BELLSOUTH CORP	COMM	079860102	6953	268900	SH	SOLE 05		0	0	268900
BELO (A.H.) CORP.	COMM	080555105	294	12280	SH	DEFINED		12280	0	0
BELO (A.H.) CORP.	COMM	080555105	1876	78332	SH	SOLE 04		78332	0	0
BEMIS INC	COMM	081437105	1307	42536	SH	DEFINED		42536	0	0
BEMIS INC	COMM	081437105	315	10276	SH	SOLE 04		10276	0	0
BEMIS INC	COMM	081437105	479	15600	SH	SOLE 05		0	0	15600
BENCHMARK ELECTRONICS INC.	COMM	08160H101	485	15286	SH	DEFINED		15286	0	0
BENCHMARK ELECTRONICS INC.	COMM	08160H101	118	3728	SH	SOLE 04		3728	0	0
BENCHMARK ELECTRONICS INC.	COMM	08160H101	984	31000	SH	SOLE 05		0	0	31000
BENIHANA INC	COMM	082047200	6	430	SH	DEFINED		430	0	0
BENTLEY PHARMACEUTICALS INC	COMM	082657107	29	4000	SH	DEFINED		4000	0	0
BENTLEY PHARMACEUTICALS INC	COMM	082657107	9	1300	SH	SOLE 04		1300	0	0
BENTLEY PHARMACEUTICALS INC	COMM	082657107	85	11700	SH	SOLE 05		0	0	11700
BERKLEY W R CORP	COMM	084423102	26194	533710	SH	DEFINED		533710	0	0
BERKLEY W R CORP	COMM	084423102	2809	57250	SH	SOLE 04		57250	0	0
BERKLEY W R CORP	COMM	084423102	1963	40000	SH	SOLE 07		40000	0	0
BERKSHIRE BANCORP INC	COMM	084597202	6	300	SH	DEFINED		300	0	0
BERKSHIRE HATHAWAY INC DEL	COMM	084670108	6375	75	SH	DEFINED		75	0	0

BERKSHIRE HATHAWAY INC DEL	COMM	084670207	1339	476	SH	DEFINED		476	0	0
BERKSHIRE HILLS BANCORP INC	COMM	084680107	64	1900	SH	DEFINED		1900	0	0
BERKSHIRE HILLS BANCORP INC	COMM	084680107	16	500	SH	SOLE	04	500	0	0
BERKSHIRE HILLS BANCORP INC	COMM	084680107	188	5600	SH	SOLE	05	0	0	5600
BERRY PETROLEUM	COMM	085789105	281	5401	SH	DEFINED		5401	0	0
BERRY PETROLEUM	COMM	085789105	83	1597	SH	SOLE	04	1597	0	0
BERRY PETROLEUM	COMM	085789105	876	16800	SH	SOLE	05	0	0	16800
BEST BUY INC	COMM	086516101	22681	448246	SH	DEFINED		448246	0	0
BEST BUY INC	COMM	086516101	1924	38040	SH	SOLE	04	38040	0	0
BEST BUY INC	COMM	086516101	2327	45999	SH	SOLE	05	0	0	45999
BESTWAY INC	COMM	086584208	3	300	SH	DEFINED		300	0	0
BEVERLY ENTERPRISES INC.-(OLD)	COMM	087851309	514	41726	SH	DEFINED		41726	0	0
BEVERLY ENTERPRISES INC.-(OLD)	COMM	087851309	120	9746	SH	SOLE	04	9746	0	0
BEVERLY ENTERPRISES INC.-(OLD)	COMM	087851309	1454	117900	SH	SOLE	05	0	0	117900
BEVERLY HILLS BANCORP INC	COMM	087866109	19	1900	SH	DEFINED		1900	0	0
BEVERLY HILLS BANCORP INC	COMM	087866109	6	600	SH	SOLE	04	600	0	0
BEVERLY HILLS BANCORP INC	COMM	087866109	68	6600	SH	SOLE	05	0	0	6600
BIG 5 SPORTING GOODS CORPORATI	COMM	08915P101	147	6000	SH	DEFINED		6000	0	0
BIG 5 SPORTING GOODS CORPORATI	COMM	08915P101	39	1600	SH	SOLE	04	1600	0	0
BIG 5 SPORTING GOODS CORPORATI	COMM	08915P101	470	19100	SH	SOLE	05	0	0	19100
BIG LOTS INC	COMM	089302103	521	43995	SH	DEFINED		43995	0	0
BIG LOTS INC	COMM	089302103	166	14021	SH	SOLE	04	14021	0	0
BIG LOTS INC	COMM	089302103	199	16800	SH	SOLE	05	0	0	16800
BINDVIEW DEVELOPMENT CORP	COMM	090327107	23	7300	SH	DEFINED		7300	0	0
BIO-RAD LABORATORIES	COMM	090572207	316	6500	SH	DEFINED		6500	0	0
BIO-RAD LABORATORIES	COMM	090572207	73	1500	SH	SOLE	04	1500	0	0
BIO-RAD LABORATORIES	COMM	090572207	881	18100	SH	SOLE	05	0	0	18100
BIO-REFERENCE LABS INC	COMM	09057G602	54	3900	SH	DEFINED		3900	0	0
BIO-REFERENCE LABS INC	COMM	09057G602	16	1200	SH	SOLE	04	1200	0	0
BIO-REFERENCE LABS INC	COMM	09057G602	186	13400	SH	SOLE	05	0	0	13400
BIOCRYS T PHARMACEUTICALS INC	COMM	09058V103	47	10800	SH	DEFINED		10800	0	0
BIOCRYS T PHARMACEUTICALS INC	COMM	09058V103	10	2300	SH	SOLE	04	2300	0	0
BIOCRYS T PHARMACEUTICALS INC	COMM	09058V103	117	26700	SH	SOLE	05	0	0	26700
BIOENVISION INC	COMM	09059N100	23	4200	SH	DEFINED		4200	0	0
BIOENVISION INC	COMM	09059N100	144	25200	SH	SOLE		25200	0	0
BIOENVISION INC	COMM	09059N100	7	1300	SH	SOLE	04	1300	0	0
BIOENVISION INC	COMM	09059N100	82	14700	SH	SOLE	05	0	0	14700
BIOMET INC	COMM	090613100	2989	83635	SH	DEFINED		83635	0	0
BIOMET INC	COMM	090613100	1083	30304	SH	SOLE	04	30304	0	0
BIOMET INC	COMM	090613100	1210	33865	SH	SOLE	05	0	0	33865
BIOMARIN PHARMACEUTICALS INC.	COMM	09061G101	147	30248	SH	DEFINED		30248	0	0
BIOMARIN PHARMACEUTICALS INC.	COMM	09061G101	36	7394	SH	SOLE	04	7394	0	0
BIOMARIN PHARMACEUTICALS INC.	COMM	09061G101	414	85000	SH	SOLE	05	0	0	85000
BIOGEN IDEC INC	COMM	09062X103	3761	108250	SH	DEFINED		108250	0	0
BIOGEN IDEC INC	COMM	09062X103	1564	45034	SH	SOLE	04	45034	0	0
BIOGEN IDEC INC	COMM	09062X103	1814	52230	SH	SOLE	05	0	0	52230
BIOPURE CORP	COMM	09065H105	0	3000	SH	DEFINED		3000	0	0
BIOSOURCE INTL INC	COMM	09066H104	0	100	SH	DEFINED		100	0	0
BIOSEPPA INC	COMM	09066V103	3	900	SH	DEFINED		900	0	0
BIOVERIS CORP	COMM	090676107	47	8976	SH	DEFINED		8976	0	0
BIOVERIS CORP	COMM	090676107	9	1810	SH	SOLE	04	1810	0	0
BIOVERIS CORP	COMM	090676107	130	24900	SH	SOLE	05	0	0	24900
BIOSCRIP INC	COMM	09069N108	27	4596	SH	DEFINED		4596	0	0
BIOLASE TECHNOLOGY INC	COMM	090911108	89	11000	SH	DEFINED		11000	0	0
BIOLASE TECHNOLOGY INC	COMM	090911108	20	2500	SH	SOLE	04	2500	0	0
BIOLASE TECHNOLOGY INC	COMM	090911108	234	28800	SH	SOLE	05	0	0	28800
BIOSPECIFICS TECHNOLOGIES CORP	COMM	090931106	1	1000	SH	DEFINED		1000	0	0
BIOSITE DIAGNOSTICS INC	COMM	090945106	284	5409	SH	DEFINED		5409	0	0
BIOSITE DIAGNOSTICS INC	COMM	090945106	58	1103	SH	SOLE	04	1103	0	0
BIOSITE DIAGNOSTICS INC	COMM	090945106	873	16600	SH	SOLE	05	0	0	16600
BLACK & DECKER CORP	COMM	091797100	1348	17000	SH	SOLE		17000	0	0
BLACK & DECKER CORP	COMM	091797100	4159	52442	SH	DEFINED		52442	0	0
BLACK & DECKER CORP	COMM	091797100	669	8441	SH	SOLE	04	8441	0	0
BLACK & DECKER CORP	COMM	091797100	920	11600	SH	SOLE	05	0	0	11600
BLACK & DECKER CORP	COMM	091797100	4917	62000	SH	SOLE	07	62000	0	0
BJ'S RESTAURANTS INC	COMM	09180C106	85	4400	SH	DEFINED		4400	0	0
BJ'S RESTAURANTS INC	COMM	09180C106	19	1000	SH	SOLE	04	1000	0	0
BJ'S RESTAURANTS INC	COMM	09180C106	238	12300	SH	SOLE	05	0	0	12300
BLACK BOX CORP DEL	COMM	091826107	241	6388	SH	DEFINED		6388	0	0
BLACK BOX CORP DEL	COMM	091826107	61	1622	SH	SOLE	04	1622	0	0
BLACK BOX CORP DEL	COMM	091826107	773	20500	SH	SOLE	05	0	0	20500
BLACKBOARD INC	COMM	091935502	28	1600	SH	DEFINED		1600	0	0
BLACKBOARD INC	COMM	091935502	7	400	SH	SOLE	04	400	0	0
BLACKBOARD INC	COMM	091935502	93	5350	SH	SOLE	05	0	0	5350
BLACK HILLS CORP.	COMM	092113109	385	11600	SH	DEFINED		11600	0	0
BLACK HILLS CORP.	COMM	092113109	850	25569	SH	SOLE	04	25569	0	0
BLACK HILLS CORP.	COMM	092113109	1276	38400	SH	SOLE	05	0	0	38400
BLACKROCK INSD MUN TERM TR INC	COMM	092474105	3585	322700	SH	DEFINED		322700	0	0
BLACKROCK INC.	COMM	09247X101	83	1100	SH	DEFINED		1100	0	0
BLAIR CORP.	COMM	092828102	60	1900	SH	DEFINED		1900	0	0
BLAIR CORP.	COMM	092828102	22	700	SH	SOLE	04	700	0	0
BLAIR CORP.	COMM	092828102	162	5100	SH	SOLE	05	0	0	5100
BLOCK H & R INC	COMM	093671105	2930	58185	SH	DEFINED		58185	0	0
BLOCK H & R INC	COMM	093671105	1135	22543	SH	SOLE	04	22543	0	0
BLOCK H & R INC	COMM	093671105	1324	26300	SH	SOLE	05	0	0	26300
BLOCKBUSTER INC	COMM	093679108	121	13600	SH	DEFINED		13600	0	0
BLOUNT INTERNATIONAL INC.-NEW	COMM	095180105	5	300	SH	DEFINED		300	0	0
BLUE COAT SYSTEMS INC	COMM	09534T508	111	4670	SH	DEFINED		4670	0	0
BLUE COAT SYSTEMS INC	COMM	09534T508	26	1100	SH	SOLE	04	1100	0	0
BLUE COAT SYSTEMS INC	COMM	09534T508	293	12300	SH	SOLE	05	0	0	12300

BLUE MARTINI SOFTWARE INC	COMM	095698502	5	1400	SH	DEFINED	1400	0	0
BLUE NILE INC	COMM	09578R103	65	2400	SH	DEFINED	2400	0	0
BLUE NILE INC	COMM	09578R103	16	600	SH	SOLE 04	600	0	0
BLUE NILE INC	COMM	09578R103	187	6900	SH	SOLE 05	0	0	6900
BLUEGREEN CORP	COMM	096231105	52	4100	SH	DEFINED	4100	0	0
BLUEGREEN CORP	COMM	096231105	15	1200	SH	SOLE 04	1200	0	0
BLUEGREEN CORP	COMM	096231105	170	13200	SH	SOLE 05	0	0	13200
BLUELIX HOLDINGS INC	COMM	09624H109	41	3000	SH	DEFINED	3000	0	0
BLUELIX HOLDINGS INC	COMM	09624H109	12	900	SH	SOLE 04	900	0	0
BLUELIX HOLDINGS INC	COMM	09624H109	149	10900	SH	SOLE 05	0	0	10900
BLYTH INC.	COMM	09643P108	382	12000	SH	DEFINED	12000	0	0
BLYTH INC.	COMM	09643P108	961	30200	SH	SOLE 04	30200	0	0
BLYTH INC.	COMM	09643P108	1057	33200	SH	SOLE 05	0	0	33200
BOB EVANS FARMS INC	COMM	096761101	332	14480	SH	DEFINED	14480	0	0
BOB EVANS FARMS INC	COMM	096761101	642	27963	SH	SOLE 04	27963	0	0
BOB EVANS FARMS INC	COMM	096761101	983	42800	SH	SOLE 05	0	0	42800
BOEING CO	COMM	097023105	70490	1199220	SH	DEFINED	1199220	0	0
BOEING CO	COMM	097023105	1757	29900	SH	SOLE 02	29900	0	29900
BOEING CO	COMM	097023105	11917	292300	SH	DEFINED 03	292300	0	0
BOEING CO	COMM	097023105	5995	102005	SH	SOLE 04	102005	0	0
BOEING CO	COMM	097023105	7063	120161	SH	SOLE 05	0	0	120161
BON-TON STORES INC	COMM	09776J101	104	5700	SH	DEFINED	5700	0	0
BON-TON STORES INC	COMM	09776J101	18	1000	SH	SOLE 04	1000	0	0
BON-TON STORES INC	COMM	09776J101	206	11300	SH	SOLE 05	0	0	11300
BOMBAY COMPANY INC. (THE)	COMM	097924104	70	13500	SH	DEFINED	13500	0	0
BOMBAY COMPANY INC. (THE)	COMM	097924104	16	3200	SH	SOLE 04	3200	0	0
BOMBAY COMPANY INC. (THE)	COMM	097924104	211	40700	SH	SOLE 05	0	0	40700
BONE CARE INTL INC	COMM	098072101	199	7610	SH	DEFINED	7610	0	0
BONE CARE INTL INC	COMM	098072101	45	1753	SH	SOLE 04	1753	0	0
BONE CARE INTL INC	COMM	098072101	547	20892	SH	SOLE 05	0	0	20892
BORDERS GROUP INC	COMM	099709107	406	15300	SH	DEFINED	15300	0	0
BORDERS GROUP INC	COMM	099709107	1404	52802	SH	SOLE 04	52802	0	0
BORG WARNER AUTOMOTIVE INC	COMM	099724106	521	10800	SH	DEFINED	10800	0	0
BORG WARNER AUTOMOTIVE INC	COMM	099724106	1877	38888	SH	SOLE 04	38888	0	0
BORLAND SOFTWARE CORPORATION	COMM	099849101	7231	900567	SH	DEFINED	900567	0	0
BORLAND SOFTWARE CORPORATION	COMM	099849101	11153	1196700	SH	DEFINED 03	1196700	0	0
BORLAND SOFTWARE CORPORATION	COMM	099849101	57	7220	SH	SOLE 04	7220	0	0
BORLAND SOFTWARE CORPORATION	COMM	099849101	741	92400	SH	SOLE 05	0	0	92400
BOSTON ACOUSTICS INC	COMM	100534106	2	200	SH	DEFINED	200	0	0
BOSTON BEER COMPANY INC.	COMM	100557107	66	3100	SH	DEFINED	3100	0	0
BOSTON BEER COMPANY INC.	COMM	100557107	17	800	SH	SOLE 04	800	0	0
BOSTON BEER COMPANY INC.	COMM	100557107	191	9000	SH	SOLE 05	0	0	9000
BOSTON COMMUNICATIONS GROUP IN	COMM	100582105	81	11521	SH	DEFINED	11521	0	0
BOSTON COMMUNICATIONS GROUP IN	COMM	100582105	12	1800	SH	SOLE 04	1800	0	0
BOSTON COMMUNICATIONS GROUP IN	COMM	100582105	149	21000	SH	SOLE 05	0	0	21000
BOSTON PRIVATE BANCORP INC	COMM	101119105	239	9993	SH	DEFINED	9993	0	0
BOSTON PRIVATE BANCORP INC	COMM	101119105	76	3200	SH	SOLE 04	3200	0	0
BOSTON PRIVATE BANCORP INC	COMM	101119105	864	36100	SH	SOLE 05	0	0	36100
BOSTON PROPERTIES INC.	COMM	101121101	1104	18520	SH	DEFINED	18520	0	0
BOSTON SCIENTIFIC CORP	COMM	101137107	7166	249964	SH	DEFINED	249964	0	0
BOSTON SCIENTIFIC CORP	COMM	101137107	2147	74900	SH	SOLE 02	0	0	74900
BOSTON SCIENTIFIC CORP	COMM	101137107	2915	101676	SH	SOLE 04	101676	0	0
BOSTON SCIENTIFIC CORP	COMM	101137107	3156	110100	SH	SOLE 05	0	0	110100
BOTTOMLINE TECHNOLOGIES INC	COMM	101388106	1	100	SH	DEFINED	100	0	0
BOWATER INC	COMM	102183100	532	14200	SH	DEFINED	14200	0	0
BOWATER INC	COMM	102183100	1455	38813	SH	SOLE 04	38813	0	0
BOWL AMER INC	COMM	102565108	2	210	SH	DEFINED	210	0	0
BOWNE & CO. INC.	COMM	103043105	190	12982	SH	DEFINED	12982	0	0
BOWNE & CO. INC.	COMM	103043105	46	3155	SH	SOLE 04	3155	0	0
BOWNE & CO. INC.	COMM	103043105	637	43400	SH	SOLE 05	0	0	43400
BOYD GAMING CORP.	COMM	103304101	764	14315	SH	DEFINED	14315	0	0
BOYD GAMING CORP.	COMM	103304101	2734	51223	SH	SOLE 04	51223	0	0
BOYD GAMING CORP.	COMM	103304101	1970	36900	SH	SOLE 05	0	0	36900
BOYDS COLLECTION LTD	COMM	103354106	9	3700	SH	DEFINED	3700	0	0
BOYKIN LODGING COMPANY	COMM	103430104	42	4500	SH	DEFINED	4500	0	0
BRADLEY PHARMACEUTICALS INC	COMM	104576103	43	4700	SH	DEFINED	4700	0	0
BRADLEY PHARMACEUTICALS INC	COMM	104576103	14	1600	SH	SOLE 04	1600	0	0
BRADLEY PHARMACEUTICALS INC	COMM	104576103	167	18300	SH	SOLE 05	0	0	18300
BRADY W H CO	COMM	104674106	415	12894	SH	DEFINED	12894	0	0
BRADY W H CO	COMM	104674106	105	3274	SH	SOLE 04	3274	0	0
BRADY W H CO	COMM	104674106	1203	37400	SH	SOLE 05	0	0	37400
BRANDYWINE REALTY TRUST	COMM	105368203	21157	750267	SH	DEFINED	750267	0	0
BRANDYWINE REALTY TRUST	COMM	105368203	108	3834	SH	SOLE 04	3834	0	0
BRANDYWINE REALTY TRUST	COMM	105368203	1215	43100	SH	SOLE 05	0	0	43100
BRIDGFORD FOODS CORP	COMM	108763103	4	500	SH	DEFINED	500	0	0
BRIGGS & STRATTON CORP	COMM	109043109	181	5100	SH	DEFINED	5100	0	0
BRIGHAM EXPL CO	COMM	109178103	131	14000	SH	DEFINED	14000	0	0
BRIGHAM EXPL CO	COMM	109178103	11	1200	SH	SOLE 04	1200	0	0
BRIGHAM EXPL CO	COMM	109178103	120	12800	SH	SOLE 05	0	0	12800
BRIGHT HORIZONS FAMILY SOULUTI	COMM	109195107	343	10204	SH	DEFINED	10204	0	0
BRIGHT HORIZONS FAMILY SOULUTI	COMM	109195107	85	2546	SH	SOLE 04	2546	0	0
BRIGHT HORIZONS FAMILY SOULUTI	COMM	109195107	1017	30200	SH	SOLE 05	0	0	30200
BRIGHTPOINT INC	COMM	109473405	161	8299	SH	DEFINED	8299	0	0
BRIGHTPOINT INC	COMM	109473405	40	2100	SH	SOLE 04	2100	0	0
BRIGHTPOINT INC	COMM	109473405	517	26700	SH	SOLE 05	0	0	26700
BRINKER INTL INC	COMM	109641100	173	4900	SH	DEFINED	4900	0	0
BRINKER INTL INC	COMM	109641100	2182	61494	SH	SOLE 04	61494	0	0
BRINK'S CO/THE	COMM	109696104	1139	33500	SH	DEFINED	33500	0	0
BRINK'S CO/THE	COMM	109696104	1337	39350	SH	SOLE 04	39350	0	0
BRISTOL MYERS SQUIBB CO	COMM	110122108	508	20000	SH	SOLE	20000	0	0

BRISTOL MYERS SQUIBB CO	COMM	110122108	20215	810561	SH	DEFINED		810561	0	0
BRISTOL MYERS SQUIBB CO	COMM	110122108	4003	164700	SH	DEFINED	03	164700	0	0
BRISTOL MYERS SQUIBB CO	COMM	110122108	5903	236725	SH	SOLE	04	236725	0	0
BRISTOL MYERS SQUIBB CO	COMM	110122108	7080	283900	SH	SOLE	05	0	0	283900
BRISTOL WEST HOLDINGS INC	COMM	11037M105	3172	207380	SH	DEFINED		207380	0	0
BRISTOL WEST HOLDINGS INC	COMM	11037M105	15	1000	SH	SOLE	04	1000	0	0
BRISTOL WEST HOLDINGS INC	COMM	11037M105	172	11300	SH	SOLE	05	0	0	11300
BRITESMILE INC	COMM	110415205	1	388	SH	DEFINED		388	0	0
BROADCOM CORPORATION	COMM	111320107	2922	98981	SH	DEFINED		98981	0	0
BROADCOM CORPORATION	COMM	111320107	1054	35711	SH	SOLE	04	35711	0	0
BROADCOM CORPORATION	COMM	111320107	1354	45876	SH	SOLE	05	0	0	45876
BROADVISION INC	COMM	111412607	3	1988	SH	DEFINED		1988	0	0
CORVIS CORPORATION	COMM	11161E101	63	15430	SH	DEFINED		15430	0	0
CORVIS CORPORATION	COMM	11161E101	14	3560	SH	SOLE	04	3560	0	0
CORVIS CORPORATION	COMM	11161E101	185	44709	SH	SOLE	05	0	0	44709
BROCADE COMMUNICATIONS SYS INC	COMM	111621108	557	94800	SH	DEFINED		94800	0	0
BROCADE COMMUNICATIONS SYS INC	COMM	111621108	138	23500	SH	SOLE	04	23500	0	0
BROCADE COMMUNICATIONS SYS INC	COMM	111621108	1666	283500	SH	SOLE	05	0	0	283500
BROOKFIELD HOMES CORPORATION	COMM	112723101	274	6500	SH	DEFINED		6500	0	0
BROOKFIELD HOMES CORPORATION	COMM	112723101	50	1200	SH	SOLE	04	1200	0	0
BROOKFIELD HOMES CORPORATION	COMM	112723101	663	15700	SH	SOLE	05	0	0	15700
BROOKLINE BANCORP INC	COMM	11373M107	324	22286	SH	DEFINED		22286	0	0
BROOKLINE BANCORP INC	COMM	11373M107	83	5750	SH	SOLE	04	5750	0	0
BROOKLINE BANCORP INC	COMM	11373M107	984	67542	SH	SOLE	05	0	0	67542
BROOKS AUTOMATION INC	COMM	114340102	263	17784	SH	DEFINED		17784	0	0
BROOKS AUTOMATION INC	COMM	114340102	60	4101	SH	SOLE	04	4101	0	0
BROOKS AUTOMATION INC	COMM	114340102	761	51412	SH	SOLE	05	0	0	51412
BROOKSTONE INC	COMM	114537103	129	8025	SH	DEFINED		8025	0	0
BROOKSTONE INC	COMM	114537103	31	1950	SH	SOLE	04	1950	0	0
BROOKSTONE INC	COMM	114537103	450	27825	SH	SOLE	05	0	0	27825
BROOKTROUT INC	COMM	114580103	23	2100	SH	DEFINED		2100	0	0
BROWN & BROWN INC.	COMM	115236101	166	3600	SH	DEFINED		3600	0	0
BROWN & BROWN INC.	COMM	115236101	2074	44938	SH	SOLE	04	44938	0	0
BROWN-FORMAN CORP.	COMM	115637209	2217	40888	SH	DEFINED		40888	0	0
BROWN-FORMAN CORP.	COMM	115637209	914	16860	SH	SOLE	04	16860	0	0
BROWN-FORMAN CORP.	COMM	115637209	895	16522	SH	SOLE	05	0	0	16522
BROWN SHOE COMPANY INC	COMM	115736100	244	7179	SH	DEFINED		7179	0	0
BROWN SHOE COMPANY INC	COMM	115736100	59	1739	SH	SOLE	04	1739	0	0
BROWN SHOE COMPANY INC	COMM	115736100	705	20700	SH	SOLE	05	0	0	20700
BRUKER BIOSCIENCES CORP	COMM	116794108	38	10987	SH	DEFINED		10987	0	0
BRUKER BIOSCIENCES CORP	COMM	116794108	6	1752	SH	SOLE	04	1752	0	0
BRUKER BIOSCIENCES CORP	COMM	116794108	49	14100	SH	SOLE	05	0	0	14100
BRUNSWICK CORP	COMM	117043109	1622	34364	SH	DEFINED		34364	0	0
BRUNSWICK CORP	COMM	117043109	528	11199	SH	SOLE	04	11199	0	0
BRUNSWICK CORP	COMM	117043109	656	13900	SH	SOLE	05	0	0	13900
BRUSH WELLMAN INC.	COMM	117421107	120	6311	SH	DEFINED		6311	0	0
BRUSH WELLMAN INC.	COMM	117421107	31	1655	SH	SOLE	04	1655	0	0
BRUSH WELLMAN INC.	COMM	117421107	330	17400	SH	SOLE	05	0	0	17400
BRYN MAWR BK CORP	COMM	117665109	53	2600	SH	DEFINED		2600	0	0
BRYN MAWR BK CORP	COMM	117665109	14	700	SH	SOLE	04	700	0	0
BRYN MAWR BK CORP	COMM	117665109	98	4800	SH	SOLE	05	0	0	4800
BUCA INC	COMM	117769109	15	2600	SH	DEFINED		2600	0	0
BSQUARE CORPORATION	COMM	11776U102	2	4600	SH	DEFINED		4600	0	0
BUCKEYE PARTNERS -LP	COMM	118230101	55	1200	SH	DEFINED		1200	0	0
BUCKEYE TECHNOLOGIES INC.	COMM	118255108	81	7598	SH	DEFINED		7598	0	0
BUCKEYE TECHNOLOGIES INC.	COMM	118255108	28	2690	SH	SOLE	04	2690	0	0
BUCKEYE TECHNOLOGIES INC.	COMM	118255108	271	25400	SH	SOLE	05	0	0	25400
BUCKHEAD AMER CORP	COMM	11835A105	0	600	SH	DEFINED		600	0	0
BUCKLE INC.	COMM	118440106	64	1949	SH	DEFINED		1949	0	0
BUCKLE INC.	COMM	118440106	23	724	SH	SOLE	04	724	0	0
BUCKLE INC.	COMM	118440106	144	4400	SH	SOLE	05	0	0	4400
BUCYRUS INTERNATIONAL INC.	COMM	118759109	1821	48600	SH	SOLE		0	0	48600
BUCYRUS INTERNATIONAL INC.	COMM	118759109	78	2100	SH	DEFINED		2100	0	0
BUCYRUS INTERNATIONAL INC.	COMM	118759109	24	650	SH	SOLE	04	650	0	0
BUCYRUS INTERNATIONAL INC.	COMM	118759109	267	7150	SH	SOLE	05	0	0	7150
BUFFALO WILD WINGS INC	COMM	119848109	23	625	SH	DEFINED		625	0	0
BUFFALO WILD WINGS INC	COMM	119848109	23	600	SH	SOLE	04	600	0	0
BUFFALO WILD WINGS INC	COMM	119848109	375	9800	SH	SOLE	05	0	0	9800
BUILDING MATERIAL HOLDING CORP	COMM	120113105	315	7140	SH	DEFINED		7140	0	0
BUILDING MATERIAL HOLDING CORP	COMM	120113105	66	1500	SH	SOLE	04	1500	0	0
BUILDING MATERIAL HOLDING CORP	COMM	120113105	783	17700	SH	SOLE	05	0	0	17700
BURKE MLS INC	COMM	121362107	1	1400	SH	DEFINED		1400	0	0
BURLINGTON COAT FACTORY WHSE C	COMM	121579106	225	8092	SH	DEFINED		8092	0	0
BURLINGTON COAT FACTORY WHSE C	COMM	121579106	46	1656	SH	SOLE	04	1656	0	0
BURLINGTON COAT FACTORY WHSE C	COMM	121579106	535	19200	SH	SOLE	05	0	0	19200
BURLINGTON NORTHN SANTA FE COR	COMM	12189T104	9829	184494	SH	DEFINED		184494	0	0
BURLINGTON NORTHN SANTA FE COR	COMM	12189T104	2959	55538	SH	SOLE	04	55538	0	0
BURLINGTON NORTHN SANTA FE COR	COMM	12189T104	2978	55910	SH	SOLE	05	0	0	55910
BURLINGTON RES INC	COMM	122014103	60611	1174636	SH	DEFINED		1174636	0	0
BURLINGTON RES INC	COMM	122014103	2734	53000	SH	SOLE		53000	0	0
BURLINGTON RES INC	COMM	122014103	2720	52720	SH	SOLE	04	52720	0	0
BURLINGTON RES INC	COMM	122014103	2971	57594	SH	SOLE	05	0	0	57594
BURLINGTON RES INC	COMM	122014103	3405	66000	SH	SOLE	07	66000	0	0
BURLINGTON RES INC	COMM	122014103	8668	168000	SH	SOLE	07	168000	0	0
C&D TECHNOLOGIES INC.	COMM	124661109	81	8294	SH	DEFINED		8294	0	0
C&D TECHNOLOGIES INC.	COMM	124661109	21	2229	SH	SOLE	04	2229	0	0
C&D TECHNOLOGIES INC.	COMM	124661109	238	24400	SH	SOLE	05	0	0	24400
CBL & ASSOC PPTYS INC	COMM	124830100	401	5600	SH	DEFINED		5600	0	0
CCC INFORMATION SVCS GROUP INC	COMM	12487Q109	29	1259	SH	DEFINED		1259	0	0
CCC INFORMATION SVCS GROUP INC	COMM	12487Q109	5	238	SH	SOLE	04	238	0	0

CCC INFORMATION SVCS GROUP INC	COMM	12487Q109	25	1112	SH	SOLE	05	0	0	1112
CBRL GROUP INC	COMM	12489V106	634	15400	SH	DEFINED		15400	0	0
CBRL GROUP INC	COMM	12489V106	1546	37544	SH	SOLE	04	37544	0	0
CBRL GROUP INC	COMM	12489V106	1638	39800	SH	SOLE	05	0	0	39800
CB RICHARD ELLIS INC	COMM	12497T101	263	7550	SH	DEFINED		7550	0	0
CB RICHARD ELLIS INC	COMM	12497T101	47	1350	SH	SOLE	04	1350	0	0
CB RICHARD ELLIS INC	COMM	12497T101	552	15850	SH	SOLE	05	0	0	15850
C COR INC	COMM	125010108	102	17434	SH	DEFINED		17434	0	0
C COR INC	COMM	125010108	21	3724	SH	SOLE	04	3724	0	0
C COR INC	COMM	125010108	297	50500	SH	SOLE	05	0	0	50500
CDI CORP.	COMM	125071100	109	5001	SH	DEFINED		5001	0	0
CDI CORP.	COMM	125071100	29	1351	SH	SOLE	04	1351	0	0
CDI CORP.	COMM	125071100	347	15900	SH	SOLE	05	0	0	15900
CDW CORP	COMM	12512N105	273	4845	SH	DEFINED		4845	0	0
CDW CORP	COMM	12512N105	3014	53457	SH	SOLE	04	53457	0	0
CEC ENTERTAINMENT INC.	COMM	125137109	499	13900	SH	DEFINED		13900	0	0
CEC ENTERTAINMENT INC.	COMM	125137109	120	3350	SH	SOLE	04	3350	0	0
CEC ENTERTAINMENT INC.	COMM	125137109	1535	42700	SH	SOLE	05	0	0	42700
CFS BANCORP INC	COMM	12525D102	11	800	SH	DEFINED		800	0	0
CH ENERGY GROUP INC.	COMM	12541M102	269	5989	SH	DEFINED		5989	0	0
CH ENERGY GROUP INC.	COMM	12541M102	63	1404	SH	SOLE	04	1404	0	0
CH ENERGY GROUP INC.	COMM	12541M102	822	18300	SH	SOLE	05	0	0	18300
C.H. ROBINSON WORLDWIDE INCORP	COMM	12541W100	245	4800	SH	DEFINED		4800	0	0
C.H. ROBINSON WORLDWIDE INCORP	COMM	12541W100	3019	58944	SH	SOLE	04	58944	0	0
CIGNA CORP	COMM	125509109	46315	520696	SH	DEFINED		520696	0	0
CIGNA CORP	COMM	125509109	2579	29000	SH	SOLE		29000	0	0
CIGNA CORP	COMM	125509109	1553	17470	SH	SOLE	04	17470	0	0
CIGNA CORP	COMM	125509109	1681	18900	SH	SOLE	05	0	0	18900
CIGNA CORP	COMM	125509109	3113	35000	SH	SOLE	07	35000	0	0
CIGNA CORP	COMM	125509109	7827	88000	SH	SOLE	07	88000	0	0
CIT GROUP HLDGS INC	COMM	125581108	3405	90400	SH	DEFINED		90400	0	0
CIT GROUP HLDGS INC	COMM	125581108	787	20900	SH	SOLE	04	20900	0	0
CIT GROUP HLDGS INC	COMM	125581108	1197	31800	SH	SOLE	05	0	0	31800
CKE RESTAURANTS INC	COMM	12561E105	294	18600	SH	DEFINED		18600	0	0
CKE RESTAURANTS INC	COMM	12561E105	71	4500	SH	SOLE	04	4500	0	0
CKE RESTAURANTS INC	COMM	12561E105	824	52000	SH	SOLE	05	0	0	52000
CLECO CORPORATION	COMM	12561W105	384	18167	SH	DEFINED		18167	0	0
CLECO CORPORATION	COMM	12561W105	90	4280	SH	SOLE	04	4280	0	0
CLECO CORPORATION	COMM	12561W105	1249	59000	SH	SOLE	05	0	0	59000
CMGI INC	COMM	125750109	285	144300	SH	DEFINED		144300	0	0
CMGI INC	COMM	125750109	67	34100	SH	SOLE	04	34100	0	0
CMGI INC	COMM	125750109	853	431200	SH	SOLE	05	0	0	431200
CMS ENERGY CORP	COMM	125896100	1830	140914	SH	DEFINED		140914	0	0
CMS ENERGY CORP	COMM	125896100	490	37792	SH	SOLE	04	37792	0	0
CMS ENERGY CORP	COMM	125896100	2387	183800	SH	SOLE	05	0	0	183800
CPI CORP.	COMM	125902106	31	2100	SH	DEFINED		2100	0	0
CSS INDUSTRIES INC	COMM	125906107	85	2495	SH	DEFINED		2495	0	0
CSS INDUSTRIES INC	COMM	125906107	19	581	SH	SOLE	04	581	0	0
CSS INDUSTRIES INC	COMM	125906107	234	6827	SH	SOLE	05	0	0	6827
CSK AUTO CORP.	COMM	125965103	266	15534	SH	DEFINED		15534	0	0
CSK AUTO CORP.	COMM	125965103	73	4294	SH	SOLE	04	4294	0	0
CSK AUTO CORP.	COMM	125965103	823	48000	SH	SOLE	05	0	0	48000
CNA FINL CORP	COMM	126117100	538	19329	SH	DEFINED		19329	0	0
CNB FINANCIAL CORP/PA	COMM	126128107	11	765	SH	SOLE	05	0	0	765
CNA SURETY CORPORATION	COMM	12612L108	53	3986	SH	DEFINED		3986	0	0
CNA SURETY CORPORATION	COMM	12612L108	19	1472	SH	SOLE	04	1472	0	0
CNA SURETY CORPORATION	COMM	12612L108	107	8000	SH	SOLE	05	0	0	8000
CNF INC	COMM	12612W104	12213	263400	SH	DEFINED		263400	0	0
CNF INC	COMM	12612W104	1604	34600	SH	SOLE	04	34600	0	0
CNF INC	COMM	12612W104	2272	49000	SH	SOLE	07	49000	0	0
CNS INC	COMM	126136100	47	2700	SH	DEFINED		2700	0	0
CNET NETWORKS, INC.	COMM	12613R104	474	49600	SH	DEFINED		49600	0	0
CNET NETWORKS, INC.	COMM	12613R104	109	11500	SH	SOLE	04	11500	0	0
CNET NETWORKS, INC.	COMM	12613R104	1394	145900	SH	SOLE	05	0	0	145900
CSG SYS INTL INC	COMM	126349109	339	21165	SH	DEFINED		21165	0	0
CSG SYS INTL INC	COMM	126349109	678	42300	SH	SOLE	04	42300	0	0
CSG SYS INTL INC	COMM	126349109	1059	66000	SH	SOLE	05	0	0	66000
CSX CORP	COMM	126408103	3954	94578	SH	DEFINED		94578	0	0
CSX CORP	COMM	126408103	1088	26032	SH	SOLE	04	26032	0	0
CSX CORP	COMM	126408103	1304	31200	SH	SOLE	05	0	0	31200
CSX CORP	COMM	126408103	2090	50000	SH	SOLE	07	50000	0	0
CT COMMUNICATIONS INC	COMM	126426402	69	6555	SH	DEFINED		6555	0	0
CT COMMUNICATIONS INC	COMM	126426402	17	1640	SH	SOLE	04	1640	0	0
CT COMMUNICATIONS INC	COMM	126426402	229	21600	SH	SOLE	05	0	0	21600
CTN MEDIA GROUP INC	COMM	12643W206	0	50	SH	DEFINED		50	0	0
CTS CORP.	COMM	126501105	167	13408	SH	DEFINED		13408	0	0
CTS CORP.	COMM	126501105	40	3250	SH	SOLE	04	3250	0	0
CTS CORP.	COMM	126501105	511	40900	SH	SOLE	05	0	0	40900
CUNO INC	COMM	126583103	384	7431	SH	DEFINED		7431	0	0
CUNO INC	COMM	126583103	833	16100	SH	SOLE		0	0	16100
CUNO INC	COMM	126583103	85	1648	SH	SOLE	04	1648	0	0
CUNO INC	COMM	126583103	1118	21600	SH	SOLE	05	0	0	21600
CVB FINANCIAL CORP.	COMM	126600105	302	16997	SH	DEFINED		16997	0	0
CVB FINANCIAL CORP.	COMM	126600105	74	4175	SH	SOLE	04	4175	0	0
CVB FINANCIAL CORP.	COMM	126600105	852	47856	SH	SOLE	05	0	0	47856
CVS CORP	COMM	126650100	10281	199418	SH	DEFINED		199418	0	0
CVS CORP	COMM	126650100	3026	58694	SH	SOLE	04	58694	0	0
CVS CORP	COMM	126650100	2907	56400	SH	SOLE	05	0	0	56400
CV THERAPEUTICS INC	COMM	126667104	281	13900	SH	DEFINED		13900	0	0
CV THERAPEUTICS INC	COMM	126667104	71	3557	SH	SOLE	04	3557	0	0

CV THERAPEUTICS INC	COMM	126667104	813	40200	SH	SOLE	05	0	0	40200
CABELAS INC	COMM	126804301	32	1600	SH	DEFINED		1600	0	0
CABLEVISION SYSTEMS CORP.	COMM	12686C109	460	16438	SH	DEFINED		16438	0	0
CABOT CORP	COMM	127055101	420	12700	SH	DEFINED		12700	0	0
CABOT CORP	COMM	127055101	1413	42700	SH	SOLE	04	42700	0	0
CABOT OIL & GAS CORP.	COMM	127097103	730	19431	SH	DEFINED		19431	0	0
CABOT OIL & GAS CORP.	COMM	127097103	168	4476	SH	SOLE	04	4476	0	0
CABOT OIL & GAS CORP.	COMM	127097103	2119	56400	SH	SOLE	05	0	0	56400
CABOT MICROELECTRONIC CORPORAT	COMM	12709P103	284	9000	SH	DEFINED		9000	0	0
CABOT MICROELECTRONIC CORPORAT	COMM	12709P103	596	18879	SH	SOLE	04	18879	0	0
CABOT MICROELECTRONIC CORPORAT	COMM	12709P103	808	25600	SH	SOLE	05	0	0	25600
CACHE INC	COMM	127150308	88	6550	SH	DEFINED		6550	0	0
CACHE INC	COMM	127150308	18	1400	SH	SOLE	04	1400	0	0
CACHE INC	COMM	127150308	217	16050	SH	SOLE	05	0	0	16050
CACI INTL INC	COMM	127190304	586	10716	SH	DEFINED		10716	0	0
CACI INTL INC	COMM	127190304	1905	34800	SH	SOLE		0	0	34800
CACI INTL INC	COMM	127190304	159	2908	SH	SOLE	04	2908	0	0
CACI INTL INC	COMM	127190304	1823	33300	SH	SOLE	05	0	0	33300
CADENCE DESIGN SYS INC	COMM	127387108	4795	319700	SH	DEFINED		319700	0	0
CADENCE DESIGN SYS INC	COMM	127387108	2816	187777	SH	SOLE	04	187777	0	0
CADMUS COMMUNICATIONS CORP	COMM	127587103	9	600	SH	DEFINED		600	0	0
CAESARS ENTERTAINMENT INC	COMM	127687101	1561	79566	SH	DEFINED		79566	0	0
CAESARS ENTERTAINMENT INC	COMM	127687101	4549	231872	SH	SOLE	04	231872	0	0
CAGLES INC	COMM	127703106	1	200	SH	DEFINED		200	0	0
CAL DIVE INTL INC	COMM	127914109	731	15837	SH	DEFINED		15837	0	0
CAL DIVE INTL INC	COMM	127914109	2258	48900	SH	SOLE		0	0	48900
CAL DIVE INTL INC	COMM	127914109	151	3278	SH	SOLE	04	3278	0	0
CAL DIVE INTL INC	COMM	127914109	2199	47600	SH	SOLE	05	0	0	47600
CAL MAINE FOODS INC	COMM	128030202	22	2800	SH	DEFINED		2800	0	0
CAL MAINE FOODS INC	COMM	128030202	9	1200	SH	SOLE	04	1200	0	0
CAL MAINE FOODS INC	COMM	128030202	101	12700	SH	SOLE	05	0	0	12700
CALAMOS ASSET MANAGEMENT	COMM	12811R104	152	6000	SH	DEFINED		6000	0	0
CALAMOS ASSET MANAGEMENT	COMM	12811R104	45	1800	SH	SOLE	04	1800	0	0
CALAMOS ASSET MANAGEMENT	COMM	12811R104	564	22200	SH	SOLE	05	0	0	22200
CALAMP CORP	COMM	128126109	15	2600	SH	DEFINED		2600	0	0
CALGON CARBON CORP.	COMM	129603106	110	13501	SH	DEFINED		13501	0	0
CALGON CARBON CORP.	COMM	129603106	29	3651	SH	SOLE	04	3651	0	0
CALGON CARBON CORP.	COMM	129603106	318	38800	SH	SOLE	05	0	0	38800
CALIFORNIA COASTAL COMMUNITIES	COMM	129915203	10	400	SH	DEFINED		400	0	0
CALIFORNIA FIRST NATIONAL BANC	COMM	130222102	7	600	SH	DEFINED		600	0	0
CALIFORNIA MICRO DEVICES CORP	COMM	130439102	38	7600	SH	DEFINED		7600	0	0
CALIFORNIA MICRO DEVICES CORP	COMM	130439102	8	1600	SH	SOLE	04	1600	0	0
CALIFORNIA MICRO DEVICES CORP	COMM	130439102	92	18400	SH	SOLE	05	0	0	18400
CALIFORNIA PIZZA KITCHEN	COMM	13054D109	196	8500	SH	DEFINED		8500	0	0
CALIFORNIA PIZZA KITCHEN	COMM	13054D109	30	1300	SH	SOLE	04	1300	0	0
CALIFORNIA PIZZA KITCHEN	COMM	13054D109	506	21900	SH	SOLE	05	0	0	21900
CALIFORNIA WATER SERVICE GROUP	COMM	130788102	200	6096	SH	DEFINED		6096	0	0
CALIFORNIA WATER SERVICE GROUP	COMM	130788102	50	1527	SH	SOLE	04	1527	0	0
CALIFORNIA WATER SERVICE GROUP	COMM	130788102	598	18200	SH	SOLE	05	0	0	18200
CALIPER LIFE SCIENCES CORP	COMM	130872104	20	3185	SH	DEFINED		3185	0	0
CALLAWAY GOLF CO	COMM	131193104	339	26800	SH	DEFINED		26800	0	0
CALLAWAY GOLF CO	COMM	131193104	757	59800	SH	SOLE	04	59800	0	0
CALLAWAY GOLF CO	COMM	131193104	974	76900	SH	SOLE	05	0	0	76900
CALLON PETROLEUM COMPANY	COMM	13123X102	103	6700	SH	DEFINED		6700	0	0
CALLON PETROLEUM COMPANY	COMM	13123X102	24	1600	SH	SOLE	04	1600	0	0
CALLON PETROLEUM COMPANY	COMM	13123X102	284	18500	SH	SOLE	05	0	0	18500
CALPINE CORP	COMM	131347106	934	340960	SH	DEFINED		340960	0	0
CALPINE CORP	COMM	131347106	215	78646	SH	SOLE	04	78646	0	0
CALPINE CORP	COMM	131347106	1680	613500	SH	SOLE	05	0	0	613500
CALYPTE BIOMEDICAL CORP	COMM	131722605	4	16300	SH	DEFINED		16300	0	0
CAMBREX CORP.	COMM	132011107	176	8585	SH	DEFINED		8585	0	0
CAMBREX CORP.	COMM	132011107	48	2365	SH	SOLE	04	2365	0	0
CAMBREX CORP.	COMM	132011107	522	25400	SH	SOLE	05	0	0	25400
CAMCO FINL CORP	COMM	132618109	7	500	SH	DEFINED		500	0	0
CAMDEN NATL CORP	COMM	133034108	65	1900	SH	DEFINED		1900	0	0
CAMDEN NATL CORP	COMM	133034108	24	700	SH	SOLE	04	700	0	0
CAMDEN NATL CORP	COMM	133034108	180	5200	SH	SOLE	05	0	0	5200
CAMDEN PROPERTY TRUST	COMM	133131102	404	8657	SH	DEFINED		8657	0	0
CAMPBELL SOUP CO	COMM	134429109	3961	139135	SH	DEFINED		139135	0	0
CAMPBELL SOUP CO	COMM	134429109	1494	52490	SH	SOLE	04	52490	0	0
CAMPBELL SOUP CO	COMM	134429109	1537	54000	SH	SOLE	05	0	0	54000
CANDELA CORP	COMM	136907102	67	7500	SH	DEFINED		7500	0	0
CANDELA CORP	COMM	136907102	17	1900	SH	SOLE	04	1900	0	0
CANDELA CORP	COMM	136907102	196	22000	SH	SOLE	05	0	0	22000
CANCERVAX CORPORATION	COMM	13738Y107	21	3400	SH	DEFINED		3400	0	0
CANCERVAX CORPORATION	COMM	13738Y107	6	1100	SH	SOLE	04	1100	0	0
CANCERVAX CORPORATION	COMM	13738Y107	74	11800	SH	SOLE	05	0	0	11800
CANTEL INDS INC	COMM	138098108	26	900	SH	DEFINED		900	0	0
CANYON RES CORP	COMM	138869300	4	5600	SH	DEFINED		5600	0	0
CAPITAL CITY BK GROUP INC	COMM	139674105	119	3077	SH	DEFINED		3077	0	0
CAPITAL CITY BK GROUP INC	COMM	139674105	32	837	SH	SOLE	04	837	0	0
CAPITAL CITY BK GROUP INC	COMM	139674105	301	7725	SH	SOLE	05	0	0	7725
CAPITAL AUTOMOTIVE REIT	COMM	139733109	520	15850	SH	DEFINED		15850	0	0
CAPITAL AUTOMOTIVE REIT	COMM	139733109	127	3872	SH	SOLE	04	3872	0	0
CAPITAL AUTOMOTIVE REIT	COMM	139733109	1463	44600	SH	SOLE	05	0	0	44600
CAPITAL BANK CORPORATION	COMM	139793103	19	1100	SH	DEFINED		1100	0	0
CAPITAL CORP. OF THE WEST	COMM	140065202	81	1800	SH	DEFINED		1800	0	0
CAPITAL CORP. OF THE WEST	COMM	140065202	22	500	SH	SOLE	04	500	0	0
CAPITAL CORP. OF THE WEST	COMM	140065202	239	5300	SH	SOLE	05	0	0	5300
CAPITAL CROSSING BANK	COMM	140071101	19	600	SH	DEFINED		600	0	0

CAPITAL CROSSING BANK	COMM	140071101	6	200	SH	SOLE	04	200	0	0
CAPITAL CROSSING BANK	COMM	140071101	63	2000	SH	SOLE	05	0	0	2000
CAPITAL LEASE FUNDING INC	COMM	140288101	111	10100	SH	DEFINED		10100	0	0
CAPITAL LEASE FUNDING INC	COMM	140288101	36	3300	SH	SOLE	04	3300	0	0
CAPITAL LEASE FUNDING INC	COMM	140288101	412	37300	SH	SOLE	05	0	0	37300
CAPITAL ONE FINL CORP	COMM	14040H105	8608	115267	SH	DEFINED		115267	0	0
CAPITAL ONE FINL CORP	COMM	14040H105	2081	27867	SH	SOLE	04	27867	0	0
CAPITAL ONE FINL CORP	COMM	14040H105	2621	35100	SH	SOLE	05	0	0	35100
CAPITAL SOUTHWEST CORP	COMM	140501107	38	500	SH	DEFINED		500	0	0
CAPITAL SOUTHWEST CORP	COMM	140501107	15	200	SH	SOLE	04	200	0	0
CAPITAL SOUTHWEST CORP	COMM	140501107	130	1700	SH	SOLE	05	0	0	1700
CAPITAL TRUST	COMM	14052H506	22	700	SH	DEFINED		700	0	0
CAPITAL TRUST	COMM	14052H506	6	200	SH	SOLE	04	200	0	0
CAPITAL TRUST	COMM	14052H506	80	2500	SH	SOLE	05	0	0	2500
CAPITALSOURCE INC	COMM	14055X102	140	6100	SH	DEFINED		6100	0	0
CAPITOL BANCORP LTD.	COMM	14056D105	79	2720	SH	DEFINED		2720.2	0	0
CAPITOL BANCORP LTD.	COMM	14056D105	23	800	SH	SOLE	04	800	0	0
CAPITOL BANCORP LTD.	COMM	14056D105	198	6800	SH	SOLE	05	0	0	6800
CAPITOL FEDERAL FINANCIAL	COMM	14057C106	263	7540	SH	DEFINED		7540	0	0
CAPSTONE TURBINE	COMM	14067D102	34	23600	SH	DEFINED		23600	0	0
CAPSTONE TURBINE	COMM	14067D102	8	6000	SH	SOLE	04	6000	0	0
CAPSTONE TURBINE	COMM	14067D102	98	67800	SH	SOLE	05	0	0	67800
CAPSTEAD MTG CORP	COMM	14067E506	84	10100	SH	DEFINED		10100	0	0
CAPSTEAD MTG CORP	COMM	14067E506	18	2183	SH	SOLE	04	2183	0	0
CAPSTEAD MTG CORP	COMM	14067E506	208	25000	SH	SOLE	05	0	0	25000
CAPTARIS INC	COMM	14071N104	37	9100	SH	DEFINED		9100	0	0
CAPTARIS INC	COMM	14071N104	8	2100	SH	SOLE	04	2100	0	0
CAPTARIS INC	COMM	14071N104	102	24700	SH	SOLE	05	0	0	24700
CARACO PHARMACEUTICAL LABS LTD	COMM	14075T107	10	1300	SH	DEFINED		1300	0	0
CARACO PHARMACEUTICAL LABS LTD	COMM	14075T107	3	400	SH	SOLE	04	400	0	0
CARACO PHARMACEUTICAL LABS LTD	COMM	14075T107	34	4400	SH	SOLE	05	0	0	4400
CARBO CERAMICS INC	COMM	140781105	363	5068	SH	DEFINED		5068	0	0
CARBO CERAMICS INC	COMM	140781105	83	1168	SH	SOLE	04	1168	0	0
CARBO CERAMICS INC	COMM	140781105	1040	14500	SH	SOLE	05	0	0	14500
CARAUSTAR INDS INC	COMM	140909102	163	12774	SH	DEFINED		12774	0	0
CARAUSTAR INDS INC	COMM	140909102	38	3053	SH	SOLE	04	3053	0	0
CARAUSTAR INDS INC	COMM	140909102	467	36600	SH	SOLE	05	0	0	36600
CAPITAL TITLE GROUP INC	COMM	140919101	35	5800	SH	DEFINED		5800	0	0
CARDIAC SCIENCE INC	COMM	141410209	28	25900	SH	DEFINED		25900	0	0
CARDIAC SCIENCE INC	COMM	141410209	7	6900	SH	SOLE	04	6900	0	0
CARDIAC SCIENCE INC	COMM	141410209	69	62800	SH	SOLE	05	0	0	62800
CARDINAL HEALTH INC	COMM	14149Y108	8270	151246	SH	DEFINED		151246	0	0
CARDINAL HEALTH INC	COMM	14149Y108	3281	60008	SH	SOLE	04	60008	0	0
CARDINAL HEALTH INC	COMM	14149Y108	3410	62375	SH	SOLE	05	0	0	62375
CARDIODYNAMICS INTL CORP	COMM	141597104	649	220132	SH	DEFINED		220132	0	0
CARDIODYNAMICS INTL CORP	COMM	141597104	9	3271	SH	SOLE	04	3271	0	0
CARDIODYNAMICS INTL CORP	COMM	141597104	121	41200	SH	SOLE	05	0	0	41200
CARDIOTECH INTERNATIONAL INC.	COMM	14160C100	2	1476	SH	DEFINED		1476	0	0
CAREER EDUCATION CORP	COMM	141665109	189	5668	SH	DEFINED		5668	0	0
CAREER EDUCATION CORP	COMM	141665109	2361	70594	SH	SOLE	04	70594	0	0
CAREMARK RX INC.	COMM	141705103	7195	180744	SH	DEFINED		180744	0	0
CAREMARK RX INC.	COMM	141705103	3202	80000	SH	SOLE		80000	0	0
CAREMARK RX INC.	COMM	141705103	1441	36200	SH	SOLE	02	0	0	36200
CAREMARK RX INC.	COMM	141705103	2529	63527	SH	SOLE	04	63527	0	0
CAREMARK RX INC.	COMM	141705103	2696	67734	SH	SOLE	05	0	0	67734
CARLISLE COS. INC.	COMM	142339100	476	6900	SH	DEFINED		6900	0	0
CARLISLE COS. INC.	COMM	142339100	1502	21744	SH	SOLE	04	21744	0	0
CARMAX INC	COMM	143130102	183	6000	SH	DEFINED		6000	0	0
CARMAX INC	COMM	143130102	2221	72613	SH	SOLE	04	72613	0	0
CARMIKE CINEMAS INC.	COMM	143436400	116	3100	SH	DEFINED		3100	0	0
CARMIKE CINEMAS INC.	COMM	143436400	18	500	SH	SOLE	04	500	0	0
CARMIKE CINEMAS INC.	COMM	143436400	217	5800	SH	SOLE	05	0	0	5800
CARNIVAL CORP	COMM	143658300	8724	171807	SH	DEFINED		171807	0	0
CARNIVAL CORP	COMM	143658300	1447	28500	SH	SOLE	02	0	0	28500
CARNIVAL CORP	COMM	143658300	3431	67570	SH	SOLE	04	67570	0	0
CARNIVAL CORP	COMM	143658300	4108	80900	SH	SOLE	05	0	0	80900
CARPENTER TECHNOLOGY	COMM	144285103	525	8626	SH	DEFINED		8626	0	0
CARPENTER TECHNOLOGY	COMM	144285103	125	2057	SH	SOLE	04	2057	0	0
CARPENTER TECHNOLOGY	COMM	144285103	1547	25400	SH	SOLE	05	0	0	25400
CARRAMERICA REALTY CORP TR	COMM	144418100	693	22200	SH	DEFINED		22200	0	0
CARRAMERICA REALTY CORP TR	COMM	144418100	125	4000	SH	SOLE	04	4000	0	0
CARRAMERICA REALTY CORP TR	COMM	144418100	2063	66000	SH	SOLE	05	0	0	66000
CARREKER CORPORATION	COMM	144433109	35	6300	SH	DEFINED		6300	0	0
CARREKER CORPORATION	COMM	144433109	7	1400	SH	SOLE	04	1400	0	0
CARREKER CORPORATION	COMM	144433109	94	16800	SH	SOLE	05	0	0	16800
CARRIER ACCESS CORP	COMM	144460102	62	10100	SH	DEFINED		10100	0	0
CARRIER ACCESS CORP	COMM	144460102	9	1500	SH	SOLE	04	1500	0	0
CARRIER ACCESS CORP	COMM	144460102	108	17700	SH	SOLE	05	0	0	17700
CARRIZO OIL & GAS	COMM	144577103	57	3200	SH	DEFINED		3200	0	0
CARROLLTON BANCORP	COMM	145282109	3	210	SH	DEFINED		210	0	0
CARTER HLDGS INC	COMM	146229109	127	3200	SH	DEFINED		3200	0	0
CARTER HLDGS INC	COMM	146229109	11	300	SH	SOLE	04	300	0	0
CARTER HLDGS INC	COMM	146229109	139	3500	SH	SOLE	05	0	0	3500
CASCADE BANCORP	COMM	147154108	121	6400	SH	DEFINED		6400	0	0
CASCADE BANCORP	COMM	147154108	29	1525	SH	SOLE	04	1525	0	0
CASCADE BANCORP	COMM	147154108	494	25900	SH	SOLE	05	0	0	25900
CASCADE CORP	COMM	147195101	198	5600	SH	DEFINED		5600	0	0
CASCADE CORP	COMM	147195101	39	1100	SH	SOLE	04	1100	0	0
CASCADE CORP	COMM	147195101	433	12200	SH	SOLE	05	0	0	12200
CASCADE FINL CORP	COMM	147272108	7	412	SH	DEFINED		412	0	0

CASCADE NATURAL GAS CORP.	COMM	147339105	120	6122	SH	DEFINED		6122	0	0
CASCADE NATURAL GAS CORP.	COMM	147339105	30	1552	SH	SOLE	04	1552	0	0
CASCADE NATURAL GAS CORP.	COMM	147339105	364	18500	SH	SOLE	05	0	0	18500
CASELLA WASTE SYSTEMS INC.	COMM	147448104	102	7578	SH	DEFINED		7578	0	0
CASELLA WASTE SYSTEMS INC.	COMM	147448104	25	1909	SH	SOLE	04	1909	0	0
CASELLA WASTE SYSTEMS INC.	COMM	147448104	300	22200	SH	SOLE	05	0	0	22200
CASEYS GEN STORES INC	COMM	147528103	355	20207	SH	DEFINED		20207	0	0
CASEYS GEN STORES INC	COMM	147528103	88	5054	SH	SOLE	04	5054	0	0
CASEYS GEN STORES INC	COMM	147528103	1067	60700	SH	SOLE	05	0	0	60700
CASH AMERICA INTERNATIONAL INC	COMM	14754D100	242	11119	SH	DEFINED		11119	0	0
CASH AMERICA INTERNATIONAL INC	COMM	14754D100	55	2557	SH	SOLE	04	2557	0	0
CASH AMERICA INTERNATIONAL INC	COMM	14754D100	707	32400	SH	SOLE	05	0	0	32400
CASTLE A M & CO	COMM	148411101	10	800	SH	DEFINED		800	0	0
CASUAL MALE RETAIL GROUP INC	COMM	148711104	93	13700	SH	DEFINED		13700	0	0
CASUAL MALE RETAIL GROUP INC	COMM	148711104	19	2800	SH	SOLE	04	2800	0	0
CASUAL MALE RETAIL GROUP INC	COMM	148711104	274	40500	SH	SOLE	05	0	0	40500
CATALINA MARKETING CORP.	COMM	148867104	459	17800	SH	DEFINED		17800	0	0
CATALINA MARKETING CORP.	COMM	148867104	1031	39900	SH	SOLE	04	39900	0	0
CATALINA MARKETING CORP.	COMM	148867104	1390	53800	SH	SOLE	05	0	0	53800
CATALYST SEMICONDUCTOR INC	COMM	148881105	0	200	SH	DEFINED		200	0	0
CATALYTICA ENERGY SYSTEMS INC	COMM	148884109	5	2766	SH	DEFINED		2766	0	0
CATAPULT COMMUNICATIONS CORP	COMM	149016107	46	2172	SH	DEFINED		2172	0	0
CATAPULT COMMUNICATIONS CORP	COMM	149016107	12	600	SH	SOLE	04	600	0	0
CATAPULT COMMUNICATIONS CORP	COMM	149016107	90	4200	SH	SOLE	05	0	0	4200
CATELLUS DEVELOPMENT CORP.	COMM	149113102	172	6378	SH	DEFINED		6378	0	0
CATERPILLAR INC	COMM	149123101	10794	119744	SH	DEFINED		119744	0	0
CATERPILLAR INC	COMM	149123101	1343	14900	SH	SOLE	02	0	0	14900
CATERPILLAR INC	COMM	149123101	9535	120700	SH	DEFINED	03	120700	0	0
CATERPILLAR INC	COMM	149123101	3708	41138	SH	SOLE	04	41138	0	0
CATERPILLAR INC	COMM	149123101	4462	49500	SH	SOLE	05	0	0	49500
CATHAY GENERAL BANCORP	COMM	149150104	547	17466	SH	DEFINED		17466	0	0
CATHAY GENERAL BANCORP	COMM	149150104	133	4258	SH	SOLE	04	4258	0	0
CATHAY GENERAL BANCORP	COMM	149150104	1553	49548	SH	SOLE	05	0	0	49548
CATO CORP NEW	COMM	149205106	245	7697	SH	DEFINED		7697	0	0
CATO CORP NEW	COMM	149205106	55	1725	SH	SOLE	04	1725	0	0
CATO CORP NEW	COMM	149205106	711	22300	SH	SOLE	05	0	0	22300
CAVALRY BANCORP INC	COMM	149547101	8	400	SH	DEFINED		400	0	0
CAVCO INDS INC	COMM	149568107	35	1510	SH	DEFINED		1510	0	0
CELADON GROUP INC	COMM	150838100	31	1700	SH	DEFINED		1700	0	0
CELL GENESYS INC	COMM	150921104	81	17474	SH	DEFINED		17474	0	0
CELL GENESYS INC	COMM	150921104	20	4390	SH	SOLE	04	4390	0	0
CELL GENESYS INC	COMM	150921104	237	51100	SH	SOLE	05	0	0	51100
CELLSTAR CORP	COMM	150925204	7	3155	SH	DEFINED		3155	0	0
CELERITEK INC	COMM	150926103	0	500	SH	DEFINED		500	0	0
CELL THERAPEUTICS INC.	COMM	150934107	80	22631	SH	DEFINED		22631	0	0
CELL THERAPEUTICS INC.	COMM	150934107	16	4706	SH	SOLE	04	4706	0	0
CELL THERAPEUTICS INC.	COMM	150934107	231	65200	SH	SOLE	05	0	0	65200
CELGENE CORP	COMM	151020104	2742	80000	SH	SOLE		80000	0	0
CELGENE CORP	COMM	151020104	336	9980	SH	DEFINED		9980	0	0
CELGENE CORP	COMM	151020104	1360	40300	SH	SOLE	02	0	0	40300
CENDANT CORPORATION	COMM	151313103	9468	466223	SH	DEFINED		466223	0	0
CENDANT CORPORATION	COMM	151313103	2988	147163	SH	SOLE	04	147163	0	0
CENDANT CORPORATION	COMM	151313103	3124	153828	SH	SOLE	05	0	0	153828
CENTENNIAL CELLULAR CORP	COMM	15133V208	59	5426	SH	DEFINED		5426	0	0
CENTENNIAL CELLULAR CORP	COMM	15133V208	9	827	SH	SOLE	04	827	0	0
CENTENNIAL CELLULAR CORP	COMM	15133V208	23	2100	SH	SOLE	05	0	0	2100
CENTENE CORPORATION	COMM	15135B101	1533	50500	SH	SOLE		5000	0	45500
CENTENE CORPORATION	COMM	15135B101	524	17300	SH	DEFINED		17300	0	0
CENTENE CORPORATION	COMM	15135B101	124	4100	SH	SOLE	04	4100	0	0
CENTENE CORPORATION	COMM	15135B101	1580	52100	SH	SOLE	05	0	0	52100
CENTER BANCORP INC	COMM	151408101	6	520	SH	DEFINED		520	0	0
CENTER FINANCIAL CORP	COMM	15146E102	57	3200	SH	DEFINED		3200	0	0
CENTER FINANCIAL CORP	COMM	15146E102	17	1000	SH	SOLE	04	1000	0	0
CENTER FINANCIAL CORP	COMM	15146E102	196	11000	SH	SOLE	05	0	0	11000
CENTERPOINT PROPERTIES CORP.	COMM	151895109	436	10600	SH	DEFINED		10600	0	0
CENTERPOINT ENERGY INC	COMM	15189T107	1668	139770	SH	DEFINED		139770	0	0
CENTERPOINT ENERGY INC	COMM	15189T107	463	38814	SH	SOLE	04	38814	0	0
CENTERPOINT ENERGY INC	COMM	15189T107	566	47429	SH	SOLE	05	0	0	47429
CENTEX CORP	COMM	152312104	2390	40668	SH	DEFINED		40668	0	0
CENTEX CORP	COMM	152312104	669	11386	SH	SOLE	04	11386	0	0
CENTEX CORP	COMM	152312104	1058	18000	SH	SOLE	05	0	0	18000
CENTILLIUM COMMUNICATIONS INC	COMM	152319109	6	2400	SH	DEFINED		2400	0	0
CENTEX CONSTRUCTION PRODUCTS	COMM	15231R109	2358	28700	SH	SOLE		0	0	28700
CENTRA SOFTWARE, INC.	COMM	15234X103	2	1000	SH	DEFINED		1000	0	0
CENTRAL COAST BANCORP	COMM	153145107	66	4109	SH	DEFINED		4109.5	0	0
CENTRAL COAST BANCORP	COMM	153145107	16	1006	SH	SOLE	04	1006	0	0
CENTRAL COAST BANCORP	COMM	153145107	122	7582	SH	SOLE	05	0	0	7582
CENTRAL EUROPEAN DISTRIBUTION	COMM	153435102	226	6725	SH	DEFINED		6725	0	0
CENTRAL EUROPEAN DISTRIBUTION	COMM	153435102	52	1550	SH	SOLE	04	1550	0	0
CENTRAL EUROPEAN DISTRIBUTION	COMM	153435102	558	16549	SH	SOLE	05	0	0	16549
CENTRAL FREIGHT LINES, INC	COMM	153491105	19	6700	SH	DEFINED		6700	0	0
CENTRAL FREIGHT LINES, INC	COMM	153491105	5	1900	SH	SOLE	04	1900	0	0
CENTRAL FREIGHT LINES, INC	COMM	153491105	65	22000	SH	SOLE	05	0	0	22000
CENTRAL GARDEN AND PET CO.	COMM	153527106	319	7300	SH	DEFINED		7300	0	0
CENTRAL GARDEN AND PET CO.	COMM	153527106	52	1200	SH	SOLE	04	1200	0	0
CENTRAL GARDEN AND PET CO.	COMM	153527106	898	20500	SH	SOLE	05	0	0	20500
CENTRAL PACIFIC FINANCIAL CO	COMM	154760102	416	12324	SH	DEFINED		12324	0	0
CENTRAL PACIFIC FINANCIAL CO	COMM	154760102	101	2991	SH	SOLE	04	2991	0	0
CENTRAL PACIFIC FINANCIAL CO	COMM	154760102	1476	43698	SH	SOLE	05	0	0	43698
CENTRAL PARKING CORP.	COMM	154785109	130	7685	SH	DEFINED		7685	0	0

CENTRAL PARKING CORP.	COMM	154785109	28	1665	SH	SOLE	04	1665	0	0
CENTRAL PARKING CORP.	COMM	154785109	359	21200	SH	SOLE	05	0	0	21200
CENTRAL VERMONT PUBLIC SERVICE	COMM	155771108	124	5603	SH	DEFINED		5603	0	0
CENTRAL VERMONT PUBLIC SERVICE	COMM	155771108	26	1200	SH	SOLE	04	1200	0	0
CENTRAL VERMONT PUBLIC SERVICE	COMM	155771108	306	13800	SH	SOLE	05	0	0	13800
CENTURY ALUM CO	COMM	156431108	1424	47400	SH	SOLE		0	0	47400
CENTURY ALUM CO	COMM	156431108	246	8202	SH	DEFINED		8202	0	0
CENTURY ALUM CO	COMM	156431108	53	1770	SH	SOLE	04	1770	0	0
CENTURY ALUM CO	COMM	156431108	622	20700	SH	SOLE	05	0	0	20700
CENTURY BANCORP INC MASS	COMM	156432106	71	2500	SH	DEFINED		2500	0	0
CENTURY BANCORP INC MASS	COMM	156432106	19	700	SH	SOLE	04	700	0	0
CENTURY BANCORP INC MASS	COMM	156432106	219	7700	SH	SOLE	05	0	0	7700
CENTURY BUSINESS SERVICES INC	COMM	156490104	96	23798	SH	DEFINED		23798	0	0
CENTURY BUSINESS SERVICES INC	COMM	156490104	23	5759	SH	SOLE	04	5759	0	0
CENTURY BUSINESS SERVICES INC	COMM	156490104	294	72294	SH	SOLE	05	0	0	72294
CENTURYTEL INC	COMM	156700106	2442	74377	SH	DEFINED		74377	0	0
CENTURYTEL INC	COMM	156700106	624	19030	SH	SOLE	04	19030	0	0
CENTURYTEL INC	COMM	156700106	783	23850	SH	SOLE	05	0	0	23850
CEPHALON INC	COMM	156708109	9140	197800	SH	DEFINED		197800	0	0
CEPHALON INC	COMM	156708109	1866	40400	SH	SOLE	04	40400	0	0
CEPHEID INC	COMM	15670R107	149	15700	SH	DEFINED		15700	0	0
CEPHEID INC	COMM	15670R107	36	3800	SH	SOLE	04	3800	0	0
CEPHEID INC	COMM	15670R107	428	44900	SH	SOLE	05	0	0	44900
CENVEO INC	COMM	15670S105	16	3000	SH	DEFINED		3000	0	0
CERADYNE INC DEL	COMM	156710105	158	7125	SH	DEFINED		7125	0	0
CERADYNE INC DEL	COMM	156710105	943	42300	SH	SOLE		0	0	42300
CERADYNE INC DEL	COMM	156710105	46	2100	SH	SOLE	04	2100	0	0
CERADYNE INC DEL	COMM	156710105	677	30375	SH	SOLE	05	0	0	30375
CERBCO INC	COMM	156713109	4	500	SH	DEFINED		500	0	0
CERES GROUP INC	COMM	156772105	45	8400	SH	DEFINED		8400	0	0
CERES GROUP INC	COMM	156772105	10	2000	SH	SOLE	04	2000	0	0
CERES GROUP INC	COMM	156772105	123	23000	SH	SOLE	05	0	0	23000
CERIDIAN CORPORATION	COMM	156779100	279	16600	SH	DEFINED		16600	0	0
CERIDIAN CORPORATION	COMM	156779100	1719	102070	SH	SOLE	04	102070	0	0
CERNER CORP	COMM	156782104	503	9700	SH	DEFINED		9700	0	0
CERNER CORP	COMM	156782104	2486	45700	SH	SOLE		45700	0	0
CERNER CORP	COMM	156782104	129	2500	SH	SOLE	04	2500	0	0
CERNER CORP	COMM	156782104	1220	23500	SH	SOLE	05	0	0	23500
CERTEGY INC	COMM	156880106	123	3600	SH	DEFINED		3600	0	0
CERTEGY INC	COMM	156880106	1479	43275	SH	SOLE	04	43275	0	0
CERUS CORP	COMM	157085101	4	1400	SH	DEFINED		1400	0	0
CEVA INC	COMM	157210105	8	1100	SH	DEFINED		1100	0	0
CHAMPION ENTERPRISES INC.	COMM	158496109	251	26827	SH	DEFINED		26827	0	0
CHAMPION ENTERPRISES INC.	COMM	158496109	59	6398	SH	SOLE	04	6398	0	0
CHAMPION ENTERPRISES INC.	COMM	158496109	754	80600	SH	SOLE	05	0	0	80600
CHAMPION INDS INC W V	COMM	158520106	2	700	SH	DEFINED		700	0	0
CHAMPIONSHIP AUTO RACING TEAMS	COMM	158711101	0	1700	SH	DEFINED		1700	0	0
CHAMPPS ENTERTAINMENT INC	COMM	158787101	25	2800	SH	DEFINED		2800	0	0
CHARLES RIVER ASSOCIATES INC	COMM	159852102	195	3900	SH	DEFINED		3900	0	0
CHARLES RIVER ASSOCIATES INC	COMM	159852102	30	600	SH	SOLE	04	600	0	0
CHARLES RIVER ASSOCIATES INC	COMM	159852102	766	15300	SH	SOLE	05	0	0	15300
CHARLES RIVER LABORATORIES	COMM	159864107	181	3892	SH	DEFINED		3892	0	0
CHARLES RIVER LABORATORIES	COMM	159864107	1408	30000	SH	SOLE		30000	0	0
CHARLES RIVER LABORATORIES	COMM	159864107	2089	44869	SH	SOLE	04	44869	0	0
CHARTERMAC	COMM	160908109	383	18245	SH	DEFINED		18245	0	0
CHARTERMAC	COMM	160908109	93	4460	SH	SOLE	04	4460	0	0
CHARTERMAC	COMM	160908109	1226	58400	SH	SOLE	05	0	0	58400
CHARLOTTE RUSSE HOLDING INC	COMM	161048103	76	6000	SH	DEFINED		6000	0	0
CHARLOTTE RUSSE HOLDING INC	COMM	161048103	15	1200	SH	SOLE	04	1200	0	0
CHARLOTTE RUSSE HOLDING INC	COMM	161048103	193	15200	SH	SOLE	05	0	0	15200
CHARMING SHOPPES INC	COMM	161133103	341	42895	SH	DEFINED		42895	0	0
CHARMING SHOPPES INC	COMM	161133103	82	10371	SH	SOLE	04	10371	0	0
CHARMING SHOPPES INC	COMM	161133103	1048	131600	SH	SOLE	05	0	0	131600
CHARTER COMMUNICATIONS	COMM	16117M107	163	106900	SH	DEFINED		106900	0	0
CHARTER COMMUNICATIONS	COMM	16117M107	37	24300	SH	SOLE	04	24300	0	0
CHARTER COMMUNICATIONS	COMM	16117M107	471	308100	SH	SOLE	05	0	0	308100
CHARTER FINANCIAL CORPORATION	COMM	16122M100	33	1000	SH	DEFINED		1000	0	0
CHARTER FINANCIAL CORPORATION	COMM	16122M100	6	200	SH	SOLE	04	200	0	0
CHARTER FINANCIAL CORPORATION	COMM	16122M100	36	1100	SH	SOLE	05	0	0	1100
CHARTERED SEMICONDUCTOR MANUFA	COMM	16133R106	11	1820	SH	DEFINED		1820	0	0
CHATTEM INC	COMM	162456107	360	8000	SH	DEFINED		8000	0	0
CHATTEM INC	COMM	162456107	63	1400	SH	SOLE	04	1400	0	0
CHATTEM INC	COMM	162456107	999	22200	SH	SOLE	05	0	0	22200
CHECKERS DRIVE-IN RESTAURANTS	COMM	162809305	35	2700	SH	DEFINED		2700	0	0
CHECKFREE CORP	COMM	162813109	30759	768990	SH	DEFINED		768990	0	0
CHECKFREE CORP	COMM	162813109	2301	57538	SH	SOLE	04	57538	0	0
CHECKPOINT SYS INC	COMM	162825103	258	15423	SH	DEFINED		15423	0	0
CHECKPOINT SYS INC	COMM	162825103	57	3432	SH	SOLE	04	3432	0	0
CHECKPOINT SYS INC	COMM	162825103	720	43000	SH	SOLE	05	0	0	43000
CHEESECAKE FACTORY INC	COMM	163072101	154	4417	SH	DEFINED		4417	0	0
CHEESECAKE FACTORY INC	COMM	163072101	1834	52473	SH	SOLE	04	52473	0	0
CHEMED CORP.	COMM	16359R103	310	4086	SH	DEFINED		4086	0	0
CHEMED CORP.	COMM	16359R103	88	1163	SH	SOLE	04	1163	0	0
CHEMED CORP.	COMM	16359R103	1055	13900	SH	SOLE	05	0	0	13900
CHEMICAL FINL CORP	COMM	163731102	276	8761	SH	DEFINED		8761	0	0
CHEMICAL FINL CORP	COMM	163731102	71	2276	SH	SOLE	04	2276	0	0
CHEMICAL FINL CORP	COMM	163731102	906	28740	SH	SOLE	05	0	0	28740
CHENIERE ENERGY INC	COMM	16411R208	547	8300	SH	DEFINED		8300	0	0
CHENIERE ENERGY INC	COMM	16411R208	171	2600	SH	SOLE	04	2600	0	0
CHENIERE ENERGY INC	COMM	16411R208	1681	25500	SH	SOLE	05	0	0	25500

CHEROKEE INC DEL NEW	COMM	16444H102	87	2600	SH	DEFINED		2600	0	0
CHEROKEE INC DEL NEW	COMM	16444H102	20	600	SH	SOLE	04	600	0	0
CHEROKEE INC DEL NEW	COMM	16444H102	263	7800	SH	SOLE	05	0	0	7800
CHEROKEE INTERNATIONAL CORP	COMM	164450108	4	700	SH	DEFINED		700	0	0
CHEROKEE INTERNATIONAL CORP	COMM	164450108	1	200	SH	SOLE	04	200	0	0
CHEROKEE INTERNATIONAL CORP	COMM	164450108	16	2400	SH	SOLE	05	0	0	2400
CHESAPEAKE CORP.	COMM	165159104	119	5692	SH	DEFINED		5692	0	0
CHESAPEAKE CORP.	COMM	165159104	30	1429	SH	SOLE	04	1429	0	0
CHESAPEAKE CORP.	COMM	165159104	443	21100	SH	SOLE	05	0	0	21100
CHESAPEAKE ENERGY CORP.	COMM	165167107	1234	54900	SH	DEFINED		54900	0	0
CHESAPEAKE UTILITIES CORP.	COMM	165303108	37	1400	SH	DEFINED		1400	0	0
CHEVRONTEXACO CORPORATION	COMM	166764100	138534	2335766	SH	DEFINED		2335766	0	0
CHEVRONTEXACO CORPORATION	COMM	166764100	5456	92000	SH	SOLE		92000	0	0
CHEVRONTEXACO CORPORATION	COMM	166764100	15401	259674	SH	SOLE	04	259674	0	0
CHEVRONTEXACO CORPORATION	COMM	166764100	18631	314136	SH	SOLE	05	0	0	314136
CHEVRONTEXACO CORPORATION	COMM	166764100	18504	312000	SH	SOLE	07	312000	0	0
CHEVRONTEXACO CORPORATION	COMM	166764100	6702	113000	SH	SOLE	07	113000	0	0
CHICAGO MERCANTILE EXCHANGE	COMM	167760107	26618	145060	SH	DEFINED		145060	0	0
CHICAGO RIVET & MACH CO	COMM	168088102	3	100	SH	DEFINED		100	0	0
CHICOS FAS INC	COMM	168615102	255	9100	SH	DEFINED		9100	0	0
CHICOS FAS INC	COMM	168615102	3481	123776	SH	SOLE	04	123776	0	0
CHILDREN'S PLACE	COMM	168905107	288	6190	SH	DEFINED		6190	0	0
CHILDREN'S PLACE	COMM	168905107	70	1521	SH	SOLE	04	1521	0	0
CHILDREN'S PLACE	COMM	168905107	885	19000	SH	SOLE	05	0	0	19000
CHOICE HOTELS INTERNATIONAL IN	COMM	169905106	165	2700	SH	DEFINED		2700	0	0
CHIQUITA BRANDS INTL INC	COMM	170032809	345	13002	SH	DEFINED		13002	0	0
CHIQUITA BRANDS INTL INC	COMM	170032809	98	3700	SH	SOLE	04	3700	0	0
CHIQUITA BRANDS INTL INC	COMM	170032809	759	28600	SH	SOLE	05	0	0	28600
CHIRON CORP	COMM	170040109	1638	46734	SH	DEFINED		46734	0	0
CHIRON CORP	COMM	170040109	606	17294	SH	SOLE	04	17294	0	0
CHIRON CORP	COMM	170040109	869	24800	SH	SOLE	05	0	0	24800
CHITTENDEN CORP.	COMM	170228100	419	16215	SH	DEFINED		16215	0	0
CHITTENDEN CORP.	COMM	170228100	112	4362	SH	SOLE	04	4362	0	0
CHITTENDEN CORP.	COMM	170228100	1473	57017	SH	SOLE	05	0	0	57017
CHOICEPOINT INCORPORATED	COMM	170388102	211	5333	SH	DEFINED		5333	0	0
CHOICEPOINT INCORPORATED	COMM	170388102	2444	61583	SH	SOLE	04	61583	0	0
CHOICE ONE COMMUNICATIONS INC	COMM	17038P104	0	6900	SH	DEFINED		6900	0	0
CHOLESTECH CORP	COMM	170393102	8	900	SH	DEFINED		900	0	0
CHORDIANT SOFTWARE INC	COMM	170404107	45	29000	SH	DEFINED		29000	0	0
CHORDIANT SOFTWARE INC	COMM	170404107	10	6500	SH	SOLE	04	6500	0	0
CHORDIANT SOFTWARE INC	COMM	170404107	127	80400	SH	SOLE	05	0	0	80400
CHRISTOPHER & BANKS CORP	COMM	171046105	249	14566	SH	DEFINED		14566	0	0
CHRISTOPHER & BANKS CORP	COMM	171046105	58	3425	SH	SOLE	04	3425	0	0
CHRISTOPHER & BANKS CORP	COMM	171046105	778	45400	SH	SOLE	05	0	0	45400
CHUBB CORP	COMM	171232101	2559	33000	SH	SOLE		33000	0	0
CHUBB CORP	COMM	171232101	44587	574953	SH	DEFINED		574953	0	0
CHUBB CORP	COMM	171232101	1728	22295	SH	SOLE	04	22295	0	0
CHUBB CORP	COMM	171232101	2101	27100	SH	SOLE	05	0	0	27100
CHUBB CORP	COMM	171232101	7910	102000	SH	SOLE	07	102000	0	0
CHUBB CORP	COMM	171232101	2248	29000	SH	SOLE	07	29000	0	0
CHURCH & DWIGHT INC.	COMM	171340102	128	3600	SH	DEFINED		3600	0	0
CHURCH & DWIGHT INC.	COMM	171340102	1548	43505	SH	SOLE	04	43505	0	0
CHURCHILL DOWNS INC	COMM	171484108	72	1832	SH	DEFINED		1832	0	0
CHURCHILL DOWNS INC	COMM	171484108	23	585	SH	SOLE	04	585	0	0
CHURCHILL DOWNS INC	COMM	171484108	226	5700	SH	SOLE	05	0	0	5700
CIBER INC	COMM	17163B102	144	20202	SH	DEFINED		20202	0	0
CIBER INC	COMM	17163B102	32	4580	SH	SOLE	04	4580	0	0
CIBER INC	COMM	17163B102	418	58300	SH	SOLE	05	0	0	58300
CIENA CORP	COMM	171779101	413	243337	SH	DEFINED		243337	0	0
CIENA CORP	COMM	171779101	129	75949	SH	SOLE	04	75949	0	0
CIENA CORP	COMM	171779101	126	74400	SH	SOLE	05	0	0	74400
CIMAREX ENERGY CO	COMM	171798101	613	15381	SH	DEFINED		15381	0	0
CIMAREX ENERGY CO	COMM	171798101	159	4000	SH	SOLE	04	4000	0	0
CIMAREX ENERGY CO	COMM	171798101	1667	41800	SH	SOLE	05	0	0	41800
CINCINNATI BELL INC	COMM	171871106	352	84400	SH	DEFINED		84400	0	0
CINCINNATI BELL INC	COMM	171871106	759	181790	SH	SOLE	04	181790	0	0
CINCINNATI BELL INC	COMM	171871106	1098	262900	SH	SOLE	05	0	0	262900
CINCINNATI FINL CORP	COMM	172062101	16238	375106	SH	DEFINED		375106	0	0
CINCINNATI FINL CORP	COMM	172062101	1688	39000	SH	SOLE		39000	0	0
CINCINNATI FINL CORP	COMM	172062101	938	21689	SH	SOLE	04	21689	0	0
CINCINNATI FINL CORP	COMM	172062101	1158	26750	SH	SOLE	05	0	0	26750
CINCINNATI FINL CORP	COMM	172062101	1168	27000	SH	SOLE	07	27000	0	0
CINCINNATI FINL CORP	COMM	172062101	4978	115000	SH	SOLE	07	115000	0	0
CINERGY CORP	COMM	172474108	40057	1001928	SH	DEFINED		1001928	0	0
CINERGY CORP	COMM	172474108	777	19447	SH	SOLE	04	19447	0	0
CINERGY CORP	COMM	172474108	1047	26213	SH	SOLE	05	0	0	26213
CIPHERGEN BIOSYSTEMS INC	COMM	17252Y104	22	8500	SH	DEFINED		8500	0	0
CIPHERGEN BIOSYSTEMS INC	COMM	17252Y104	5	2100	SH	SOLE	04	2100	0	0
CIPHERGEN BIOSYSTEMS INC	COMM	17252Y104	64	24500	SH	SOLE	05	0	0	24500
CIRCLE GROUP HOLDINGS INC	COMM	172570103	2	3200	SH	DEFINED		3200	0	0
CIRCLE GROUP HOLDINGS INC	COMM	172570103	0	1000	SH	SOLE	04	1000	0	0
CIRCLE GROUP HOLDINGS INC	COMM	172570103	7	11100	SH	SOLE	05	0	0	11100
CIRCUIT CITY STORES INC	COMM	172737108	26216	1673023	SH	DEFINED		1673023	0	0
CIRCUIT CITY STORES INC	COMM	172737108	339	21669	SH	SOLE	04	21669	0	0
CIRCUIT CITY STORES INC	COMM	172737108	441	28200	SH	SOLE	05	0	0	28200
CIRCOR INTERNATIONAL INC.	COMM	17273K109	96	4100	SH	DEFINED		4100	0	0
CIRCOR INTERNATIONAL INC.	COMM	17273K109	25	1100	SH	SOLE	04	1100	0	0
CIRCOR INTERNATIONAL INC.	COMM	17273K109	275	11700	SH	SOLE	05	0	0	11700
CIRRUS LOGIC INC	COMM	172755100	125	29300	SH	DEFINED		29300	0	0
CIRRUS LOGIC INC	COMM	172755100	31	7400	SH	SOLE	04	7400	0	0

CIRRUS LOGIC INC	COMM	172755100	363	84600	SH	SOLE	05	0	0	84600
CISCO SYS INC	COMM	17275R102	41098	2323271	SH	DEFINED		2323271	0	0
CISCO SYS INC	COMM	17275R102	14145	799628	SH	SOLE	04	799628	0	0
CISCO SYS INC	COMM	17275R102	16908	955816	SH	SOLE	05	0	0	955816
CITADEL BROADCASTING COMPANY	COMM	17285T106	98	7100	SH	DEFINED		7100	0	0
CINTAS CORP	COMM	172908105	2224	54002	SH	DEFINED		54002	0	0
CINTAS CORP	COMM	172908105	751	18237	SH	SOLE	04	18237	0	0
CINTAS CORP	COMM	172908105	1025	24900	SH	SOLE	05	0	0	24900
CITIGROUP INC	COMM	172967101	5086	114000	SH	SOLE		114000	0	0
CITIGROUP INC	COMM	172967101	363835	8154098	SH	DEFINED		8154098	0	0
CITIGROUP INC	COMM	172967101	1378	30900	SH	SOLE	02	0	0	30900
CITIGROUP INC	COMM	172967101	51121	977657	SH	DEFINED	03	977657	0	0
CITIGROUP INC	COMM	172967101	28709	643419	SH	SOLE	04	643419	0	0
CITIGROUP INC	COMM	172967101	34483	772819	SH	SOLE	05	0	0	772819
CITIGROUP INC	COMM	172967101	15215	341000	SH	SOLE	07	341000	0	0
CITIGROUP INC	COMM	172967101	8656	194000	SH	SOLE	07	194000	0	0
CITIZENS BKG CORP MICH	COMM	174420109	484	16800	SH	DEFINED		16800	0	0
CITIZENS BKG CORP MICH	COMM	174420109	118	4100	SH	SOLE	04	4100	0	0
CITIZENS BKG CORP MICH	COMM	174420109	1540	53400	SH	SOLE	05	0	0	53400
CITIZENS COMMUNICATIONS COMPAN	COMM	17453B101	2320	179218	SH	DEFINED		179218	0	0
CITIZENS COMMUNICATIONS COMPAN	COMM	17453B101	689	53238	SH	SOLE	04	53238	0	0
CITIZENS COMMUNICATIONS COMPAN	COMM	17453B101	551	42600	SH	SOLE	05	0	0	42600
CITIZENS FIRST BANCORP INC	COMM	17461R106	41	1900	SH	DEFINED		1900	0	0
CITIZENS FIRST BANCORP INC	COMM	17461R106	17	800	SH	SOLE	04	800	0	0
CITIZENS FIRST BANCORP INC	COMM	17461R106	112	5100	SH	SOLE	05	0	0	5100
CITIZENS INC	COMM	174740100	50	9120	SH	DEFINED		9120	0	0
CITIZENS INC	COMM	174740100	15	2876	SH	SOLE	04	2876	0	0
CITIZENS INC	COMM	174740100	140	25275	SH	SOLE	05	0	0	25275
CITIZENS SOUTH BANKING CORPORA	COMM	176682102	32	2428	SH	DEFINED		2428	0	0
CITRIX SYS INC	COMM	177376100	4702	202705	SH	DEFINED		202705	0	0
CITRIX SYS INC	COMM	177376100	685	29530	SH	SOLE	04	29530	0	0
CITRIX SYS INC	COMM	177376100	586	25300	SH	SOLE	05	0	0	25300
CITY BK LYNNWOOD WASH	COMM	17770A109	82	2599	SH	DEFINED		2599	0	0
CITY BK LYNNWOOD WASH	COMM	17770A109	22	688	SH	SOLE	04	688	0	0
CITY BK LYNNWOOD WASH	COMM	17770A109	205	6400	SH	SOLE	05	0	0	6400
CITY HLDG CO	COMM	177835105	234	8093	SH	DEFINED		8093	0	0
CITY HLDG CO	COMM	177835105	58	2000	SH	SOLE	04	2000	0	0
CITY HLDG CO	COMM	177835105	661	22806	SH	SOLE	05	0	0	22806
CITY NATL CORP	COMM	178566105	665	9600	SH	DEFINED		9600	0	0
CITY NATL CORP	COMM	178566105	2308	33294	SH	SOLE	04	33294	0	0
CLAIRES STORES INC	COMM	179584107	136	6000	SH	DEFINED		6000	0	0
CLAIRES STORES INC	COMM	179584107	1529	67388	SH	SOLE	04	67388	0	0
CLARCOR INC.	COMM	179895107	536	10255	SH	DEFINED		10255	0	0
CLARCOR INC.	COMM	179895107	120	2309	SH	SOLE	04	2309	0	0
CLARCOR INC.	COMM	179895107	1659	31700	SH	SOLE	05	0	0	31700
CLARIENT INC	COMM	180489106	12	11200	SH	DEFINED		11200	0	0
CLARK INC	COMM	181457102	93	6000	SH	DEFINED		6000	0	0
CLARK INC	COMM	181457102	21	1400	SH	SOLE	04	1400	0	0
CLARK INC	COMM	181457102	267	17100	SH	SOLE	05	0	0	17100
CLARUS CORP	COMM	182707109	1	200	SH	DEFINED		200	0	0
CLEAN HBRS INC	COMM	184496107	44	2400	SH	DEFINED		2400	0	0
CLEAR CHANNEL COMMUNICATIONS I	COMM	184502102	51427	1505054	SH	DEFINED		1505054	0	0
CLEAR CHANNEL COMMUNICATIONS I	COMM	184502102	2448	71657	SH	SOLE	04	71657	0	0
CLEAR CHANNEL COMMUNICATIONS I	COMM	184502102	2658	77812	SH	SOLE	05	0	0	77812
CLEVELAND-CLIFFS INC.	COMM	185896107	535	7318	SH	DEFINED		7318	0	0
CLEVELAND-CLIFFS INC.	COMM	185896107	127	1740	SH	SOLE	04	1740	0	0
CLEVELAND-CLIFFS INC.	COMM	185896107	1991	27200	SH	SOLE	05	0	0	27200
CLICK COMMERCE INC	COMM	18681D208	32	2200	SH	DEFINED		2200	0	0
CLIFTON SAVINGS BANCORP, INC.	COMM	18712Q103	30	2780	SH	DEFINED		2780	0	0
CLIFTON SAVINGS BANCORP, INC.	COMM	18712Q103	6	600	SH	SOLE	04	600	0	0
CLIFTON SAVINGS BANCORP, INC.	COMM	18712Q103	68	6200	SH	SOLE	05	0	0	6200
CLOROX CO	COMM	189054109	5179	82398	SH	DEFINED		82398	0	0
CLOROX CO	COMM	189054109	1110	17673	SH	SOLE	04	17673	0	0
CLOROX CO	COMM	189054109	1477	23500	SH	SOLE	05	0	0	23500
CLOSURE MED CORP	COMM	189093107	833	31113	SH	DEFINED		31113	0	0
CLOSURE MED CORP	COMM	189093107	471	17604	SH	SOLE	04	17604	0	0
CLOSURE MED CORP	COMM	189093107	292	10900	SH	SOLE	05	0	0	10900
COACH INC	COMM	189754104	2667	48000	SH	DEFINED		48000	0	0
COACH INC	COMM	189754104	1250	22500	SH	SOLE	02	0	0	22500
COACH INC	COMM	189754104	1005	18100	SH	SOLE	04	18100	0	0
COACH INC	COMM	189754104	1522	27400	SH	SOLE	05	0	0	27400
COACHMEN INDUSTRIES INC.	COMM	189873102	68	5007	SH	DEFINED		5007	0	0
COACHMEN INDUSTRIES INC.	COMM	189873102	18	1325	SH	SOLE	04	1325	0	0
COACHMEN INDUSTRIES INC.	COMM	189873102	219	16100	SH	SOLE	05	0	0	16100
COASTAL FINL CORP DEL	COMM	19046E105	72	4904	SH	DEFINED		4904.2	0	0
COASTAL FINL CORP DEL	COMM	19046E105	19	1307	SH	SOLE	04	1307	0	0
COASTAL FINL CORP DEL	COMM	19046E105	157	10633	SH	SOLE	05	0	0	10633
COBIZ INC	COMM	190897108	96	5176	SH	DEFINED		5176	0	0
COBIZ INC	COMM	190897108	22	1225	SH	SOLE	04	1225	0	0
COBIZ INC	COMM	190897108	275	14725	SH	SOLE	05	0	0	14725
COCA COLA BOTTLING CO CONS	COMM	191098102	72	1387	SH	DEFINED		1387	0	0
COCA COLA BOTTLING CO CONS	COMM	191098102	17	342	SH	SOLE	04	342	0	0
COCA COLA BOTTLING CO CONS	COMM	191098102	234	4500	SH	SOLE	05	0	0	4500
COCA COLA CO	COMM	191216100	31288	756128	SH	DEFINED		756128	0	0
COCA COLA CO	COMM	191216100	11680	282282	SH	SOLE	04	282282	0	0
COCA COLA CO	COMM	191216100	13858	334900	SH	SOLE	05	0	0	334900
COCA COLA ENTERPRISES INC	COMM	191219104	96440	4706687	SH	DEFINED		4706687	0	0
COCA COLA ENTERPRISES INC	COMM	191219104	15014	614600	SH	DEFINED	03	614600	0	0
COCA COLA ENTERPRISES INC	COMM	191219104	1113	54337	SH	SOLE	04	54337	0	0
COCA COLA ENTERPRISES INC	COMM	191219104	1192	58200	SH	SOLE	05	0	0	58200

COEUR D ALENE MINES CORP IDAHO	COMM	192108108	330	91600	SH	DEFINED		91600	0	0
COEUR D ALENE MINES CORP IDAHO	COMM	192108108	78	21700	SH	SOLE 04		21700	0	0
COEUR D ALENE MINES CORP IDAHO	COMM	192108108	1059	293600	SH	SOLE 05		0	0	293600
COGENT INC	COMM	19239Y108	212	8500	SH	SOLE		0	0	8500
COGENT INC	COMM	19239Y108	5	200	SH	DEFINED		200	0	0
COGNEX CORP.	COMM	192422103	430	17141	SH	DEFINED		17141	0	0
COGNEX CORP.	COMM	192422103	1365	54300	SH	SOLE		0	0	54300
COGNEX CORP.	COMM	192422103	100	4000	SH	SOLE 04		4000	0	0
COGNEX CORP.	COMM	192422103	1148	45700	SH	SOLE 05		0	0	45700
COGNIZANT TECHNOLOGY SOLUTIONS	COMM	192446102	340	7406	SH	DEFINED		7406	0	0
COGNIZANT TECHNOLOGY SOLUTIONS	COMM	192446102	4278	93100	SH	SOLE 04		93100	0	0
COHERENT INC	COMM	192479103	429	12880	SH	DEFINED		12880	0	0
COHERENT INC	COMM	192479103	91	2744	SH	SOLE 04		2744	0	0
COHERENT INC	COMM	192479103	1227	36800	SH	SOLE 05		0	0	36800
COHEN AND STEERS INC	COMM	19247A100	1355	83400	SH	SOLE		0	0	83400
COHEN AND STEERS INC	COMM	19247A100	24	1500	SH	DEFINED		1500	0	0
COHEN AND STEERS INC	COMM	19247A100	6	400	SH	SOLE 04		400	0	0
COHEN AND STEERS INC	COMM	19247A100	81	5000	SH	SOLE 05		0	0	5000
COHU INC	COMM	192576106	157	9718	SH	DEFINED		9718	0	0
COHU INC	COMM	192576106	42	2621	SH	SOLE 04		2621	0	0
COHU INC	COMM	192576106	489	30200	SH	SOLE 05		0	0	30200
COINSTAR INC	COMM	19259P300	214	9992	SH	DEFINED		9992	0	0
COINSTAR INC	COMM	19259P300	54	2525	SH	SOLE 04		2525	0	0
COINSTAR INC	COMM	19259P300	620	28900	SH	SOLE 05		0	0	28900
COLD METAL PRODUCTS INC.	COMM	192861102	0	1400	SH	DEFINED		1400	0	0
COLDWATER CREEK INC	COMM	193068103	979	53400	SH	SOLE		0	0	53400
COLDWATER CREEK INC	COMM	193068103	275	15025	SH	DEFINED		15025.50	0	0
COLDWATER CREEK INC	COMM	193068103	61	3364	SH	SOLE 04		3364.5	0	0
COLDWATER CREEK INC	COMM	193068103	784	42745	SH	SOLE 05		0	0	42745.5
KENNETH COLE PRODUCTIONS INC.	COMM	193294105	74	2592	SH	DEFINED		2592	0	0
KENNETH COLE PRODUCTIONS INC.	COMM	193294105	25	869	SH	SOLE 04		869	0	0
KENNETH COLE PRODUCTIONS INC.	COMM	193294105	186	6450	SH	SOLE 05		0	0	6450
COLGATE PALMOLIVE CO	COMM	194162103	9555	185481	SH	DEFINED		185481	0	0
COLGATE PALMOLIVE CO	COMM	194162103	3366	65340	SH	SOLE 04		65340	0	0
COLGATE PALMOLIVE CO	COMM	194162103	3838	74500	SH	SOLE 05		0	0	74500
COLLAGENEX PHARMACEUTICALS INC	COMM	19419B100	11	2500	SH	DEFINED		2500	0	0
COLLEGIATE FUNDING SERVICES LL	COMM	19458M108	26	1750	SH	DEFINED		1750	0	0
COLLEGIATE FUNDING SERVICES LL	COMM	19458M108	6	450	SH	SOLE 04		450	0	0
COLLEGIATE FUNDING SERVICES LL	COMM	19458M108	90	5850	SH	SOLE 05		0	0	5850
COLLINS & AIKMAN CORP.	COMM	194830204	23	19078	SH	DEFINED		19078	0	0
COLLINS & AIKMAN CORP.	COMM	194830204	4	3456	SH	SOLE 04		3456	0	0
COLLINS & AIKMAN CORP.	COMM	194830204	60	48000	SH	SOLE 05		0	0	48000
COLONIAL BANCGROUP INC.	COMM	195493309	44953	2225434	SH	DEFINED		2225434	0	0
COLONIAL BANCGROUP INC.	COMM	195493309	1971	97582	SH	SOLE 04		97582	0	0
COLONIAL PPTYS TR	COMM	195872106	283	7406	SH	DEFINED		7406	0	0
COLONIAL PPTYS TR	COMM	195872106	56	1484	SH	SOLE 04		1484	0	0
COLONIAL PPTYS TR	COMM	195872106	785	20500	SH	SOLE 05		0	0	20500
COLUMBIA BANCORP	COMM	197227101	68	2200	SH	DEFINED		2200	0	0
COLUMBIA BANCORP	COMM	197227101	15	500	SH	SOLE 04		500	0	0
COLUMBIA BANCORP	COMM	197227101	204	6600	SH	SOLE 05		0	0	6600
COLUMBIA BKG SYS INC	COMM	197236102	193	8271	SH	DEFINED		8271	0	0
COLUMBIA BKG SYS INC	COMM	197236102	37	1621	SH	SOLE 04		1621	0	0
COLUMBIA BKG SYS INC	COMM	197236102	501	21475	SH	SOLE 05		0	0	21475
COLUMBIA LABS INC	COMM	197779101	4	2500	SH	DEFINED		2500	0	0
COLUMBIA SPORTWEAR CO	COMM	198516106	142	2700	SH	DEFINED		2700	0	0
COLUMBUS MCKINNON CORP N Y	COMM	199333105	40	3100	SH	DEFINED		3100	0	0
COMFORT SYSTEMS USA INC.	COMM	199908104	84	11200	SH	DEFINED		11200	0	0
COMFORT SYSTEMS USA INC.	COMM	199908104	21	2800	SH	SOLE 04		2800	0	0
COMFORT SYSTEMS USA INC.	COMM	199908104	242	32200	SH	SOLE 05		0	0	32200
COMCAST CORPORATION	COMM	20030N101	29871	893546	SH	DEFINED		893546	0	0
COMCAST CORPORATION	COMM	20030N101	9080	271619	SH	SOLE 04		271619	0	0
COMCAST CORPORATION	COMM	20030N101	7602	227418	SH	SOLE 05		0	0	227418
COMCAST CORP	COMM	20030N200	168840	5096305	SH	DEFINED		5096305	0	0
COMCAST CORP	COMM	20030N200	19839	700300	SH	DEFINED 03		700300	0	0
COMCAST CORP	COMM	20030N200	3368	101670	SH	SOLE 05		0	0	101670
COMERICA INC.	COMM	200340107	4478	81891	SH	DEFINED		81891	0	0
COMERICA INC.	COMM	200340107	1231	22523	SH	SOLE 04		22523	0	0
COMERICA INC.	COMM	200340107	1402	25650	SH	SOLE 05		0	0	25650
COMM BANCORP INC	COMM	200468106	4	100	SH	DEFINED		100	0	0
COMMERCE BANCORP INC. NJ	COMM	200519106	197	6220	SH	DEFINED		6220	0	0
COMMERCE BANCORP INC. NJ	COMM	200519106	3607	113776	SH	SOLE 04		113776	0	0
COMMERCE BANCSHARES INC	COMM	200525103	730	15188	SH	DEFINED		15188	0	0
COMMERCE GROUP INC.	COMM	200641108	577	9445	SH	DEFINED		9445	0	0
COMMERCE GROUP INC.	COMM	200641108	133	2189	SH	SOLE 04		2189	0	0
COMMERCE GROUP INC.	COMM	200641108	1669	27300	SH	SOLE 05		0	0	27300
COMMERCE ONE INC	COMM	200693208	0	4960	SH	DEFINED		4960	0	0
COMMERCIAL BANKSHARES INC	COMM	201607108	13	356	SH	DEFINED		356	0	0
COMMERCIAL BANKSHARES INC	COMM	201607108	0	25	SH	SOLE 04		25	0	0
COMMERCIAL CAPITAL BANCORP	COMM	20162L105	342	17048	SH	DEFINED		17048	0	0
COMMERCIAL CAPITAL BANCORP	COMM	20162L105	79	3929	SH	SOLE 04		3929	0	0
COMMERCIAL CAPITAL BANCORP	COMM	20162L105	937	46632	SH	SOLE 05		0	0	46632
COMMERCIAL FEDERAL CORP.	COMM	201647104	442	16627	SH	DEFINED		16627	0	0
COMMERCIAL FEDERAL CORP.	COMM	201647104	116	4374	SH	SOLE 04		4374	0	0
COMMERCIAL FEDERAL CORP.	COMM	201647104	1354	50900	SH	SOLE 05		0	0	50900
COMMERCIAL METALS CO.	COMM	201723103	753	21956	SH	DEFINED		21956	0	0
COMMERCIAL METALS CO.	COMM	201723103	178	5212	SH	SOLE 04		5212	0	0
COMMERCIAL METALS CO.	COMM	201723103	2277	66400	SH	SOLE 05		0	0	66400
COMMERCIAL NATL FINL CORP PA	COMM	202217105	2	100	SH	DEFINED		100	0	0
COMMERCIAL NET LEASE REALTY	COMM	202218103	338	18166	SH	DEFINED		18166	0	0
COMMERCIAL NET LEASE REALTY	COMM	202218103	85	4586	SH	SOLE 04		4586	0	0

COMMERCIAL NET LEASE REALTY	COMM	202218103	1011	54200	SH	SOLE	05	0	0	54200
COMMERCIAL VEHICLE GROUP INC	COMM	202608105	30	1550	SH	DEFINED		1550	0	0
COMMERCIAL VEHICLE GROUP INC	COMM	202608105	10	550	SH	SOLE	04	550	0	0
COMMERCIAL VEHICLE GROUP INC	COMM	202608105	112	5650	SH	SOLE	05	0	0	5650
COMMONWEALTH TELEPHONE ENTERPR	COMM	203349105	414	8733	SH	DEFINED		8733	0	0
COMMONWEALTH TELEPHONE ENTERPR	COMM	203349105	109	2302	SH	SOLE	04	2302	0	0
COMMONWEALTH TELEPHONE ENTERPR	COMM	203349105	1296	27300	SH	SOLE	05	0	0	27300
COMMSCOPE INCORPORATED	COMM	203372107	48567	3279388	SH	DEFINED		3279388	0	0
COMMSCOPE INCORPORATED	COMM	203372107	665	44944	SH	SOLE	04	44944	0	0
COMMSCOPE INCORPORATED	COMM	203372107	959	64800	SH	SOLE	05	0	0	64800
COMMUNICATION INTELLIGENCE COR	COMM	20338K106	0	700	SH	DEFINED		700	0	0
COMMUNITY BANK OF NORTH VA	COMM	203566104	12	600	SH	DEFINED		600	0	0
COMMUNITY BK SYS INC	COMM	203607106	225	9900	SH	DEFINED		9900	0	0
COMMUNITY BK SYS INC	COMM	203607106	57	2500	SH	SOLE	04	2500	0	0
COMMUNITY BK SYS INC	COMM	203607106	658	28900	SH	SOLE	05	0	0	28900
COMMUNITY BANKS INC	COMM	203628102	90	3665	SH	DEFINED		3665	0	0
COMMUNITY BANKS INC	COMM	203628102	23	971	SH	SOLE	04	971	0	0
COMMUNITY BANKS INC	COMM	203628102	301	12247	SH	SOLE	05	0	0	12247
COMMUNITY HEALTH SYS INC	COMM	203668108	2322	66400	SH	DEFINED		66400	0	0
COMMUNITY HEALTH SYS INC	COMM	203668108	1730	49463	SH	SOLE	04	49463	0	0
COMMUNITY TR BANCORP INC	COMM	204149108	126	4503	SH	DEFINED		4503	0	0
COMMUNITY TR BANCORP INC	COMM	204149108	31	1134	SH	SOLE	04	1134	0	0
COMMUNITY TR BANCORP INC	COMM	204149108	380	13585	SH	SOLE	05	0	0	13585
COMPASS BANCSHARES INC	COMM	20449H109	33858	748920	SH	DEFINED		748920	0	0
COMPASS BANCSHARES INC	COMM	20449H109	645	14272	SH	SOLE	04	14272	0	0
COMPASS BANCSHARES INC	COMM	20449H109	882	19521	SH	SOLE	05	0	0	19521
COMPEX TECHNOLOGIES INC	COMM	204513105	13	2700	SH	DEFINED		2700	0	0
COMPASS MINERALS INTERNATIONAL	COMM	20451N101	129	5000	SH	DEFINED		5000	0	0
COMPASS MINERALS INTERNATIONAL	COMM	20451N101	25	1000	SH	SOLE	04	1000	0	0
COMPASS MINERALS INTERNATIONAL	COMM	20451N101	312	12100	SH	SOLE	05	0	0	12100
COMPUCREDIT CORP	COMM	20478N100	201	7589	SH	DEFINED		7589	0	0
COMPUCREDIT CORP	COMM	20478N100	38	1467	SH	SOLE	04	1467	0	0
COMPUCREDIT CORP	COMM	20478N100	443	16700	SH	SOLE	05	0	0	16700
COMPUTER ASSOC INTL INC	COMM	204912109	35790	1312923	SH	DEFINED		1312923	0	0
COMPUTER ASSOC INTL INC	COMM	204912109	12798	462200	SH	DEFINED	03	462200	0	0
COMPUTER ASSOC INTL INC	COMM	204912109	2049	75197	SH	SOLE	04	75197	0	0
COMPUTER ASSOC INTL INC	COMM	204912109	2246	82400	SH	SOLE	05	0	0	82400
COMPUTER NETWORK TECHNOLOGY CO	COMM	204925101	7	1700	SH	DEFINED		1700	0	0
COMPUTER PROGRAMS AND SYSTEMS	COMM	205306103	68	2500	SH	DEFINED		2500	0	0
COMPUTER PROGRAMS AND SYSTEMS	COMM	205306103	16	600	SH	SOLE	04	600	0	0
COMPUTER PROGRAMS AND SYSTEMS	COMM	205306103	193	7100	SH	SOLE	05	0	0	7100
COMPUTER SCIENCES CORP	COMM	205363104	1635	36000	SH	SOLE		36000	0	0
COMPUTER SCIENCES CORP	COMM	205363104	20954	461350	SH	DEFINED		461350	0	0
COMPUTER SCIENCES CORP	COMM	205363104	1373	30241	SH	SOLE	04	30241	0	0
COMPUTER SCIENCES CORP	COMM	205363104	1249	27500	SH	SOLE	05	0	0	27500
COMPUTER SCIENCES CORP	COMM	205363104	5586	123000	SH	SOLE	07	123000	0	0
COMPUWARE CORP	COMM	205638109	2723	385196	SH	DEFINED		385196	0	0
COMPUWARE CORP	COMM	205638109	678	96000	SH	SOLE		96000	0	0
COMPUWARE CORP	COMM	205638109	320	45370	SH	SOLE	04	45370	0	0
COMPUWARE CORP	COMM	205638109	398	56300	SH	SOLE	05	0	0	56300
COMPUWARE CORP	COMM	205638109	473	67000	SH	SOLE	07	67000	0	0
COMPUWARE CORP	COMM	205638109	1930	273000	SH	SOLE	07	273000	0	0
COMPX INTERNATIONAL INC.	COMM	20563P101	4	300	SH	DEFINED		300	0	0
COMSTOCK RESOURCES INC.	COMM	205768203	367	12457	SH	DEFINED		12457	0	0
COMSTOCK RESOURCES INC.	COMM	205768203	92	3146	SH	SOLE	04	3146	0	0
COMSTOCK RESOURCES INC.	COMM	205768203	1077	36500	SH	SOLE	05	0	0	36500
COMTECH TELECOMMUNICATIONS COR	COMM	205826209	349	6750	SH	DEFINED		6750	0	0
COMTECH TELECOMMUNICATIONS COR	COMM	205826209	85	1650	SH	SOLE	04	1650	0	0
COMTECH TELECOMMUNICATIONS COR	COMM	205826209	648	12500	SH	SOLE	05	0	0	12500
COMVERSE TECHNOLOGY INC	COMM	205862402	1738	69743	SH	DEFINED		69743	0	0
COMVERSE TECHNOLOGY INC	COMM	205862402	479	19225	SH	SOLE	04	19225	0	0
COMVERSE TECHNOLOGY INC	COMM	205862402	745	29900	SH	SOLE	05	0	0	29900
CONAGRA FOODS INC	COMM	205887102	5877	220378	SH	DEFINED		220378	0	0
CONAGRA FOODS INC	COMM	205887102	20920	770000	SH	DEFINED	03	770000	0	0
CONAGRA FOODS INC	COMM	205887102	1373	51504	SH	SOLE	04	51504	0	0
CONAGRA FOODS INC	COMM	205887102	2122	79600	SH	SOLE	05	0	0	79600
COMPUTER HORIZONS CORP	COMM	205908106	6	1900	SH	DEFINED		1900	0	0
CONCEPTUS INC	COMM	206016107	64	8400	SH	DEFINED		8400	0	0
CONCEPTUS INC	COMM	206016107	17	2300	SH	SOLE	04	2300	0	0
CONCEPTUS INC	COMM	206016107	225	29200	SH	SOLE	05	0	0	29200
CONCORD CAMERA CORP	COMM	206156101	3	1800	SH	DEFINED		1800	0	0
CONCORD COMMUNICATIONS INC	COMM	206186108	70	7190	SH	DEFINED		7190	0	0
CONCORD COMMUNICATIONS INC	COMM	206186108	16	1700	SH	SOLE	04	1700	0	0
CONCORD COMMUNICATIONS INC	COMM	206186108	262	26700	SH	SOLE	05	0	0	26700
CONCUR TECHNOLOGIES INC	COMM	206708109	79	9900	SH	DEFINED		9900	0	0
CONCUR TECHNOLOGIES INC	COMM	206708109	18	2300	SH	SOLE	04	2300	0	0
CONCUR TECHNOLOGIES INC	COMM	206708109	206	25700	SH	SOLE	05	0	0	25700
CONCURRENT COMPUTER CORP NEW	COMM	206710204	7	3900	SH	DEFINED		3900	0	0
CONEXANT SYSTEM INC	COMM	207142100	86	59948	SH	DEFINED		59948	0	0
CONMED CORP	COMM	207410101	333	11278	SH	DEFINED		11278	0	0
CONMED CORP	COMM	207410101	77	2602	SH	SOLE	04	2602	0	0
CONMED CORP	COMM	207410101	1123	37950	SH	SOLE	05	0	0	37950
CONNECTICUT WTR SVC INC	COMM	207797101	71	2889	SH	DEFINED		2889	0	0
CONNECTICUT WTR SVC INC	COMM	207797101	18	750	SH	SOLE	04	750	0	0
CONNECTICUT WTR SVC INC	COMM	207797101	156	6350	SH	SOLE	05	0	0	6350
CONNETICS CORPORATION	COMM	208192104	325	13002	SH	DEFINED		13002	0	0
CONNETICS CORPORATION	COMM	208192104	67	2693	SH	SOLE	04	2693	0	0
CONNETICS CORPORATION	COMM	208192104	1005	40200	SH	SOLE	05	0	0	40200
CONN'S INC	COMM	208242107	11	600	SH	DEFINED		600	0	0
CONN'S INC	COMM	208242107	3	200	SH	SOLE	04	200	0	0

CONN'S INC	COMM	208242107	39	2100	SH	SOLE	05	0	0	2100
CONOCOPHILLIPS	COMM	20825C104	4631	42000	SH	SOLE		42000	0	0
CONOCOPHILLIPS	COMM	20825C104	103098	934882	SH	DEFINED		934882	0	0
CONOCOPHILLIPS	COMM	20825C104	9384	85096	SH	SOLE	04	85096	0	0
CONOCOPHILLIPS	COMM	20825C104	11355	102966	SH	SOLE	05	0	0	102966
CONOCOPHILLIPS	COMM	20825C104	5844	53000	SH	SOLE	07	53000	0	0
CONOCOPHILLIPS	COMM	20825C104	14446	131000	SH	SOLE	07	131000	0	0
CONOR MEDSYSTEMS INC	COMM	208264101	38	2500	SH	DEFINED		2500	0	0
CONOR MEDSYSTEMS INC	COMM	208264101	12	800	SH	SOLE	04	800	0	0
CONOR MEDSYSTEMS INC	COMM	208264101	140	9100	SH	SOLE	05	0	0	9100
CONSECO INC	COMM	208464883	50935	2531600	SH	DEFINED		2531600	0	0
CONSOL ENERGY INC	COMM	20854P109	470	9810	SH	DEFINED		9810	0	0
CONSOLIDATED EDISON INC	COMM	209115104	5687	135925	SH	DEFINED		135925	0	0
CONSOLIDATED EDISON INC	COMM	209115104	1662	39741	SH	SOLE	04	39741	0	0
CONSOLIDATED EDISON INC	COMM	209115104	1468	35100	SH	SOLE	05	0	0	35100
CONSOLIDATED GRAPHICS INC.	COMM	209341106	195	3900	SH	DEFINED		3900	0	0
CONSOLIDATED GRAPHICS INC.	COMM	209341106	55	1100	SH	SOLE	04	1100	0	0
CONSOLIDATED GRAPHICS INC.	COMM	209341106	580	11600	SH	SOLE	05	0	0	11600
CONS-TOMOKA LAND CO.	COMM	210226106	96	1700	SH	DEFINED		1700	0	0
CONS-TOMOKA LAND CO.	COMM	210226106	17	300	SH	SOLE	04	300	0	0
CONS-TOMOKA LAND CO.	COMM	210226106	323	5700	SH	SOLE	05	0	0	5700
CONSTELLATION BRANDS INC	COMM	21036P108	996	18740	SH	DEFINED		18740	0	0
CONSTELLATION BRANDS INC	COMM	21036P108	3839	72201	SH	SOLE	04	72201	0	0
CONSTELLATION ENERGY CORP	COMM	210371100	4601	88249	SH	DEFINED		88249	0	0
CONSTELLATION ENERGY CORP	COMM	210371100	1023	19624	SH	SOLE	04	19624	0	0
CONSTELLATION ENERGY CORP	COMM	210371100	1316	25250	SH	SOLE	05	0	0	25250
CONSTELLATION 3D INC	COMM	210379103	0	2000	SH	DEFINED		2000	0	0
CONSTELLATION 3D INC	COMM	210379103	0	1200	SH	SOLE	05	0	0	1200
CONTINENTAL AIRLS INC	COMM	210795308	285	24570	SH	DEFINED		24570	0	0
CONTINENTAL AIRLS INC	COMM	210795308	63	5500	SH	SOLE	04	5500	0	0
CONTINENTAL AIRLS INC	COMM	210795308	878	75700	SH	SOLE	05	0	0	75700
CONVERA CORP	COMM	211919105	10	2100	SH	DEFINED		2100	0	0
CONVERGYS CORP.	COMM	212485106	85728	5753614	SH	DEFINED		5753614	0	0
CONVERGYS CORP.	COMM	212485106	280	18825	SH	SOLE	04	18825	0	0
CONVERGYS CORP.	COMM	212485106	382	25689	SH	SOLE	05	0	0	25689
COOPER CAMERON CORP.	COMM	216640102	330	5700	SH	DEFINED		5700	0	0
COOPER CAMERON CORP.	COMM	216640102	2316	39906	SH	SOLE	04	39906	0	0
COOPER COS INC	COMM	216648402	192	2643	SH	DEFINED		2643	0	0
COOPER COS INC	COMM	216648402	1569	21600	SH	SOLE		0	0	21600
COOPER TIRE & RUBBER	COMM	216831107	760	42030	SH	DEFINED		42030	0	0
COOPER TIRE & RUBBER	COMM	216831107	291	16102	SH	SOLE	04	16102	0	0
COOPER TIRE & RUBBER	COMM	216831107	1090	60300	SH	SOLE	05	0	0	60300
COPART INC	COMM	217204106	121	5250	SH	DEFINED		5250	0	0
COPART INC	COMM	217204106	1364	58782	SH	SOLE	04	58782	0	0
COPPER MOUNTAIN NETWORKS INC	COMM	217510205	0	230	SH	DEFINED		230	0	0
CORAUTUS GENETICS INC	COMM	218139202	0	142	SH	DEFINED		142	0	0
CORILLIAN CORPORATION	COMM	218725109	48	14800	SH	DEFINED		14800	0	0
CORILLIAN CORPORATION	COMM	218725109	7	2200	SH	SOLE	04	2200	0	0
CORILLIAN CORPORATION	COMM	218725109	146	44600	SH	SOLE	05	0	0	44600
CORGENTECH INC	COMM	21872P105	1	700	SH	DEFINED		700	0	0
CORGENTECH INC	COMM	21872P105	0	200	SH	SOLE	04	200	0	0
CORGENTECH INC	COMM	21872P105	5	2300	SH	SOLE	05	0	0	2300
CORINTHIAN COLLEGES INC	COMM	218868107	110	7035	SH	DEFINED		7035	0	0
CORINTHIAN COLLEGES INC	COMM	218868107	973	62176	SH	SOLE	04	62176	0	0
CORIXA CORP	COMM	21887F100	64	22257	SH	DEFINED		22257	0	0
CORIXA CORP	COMM	21887F100	16	5531	SH	SOLE	04	5531	0	0
CORIXA CORP	COMM	21887F100	189	65310	SH	SOLE	05	0	0	65310
CORN PRODUCTS INTERNATIONAL IN	COMM	219023108	696	26878	SH	DEFINED		26878	0	0
CORN PRODUCTS INTERNATIONAL IN	COMM	219023108	173	6696	SH	SOLE	04	6696	0	0
CORN PRODUCTS INTERNATIONAL IN	COMM	219023108	1999	77200	SH	SOLE	05	0	0	77200
CORNELL COMPANIES INC	COMM	219141108	16105	1311500	SH	DEFINED		1311500	0	0
CORNELL COMPANIES INC	COMM	219141108	19	1600	SH	SOLE	04	1600	0	0
CORNELL COMPANIES INC	COMM	219141108	266	21700	SH	SOLE	05	0	0	21700
CORNERSTONE REALTY INCOME TR	COMM	21922V102	217	22003	SH	DEFINED		22003	0	0
CORNERSTONE REALTY INCOME TR	COMM	21922V102	44	4478	SH	SOLE	04	4478	0	0
CORNERSTONE REALTY INCOME TR	COMM	21922V102	566	57400	SH	SOLE	05	0	0	57400
CORNING INC	COMM	219350105	5126	460175	SH	DEFINED		460175	0	0
CORNING INC	COMM	219350105	1638	147100	SH	SOLE	02	0	0	147100
CORNING INC	COMM	219350105	1794	161100	SH	SOLE	04	161100	0	0
CORNING INC	COMM	219350105	2254	202391	SH	SOLE	05	0	0	202391
CORPORATE EXECUTIVE BOARD CO	COMM	21988R102	2184	33600	SH	SOLE		0	0	33600
CORPORATE EXECUTIVE BOARD CO	COMM	21988R102	182	2800	SH	DEFINED		2800	0	0
CORPORATE OFFICE PROPERTIES TR	COMM	22002T108	286	11000	SH	DEFINED		11000	0	0
CORPORATE OFFICE PROPERTIES TR	COMM	22002T108	91	3500	SH	SOLE	04	3500	0	0
CORPORATE OFFICE PROPERTIES TR	COMM	22002T108	1138	43700	SH	SOLE	05	0	0	43700
CORRECTIONAL PROPERTIES TRUST	COMM	22025E104	98	4100	SH	DEFINED		4100	0	0
CORRECTIONAL PROPERTIES TRUST	COMM	22025E104	24	1000	SH	SOLE	04	1000	0	0
CORRECTIONAL PROPERTIES TRUST	COMM	22025E104	280	11700	SH	SOLE	05	0	0	11700
CORRECTIONS CORP AMER	COMM	22025Y407	32291	840694	SH	DEFINED		840694	0	0
CORRECTIONS CORP AMER	COMM	22025Y407	149	3897	SH	SOLE	04	3897	0	0
CORRECTIONS CORP AMER	COMM	22025Y407	1697	44198	SH	SOLE	05	0	0	44198
CORUS BANKSHARES INC	COMM	220873103	296	6252	SH	DEFINED		6252	0	0
CORUS BANKSHARES INC	COMM	220873103	69	1462	SH	SOLE	04	1462	0	0
CORUS BANKSHARES INC	COMM	220873103	845	17800	SH	SOLE	05	0	0	17800
CORVEL CORP	COMM	221006109	63	3057	SH	DEFINED		3057	0	0
CORVEL CORP	COMM	221006109	19	914	SH	SOLE	04	914	0	0
CORVEL CORP	COMM	221006109	218	10500	SH	SOLE	05	0	0	10500
COSINE COMMUNICATIONS INC	COMM	221222607	0	410	SH	DEFINED		410	0	0
COSI INC	COMM	22122P101	26	4100	SH	DEFINED		4100	0	0
COSI INC	COMM	22122P101	8	1300	SH	SOLE	04	1300	0	0

COSI INC	COMM	22122P101	174	26900	SH	SOLE	05	0	0	26900
COST PLUS INC CALIF	COMM	221485105	228	8676	SH	DEFINED		8676	0	0
COST PLUS INC CALIF	COMM	221485105	59	2250	SH	SOLE	04	2250	0	0
COST PLUS INC CALIF	COMM	221485105	727	27575	SH	SOLE	05	0	0	27575
COSTCO WHOLESALE CORPORATION	COMM	22160K105	14195	323424	SH	DEFINED		323424	0	0
COSTCO WHOLESALE CORPORATION	COMM	22160K105	2466	56204	SH	SOLE	04	56204	0	0
COSTCO WHOLESALE CORPORATION	COMM	22160K105	2898	66044	SH	SOLE	05	0	0	66044
COSTAR GROUP INC	COMM	22160N109	1623	44800	SH	SOLE		0	0	44800
COSTAR GROUP INC	COMM	22160N109	244	6750	SH	DEFINED		6750	0	0
COSTAR GROUP INC	COMM	22160N109	52	1445	SH	SOLE	04	1445	0	0
COSTAR GROUP INC	COMM	22160N109	732	20200	SH	SOLE	05	0	0	20200
COUNTRYWIDE FINANCIAL CORP	COMM	222372104	8796	276608	SH	DEFINED		276608	0	0
COUNTRYWIDE FINANCIAL CORP	COMM	222372104	2573	80942	SH	SOLE	04	80942	0	0
COUNTRYWIDE FINANCIAL CORP	COMM	222372104	2607	81998	SH	SOLE	05	0	0	81998
COUNTRYWIDE FINANCIAL CORP	COMM	222372104	572	18000	SH	SOLE	07	18000	0	0
COUNTRYWIDE FINANCIAL CORP	COMM	222372104	6677	210000	SH	SOLE	07	210000	0	0
COURIER CORP	COMM	222660102	78	1525	SH	DEFINED		1525	0	0
COURIER CORP	COMM	222660102	30	600	SH	SOLE	04	600	0	0
COURIER CORP	COMM	222660102	227	4450	SH	SOLE	05	0	0	4450
COUSINS PROPERTIES INC.	COMM	222795106	343	13300	SH	DEFINED		13300	0	0
COUSINS PROPERTIES INC.	COMM	222795106	85	3300	SH	SOLE	04	3300	0	0
COUSINS PROPERTIES INC.	COMM	222795106	967	37500	SH	SOLE	05	0	0	37500
COVAD COMMUNICATIONS GROUP	COMM	222814204	13	11615	SH	DEFINED		11615	0	0
COVANCE INC	COMM	222816100	171	3600	SH	DEFINED		3600	0	0
COVANCE INC	COMM	222816100	481	10000	SH	SOLE		10000	0	0
COVANCE INC	COMM	222816100	2076	43519	SH	SOLE	04	43519	0	0
COVANSYS CORPORATION	COMM	22281W103	95	6300	SH	DEFINED		6300	0	0
COVANSYS CORPORATION	COMM	22281W103	21	1400	SH	SOLE	04	1400	0	0
COVANSYS CORPORATION	COMM	22281W103	255	16800	SH	SOLE	05	0	0	16800
COVENANT TRANS INC NEV	COMM	22284P105	63	3600	SH	DEFINED		3600	0	0
COVENANT TRANS INC NEV	COMM	22284P105	15	900	SH	SOLE	04	900	0	0
COVENANT TRANS INC NEV	COMM	22284P105	176	10000	SH	SOLE	05	0	0	10000
COVENTRY HEALTH CARE INC.	COMM	222862104	425	6264	SH	DEFINED		6264	0	0
COVENTRY HEALTH CARE INC.	COMM	222862104	5163	76056	SH	SOLE	04	76056	0	0
COVISTA COMMUNICATIONS	COMM	223574104	0	300	SH	DEFINED		300	0	0
COX RADIO INC.	COMM	224051102	60	3500	SH	DEFINED		3500	0	0
CRANE CO.	COMM	224399105	308	11000	SH	DEFINED		11000	0	0
CRANE CO.	COMM	224399105	1160	41359	SH	SOLE	04	41359	0	0
CRAWFORD & COMPANY	COMM	224633107	66	9509	SH	DEFINED		9509	0	0
CRAWFORD & COMPANY	COMM	224633107	13	1862	SH	SOLE	04	1862	0	0
CRAWFORD & COMPANY	COMM	224633107	102	14700	SH	SOLE	05	0	0	14700
CRAY INC	COMM	225223106	81	32700	SH	DEFINED		32700	0	0
CRAY INC	COMM	225223106	19	7700	SH	SOLE	04	7700	0	0
CRAY INC	COMM	225223106	245	98000	SH	SOLE	05	0	0	98000
CREDENCE SYS CORP	COMM	225302108	249	31568	SH	DEFINED		31568	0	0
CREDENCE SYS CORP	COMM	225302108	583	73828	SH	SOLE	04	73828	0	0
CREDENCE SYS CORP	COMM	225302108	825	104340	SH	SOLE	05	0	0	104340
CREE INC	COMM	225447101	81	3800	SH	DEFINED		3800	0	0
CREE INC	COMM	225447101	1097	51500	SH	SOLE	04	51500	0	0
CREO PRODUCTS INC	COMM	225606102	2025	125730	SH	DEFINED		125730	0	0
CREO PRODUCTS INC	COMM	225606102	1225	76052	SH	SOLE	04	76052	0	0
CRESCENT REAL ESTATE EQT CO.	COMM	225756105	371	22700	SH	DEFINED		22700	0	0
CRIMI MAE INC	COMM	226603504	62	3100	SH	DEFINED		3100	0	0
CRITICAL PATH INC	COMM	22674V506	0	225	SH	DEFINED		225	0	0
CROMPTON CORPORATION	COMM	227116100	640	43760	SH	DEFINED		43760	0	0
CROMPTON CORPORATION	COMM	227116100	1405	96053	SH	SOLE	04	96053	0	0
CROMPTON CORPORATION	COMM	227116100	1903	130119	SH	SOLE	05	0	0	130119
CROSS COUNTRY HEALTHCARE INC	COMM	227483104	185	11200	SH	DEFINED		11200	0	0
CROSS COUNTRY HEALTHCARE INC	COMM	227483104	43	2600	SH	SOLE	04	2600	0	0
CROSS COUNTRY HEALTHCARE INC	COMM	227483104	516	31200	SH	SOLE	05	0	0	31200
CROSS MEDIA MARKETING CORPORAT	COMM	22754R201	0	29	SH	DEFINED		29	0	0
CROSS TIMBERS RTY TR	COMM	22757R109	46	1156	SH	DEFINED		1156	0	0
CROSSROADS SYSTEMS INC	COMM	22765D100	0	1100	SH	DEFINED		1100	0	0
CROSSTEX ENERGY INC	COMM	22765Y104	4	100	SH	DEFINED		100	0	0
CROSSTEX ENERGY INC	COMM	22765Y104	4	100	SH	SOLE	05	0	0	100
CROWN CASTLE INTL CORP	COMM	228227104	419	25740	SH	DEFINED		25740	0	0
CROWN HOLDINGS INC	COMM	228368106	27518	1796269	SH	DEFINED		1796269	0	0
CROWN HOLDINGS INC	COMM	228368106	238	15600	SH	SOLE	04	15600	0	0
CROWN HOLDINGS INC	COMM	228368106	2938	191800	SH	SOLE	05	0	0	191800
CROWN MEDIA HOLDINGS INC	COMM	228411104	105	12098	SH	DEFINED		12098	0	0
CROWN MEDIA HOLDINGS INC	COMM	228411104	12	1471	SH	SOLE	04	1471	0	0
CROWN MEDIA HOLDINGS INC	COMM	228411104	144	16600	SH	SOLE	05	0	0	16600
CRT PROPERTIES INC	COMM	22876P109	252	11548	SH	DEFINED		11548	0	0
CRT PROPERTIES INC	COMM	22876P109	70	3229	SH	SOLE	04	3229	0	0
CRT PROPERTIES INC	COMM	22876P109	869	39800	SH	SOLE	05	0	0	39800
CRYO-CELL INTL INC	COMM	228895108	5	1900	SH	DEFINED		1900	0	0
CRYOLIFE INC	COMM	228903100	14	2400	SH	DEFINED		2400	0	0
CRYPTOLOGIC INC	COMM	228906103	888	28300	SH	SOLE		0	0	28300
CTI MOLECULAR IMAGING INC	COMM	22943D105	392	19200	SH	DEFINED		19200	0	0
CTI MOLECULAR IMAGING INC	COMM	22943D105	132	6500	SH	SOLE	04	6500	0	0
CTI MOLECULAR IMAGING INC	COMM	22943D105	715	35000	SH	SOLE	05	0	0	35000
CUBIC CORP.	COMM	229669106	117	6252	SH	DEFINED		6252	0	0
CUBIC CORP.	COMM	229669106	26	1400	SH	SOLE	04	1400	0	0
CUBIC CORP.	COMM	229669106	320	17092	SH	SOLE	05	0	0	17092
CUBIST PHARMACEUTICALS INC	COMM	229678107	196	19067	SH	DEFINED		19067	0	0
CUBIST PHARMACEUTICALS INC	COMM	229678107	46	4538	SH	SOLE	04	4538	0	0
CUBIST PHARMACEUTICALS INC	COMM	229678107	558	54300	SH	SOLE	05	0	0	54300
CULLEN/FROST BANKERS INC.	COMM	229899109	504	11240	SH	DEFINED		11240	0	0
CULLEN/FROST BANKERS INC.	COMM	229899109	1574	35100	SH	SOLE	04	35100	0	0
CULP INC	COMM	230215105	3	600	SH	DEFINED		600	0	0

CUMMINS ENGINE INC	COMM	231021106	30794	435009	SH	DEFINED		435009	0	0
CUMMINS ENGINE INC	COMM	231021106	1557	22000	SH	SOLE		22000	0	0
CUMMINS ENGINE INC	COMM	231021106	319	4517	SH	SOLE	04	4517	0	0
CUMMINS ENGINE INC	COMM	231021106	353	5000	SH	SOLE	05	0	0	5000
CUMMINS ENGINE INC	COMM	231021106	5238	74000	SH	SOLE	07	74000	0	0
CUMULUS MEDIA INC	COMM	231082108	15	1121	SH	SOLE		0	0	1121
CUMULUS MEDIA INC	COMM	231082108	260	18265	SH	DEFINED		18265	0	0
CUMULUS MEDIA INC	COMM	231082108	58	4100	SH	SOLE	04	4100	0	0
CUMULUS MEDIA INC	COMM	231082108	794	55700	SH	SOLE	05	0	0	55700
CURIS INC	COMM	231269101	44	12000	SH	DEFINED		12000	0	0
CURIS INC	COMM	231269101	11	3000	SH	SOLE	04	3000	0	0
CURIS INC	COMM	231269101	125	33900	SH	SOLE	05	0	0	33900
CURAGEN CORP	COMM	23126R101	61	15400	SH	DEFINED		15400	0	0
CURAGEN CORP	COMM	23126R101	15	3900	SH	SOLE	04	3900	0	0
CURAGEN CORP	COMM	23126R101	182	45500	SH	SOLE	05	0	0	45500
CURATIVE HEALTH SVCS INC	COMM	23126W100	6	1935	SH	DEFINED		1935	0	0
CURTISS-WRIGHT CORP.	COMM	231561101	430	7534	SH	DEFINED		7534	0	0
CURTISS-WRIGHT CORP.	COMM	231561101	104	1832	SH	SOLE	04	1832	0	0
CURTISS-WRIGHT CORP.	COMM	231561101	1273	22300	SH	SOLE	05	0	0	22300
CYBEROPTICS CORP	COMM	232517102	57	4500	SH	DEFINED		4500	0	0
CYBEROPTICS CORP	COMM	232517102	12	1000	SH	SOLE	04	1000	0	0
CYBEROPTICS CORP	COMM	232517102	143	11200	SH	SOLE	05	0	0	11200
CYBERSOURCES CORPORATION	COMM	23251J106	75	14800	SH	DEFINED		14800	0	0
CYBERSOURCES CORPORATION	COMM	23251J106	17	3500	SH	SOLE	04	3500	0	0
CYBERSOURCES CORPORATION	COMM	23251J106	199	39200	SH	SOLE	05	0	0	39200
CYBERONICS INC	COMM	23251P102	270	6369	SH	DEFINED		6369	0	0
CYBERONICS INC	COMM	23251P102	59	1398	SH	SOLE	04	1398	0	0
CYBERONICS INC	COMM	23251P102	663	15600	SH	SOLE	05	0	0	15600
CYCLELOGIC INC	COMM	23254B100	0	8	SH	DEFINED		8	0	0
CYCLELOGIC INC	COMM	23254B100	0	4	SH	SOLE	04	4	0	0
CYCLELOGIC INC	COMM	23254B100	0	18	SH	SOLE	05	0	0	18
CYMER INC	COMM	232572107	351	12905	SH	DEFINED		12905	0	0
CYMER INC	COMM	232572107	87	3200	SH	SOLE	04	3200	0	0
CYMER INC	COMM	232572107	1146	42100	SH	SOLE	05	0	0	42100
CYPRESS BIOSCIENCE INC.	COMM	232674507	921	100000	SH	SOLE		100000	0	0
CYPRESS BIOSCIENCE INC.	COMM	232674507	95	10900	SH	DEFINED		10900	0	0
CYPRESS BIOSCIENCE INC.	COMM	232674507	22	2500	SH	SOLE	04	2500	0	0
CYPRESS BIOSCIENCE INC.	COMM	232674507	279	31600	SH	SOLE	05	0	0	31600
CYPRESS SEMICONDUCTOR CORP	COMM	232806109	89	7200	SH	DEFINED		7200	0	0
CYPRESS SEMICONDUCTOR CORP	COMM	232806109	1170	94658	SH	SOLE	04	94658	0	0
CYTEC INDUSTRIES INC.	COMM	232820100	12799	240500	SH	DEFINED		240500	0	0
CYTEC INDUSTRIES INC.	COMM	232820100	1725	32426	SH	SOLE	04	32426	0	0
CYTEC INDUSTRIES INC.	COMM	232820100	2123	39900	SH	SOLE	05	0	0	39900
CYTOGEN CORP	COMM	232824300	41	7430	SH	DEFINED		7430	0	0
CYTOGEN CORP	COMM	232824300	11	2000	SH	SOLE	04	2000	0	0
CYTOGEN CORP	COMM	232824300	128	23100	SH	SOLE	05	0	0	23100
CYTOKINETICS INC	COMM	23282W100	9	1500	SH	DEFINED		1500	0	0
CYTOKINETICS INC	COMM	23282W100	2	400	SH	SOLE	04	400	0	0
CYTOKINETICS INC	COMM	23282W100	28	4400	SH	SOLE	05	0	0	4400
D & E COMMUNICATIONS INC	COMM	232860106	38	4499	SH	DEFINED		4499	0	0
D & E COMMUNICATIONS INC	COMM	232860106	10	1200	SH	SOLE	04	1200	0	0
D & E COMMUNICATIONS INC	COMM	232860106	116	13700	SH	SOLE	05	0	0	13700
D & K HEALTHCARE RESOURCES	COMM	232861104	7	900	SH	DEFINED		900	0	0
CYTYC CORP	COMM	232946103	3518	152800	SH	SOLE		40000	0	112800
CYTYC CORP	COMM	232946103	147	6400	SH	DEFINED		6400	0	0
CYTYC CORP	COMM	232946103	1810	78600	SH	SOLE	04	78600	0	0
DDI CORP.	COMM	233162304	21	7990	SH	DEFINED		7990	0	0
DDI CORP.	COMM	233162304	5	1900	SH	SOLE	04	1900	0	0
DDI CORP.	COMM	233162304	61	22200	SH	SOLE	05	0	0	22200
DHB INDUSTRIES INC	COMM	23321E103	94	10600	SH	DEFINED		10600	0	0
DHB INDUSTRIES INC	COMM	23321E103	21	2400	SH	SOLE	04	2400	0	0
DHB INDUSTRIES INC	COMM	23321E103	250	28000	SH	SOLE	05	0	0	28000
DJ ORTHOPEDICS INCORPORATED	COMM	23325G104	134	5400	SH	DEFINED		5400	0	0
DJ ORTHOPEDICS INCORPORATED	COMM	23325G104	34	1400	SH	SOLE	04	1400	0	0
DJ ORTHOPEDICS INCORPORATED	COMM	23325G104	424	17000	SH	SOLE	05	0	0	17000
DPL INC.	COMM	233293109	711	27635	SH	DEFINED		27635	0	0
DPL INC.	COMM	233293109	2396	93113	SH	SOLE	04	93113	0	0
DRS TECHNOLOGIES INC	COMM	23330X100	400	9155	SH	DEFINED		9155	0	0
DRS TECHNOLOGIES INC	COMM	23330X100	75	1721	SH	SOLE	04	1721	0	0
DRS TECHNOLOGIES INC	COMM	23330X100	1193	27301	SH	SOLE	05	0	0	27301
DR HORTON INC.	COMM	23331A109	1122	37250	SH	DEFINED		37250.67	0	0
DR HORTON INC.	COMM	23331A109	6274	208177	SH	SOLE	04	208177	0	0
DST SYSTEMS INC.	COMM	233326107	239	5200	SH	DEFINED		5200	0	0
DST SYSTEMS INC.	COMM	233326107	2540	55238	SH	SOLE	04	55238	0	0
DSP GROUP INC	COMM	23332B106	11499	456683	SH	DEFINED		456683	0	0
DSP GROUP INC	COMM	23332B106	45	1818	SH	SOLE	04	1818	0	0
DSP GROUP INC	COMM	23332B106	893	35500	SH	SOLE	05	0	0	35500
DTE ENERGY CO	COMM	233331107	3300	72611	SH	DEFINED		72611	0	0
DTE ENERGY CO	COMM	233331107	966	21267	SH	SOLE	04	21267	0	0
DTE ENERGY CO	COMM	233331107	1045	23000	SH	SOLE	05	0	0	23000
DADE BEHRING, INC.	COMM	23342J206	187	3175	SH	DEFINED		3175	0	0
DAIRY MART CONVENIENCE STORES	COMM	233860303	0	500	SH	DEFINED		500	0	0
DAILY JOURNAL CORP	COMM	233912104	4	100	SH	DEFINED		100	0	0
DAKTRONICS INC	COMM	234264109	131	6199	SH	DEFINED		6199	0	0
DAKTRONICS INC	COMM	234264109	27	1300	SH	SOLE	04	1300	0	0
DAKTRONICS INC	COMM	234264109	349	16500	SH	SOLE	05	0	0	16500
DANA CORP	COMM	235811106	912	72845	SH	DEFINED		72845	0	0
DANA CORP	COMM	235811106	234	18728	SH	SOLE	04	18728	0	0
DANA CORP	COMM	235811106	274	21928	SH	SOLE	05	0	0	21928
DANAHER CORP.	COMM	235851102	4841	92050	SH	DEFINED		92050	0	0

DANAHER CORP.	COMM	235851102	1964	37340	SH	SOLE	04	37340	0	0
DANAHER CORP.	COMM	235851102	2298	43700	SH	SOLE	05	0	0	43700
DANIELSON HLDG CORP	COMM	236274106	229	13400	SH	DEFINED		13400	0	0
DANIELSON HLDG CORP	COMM	236274106	23	1400	SH	SOLE	04	1400	0	0
DANIELSON HLDG CORP	COMM	236274106	321	18800	SH	SOLE	05	0	0	18800
DARDEN RESTAURANTS INC.	COMM	237194105	27671	891207	SH	DEFINED		891207	0	0
DARDEN RESTAURANTS INC.	COMM	237194105	536	17282	SH	SOLE	04	17282	0	0
DARDEN RESTAURANTS INC.	COMM	237194105	819	26400	SH	SOLE	05	0	0	26400
DARLING INTL INC	COMM	237266101	65	16900	SH	DEFINED		16900	0	0
DARLING INTL INC	COMM	237266101	21	5700	SH	SOLE	04	5700	0	0
DARLING INTL INC	COMM	237266101	244	63600	SH	SOLE	05	0	0	63600
DATARAM CORP.	COMM	238108203	0	100	SH	DEFINED		100	0	0
DATASCOPE CORP	COMM	238113104	172	5570	SH	DEFINED		5570	0	0
DATASCOPE CORP	COMM	238113104	32	1059	SH	SOLE	04	1059	0	0
DATASCOPE CORP	COMM	238113104	411	13300	SH	SOLE	05	0	0	13300
DATASTREAM SYS INC	COMM	238124101	8	1200	SH	DEFINED		1200	0	0
DAVE & BUSTERS INC	COMM	23833N104	74	4100	SH	DEFINED		4100	0	0
DAVE & BUSTERS INC	COMM	23833N104	21	1200	SH	SOLE	04	1200	0	0
DAVE & BUSTERS INC	COMM	23833N104	229	12700	SH	SOLE	05	0	0	12700
DAVITA INC	COMM	23918K108	256	6100	SH	DEFINED		6100	0	0
DAWSON GEOPHYSICAL CO	COMM	239359102	36	1500	SH	DEFINED		1500	0	0
DAXOR CORP	COMM	239467103	19	900	SH	DEFINED		900	0	0
DEAN FOODS CO	COMM	242370104	1119	33061	SH	DEFINED		33061	0	0
DEAN FOODS CO	COMM	242370104	3514	103756	SH	SOLE	04	103756	0	0
DEB SHOPS INC	COMM	242728103	16	600	SH	DEFINED		600	0	0
DEB SHOPS INC	COMM	242728103	11	400	SH	SOLE	04	400	0	0
DEB SHOPS INC	COMM	242728103	22	800	SH	SOLE	05	0	0	800
DECKERS OUTDOOR CORP	COMM	243537107	122	3500	SH	DEFINED		3500	0	0
DECKERS OUTDOOR CORP	COMM	243537107	1697	48500	SH	SOLE		0	0	48500
DECKERS OUTDOOR CORP	COMM	243537107	21	600	SH	SOLE	04	600	0	0
DECKERS OUTDOOR CORP	COMM	243537107	455	13000	SH	SOLE	05	0	0	13000
DECODE GENETICS INC	COMM	243586104	88	15900	SH	DEFINED		15900	0	0
DECODE GENETICS INC	COMM	243586104	25	4600	SH	SOLE	04	4600	0	0
DECODE GENETICS INC	COMM	243586104	304	54900	SH	SOLE	05	0	0	54900
DEERE & CO	COMM	244199105	113429	1712398	SH	DEFINED		1712398	0	0
DEERE & CO	COMM	244199105	1351	20400	SH	SOLE	02	0	0	20400
DEERE & CO	COMM	244199105	28897	417900	SH	DEFINED	03	417900	0	0
DEERE & CO	COMM	244199105	2496	37686	SH	SOLE	04	37686	0	0
DEERE & CO	COMM	244199105	2609	39400	SH	SOLE	05	0	0	39400
DEL MONTE FOODS CO	COMM	24522P103	32216	3016500	SH	DEFINED		3016500	0	0
DELL INC	COMM	24702R101	88043	2315116	SH	DEFINED		2315116	0	0
DELL INC	COMM	24702R101	11576	304399	SH	SOLE	04	304399	0	0
DELL INC	COMM	24702R101	13831	363700	SH	SOLE	05	0	0	363700
DELPHI CORP	COMM	247126105	987	228525	SH	DEFINED		228525	0	0
DELPHI CORP	COMM	247126105	278	64552	SH	SOLE	04	64552	0	0
DELPHI CORP	COMM	247126105	376	87105	SH	SOLE	05	0	0	87105
DELPHI FINANCIAL GROUP	COMM	247131105	439	10470	SH	DEFINED		10470	0	0
DELPHI FINANCIAL GROUP	COMM	247131105	103	2475	SH	SOLE	04	2475	0	0
DELPHI FINANCIAL GROUP	COMM	247131105	1248	29760	SH	SOLE	05	0	0	29760
DELTA \$ PINE LD CO	COMM	247357106	438	15278	SH	DEFINED		15278	0	0
DELTA \$ PINE LD CO	COMM	247357106	87	3054	SH	SOLE	04	3054	0	0
DELTA \$ PINE LD CO	COMM	247357106	1258	43800	SH	SOLE	05	0	0	43800
DELTA AIR LINES INC DEL	COMM	247361108	410	101876	SH	DEFINED		101876	0	0
DELTA AIR LINES INC DEL	COMM	247361108	75	18754	SH	SOLE	04	18754	0	0
DELTA AIR LINES INC DEL	COMM	247361108	693	172100	SH	SOLE	05	0	0	172100
DELTA NAT GAS INC	COMM	247748106	1062	41516	SH	DEFINED		41516	0	0
DELTATHREE.COM INC.	COMM	24783N102	0	100	SH	DEFINED		100	0	0
DELTIC TIMBER CORP.	COMM	247850100	152	3909	SH	DEFINED		3909	0	0
DELTIC TIMBER CORP.	COMM	247850100	38	992	SH	SOLE	04	992	0	0
DELTIC TIMBER CORP.	COMM	247850100	439	11300	SH	SOLE	05	0	0	11300
DELTA PETE CORP	COMM	247907207	150	10235	SH	DEFINED		10235	0	0
DELTA PETE CORP	COMM	247907207	25	1700	SH	SOLE	04	1700	0	0
DELTA PETE CORP	COMM	247907207	349	23700	SH	SOLE	05	0	0	23700
DENBURY RES INC	COMM	247916208	43662	1216570	SH	DEFINED		1216570	0	0
DENBURY RES INC	COMM	247916208	177	4959	SH	SOLE	04	4959	0	0
DENBURY RES INC	COMM	247916208	2038	56800	SH	SOLE	05	0	0	56800
DELUXE CORP	COMM	248019101	461	11600	SH	DEFINED		11600	0	0
DELUXE CORP	COMM	248019101	1506	37870	SH	SOLE	04	37870	0	0
DENDRITE INTL INC	COMM	248239105	200	14064	SH	DEFINED		14064	0	0
DENDRITE INTL INC	COMM	248239105	49	3483	SH	SOLE	04	3483	0	0
DENDRITE INTL INC	COMM	248239105	589	41350	SH	SOLE	05	0	0	41350
DENDREON CORP	COMM	24823Q107	110	21430	SH	DEFINED		21430	0	0
DENDREON CORP	COMM	24823Q107	26	5200	SH	SOLE	04	5200	0	0
DENDREON CORP	COMM	24823Q107	326	63100	SH	SOLE	05	0	0	63100
DENNY'S CORPORATION	COMM	24869P104	12	2700	SH	DEFINED		2700	0	0
DENTSPLY INTL INC NEW	COMM	249030107	244	4550	SH	DEFINED		4550	0	0
DENTSPLY INTL INC NEW	COMM	249030107	2944	54763	SH	SOLE	04	54763	0	0
DEPARTMENT 56	COMM	249509100	57	3300	SH	DEFINED		3300	0	0
DEPARTMENT 56	COMM	249509100	20	1200	SH	SOLE	04	1200	0	0
DEPARTMENT 56	COMM	249509100	226	13000	SH	SOLE	05	0	0	13000
DEPOMED INC	COMM	249908104	14	3800	SH	DEFINED		3800	0	0
DEPOMED INC	COMM	249908104	4	1200	SH	SOLE	04	1200	0	0
DEPOMED INC	COMM	249908104	48	13000	SH	SOLE	05	0	0	13000
DEVELOPERS DIVERSIFIED RLTY CO	COMM	251591103	743	18683	SH	DEFINED		18683	0	0
DEVELOPERS DIVERSIFIED RLTY CO	COMM	251591103	3021	75900	SH	SOLE	04	75900	0	0
DEVON ENERGY CORPORATION	COMM	25179M103	59070	1192132	SH	DEFINED		1192132	0	0
DEVON ENERGY CORPORATION	COMM	25179M103	3022	61000	SH	SOLE		61000	0	0
DEVON ENERGY CORPORATION	COMM	25179M103	3564	71936	SH	SOLE	04	71936	0	0
DEVON ENERGY CORPORATION	COMM	25179M103	3492	70492	SH	SOLE	05	0	0	70492
DEVON ENERGY CORPORATION	COMM	25179M103	9265	187000	SH	SOLE	07	187000	0	0

DEVON ENERGY CORPORATION	COMM	25179M103	3716	75000	SH	SOLE	07	75000	0	0
DEVRY INC.	COMM	251893103	77	4100	SH	DEFINED		4100	0	0
DEVRY INC.	COMM	251893103	905	47844	SH	SOLE	04	47844	0	0
DEX MEDIA INC	COMM	25212E100	119	5700	SH	DEFINED		5700	0	0
DIAGNOSTIC PRODS CORP	COMM	252450101	412	8400	SH	DEFINED		8400	0	0
DIAGNOSTIC PRODS CORP	COMM	252450101	98	2000	SH	SOLE	04	2000	0	0
DIAGNOSTIC PRODS CORP	COMM	252450101	1168	23800	SH	SOLE	05	0	0	23800
DIAMETRICS MED INC	COMM	252532106	0	200	SH	DEFINED		200	0	0
DIAMOND OFFSHORE DRILLING	COMM	25271C102	204140	3945500	SH	DEFINED		3945500	0	0
DIAMOND OFFSHORE DRILLING	COMM	25271C102	17670	757400	SH	DEFINED	03	757400	0	0
DIAMONDCLUSTER INTL INC	COMM	25278P106	138	8800	SH	DEFINED		8800	0	0
DIAMONDCLUSTER INTL INC	COMM	25278P106	31	2000	SH	SOLE	04	2000	0	0
DIAMONDCLUSTER INTL INC	COMM	25278P106	364	23100	SH	SOLE	05	0	0	23100
DICK'S SPORTING GOODS INC	COMM	253393102	434	12100	SH	DEFINED		12100	0	0
DICK'S SPORTING GOODS INC	COMM	253393102	96	2700	SH	SOLE	04	2700	0	0
DICK'S SPORTING GOODS INC	COMM	253393102	1238	34500	SH	SOLE	05	0	0	34500
DIEBOLD INC	COMM	253651103	816	14900	SH	DEFINED		14900	0	0
DIEBOLD INC	COMM	253651103	2720	49644	SH	SOLE	04	49644	0	0
DIGENE CORP	COMM	253752109	107	5324	SH	DEFINED		5324	0	0
DIGENE CORP	COMM	253752109	28	1396	SH	SOLE	04	1396	0	0
DIGENE CORP	COMM	253752109	326	16100	SH	SOLE	05	0	0	16100
DIGI INTL INC	COMM	253798102	67	5000	SH	DEFINED		5000	0	0
DIGI INTL INC	COMM	253798102	20	1500	SH	SOLE	04	1500	0	0
DIGI INTL INC	COMM	253798102	230	17100	SH	SOLE	05	0	0	17100
DIGIMARC CORP.	COMM	253807101	37	6337	SH	DEFINED		6337	0	0
DIGIMARC CORP.	COMM	253807101	8	1483	SH	SOLE	04	1483	0	0
DIGIMARC CORP.	COMM	253807101	123	20800	SH	SOLE	05	0	0	20800
DIGITAL LIGHTWAVE INC	COMM	253855100	3	3600	SH	DEFINED		3600	0	0
DIGITAL IMPACT INC	COMM	25385G106	0	200	SH	DEFINED		200	0	0
DIGITAL INSIGHT CORP	COMM	25385P106	229	13830	SH	DEFINED		13830	0	0
DIGITAL INSIGHT CORP	COMM	25385P106	57	3490	SH	SOLE	04	3490	0	0
DIGITAL INSIGHT CORP	COMM	25385P106	664	40100	SH	SOLE	05	0	0	40100
DIGITAL RIVER INC	COMM	25388B104	362	11700	SH	DEFINED		11700	0	0
DIGITAL RIVER INC	COMM	25388B104	89	2900	SH	SOLE	04	2900	0	0
DIGITAL RIVER INC	COMM	25388B104	1079	34800	SH	SOLE	05	0	0	34800
DIGITAS INC.	COMM	25388K104	187	18886	SH	DEFINED		18886	0	0
DIGITAS INC.	COMM	25388K104	46	4667	SH	SOLE	04	4667	0	0
DIGITAS INC.	COMM	25388K104	537	54071	SH	SOLE	05	0	0	54071
DIGITAL THEATER SYSTEMS INC	COMM	25389G102	91	5000	SH	DEFINED		5000	0	0
DIGITAL THEATER SYSTEMS INC	COMM	25389G102	25	1400	SH	SOLE	04	1400	0	0
DIGITAL THEATER SYSTEMS INC	COMM	25389G102	297	16300	SH	SOLE	05	0	0	16300
DIGITAL GENERATION SYS INC	COMM	253921100	5	4400	SH	DEFINED		4400	0	0
DIME CMNTY BANCORP INC	COMM	253922108	5672	379149	SH	DEFINED		379149	0	0
DIME CMNTY BANCORP INC	COMM	253922108	56	3757	SH	SOLE	04	3757	0	0
DIME CMNTY BANCORP INC	COMM	253922108	633	42375	SH	SOLE	05	0	0	42375
DILLARDS INC	COMM	254067101	29197	1072664	SH	DEFINED		1072664	0	0
DILLARDS INC	COMM	254067101	294	10816	SH	SOLE	04	10816	0	0
DILLARDS INC	COMM	254067101	378	13900	SH	SOLE	05	0	0	13900
DIMON INC.	COMM	254394109	109	17655	SH	DEFINED		17655	0	0
DIMON INC.	COMM	254394109	25	4100	SH	SOLE	04	4100	0	0
DIMON INC.	COMM	254394109	318	51600	SH	SOLE	05	0	0	51600
DIODES INC	COMM	254543101	82	3050	SH	DEFINED		3050	0	0
DIODES INC	COMM	254543101	17	650	SH	SOLE	04	650	0	0
DIODES INC	COMM	254543101	221	8200	SH	SOLE	05	0	0	8200
DIONEX CORP	COMM	254546104	396	7331	SH	DEFINED		7331	0	0
DIONEX CORP	COMM	254546104	108	2001	SH	SOLE	04	2001	0	0
DIONEX CORP	COMM	254546104	1147	21200	SH	SOLE	05	0	0	21200
DIRECT GENERAL CORP	COMM	25456W204	107	5500	SH	DEFINED		5500	0	0
DIRECT GENERAL CORP	COMM	25456W204	25	1300	SH	SOLE	04	1300	0	0
DIRECT GENERAL CORP	COMM	25456W204	286	14600	SH	SOLE	05	0	0	14600
DIRECTV GROUP INC/THE	COMM	25459L106	1368	94829	SH	DEFINED		94829	0	0
DISCOVERY LABORATORIES INC	COMM	254668106	97	17300	SH	DEFINED		17300	0	0
DISCOVERY LABORATORIES INC	COMM	254668106	22	4000	SH	SOLE	04	4000	0	0
DISCOVERY LABORATORIES INC	COMM	254668106	282	50200	SH	SOLE	05	0	0	50200
DISCOVERY PARTNERS INTERNATION	COMM	254675101	3	1200	SH	DEFINED		1200	0	0
THE WALT DISNEY COMPANY	COMM	254687106	146488	5125547	SH	DEFINED		5125547	0	0
THE WALT DISNEY COMPANY	COMM	254687106	1531	53600	SH	SOLE	02	0	0	53600
THE WALT DISNEY COMPANY	COMM	254687106	16616	655500	SH	DEFINED	03	655500	0	0
THE WALT DISNEY COMPANY	COMM	254687106	7145	250017	SH	SOLE	04	250017	0	0
THE WALT DISNEY COMPANY	COMM	254687106	8705	304606	SH	SOLE	05	0	0	304606
THE WALT DISNEY COMPANY	COMM	254687106	800	28000	SH	SOLE	07	28000	0	0
DISTRIBUTED ENERGY SYSTEMS COR	COMM	25475V104	27	7600	SH	DEFINED		7600	0	0
DITECH COMMUNICATIONS CORP	COMM	25500M103	137	11200	SH	DEFINED		11200	0	0
DITECH COMMUNICATIONS CORP	COMM	25500M103	33	2700	SH	SOLE	04	2700	0	0
DITECH COMMUNICATIONS CORP	COMM	25500M103	400	32600	SH	SOLE	05	0	0	32600
DIVERSA CORP.	COMM	255064107	47	9478	SH	DEFINED		9478	0	0
DIVERSA CORP.	COMM	255064107	10	2125	SH	SOLE	04	2125	0	0
DIVERSA CORP.	COMM	255064107	130	26300	SH	SOLE	05	0	0	26300
DOCUCORP INTERNATIONAL INC.	COMM	255911109	19	2500	SH	DEFINED		2500	0	0
DOBSON COMMUNICATIONS CORP	COMM	256069105	68	34600	SH	DEFINED		34600	0	0
DOBSON COMMUNICATIONS CORP	COMM	256069105	18	9500	SH	SOLE	04	9500	0	0
DOBSON COMMUNICATIONS CORP	COMM	256069105	278	141500	SH	SOLE	05	0	0	141500
DOLLAR GEN CORP	COMM	256669102	1937	90550	SH	DEFINED		90550	0	0
DOLLAR GEN CORP	COMM	256669102	781	36528	SH	SOLE	04	36528	0	0
DOLLAR GEN CORP	COMM	256669102	1024	47893	SH	SOLE	05	0	0	47893
DOLLAR THRIFTY AUTOMOTIVE GROU	COMM	256743105	315	9695	SH	DEFINED		9695	0	0
DOLLAR THRIFTY AUTOMOTIVE GROU	COMM	256743105	74	2300	SH	SOLE	04	2300	0	0
DOLLAR THRIFTY AUTOMOTIVE GROU	COMM	256743105	1007	30900	SH	SOLE	05	0	0	30900
DOLLAR TREE STORES INC	COMM	256747106	187	6605	SH	DEFINED		6605	0	0
DOLLAR TREE STORES INC	COMM	256747106	2219	78332	SH	SOLE	04	78332	0	0

DOMINION HOMES INC	COMM	257386102	30	1800	SH	DEFINED		1800	0	0
DOMINION HOMES INC	COMM	257386102	6	400	SH	SOLE	04	400	0	0
DOMINION HOMES INC	COMM	257386102	77	4600	SH	SOLE	05	0	0	4600
DOMINION RES INC VA	COMM	25746U109	80517	1069717	SH	DEFINED		1069717	0	0
DOMINION RES INC VA	COMM	25746U109	3041	40407	SH	SOLE	04	40407	0	0
DOMINION RES INC VA	COMM	25746U109	3822	50785	SH	SOLE	05	0	0	50785
DOMINOS PIZZA INC	COMM	25754A201	81	4350	SH	DEFINED		4350	0	0
DOMINOS PIZZA INC	COMM	25754A201	23	1250	SH	SOLE	04	1250	0	0
DOMINOS PIZZA INC	COMM	25754A201	276	14850	SH	SOLE	05	0	0	14850
DONALDSON INC	COMM	257651109	156	4900	SH	DEFINED		4900	0	0
DONALDSON INC	COMM	257651109	1829	57276	SH	SOLE	04	57276	0	0
DONEGAL GROUP INC	COMM	257701201	45	2533	SH	DEFINED		2533.333	0	0
DONEGAL GROUP INC	COMM	257701201	9	533	SH	SOLE	04	533	0	0
DONEGAL GROUP INC	COMM	257701201	131	7333	SH	SOLE	05	0	0	7333
DONEGAL GROUP INC	COMM	257701300	34	2088	SH	DEFINED		2088	0	0
DONNELLEY R R & SONS CO	COMM	257867101	2868	90586	SH	DEFINED		90586	0	0
DONNELLEY R R & SONS CO	COMM	257867101	744	23523	SH	SOLE	04	23523	0	0
DONNELLEY R R & SONS CO	COMM	257867101	886	28000	SH	SOLE	05	0	0	28000
DORAL FINANCIAL CORP	COMM	25811P100	146	6750	SH	DEFINED		6750	0	0
DORAL FINANCIAL CORP	COMM	25811P100	613	28200	SH	SOLE	02	0	0	28200
DORCHESTER MINERALS LP	COMM	25820R105	8	400	SH	DEFINED		400	0	0
DOT HILL SYSTEMS CORPORATION	COMM	25848T109	105	17900	SH	DEFINED		17900	0	0
DOT HILL SYSTEMS CORPORATION	COMM	25848T109	25	4300	SH	SOLE	04	4300	0	0
DOT HILL SYSTEMS CORPORATION	COMM	25848T109	292	49600	SH	SOLE	05	0	0	49600
DOUBLECLICK INC	COMM	258609304	13437	1772700	SH	DEFINED		1772700	0	0
DOUBLECLICK INC	COMM	258609304	77	10200	SH	SOLE	04	10200	0	0
DOUBLECLICK INC	COMM	258609304	974	128600	SH	SOLE	05	0	0	128600
DOV PHARMACEUTICAL INC	COMM	259858108	105	7600	SH	DEFINED		7600	0	0
DOV PHARMACEUTICAL INC	COMM	259858108	22	1600	SH	SOLE	04	1600	0	0
DOV PHARMACEUTICAL INC	COMM	259858108	261	18800	SH	SOLE	05	0	0	18800
DOVER CORP	COMM	260003108	39725	1066159	SH	DEFINED		1066159	0	0
DOVER CORP	COMM	260003108	767	20602	SH	SOLE	04	20602	0	0
DOVER CORP	COMM	260003108	1173	31500	SH	SOLE	05	0	0	31500
DOVER DOWNS GAMING & ENTERTAIN	COMM	260095104	3926	313330	SH	DEFINED		313330	0	0
DOVER DOWNS GAMING & ENTERTAIN	COMM	260095104	11	947	SH	SOLE	04	947	0	0
DOVER DOWNS GAMING & ENTERTAIN	COMM	260095104	142	11390	SH	SOLE	05	0	0	11390
DOVER MOTORSPORTS INC	COMM	260174107	59	11940	SH	DEFINED		11940	0	0
DOVER MOTORSPORTS INC	COMM	260174107	7	1469	SH	SOLE	04	1469	0	0
DOVER MOTORSPORTS INC	COMM	260174107	89	17800	SH	SOLE	05	0	0	17800
DOW CHEM CO	COMM	260543103	20804	423370	SH	DEFINED		423370	0	0
DOW CHEM CO	COMM	260543103	3321	67600	SH	SOLE	02	0	0	67600
DOW CHEM CO	COMM	260543103	5539	112737	SH	SOLE	04	112737	0	0
DOW CHEM CO	COMM	260543103	6770	137785	SH	SOLE	05	0	0	137785
DOW JONES & CO. INC.	COMM	260561105	3021	81519	SH	DEFINED		81519	0	0
DOW JONES & CO. INC.	COMM	260561105	278	7507	SH	SOLE	04	7507	0	0
DOW JONES & CO. INC.	COMM	260561105	441	11900	SH	SOLE	05	0	0	11900
DOWNEY FINANCIAL CORP.	COMM	261018105	432	7100	SH	DEFINED		7100	0	0
DOWNEY FINANCIAL CORP.	COMM	261018105	104	1706	SH	SOLE	04	1706	0	0
DOWNEY FINANCIAL CORP.	COMM	261018105	1225	20100	SH	SOLE	05	0	0	20100
DREAMWORKS ANIMATION SKG	COMM	26153C103	68	1700	SH	DEFINED		1700	0	0
DRESS BARN INC	COMM	261570105	156	8698	SH	DEFINED		8698	0	0
DRESS BARN INC	COMM	261570105	34	1934	SH	SOLE	04	1934	0	0
DRESS BARN INC	COMM	261570105	422	23470	SH	SOLE	05	0	0	23470
DREW INDS INC	COMM	26168L205	169	4500	SH	DEFINED		4500	0	0
DREW INDS INC	COMM	26168L205	37	1000	SH	SOLE	04	1000	0	0
DREW INDS INC	COMM	26168L205	406	10800	SH	SOLE	05	0	0	10800
DRIL-QUIP	COMM	262037104	77	2388	SH	DEFINED		2388	0	0
DRIL-QUIP	COMM	262037104	18	581	SH	SOLE	04	581	0	0
DRIL-QUIP	COMM	262037104	162	5000	SH	SOLE	05	0	0	5000
DRUGSTORE.COM INC	COMM	262241102	33	13700	SH	DEFINED		13700	0	0
DRUGSTORE.COM INC	COMM	262241102	7	3200	SH	SOLE	04	3200	0	0
DRUGSTORE.COM INC	COMM	262241102	81	32900	SH	SOLE	05	0	0	32900
DSL.NET INC	COMM	262506108	0	1000	SH	DEFINED		1000	0	0
DU PONT E I DE NEMOURS & CO	COMM	263534109	406	8000	SH	SOLE		8000	0	0
DU PONT E I DE NEMOURS & CO	COMM	263534109	213449	4199273	SH	DEFINED		4199273	0	0
DU PONT E I DE NEMOURS & CO	COMM	263534109	2033	40000	SH	SOLE	02	0	0	40000
DU PONT E I DE NEMOURS & CO	COMM	263534109	26410	616500	SH	DEFINED	03	616500	0	0
DU PONT E I DE NEMOURS & CO	COMM	263534109	6181	121606	SH	SOLE	04	121606	0	0
DU PONT E I DE NEMOURS & CO	COMM	263534109	7496	147482	SH	SOLE	05	0	0	147482
DU PONT E I DE NEMOURS & CO	COMM	263534109	660	13000	SH	SOLE	07	13000	0	0
DUCOMMUN INC.	COMM	264147109	51	2700	SH	DEFINED		2700	0	0
DUCOMMUN INC.	COMM	264147109	13	700	SH	SOLE	04	700	0	0
DUCOMMUN INC.	COMM	264147109	158	8300	SH	SOLE	05	0	0	8300
DUKE ENERGY CORPORATION	COMM	264399106	16596	586019	SH	DEFINED		586019	0	0
DUKE ENERGY CORPORATION	COMM	264399106	3001	106000	SH	SOLE		106000	0	0
DUKE ENERGY CORPORATION	COMM	264399106	2886	101932	SH	SOLE	04	101932	0	0
DUKE ENERGY CORPORATION	COMM	264399106	3838	135552	SH	SOLE	05	0	0	135552
DUKE ENERGY CORPORATION	COMM	264399106	3681	130000	SH	SOLE	07	130000	0	0
DUKE ENERGY CORPORATION	COMM	264399106	9288	328000	SH	SOLE	07	328000	0	0
DUKE REALTY CORP	COMM	264411505	936	31375	SH	DEFINED		31375	0	0
DUN & BRADSTREET CORP	COMM	26483E100	266	4200	SH	DEFINED		4200	0	0
DUN & BRADSTREET CORP	COMM	26483E100	3070	48306	SH	SOLE	04	48306	0	0
DURA AUTOMOTIVE SYS INC	COMM	265903104	16	3300	SH	DEFINED		3300	0	0
DUPONT PHOTOMASKS INC	COMM	26613X101	1224	45941	SH	DEFINED		45941	0	0
DUPONT PHOTOMASKS INC	COMM	26613X101	644	24160	SH	SOLE	04	24160	0	0
DUPONT PHOTOMASKS INC	COMM	26613X101	517	19400	SH	SOLE	05	0	0	19400
DUQUESNE LIGHT HOLDINGS INC	COMM	266233105	484	27100	SH	DEFINED		27100	0	0
DUQUESNE LIGHT HOLDINGS INC	COMM	266233105	1058	59200	SH	SOLE	04	59200	0	0
DUQUESNE LIGHT HOLDINGS INC	COMM	266233105	1460	81700	SH	SOLE	05	0	0	81700
DURATEK INC	COMM	26658Q102	82	4200	SH	DEFINED		4200	0	0

DURATEK INC	COMM	26658Q102	21	1100	SH	SOLE	04	1100	0	0
DURATEK INC	COMM	26658Q102	338	17200	SH	SOLE	05	0	0	17200
DURECT CORPORATION	COMM	266605104	44	13100	SH	DEFINED		13100	0	0
DURECT CORPORATION	COMM	266605104	10	3000	SH	SOLE	04	3000	0	0
DURECT CORPORATION	COMM	266605104	181	53500	SH	SOLE	05	0	0	53500
DUSA PHARMACEUTICALS INC	COMM	266898105	45	5200	SH	DEFINED		5200	0	0
DUSA PHARMACEUTICALS INC	COMM	266898105	8	1000	SH	SOLE	04	1000	0	0
DUSA PHARMACEUTICALS INC	COMM	266898105	93	10600	SH	SOLE	05	0	0	10600
DURASWITCH INDUSTRIES INC	COMM	266905207	0	400	SH	DEFINED		400	0	0
DYAX CORP	COMM	26746E103	43	13300	SH	DEFINED		13300	0	0
DYAX CORP	COMM	26746E103	10	3100	SH	SOLE	04	3100	0	0
DYAX CORP	COMM	26746E103	116	35200	SH	SOLE	05	0	0	35200
DYCOM INDUSTRIES INC.	COMM	267475101	395	17035	SH	DEFINED		17035	0	0
DYCOM INDUSTRIES INC.	COMM	267475101	860	37106	SH	SOLE	04	37106	0	0
DYCOM INDUSTRIES INC.	COMM	267475101	1289	55600	SH	SOLE	05	0	0	55600
DYNACQ HEALTHCARE INC	COMM	26779V105	0	2	SH	DEFINED		2	0	0
DYNAMICS RESH CORP	COMM	268057106	23	1400	SH	DEFINED		1400	0	0
DYNEGY HOLDINGS INC	COMM	26816Q101	21857	5575771	SH	DEFINED		5575771	0	0
DYNEGY HOLDINGS INC	COMM	26816Q101	317	81000	SH	SOLE		81000	0	0
DYNEGY HOLDINGS INC	COMM	26816Q101	191	48958	SH	SOLE	04	48958	0	0
DYNEGY HOLDINGS INC	COMM	26816Q101	227	58000	SH	SOLE	05	0	0	58000
DYNEGY HOLDINGS INC	COMM	26816Q101	1368	349000	SH	SOLE	07	349000	0	0
EFC BANCORP INC	COMM	268423100	22	900	SH	DEFINED		900	0	0
EFJ INC	COMM	26843B101	23	2800	SH	DEFINED		2800	0	0
EGL INC	COMM	268484102	301	13390	SH	DEFINED		13390	0	0
EGL INC	COMM	268484102	84	3742	SH	SOLE	04	3742	0	0
EGL INC	COMM	268484102	920	40950	SH	SOLE	05	0	0	40950
E-LOAN INC.	COMM	26861P107	13	5000	SH	DEFINED		5000	0	0
EMAK WORLDWIDE INC	COMM	26861V104	11	1200	SH	DEFINED		1200	0	0
E M C CORP MASS	COMM	268648102	47743	3862762	SH	DEFINED		3862762	0	0
E M C CORP MASS	COMM	268648102	2076	168000	SH	SOLE		168000	0	0
E M C CORP MASS	COMM	268648102	3615	292529	SH	SOLE	04	292529	0	0
E M C CORP MASS	COMM	268648102	4376	354050	SH	SOLE	05	0	0	354050
E M C CORP MASS	COMM	268648102	2842	230000	SH	SOLE	07	230000	0	0
E M C CORP MASS	COMM	268648102	6773	548000	SH	SOLE	07	548000	0	0
EMC INS GROUP INC	COMM	268664109	11	600	SH	DEFINED		600	0	0
EMC INS GROUP INC	COMM	268664109	1	100	SH	SOLE	04	100	0	0
EMC INS GROUP INC	COMM	268664109	1	100	SH	SOLE	05	0	0	100
EMS TECHNOLOGIES INC	COMM	26873N108	54	4000	SH	DEFINED		4000	0	0
EMS TECHNOLOGIES INC	COMM	26873N108	13	1000	SH	SOLE	04	1000	0	0
EMS TECHNOLOGIES INC	COMM	26873N108	174	12700	SH	SOLE	05	0	0	12700
ENSCO INTL INC	COMM	26874Q100	638	16420	SH	DEFINED		16420	0	0
ENSCO INTL INC	COMM	26874Q100	4239	109088	SH	SOLE	04	109088	0	0
EOG RESOURCES INC.	COMM	26875P101	6289	125140	SH	DEFINED		125140	0	0
EOG RESOURCES INC.	COMM	26875P101	904	18000	SH	SOLE		18000	0	0
EOG RESOURCES INC.	COMM	26875P101	1467	29206	SH	SOLE	04	29206	0	0
EOG RESOURCES INC.	COMM	26875P101	1733	34500	SH	SOLE	05	0	0	34500
EOG RESOURCES INC.	COMM	26875P101	1507	30000	SH	SOLE	07	30000	0	0
EOG RESOURCES INC.	COMM	26875P101	4071	81000	SH	SOLE	07	81000	0	0
EPIX PHARMACEUTICALS INC	COMM	26881Q101	62	9000	SH	DEFINED		9000	0	0
EPIX PHARMACEUTICALS INC	COMM	26881Q101	13	2000	SH	SOLE	04	2000	0	0
EPIX PHARMACEUTICALS INC	COMM	26881Q101	163	23700	SH	SOLE	05	0	0	23700
E.PIPHANY INC	COMM	26881V100	13970	4108985	SH	DEFINED		4108985	0	0
E.PIPHANY INC	COMM	26881V100	23	6900	SH	SOLE	04	6900	0	0
E.PIPHANY INC	COMM	26881V100	295	86900	SH	SOLE	05	0	0	86900
EPIQ SYSTEMS INC	COMM	26882D109	70	5345	SH	DEFINED		5345	0	0
EPIQ SYSTEMS INC	COMM	26882D109	17	1300	SH	SOLE	04	1300	0	0
EPIQ SYSTEMS INC	COMM	26882D109	205	15650	SH	SOLE	05	0	0	15650
ESB FINANCIAL CORPORATION	COMM	26884F102	8	629	SH	DEFINED		629	0	0
ESS TECHNOLOGY INC	COMM	269151106	75	14429	SH	DEFINED		14429	0	0
ESS TECHNOLOGY INC	COMM	269151106	18	3584	SH	SOLE	04	3584	0	0
ESS TECHNOLOGY INC	COMM	269151106	206	39200	SH	SOLE	05	0	0	39200
E*TRADE FINANCIAL CORPORATION	COMM	269246104	1552	131600	SH	DEFINED		131600	0	0
E*TRADE FINANCIAL CORPORATION	COMM	269246104	505	42800	SH	SOLE	04	42800	0	0
E*TRADE FINANCIAL CORPORATION	COMM	269246104	639	54200	SH	SOLE	05	0	0	54200
EVCI CAREER COLLEGES HOLDING I	COMM	26926P100	13	1775	SH	DEFINED		1775	0	0
E Z EM INC	COMM	269305405	18	1600	SH	DEFINED		1600	0	0
E Z EM INC	COMM	269305405	3	300	SH	SOLE	04	300	0	0
E Z EM INC	COMM	269305405	39	3400	SH	SOLE	05	0	0	3400
EAGLE BROADBAND INC	COMM	269437109	14	44300	SH	DEFINED		44300	0	0
EAGLE BROADBAND INC	COMM	269437109	4	13500	SH	SOLE	04	13500	0	0
EAGLE BROADBAND INC	COMM	269437109	49	153300	SH	SOLE	05	0	0	153300
EAGLE MATERIALS INC	COMM	26969P108	584	7118	SH	DEFINED		7118	0	0
EAGLE MATERIALS INC	COMM	26969P108	155	1898	SH	SOLE	04	1898	0	0
EAGLE MATERIALS INC	COMM	26969P108	1906	23200	SH	SOLE	05	0	0	23200
EARTHLINK INC	COMM	270321102	434	48300	SH	DEFINED		48300	0	0
EARTHLINK INC	COMM	270321102	113	12600	SH	SOLE	04	12600	0	0
EARTHLINK INC	COMM	270321102	1379	153500	SH	SOLE	05	0	0	153500
EARTHSHELL CORP	COMM	27032B209	0	100	SH	DEFINED		100	0	0
EAST WEST BANCORP INC	COMM	27579R104	696	19286	SH	DEFINED		19286	0	0
EAST WEST BANCORP INC	COMM	27579R104	1451	40214	SH	SOLE		0	0	40214
EAST WEST BANCORP INC	COMM	27579R104	186	5174	SH	SOLE	04	5174	0	0
EAST WEST BANCORP INC	COMM	27579R104	2208	61200	SH	SOLE	05	0	0	61200
EASTERN CO	COMM	276317104	4	200	SH	DEFINED		200	0	0
EASTERN VIRGINIA BANKSHARES IN	COMM	277196101	6	300	SH	DEFINED		300	0	0
EASTGROUP PROPERTIES	COMM	277276101	287	7627	SH	DEFINED		7627	0	0
EASTGROUP PROPERTIES	COMM	277276101	71	1887	SH	SOLE	04	1887	0	0
EASTGROUP PROPERTIES	COMM	277276101	860	22800	SH	SOLE	05	0	0	22800
EASTMAN CHEM CO	COMM	277432100	38603	652850	SH	DEFINED		652850	0	0
EASTMAN CHEM CO	COMM	277432100	363	6150	SH	SOLE		6150	0	0

EASTMAN CHEM CO	COMM	277432100	324	5496	SH	SOLE	04	5496	0	0
EASTMAN CHEM CO	COMM	277432100	669	11325	SH	SOLE	05	0	0	11325
EASTMAN KODAK CO	COMM	277461109	2316	74000	SH	SOLE		74000	0	0
EASTMAN KODAK CO	COMM	277461109	37990	1213353	SH	DEFINED		1213353	0	0
EASTMAN KODAK CO	COMM	277461109	876	28005	SH	SOLE	04	28005	0	0
EASTMAN KODAK CO	COMM	277461109	1321	42200	SH	SOLE	05	0	0	42200
EASTMAN KODAK CO	COMM	277461109	2849	91000	SH	SOLE	07	91000	0	0
EASTMAN KODAK CO	COMM	277461109	6919	221000	SH	SOLE	07	221000	0	0
EASYLENK SERVICES CORP	COMM	27784T200	0	50	SH	DEFINED		50	0	0
EATON CORP	COMM	278058102	5661	87050	SH	DEFINED		87050	0	0
EATON CORP	COMM	278058102	1662	25554	SH	SOLE	04	25554	0	0
EATON CORP	COMM	278058102	1339	20600	SH	SOLE	05	0	0	20600
EATON VANCE CORP.	COMM	278265103	182	7800	SH	DEFINED		7800	0	0
EATON VANCE CORP.	COMM	278265103	2092	89612	SH	SOLE	04	89612	0	0
EBAY INC	COMM	278642103	14338	386800	SH	DEFINED		386800	0	0
EBAY INC	COMM	278642103	5816	156900	SH	SOLE	04	156900	0	0
EBAY INC	COMM	278642103	6724	181400	SH	SOLE	05	0	0	181400
ECHELON INC	COMM	27874N105	76	11513	SH	DEFINED		11513	0	0
ECHELON INC	COMM	27874N105	16	2500	SH	SOLE	04	2500	0	0
ECHELON INC	COMM	27874N105	211	32000	SH	SOLE	05	0	0	32000
ECHOSTAR COMMUNICATIONS CORP N	COMM	278762109	435	14865	SH	DEFINED		14865	0	0
ECLIPSYS CORPORATION	COMM	278856109	211	13931	SH	DEFINED		13931	0	0
ECLIPSYS CORPORATION	COMM	278856109	51	3394	SH	SOLE	04	3394	0	0
ECLIPSYS CORPORATION	COMM	278856109	612	40300	SH	SOLE	05	0	0	40300
ECOLAB INC	COMM	278865100	2415	73414	SH	DEFINED		73414	0	0
ECOLAB INC	COMM	278865100	1131	34406	SH	SOLE	04	34406	0	0
ECOLAB INC	COMM	278865100	1233	37480	SH	SOLE	05	0	0	37480
ECOLLEGE.COM	COMM	27887E100	113	8900	SH	DEFINED		8900	0	0
ECOLLEGE.COM	COMM	27887E100	25	2000	SH	SOLE	04	2000	0	0
ECOLLEGE.COM	COMM	27887E100	289	22800	SH	SOLE	05	0	0	22800
EDEN BIOSCIENCE CORPORATION	COMM	279445100	1	2700	SH	DEFINED		2700	0	0
EDGE PETE CORP DEL	COMM	279862106	124	7600	SH	DEFINED		7600	0	0
EDGE PETE CORP DEL	COMM	279862106	23	1400	SH	SOLE	04	1400	0	0
EDGE PETE CORP DEL	COMM	279862106	325	19800	SH	SOLE	05	0	0	19800
EDISON INTL	COMM	281020107	40317	1150299	SH	DEFINED		1150299	0	0
EDISON INTL	COMM	281020107	1892	54000	SH	SOLE		54000	0	0
EDISON INTL	COMM	281020107	1635	46658	SH	SOLE	04	46658	0	0
EDISON INTL	COMM	281020107	1787	51000	SH	SOLE	05	0	0	51000
EDISON INTL	COMM	281020107	6729	192000	SH	SOLE	07	192000	0	0
EDO CORP.	COMM	281347104	209	7026	SH	DEFINED		7026	0	0
EDO CORP.	COMM	281347104	41	1400	SH	SOLE	04	1400	0	0
EDO CORP.	COMM	281347104	604	20300	SH	SOLE	05	0	0	20300
EDUCATION MGMT CORP	COMM	28139T101	971	34586	SH	SOLE		0	0	34586
EDUCATION MGMT CORP	COMM	28139T101	118	4200	SH	DEFINED		4200	0	0
EDUCATION MGMT CORP	COMM	28139T101	1386	49357	SH	SOLE	04	49357	0	0
EDWARDS (A.G.) INC.	COMM	281760108	1618	37000	SH	SOLE		37000	0	0
EDWARDS (A.G.) INC.	COMM	281760108	1625	37150	SH	DEFINED		37150	0	0
EDWARDS (A.G.) INC.	COMM	281760108	2340	53506	SH	SOLE	04	53506	0	0
EDWARDS (A.G.) INC.	COMM	281760108	5031	115000	SH	SOLE	07	115000	0	0
EDWARDS (A.G.) INC.	COMM	281760108	1881	43000	SH	SOLE	07	43000	0	0
EDWARDS LIFESCIENCES CORPORATI	COMM	28176E108	151	3500	SH	DEFINED		3500	0	0
EDWARDS LIFESCIENCES CORPORATI	COMM	28176E108	1790	41413	SH	SOLE	04	41413	0	0
EFUNDS CORPORATION	COMM	28224R101	419	18988	SH	DEFINED		18988	0	0
EFUNDS CORPORATION	COMM	28224R101	94	4300	SH	SOLE	04	4300	0	0
EFUNDS CORPORATION	COMM	28224R101	1325	60000	SH	SOLE	05	0	0	60000
EGAIN COMMUNICATIONS CORPORATI	COMM	28225C806	0	20	SH	DEFINED		20	0	0
8X8 INC	COMM	282914100	12	7300	SH	DEFINED		7300	0	0
EL PASO CORPORATION	COMM	28336L109	2934	275515	SH	DEFINED		275515	0	0
EL PASO CORPORATION	COMM	28336L109	826	77639	SH	SOLE	04	77639	0	0
EL PASO CORPORATION	COMM	28336L109	920	86425	SH	SOLE	05	0	0	86425
EL PASO ELECTRIC CO.	COMM	283677854	351	18708	SH	DEFINED		18708	0	0
EL PASO ELECTRIC CO.	COMM	283677854	81	4315	SH	SOLE	04	4315	0	0
EL PASO ELECTRIC CO.	COMM	283677854	1138	60600	SH	SOLE	05	0	0	60600
ELECTRO RENT CORP	COMM	285218103	48	3753	SH	DEFINED		3753	0	0
ELECTRO RENT CORP	COMM	285218103	19	1479	SH	SOLE	04	1479	0	0
ELECTRO RENT CORP	COMM	285218103	166	12800	SH	SOLE	05	0	0	12800
ELECTRO SCIENTIFIC INDS INC	COMM	285229100	235	12561	SH	DEFINED		12561	0	0
ELECTRO SCIENTIFIC INDS INC	COMM	285229100	47	2539	SH	SOLE	04	2539	0	0
ELECTRO SCIENTIFIC INDS INC	COMM	285229100	695	37111	SH	SOLE	05	0	0	37111
ELECTROGLAS INC	COMM	285324109	6	1700	SH	DEFINED		1700	0	0
ELECTRONIC ARTS	COMM	285512109	5082	97900	SH	DEFINED		97900	0	0
ELECTRONIC ARTS	COMM	285512109	1884	36300	SH	SOLE	04	36300	0	0
ELECTRONIC ARTS	COMM	285512109	2435	46900	SH	SOLE	05	0	0	46900
ELECTRONIC DATA SYS CORP NEW	COMM	285661104	1839	89000	SH	SOLE		89000	0	0
ELECTRONIC DATA SYS CORP NEW	COMM	285661104	97909	4736787	SH	DEFINED		4736787	0	0
ELECTRONIC DATA SYS CORP NEW	COMM	285661104	1239	59980	SH	SOLE	04	59980	0	0
ELECTRONIC DATA SYS CORP NEW	COMM	285661104	1484	71800	SH	SOLE	05	0	0	71800
ELECTRONIC DATA SYS CORP NEW	COMM	285661104	1591	77000	SH	SOLE	07	77000	0	0
ELECTRONICS BOUTIQUE HOLDINGS	COMM	286045109	232	5531	SH	DEFINED		5531	0	0
ELECTRONICS BOUTIQUE HOLDINGS	COMM	286045109	54	1296	SH	SOLE	04	1296	0	0
ELECTRONICS BOUTIQUE HOLDINGS	COMM	286045109	588	14000	SH	SOLE	05	0	0	14000
ELECTRONICS FOR IMAGING INC	COMM	286082102	360	20639	SH	DEFINED		20639	0	0
ELECTRONICS FOR IMAGING INC	COMM	286082102	78	4500	SH	SOLE	04	4500	0	0
ELECTRONICS FOR IMAGING INC	COMM	286082102	1031	59000	SH	SOLE	05	0	0	59000
ELIZABETH ARDEN INC	COMM	28660G106	248	10593	SH	DEFINED		10593	0	0
ELIZABETH ARDEN INC	COMM	28660G106	53	2300	SH	SOLE	04	2300	0	0
ELIZABETH ARDEN INC	COMM	28660G106	668	28500	SH	SOLE	05	0	0	28500
ELKCORP	COMM	287456107	361	9651	SH	DEFINED		9651	0	0
ELKCORP	COMM	287456107	84	2267	SH	SOLE	04	2267	0	0
ELKCORP	COMM	287456107	950	25350	SH	SOLE	05	0	0	25350

PERRY ELLIS INTERNATIONAL	COMM	288853104	95	4300	SH	DEFINED	4300	0	0
PERRY ELLIS INTERNATIONAL	COMM	288853104	19	900	SH	SOLE 04	900	0	0
PERRY ELLIS INTERNATIONAL	COMM	288853104	221	10000	SH	SOLE 05	0	0	10000
ELOYALTY CORPORATION	COMM	290151307	0	40	SH	DEFINED	40	0	0
EMAGIN CORPORATION	COMM	29076N107	0	200	SH	DEFINED	200	0	0
EMBARCADERO TECHNOLOGIES INC	COMM	290787100	47	7030	SH	DEFINED	7030	0	0
EMBARCADERO TECHNOLOGIES INC	COMM	290787100	11	1689	SH	SOLE 04	1689	0	0
EMBARCADERO TECHNOLOGIES INC	COMM	290787100	129	19200	SH	SOLE 05	0	0	19200
EMBREX INC	COMM	290817105	4	400	SH	DEFINED	400	0	0
EMCORE CORP	COMM	290846104	6	1900	SH	DEFINED	1900	0	0
EMCOR GROUP INC	COMM	29084Q100	266	5718	SH	DEFINED	5718	0	0
EMCOR GROUP INC	COMM	29084Q100	64	1378	SH	SOLE 04	1378	0	0
EMCOR GROUP INC	COMM	29084Q100	805	17300	SH	SOLE 05	0	0	17300
EMERGE INTERACTIVE INC	COMM	29088W103	7	9400	SH	DEFINED	9400	0	0
EMERSON ELEC CO	COMM	291011104	11567	180848	SH	DEFINED	180848	0	0
EMERSON ELEC CO	COMM	291011104	3194	49952	SH	SOLE 04	49952	0	0
EMERSON ELEC CO	COMM	291011104	3914	61200	SH	SOLE 05	0	0	61200
EMERSON RADIO CORP	COMM	291087203	5	1700	SH	DEFINED	1700	0	0
EMEX CORPORATION	COMM	291206100	0	4203	SH	DEFINED	4203	0	0
EMISPHERE TECHNOLOGIES ASSOC I	COMM	291345106	8	2300	SH	DEFINED	2300	0	0
EMMIS BROADCASTING CORP	COMM	291525103	415	21700	SH	DEFINED	21700	0	0
EMMIS BROADCASTING CORP	COMM	291525103	787	41100	SH	SOLE 04	41100	0	0
EMMIS BROADCASTING CORP	COMM	291525103	1075	56100	SH	SOLE 05	0	0	56100
EMPIRE DISTRICT ELECTRIC CO.	COMM	291641108	290	12368	SH	DEFINED	12368	0	0
EMPIRE DISTRICT ELECTRIC CO.	COMM	291641108	67	2861	SH	SOLE 04	2861	0	0
EMPIRE DISTRICT ELECTRIC CO.	COMM	291641108	819	34900	SH	SOLE 05	0	0	34900
EMPIRE RESORTS INC	COMM	292052107	12	1800	SH	DEFINED	1800	0	0
EMPIRE RESORTS INC	COMM	292052107	2	400	SH	SOLE 04	400	0	0
EMPIRE RESORTS INC	COMM	292052107	103	14800	SH	SOLE 05	0	0	14800
EMULEX CORP	COMM	292475209	570	30000	SH	DEFINED	30000	0	0
EMULEX CORP	COMM	292475209	140	7400	SH	SOLE 04	7400	0	0
EMULEX CORP	COMM	292475209	1715	90300	SH	SOLE 05	0	0	90300
ENBRIDGE ENERGY MANAGEMENT LLC	COMM	29250X103	60	1201	SH	DEFINED	1201	0	0
ENCORE CAPITAL GROUP INC	COMM	292554102	57	4000	SH	DEFINED	4000	0	0
ENCORE CAPITAL GROUP INC	COMM	292554102	13	900	SH	SOLE 04	900	0	0
ENCORE CAPITAL GROUP INC	COMM	292554102	137	9500	SH	SOLE 05	0	0	9500
ENCORE ACQUISITION COMPANY	COMM	29255W100	309	7200	SH	DEFINED	7200	0	0
ENCORE ACQUISITION COMPANY	COMM	29255W100	77	1800	SH	SOLE 04	1800	0	0
ENCORE ACQUISITION COMPANY	COMM	29255W100	921	21400	SH	SOLE 05	0	0	21400
ENCORE WIRE CORP	COMM	292562105	69	6577	SH	DEFINED	6577	0	0
ENCORE WIRE CORP	COMM	292562105	16	1550	SH	SOLE 04	1550	0	0
ENCORE WIRE CORP	COMM	292562105	190	18150	SH	SOLE 05	0	0	18150
ENCORE MED CORP	COMM	29256E109	38	7800	SH	DEFINED	7800	0	0
ENCORE MED CORP	COMM	29256E109	10	2200	SH	SOLE 04	2200	0	0
ENCORE MED CORP	COMM	29256E109	126	25500	SH	SOLE 05	0	0	25500
ENCYSIVE PHARMACEUTICALS INC	COMM	29256X107	215	20996	SH	DEFINED	20996	0	0
ENCYSIVE PHARMACEUTICALS INC	COMM	29256X107	50	4884	SH	SOLE 04	4884	0	0
ENCYSIVE PHARMACEUTICALS INC	COMM	29256X107	641	62600	SH	SOLE 05	0	0	62600
ENDO PHARMACEUTICALS, INC.	COMM	29264F205	178	8200	SH	DEFINED	8200	0	0
ENERGY CONVERSION DEVICES INC	COMM	292659109	158	6564	SH	DEFINED	6564	0	0
ENERGY CONVERSION DEVICES INC	COMM	292659109	40	1675	SH	SOLE 04	1675	0	0
ENERGY CONVERSION DEVICES INC	COMM	292659109	530	21900	SH	SOLE 05	0	0	21900
ENERGEN CORP.	COMM	29265N108	957	14300	SH	DEFINED	14300	0	0
ENERGEN CORP.	COMM	29265N108	220	3300	SH	SOLE 04	3300	0	0
ENERGEN CORP.	COMM	29265N108	2718	40600	SH	SOLE 05	0	0	40600
ENERGY EAST CORP.	COMM	29266M109	760	29100	SH	DEFINED	29100	0	0
ENERGY EAST CORP.	COMM	29266M109	2805	107400	SH	SOLE 04	107400	0	0
ENERGIZER HOLDINGS INC	COMM	29266R108	6870	116900	SH	DEFINED	116900	0	0
ENERGIZER HOLDINGS INC	COMM	29266R108	2895	49270	SH	SOLE 04	49270	0	0
ENERGIZER HOLDINGS INC	COMM	29266R108	2644	45000	SH	SOLE 07	45000	0	0
ENDOLOGIX INC	COMM	29266S106	1	200	SH	DEFINED	200	0	0
ENERGY PARTNERS LTD	COMM	29270U105	293	10800	SH	DEFINED	10800	0	0
ENERGY PARTNERS LTD	COMM	29270U105	62	2300	SH	SOLE 04	2300	0	0
ENERGY PARTNERS LTD	COMM	29270U105	750	27600	SH	SOLE 05	0	0	27600
ENERGY WEST INC	COMM	29274A105	1	200	SH	DEFINED	200	0	0
ENERSYS	COMM	29275Y102	34	2700	SH	DEFINED	2700	0	0
ENERSYS	COMM	29275Y102	10	800	SH	SOLE 04	800	0	0
ENERSYS	COMM	29275Y102	120	9400	SH	SOLE 05	0	0	9400
ENGELHARD CORP	COMM	292845104	1490	49597	SH	DEFINED	49597	0	0
ENGELHARD CORP	COMM	292845104	353	11763	SH	SOLE 04	11763	0	0
ENGELHARD CORP	COMM	292845104	544	18112	SH	SOLE 05	0	0	18112
ENGINEERED SUPPORT SYS INC	COMM	292866100	458	8580	SH	DEFINED	8580	0	0
ENGINEERED SUPPORT SYS INC	COMM	292866100	1789	33500	SH	SOLE	0	0	33500
ENGINEERED SUPPORT SYS INC	COMM	292866100	102	1925	SH	SOLE 04	1925	0	0
ENGINEERED SUPPORT SYS INC	COMM	292866100	1381	25875	SH	SOLE 05	0	0	25875
ENERGYSOUTH INC	COMM	292970100	105	3850	SH	DEFINED	3850	0	0
ENERGYSOUTH INC	COMM	292970100	24	900	SH	SOLE 04	900	0	0
ENERGYSOUTH INC	COMM	292970100	346	12600	SH	SOLE 05	0	0	12600
ENNIS BUSINESS FORMS	COMM	293389102	82	4900	SH	DEFINED	4900	0	0
ENNIS BUSINESS FORMS	COMM	293389102	23	1400	SH	SOLE 04	1400	0	0
ENNIS BUSINESS FORMS	COMM	293389102	315	18800	SH	SOLE 05	0	0	18800
ENPRO INDUSTRIES INC	COMM	29355X107	220	7900	SH	DEFINED	7900	0	0
ENPRO INDUSTRIES INC	COMM	29355X107	50	1800	SH	SOLE 04	1800	0	0
ENPRO INDUSTRIES INC	COMM	29355X107	660	23700	SH	SOLE 05	0	0	23700
ENSTAR GROUP INC.	COMM	29358R107	17	300	SH	DEFINED	300	0	0
ENSTAR GROUP INC.	COMM	29358R107	5	100	SH	SOLE 04	100	0	0
ENSTAR GROUP INC.	COMM	29358R107	70	1200	SH	SOLE 05	0	0	1200
ENTEGRIS INC	COMM	29362U104	170	17700	SH	DEFINED	17700	0	0
ENTEGRIS INC	COMM	29362U104	38	4000	SH	SOLE 04	4000	0	0
ENTEGRIS INC	COMM	29362U104	481	49900	SH	SOLE 05	0	0	49900

ENTERASYS NETWORKS INC	COMM	293637104	106	80771	SH	DEFINED	80771	0	0
ENTERASYS NETWORKS INC	COMM	293637104	25	19000	SH	SOLE 04	19000	0	0
ENTERASYS NETWORKS INC	COMM	293637104	312	236400	SH	SOLE 05	0	0	236400
ENTERCOM COMMUNICATIONS CORP	COMM	293639100	190	5400	SH	DEFINED	5400	0	0
ENTERCOM COMMUNICATIONS CORP	COMM	293639100	1166	33069	SH	SOLE 04	33069	0	0
ENTERGY CORP NEW	COMM	29364G103	7469	104855	SH	DEFINED	104855	0	0
ENTERGY CORP NEW	COMM	29364G103	1957	27482	SH	SOLE 04	27482	0	0
ENTERGY CORP NEW	COMM	29364G103	2279	32000	SH	SOLE 05	0	0	32000
ENTERPRISE PRODUCTS PARTNERS L	COMM	293792107	467	18005	SH	DEFINED	18005	0	0
ENTERTAINMENT PROPERTIES TRUST	COMM	29380T105	431	10480	SH	DEFINED	10480	0	0
ENTERTAINMENT PROPERTIES TRUST	COMM	29380T105	100	2432	SH	SOLE 04	2432	0	0
ENTERTAINMENT PROPERTIES TRUST	COMM	29380T105	1238	30100	SH	SOLE 05	0	0	30100
ENTREMED INC	COMM	29382F103	9	4300	SH	DEFINED	4300	0	0
ENTRAVISION COMMUNICATIONS	COMM	29382R107	136	15800	SH	DEFINED	15800	0	0
ENTRAVISION COMMUNICATIONS	COMM	29382R107	33	3900	SH	SOLE 04	3900	0	0
ENTRAVISION COMMUNICATIONS	COMM	29382R107	383	44200	SH	SOLE 05	0	0	44200
ENTRADA NETWORKS INC	COMM	29382Y102	0	25	SH	DEFINED	25	0	0
ENTRUST INC	COMM	293848107	1133	313100	SH	DEFINED	313100	0	0
ENTRUST INC	COMM	293848107	18	5100	SH	SOLE 04	5100	0	0
ENTRUST INC	COMM	293848107	212	58600	SH	SOLE 05	0	0	58600
ENZON INC	COMM	293904108	163	16200	SH	DEFINED	16200	0	0
ENZON INC	COMM	293904108	49	4900	SH	SOLE 04	4900	0	0
ENZON INC	COMM	293904108	572	56700	SH	SOLE 05	0	0	56700
ENZO BIOCHEM INC	COMM	294100102	119	8368	SH	DEFINED	8368	0	0
ENZO BIOCHEM INC	COMM	294100102	33	2308	SH	SOLE 04	2308	0	0
ENZO BIOCHEM INC	COMM	294100102	345	24151	SH	SOLE 05	0	0	24151
EON LABS INC	COMM	29412E100	1070	35400	SH	DEFINED	35400	0	0
EON LABS INC	COMM	29412E100	538	17800	SH	SOLE 04	17800	0	0
EPLUS INC	COMM	294268107	28	2500	SH	DEFINED	2500	0	0
EPICOR SOFTWARE CORP	COMM	29426L108	204	15800	SH	DEFINED	15800	0	0
EPICOR SOFTWARE CORP	COMM	29426L108	50	3900	SH	SOLE 04	3900	0	0
EPICOR SOFTWARE CORP	COMM	29426L108	589	45500	SH	SOLE 05	0	0	45500
EQUIFAX INC	COMM	294429105	3372	110602	SH	DEFINED	110602	0	0
EQUIFAX INC	COMM	294429105	543	17816	SH	SOLE 04	17816	0	0
EQUIFAX INC	COMM	294429105	676	22200	SH	SOLE 05	0	0	22200
EQUIFAX INC	COMM	294429105	2469	81000	SH	SOLE 07	81000	0	0
EQUINIX INC	COMM	29444U502	189	4615	SH	DEFINED	4615	0	0
EQUINIX INC	COMM	29444U502	45	1100	SH	SOLE 04	1100	0	0
EQUINIX INC	COMM	29444U502	501	12200	SH	SOLE 05	0	0	12200
EQUITABLE RESOURCES INC.	COMM	294549100	764	13190	SH	DEFINED	13190	0	0
EQUITABLE RESOURCES INC.	COMM	294549100	2496	43050	SH	SOLE 04	43050	0	0
EQUITY INNS INC.	COMM	294703103	231	21040	SH	DEFINED	21040	0	0
EQUITY INNS INC.	COMM	294703103	61	5591	SH	SOLE 04	5591	0	0
EQUITY INNS INC.	COMM	294703103	718	65300	SH	SOLE 05	0	0	65300
EQUITY LIFESTYLE PROPERTIES IN	COMM	29472R108	272	7794	SH	DEFINED	7794	0	0
EQUITY LIFESTYLE PROPERTIES IN	COMM	29472R108	57	1651	SH	SOLE 04	1651	0	0
EQUITY LIFESTYLE PROPERTIES IN	COMM	29472R108	743	21300	SH	SOLE 05	0	0	21300
EQUITY OFFICE PROPERTIES TRUST	COMM	294741103	5851	192112	SH	DEFINED	192112	0	0
EQUITY OFFICE PROPERTIES TRUST	COMM	294741103	1327	43567	SH	SOLE 04	43567	0	0
EQUITY OFFICE PROPERTIES TRUST	COMM	294741103	1788	58700	SH	SOLE 05	0	0	58700
ERESEARCH TECHNOLOGY INC	COMM	29481V108	214	18325	SH	DEFINED	18325	0	0
ERESEARCH TECHNOLOGY INC	COMM	29481V108	51	4425	SH	SOLE 04	4425	0	0
ERESEARCH TECHNOLOGY INC	COMM	29481V108	594	50824	SH	SOLE 05	0	0	50824
ERIE INDY CO	COMM	29530P102	365	7000	SH	DEFINED	7000	0	0
ESCALADE INC	COMM	296056104	27	2000	SH	DEFINED	2000	0	0
ESCALADE INC	COMM	296056104	5	400	SH	SOLE 04	400	0	0
ESCALADE INC	COMM	296056104	64	4800	SH	SOLE 05	0	0	4800
ESCALON MED CORP	COMM	296074305	3	725	SH	DEFINED	725	0	0
ESCO TECHNOLOGIES INC.	COMM	296315104	400	4966	SH	DEFINED	4966	0	0
ESCO TECHNOLOGIES INC.	COMM	296315104	1144	14200	SH	SOLE	0	0	14200
ESCO TECHNOLOGIES INC.	COMM	296315104	111	1383	SH	SOLE 04	1383	0	0
ESCO TECHNOLOGIES INC.	COMM	296315104	1225	15200	SH	SOLE 05	0	0	15200
ESPEED, INC.	COMM	296643109	116	12923	SH	DEFINED	12923	0	0
ESPEED, INC.	COMM	296643109	24	2759	SH	SOLE 04	2759	0	0
ESPEED, INC.	COMM	296643109	295	32800	SH	SOLE 05	0	0	32800
ESSEX PROPERTY TRUST INC.	COMM	297178105	562	8095	SH	DEFINED	8095	0	0
ESSEX PROPERTY TRUST INC.	COMM	297178105	140	2023	SH	SOLE 04	2023	0	0
ESSEX PROPERTY TRUST INC.	COMM	297178105	1937	27900	SH	SOLE 05	0	0	27900
ESTERLINE TECHNOLOGIES CORP.	COMM	297425100	276	7990	SH	DEFINED	7990	0	0
ESTERLINE TECHNOLOGIES CORP.	COMM	297425100	74	2151	SH	SOLE 04	2151	0	0
ESTERLINE TECHNOLOGIES CORP.	COMM	297425100	868	25100	SH	SOLE 05	0	0	25100
ETHAN ALLEN INTERIORS INC	COMM	297602104	375	11800	SH	DEFINED	11800	0	0
ETHAN ALLEN INTERIORS INC	COMM	297602104	95	3000	SH	SOLE 04	3000	0	0
ETHAN ALLEN INTERIORS INC	COMM	297602104	1109	34900	SH	SOLE 05	0	0	34900
EUROBANCSHARES INC	COMM	298716101	23	1400	SH	DEFINED	1400	0	0
EUROBANCSHARES INC	COMM	298716101	8	500	SH	SOLE 04	500	0	0
EUROBANCSHARES INC	COMM	298716101	91	5400	SH	SOLE 05	0	0	5400
EURONET SVCS INC	COMM	298736109	301	10645	SH	DEFINED	10645	0	0
EURONET SVCS INC	COMM	298736109	1814	64100	SH	SOLE	0	0	64100
EURONET SVCS INC	COMM	298736109	73	2600	SH	SOLE 04	2600	0	0
EURONET SVCS INC	COMM	298736109	834	29500	SH	SOLE 05	0	0	29500
EVOLVE SOFTWARE INC	COMM	30049P708	0	2	SH	DEFINED	2	0	0
EVOLVING SYSTEM INC	COMM	30049R100	8	3200	SH	DEFINED	3200	0	0
EXABYTE CORP	COMM	300615101	0	300	SH	DEFINED	300	0	0
EXACT SCIENCES CORPORATION	COMM	30063P105	5	1600	SH	DEFINED	1600	0	0
EXAR CORP	COMM	300645108	242	18727	SH	DEFINED	18727	0	0
EXAR CORP	COMM	300645108	60	4644	SH	SOLE 04	4644	0	0
EXAR CORP	COMM	300645108	691	53300	SH	SOLE 05	0	0	53300
EXACTECH INC	COMM	30064E109	27	1600	SH	DEFINED	1600	0	0
EXACTECH INC	COMM	30064E109	10	600	SH	SOLE 04	600	0	0

EXACTECH INC	COMM	30064E109	89	5200	SH	SOLE	05	0	0	5200
EXCEL TECHNOLOGY INC	COMM	30067T103	81	3273	SH	DEFINED		3273	0	0
EXCEL TECHNOLOGY INC	COMM	30067T103	23	950	SH	SOLE	04	950	0	0
EXCEL TECHNOLOGY INC	COMM	30067T103	340	13700	SH	SOLE	05	0	0	13700
EXCHANGE APPLICATIONS INC	COMM	300867306	0	13	SH	DEFINED		13	0	0
EXCHANGE NATL BANCSHARES INC	COMM	301309100	7	250	SH	DEFINED		250	0	0
EXELON CORP	COMM	30161N101	14428	314352	SH	DEFINED		314352	0	0
EXELON CORP	COMM	30161N101	3852	83938	SH	SOLE	04	83938	0	0
EXELON CORP	COMM	30161N101	4682	102024	SH	SOLE	05	0	0	102024
EXELIXIS INC	COMM	30161Q104	287	42100	SH	SOLE		42100	0	0
EXELIXIS INC	COMM	30161Q104	3797	566818	SH	DEFINED		566818	0	0
EXELIXIS INC	COMM	30161Q104	37	5655	SH	SOLE	04	5655	0	0
EXELIXIS INC	COMM	30161Q104	453	67700	SH	SOLE	05	0	0	67700
EXTENDED SYSTEMS INC	COMM	301973103	0	100	SH	DEFINED		100	0	0
EXIDE TECHNOLOGIES	COMM	302051206	100	7900	SH	DEFINED		7900	0	0
EXIDE TECHNOLOGIES	COMM	302051206	26	2100	SH	SOLE	04	2100	0	0
EXIDE TECHNOLOGIES	COMM	302051206	342	26800	SH	SOLE	05	0	0	26800
EXPEDITORS INTL WASH INC	COMM	302130109	275	5205	SH	DEFINED		5205	0	0
EXPEDITORS INTL WASH INC	COMM	302130109	3875	73313	SH	SOLE	04	73313	0	0
EXPLORATION CO	COMM	302133202	5	1000	SH	DEFINED		1000	0	0
EXPONENT INC	COMM	30214U102	95	4002	SH	DEFINED		4002	0	0
EXPONENT INC	COMM	30214U102	23	1000	SH	SOLE	04	1000	0	0
EXPONENT INC	COMM	30214U102	259	10900	SH	SOLE	05	0	0	10900
EXPRESS SCRIPTS INC	COMM	302182100	33365	390600	SH	DEFINED		390600	0	0
EXPRESS SCRIPTS INC	COMM	302182100	865	10000	SH	SOLE		10000	0	0
EXPRESS SCRIPTS INC	COMM	302182100	427	5000	SH	SOLE	04	5000	0	0
EXPRESS SCRIPTS INC	COMM	302182100	802	9400	SH	SOLE	05	0	0	9400
EXPRESSJET HOLDINGS INC	COMM	30218U108	125	11200	SH	DEFINED		11200	0	0
EXPRESSJET HOLDINGS INC	COMM	30218U108	34	3100	SH	SOLE	04	3100	0	0
EXPRESSJET HOLDINGS INC	COMM	30218U108	379	33800	SH	SOLE	05	0	0	33800
EXTRA SPACE STORAGE INC	COMM	30225T102	50	3850	SH	DEFINED		3850	0	0
EXTRA SPACE STORAGE INC	COMM	30225T102	14	1100	SH	SOLE	04	1100	0	0
EXTRA SPACE STORAGE INC	COMM	30225T102	169	13050	SH	SOLE	05	0	0	13050
EXTREME NETWORKS INC	COMM	30226D106	2586	437700	SH	DEFINED		437700	0	0
EXTREME NETWORKS INC	COMM	30226D106	57	9800	SH	SOLE	04	9800	0	0
EXTREME NETWORKS INC	COMM	30226D106	708	119900	SH	SOLE	05	0	0	119900
EYETECH PHARMACEUTICALS INC	COMM	302297106	29	1100	SH	DEFINED		1100	0	0
EZCORP INC	COMM	302301106	28	2100	SH	DEFINED		2100	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	15258	252000	SH	SOLE		252000	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	817637	13503512	SH	DEFINED		13503512	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	45721	1101200	SH	DEFINED	03	1101200	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	47838	790071	SH	SOLE	04	790071	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	57351	947178	SH	SOLE	05	0	0	947178
EXXON MOBIL CORPORATION	COMM	30231G102	18952	313000	SH	SOLE	07	313000	0	0
EXXON MOBIL CORPORATION	COMM	30231G102	47168	779000	SH	SOLE	07	779000	0	0
FBL FINANCIAL GROUP INC.	COMM	30239F106	113	4225	SH	DEFINED		4225	0	0
FBL FINANCIAL GROUP INC.	COMM	30239F106	30	1128	SH	SOLE	04	1128	0	0
FBL FINANCIAL GROUP INC.	COMM	30239F106	265	9928	SH	SOLE	05	0	0	9928
FAO INC	COMM	30240S600	0	100	SH	SOLE	04	100	0	0
FEI COMPANY	COMM	30241L109	209	9255	SH	DEFINED		9255	0	0
FEI COMPANY	COMM	30241L109	48	2131	SH	SOLE	04	2131	0	0
FEI COMPANY	COMM	30241L109	619	27300	SH	SOLE	05	0	0	27300
FFLC BANCORP INC	COMM	30242W104	14	350	SH	DEFINED		350	0	0
FLIR SYS INC	COMM	302445101	128	4200	SH	DEFINED		4200	0	0
FLIR SYS INC	COMM	302445101	1884	61600	SH	SOLE		0	0	61600
FMC CORP.	COMM	302491303	690	13000	SH	DEFINED		13000	0	0
FMC CORP.	COMM	302491303	1465	27581	SH	SOLE	04	27581	0	0
FMC CORP.	COMM	302491303	2210	41600	SH	SOLE	05	0	0	41600
FMC TECHNOLOGIES INC	COMM	30249U101	9003	266700	SH	DEFINED		266700	0	0
FMC TECHNOLOGIES INC	COMM	30249U101	1564	46341	SH	SOLE	04	46341	0	0
FMS FINL CORP	COMM	302509104	7	400	SH	DEFINED		400	0	0
F N B CORP N C	COMM	302519103	6	300	SH	DEFINED		300	0	0
F N B CORP PA	COMM	302520101	318	16585	SH	DEFINED		16585	0	0
F N B CORP PA	COMM	302520101	80	4200	SH	SOLE	04	4200	0	0
F N B CORP PA	COMM	302520101	902	47040	SH	SOLE	05	0	0	47040
FNB FINL SVCS CORP	COMM	302526108	25	1125	SH	DEFINED		1125	0	0
FPIC INS GROUP INC	COMM	302563101	105	3300	SH	DEFINED		3300	0	0
FPIC INS GROUP INC	COMM	302563101	15	500	SH	SOLE	04	500	0	0
FPIC INS GROUP INC	COMM	302563101	395	12400	SH	SOLE	05	0	0	12400
FPL GROUP INC	COMM	302571104	6983	174014	SH	DEFINED		174014	0	0
FPL GROUP INC	COMM	302571104	1732	43182	SH	SOLE	04	43182	0	0
FPL GROUP INC	COMM	302571104	2187	54500	SH	SOLE	05	0	0	54500
FSI INTL INC	COMM	302633102	56	14300	SH	DEFINED		14300	0	0
FSI INTL INC	COMM	302633102	8	2100	SH	SOLE	04	2100	0	0
FSI INTL INC	COMM	302633102	173	43600	SH	SOLE	05	0	0	43600
FX ENERGY INC	COMM	302695101	106	9300	SH	DEFINED		9300	0	0
FX ENERGY INC	COMM	302695101	21	1900	SH	SOLE	04	1900	0	0
FX ENERGY INC	COMM	302695101	256	22400	SH	SOLE	05	0	0	22400
FAB INDUSTRIES INC.	COMM	302747100	0	200	SH	DEFINED		200	0	0
F N B CORP VA	COMM	302930102	56	2200	SH	DEFINED		2200	0	0
F N B CORP VA	COMM	302930102	15	600	SH	SOLE	04	600	0	0
F N B CORP VA	COMM	302930102	119	4700	SH	SOLE	05	0	0	4700
FTI CONSULTING INC.	COMM	302941109	313	15091	SH	DEFINED		15091	0	0
FTI CONSULTING INC.	COMM	302941109	79	3850	SH	SOLE	04	3850	0	0
FTI CONSULTING INC.	COMM	302941109	995	47974	SH	SOLE	05	0	0	47974
FACTSET RESEARCH SYSTEMS INC.	COMM	303075105	408	12500	SH	DEFINED		12500	0	0
FACTSET RESEARCH SYSTEMS INC.	COMM	303075105	88	2700	SH	SOLE	04	2700	0	0
FACTSET RESEARCH SYSTEMS INC.	COMM	303075105	1057	32349	SH	SOLE	05	0	0	32349
FAIR ISAAC INC	COMM	303250104	213	6251	SH	DEFINED		6251	0	0
FAIR ISAAC INC	COMM	303250104	1666	48832	SH	SOLE	04	48832	0	0

FAIR ISAAC INC	COMM	303250104	2593	76000	SH	SOLE	07	76000	0	0
FAIRCHILD CORP	COMM	303698104	4	1600	SH	DEFINED		1600	0	0
FAIRCHILD SEMICONDUCTOR CORP	COMM	303726103	24681	1649800	SH	DEFINED		1649800	0	0
FAIRCHILD SEMICONDUCTOR CORP	COMM	303726103	1206	80632	SH	SOLE	04	80632	0	0
FALCON PRODUCTS INC.	COMM	306075102	0	300	SH	DEFINED		300	0	0
FALCONSTOR SOFTWARE INC	COMM	306137100	73	12609	SH	DEFINED		12609	0	0
FALCONSTOR SOFTWARE INC	COMM	306137100	13	2373	SH	SOLE	04	2373	0	0
FALCONSTOR SOFTWARE INC	COMM	306137100	196	33700	SH	SOLE	05	0	0	33700
FAMILY DLR STORES INC	COMM	307000109	1401	47264	SH	DEFINED		47264	0	0
FAMILY DLR STORES INC	COMM	307000109	535	18060	SH	SOLE	04	18060	0	0
FAMILY DLR STORES INC	COMM	307000109	726	24500	SH	SOLE	05	0	0	24500
FARGO ELECTRONICS	COMM	30744P102	11	800	SH	DEFINED		800	0	0
FARMER BROS CO	COMM	307675108	44	1910	SH	DEFINED		1910	0	0
FARMER BROS CO	COMM	307675108	14	610	SH	SOLE	04	610	0	0
FARMER BROS CO	COMM	307675108	116	5000	SH	SOLE	05	0	0	5000
FARMERS CAPITAL BANK CORP.	COMM	309562106	72	2185	SH	DEFINED		2185	0	0
FARMERS CAPITAL BANK CORP.	COMM	309562106	20	604	SH	SOLE	04	604	0	0
FARMERS CAPITAL BANK CORP.	COMM	309562106	113	3400	SH	SOLE	05	0	0	3400
FARO TECHNOLOGIES INC	COMM	311642102	129	5400	SH	DEFINED		5400	0	0
FARO TECHNOLOGIES INC	COMM	311642102	31	1300	SH	SOLE	04	1300	0	0
FARO TECHNOLOGIES INC	COMM	311642102	356	14800	SH	SOLE	05	0	0	14800
FASTENAL CO	COMM	311900104	262	4745	SH	DEFINED		4745	0	0
FASTENAL CO	COMM	311900104	2745	49556	SH	SOLE	04	49556	0	0
FEDDERS CORP.	COMM	313135501	11	4220	SH	DEFINED		4220	0	0
FEDERAL AGRICULTURAL MORTGAGE	COMM	313148108	12	900	SH	DEFINED		900	0	0
FEDERAL AGRICULTURAL MORTGAGE	COMM	313148306	44	2500	SH	DEFINED		2500	0	0
FEDERAL AGRICULTURAL MORTGAGE	COMM	313148306	14	800	SH	SOLE	04	800	0	0
FEDERAL AGRICULTURAL MORTGAGE	COMM	313148306	99	5600	SH	SOLE	05	0	0	5600
FEDERAL HOME LOAN MORTGAGE COR	COMM	313400301	19236	316123	SH	DEFINED		316123	0	0
FEDERAL HOME LOAN MORTGAGE COR	COMM	313400301	5091	83669	SH	SOLE	04	83669	0	0
FEDERAL HOME LOAN MORTGAGE COR	COMM	313400301	6066	99700	SH	SOLE	05	0	0	99700
FEDERAL MOGUL CORP	COMM	313549107	1	3300	SH	DEFINED		3300	0	0
FEDERAL NATIONAL MORTGAGE ASSO	COMM	313586109	16455	309073	SH	DEFINED		309073	0	0
FEDERAL NATIONAL MORTGAGE ASSO	COMM	313586109	6331	118916	SH	SOLE	04	118916	0	0
FEDERAL NATIONAL MORTGAGE ASSO	COMM	313586109	7757	145700	SH	SOLE	05	0	0	145700
FEDERAL REALTY INVS TRUST	COMM	313747206	546	11240	SH	DEFINED		11240	0	0
FEDERAL SIGNAL CORP.	COMM	313855108	315	20859	SH	DEFINED		20859	0	0
FEDERAL SIGNAL CORP.	COMM	313855108	602	39839	SH	SOLE	04	39839	0	0
FEDERAL SIGNAL CORP.	COMM	313855108	931	61600	SH	SOLE	05	0	0	61600
FEDERATED DEPT STORES INC DEL	COMM	31410H101	10109	160956	SH	DEFINED		160956	0	0
FEDERATED DEPT STORES INC DEL	COMM	31410H101	2135	34000	SH	SOLE		34000	0	0
FEDERATED DEPT STORES INC DEL	COMM	31410H101	1723	27445	SH	SOLE	04	27445	0	0
FEDERATED DEPT STORES INC DEL	COMM	31410H101	1444	23000	SH	SOLE	05	0	0	23000
FEDERATED DEPT STORES INC DEL	COMM	31410H101	7411	118000	SH	SOLE	07	118000	0	0
FEDERATED DEPT STORES INC DEL	COMM	31410H101	3077	49000	SH	SOLE	07	49000	0	0
FEDERATED INVESTORS	COMM	314211103	748	26500	SH	DEFINED		26500	0	0
FEDERATED INVESTORS	COMM	314211103	381	13500	SH	SOLE	04	13500	0	0
FEDERATED INVESTORS	COMM	314211103	446	15800	SH	SOLE	05	0	0	15800
FEDEX CORPORATION	COMM	31428X106	16596	179708	SH	DEFINED		179708	0	0
FEDEX CORPORATION	COMM	31428X106	3220	34868	SH	SOLE	04	34868	0	0
FEDEX CORPORATION	COMM	31428X106	4034	43688	SH	SOLE	05	0	0	43688
FELCOR LODGING TRUST INC	COMM	31430F101	244	19370	SH	DEFINED		19370	0	0
FELCOR LODGING TRUST INC	COMM	31430F101	55	4392	SH	SOLE	04	4392	0	0
FELCOR LODGING TRUST INC	COMM	31430F101	706	56100	SH	SOLE	05	0	0	56100
FERRO CORP.	COMM	315405100	296	16076	SH	DEFINED		16076	0	0
FERRO CORP.	COMM	315405100	608	32920	SH	SOLE	04	32920	0	0
FERRO CORP.	COMM	315405100	884	47900	SH	SOLE	05	0	0	47900
F5 NETWORKS INC	COMM	315616102	1226	24400	SH	SOLE		0	0	24400
F5 NETWORKS INC	COMM	315616102	679	13519	SH	DEFINED		13519	0	0
F5 NETWORKS INC	COMM	315616102	1493	29696	SH	SOLE	04	29696	0	0
F5 NETWORKS INC	COMM	315616102	2006	39900	SH	SOLE	05	0	0	39900
FIBERNET TELECOM GROUP INC	COMM	315653303	0	10	SH	DEFINED		10	0	0
FIDELITY BANKSHARES INC	COMM	31604Q107	5948	258072	SH	DEFINED		258072	0	0
FIDELITY BANKSHARES INC	COMM	31604Q107	48	2100	SH	SOLE	04	2100	0	0
FIDELITY BANKSHARES INC	COMM	31604Q107	591	25650	SH	SOLE	05	0	0	25650
FIDELITY NATIONAL FINL INC.	COMM	316326107	989	30620	SH	DEFINED		30620	0	0
FIDELITY NATIONAL FINL INC.	COMM	316326107	4039	125063	SH	SOLE	04	125063	0	0
FIFTH THIRD BANCORP	COMM	316773100	6977	162690	SH	DEFINED		162690	0	0
FIFTH THIRD BANCORP	COMM	316773100	2470	57607	SH	SOLE	04	57607	0	0
FIFTH THIRD BANCORP	COMM	316773100	3128	72943	SH	SOLE	05	0	0	72943
FILENET CORP	COMM	316869106	355	15887	SH	DEFINED		15887	0	0
FILENET CORP	COMM	316869106	76	3437	SH	SOLE	04	3437	0	0
FILENET CORP	COMM	316869106	1066	47700	SH	SOLE	05	0	0	47700
FINANCIAL FEDERAL CORP.	COMM	317492106	232	6667	SH	DEFINED		6667	0	0
FINANCIAL FEDERAL CORP.	COMM	317492106	53	1529	SH	SOLE	04	1529	0	0
FINANCIAL FEDERAL CORP.	COMM	317492106	686	19700	SH	SOLE	05	0	0	19700
FINANCIAL INDS CORP	COMM	317574101	4	600	SH	DEFINED		600	0	0
FINANCIAL INSTNS INC	COMM	317585404	34	1800	SH	DEFINED		1800	0	0
FINANCIAL INSTNS INC	COMM	317585404	15	800	SH	SOLE	04	800	0	0
FINANCIAL INSTNS INC	COMM	317585404	93	4800	SH	SOLE	05	0	0	4800
FINDWHAT.COM	COMM	317794105	99	9700	SH	DEFINED		9700	0	0
FINDWHAT.COM	COMM	317794105	16	1600	SH	SOLE	04	1600	0	0
FINDWHAT.COM	COMM	317794105	270	26300	SH	SOLE	05	0	0	26300
FINISAR CORPORATION	COMM	31787A101	73	59800	SH	DEFINED		59800	0	0
FINISAR CORPORATION	COMM	31787A101	17	14000	SH	SOLE	04	14000	0	0
FINISAR CORPORATION	COMM	31787A101	198	161700	SH	SOLE	05	0	0	161700
FINLAY ENTERPRISES INC	COMM	317884203	7	600	SH	DEFINED		600	0	0
FINISH LINE INC	COMM	317923100	281	12366	SH	DEFINED		12366	0	0
FINISH LINE INC	COMM	317923100	2201	96700	SH	SOLE		0	0	96700
FINISH LINE INC	COMM	317923100	66	2900	SH	SOLE	04	2900	0	0

FINISH LINE INC	COMM	317923100	979	43000	SH	SOLE	05	0	0	43000
FINOVA GROUP INC	COMM	317928109	0	900	SH	DEFINED		900	0	0
FIRST ADVANTAGE CORPORATION	COMM	31845F100	50	2400	SH	DEFINED		2400	0	0
FIRST ADVANTAGE CORPORATION	COMM	31845F100	14	700	SH	SOLE	04	700	0	0
FIRST ADVANTAGE CORPORATION	COMM	31845F100	150	7200	SH	SOLE	05	0	0	7200
FIRST ALBANY COS INC	COMM	318465101	21	2400	SH	DEFINED		2400	0	0
FIRST AMERICAN FINANCIAL CORP.	COMM	318522307	12659	388335	SH	DEFINED		388335	0	0
FIRST AMERICAN FINANCIAL CORP.	COMM	318522307	1959	60108	SH	SOLE	04	60108	0	0
FIRST BANCORP / PUERTO RICO	COMM	318672102	573	13450	SH	DEFINED		13450	0	0
FIRST BANCORP / PUERTO RICO	COMM	318672102	132	3100	SH	SOLE	04	3100	0	0
FIRST BANCORP / PUERTO RICO	COMM	318672102	1549	36365	SH	SOLE	05	0	0	36365
FIRST BANCORP N C	COMM	318910106	77	3636	SH	DEFINED		3636	0	0
FIRST BANCORP N C	COMM	318910106	22	1050	SH	SOLE	04	1050	0	0
FIRST BANCORP N C	COMM	318910106	179	8400	SH	SOLE	05	0	0	8400
FIRST BUSEY CORP	COMM	319383105	89	4764	SH	DEFINED		4764	0	0
FIRST BUSEY CORP	COMM	319383105	23	1246	SH	SOLE	04	1246	0	0
FIRST BUSEY CORP	COMM	319383105	197	10500	SH	SOLE	05	0	0	10500
FIRST CASH INC	COMM	31942D107	143	6700	SH	DEFINED		6700	0	0
FIRST CASH INC	COMM	31942D107	32	1500	SH	SOLE	04	1500	0	0
FIRST CASH INC	COMM	31942D107	367	17200	SH	SOLE	05	0	0	17200
FIRST CHARTER CORP	COMM	319439105	226	10223	SH	DEFINED		10223	0	0
FIRST CHARTER CORP	COMM	319439105	59	2686	SH	SOLE	04	2686	0	0
FIRST CHARTER CORP	COMM	319439105	673	30400	SH	SOLE	05	0	0	30400
FIRST CITIZENS BCSHS	COMM	31946M103	352	2447	SH	DEFINED		2447	0	0
FIRST CITIZENS BCSHS	COMM	31946M103	81	567	SH	SOLE	04	567	0	0
FIRST CITIZENS BCSHS	COMM	31946M103	992	6900	SH	SOLE	05	0	0	6900
FIRST COMMONWEALTH FINANCIAL C	COMM	319829107	327	24440	SH	DEFINED		24440	0	0
FIRST COMMONWEALTH FINANCIAL C	COMM	319829107	84	6325	SH	SOLE	04	6325	0	0
FIRST COMMONWEALTH FINANCIAL C	COMM	319829107	1066	79614	SH	SOLE	05	0	0	79614
FIRST COMMUNITY BANCSHARES INC	COMM	31983A103	79	2894	SH	DEFINED		2894	0	0
FIRST COMMUNITY BANCSHARES INC	COMM	31983A103	26	968	SH	SOLE	04	968	0	0
FIRST COMMUNITY BANCSHARES INC	COMM	31983A103	271	9848	SH	SOLE	05	0	0	9848
FIRST COMMUNITY BANCORP	COMM	31983B101	240	5400	SH	DEFINED		5400	0	0
FIRST COMMUNITY BANCORP	COMM	31983B101	62	1400	SH	SOLE	04	1400	0	0
FIRST COMMUNITY BANCORP	COMM	31983B101	700	15700	SH	SOLE	05	0	0	15700
FIRST CONSULTING GROUP INC	COMM	31986R103	7	1500	SH	DEFINED		1500	0	0
FIRST DATA CORP	COMM	319963104	9762	250955	SH	DEFINED		250955	0	0
FIRST DATA CORP	COMM	319963104	1388	35700	SH	SOLE	02	0	0	35700
FIRST DATA CORP	COMM	319963104	3864	99348	SH	SOLE	04	99348	0	0
FIRST DATA CORP	COMM	319963104	4455	114537	SH	SOLE	05	0	0	114537
FIRST DEFIANCE FINL CORP	COMM	32006W106	10	400	SH	DEFINED		400	0	0
FIRST FINL BANCORP OHIO	COMM	320209109	213	11797	SH	DEFINED		11797	0	0
FIRST FINL BANCORP OHIO	COMM	320209109	56	3141	SH	SOLE	04	3141	0	0
FIRST FINL BANCORP OHIO	COMM	320209109	606	33442	SH	SOLE	05	0	0	33442
FIRST FED BANCSHARES ARK	COMM	32020F105	28	1200	SH	DEFINED		1200	0	0
FIRST FINL BANKSHARES INC	COMM	32020R109	197	4515	SH	DEFINED		4515	0	0
FIRST FINL BANKSHARES INC	COMM	32020R109	57	1308	SH	SOLE	04	1308	0	0
FIRST FINL BANKSHARES INC	COMM	32020R109	599	13687	SH	SOLE	05	0	0	13687
FIRST FINL CORP IND	COMM	320218100	144	5144	SH	DEFINED		5144	0	0
FIRST FINL CORP IND	COMM	320218100	36	1288	SH	SOLE	04	1288	0	0
FIRST FINL CORP IND	COMM	320218100	434	15500	SH	SOLE	05	0	0	15500
FIRST FINANCIAL SERVICE CORP	COMM	32022D108	6	270	SH	DEFINED		270	0	0
FIRST FINL HLDGS INC	COMM	320239106	149	5426	SH	DEFINED		5426	0	0
FIRST FINL HLDGS INC	COMM	320239106	32	1172	SH	SOLE	04	1172	0	0
FIRST FINL HLDGS INC	COMM	320239106	397	14400	SH	SOLE	05	0	0	14400
FIRST HORIZON NATIONAL CORP	COMM	320517105	2085	51900	SH	DEFINED		51900	0	0
FIRST HORIZON NATIONAL CORP	COMM	320517105	526	13100	SH	SOLE	04	13100	0	0
FIRST HORIZON NATIONAL CORP	COMM	320517105	723	18000	SH	SOLE	05	0	0	18000
FIRST HORIZON PHARMACEUTICAL	COMM	32051K106	172	10350	SH	DEFINED		10350	0	0
FIRST HORIZON PHARMACEUTICAL	COMM	32051K106	39	2400	SH	SOLE	04	2400	0	0
FIRST HORIZON PHARMACEUTICAL	COMM	32051K106	472	28400	SH	SOLE	05	0	0	28400
FIRST INDUSTRIAL REALTY TRUST	COMM	32054K103	637	16900	SH	DEFINED		16900	0	0
FIRST INDUSTRIAL REALTY TRUST	COMM	32054K103	162	4300	SH	SOLE	04	4300	0	0
FIRST INDUSTRIAL REALTY TRUST	COMM	32054K103	1896	50300	SH	SOLE	05	0	0	50300
FIRST IND CORP	COMM	32054R108	88	3740	SH	DEFINED		3740	0	0
FIRST IND CORP	COMM	32054R108	25	1071	SH	SOLE	04	1071	0	0
FIRST IND CORP	COMM	32054R108	194	8191	SH	SOLE	05	0	0	8191
FIRST LONG IS CORP	COMM	320734106	33	800	SH	DEFINED		800	0	0
FIRST LONG IS CORP	COMM	320734106	12	300	SH	SOLE	04	300	0	0
FIRST LONG IS CORP	COMM	320734106	67	1600	SH	SOLE	05	0	0	1600
FIRST M&F CORP	COMM	320744105	10	300	SH	DEFINED		300	0	0
THE FIRST MARBLEHEAD CORPORATI	COMM	320771108	192	3300	SH	DEFINED		3300	0	0
FIRST MERCHANTS CORP	COMM	320817109	5684	221261	SH	DEFINED		221261	0	0
FIRST MERCHANTS CORP	COMM	320817109	41	1615	SH	SOLE	04	1615	0	0
FIRST MERCHANTS CORP	COMM	320817109	439	17106	SH	SOLE	05	0	0	17106
FIRST MIDWEST BANCORP INC DEL	COMM	320867104	44236	1376375	SH	DEFINED		1376375	0	0
FIRST MIDWEST BANCORP INC DEL	COMM	320867104	138	4300	SH	SOLE	04	4300	0	0
FIRST MIDWEST BANCORP INC DEL	COMM	320867104	1602	49858	SH	SOLE	05	0	0	49858
FIRST MUTUAL BANCSHARES INC	COMM	32190E102	31	1210	SH	DEFINED		1210	0	0
FIRST NIAGARA FINANCIAL GROUP	COMM	33582V108	615	47859	SH	DEFINED		47859	0	0
FIRST NIAGARA FINANCIAL GROUP	COMM	33582V108	157	12243	SH	SOLE	04	12243	0	0
FIRST NIAGARA FINANCIAL GROUP	COMM	33582V108	1874	145783	SH	SOLE	05	0	0	145783
FIRST OAK BROOK BANCSHARES INC	COMM	335847208	45	1600	SH	DEFINED		1600	0	0
FIRST OAK BROOK BANCSHARES INC	COMM	335847208	12	450	SH	SOLE	04	450	0	0
FIRST OAK BROOK BANCSHARES INC	COMM	335847208	101	3600	SH	SOLE	05	0	0	3600
FIRST PLACE FINANCIAL CORP	COMM	33610T109	63	3615	SH	DEFINED		3615	0	0
FIRST PLACE FINANCIAL CORP	COMM	33610T109	21	1200	SH	SOLE	04	1200	0	0
FIRST PLACE FINANCIAL CORP	COMM	33610T109	128	7300	SH	SOLE	05	0	0	7300
FIRST REPUBLIC BANK	COMM	336158100	244	7650	SH	DEFINED		7650	0	0
FIRST REPUBLIC BANK	COMM	336158100	62	1950	SH	SOLE	04	1950	0	0

FIRST REPUBLIC BANK	COMM	336158100	849	26550	SH	SOLE	05	0	0	26550
FIRST ST BANCORPORATION	COMM	336453105	156	9200	SH	DEFINED		9200	0	0
FIRST ST BANCORPORATION	COMM	336453105	30	1800	SH	SOLE	04	1800	0	0
FIRST ST BANCORPORATION	COMM	336453105	426	25000	SH	SOLE	05	0	0	25000
FIRST SOUTH BANCORP INC	COMM	33646W100	11	400	SH	DEFINED		400	0	0
1ST SOURCE CORP	COMM	336901103	97	4640	SH	DEFINED		4640	0	0
1ST SOURCE CORP	COMM	336901103	22	1058	SH	SOLE	04	1058	0	0
1ST SOURCE CORP	COMM	336901103	223	10622	SH	SOLE	05	0	0	10622
FIRST UNION REAL ESTATE EQUITY	COMM	337400105	25	6356	SH	DEFINED		6356	0	0
FIRST UTD CORP	COMM	33741H107	8	400	SH	DEFINED		400	0	0
FIRSTBANK CORP DEL	COMM	33762X106	15	542	SH	DEFINED		542	0	0
FISERV INC	COMM	337738108	2797	70842	SH	DEFINED		70842	0	0
FISERV INC	COMM	337738108	1179	29867	SH	SOLE	04	29867	0	0
FISERV INC	COMM	337738108	1052	26650	SH	SOLE	05	0	0	26650
FISHER COS INC	COMM	337756209	81	1600	SH	DEFINED		1600	0	0
FISHER COS INC	COMM	337756209	25	500	SH	SOLE	04	500	0	0
FISHER COS INC	COMM	337756209	260	5100	SH	SOLE	05	0	0	5100
FIRSTFED FINANCIAL CORP.	COMM	337907109	5829	115500	SH	DEFINED		115500	0	0
FIRSTFED FINANCIAL CORP.	COMM	337907109	72	1438	SH	SOLE	04	1438	0	0
FIRSTFED FINANCIAL CORP.	COMM	337907109	938	18600	SH	SOLE	05	0	0	18600
FIRSTMERIT CORP	COMM	337915102	450	17100	SH	DEFINED		17100	0	0
FIRSTMERIT CORP	COMM	337915102	1525	57931	SH	SOLE	04	57931	0	0
FLAGSTAR BANCORP INC	COMM	337930101	232	12050	SH	DEFINED		12050	0	0
FLAGSTAR BANCORP INC	COMM	337930101	51	2650	SH	SOLE	04	2650	0	0
FLAGSTAR BANCORP INC	COMM	337930101	666	34600	SH	SOLE	05	0	0	34600
FIRSTENERGY CORPORATION	COMM	337932107	5997	142911	SH	DEFINED		142911	0	0
FIRSTENERGY CORPORATION	COMM	337932107	1606	38284	SH	SOLE	04	38284	0	0
FIRSTENERGY CORPORATION	COMM	337932107	2017	48080	SH	SOLE	05	0	0	48080
FISHER SCIENTIFIC INTERNATIONA	COMM	338032204	2049	36500	SH	DEFINED		36500	0	0
FISHER SCIENTIFIC INTERNATIONA	COMM	338032204	943	16800	SH	SOLE	02	0	0	16800
FISHER SCIENTIFIC INTERNATIONA	COMM	338032204	617	11000	SH	SOLE	04	11000	0	0
FISHER SCIENTIFIC INTERNATIONA	COMM	338032204	948	16900	SH	SOLE	05	0	0	16900
FIVE STAR QUALITY CARE INC	COMM	33832D106	0	8	SH	DEFINED		8	0	0
FLAG FINL CORP	COMM	33832H107	7	500	SH	DEFINED		500	0	0
FLANDERS CORP	COMM	338494107	77	6800	SH	DEFINED		6800	0	0
FLANDERS CORP	COMM	338494107	22	2000	SH	SOLE	04	2000	0	0
FLANDERS CORP	COMM	338494107	275	24300	SH	SOLE	05	0	0	24300
FLANIGAN'S ENTERPRISES INC.	COMM	338517105	1	200	SH	DEFINED		200	0	0
FLEETWOOD ENTERPRISES INC	COMM	339099103	174	20489	SH	DEFINED		20489	0	0
FLEETWOOD ENTERPRISES INC	COMM	339099103	40	4774	SH	SOLE	04	4774	0	0
FLEETWOOD ENTERPRISES INC	COMM	339099103	523	61400	SH	SOLE	05	0	0	61400
FLEXSTEEL INDS INC	COMM	339382103	3	200	SH	DEFINED		200	0	0
FLORIDA EAST COAST INDS	COMM	340632108	295	7081	SH	DEFINED		7081	0	0
FLORIDA EAST COAST INDS	COMM	340632108	66	1600	SH	SOLE	04	1600	0	0
FLORIDA EAST COAST INDS	COMM	340632108	755	18100	SH	SOLE	05	0	0	18100
FLORIDA PUB UTILS CO	COMM	341135101	2	133	SH	DEFINED		133	0	0
FLORIDA ROCK INDS	COMM	341140101	366	6200	SH	DEFINED		6200	0	0
FLUOR CORP	COMM	343412102	46145	828461	SH	DEFINED		828461	0	0
FLUOR CORP	COMM	343412102	465	8356	SH	SOLE	04	8356	0	0
FLUOR CORP	COMM	343412102	707	12700	SH	SOLE	05	0	0	12700
FLOW INTL CORP	COMM	343468104	5	900	SH	DEFINED		900	0	0
FLOWERS FOODS INC	COMM	343498101	388	13731	SH	DEFINED		13731	0	0
FLOWERS FOODS INC	COMM	343498101	91	3250	SH	SOLE	04	3250	0	0
FLOWERS FOODS INC	COMM	343498101	1148	40650	SH	SOLE	05	0	0	40650
FLOWSERVE CORP.	COMM	34354P105	493	19100	SH	DEFINED		19100	0	0
FLOWSERVE CORP.	COMM	34354P105	1069	41338	SH	SOLE	04	41338	0	0
FLOWSERVE CORP.	COMM	34354P105	1474	57000	SH	SOLE	05	0	0	57000
FLUSHING FINL CORP	COMM	343873105	105	5925	SH	DEFINED		5925	0	0
FLUSHING FINL CORP	COMM	343873105	27	1525	SH	SOLE	04	1525	0	0
FLUSHING FINL CORP	COMM	343873105	295	16625	SH	SOLE	05	0	0	16625
FLYI INCS	COMM	34407T104	8	6623	SH	DEFINED		6623	0	0
FLYI INCS	COMM	34407T104	5	4138	SH	SOLE	04	4138	0	0
FLYI INCS	COMM	34407T104	66	51900	SH	SOLE	05	0	0	51900
FOAMEX INTL INC	COMM	344123104	9	5100	SH	DEFINED		5100	0	0
FONAR CORP	COMM	344437108	23	17300	SH	DEFINED		17300	0	0
FOOT LOCKER INC	COMM	344849104	75116	2616400	SH	DEFINED		2616400	0	0
FOOT LOCKER INC	COMM	344849104	28590	1133200	SH	DEFINED	03	1133200	0	0
FOOT LOCKER INC	COMM	344849104	3241	112900	SH	SOLE	04	112900	0	0
FOOTHILL INDPT BANCORP	COMM	344905104	10	400	SH	DEFINED		400	0	0
FORD MTR CO DEL	COMM	345370860	2012	180000	SH	SOLE		180000	0	0
FORD MTR CO DEL	COMM	345370860	18969	1696699	SH	DEFINED		1696699	0	0
FORD MTR CO DEL	COMM	345370860	16239	1210100	SH	DEFINED	03	1210100	0	0
FORD MTR CO DEL	COMM	345370860	2508	224409	SH	SOLE	04	224409	0	0
FORD MTR CO DEL	COMM	345370860	2978	266444	SH	SOLE	05	0	0	266444
FORD MTR CO DEL	COMM	345370860	737	66000	SH	SOLE	07	66000	0	0
FORD MTR CO DEL	COMM	345370860	5679	508000	SH	SOLE	07	508000	0	0
FOREST CITY ENTERPRISES-CL A	COMM	345550107	477	7500	SH	DEFINED		7500	0	0
FOREST LABORATORIES -CL A	COMM	345838106	3508	95564	SH	DEFINED		95564	0	0
FOREST LABORATORIES -CL A	COMM	345838106	1280	34876	SH	SOLE	04	34876	0	0
FOREST LABORATORIES -CL A	COMM	345838106	1982	54000	SH	SOLE	05	0	0	54000
FOREST OIL CORP	COMM	346091705	726	17300	SH	DEFINED		17300	0	0
FOREST OIL CORP	COMM	346091705	1923	45788	SH	SOLE	04	45788	0	0
FOREST OIL CORP	COMM	346091705	1667	39700	SH	SOLE	05	0	0	39700
FORMFACTOR INC	COMM	346375108	216	9300	SH	DEFINED		9300	0	0
FORMFACTOR INC	COMM	346375108	55	2400	SH	SOLE	04	2400	0	0
FORMFACTOR INC	COMM	346375108	645	27700	SH	SOLE	05	0	0	27700
FORRESTER RESH INC	COMM	346563109	79	5681	SH	DEFINED		5681	0	0
FORRESTER RESH INC	COMM	346563109	17	1241	SH	SOLE	04	1241	0	0
FORRESTER RESH INC	COMM	346563109	218	15600	SH	SOLE	05	0	0	15600
FORTUNE BRANDS INC	COMM	349631101	3762	45415	SH	DEFINED		45415	0	0

FORTUNE BRANDS INC	COMM	349631101	1478	17849	SH	SOLE	04	17849	0	0
FORTUNE BRANDS INC	COMM	349631101	1789	21600	SH	SOLE	05	0	0	21600
FORWARD AIR CORPORATION	COMM	349853101	338	8088	SH	DEFINED		8088	0	0
FORWARD AIR CORPORATION	COMM	349853101	79	1901	SH	SOLE	04	1901	0	0
FORWARD AIR CORPORATION	COMM	349853101	898	21500	SH	SOLE	05	0	0	21500
FOSSIL INC	COMM	349882100	121	4817	SH	DEFINED		4817	0	0
FOSTER L B CO	COMM	350060109	5	600	SH	DEFINED		600	0	0
FOUNDATION COAL HOLDINGS INC	COMM	35039W100	181	7500	SH	DEFINED		7500	0	0
FOUNDATION COAL HOLDINGS INC	COMM	35039W100	53	2200	SH	SOLE	04	2200	0	0
FOUNDATION COAL HOLDINGS INC	COMM	35039W100	659	27200	SH	SOLE	05	0	0	27200
FOUNDRY NETWORKS INC.	COMM	35063R100	116	11900	SH	DEFINED		11900	0	0
4 KIDS ENTMT INC	COMM	350865101	100	4563	SH	DEFINED		4563	0	0
4 KIDS ENTMT INC	COMM	350865101	27	1251	SH	SOLE	04	1251	0	0
4 KIDS ENTMT INC	COMM	350865101	348	15800	SH	SOLE	05	0	0	15800
FRANKLIN BANK CORP	COMM	352451108	5569	326300	SH	DEFINED		326300	0	0
FRANKLIN BANK CORP	COMM	352451108	6	400	SH	SOLE	04	400	0	0
FRANKLIN BANK CORP	COMM	352451108	331	19400	SH	SOLE	05	0	0	19400
FRANKLIN COVEY CO.	COMM	353469109	1	800	SH	DEFINED		800	0	0
FRANKLIN ELEC INC	COMM	353514102	192	5060	SH	DEFINED		5060	0	0
FRANKLIN ELEC INC	COMM	353514102	54	1440	SH	SOLE	04	1440	0	0
FRANKLIN ELEC INC	COMM	353514102	570	15000	SH	SOLE	05	0	0	15000
FRANKLIN RES INC	COMM	354613101	6377	93586	SH	DEFINED		93586	0	0
FRANKLIN RES INC	COMM	354613101	1485	21800	SH	SOLE	02	0	0	21800
FRANKLIN RES INC	COMM	354613101	2070	30380	SH	SOLE	04	30380	0	0
FRANKLIN RES INC	COMM	354613101	2146	31500	SH	SOLE	05	0	0	31500
FREDS INC	COMM	356108100	265	15885	SH	DEFINED		15885	0	0
FREDS INC	COMM	356108100	72	4303	SH	SOLE	04	4303	0	0
FREDS INC	COMM	356108100	732	43767	SH	SOLE	05	0	0	43767
FREEPORT-MCMORAN COPPER & GOLD	COMM	35671D857	2269	56734	SH	DEFINED		56734	0	0
FREEPORT-MCMORAN COPPER & GOLD	COMM	35671D857	720	18011	SH	SOLE	04	18011	0	0
FREEPORT-MCMORAN COPPER & GOLD	COMM	35671D857	960	24000	SH	SOLE	05	0	0	24000
FREESCALE SEMICONDUCTOR	COMM	35687M206	1812	106258	SH	DEFINED		106258	0	0
FREESCALE SEMICONDUCTOR	COMM	35687M206	636	37324	SH	SOLE	04	37324	0	0
FREESCALE SEMICONDUCTOR	COMM	35687M206	972	57001	SH	SOLE	05	0	0	57001
FREMONT GENERAL CORP.	COMM	357288109	127	5800	SH	DEFINED		5800	0	0
FRESH BRANDS INC	COMM	35803U108	6	900	SH	DEFINED		900	0	0
FRIEDE GOLDMAN HALTER INC.	COMM	358430106	0	500	SH	DEFINED		500	0	0
FRIEDMAN BILLINGS RAMSEY GROUP	COMM	358434108	20018	1271810	SH	DEFINED		1271810	0	0
FRIEDMAN INDS INC	COMM	358435105	4	600	SH	DEFINED		600	0	0
FRONTIER AIRLINES INC.	COMM	359065109	142	14155	SH	DEFINED		14155	0	0
FRONTIER AIRLINES INC.	COMM	359065109	32	3261	SH	SOLE	04	3261	0	0
FRONTIER AIRLINES INC.	COMM	359065109	409	40700	SH	SOLE	05	0	0	40700
FRONTIER FINL CORP WASH	COMM	35907K105	188	5141	SH	DEFINED		5141	0	0
FRONTIER FINL CORP WASH	COMM	35907K105	51	1396	SH	SOLE	04	1396	0	0
FRONTIER FINL CORP WASH	COMM	35907K105	553	15100	SH	SOLE	05	0	0	15100
FRONTIER OIL CORP	COMM	35914P105	491	12615	SH	DEFINED		12615	0	0
FRONTIER OIL CORP	COMM	35914P105	121	3117	SH	SOLE	04	3117	0	0
FRONTIER OIL CORP	COMM	35914P105	1390	35700	SH	SOLE	05	0	0	35700
FRONTLINE CAPITAL GROUP	COMM	35921N101	0	300	SH	DEFINED		300	0	0
FROZEN FOOD EXPRESS INDS INC	COMM	359360104	8	800	SH	DEFINED		800	0	0
FUELCELL ENERGY, INC.	COMM	35952H106	157	16026	SH	DEFINED		16026	0	0
FUELCELL ENERGY, INC.	COMM	35952H106	37	3840	SH	SOLE	04	3840	0	0
FUELCELL ENERGY, INC.	COMM	35952H106	529	53800	SH	SOLE	05	0	0	53800
FULL HOUSE RESORTS INC.	COMM	359678109	3	1000	SH	DEFINED		1000	0	0
FULLER H B CO	COMM	359694106	321	11240	SH	DEFINED		11240	0	0
FULLER H B CO	COMM	359694106	72	2536	SH	SOLE	04	2536	0	0
FULLER H B CO	COMM	359694106	939	32800	SH	SOLE	05	0	0	32800
FULTON FINL CORP PA	COMM	360271100	589	27456	SH	DEFINED		27456	0	0
FURNITURE BRANDS INTL INC	COMM	360921100	5430	249000	SH	DEFINED		249000	0	0
FURNITURE BRANDS INTL INC	COMM	360921100	930	42644	SH	SOLE	04	42644	0	0
FURNITURE BRANDS INTL INC	COMM	360921100	1197	54900	SH	SOLE	05	0	0	54900
G & K SVCS INC	COMM	361268105	323	8077	SH	DEFINED		8077	0	0
G & K SVCS INC	COMM	361268105	62	1555	SH	SOLE	04	1555	0	0
G & K SVCS INC	COMM	361268105	916	22900	SH	SOLE	05	0	0	22900
GATX CORP	COMM	361448103	606	18400	SH	DEFINED		18400	0	0
GATX CORP	COMM	361448103	1239	37625	SH	SOLE	04	37625	0	0
GATX CORP	COMM	361448103	1350	41000	SH	SOLE	05	0	0	41000
GB&T BANCSHARES INC	COMM	361462104	21	1000	SH	DEFINED		1000	0	0
GB&T BANCSHARES INC	COMM	361462104	5	250	SH	SOLE	04	250	0	0
GB&T BANCSHARES INC	COMM	361462104	72	3374	SH	SOLE	05	0	0	3374
THE GEO GROUP INC	COMM	36159R103	109	3800	SH	DEFINED		3800	0	0
THE GEO GROUP INC	COMM	36159R103	26	900	SH	SOLE	04	900	0	0
THE GEO GROUP INC	COMM	36159R103	398	13800	SH	SOLE	05	0	0	13800
GMH COMMUNITIES TRUST	COMM	36188G102	107	9100	SH	DEFINED		9100	0	0
GMH COMMUNITIES TRUST	COMM	36188G102	31	2700	SH	SOLE	04	2700	0	0
GMH COMMUNITIES TRUST	COMM	36188G102	396	33500	SH	SOLE	05	0	0	33500
GSI COMMERCE INC	COMM	36238G102	91	6800	SH	DEFINED		6800	0	0
GSI COMMERCE INC	COMM	36238G102	20	1500	SH	SOLE	04	1500	0	0
GSI COMMERCE INC	COMM	36238G102	190	14100	SH	SOLE	05	0	0	14100
GTSI CORP	COMM	36238K103	16	1700	SH	DEFINED		1700	0	0
GTC BIOTHERAPEUTICS INC	COMM	36238T104	2	2400	SH	DEFINED		2400	0	0
GABELLI ASSET MANAGEMENT INC	COMM	36239Y102	92	2096	SH	DEFINED		2096	0	0
GABELLI ASSET MANAGEMENT INC	COMM	36239Y102	27	622	SH	SOLE	04	622	0	0
GABELLI ASSET MANAGEMENT INC	COMM	36239Y102	329	7500	SH	SOLE	05	0	0	7500
GADZOOKS INC	COMM	362553109	0	100	SH	DEFINED		100	0	0
GAIAM	COMM	36268Q103	2	460	SH	DEFINED		460	0	0
GALLAGHER ARTHUR J & CO	COMM	363576109	169	5900	SH	DEFINED		5900	0	0
GALLAGHER ARTHUR J & CO	COMM	363576109	1770	61607	SH	SOLE	04	61607	0	0
GAMESTOP CORPORATION	COMM	36466R101	76	3500	SH	DEFINED		3500	0	0
GAMESTOP CORPORATION	COMM	36466R200	284	13187	SH	DEFINED		13187	0	0

GAMESTOP CORPORATION	COMM	36466R200	75	3500	SH	SOLE	04	3500	0	0
GAMESTOP CORPORATION	COMM	36466R200	956	44400	SH	SOLE	05	0	0	44400
GANDER MOUNTAIN CO	COMM	36471P108	18	1416	SH	DEFINED		1416	0	0
GANDER MOUNTAIN CO	COMM	36471P108	2	200	SH	SOLE	04	200	0	0
GANDER MOUNTAIN CO	COMM	36471P108	64	4900	SH	SOLE	05	0	0	4900
GANNETT CO. INC.	COMM	364730101	9399	119779	SH	DEFINED		119779	0	0
GANNETT CO. INC.	COMM	364730101	2533	32280	SH	SOLE	04	32280	0	0
GANNETT CO. INC.	COMM	364730101	2895	36900	SH	SOLE	05	0	0	36900
GAP INC	COMM	364760108	132385	6154593	SH	DEFINED		6154593	0	0
GAP INC	COMM	364760108	2109	98060	SH	SOLE	04	98060	0	0
GAP INC	COMM	364760108	2448	113850	SH	SOLE	05	0	0	113850
GARDNER DENVER MACHY INC	COMM	365558105	318	8257	SH	DEFINED		8257	0	0
GARDNER DENVER MACHY INC	COMM	365558105	71	1845	SH	SOLE	04	1845	0	0
GARDNER DENVER MACHY INC	COMM	365558105	871	22600	SH	SOLE	05	0	0	22600
GARTNER INC	COMM	366651107	233	24459	SH	DEFINED		24459	0	0
GARTNER INC	COMM	366651107	55	5802	SH	SOLE	04	5802	0	0
GARTNER INC	COMM	366651107	698	73160	SH	SOLE	05	0	0	73160
GARTNER INC	COMM	366651206	48	5200	SH	DEFINED		5200	0	0
GARTNER INC	COMM	366651206	622	66200	SH	SOLE	04	66200	0	0
GARTNER INC	COMM	366651206	43	4600	SH	SOLE	05	0	0	4600
GATEWAY INC.	COMM	367626108	663	166198	SH	DEFINED		166198	0	0
GATEWAY INC.	COMM	367626108	253	63578	SH	SOLE	04	63578	0	0
GATEWAY INC.	COMM	367626108	1233	309100	SH	SOLE	05	0	0	309100
GAYLORD ENTERTAINMENT COMPANY	COMM	367905106	449	11075	SH	DEFINED		11075	0	0
GAYLORD ENTERTAINMENT COMPANY	COMM	367905106	1391	34300	SH	SOLE		0	0	34300
GAYLORD ENTERTAINMENT COMPANY	COMM	367905106	108	2678	SH	SOLE	04	2678	0	0
GAYLORD ENTERTAINMENT COMPANY	COMM	367905106	1281	31600	SH	SOLE	05	0	0	31600
GEHL CO	COMM	368483103	29	1100	SH	DEFINED		1100	0	0
GEN-PROBE INCORPORATED	COMM	36866T103	140	3200	SH	DEFINED		3200	0	0
GEN-PROBE INCORPORATED	COMM	36866T103	1532	34900	SH	SOLE	04	34900	0	0
GEMSTAR-TV GUIDE INTERNATIONAL	COMM	36866W106	209	48100	SH	DEFINED		48100	0	0
GENAERA CORPORATION	COMM	36867G100	35	15500	SH	DEFINED		15500	0	0
GENAERA CORPORATION	COMM	36867G100	8	3800	SH	SOLE	04	3800	0	0
GENAERA CORPORATION	COMM	36867G100	98	43400	SH	SOLE	05	0	0	43400
GENAISSANCE PHARMACEUTICALS IN	COMM	36867W105	1	900	SH	DEFINED		900	0	0
GENCORP INC.	COMM	368682100	352	17771	SH	DEFINED		17771	0	0
GENCORP INC.	COMM	368682100	91	4590	SH	SOLE	04	4590	0	0
GENCORP INC.	COMM	368682100	1185	59700	SH	SOLE	05	0	0	59700
GENE LOGIC INC	COMM	368689105	5	1900	SH	DEFINED		1900	0	0
GENELABS TECHNOLOGIES INC	COMM	368706107	13	24400	SH	DEFINED		24400	0	0
GENELABS TECHNOLOGIES INC	COMM	368706107	3	7000	SH	SOLE	04	7000	0	0
GENELABS TECHNOLOGIES INC	COMM	368706107	42	77900	SH	SOLE	05	0	0	77900
GENENCOR INTERNATIONAL INC	COMM	368709101	78	4100	SH	DEFINED		4100	0	0
GENENCOR INTERNATIONAL INC	COMM	368709101	13	700	SH	SOLE	04	700	0	0
GENENCOR INTERNATIONAL INC	COMM	368709101	73	3800	SH	SOLE	05	0	0	3800
GENENTECH INC	COMM	368710406	3632	64540	SH	DEFINED		64540	0	0
GENENTECH INC	COMM	368710406	340	6000	SH	SOLE		6000	0	0
GENERAL BINDING CORP	COMM	369154109	31	1500	SH	DEFINED		1500	0	0
GENERAL BINDING CORP	COMM	369154109	12	600	SH	SOLE	04	600	0	0
GENERAL BINDING CORP	COMM	369154109	51	2500	SH	SOLE	05	0	0	2500
GENERAL CABLE CORP.	COMM	369300108	2097	171890	SH	DEFINED		171890	0	0
GENERAL CABLE CORP.	COMM	369300108	43	3567	SH	SOLE	04	3567	0	0
GENERAL CABLE CORP.	COMM	369300108	549	45000	SH	SOLE	05	0	0	45000
GENERAL COMMUNICATION INC	COMM	369385109	166	18439	SH	DEFINED		18439	0	0
GENERAL COMMUNICATION INC	COMM	369385109	37	4176	SH	SOLE	04	4176	0	0
GENERAL COMMUNICATION INC	COMM	369385109	516	57300	SH	SOLE	05	0	0	57300
GENERAL DYNAMICS CORP	COMM	369550108	9571	88748	SH	DEFINED		88748	0	0
GENERAL DYNAMICS CORP	COMM	369550108	2066	19158	SH	SOLE	04	19158	0	0
GENERAL DYNAMICS CORP	COMM	369550108	3142	29140	SH	SOLE	05	0	0	29140
GENERAL ELEC CO	COMM	369604103	443396	12500608	SH	DEFINED		12500608	0	0
GENERAL ELEC CO	COMM	369604103	6916	195000	SH	SOLE		195000	0	0
GENERAL ELEC CO	COMM	369604103	8707	245500	SH	SOLE	02	0	0	245500
GENERAL ELEC CO	COMM	369604103	46388	1307836	SH	SOLE	04	1307836	0	0
GENERAL ELEC CO	COMM	369604103	55606	1567700	SH	SOLE	05	0	0	1567700
GENERAL ELEC CO	COMM	369604103	21423	604000	SH	SOLE	07	604000	0	0
GENERAL ELEC CO	COMM	369604103	8619	243000	SH	SOLE	07	243000	0	0
GENERAL MAGIC INC	COMM	370253403	0	35	SH	DEFINED		35	0	0
GENERAL MILLS INC	COMM	370334104	109640	2253660	SH	DEFINED		2253660	0	0
GENERAL MILLS INC	COMM	370334104	9754	207900	SH	DEFINED	03	207900	0	0
GENERAL MILLS INC	COMM	370334104	1831	37655	SH	SOLE	04	37655	0	0
GENERAL MILLS INC	COMM	370334104	2466	50700	SH	SOLE	05	0	0	50700
GENERAL MOTORS CORP.	COMM	370442105	7227	246006	SH	DEFINED		246006	0	0
GENERAL MOTORS CORP.	COMM	370442105	2010	68425	SH	SOLE	04	68425	0	0
GENERAL MOTORS CORP.	COMM	370442105	2589	88144	SH	SOLE	05	0	0	88144
GENESCO INC.	COMM	371532102	233	8338	SH	DEFINED		8338	0	0
GENESCO INC.	COMM	371532102	54	1954	SH	SOLE	04	1954	0	0
GENESCO INC.	COMM	371532102	696	24900	SH	SOLE	05	0	0	24900
GENESE & WYO INC	COMM	371559105	199	7750	SH	DEFINED		7750	0	0
GENESE & WYO INC	COMM	371559105	39	1550	SH	SOLE	04	1550	0	0
GENESE & WYO INC	COMM	371559105	455	17700	SH	SOLE	05	0	0	17700
GENESE CORP.	COMM	371601204	2	1000	SH	DEFINED		1000	0	0
GENESIS MICROCHIP INC	COMM	37184C103	210	14500	SH	DEFINED		14500	0	0
GENESIS MICROCHIP INC	COMM	37184C103	37	2600	SH	SOLE	04	2600	0	0
GENESIS MICROCHIP INC	COMM	37184C103	531	36700	SH	SOLE	05	0	0	36700
GENESIS HEALTHCARE CORP	COMM	37184D101	297	6850	SH	DEFINED		6850	0	0
GENESIS HEALTHCARE CORP	COMM	37184D101	76	1750	SH	SOLE	04	1750	0	0
GENESIS HEALTHCARE CORP	COMM	37184D101	852	19600	SH	SOLE	05	0	0	19600
GENTEX CORP	COMM	371901109	162	5145	SH	DEFINED		5145	0	0
GENTEX CORP	COMM	371901109	1708	54150	SH	SOLE	04	54150	0	0
GENITOPE CORPORATION	COMM	37229P507	25	2100	SH	DEFINED		2100	0	0

GENLYTE GROUP INC	COMM	372302109	454	5108	SH	DEFINED		5108	0	0
GENLYTE GROUP INC	COMM	372302109	111	1254	SH	SOLE	04	1254	0	0
GENLYTE GROUP INC	COMM	372302109	1238	13900	SH	SOLE	05	0	0	13900
GENTA INC	COMM	37245M207	40	39657	SH	DEFINED		39657	0	0
GENTA INC	COMM	37245M207	8	8347	SH	SOLE	04	8347	0	0
GENTA INC	COMM	37245M207	96	94000	SH	SOLE	05	0	0	94000
GENUINE PARTS CO	COMM	372460105	3305	76014	SH	DEFINED		76014	0	0
GENUINE PARTS CO	COMM	372460105	998	22967	SH	SOLE	04	22967	0	0
GENUINE PARTS CO	COMM	372460105	1142	26275	SH	SOLE	05	0	0	26275
GENTIVA HEALTH SERVICES	COMM	37247A102	139	8812	SH	DEFINED		8812	0	0
GENTIVA HEALTH SERVICES	COMM	37247A102	49	3100	SH	SOLE	04	3100	0	0
GENTIVA HEALTH SERVICES	COMM	37247A102	525	33100	SH	SOLE	05	0	0	33100
GENWORTH FINANCIAL INC	COMM	37247D106	97929	3546900	SH	DEFINED		3546900	0	0
GENZYME SURGICAL PRODUCTS	COMM	372917104	4052	72380	SH	DEFINED		72380	0	0
GENZYME SURGICAL PRODUCTS	COMM	372917104	2310	40000	SH	SOLE		40000	0	0
GENZYME SURGICAL PRODUCTS	COMM	372917104	1226	21900	SH	SOLE	04	21900	0	0
GENZYME SURGICAL PRODUCTS	COMM	372917104	1937	34600	SH	SOLE	05	0	0	34600
GEORGIA GULF CORP.	COMM	373200203	1531	32900	SH	SOLE		0	0	32900
GEORGIA GULF CORP.	COMM	373200203	504	10837	SH	DEFINED		10837	0	0
GEORGIA GULF CORP.	COMM	373200203	138	2983	SH	SOLE	04	2983	0	0
GEORGIA GULF CORP.	COMM	373200203	1662	35700	SH	SOLE	05	0	0	35700
GEORGIA PAC CORP	COMM	373298108	4867	135667	SH	DEFINED		135667	0	0
GEORGIA PAC CORP	COMM	373298108	1596	44490	SH	SOLE	04	44490	0	0
GEORGIA PAC CORP	COMM	373298108	1348	37576	SH	SOLE	05	0	0	37576
GEOWORKS	COMM	373692102	0	200	SH	DEFINED		200	0	0
GERBER SCIENTIFIC INC.	COMM	373730100	10	1400	SH	DEFINED		1400	0	0
GERMAN AMERN BANCORP	COMM	373865104	39	2596	SH	DEFINED		2596	0	0
GERMAN AMERN BANCORP	COMM	373865104	12	836	SH	SOLE	04	836	0	0
GERMAN AMERN BANCORP	COMM	373865104	51	3408	SH	SOLE	05	0	0	3408
GERON CORP	COMM	374163103	114	19229	SH	DEFINED		19229	0	0
GERON CORP	COMM	374163103	26	4440	SH	SOLE	04	4440	0	0
GERON CORP	COMM	374163103	305	51600	SH	SOLE	05	0	0	51600
GETTY IMAGES INC	COMM	374276103	18116	248200	SH	DEFINED		248200	0	0
GETTY REALTY CORP.	COMM	374297109	160	6300	SH	DEFINED		6300	0	0
GETTY REALTY CORP.	COMM	374297109	38	1500	SH	SOLE	04	1500	0	0
GETTY REALTY CORP.	COMM	374297109	408	16000	SH	SOLE	05	0	0	16000
GEVITY HR INC	COMM	374393106	166	8600	SH	DEFINED		8600	0	0
GEVITY HR INC	COMM	374393106	40	2100	SH	SOLE	04	2100	0	0
GEVITY HR INC	COMM	374393106	468	24200	SH	SOLE	05	0	0	24200
GIANT INDS INC	COMM	374508109	160	6055	SH	DEFINED		6055	0	0
GIANT INDS INC	COMM	374508109	37	1400	SH	SOLE	04	1400	0	0
GIANT INDS INC	COMM	374508109	418	15800	SH	SOLE	05	0	0	15800
GIBRALTAR INDUSTRIES INC	COMM	374689107	29804	1362184	SH	DEFINED		1362184	0	0
GIBRALTAR INDUSTRIES INC	COMM	374689107	46	2118	SH	SOLE	04	2118	0	0
GIBRALTAR INDUSTRIES INC	COMM	374689107	551	25199	SH	SOLE	05	0	0	25199
GILEAD SCIENCES INC	COMM	375558103	4443	125768	SH	DEFINED		125768	0	0
GILEAD SCIENCES INC	COMM	375558103	3140	88900	SH	SOLE	02	0	0	88900
GILEAD SCIENCES INC	COMM	375558103	1791	50714	SH	SOLE	04	50714	0	0
GILEAD SCIENCES INC	COMM	375558103	2211	62600	SH	SOLE	05	0	0	62600
GILLETTE CO	COMM	375766102	120958	2418195	SH	DEFINED		2418195	0	0
GILLETTE CO	COMM	375766102	20156	519900	SH	DEFINED	03	519900	0	0
GILLETTE CO	COMM	375766102	6290	125751	SH	SOLE	04	125751	0	0
GILLETTE CO	COMM	375766102	7367	147300	SH	SOLE	05	0	0	147300
GLACIER BANCORP INC	COMM	37637Q105	228	7612	SH	DEFINED		7612	0	0
GLACIER BANCORP INC	COMM	37637Q105	66	2225	SH	SOLE	04	2225	0	0
GLACIER BANCORP INC	COMM	37637Q105	971	32425	SH	SOLE	05	0	0	32425
GLACIER WTR SVCS INC	COMM	376395109	5	200	SH	DEFINED		200	0	0
GLADSTONE CAPITAL CORP	COMM	376535100	76	3600	SH	DEFINED		3600	0	0
GLADSTONE CAPITAL CORP	COMM	376535100	19	900	SH	SOLE	04	900	0	0
GLADSTONE CAPITAL CORP	COMM	376535100	258	12200	SH	SOLE	05	0	0	12200
GLAMIS GOLD LTD	COMM	376775102	91	5900	SH	DEFINED		5900	0	0
GLATFELTER	COMM	377316104	174	11801	SH	DEFINED		11801	0	0
GLATFELTER	COMM	377316104	482	32657	SH	SOLE	04	32657	0	0
GLATFELTER	COMM	377316104	485	32800	SH	SOLE	05	0	0	32800
GLENAYRE TECHNOLOGIES INC	COMM	377899109	0	500	SH	DEFINED		500	0	0
GLENBOROUGH REALTY TRUST INC.	COMM	37803P105	221	11539	SH	DEFINED		11539	0	0
GLENBOROUGH REALTY TRUST INC.	COMM	37803P105	42	2193	SH	SOLE	04	2193	0	0
GLENBOROUGH REALTY TRUST INC.	COMM	37803P105	491	25600	SH	SOLE	05	0	0	25600
GLIATECH INC	COMM	37929C103	0	100	SH	DEFINED		100	0	0
GLIMCHER RLTY TR	COMM	379302102	333	14056	SH	DEFINED		14056	0	0
GLIMCHER RLTY TR	COMM	379302102	77	3265	SH	SOLE	04	3265	0	0
GLIMCHER RLTY TR	COMM	379302102	964	40600	SH	SOLE	05	0	0	40600
GLOBAL INDS LTD	COMM	379336100	380	39830	SH	DEFINED		39830	0	0
GLOBAL INDS LTD	COMM	379336100	1004	105100	SH	SOLE		0	0	105100
GLOBAL INDS LTD	COMM	379336100	89	9400	SH	SOLE	04	9400	0	0
GLOBAL INDS LTD	COMM	379336100	1038	108600	SH	SOLE	05	0	0	108600
GLOBAL IMAGING SYSTEMS	COMM	37934A100	345	9800	SH	DEFINED		9800	0	0
GLOBAL IMAGING SYSTEMS	COMM	37934A100	74	2100	SH	SOLE	04	2100	0	0
GLOBAL IMAGING SYSTEMS	COMM	37934A100	984	27900	SH	SOLE	05	0	0	27900
GLOBAL PAYMENTS INC	COMM	37940X102	2777	42900	SH	SOLE		0	0	42900
GLOBAL PAYMENTS INC	COMM	37940X102	152	2360	SH	DEFINED		2360	0	0
GLOBAL POWER EQUIPMENT GROUP	COMM	37941P108	2803	300200	SH	DEFINED		300200	0	0
GLOBAL POWER EQUIPMENT GROUP	COMM	37941P108	24	2600	SH	SOLE	04	2600	0	0
GLOBAL POWER EQUIPMENT GROUP	COMM	37941P108	287	30800	SH	SOLE	05	0	0	30800
GLOWPOINT INC	COMM	379887102	0	200	SH	DEFINED		200	0	0
GLYCOGENESYS INC	COMM	37989P200	0	133	SH	DEFINED		133	0	0
GOLD BANC CORP INC	COMM	379907108	226	16322	SH	DEFINED		16322	0	0
GOLD BANC CORP INC	COMM	379907108	63	4610	SH	SOLE	04	4610	0	0
GOLD BANC CORP INC	COMM	379907108	739	53400	SH	SOLE	05	0	0	53400
GOAMERICA, INC.	COMM	38020R304	0	6	SH	DEFINED		6	0	0

GOLDEN ENTERPRISES INC	COMM	381010107	2	600	SH	DEFINED		600	0	0
GOLDEN STAR RES LTD CDA	COMM	38119T104	795	272500	SH	DEFINED		272500	0	0
GOLDEN TELECOM INC	COMM	38122G107	109	4292	SH	DEFINED		4292	0	0
GOLDEN TELECOM INC	COMM	38122G107	34	1357	SH	SOLE	04	1357	0	0
GOLDEN TELECOM INC	COMM	38122G107	414	16200	SH	SOLE	05	0	0	16200
GOLDEN WEST FINL CORP DEL	COMM	381317106	7691	127896	SH	DEFINED		127896	0	0
GOLDEN WEST FINL CORP DEL	COMM	381317106	2701	44918	SH	SOLE	04	44918	0	0
GOLDEN WEST FINL CORP DEL	COMM	381317106	2670	44400	SH	SOLE	05	0	0	44400
GOLDMAN SACHS GROUP INC	COMM	38141G104	108830	995700	SH	DEFINED		995700	0	0
GOLDMAN SACHS GROUP INC	COMM	38141G104	5574	51000	SH	SOLE	04	51000	0	0
GOLDMAN SACHS GROUP INC	COMM	38141G104	7399	67700	SH	SOLE	05	0	0	67700
GOLDMAN SACHS GROUP INC	COMM	38141G104	3934	36000	SH	SOLE	07	36000	0	0
GOLDMAN SACHS GROUP INC	COMM	38141G104	546	5000	SH	SOLE	07	5000	0	0
GOODRICH CORPORATION	COMM	382388106	24487	638187	SH	DEFINED		638187	0	0
GOODRICH CORPORATION	COMM	382388106	8167	289200	SH	DEFINED	03	289200	0	0
GOODRICH CORPORATION	COMM	382388106	417	10890	SH	SOLE	04	10890	0	0
GOODRICH CORPORATION	COMM	382388106	663	17300	SH	SOLE	05	0	0	17300
GOODYEAR TIRE & RUBR CO	COMM	382550101	1540	117993	SH	DEFINED		117993	0	0
GOODYEAR TIRE & RUBR CO	COMM	382550101	739	56608	SH	SOLE	04	56608	0	0
GOODYEAR TIRE & RUBR CO	COMM	382550101	2856	218700	SH	SOLE	05	0	0	218700
GOODYS FAMILY CLOTHING INC	COMM	382588101	71	8100	SH	DEFINED		8100	0	0
GOODYS FAMILY CLOTHING INC	COMM	382588101	16	1900	SH	SOLE	04	1900	0	0
GOODYS FAMILY CLOTHING INC	COMM	382588101	189	21500	SH	SOLE	05	0	0	21500
GOOGLE INC	COMM	38259P508	3042	16900	SH	DEFINED		16900	0	0
GOREMOTE INTERNET COMMUNICATIO	COMM	382859106	5	3600	SH	DEFINED		3600	0	0
GORMAN-RUPP CO.	COMM	383082104	42	2000	SH	DEFINED		2000	0	0
GORMAN-RUPP CO.	COMM	383082104	18	900	SH	SOLE	04	900	0	0
GORMAN-RUPP CO.	COMM	383082104	126	6000	SH	SOLE	05	0	0	6000
W.R. GRACE & CO-OLD	COMM	38388F108	223	28900	SH	DEFINED		28900	0	0
W.R. GRACE & CO-OLD	COMM	38388F108	58	7600	SH	SOLE	04	7600	0	0
W.R. GRACE & CO-OLD	COMM	38388F108	676	87300	SH	SOLE	05	0	0	87300
GRACO INC.	COMM	384109104	10412	258687	SH	DEFINED		258687	0	0
GRACO INC.	COMM	384109104	1930	47962	SH	SOLE	04	47962	0	0
GRAFTECH INTERNATIONAL LTD	COMM	384313102	10290	1884644	SH	DEFINED		1884644	0	0
GRAFTECH INTERNATIONAL LTD	COMM	384313102	49	9118	SH	SOLE	04	9118	0	0
GRAFTECH INTERNATIONAL LTD	COMM	384313102	589	108000	SH	SOLE	05	0	0	108000
GRAINGER W W INC	COMM	384802104	2031	32445	SH	DEFINED		32445	0	0
GRAINGER W W INC	COMM	384802104	516	8247	SH	SOLE	04	8247	0	0
GRAINGER W W INC	COMM	384802104	826	13200	SH	SOLE	05	0	0	13200
GRAMERCY CAPITAL CORP	COMM	384871109	32	1750	SH	DEFINED		1750	0	0
GRAMERCY CAPITAL CORP	COMM	384871109	9	500	SH	SOLE	04	500	0	0
GRAMERCY CAPITAL CORP	COMM	384871109	113	6050	SH	SOLE	05	0	0	6050
GRANITE CONSTRUCTION INC.	COMM	387328107	313	12121	SH	DEFINED		12121	0	0
GRANITE CONSTRUCTION INC.	COMM	387328107	804	31091	SH	SOLE	04	31091	0	0
GRANITE CONSTRUCTION INC.	COMM	387328107	984	38050	SH	SOLE	05	0	0	38050
GRANT PRIDECO INC.	COMM	38821G101	2349	96400	SH	SOLE		0	0	96400
GRANT PRIDECO INC.	COMM	38821G101	141	5800	SH	DEFINED		5800	0	0
GRANT PRIDECO INC.	COMM	38821G101	465	19100	SH	SOLE	02	0	0	19100
GRANT PRIDECO INC.	COMM	38821G101	33766	2217100	SH	DEFINED	03	2217100	0	0
GRANT PRIDECO INC.	COMM	38821G101	2038	83667	SH	SOLE	04	83667	0	0
GRAPHIC PACKAGING CORP	COMM	388688103	122	29000	SH	DEFINED		29000	0	0
GRAPHIC PACKAGING CORP	COMM	388688103	24	5800	SH	SOLE	04	5800	0	0
GRAPHIC PACKAGING CORP	COMM	388688103	278	65900	SH	SOLE	05	0	0	65900
GRAY TELEVISION INC	COMM	389375106	201	14100	SH	DEFINED		14100	0	0
GRAY TELEVISION INC	COMM	389375106	58	4100	SH	SOLE	04	4100	0	0
GRAY TELEVISION INC	COMM	389375106	621	43500	SH	SOLE	05	0	0	43500
GREAT AMERICAN FINANCIAL RESOU	COMM	389915109	95	5590	SH	DEFINED		5590	0	0
GREAT AMERICAN FINANCIAL RESOU	COMM	389915109	13	763	SH	SOLE	04	763	0	0
GREAT AMERICAN FINANCIAL RESOU	COMM	389915109	140	8250	SH	SOLE	05	0	0	8250
GREAT ATLANTIC & PACIFIC TEA C	COMM	390064103	162	10631	SH	DEFINED		10631	0	0
GREAT ATLANTIC & PACIFIC TEA C	COMM	390064103	34	2247	SH	SOLE	04	2247	0	0
GREAT ATLANTIC & PACIFIC TEA C	COMM	390064103	298	19600	SH	SOLE	05	0	0	19600
GREAT LAKES AVIATION LTD	COMM	39054K108	0	700	SH	DEFINED		700	0	0
GREAT LAKES CHEM CORP	COMM	390568103	854	26535	SH	DEFINED		26535	0	0
GREAT LAKES CHEM CORP	COMM	390568103	294	9155	SH	SOLE	04	9155	0	0
GREAT LAKES CHEM CORP	COMM	390568103	1597	49600	SH	SOLE	05	0	0	49600
GREAT SOUTHN BANCORP INC	COMM	390905107	114	3678	SH	DEFINED		3678	0	0
GREAT SOUTHN BANCORP INC	COMM	390905107	31	1000	SH	SOLE	04	1000	0	0
GREAT SOUTHN BANCORP INC	COMM	390905107	296	9500	SH	SOLE	05	0	0	9500
GREAT PLAINS ENERGY INCORPORAT	COMM	391164100	475	15700	SH	DEFINED		15700	0	0
GREAT PLAINS ENERGY INCORPORAT	COMM	391164100	1607	53044	SH	SOLE	04	53044	0	0
GREAT WOLF RESORTS INC	COMM	391523107	161	6600	SH	DEFINED		6600	0	0
GREAT WOLF RESORTS INC	COMM	391523107	906	37000	SH	SOLE		0	0	37000
GREAT WOLF RESORTS INC	COMM	391523107	49	2000	SH	SOLE	04	2000	0	0
GREAT WOLF RESORTS INC	COMM	391523107	585	23900	SH	SOLE	05	0	0	23900
GREATER BAY BANCORP	COMM	391648102	474	19764	SH	DEFINED		19764	0	0
GREATER BAY BANCORP	COMM	391648102	991	41338	SH	SOLE	04	41338	0	0
GREATER BAY BANCORP	COMM	391648102	1108	46200	SH	SOLE	05	0	0	46200
GREATER CMNTY BANCORP	COMM	39167M108	7	435	SH	DEFINED		435	0	0
GREATER DEL VY SVGS BK	COMM	391688108	20	710	SH	DEFINED		710	0	0
GREEN MTN COFFEE INC	COMM	393122106	9	400	SH	DEFINED		400	0	0
GREEN MOUNTAIN POWER CORP.	COMM	393154109	29	1000	SH	DEFINED		1000	0	0
GREENBRIER COMPANIES INC.	COMM	393657101	41	1200	SH	DEFINED		1200	0	0
GREENBRIER COMPANIES INC.	COMM	393657101	6	200	SH	SOLE	04	200	0	0
GREENBRIER COMPANIES INC.	COMM	393657101	27	800	SH	SOLE	05	0	0	800
GREENFIELD ONLINE	COMM	395150105	1053	52400	SH	SOLE		0	0	52400
GREENFIELD ONLINE	COMM	395150105	16	800	SH	DEFINED		800	0	0
GREENFIELD ONLINE	COMM	395150105	5	250	SH	SOLE	04	250	0	0
GREENFIELD ONLINE	COMM	395150105	61	3050	SH	SOLE	05	0	0	3050
GREENHILL AND CO INC	COMM	395259104	135	3700	SH	DEFINED		3700	0	0

GREENHILL AND CO INC	COMM	395259104	36	1000	SH	SOLE	04	1000	0	0
GREENHILL AND CO INC	COMM	395259104	405	11100	SH	SOLE	05	0	0	11100
GREIF INC	COMM	397624107	364	5175	SH	DEFINED		5175	0	0
GREIF INC	COMM	397624107	83	1184	SH	SOLE	04	1184	0	0
GREIF INC	COMM	397624107	823	11700	SH	SOLE	05	0	0	11700
GREY WOLF INC.	COMM	397888108	2062	308300	SH	SOLE		0	0	308300
GREY WOLF INC.	COMM	397888108	485	72543	SH	DEFINED		72543	0	0
GREY WOLF INC.	COMM	397888108	112	16798	SH	SOLE	04	16798	0	0
GREY WOLF INC.	COMM	397888108	1426	213200	SH	SOLE	05	0	0	213200
GRIFFIN LAND & NURSERIES	COMM	398231100	24	1000	SH	DEFINED		1000	0	0
GRIFFON CORPORATION	COMM	398433102	240	11367	SH	DEFINED		11367	0	0
GRIFFON CORPORATION	COMM	398433102	61	2929	SH	SOLE	04	2929	0	0
GRIFFON CORPORATION	COMM	398433102	705	33370	SH	SOLE	05	0	0	33370
GROUP 1 AUTOMOTIVE INC.	COMM	398905109	169	6532	SH	DEFINED		6532	0	0
GROUP 1 AUTOMOTIVE INC.	COMM	398905109	42	1645	SH	SOLE	04	1645	0	0
GROUP 1 AUTOMOTIVE INC.	COMM	398905109	490	18900	SH	SOLE	05	0	0	18900
GRUBB & ELLIS CO.	COMM	400095204	1	322	SH	DEFINED		322	0	0
GTECH HOLDINGS CORP.	COMM	400518106	150	6400	SH	DEFINED		6400	0	0
GTECH HOLDINGS CORP.	COMM	400518106	1891	80326	SH	SOLE	04	80326	0	0
GTX INC	COMM	40052B108	2	300	SH	DEFINED		300	0	0
GTX INC	COMM	40052B108	0	100	SH	SOLE	04	100	0	0
GTX INC	COMM	40052B108	9	1000	SH	SOLE	05	0	0	1000
GUESS ? INC.	COMM	401617105	72	5185	SH	DEFINED		5185	0	0
GUESS ? INC.	COMM	401617105	16	1145	SH	SOLE	04	1145	0	0
GUESS ? INC.	COMM	401617105	172	12300	SH	SOLE	05	0	0	12300
GUIDANT CORP	COMM	401698105	7666	103821	SH	DEFINED		103821	0	0
GUIDANT CORP	COMM	401698105	2908	39388	SH	SOLE	04	39388	0	0
GUIDANT CORP	COMM	401698105	3522	47700	SH	SOLE	05	0	0	47700
GUILFORD PHARMACEUTICALS INC	COMM	401829106	46	20336	SH	DEFINED		20336	0	0
GUILFORD PHARMACEUTICALS INC	COMM	401829106	9	4230	SH	SOLE	04	4230	0	0
GUILFORD PHARMACEUTICALS INC	COMM	401829106	116	50900	SH	SOLE	05	0	0	50900
GUITAR CTR INC	COMM	402040109	478	8839	SH	DEFINED		8839	0	0
GUITAR CTR INC	COMM	402040109	2017	37300	SH	SOLE		0	0	37300
GUITAR CTR INC	COMM	402040109	86	1597	SH	SOLE	04	1597	0	0
GUITAR CTR INC	COMM	402040109	1379	25500	SH	SOLE	05	0	0	25500
GULF IS FABRICATION INC	COMM	402307102	137	5947	SH	DEFINED		5947	0	0
GULF IS FABRICATION INC	COMM	402307102	28	1239	SH	SOLE	04	1239	0	0
GULF IS FABRICATION INC	COMM	402307102	326	14100	SH	SOLE	05	0	0	14100
GULFMARK OFFSHORE INC	COMM	402629109	142	5500	SH	DEFINED		5500	0	0
GULFMARK OFFSHORE INC	COMM	402629109	36	1400	SH	SOLE	04	1400	0	0
GULFMARK OFFSHORE INC	COMM	402629109	627	24294	SH	SOLE	05	0	0	24294
GYMBOREE CORP	COMM	403777105	154	12358	SH	DEFINED		12358	0	0
GYMBOREE CORP	COMM	403777105	38	3100	SH	SOLE	04	3100	0	0
GYMBOREE CORP	COMM	403777105	461	36900	SH	SOLE	05	0	0	36900
HCA INC	COMM	404119109	11020	204846	SH	DEFINED		204846	0	0
HCA INC	COMM	404119109	2649	49248	SH	SOLE	04	49248	0	0
HCA INC	COMM	404119109	3326	61824	SH	SOLE	05	0	0	61824
HCA INC	COMM	404119109	3335	62000	SH	SOLE	07	62000	0	0
HCA INC	COMM	404119109	3766	70000	SH	SOLE	07	70000	0	0
HCC INSURANCE HOLDINGS INC.	COMM	404132102	391	11000	SH	DEFINED		11000	0	0
HCC INSURANCE HOLDINGS INC.	COMM	404132102	1659	46675	SH	SOLE	04	46675	0	0
HMN FINL INC	COMM	404246108	27	900	SH	DEFINED		900	0	0
HNI CORP	COMM	404251100	147	3300	SH	DEFINED		3300	0	0
HNI CORP	COMM	404251100	1734	38688	SH	SOLE	04	38688	0	0
HRPT PROPERTIES TRUST	COMM	40426W101	477	40000	SH	DEFINED		40000	0	0
HAEMONETICS CORP/MASS	COMM	405024100	313	7572	SH	DEFINED		7572	0	0
HAEMONETICS CORP/MASS	COMM	405024100	73	1764	SH	SOLE	04	1764	0	0
HAEMONETICS CORP/MASS	COMM	405024100	923	22300	SH	SOLE	05	0	0	22300
HAGGAR CORP	COMM	405173105	6	300	SH	DEFINED		300	0	0
HAIN CELESTIAL GROUP INC	COMM	405217100	9175	491982	SH	DEFINED		491982	0	0
HAIN CELESTIAL GROUP INC	COMM	405217100	51	2766	SH	SOLE	04	2766	0	0
HAIN CELESTIAL GROUP INC	COMM	405217100	598	32100	SH	SOLE	05	0	0	32100
HALLIBURTON CO	COMM	406216101	113429	2540404	SH	DEFINED		2540404	0	0
HALLIBURTON CO	COMM	406216101	2040	45700	SH	SOLE	02	0	0	45700
HALLIBURTON CO	COMM	406216101	3118	69848	SH	SOLE	04	69848	0	0
HALLIBURTON CO	COMM	406216101	3478	77900	SH	SOLE	05	0	0	77900
HAMPSHIRE GROUP LTD	COMM	408859106	11	300	SH	DEFINED		300	0	0
HANCOCK FABRICS INC.	COMM	409900107	82	10900	SH	DEFINED		10900	0	0
HANCOCK FABRICS INC.	COMM	409900107	18	2500	SH	SOLE	04	2500	0	0
HANCOCK FABRICS INC.	COMM	409900107	214	28400	SH	SOLE	05	0	0	28400
HANCOCK HLDG CO	COMM	410120109	316	9954	SH	DEFINED		9954	0	0
HANCOCK HLDG CO	COMM	410120109	79	2506	SH	SOLE	04	2506	0	0
HANCOCK HLDG CO	COMM	410120109	1011	31800	SH	SOLE	05	0	0	31800
HANDLEMAN CO.	COMM	410252100	171	9261	SH	DEFINED		9261	0	0
HANDLEMAN CO.	COMM	410252100	39	2129	SH	SOLE	04	2129	0	0
HANDLEMAN CO.	COMM	410252100	506	27300	SH	SOLE	05	0	0	27300
HANGER ORTHOPEDIC GROUP INC.	COMM	41043F208	73	12200	SH	DEFINED		12200	0	0
HANGER ORTHOPEDIC GROUP INC.	COMM	41043F208	16	2800	SH	SOLE	04	2800	0	0
HANGER ORTHOPEDIC GROUP INC.	COMM	41043F208	192	31900	SH	SOLE	05	0	0	31900
HANMI FINANCIAL CORPORATION	COMM	410495105	216	13260	SH	DEFINED		13260	0	0
HANMI FINANCIAL CORPORATION	COMM	410495105	40	2480	SH	SOLE	04	2480	0	0
HANMI FINANCIAL CORPORATION	COMM	410495105	462	28338	SH	SOLE	05	0	0	28338
HANOVER COMPRESSOR CO.	COMM	410768105	316	26049	SH	DEFINED		26049	0	0
HANOVER COMPRESSOR CO.	COMM	410768105	715	58900	SH	SOLE	04	58900	0	0
HANOVER COMPRESSOR CO.	COMM	410768105	972	80100	SH	SOLE	05	0	0	80100
HANOVER DIRECT INC.	COMM	410783302	0	410	SH	DEFINED		410	0	0
HANSEN NAT CORP	COMM	411310105	216	3700	SH	DEFINED		3700	0	0
HANSEN NAT CORP	COMM	411310105	47	800	SH	SOLE	04	800	0	0
HANSEN NAT CORP	COMM	411310105	540	9200	SH	SOLE	05	0	0	9200
HARBOR FLORIDA BANCSHARES	COMM	411901101	284	8417	SH	DEFINED		8417	0	0

HARBOR FLORIDA BANCSHARES	COMM	411901101	63	1875	SH	SOLE	04	1875	0	0
HARBOR FLORIDA BANCSHARES	COMM	411901101	932	27600	SH	SOLE	05	0	0	27600
HARDINGE INC	COMM	412324303	2	200	SH	DEFINED		200	0	0
HARLAND (JOHN H.) CO.	COMM	412693103	388	11282	SH	DEFINED		11282	0	0
HARLAND (JOHN H.) CO.	COMM	412693103	89	2591	SH	SOLE	04	2591	0	0
HARLAND (JOHN H.) CO.	COMM	412693103	1238	36000	SH	SOLE	05	0	0	36000
HARLEY DAVIDSON INC	COMM	412822108	5096	89759	SH	DEFINED		89759	0	0
HARLEY DAVIDSON INC	COMM	412822108	1903	33520	SH	SOLE	04	33520	0	0
HARLEY DAVIDSON INC	COMM	412822108	2441	43000	SH	SOLE	05	0	0	43000
HARLEYSVILLE GROUP INC	COMM	412824104	147	7462	SH	DEFINED		7462	0	0
HARLEYSVILLE GROUP INC	COMM	412824104	36	1854	SH	SOLE	04	1854	0	0
HARLEYSVILLE GROUP INC	COMM	412824104	417	21200	SH	SOLE	05	0	0	21200
HARLEYSVILLE NATL CORP PA	COMM	412850109	202	9901	SH	DEFINED		9901	0	0
HARLEYSVILLE NATL CORP PA	COMM	412850109	49	2391	SH	SOLE	04	2391	0	0
HARLEYSVILLE NATL CORP PA	COMM	412850109	614	29996	SH	SOLE	05	0	0	29996
HARMAN INTL INDS INC NEW	COMM	413086109	5440	61500	SH	DEFINED		61500	0	0
HARMAN INTL INDS INC NEW	COMM	413086109	4051	45800	SH	SOLE	04	45800	0	0
HARMONIC LIGHTWAVES INC	COMM	413160102	273	28596	SH	DEFINED		28596	0	0
HARMONIC LIGHTWAVES INC	COMM	413160102	62	6500	SH	SOLE	04	6500	0	0
HARMONIC LIGHTWAVES INC	COMM	413160102	801	83900	SH	SOLE	05	0	0	83900
HARRAHS ENTMT INC	COMM	413619107	2666	41683	SH	DEFINED		41683	0	0
HARRAHS ENTMT INC	COMM	413619107	734	11475	SH	SOLE	04	11475	0	0
HARRAHS ENTMT INC	COMM	413619107	1084	16950	SH	SOLE	05	0	0	16950
HARRIS & HARRIS GROUP INC	COMM	413833104	86	7400	SH	DEFINED		7400	0	0
HARRIS & HARRIS GROUP INC	COMM	413833104	17	1500	SH	SOLE	04	1500	0	0
HARRIS & HARRIS GROUP INC	COMM	413833104	230	19700	SH	SOLE	05	0	0	19700
HARRIS CORP DEL	COMM	413875105	367	11290	SH	DEFINED		11290	0	0
HARRIS CORP DEL	COMM	413875105	2976	91426	SH	SOLE	04	91426	0	0
HARRIS INTERACTIVE INC	COMM	414549105	89	19300	SH	DEFINED		19300	0	0
HARRIS INTERACTIVE INC	COMM	414549105	20	4400	SH	SOLE	04	4400	0	0
HARRIS INTERACTIVE INC	COMM	414549105	239	51400	SH	SOLE	05	0	0	51400
HARSCO CORP	COMM	415864107	429	7200	SH	DEFINED		7200	0	0
HARSCO CORP	COMM	415864107	1715	28744	SH	SOLE	04	28744	0	0
HARTE-HANKS COMMUNICATIONS	COMM	416196103	31475	1151250	SH	DEFINED		1151250	0	0
HARTE-HANKS COMMUNICATIONS	COMM	416196103	1482	54238	SH	SOLE	04	54238	0	0
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	2219	33000	SH	SOLE		33000	0	0
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	84629	1258425	SH	DEFINED		1258425	0	0
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	17327	267600	SH	DEFINED	03	267600	0	0
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	2923	43470	SH	SOLE	04	43470	0	0
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	2837	42200	SH	SOLE	05	0	0	42200
HARTFORD FINANCIAL SERVICES GR	COMM	416515104	7666	114000	SH	SOLE	07	114000	0	0
HARVARD BIOSCIENCE INC	COMM	416906105	5	1520	SH	DEFINED		1520	0	0
HARTMARX CORP.	COMM	417119104	58	6300	SH	DEFINED		6300	0	0
HARTMARX CORP.	COMM	417119104	10	1100	SH	SOLE	04	1100	0	0
HARTMARX CORP.	COMM	417119104	113	12300	SH	SOLE	05	0	0	12300
HARVEST NATURAL RESOURCES INC	COMM	41754V103	165	13700	SH	DEFINED		13700	0	0
HARVEST NATURAL RESOURCES INC	COMM	41754V103	39	3300	SH	SOLE	04	3300	0	0
HARVEST NATURAL RESOURCES INC	COMM	41754V103	495	41100	SH	SOLE	05	0	0	41100
HASBRO INC	COMM	418056107	1533	75194	SH	DEFINED		75194	0	0
HASBRO INC	COMM	418056107	438	21514	SH	SOLE	04	21514	0	0
HASBRO INC	COMM	418056107	524	25725	SH	SOLE	05	0	0	25725
HAVERTY FURNITURE	COMM	419596101	91	6136	SH	DEFINED		6136	0	0
HAVERTY FURNITURE	COMM	419596101	23	1548	SH	SOLE	04	1548	0	0
HAVERTY FURNITURE	COMM	419596101	295	19800	SH	SOLE	05	0	0	19800
HAWAIIAN ELECTRIC INDS	COMM	419870100	421	16120	SH	DEFINED		16120	0	0
HAWAIIAN ELECTRIC INDS	COMM	419870100	1524	58324	SH	SOLE	04	58324	0	0
HAWAIIAN HOLDINGS INC	COMM	419879101	24	3802	SH	DEFINED		3802	0	0
HAWKINS INC	COMM	420261109	3	300	SH	DEFINED		300	0	0
HAYES LEMMERZ INTERNATIONAL IN	COMM	420781304	4852	960800	SH	DEFINED		960800	0	0
HAYES LEMMERZ INTERNATIONAL IN	COMM	420781304	16	3300	SH	SOLE	04	3300	0	0
HAYES LEMMERZ INTERNATIONAL IN	COMM	420781304	186	37000	SH	SOLE	05	0	0	37000
HEALTHCARE SVCS GROUP INC	COMM	421906108	133	5650	SH	DEFINED		5650	0	0
HEALTHCARE SVCS GROUP INC	COMM	421906108	33	1400	SH	SOLE	04	1400	0	0
HEALTHCARE SVCS GROUP INC	COMM	421906108	402	16965	SH	SOLE	05	0	0	16965
HEALTH MGMT ASSOC INC NEW	COMM	421933102	2139	82400	SH	DEFINED		82400	0	0
HEALTH MGMT ASSOC INC NEW	COMM	421933102	685	26400	SH	SOLE	04	26400	0	0
HEALTH MGMT ASSOC INC NEW	COMM	421933102	919	35400	SH	SOLE	05	0	0	35400
HEALTHCARE REALTY TRUST INC.	COMM	421946104	626	17200	SH	DEFINED		17200	0	0
HEALTHCARE REALTY TRUST INC.	COMM	421946104	142	3900	SH	SOLE	04	3900	0	0
HEALTHCARE REALTY TRUST INC.	COMM	421946104	1680	46100	SH	SOLE	05	0	0	46100
HEADWATERS INCORPORATED	COMM	42210P102	522	15946	SH	DEFINED		15946	0	0
HEADWATERS INCORPORATED	COMM	42210P102	134	4100	SH	SOLE	04	4100	0	0
HEADWATERS INCORPORATED	COMM	42210P102	1581	48300	SH	SOLE	05	0	0	48300
HEALTH CARE REIT INC.	COMM	42217K106	363	11300	SH	DEFINED		11300	0	0
HEALTHEXTRAS INC	COMM	422211102	156	9500	SH	DEFINED		9500	0	0
HEALTHEXTRAS INC	COMM	422211102	34	2100	SH	SOLE	04	2100	0	0
HEALTHEXTRAS INC	COMM	422211102	391	23700	SH	SOLE	05	0	0	23700
HEALTH NET INC	COMM	42222G108	788	23880	SH	DEFINED		23880	0	0
HEALTH NET INC	COMM	42222G108	2540	76984	SH	SOLE	04	76984	0	0
HEALTHTRONICS INC	COMM	42222L107	21	2000	SH	DEFINED		2000	0	0
HEARST-ARGYLE TELEVISION INC.	COMM	422317107	197	7700	SH	DEFINED		7700	0	0
HEARTLAND EXPRESS INC	COMM	422347104	391	20461	SH	DEFINED		20461	0	0
HEARTLAND EXPRESS INC	COMM	422347104	82	4300	SH	SOLE	04	4300	0	0
HEARTLAND EXPRESS INC	COMM	422347104	1122	58683	SH	SOLE	05	0	0	58683
HEARTLAND FINL USA INC	COMM	42234Q102	58	3000	SH	DEFINED		3000	0	0
HEARTLAND FINL USA INC	COMM	42234Q102	18	950	SH	SOLE	04	950	0	0
HEARTLAND FINL USA INC	COMM	42234Q102	153	7850	SH	SOLE	05	0	0	7850
HEARTLAND PARTNERS LP	COMM	422357103	0	100	SH	DEFINED		100	0	0
HECLA MNG CO	COMM	422704106	254	47300	SH	DEFINED		47300	0	0
HECLA MNG CO	COMM	422704106	69	13000	SH	SOLE	04	13000	0	0

HECLA MNG CO	COMM	422704106	807	150100	SH	SOLE	05	0	0	150100
HECTOR COMMUNICATIONS CORP	COMM	422730101	2	100	SH	DEFINED		100	0	0
HEICO CORP.	COMM	422806109	125	6426	SH	DEFINED		6426	0	0
HEICO CORP.	COMM	422806109	32	1658	SH	SOLE	04	1658	0	0
HEICO CORP.	COMM	422806109	380	19400	SH	SOLE	05	0	0	19400
HEICO CORP.	COMM	422806208	27	1792	SH	DEFINED		1792	0	0
HEIDRICK & STRUGGLES INTERNATI	COMM	422819102	256	6958	SH	DEFINED		6958	0	0
HEIDRICK & STRUGGLES INTERNATI	COMM	422819102	70	1922	SH	SOLE	04	1922	0	0
HEIDRICK & STRUGGLES INTERNATI	COMM	422819102	810	22000	SH	SOLE	05	0	0	22000
HEINZ H J CO	COMM	423074103	4621	126836	SH	DEFINED		126836	0	0
HEINZ H J CO	COMM	423074103	1574	43202	SH	SOLE	04	43202	0	0
HEINZ H J CO	COMM	423074103	1856	50950	SH	SOLE	05	0	0	50950
HELIX TECHNOLOGY CORP.	COMM	423319102	191	12461	SH	DEFINED		12461	0	0
HELIX TECHNOLOGY CORP.	COMM	423319102	45	2951	SH	SOLE	04	2951	0	0
HELIX TECHNOLOGY CORP.	COMM	423319102	523	34100	SH	SOLE	05	0	0	34100
HELMERICH & PAYNE INC.	COMM	423452101	696	17400	SH	DEFINED		17400	0	0
HELMERICH & PAYNE INC.	COMM	423452101	1555	38857	SH	SOLE	04	38857	0	0
HELMERICH & PAYNE INC.	COMM	423452101	1761	44000	SH	SOLE	05	0	0	44000
HEMISPHERX BIOPHARMA INC	COMM	42366C103	1	1300	SH	DEFINED		1300	0	0
HENRY (JACK) & ASSOC INC	COMM	426281101	91	5100	SH	DEFINED		5100	0	0
HENRY (JACK) & ASSOC INC	COMM	426281101	1049	58408	SH	SOLE	04	58408	0	0
HERITAGE COMMERCE CORP	COMM	426927109	12	700	SH	DEFINED		700	0	0
HERCULES INC	COMM	427056106	973	67359	SH	DEFINED		67359	0	0
HERCULES INC	COMM	427056106	354	24558	SH	SOLE	04	24558	0	0
HERCULES INC	COMM	427056106	2053	142100	SH	SOLE	05	0	0	142100
HERITAGE FINANCIAL CORP	COMM	42722X106	9	400	SH	DEFINED		400	0	0
HERITAGE PROPERTY INVESTMENT T	COMM	42725M107	292	9800	SH	DEFINED		9800	0	0
HERITAGE PROPERTY INVESTMENT T	COMM	42725M107	68	2300	SH	SOLE	04	2300	0	0
HERITAGE PROPERTY INVESTMENT T	COMM	42725M107	798	26800	SH	SOLE	05	0	0	26800
HERLEY INDS INC DEL	COMM	427398102	117	6925	SH	DEFINED		6925	0	0
HERLEY INDS INC DEL	COMM	427398102	23	1400	SH	SOLE	04	1400	0	0
HERLEY INDS INC DEL	COMM	427398102	285	16800	SH	SOLE	05	0	0	16800
HERSHEY CO/THE	COMM	427866108	5382	89556	SH	DEFINED		89556	0	0
HERSHEY CO/THE	COMM	427866108	1894	31522	SH	SOLE	04	31522	0	0
HERSHEY CO/THE	COMM	427866108	1778	29600	SH	SOLE	05	0	0	29600
HEWITT ASSOCIATES INC	COMM	42822Q100	163	6220	SH	DEFINED		6220	0	0
HEWITT ASSOCIATES INC	COMM	42822Q100	543	20700	SH	SOLE	02	0	0	20700
HEWLETT PACKARD CO	COMM	428236103	243767	11228354	SH	DEFINED		11228354	0	0
HEWLETT PACKARD CO	COMM	428236103	4450	205000	SH	SOLE		205000	0	0
HEWLETT PACKARD CO	COMM	428236103	36953	1611557	SH	DEFINED	03	1611557	0	0
HEWLETT PACKARD CO	COMM	428236103	8470	390150	SH	SOLE	04	390150	0	0
HEWLETT PACKARD CO	COMM	428236103	9443	434973	SH	SOLE	05	0	0	434973
HEWLETT PACKARD CO	COMM	428236103	5536	255000	SH	SOLE	07	255000	0	0
HEWLETT PACKARD CO	COMM	428236103	13742	633000	SH	SOLE	07	633000	0	0
HEXCEL CORP.	COMM	428291108	132	8662	SH	DEFINED		8662	0	0
HEXCEL CORP.	COMM	428291108	28	1869	SH	SOLE	04	1869	0	0
HEXCEL CORP.	COMM	428291108	276	18000	SH	SOLE	05	0	0	18000
HI/FN INC	COMM	428358105	3	447	SH	DEFINED		447	0	0
HI SHEAR TECHNOLOGY CORP	COMM	42839Y104	2	700	SH	DEFINED		700	0	0
HI-TECH PHARMACAL INC	COMM	42840B101	28	1250	SH	DEFINED		1250	0	0
HIBBETT SPORTING GOODS INC	COMM	428565105	295	9862	SH	DEFINED		9862	0	0
HIBBETT SPORTING GOODS INC	COMM	428565105	78	2625	SH	SOLE	04	2625	0	0
HIBBETT SPORTING GOODS INC	COMM	428565105	909	30375	SH	SOLE	05	0	0	30375
HIBERNIA CORP.	COMM	428656102	896	28100	SH	DEFINED		28100	0	0
HIBERNIA CORP.	COMM	428656102	3584	112371	SH	SOLE	04	112371	0	0
HICKORY TECH CORP	COMM	429060106	8	800	SH	DEFINED		800	0	0
HIGHLAND HOSPITALITY CORP	COMM	430141101	105	10300	SH	DEFINED		10300	0	0
HIGHLAND HOSPITALITY CORP	COMM	430141101	25	2500	SH	SOLE	04	2500	0	0
HIGHLAND HOSPITALITY CORP	COMM	430141101	287	28100	SH	SOLE	05	0	0	28100
HIGHWOODS PROPERTIES INC.	COMM	431284108	548	20650	SH	DEFINED		20650	0	0
HIGHWOODS PROPERTIES INC.	COMM	431284108	1158	43600	SH	SOLE	04	43600	0	0
HIGHWOODS PROPERTIES INC.	COMM	431284108	1767	66540	SH	SOLE	05	0	0	66540
HILB ROGAL & HOBBS CO	COMM	431294107	446	12506	SH	DEFINED		12506	0	0
HILB ROGAL & HOBBS CO	COMM	431294107	99	2796	SH	SOLE	04	2796	0	0
HILB ROGAL & HOBBS CO	COMM	431294107	1258	35200	SH	SOLE	05	0	0	35200
HILLENBRAND INDUSTRIES	COMM	431573104	501	9145	SH	DEFINED		9145	0	0
HILLENBRAND INDUSTRIES	COMM	431573104	2288	41725	SH	SOLE	04	41725	0	0
HILTON HOTELS CORP	COMM	432848109	2797	125831	SH	DEFINED		125831	0	0
HILTON HOTELS CORP	COMM	432848109	941	42362	SH	SOLE	04	42362	0	0
HILTON HOTELS CORP	COMM	432848109	1247	56100	SH	SOLE	05	0	0	56100
HINES HORTICULTURE INC	COMM	433245107	17	4100	SH	DEFINED		4100	0	0
HOLLINGER INTERNATIONAL INC.	COMM	435569108	259	24009	SH	DEFINED		24009	0	0
HOLLINGER INTERNATIONAL INC.	COMM	435569108	65	6100	SH	SOLE	04	6100	0	0
HOLLINGER INTERNATIONAL INC.	COMM	435569108	777	72100	SH	SOLE	05	0	0	72100
HOLLY CORP	COMM	435758305	308	8000	SH	DEFINED		8000	0	0
HOLLY CORP	COMM	435758305	73	1900	SH	SOLE	04	1900	0	0
HOLLY CORP	COMM	435758305	893	23200	SH	SOLE	05	0	0	23200
HOLLIS-EDEN PHARMACEUTICALS IN	COMM	435902101	59	8400	SH	DEFINED		8400	0	0
HOLLIS-EDEN PHARMACEUTICALS IN	COMM	435902101	12	1800	SH	SOLE	04	1800	0	0
HOLLIS-EDEN PHARMACEUTICALS IN	COMM	435902101	148	21100	SH	SOLE	05	0	0	21100
HOLLYWOOD ENTMT CORP	COMM	436141105	268	20207	SH	DEFINED		20207	0	0
HOLLYWOOD ENTMT CORP	COMM	436141105	62	4731	SH	SOLE	04	4731	0	0
HOLLYWOOD ENTMT CORP	COMM	436141105	798	60200	SH	SOLE	05	0	0	60200
HOLLYWOOD MEDIA CORPORATION	COMM	436233100	21	4300	SH	DEFINED		4300	0	0
HOLOGIC INC	COMM	436440101	249	7800	SH	DEFINED		7800	0	0
HOLOGIC INC	COMM	436440101	57	1800	SH	SOLE	04	1800	0	0
HOLOGIC INC	COMM	436440101	746	23300	SH	SOLE	05	0	0	23300
HOME FED BANCORP	COMM	436926109	30	1200	SH	DEFINED		1200	0	0
HOME DEPOT INC	COMM	437076102	39919	1061686	SH	DEFINED		1061686	0	0
HOME DEPOT INC	COMM	437076102	1428	38000	SH	SOLE		38000	0	0

HOME DEPOT INC	COMM	437076102	10140	269689	SH	SOLE	04	269689	0	0
HOME DEPOT INC	COMM	437076102	12218	324950	SH	SOLE	05	0	0	324950
HOME DEPOT INC	COMM	437076102	4700	125000	SH	SOLE	07	125000	0	0
HOMESTORE.COM INC	COMM	437852106	90	42200	SH	DEFINED		42200	0	0
HOMESTORE.COM INC	COMM	437852106	19	9000	SH	SOLE	04	9000	0	0
HOMESTORE.COM INC	COMM	437852106	255	119500	SH	SOLE	05	0	0	119500
HONEYWELL INTERNATIONAL INC	COMM	438516106	157559	4258377	SH	DEFINED		4258377	0	0
HONEYWELL INTERNATIONAL INC	COMM	438516106	24179	713900	SH	DEFINED	03	713900	0	0
HONEYWELL INTERNATIONAL INC	COMM	438516106	3796	102618	SH	SOLE	04	102618	0	0
HONEYWELL INTERNATIONAL INC	COMM	438516106	4631	125175	SH	SOLE	05	0	0	125175
HOOKER FURNITURE CORP	COMM	439038100	11	600	SH	DEFINED		600	0	0
HOOKER FURNITURE CORP	COMM	439038100	3	200	SH	SOLE	04	200	0	0
HOOKER FURNITURE CORP	COMM	439038100	39	2100	SH	SOLE	05	0	0	2100
HOOPER HOLMES INC.	COMM	439104100	7038	1960597	SH	DEFINED		1960597	0	0
HOOPER HOLMES INC.	COMM	439104100	18	5158	SH	SOLE	04	5158	0	0
HOOPER HOLMES INC.	COMM	439104100	202	56300	SH	SOLE	05	0	0	56300
HORACE MANN EDUCATORS	COMM	440327104	311	17668	SH	DEFINED		17668	0	0
HORACE MANN EDUCATORS	COMM	440327104	599	33993	SH	SOLE	04	33993	0	0
HORACE MANN EDUCATORS	COMM	440327104	928	52600	SH	SOLE	05	0	0	52600
HORIZON FINL CORP WASH	COMM	44041F105	67	3700	SH	DEFINED		3700	0	0
HORIZON FINL CORP WASH	COMM	44041F105	18	1000	SH	SOLE	04	1000	0	0
HORIZON FINL CORP WASH	COMM	44041F105	198	10900	SH	SOLE	05	0	0	10900
HORIZON OFFSHORE INC	COMM	44043J105	2	4800	SH	DEFINED		4800	0	0
HORMEL FOODS CORP.	COMM	440452100	587	18990	SH	DEFINED		18990	0	0
HORMEL FOODS CORP.	COMM	440452100	2387	77114	SH	SOLE	04	77114	0	0
HORNBECK OFFSHORE SVCS INC	COMM	440543106	48	1900	SH	DEFINED		1900	0	0
HOSPIRA INC	COMM	441060100	2215	69011	SH	DEFINED		69011	0	0
HOSPIRA INC	COMM	441060100	608	18944	SH	SOLE	04	18944	0	0
HOSPIRA INC	COMM	441060100	730	22760	SH	SOLE	05	0	0	22760
HOT TOPIC INC	COMM	441339108	369	17031	SH	DEFINED		17031	0	0
HOT TOPIC INC	COMM	441339108	92	4266	SH	SOLE	04	4266	0	0
HOT TOPIC INC	COMM	441339108	1228	56550	SH	SOLE	05	0	0	56550
HOUSTON EXPLORATION COMPANY	COMM	442120101	275	4683	SH	DEFINED		4683	0	0
HOUSTON EXPLORATION COMPANY	COMM	442120101	83	1420	SH	SOLE	04	1420	0	0
HOUSTON EXPLORATION COMPANY	COMM	442120101	824	14000	SH	SOLE	05	0	0	14000
HOVNANIAN ENTERPRISES INC.	COMM	442487203	237	4600	SH	DEFINED		4600	0	0
HOVNANIAN ENTERPRISES INC.	COMM	442487203	1814	35188	SH	SOLE	04	35188	0	0
HUB GROUP INC	COMM	443320106	234	3800	SH	DEFINED		3800	0	0
HUB GROUP INC	COMM	443320106	24	400	SH	SOLE	04	400	0	0
HUB GROUP INC	COMM	443320106	431	7000	SH	SOLE	05	0	0	7000
HUBBELL INC.	COMM	443510201	579	11400	SH	DEFINED		11400	0	0
HUBBELL INC.	COMM	443510201	2114	41624	SH	SOLE	04	41624	0	0
HUDSON CITY BANCORP INC.	COMM	443683107	430	11820	SH	DEFINED		11820	0	0
HUDSON HIGHLAND GROUP INC	COMM	443792106	173	10400	SH	DEFINED		10400	0	0
HUDSON HIGHLAND GROUP INC	COMM	443792106	43	2600	SH	SOLE	04	2600	0	0
HUDSON HIGHLAND GROUP INC	COMM	443792106	381	22800	SH	SOLE	05	0	0	22800
HUDSON HOTELS CORP	COMM	443794201	0	800	SH	DEFINED		800	0	0
HUDSON UNITED BANCORP	COMM	444165104	393	11240	SH	DEFINED		11240	0	0
HUFFY CORP.	COMM	444356109	0	100	SH	DEFINED		100	0	0
HUGHES SUPPLY INC.	COMM	444482103	2321	77300	SH	SOLE		0	0	77300
HUGHES SUPPLY INC.	COMM	444482103	270	9000	SH	DEFINED		9000	0	0
HUGOTON ROYALTY TRUST	COMM	444717102	101	3400	SH	DEFINED		3400	0	0
HUMANA INC	COMM	444859102	1823	56000	SH	SOLE		56000	0	0
HUMANA INC	COMM	444859102	40181	1233704	SH	DEFINED		1233704	0	0
HUMANA INC	COMM	444859102	523	16000	SH	SOLE		16000	0	0
HUMANA INC	COMM	444859102	912	28031	SH	SOLE	04	28031	0	0
HUMANA INC	COMM	444859102	781	24000	SH	SOLE	05	0	0	24000
HUMANA INC	COMM	444859102	6188	190000	SH	SOLE	07	190000	0	0
HUMAN GENOME SCIENCES INC	COMM	444903108	15188	1643800	SH	DEFINED		1643800	0	0
HUMAN GENOME SCIENCES INC	COMM	444903108	108	11700	SH	SOLE	04	11700	0	0
HUMAN GENOME SCIENCES INC	COMM	444903108	1324	143300	SH	SOLE	05	0	0	143300
HUMPHREY HOSPITALITY TR	COMM	445467103	1	300	SH	DEFINED		300	0	0
HUNGARIAN TEL AND CABLE CORP	COMM	445542103	13	800	SH	DEFINED		800	0	0
J.B. HUNT TRANSPORT SERVICES I	COMM	445658107	200	4600	SH	DEFINED		4600	0	0
J.B. HUNT TRANSPORT SERVICES I	COMM	445658107	2197	50288	SH	SOLE	04	50288	0	0
HUNTINGTON BANCSHARES INC	COMM	446150104	2366	101377	SH	DEFINED		101377	0	0
HUNTINGTON BANCSHARES INC	COMM	446150104	634	27191	SH	SOLE	04	27191	0	0
HUNTINGTON BANCSHARES INC	COMM	446150104	805	34523	SH	SOLE	05	0	0	34523
HUTCHINSON TECHNOLOGY INC	COMM	448407106	276	7912	SH	DEFINED		7912	0	0
HUTCHINSON TECHNOLOGY INC	COMM	448407106	71	2060	SH	SOLE	04	2060	0	0
HUTCHINSON TECHNOLOGY INC	COMM	448407106	1040	29800	SH	SOLE	05	0	0	29800
HYDRIL	COMM	448774109	407	6749	SH	DEFINED		6749	0	0
HYDRIL	COMM	448774109	108	1800	SH	SOLE	04	1800	0	0
HYDRIL	COMM	448774109	1339	22200	SH	SOLE	05	0	0	22200
IDT CORP	COMM	448947309	490	32857	SH	DEFINED		32857	0	0
HYPERCOM CORP	COMM	44913M105	95	18900	SH	DEFINED		18900	0	0
HYPERCOM CORP	COMM	44913M105	21	4300	SH	SOLE	04	4300	0	0
HYPERCOM CORP	COMM	44913M105	277	54900	SH	SOLE	05	0	0	54900
HYPERION SOLUTIONS CORP	COMM	44914M104	602	13559	SH	DEFINED		13559	0	0
HYPERION SOLUTIONS CORP	COMM	44914M104	159	3592	SH	SOLE	04	3592	0	0
HYPERION SOLUTIONS CORP	COMM	44914M104	1453	32700	SH	SOLE	05	0	0	32700
IAC/INTERACTIVECORP	COMM	44919P102	1483	66972	SH	DEFINED		66972	0	0
ICOS CORP	COMM	449295104	151	6900	SH	DEFINED		6900	0	0
ICT GROUP INC	COMM	44929Y101	9	800	SH	DEFINED		800	0	0
ICU MEDICAL INC.	COMM	44930G107	165	4850	SH	DEFINED		4850	0	0
ICU MEDICAL INC.	COMM	44930G107	27	800	SH	SOLE	04	800	0	0
ICU MEDICAL INC.	COMM	44930G107	524	15400	SH	SOLE	05	0	0	15400
I D SYS INC DEL	COMM	449489103	16	1500	SH	DEFINED		1500	0	0
IDX SYS CORP	COMM	449491109	254	7427	SH	DEFINED		7427	0	0
IDX SYS CORP	COMM	449491109	59	1751	SH	SOLE	04	1751	0	0

IDX SYS CORP	COMM	449491109	790	23100	SH	SOLE	05	0	0	23100
I-FLOW CORP	COMM	449520303	90	5800	SH	DEFINED		5800	0	0
I-FLOW CORP	COMM	449520303	21	1400	SH	SOLE	04	1400	0	0
I-FLOW CORP	COMM	449520303	252	16200	SH	SOLE	05	0	0	16200
IHOP CORP NEW	COMM	449623107	333	7048	SH	DEFINED		7048	0	0
IHOP CORP NEW	COMM	449623107	84	1795	SH	SOLE	04	1795	0	0
IHOP CORP NEW	COMM	449623107	1034	21900	SH	SOLE	05	0	0	21900
I-MANY INC	COMM	44973Q103	4	2800	SH	DEFINED		2800	0	0
IPIX CORP	COMM	44982L103	4	1580	SH	DEFINED		1580	0	0
IMS HEALTH INC	COMM	449934108	2472	101333	SH	DEFINED		101333	0	0
IMS HEALTH INC	COMM	449934108	1163	47673	SH	SOLE	04	47673	0	0
IMS HEALTH INC	COMM	449934108	875	35890	SH	SOLE	05	0	0	35890
ITC DELTACOM INC	COMM	45031T401	0	900	SH	DEFINED		900	0	0
ITC DELTACOM INC	COMM	45031T401	0	300	SH	SOLE	04	300	0	0
ITC DELTACOM INC	COMM	45031T401	2	3200	SH	SOLE	05	0	0	3200
ISTAR FINANCIAL INC	COMM	45031U101	938	22700	SH	DEFINED		22700	0	0
ISTAR FINANCIAL INC	COMM	45031U101	4	100	SH	SOLE	04	100	0	0
ISTA PHARMACEUTICALS INC	COMM	45031X204	7	800	SH	DEFINED		800	0	0
ISTA PHARMACEUTICALS INC	COMM	45031X204	2	300	SH	SOLE	04	300	0	0
ISTA PHARMACEUTICALS INC	COMM	45031X204	67	7200	SH	SOLE	05	0	0	7200
ITLA CAP CORP	COMM	450565106	97	2000	SH	DEFINED		2000	0	0
ITLA CAP CORP	COMM	450565106	38	800	SH	SOLE	04	800	0	0
ITLA CAP CORP	COMM	450565106	442	9100	SH	SOLE	05	0	0	9100
ITT EDUCATIONAL SERVICES INC.	COMM	45068B109	19959	411110	SH	DEFINED		411110	0	0
ITT EDUCATIONAL SERVICES INC.	COMM	45068B109	1546	31844	SH	SOLE	04	31844	0	0
IXIA	COMM	45071R109	154	8729	SH	DEFINED		8729	0	0
IXIA	COMM	45071R109	40	2300	SH	SOLE	04	2300	0	0
IXIA	COMM	45071R109	533	30100	SH	SOLE	05	0	0	30100
IBERIABANK CORPORATION	COMM	450828108	186	3300	SH	DEFINED		3300	0	0
IBERIABANK CORPORATION	COMM	450828108	45	800	SH	SOLE	04	800	0	0
IBERIABANK CORPORATION	COMM	450828108	525	9300	SH	SOLE	05	0	0	9300
IBIS TECHNOLOGY CORP	COMM	450909106	0	100	SH	DEFINED		100	0	0
ITT INDS INC IND	COMM	450911102	3286	36196	SH	DEFINED		36196	0	0
ITT INDS INC IND	COMM	450911102	1016	11196	SH	SOLE	04	11196	0	0
ITT INDS INC IND	COMM	450911102	1253	13800	SH	SOLE	05	0	0	13800
ICORIA INC	COMM	451045108	0	1300	SH	DEFINED		1300	0	0
IDACORP INC.	COMM	451107106	419	14900	SH	DEFINED		14900	0	0
IDACORP INC.	COMM	451107106	903	32106	SH	SOLE	04	32106	0	0
IDACORP INC.	COMM	451107106	1285	45700	SH	SOLE	05	0	0	45700
IDENIX PHARMACEUTICALS INC	COMM	45166R204	787	40000	SH	SOLE		40000	0	0
IDEX CORP.	COMM	45167R104	742	18771	SH	DEFINED		18771	0	0
IDEX CORP.	COMM	45167R104	177	4487	SH	SOLE	04	4487	0	0
IDEX CORP.	COMM	45167R104	2250	56850	SH	SOLE	05	0	0	56850
IDEXX LABS INC	COMM	45168D104	135	2500	SH	DEFINED		2500	0	0
IGATE CORPORATION	COMM	45169U105	23	6400	SH	DEFINED		6400	0	0
IGATE CORPORATION	COMM	45169U105	6	1800	SH	SOLE	04	1800	0	0
IGATE CORPORATION	COMM	45169U105	52	14500	SH	SOLE	05	0	0	14500
IKON OFFICE SOLUTIONS INC	COMM	451713101	307	31100	SH	DEFINED		31100	0	0
IDENTIX INC	COMM	451906101	183	36820	SH	DEFINED		36820	0	0
IDENTIX INC	COMM	451906101	44	8964	SH	SOLE	04	8964	0	0
IDENTIX INC	COMM	451906101	503	100925	SH	SOLE	05	0	0	100925
ILLINOIS TOOL WKS INC	COMM	452308109	7999	89621	SH	DEFINED		89621	0	0
ILLINOIS TOOL WKS INC	COMM	452308109	3249	36409	SH	SOLE	04	36409	0	0
ILLINOIS TOOL WKS INC	COMM	452308109	3668	41100	SH	SOLE	05	0	0	41100
ILLUMINA INC	COMM	452327109	71	8800	SH	DEFINED		8800	0	0
ILLUMINA INC	COMM	452327109	16	2100	SH	SOLE	04	2100	0	0
ILLUMINA INC	COMM	452327109	192	23900	SH	SOLE	05	0	0	23900
IMATION CORP	COMM	45245A107	430	12400	SH	DEFINED		12400	0	0
IMATION CORP	COMM	45245A107	950	27369	SH	SOLE	04	27369	0	0
IMATION CORP	COMM	45245A107	1222	35200	SH	SOLE	05	0	0	35200
IMCLONE SYS INC	COMM	45245W109	177	5121	SH	DEFINED		5121	0	0
IMAGISTICS INTERNATIONAL INC	COMM	45247T104	206	6024	SH	DEFINED		6024	0	0
IMAGISTICS INTERNATIONAL INC	COMM	45247T104	51	1500	SH	SOLE	04	1500	0	0
IMAGISTICS INTERNATIONAL INC	COMM	45247T104	616	18000	SH	SOLE	05	0	0	18000
IMMERSION CORP	COMM	452521107	1	200	SH	DEFINED		200	0	0
IMMUCOR INC	COMM	452526106	568	19087	SH	DEFINED		19087	0	0
IMMUCOR INC	COMM	452526106	2123	71250	SH	SOLE		0	0	71250
IMMUCOR INC	COMM	452526106	142	4768	SH	SOLE	04	4768	0	0
IMMUCOR INC	COMM	452526106	1685	56529	SH	SOLE	05	0	0	56529
IMMUNE RESPONSE CORP DEL	COMM	45252T205	0	350	SH	DEFINED		350	0	0
IMMUNOGEN INC	COMM	45253H101	79	15527	SH	DEFINED		15527	0	0
IMMUNOGEN INC	COMM	45253H101	19	3745	SH	SOLE	04	3745	0	0
IMMUNOGEN INC	COMM	45253H101	259	50900	SH	SOLE	05	0	0	50900
IMPAC COMMERCIAL MTG HOLDINGS	COMM	45254P102	524	27400	SH	DEFINED		27400	0	0
IMPAC COMMERCIAL MTG HOLDINGS	COMM	45254P102	114	6000	SH	SOLE	04	6000	0	0
IMPAC COMMERCIAL MTG HOLDINGS	COMM	45254P102	1880	98300	SH	SOLE	05	0	0	98300
IMPAC MEDICAL SYSTEMS INC	COMM	45255A104	1199	49750	SH	DEFINED		49750	0	0
IMPAC MEDICAL SYSTEMS INC	COMM	45255A104	727	30168	SH	SOLE	04	30168	0	0
IMPACO TECHNOLOGIES INC	COMM	45255W106	7	1300	SH	DEFINED		1300	0	0
IMPAX LABORATORIES INC.	COMM	45256B101	324	20100	SH	DEFINED		20100	0	0
IMPAX LABORATORIES INC.	COMM	45256B101	83	5200	SH	SOLE	04	5200	0	0
IMPAX LABORATORIES INC.	COMM	45256B101	954	59100	SH	SOLE	05	0	0	59100
IMMUNOMEDICS INC	COMM	452907108	39	17009	SH	DEFINED		17009	0	0
IMMUNOMEDICS INC	COMM	452907108	9	4163	SH	SOLE	04	4163	0	0
IMMUNOMEDICS INC	COMM	452907108	114	49500	SH	SOLE	05	0	0	49500
IMPERIAL SUGAR CO.	COMM	453096208	0	12	SH	DEFINED		12	0	0
IMPSAT CORP	COMM	45321T103	0	1600	SH	SOLE	05	0	0	1600
INAMED CORP	COMM	453235103	169	2400	SH	DEFINED		2400	0	0
INAMED CORP	COMM	453235103	1841	26100	SH	SOLE	04	26100	0	0
INCYTE CORP	COMM	45337C102	192	28724	SH	DEFINED		28724	0	0

INCYTE CORP	COMM	45337C102	46	7000	SH	SOLE	04	7000	0	0
INCYTE CORP	COMM	45337C102	531	79300	SH	SOLE	05	0	0	79300
INDEPENDENCE COMMUNITY BANK	COMM	453414104	706	18168	SH	DEFINED		18168	0	0
INDEPENDENCE COMMUNITY BANK	COMM	453414104	2221	57098	SH	SOLE	04	57098	0	0
INDEPENDENCE FED SVGS BK WASHI	COMM	453432106	2	242	SH	DEFINED		242	0	0
INDEPENDENCE HLDG CO NEW	COMM	453440307	38	2160	SH	DEFINED		2160	0	0
INDEPENDENCE HLDG CO NEW	COMM	453440307	7	440	SH	SOLE	04	440	0	0
INDEPENDENCE HLDG CO NEW	COMM	453440307	64	3600	SH	SOLE	05	0	0	3600
INDEPENDENT BANK CORP. -MASS	COMM	453836108	159	5645	SH	DEFINED		5645	0	0
INDEPENDENT BANK CORP. -MASS	COMM	453836108	39	1400	SH	SOLE	04	1400	0	0
INDEPENDENT BANK CORP. -MASS	COMM	453836108	406	14400	SH	SOLE	05	0	0	14400
INDEPENDENT BK CORP MICH	COMM	453838104	235	8323	SH	DEFINED		8323	0	0
INDEPENDENT BK CORP MICH	COMM	453838104	57	2021	SH	SOLE	04	2021	0	0
INDEPENDENT BK CORP MICH	COMM	453838104	709	25051	SH	SOLE	05	0	0	25051
INDEVUS PHARMACEUTICALS INC	COMM	454072109	57	20688	SH	DEFINED		20688	0	0
INDEVUS PHARMACEUTICALS INC	COMM	454072109	13	4900	SH	SOLE	04	4900	0	0
INDEVUS PHARMACEUTICALS INC	COMM	454072109	156	56400	SH	SOLE	05	0	0	56400
INDUS INTERNATIONAL INC	COMM	45578L100	3	1400	SH	DEFINED		1400	0	0
INDYMAC BANCORP INC	COMM	456607100	290	8600	SH	DEFINED		8600	0	0
INDYMAC BANCORP INC	COMM	456607100	1416	41931	SH	SOLE	04	41931	0	0
ENERGY LP	COMM	456615103	62	1900	SH	DEFINED		1900	0	0
ISTA PHARMACEUTICALS INC	COMM	45664X109	59	3800	SH	DEFINED		3800	0	0
ISTA PHARMACEUTICALS INC	COMM	45664X109	18	1200	SH	SOLE	04	1200	0	0
ISTA PHARMACEUTICALS INC	COMM	45664X109	206	13200	SH	SOLE	05	0	0	13200
INFOCUS CORPORATION	COMM	45665B106	111	19466	SH	DEFINED		19466	0	0
INFOCUS CORPORATION	COMM	45665B106	22	3897	SH	SOLE	04	3897	0	0
INFOCUS CORPORATION	COMM	45665B106	306	53600	SH	SOLE	05	0	0	53600
INFINITY PROPERTY & CASUALTY C	COMM	45665Q103	258	8400	SH	DEFINED		8400	0	0
INFINITY PROPERTY & CASUALTY C	COMM	45665Q103	61	2000	SH	SOLE	04	2000	0	0
INFINITY PROPERTY & CASUALTY C	COMM	45665Q103	669	21800	SH	SOLE	05	0	0	21800
INFORMATICA CORP	COMM	45666Q102	237	28700	SH	DEFINED		28700	0	0
INFORMATICA CORP	COMM	45666Q102	63	7700	SH	SOLE	04	7700	0	0
INFORMATICA CORP	COMM	45666Q102	727	88100	SH	SOLE	05	0	0	88100
INFORMATION ARCHITECTS CORP	COMM	45669R503	0	26	SH	DEFINED		26	0	0
INFORTE CORPORATION	COMM	45677R107	13	2700	SH	DEFINED		2700	0	0
INFOSPACE.COM INC	COMM	45678T201	481	11740	SH	DEFINED		11740	0	0
INFOSPACE.COM INC	COMM	45678T201	127	3100	SH	SOLE	04	3100	0	0
INFOSPACE.COM INC	COMM	45678T201	1497	36500	SH	SOLE	05	0	0	36500
INFOUSA INC.	COMM	456818301	104	9861	SH	DEFINED		9861	0	0
INFOUSA INC.	COMM	456818301	30	2924	SH	SOLE	04	2924	0	0
INFOUSA INC.	COMM	456818301	384	36400	SH	SOLE	05	0	0	36400
INFRASOURCE SERVICES INC	COMM	45684P102	13	1100	SH	DEFINED		1100	0	0
INFRASOURCE SERVICES INC	COMM	45684P102	2	200	SH	SOLE	04	200	0	0
INFRASOURCE SERVICES INC	COMM	45684P102	25	2100	SH	SOLE	05	0	0	2100
INGLES MKTS INC	COMM	457030104	98	7464	SH	DEFINED		7464	0	0
INGLES MKTS INC	COMM	457030104	24	1890	SH	SOLE	04	1890	0	0
INGLES MKTS INC	COMM	457030104	293	22300	SH	SOLE	05	0	0	22300
INGRAM MICRO INC	COMM	457153104	47702	2839430	SH	DEFINED		2839430	0	0
INGRAM MICRO INC	COMM	457153104	453	27000	SH	SOLE		27000	0	0
INKINE PHARMACEUTICAL COMPANY	COMM	457214104	37	12600	SH	DEFINED		12600	0	0
INKINE PHARMACEUTICAL COMPANY	COMM	457214104	10	3400	SH	SOLE	04	3400	0	0
INKINE PHARMACEUTICAL COMPANY	COMM	457214104	117	38900	SH	SOLE	05	0	0	38900
INLAND REAL ESTATE CORP	COMM	457461200	5	400	SH	DEFINED		400	0	0
INNOVEX INC.	COMM	457647105	13	3935	SH	DEFINED		3935	0	0
INPUT/OUTPUT INC	COMM	457652105	157	24746	SH	DEFINED		24746	0	0
INPUT/OUTPUT INC	COMM	457652105	32	5164	SH	SOLE	04	5164	0	0
INPUT/OUTPUT INC	COMM	457652105	431	67700	SH	SOLE	05	0	0	67700
INSIGHT ENTERPRISES INC	COMM	45765U103	354	20098	SH	DEFINED		20098	0	0
INSIGHT ENTERPRISES INC	COMM	45765U103	88	4996	SH	SOLE	04	4996	0	0
INSIGHT ENTERPRISES INC	COMM	45765U103	1066	60425	SH	SOLE	05	0	0	60425
INSITUFORM TECHNOLOGIES INC	COMM	457667103	150	10438	SH	DEFINED		10438	0	0
INSITUFORM TECHNOLOGIES INC	COMM	457667103	38	2692	SH	SOLE	04	2692	0	0
INSITUFORM TECHNOLOGIES INC	COMM	457667103	441	30600	SH	SOLE	05	0	0	30600
INSMED INCORPORATED	COMM	457669208	3	4200	SH	DEFINED		4200	0	0
INSIGHT COMMUNICATIONS INC	COMM	45768V108	272	22900	SH	DEFINED		22900	0	0
INSIGHT COMMUNICATIONS INC	COMM	45768V108	53	4500	SH	SOLE	04	4500	0	0
INSIGHT COMMUNICATIONS INC	COMM	45768V108	727	61031	SH	SOLE	05	0	0	61031
INNOVATIVE SOLUTIONS AND SUPPO	COMM	45769N105	138	4395	SH	DEFINED		4395	0	0
INNOVATIVE SOLUTIONS AND SUPPO	COMM	45769N105	28	900	SH	SOLE	04	900	0	0
INNOVATIVE SOLUTIONS AND SUPPO	COMM	45769N105	369	11700	SH	SOLE	05	0	0	11700
INNKEEPERS USA TRUST	COMM	4576J0104	223	17492	SH	DEFINED		17492	0	0
INNKEEPERS USA TRUST	COMM	4576J0104	54	4301	SH	SOLE	04	4301	0	0
INNKEEPERS USA TRUST	COMM	4576J0104	625	49000	SH	SOLE	05	0	0	49000
INSPIRE PHARMACEUTICALS INC	COMM	457733103	123	15200	SH	DEFINED		15200	0	0
INSPIRE PHARMACEUTICALS INC	COMM	457733103	26	3200	SH	SOLE	04	3200	0	0
INSPIRE PHARMACEUTICALS INC	COMM	457733103	359	44200	SH	SOLE	05	0	0	44200
INSTINET GROUP INCORPORATED	COMM	457750107	199	33300	SH	DEFINED		33300	0	0
INSURANCE AUTO AUCTIONS INC	COMM	457875102	1399	50265	SH	DEFINED		50265	0	0
INSURANCE AUTO AUCTIONS INC	COMM	457875102	799	28706	SH	SOLE	04	28706	0	0
INSURANCE AUTO AUCTIONS INC	COMM	457875102	370	13300	SH	SOLE	05	0	0	13300
INTEGRA LIFESCIENCES CORP	COMM	457985208	308	8800	SH	DEFINED		8800	0	0
INTEGRA LIFESCIENCES CORP	COMM	457985208	1659	47300	SH	SOLE		0	0	47300
INTEGRA LIFESCIENCES CORP	COMM	457985208	66	1900	SH	SOLE	04	1900	0	0
INTEGRA LIFESCIENCES CORP	COMM	457985208	828	23600	SH	SOLE	05	0	0	23600
INSWEB CORPORATION	COMM	45809K202	0	83	SH	DEFINED		83	0	0
INTEGRAL SYS INC MD	COMM	45810H107	13	600	SH	DEFINED		600	0	0
INTEGRATED DEVICE TECHNOLOGY I	COMM	458118106	431	36800	SH	DEFINED		36800	0	0
INTEGRATED DEVICE TECHNOLOGY I	COMM	458118106	956	81558	SH	SOLE	04	81558	0	0
INTEGRATED DEVICE TECHNOLOGY I	COMM	458118106	1336	113900	SH	SOLE	05	0	0	113900
INTEGRATED ELECTRICAL SERVICES	COMM	45811E103	24	8997	SH	DEFINED		8997	0	0

INTEGRATED ELECTRICAL SERVICES	COMM	45811E103	8	3003 SH	SOLE	04	3003	0	0
INTEGRATED ELECTRICAL SERVICES	COMM	45811E103	91	33200 SH	SOLE	05	0	0	33200
INTEGRATED CIRCUIT SYSTEMS	COMM	45811K208	73	3900 SH	DEFINED		3900	0	0
INTEGRATED CIRCUIT SYSTEMS	COMM	45811K208	929	49038 SH	SOLE	04	49038	0	0
INTAC INTERNATIONAL INC	COMM	45811T100	14	1200 SH	DEFINED		1200	0	0
INTAC INTERNATIONAL INC	COMM	45811T100	4	400 SH	SOLE	04	400	0	0
INTAC INTERNATIONAL INC	COMM	45811T100	49	4200 SH	SOLE	05	0	0	4200
INTEGRATED SILICON SOLUTION IN	COMM	45812P107	86	13138 SH	DEFINED		13138	0	0
INTEGRATED SILICON SOLUTION IN	COMM	45812P107	23	3565 SH	SOLE	04	3565	0	0
INTEGRATED SILICON SOLUTION IN	COMM	45812P107	266	40600 SH	SOLE	05	0	0	40600
INTEL CORP	COMM	458140100	68517	2977731 SH	DEFINED		2977731	0	0
INTEL CORP	COMM	458140100	18320	796180 SH	SOLE	04	796180	0	0
INTEL CORP	COMM	458140100	21339	927420 SH	SOLE	05	0	0	927420
INTEGRA BANK CORPORATION	COMM	45814P105	128	5974 SH	DEFINED		5974	0	0
INTEGRA BANK CORPORATION	COMM	45814P105	35	1662 SH	SOLE	04	1662	0	0
INTEGRA BANK CORPORATION	COMM	45814P105	450	20900 SH	SOLE	05	0	0	20900
INTELDATA TECHNOLOGIES CORP	COMM	45814T107	1	3200 SH	DEFINED		3200	0	0
INTELLIGROUP INC	COMM	45816A106	4	3800 SH	DEFINED		3800	0	0
INTELLISYNC CORP	COMM	458176104	14	4000 SH	DEFINED		4000	0	0
INTER PARFUMS INC	COMM	458334109	40	2900 SH	DEFINED		2900	0	0
INTER PARFUMS INC	COMM	458334109	7	500 SH	SOLE	04	500	0	0
INTER PARFUMS INC	COMM	458334109	88	6300 SH	SOLE	05	0	0	6300
INTER TEL INC	COMM	458372109	214	8877 SH	DEFINED		8877	0	0
INTER TEL INC	COMM	458372109	52	2180 SH	SOLE	04	2180	0	0
INTER TEL INC	COMM	458372109	663	27500 SH	SOLE	05	0	0	27500
INTERACTIVE INTELLIGENCE INC	COMM	45839M103	2	600 SH	DEFINED		600	0	0
INTERACTIVE DATA CORP	COMM	45840J107	301	14800 SH	DEFINED		14800	0	0
INTERACTIVE DATA CORP	COMM	45840J107	63	3100 SH	SOLE	04	3100	0	0
INTERACTIVE DATA CORP	COMM	45840J107	721	35361 SH	SOLE	05	0	0	35361
INTERCHANGE FINL SVCS CP/NJ	COMM	458447109	103	6075 SH	DEFINED		6075	0	0
INTERCHANGE FINL SVCS CP/NJ	COMM	458447109	25	1500 SH	SOLE	04	1500	0	0
INTERCHANGE FINL SVCS CP/NJ	COMM	458447109	220	12975 SH	SOLE	05	0	0	12975
INTERFACE INC	COMM	458665106	115	17621 SH	DEFINED		17621	0	0
INTERFACE INC	COMM	458665106	26	4005 SH	SOLE	04	4005	0	0
INTERFACE INC	COMM	458665106	331	50600 SH	SOLE	05	0	0	50600
INTERDIGITAL COMMUNICATIONS CO	COMM	45866A105	315	20100 SH	DEFINED		20100	0	0
INTERDIGITAL COMMUNICATIONS CO	COMM	45866A105	78	5000 SH	SOLE	04	5000	0	0
INTERDIGITAL COMMUNICATIONS CO	COMM	45866A105	955	60900 SH	SOLE	05	0	0	60900
INTERGRAPH CORP	COMM	458683109	428	14812 SH	DEFINED		14812	0	0
INTERGRAPH CORP	COMM	458683109	116	4018 SH	SOLE	04	4018	0	0
INTERGRAPH CORP	COMM	458683109	1322	45689 SH	SOLE	05	0	0	45689
INTERLAND INC	COMM	458727203	7	3250 SH	DEFINED		3250	0	0
INTERLINK ELECTRS	COMM	458751104	0	100 SH	DEFINED		100	0	0
INTERMAGNETICS GENERAL CORP.	COMM	458771102	288	11987 SH	DEFINED		11987	0	0
INTERMAGNETICS GENERAL CORP.	COMM	458771102	63	2642 SH	SOLE	04	2642	0	0
INTERMAGNETICS GENERAL CORP.	COMM	458771102	796	33078 SH	SOLE	05	0	0	33078
INTERMET CORP	COMM	45881K104	2	6400 SH	DEFINED		6400	0	0
INTERMUNE INC	COMM	45884X103	129	12014 SH	DEFINED		12014	0	0
INTERMUNE INC	COMM	45884X103	31	2948 SH	SOLE	04	2948	0	0
INTERMUNE INC	COMM	45884X103	352	32800 SH	SOLE	05	0	0	32800
INTERNAP NETWORK SERVICES CORP	COMM	45885A102	47	78500 SH	DEFINED		78500	0	0
INTERNAP NETWORK SERVICES CORP	COMM	45885A102	11	19100 SH	SOLE	04	19100	0	0
INTERNAP NETWORK SERVICES CORP	COMM	45885A102	130	216900 SH	SOLE	05	0	0	216900
INTERNATIONAL ALUMINUM CORP.	COMM	458884103	26	800 SH	DEFINED		800	0	0
INTEGRATED ALARM SERVICES GROU	COMM	45890M109	17	3700 SH	DEFINED		3700	0	0
INTERNATIONAL BANCSHARES CORP	COMM	459044103	261	7490 SH	DEFINED		7490	0	0
INTERNATIONAL BUSINESS MACHS C	COMM	459200101	202881	2243267 SH	DEFINED		2243267	0	0
INTERNATIONAL BUSINESS MACHS C	COMM	459200101	21379	231460 SH	DEFINED	03	231460	0	0
INTERNATIONAL BUSINESS MACHS C	COMM	459200101	18227	201543 SH	SOLE	04	201543	0	0
INTERNATIONAL BUSINESS MACHS C	COMM	459200101	21839	241481 SH	SOLE	05	0	0	241481
INTERNATIONAL FLAVORS & FRAGRA	COMM	459506101	1290	32396 SH	DEFINED		32396	0	0
INTERNATIONAL FLAVORS & FRAGRA	COMM	459506101	507	12742 SH	SOLE	04	12742	0	0
INTERNATIONAL FLAVORS & FRAGRA	COMM	459506101	545	13700 SH	SOLE	05	0	0	13700
INTERNATIONAL FIBERCOM INC	COMM	45950T101	0	200 SH	DEFINED		200	0	0
INTERNATIONAL GAME TECHNOLOGY	COMM	459902102	2660	100320 SH	DEFINED		100320	0	0
INTERNATIONAL GAME TECHNOLOGY	COMM	459902102	921	34736 SH	SOLE	04	34736	0	0
INTERNATIONAL GAME TECHNOLOGY	COMM	459902102	1397	52700 SH	SOLE	05	0	0	52700
INTERNATIONAL PAPER CO	COMM	460146103	177662	4887562 SH	DEFINED		4887562	0	0
INTERNATIONAL PAPER CO	COMM	460146103	1691	46526 SH	SOLE	04	46526	0	0
INTERNATIONAL PAPER CO	COMM	460146103	2574	70827 SH	SOLE	05	0	0	70827
INTERNATIONAL RECTIFIER CORP	COMM	460254105	274	6200 SH	DEFINED		6200	0	0
INTERNATIONAL RECTIFIER CORP	COMM	460254105	2074	46931 SH	SOLE	04	46931	0	0
INTERNATIONAL SHIPHOLDING CORP	COMM	460321201	4	300 SH	DEFINED		300	0	0
INTERNATIONAL SPEEDWAY CORP	COMM	460335201	197	3600 SH	DEFINED		3600	0	0
INTERNATIONAL SPEEDWAY CORP	COMM	460335201	1792	32731 SH	SOLE	04	32731	0	0
INTERNATIONAL STEEL GROUP	COMM	460377104	327	8200 SH	DEFINED		8200	0	0
INTERNET CAPITAL GROUP LLC	COMM	46059C205	124	18475 SH	DEFINED		18475	0	0
INTERNET CAPITAL GROUP LLC	COMM	46059C205	30	4500 SH	SOLE	04	4500	0	0
INTERNET CAPITAL GROUP LLC	COMM	46059C205	350	52200 SH	SOLE	05	0	0	52200
INTERNET SECURITY SYSTEMS	COMM	46060X107	277	15100 SH	DEFINED		15100	0	0
INTERNET SECURITY SYSTEMS	COMM	46060X107	68	3700 SH	SOLE	04	3700	0	0
INTERNET SECURITY SYSTEMS	COMM	46060X107	805	43800 SH	SOLE	05	0	0	43800
INTERPUBLIC GROUP COS INC	COMM	460690100	93864	7706486 SH	DEFINED		7706486	0	0
INTERPUBLIC GROUP COS INC	COMM	460690100	601	49419 SH	SOLE	04	49419	0	0
INTERPUBLIC GROUP COS INC	COMM	460690100	748	61458 SH	SOLE	05	0	0	61458
INTERSIL CORP	COMM	46069S109	331	19415 SH	DEFINED		19415	0	0
INTERSIL CORP	COMM	46069S109	1793	105013 SH	SOLE	04	105013	0	0
INTERSECTIONS INC	COMM	460981301	49	3500 SH	DEFINED		3500	0	0
INTERSECTIONS INC	COMM	460981301	15	1100 SH	SOLE	04	1100	0	0
INTERSECTIONS INC	COMM	460981301	165	11600 SH	SOLE	05	0	0	11600

INTERVOICE INC	COMM	461142101	146	13100	SH	DEFINED		13100	0	0
INTERVOICE INC	COMM	461142101	37	3400	SH	SOLE	04	3400	0	0
INTERVOICE INC	COMM	461142101	458	41100	SH	SOLE	05	0	0	41100
INTEVAC INC	COMM	461148108	43	4400	SH	DEFINED		4400	0	0
INTEVAC INC	COMM	461148108	9	1000	SH	SOLE	04	1000	0	0
INTEVAC INC	COMM	461148108	108	11100	SH	SOLE	05	0	0	11100
INTERWORLD CORPORATION	COMM	46114Q207	0	110	SH	DEFINED		110	0	0
INTERWOVEN INC	COMM	46114T508	135	17225	SH	DEFINED		17225	0	0
INTERWOVEN INC	COMM	46114T508	29	3725	SH	SOLE	04	3725	0	0
INTERWOVEN INC	COMM	46114T508	362	46275	SH	SOLE	05	0	0	46275
INTERVIDEO INC	COMM	46114Y101	16	1500	SH	DEFINED		1500	0	0
INTERVIDEO INC	COMM	46114Y101	5	500	SH	SOLE	04	500	0	0
INTERVIDEO INC	COMM	46114Y101	151	13700	SH	SOLE	05	0	0	13700
INTRABIOTICS PHARMACEUTICALS I	COMM	46116T506	0	16	SH	DEFINED		16	0	0
INTRADO INC	COMM	46117A100	85	6700	SH	DEFINED		6700	0	0
INTRADO INC	COMM	46117A100	19	1500	SH	SOLE	04	1500	0	0
INTRADO INC	COMM	46117A100	251	19800	SH	SOLE	05	0	0	19800
INTRAWARE INC	COMM	46118M103	0	200	SH	DEFINED		200	0	0
INTROGEN THERAPEUTICS INC	COMM	46119F107	26	3500	SH	DEFINED		3500	0	0
INTUIT	COMM	461202103	34081	790752	SH	DEFINED		790752	0	0
INTUIT	COMM	461202103	834	19365	SH	SOLE	04	19365	0	0
INTUIT	COMM	461202103	1077	25000	SH	SOLE	05	0	0	25000
INVACARE CORP	COMM	461203101	16448	373822	SH	DEFINED		373822	0	0
INVACARE CORP	COMM	461203101	117	2663	SH	SOLE	04	2663	0	0
INVACARE CORP	COMM	461203101	1342	30500	SH	SOLE	05	0	0	30500
INTUITIVE SURGICAL INC	COMM	46120E602	633	13531	SH	DEFINED		13531	0	0
INTUITIVE SURGICAL INC	COMM	46120E602	1879	40000	SH	SOLE		40000	0	0
INTUITIVE SURGICAL INC	COMM	46120E602	135	2900	SH	SOLE	04	2900	0	0
INTUITIVE SURGICAL INC	COMM	46120E602	1562	33400	SH	SOLE	05	0	0	33400
INTRUSION INC	COMM	46121E205	0	25	SH	DEFINED		25	0	0
INTRICON CORP	COMM	46121H109	0	500	SH	DEFINED		500	0	0
INVERNESS MEDICAL INNOVATIONS	COMM	46126P106	111	4768	SH	DEFINED		4768	0	0
INVERNESS MEDICAL INNOVATIONS	COMM	46126P106	25	1100	SH	SOLE	04	1100	0	0
INVERNESS MEDICAL INNOVATIONS	COMM	46126P106	265	11300	SH	SOLE	05	0	0	11300
INVESTMENT TECHNOLOGY GROUP IN	COMM	46145F105	321	18500	SH	DEFINED		18500	0	0
INVESTMENT TECHNOLOGY GROUP IN	COMM	46145F105	71	4100	SH	SOLE	04	4100	0	0
INVESTMENT TECHNOLOGY GROUP IN	COMM	46145F105	907	52200	SH	SOLE	05	0	0	52200
INVITROGEN CORPORATION	COMM	46185R100	35727	528200	SH	DEFINED		528200	0	0
INVITROGEN CORPORATION	COMM	46185R100	2522	37300	SH	SOLE	04	37300	0	0
INVITROGEN CORPORATION	COMM	46185R100	1826	27000	SH	SOLE	07	27000	0	0
INVESTORS FINL SVCS CORP DEL	COMM	461915100	210	4300	SH	DEFINED		4300	0	0
INVESTORS FINL SVCS CORP DEL	COMM	461915100	2273	46357	SH	SOLE	04	46357	0	0
IOMEGA CORP	COMM	462030305	91	22363	SH	DEFINED		22363	0	0
IOMEGA CORP	COMM	462030305	18	4612	SH	SOLE	04	4612	0	0
IOMEGA CORP	COMM	462030305	273	66560	SH	SOLE	05	0	0	66560
IONATRON INC	COMM	462070103	18	2165	SH	DEFINED		2165	0	0
IOWA TELECOMMUNICATIONS SERVIC	COMM	462594201	119	6200	SH	DEFINED		6200	0	0
IOWA TELECOMMUNICATIONS SERVIC	COMM	462594201	34	1800	SH	SOLE	04	1800	0	0
IOWA TELECOMMUNICATIONS SERVIC	COMM	462594201	444	23000	SH	SOLE	05	0	0	23000
IPASS INC	COMM	46261V108	114	18900	SH	DEFINED		18900	0	0
IPASS INC	COMM	46261V108	23	3800	SH	SOLE	04	3800	0	0
IPASS INC	COMM	46261V108	263	43400	SH	SOLE	05	0	0	43400
IPAYMENT INC	COMM	46262E105	215	5200	SH	DEFINED		5200	0	0
IPAYMENT INC	COMM	46262E105	1734	41800	SH	SOLE		0	0	41800
IPAYMENT INC	COMM	46262E105	53	1300	SH	SOLE	04	1300	0	0
IPAYMENT INC	COMM	46262E105	576	13900	SH	SOLE	05	0	0	13900
IRIS INTERNATIONAL INC	COMM	46270W105	29	2600	SH	DEFINED		2600	0	0
IRON MOUNTAIN INCORPORATED	COMM	462846106	226	7950	SH	DEFINED		7950	0	0
IRWIN FINL CORP	COMM	464119106	160	6948	SH	DEFINED		6948	0	0
IRWIN FINL CORP	COMM	464119106	34	1507	SH	SOLE	04	1507	0	0
IRWIN FINL CORP	COMM	464119106	461	20000	SH	SOLE	05	0	0	20000
ISHARES S&P SMALLCAP 600 INDEX	COMM	464287804	16459	104100	SH	DEFINED		104100	0	0
ISHARES S&P SMALLCAP 600/BARRA	COMM	464287879	16737	142100	SH	DEFINED		142100	0	0
ISIS PHARMACEUTICALS	COMM	464330109	79	21589	SH	DEFINED		21589	0	0
ISIS PHARMACEUTICALS	COMM	464330109	17	4678	SH	SOLE	04	4678	0	0
ISIS PHARMACEUTICALS	COMM	464330109	219	59300	SH	SOLE	05	0	0	59300
ISLAND PACIFIC INC	COMM	464478106	1	6800	SH	DEFINED		6800	0	0
ISLE OF CAPRI CASINOS	COMM	464592104	6846	253275	SH	DEFINED		253275	0	0
ISLE OF CAPRI CASINOS	COMM	464592104	49	1823	SH	SOLE	04	1823	0	0
ISLE OF CAPRI CASINOS	COMM	464592104	573	21200	SH	SOLE	05	0	0	21200
ISOLAGEN INC	COMM	46488N103	60	9300	SH	DEFINED		9300	0	0
ISOLAGEN INC	COMM	46488N103	16	2500	SH	SOLE	04	2500	0	0
ISOLAGEN INC	COMM	46488N103	209	32300	SH	SOLE	05	0	0	32300
ITRON INC	COMM	465741106	300	10082	SH	DEFINED		10082	0	0
ITRON INC	COMM	465741106	41	1400	SH	SOLE	04	1400	0	0
ITRON INC	COMM	465741106	831	27900	SH	SOLE	05	0	0	27900
IVAX CORP	COMM	465823102	281	14143	SH	DEFINED		14143	0	0
IVAX CORP	COMM	465823102	3158	158622	SH	SOLE	04	158622	0	0
IVILLAGE INC	COMM	46588H105	41	7200	SH	DEFINED		7200	0	0
IVILLAGE INC	COMM	46588H105	9	1700	SH	SOLE	04	1700	0	0
IVILLAGE INC	COMM	46588H105	116	20000	SH	SOLE	05	0	0	20000
IXYS CORP	COMM	46600W106	89	7693	SH	DEFINED		7693	0	0
IXYS CORP	COMM	46600W106	19	1644	SH	SOLE	04	1644	0	0
IXYS CORP	COMM	46600W106	244	20900	SH	SOLE	05	0	0	20900
J & J SNACK FOODS CORP	COMM	466032109	127	2800	SH	DEFINED		2800	0	0
J & J SNACK FOODS CORP	COMM	466032109	27	600	SH	SOLE	04	600	0	0
J & J SNACK FOODS CORP	COMM	466032109	360	7900	SH	SOLE	05	0	0	7900
JDS UNIPHASE CORP.	COMM	46612J101	870	544287	SH	DEFINED		544287	0	0
JDS UNIPHASE CORP.	COMM	46612J101	286	178842	SH	SOLE	04	178842	0	0
JDS UNIPHASE CORP.	COMM	46612J101	345	215995	SH	SOLE	05	0	0	215995

JDA SOFTWARE GROUP INC	COMM	46612K108	169	12808	SH	DEFINED		12808	0	0
JDA SOFTWARE GROUP INC	COMM	46612K108	35	2693	SH	SOLE	04	2693	0	0
JDA SOFTWARE GROUP INC	COMM	46612K108	469	35400	SH	SOLE	05	0	0	35400
J. JILL GROUP INC	COMM	466189107	114	8762	SH	DEFINED		8762	0	0
J. JILL GROUP INC	COMM	466189107	25	1950	SH	SOLE	04	1950	0	0
J. JILL GROUP INC	COMM	466189107	308	23500	SH	SOLE	05	0	0	23500
JLG INDUSTRIES INC.	COMM	466210101	418	19398	SH	DEFINED		19398	0	0
JLG INDUSTRIES INC.	COMM	466210101	105	4863	SH	SOLE	04	4863	0	0
JLG INDUSTRIES INC.	COMM	466210101	1213	56200	SH	SOLE	05	0	0	56200
JPS TEXTILE GROUP INC	COMM	46624E405	1	400	SH	DEFINED		400	0	0
JPMORGAN CHASE & CO	COMM	46625H100	320638	9361694	SH	DEFINED		9361694	0	0
JPMORGAN CHASE & CO	COMM	46625H100	137	4000	SH	SOLE		4000	0	0
JPMORGAN CHASE & CO	COMM	46625H100	15572	454668	SH	SOLE	04	454668	0	0
JPMORGAN CHASE & CO	COMM	46625H100	18042	526782	SH	SOLE	05	0	0	526782
JPMORGAN CHASE & CO	COMM	46625H100	411	12000	SH	SOLE	07	12000	0	0
J2 GLOBAL COMMUNICAITONS INC	COMM	46626E205	1430	41600	SH	SOLE		0	0	41600
J2 GLOBAL COMMUNICAITONS INC	COMM	46626E205	237	6900	SH	DEFINED		6900	0	0
J2 GLOBAL COMMUNICAITONS INC	COMM	46626E205	51	1500	SH	SOLE	04	1500	0	0
J2 GLOBAL COMMUNICAITONS INC	COMM	46626E205	660	19200	SH	SOLE	05	0	0	19200
JABIL CIRCUIT INC	COMM	466313103	1297	46064	SH	DEFINED		46064	0	0
JABIL CIRCUIT INC	COMM	466313103	514	18285	SH	SOLE	04	18285	0	0
JABIL CIRCUIT INC	COMM	466313103	825	29300	SH	SOLE	05	0	0	29300
JACK IN THE BOX INC	COMM	466367109	518	14018	SH	DEFINED		14018	0	0
JACK IN THE BOX INC	COMM	466367109	123	3337	SH	SOLE	04	3337	0	0
JACK IN THE BOX INC	COMM	466367109	1561	42200	SH	SOLE	05	0	0	42200
JACKSON HEWITT TAX SERVICES IN	COMM	468202106	262	12900	SH	DEFINED		12900	0	0
JACKSON HEWITT TAX SERVICES IN	COMM	468202106	75	3700	SH	SOLE	04	3700	0	0
JACKSON HEWITT TAX SERVICES IN	COMM	468202106	906	44600	SH	SOLE	05	0	0	44600
JACOBS ENGINEERING GROUP INC.	COMM	469814107	247	4785	SH	DEFINED		4785	0	0
JACOBS ENGINEERING GROUP INC.	COMM	469814107	2049	39551	SH	SOLE	04	39551	0	0
JACUZZI BRANDS INC	COMM	469865109	279	28650	SH	DEFINED		28650	0	0
JACUZZI BRANDS INC	COMM	469865109	66	6878	SH	SOLE	04	6878	0	0
JACUZZI BRANDS INC	COMM	469865109	839	86200	SH	SOLE	05	0	0	86200
JAKKS PAC INC	COMM	47012E106	224	10343	SH	DEFINED		10343	0	0
JAKKS PAC INC	COMM	47012E106	64	2943	SH	SOLE	04	2943	0	0
JAKKS PAC INC	COMM	47012E106	728	33500	SH	SOLE	05	0	0	33500
JAMESON INNS INC	COMM	470457102	0	400	SH	DEFINED		400	0	0
JANUS CAPITAL GROUP INC	COMM	47102X105	32584	2352705	SH	DEFINED		2352705	0	0
JANUS CAPITAL GROUP INC	COMM	47102X105	402	29092	SH	SOLE	04	29092	0	0
JANUS CAPITAL GROUP INC	COMM	47102X105	481	34800	SH	SOLE	05	0	0	34800
JARDEN CORP	COMM	471109108	453	10150	SH	DEFINED		10150	0	0
JARDEN CORP	COMM	471109108	127	2850	SH	SOLE	04	2850	0	0
JARDEN CORP	COMM	471109108	1392	31150	SH	SOLE	05	0	0	31150
JEFFERIES GROUP INC.	COMM	472319102	417	11000	SH	DEFINED		11000	0	0
JEFFERIES GROUP INC.	COMM	472319102	1457	38400	SH	SOLE	04	38400	0	0
JEFFERSON BANCSHARES INC	COMM	472375104	31	2500	SH	DEFINED		2500	0	0
JEFFERSON PILOT CORP	COMM	475070108	2845	58736	SH	DEFINED		58736	0	0
JEFFERSON PILOT CORP	COMM	475070108	947	19559	SH	SOLE	04	19559	0	0
JEFFERSON PILOT CORP	COMM	475070108	1119	23100	SH	SOLE	05	0	0	23100
JETBLUE AIRWAYS CORPORATION	COMM	477143101	96	5250	SH	DEFINED		5250	0	0
JETBLUE AIRWAYS CORPORATION	COMM	477143101	1305	70726	SH	SOLE	04	70726	0	0
JO-ANN STORES INC.	COMM	47758P307	199	7370	SH	DEFINED		7370	0	0
JO-ANN STORES INC.	COMM	47758P307	44	1640	SH	SOLE	04	1640	0	0
JO-ANN STORES INC.	COMM	47758P307	584	21584	SH	SOLE	05	0	0	21584
JOHNSON & JOHNSON	COMM	478160104	151700	2269263	SH	DEFINED		2269263	0	0
JOHNSON & JOHNSON	COMM	478160104	674	10000	SH	SOLE		10000	0	0
JOHNSON & JOHNSON	COMM	478160104	5267	78800	SH	SOLE	02	0	0	78800
JOHNSON & JOHNSON	COMM	478160104	24518	366762	SH	SOLE	04	366762	0	0
JOHNSON & JOHNSON	COMM	478160104	29402	439822	SH	SOLE	05	0	0	439822
JOHNSON CTLS INC	COMM	478366107	4441	80320	SH	DEFINED		80320	0	0
JOHNSON CTLS INC	COMM	478366107	1786	32306	SH	SOLE	04	32306	0	0
JOHNSON CTLS INC	COMM	478366107	1531	27700	SH	SOLE	05	0	0	27700
JOHNSON OUTDOORS INC	COMM	479167108	31	1700	SH	DEFINED		1700	0	0
JONES APPAREL GROUP INC.	COMM	480074103	1890	57260	SH	DEFINED		57260	0	0
JONES APPAREL GROUP INC.	COMM	480074103	509	15435	SH	SOLE	04	15435	0	0
JONES APPAREL GROUP INC.	COMM	480074103	623	18900	SH	SOLE	05	0	0	18900
JONES LANG LASALLE INC.	COMM	48020Q107	560	12208	SH	DEFINED		12208	0	0
JONES LANG LASALLE INC.	COMM	48020Q107	132	2883	SH	SOLE	04	2883	0	0
JONES LANG LASALLE INC.	COMM	48020Q107	1674	36500	SH	SOLE	05	0	0	36500
JOS A BANK CLOTHIERS INC	COMM	480838101	119	4012	SH	DEFINED		4012	0	0
JOS A BANK CLOTHIERS INC	COMM	480838101	16	562	SH	SOLE	04	562	0	0
JOS A BANK CLOTHIERS INC	COMM	480838101	447	15062	SH	SOLE	05	0	0	15062
JOURNAL COMMUNICATIONS	COMM	481130102	224	13600	SH	DEFINED		13600	0	0
JOURNAL COMMUNICATIONS	COMM	481130102	23	1400	SH	SOLE	04	1400	0	0
JOURNAL COMMUNICATIONS	COMM	481130102	280	17000	SH	SOLE	05	0	0	17000
JOURNAL REGISTER CO.	COMM	481138105	223	13533	SH	DEFINED		13533	0	0
JOURNAL REGISTER CO.	COMM	481138105	61	3719	SH	SOLE	04	3719	0	0
JOURNAL REGISTER CO.	COMM	481138105	695	42100	SH	SOLE	05	0	0	42100
JOY GLOBAL INC	COMM	481165108	996	29100	SH	DEFINED		29100	0	0
JOY GLOBAL INC	COMM	481165108	2194	64050	SH	SOLE		0	0	64050
JOY GLOBAL INC	COMM	481165108	251	7350	SH	SOLE	04	7350	0	0
JOY GLOBAL INC	COMM	481165108	2480	72402	SH	SOLE	05	0	0	72402
JUNIPER NETWORKS INC	COMM	48203R104	704	32747	SH	DEFINED		32747	0	0
JUNO LIGHTING INC.	COMM	482047206	3	100	SH	DEFINED		100	0	0
JUPITERMEDIA CORP	COMM	48207D101	138	8900	SH	DEFINED		8900	0	0
JUPITERMEDIA CORP	COMM	48207D101	1299	83400	SH	SOLE		0	0	83400
JUPITERMEDIA CORP	COMM	48207D101	31	2000	SH	SOLE	04	2000	0	0
JUPITERMEDIA CORP	COMM	48207D101	359	23100	SH	SOLE	05	0	0	23100
KCS ENERGY INC	COMM	482434206	289	18100	SH	DEFINED		18100	0	0
KCS ENERGY INC	COMM	482434206	68	4300	SH	SOLE	04	4300	0	0

KCS ENERGY INC	COMM	482434206	846	53000	SH	SOLE	05	0	0	53000
KFX INC.	COMM	482451107	189	13600	SH	DEFINED		13600	0	0
KFX INC.	COMM	482451107	48	3500	SH	SOLE	04	3500	0	0
KFX INC.	COMM	482451107	618	44500	SH	SOLE	05	0	0	44500
KLA-TENCOR CORP	COMM	482480100	2784	61537	SH	DEFINED		61537	0	0
KLA-TENCOR CORP	COMM	482480100	1037	22925	SH	SOLE	04	22925	0	0
KLA-TENCOR CORP	COMM	482480100	1294	28600	SH	SOLE	05	0	0	28600
KMG-B INC	COMM	482564101	3	550	SH	DEFINED		550	0	0
K-SWISS INC	COMM	482686102	315	9596	SH	DEFINED		9596	0	0
K-SWISS INC	COMM	482686102	85	2600	SH	SOLE	04	2600	0	0
K-SWISS INC	COMM	482686102	896	27300	SH	SOLE	05	0	0	27300
K2 INC.	COMM	482732104	168	12392	SH	DEFINED		12392	0	0
K2 INC.	COMM	482732104	39	2900	SH	SOLE	04	2900	0	0
K2 INC.	COMM	482732104	432	31900	SH	SOLE	05	0	0	31900
KVH INDS INC	COMM	482738101	83	9400	SH	DEFINED		9400	0	0
KVH INDS INC	COMM	482738101	16	1800	SH	SOLE	04	1800	0	0
KVH INDS INC	COMM	482738101	187	21100	SH	SOLE	05	0	0	21100
KV PHARMACEUTICAL CO.	COMM	482740206	303	12800	SH	DEFINED		12800	0	0
KV PHARMACEUTICAL CO.	COMM	482740206	77	3250	SH	SOLE	04	3250	0	0
KV PHARMACEUTICAL CO.	COMM	482740206	883	37250	SH	SOLE	05	0	0	37250
KADANT INC	COMM	48282T104	68	3750	SH	DEFINED		3750	0	0
KADANT INC	COMM	48282T104	22	1228	SH	SOLE	04	1228	0	0
KADANT INC	COMM	48282T104	210	11520	SH	SOLE	05	0	0	11520
KNBT BANCORP INC	COMM	482921103	149	9890	SH	DEFINED		9890	0	0
KNBT BANCORP INC	COMM	482921103	36	2400	SH	SOLE	04	2400	0	0
KNBT BANCORP INC	COMM	482921103	422	27900	SH	SOLE	05	0	0	27900
KAISER ALUM CORP	COMM	483007506	0	10800	SH	DEFINED		10800	0	0
KAMAN CORP	COMM	483548103	110	8794	SH	DEFINED		8794	0	0
KAMAN CORP	COMM	483548103	28	2241	SH	SOLE	04	2241	0	0
KAMAN CORP	COMM	483548103	307	24500	SH	SOLE	05	0	0	24500
KANA SOFTWARE INC	COMM	483600300	3	1821	SH	DEFINED		1821	0	0
KANBAY INTERNATIONAL INC	COMM	48369P207	26	1300	SH	DEFINED		1300	0	0
KANBAY INTERNATIONAL INC	COMM	48369P207	699	34400	SH	SOLE		0	0	34400
KANBAY INTERNATIONAL INC	COMM	48369P207	7	350	SH	SOLE	04	350	0	0
KANBAY INTERNATIONAL INC	COMM	48369P207	91	4500	SH	SOLE	05	0	0	4500
KANEB SERVICES LLC	COMM	484173109	1108	26000	SH	DEFINED		26000	0	0
KANEB SERVICES LLC	COMM	484173109	678	15900	SH	SOLE	04	15900	0	0
KANSAS CITY LIFE INS CO	COMM	484836101	74	1542	SH	DEFINED		1542	0	0
KANSAS CITY LIFE INS CO	COMM	484836101	17	355	SH	SOLE	04	355	0	0
KANSAS CITY LIFE INS CO	COMM	484836101	98	2000	SH	SOLE	05	0	0	2000
KANSAS CITY SOUTHERN	COMM	485170302	46582	2333776	SH	DEFINED		2333776	0	0
KANSAS CITY SOUTHERN	COMM	485170302	121	6100	SH	SOLE	04	6100	0	0
KANSAS CITY SOUTHERN	COMM	485170302	1592	79800	SH	SOLE	05	0	0	79800
KAYDON CORP.	COMM	486587108	34061	1096626	SH	DEFINED		1096626	0	0
KAYDON CORP.	COMM	486587108	79	2568	SH	SOLE	04	2568	0	0
KAYDON CORP.	COMM	486587108	1127	36300	SH	SOLE	05	0	0	36300
KEANE INC	COMM	486665102	255	19694	SH	DEFINED		19694	0	0
KEANE INC	COMM	486665102	613	47338	SH	SOLE	04	47338	0	0
KEANE INC	COMM	486665102	756	58400	SH	SOLE	05	0	0	58400
KB HOME	COMM	48666K109	2179	18311	SH	DEFINED		18311	0	0
KB HOME	COMM	48666K109	701	5896	SH	SOLE	04	5896	0	0
KB HOME	COMM	48666K109	654	5500	SH	SOLE	05	0	0	5500
THE KEITH COMPANIES INC	COMM	487539108	1	100	SH	DEFINED		100	0	0
KEITHLEY INSTRS INC	COMM	487584104	70	4401	SH	DEFINED		4401	0	0
KEITHLEY INSTRS INC	COMM	487584104	16	1056	SH	SOLE	04	1056	0	0
KEITHLEY INSTRS INC	COMM	487584104	194	12200	SH	SOLE	05	0	0	12200
KELLOGG CO	COMM	487836108	5701	133565	SH	DEFINED		133565	0	0
KELLOGG CO	COMM	487836108	2066	48407	SH	SOLE	04	48407	0	0
KELLOGG CO	COMM	487836108	2382	55800	SH	SOLE	05	0	0	55800
KELLWOOD CO.	COMM	488044108	288	10082	SH	DEFINED		10082	0	0
KELLWOOD CO.	COMM	488044108	66	2339	SH	SOLE	04	2339	0	0
KELLWOOD CO.	COMM	488044108	907	31700	SH	SOLE	05	0	0	31700
KELLY SVCS INC	COMM	488152208	222	7768	SH	DEFINED		7768	0	0
KELLY SVCS INC	COMM	488152208	688	24095	SH	SOLE	04	24095	0	0
KELLY SVCS INC	COMM	488152208	574	20100	SH	SOLE	05	0	0	20100
KEMET CORP	COMM	488360108	234	30400	SH	DEFINED		30400	0	0
KEMET CORP	COMM	488360108	511	66394	SH	SOLE	04	66394	0	0
KEMET CORP	COMM	488360108	766	99600	SH	SOLE	05	0	0	99600
KENDLE INTERNATIONAL INC	COMM	48880L107	13	1200	SH	DEFINED		1200	0	0
KENNAMETAL INC	COMM	489170100	631	13303	SH	DEFINED		13303	0	0
KENNAMETAL INC	COMM	489170100	1412	29757	SH	SOLE	04	29757	0	0
KENNAMETAL INC	COMM	489170100	2083	43900	SH	SOLE	05	0	0	43900
KENSEY NASH CORP	COMM	490057106	93	3400	SH	DEFINED		3400	0	0
KENSEY NASH CORP	COMM	490057106	32	1200	SH	SOLE	04	1200	0	0
KENSEY NASH CORP	COMM	490057106	372	13600	SH	SOLE	05	0	0	13600
KERR MCGEE CORP	COMM	492386107	5134	64265	SH	DEFINED		64265	0	0
KERR MCGEE CORP	COMM	492386107	1165	14589	SH	SOLE	04	14589	0	0
KERR MCGEE CORP	COMM	492386107	1781	22298	SH	SOLE	05	0	0	22298
KERYX BIOPHARMACEUTICALS INC	COMM	492515101	74	5600	SH	DEFINED		5600	0	0
KERYX BIOPHARMACEUTICALS INC	COMM	492515101	267	20000	SH	SOLE		20000	0	0
KERYX BIOPHARMACEUTICALS INC	COMM	492515101	22	1700	SH	SOLE	04	1700	0	0
KERYX BIOPHARMACEUTICALS INC	COMM	492515101	258	19400	SH	SOLE	05	0	0	19400
KESTREL ENERGY INC	COMM	492545108	0	900	SH	DEFINED		900	0	0
KEY ENERGY SERVICES	COMM	492914106	24629	2105100	SH	DEFINED		2105100	0	0
KEY ENERGY SERVICES	COMM	492914106	138	11800	SH	SOLE	04	11800	0	0
KEY ENERGY SERVICES	COMM	492914106	1875	160300	SH	SOLE	05	0	0	160300
KEYCORP NEW	COMM	493267108	5986	187010	SH	DEFINED		187010	0	0
KEYCORP NEW	COMM	493267108	1513	47279	SH	SOLE	04	47279	0	0
KEYCORP NEW	COMM	493267108	1923	60100	SH	SOLE	05	0	0	60100
KEYNOTE SYSTEMS INC	COMM	493308100	58	4938	SH	DEFINED		4938	0	0

KEYNOTE SYSTEMS INC	COMM	493308100	16	1418	SH	SOLE	04	1418	0	0
KEYNOTE SYSTEMS INC	COMM	493308100	132	11300	SH	SOLE	05	0	0	11300
KEYSPAN CORP	COMM	49337W100	2851	73161	SH	DEFINED		73161	0	0
KEYSPAN CORP	COMM	49337W100	793	20356	SH	SOLE	04	20356	0	0
KEYSPAN CORP	COMM	49337W100	909	23322	SH	SOLE	05	0	0	23322
KEYSTONE AUTOMOTIVE INDS INC	COMM	49338N109	129	5600	SH	DEFINED		5600	0	0
KEYSTONE AUTOMOTIVE INDS INC	COMM	49338N109	27	1200	SH	SOLE	04	1200	0	0
KEYSTONE AUTOMOTIVE INDS INC	COMM	49338N109	318	13800	SH	SOLE	05	0	0	13800
KEYSTONE CONS INDS INC	COMM	493422109	0	700	SH	DEFINED		700	0	0
KFORCE INC	COMM	493732101	81	7670	SH	DEFINED		7670	0	0
KFORCE INC	COMM	493732101	18	1700	SH	SOLE	04	1700	0	0
KFORCE INC	COMM	493732101	212	19900	SH	SOLE	05	0	0	19900
KIMBALL INTL INC	COMM	494274103	134	9674	SH	DEFINED		9674	0	0
KIMBALL INTL INC	COMM	494274103	26	1896	SH	SOLE	04	1896	0	0
KIMBALL INTL INC	COMM	494274103	345	24800	SH	SOLE	05	0	0	24800
KILROY RLTY CORP	COMM	49427F108	418	10278	SH	DEFINED		10278	0	0
KILROY RLTY CORP	COMM	49427F108	122	2996	SH	SOLE	04	2996	0	0
KILROY RLTY CORP	COMM	49427F108	1324	32500	SH	SOLE	05	0	0	32500
KIMBERLY CLARK CORP	COMM	494368103	186621	2850923	SH	DEFINED		2850923	0	0
KIMBERLY CLARK CORP	COMM	494368103	34598	545200	SH	DEFINED	03	545200	0	0
KIMBERLY CLARK CORP	COMM	494368103	3998	61086	SH	SOLE	04	61086	0	0
KIMBERLY CLARK CORP	COMM	494368103	4736	72361	SH	SOLE	05	0	0	72361
KIMCO REALTY CORP.	COMM	49446R109	1233	23300	SH	DEFINED		23300	0	0
KIMCO REALTY CORP.	COMM	49446R109	5	100	SH	SOLE	04	100	0	0
KINDER MORGAN INC	COMM	49455P101	3906	51234	SH	DEFINED		51234	0	0
KINDER MORGAN INC	COMM	49455P101	1159	15213	SH	SOLE	04	15213	0	0
KINDER MORGAN INC	COMM	49455P101	1418	18600	SH	SOLE	05	0	0	18600
KINDER MORGAN INC	COMM	49455P101	533	7000	SH	SOLE	07	7000	0	0
KINDER MORGAN MANAGEMENT LLC	COMM	49455U100	104	2530	SH	DEFINED		2530	0	0
KINDRED HEALTHCARE INC	COMM	494580103	354	10090	SH	DEFINED		10090	0	0
KINDRED HEALTHCARE INC	COMM	494580103	91	2600	SH	SOLE	04	2600	0	0
KINDRED HEALTHCARE INC	COMM	494580103	955	27200	SH	SOLE	05	0	0	27200
KINETIC CONCEPTS INC	COMM	49460W208	209	3515	SH	DEFINED		3515	0	0
KING PHARMACEUTICAL INC	COMM	495582108	44540	5445055	SH	DEFINED		5445055	0	0
KING PHARMACEUTICAL INC	COMM	495582108	241	29484	SH	SOLE	04	29484	0	0
KING PHARMACEUTICAL INC	COMM	495582108	287	35133	SH	SOLE	05	0	0	35133
KINTERA INC	COMM	49720P506	1	300	SH	DEFINED		300	0	0
KINTERA INC	COMM	49720P506	0	100	SH	SOLE	04	100	0	0
KINTERA INC	COMM	49720P506	5	1100	SH	SOLE	05	0	0	1100
KIRBY CORP.	COMM	497266106	354	8530	SH	DEFINED		8530	0	0
KIRBY CORP.	COMM	497266106	80	1935	SH	SOLE	04	1935	0	0
KIRBY CORP.	COMM	497266106	1031	24800	SH	SOLE	05	0	0	24800
KIRKLAND'S INC	COMM	497498105	67	6100	SH	DEFINED		6100	0	0
KIRKLAND'S INC	COMM	497498105	16	1500	SH	SOLE	04	1500	0	0
KIRKLAND'S INC	COMM	497498105	197	17900	SH	SOLE	05	0	0	17900
KNOLL INC.	COMM	498904200	66	4000	SH	DEFINED		4000	0	0
KNOLL INC.	COMM	498904200	19	1200	SH	SOLE	04	1200	0	0
KNOLL INC.	COMM	498904200	241	14500	SH	SOLE	05	0	0	14500
KNIGHT RIDDER INC	COMM	499040103	2145	32251	SH	DEFINED		32251	0	0
KNIGHT RIDDER INC	COMM	499040103	591	8897	SH	SOLE	04	8897	0	0
KNIGHT RIDDER INC	COMM	499040103	831	12500	SH	SOLE	05	0	0	12500
KNIGHT TRADING GROUP INC.	COMM	499063105	406	42800	SH	DEFINED		42800	0	0
KNIGHT TRADING GROUP INC.	COMM	499063105	99	10500	SH	SOLE	04	10500	0	0
KNIGHT TRADING GROUP INC.	COMM	499063105	1204	126800	SH	SOLE	05	0	0	126800
KNIGHT TRANSN INC	COMM	499064103	351	14175	SH	DEFINED		14175	0	0
KNIGHT TRANSN INC	COMM	499064103	83	3348	SH	SOLE	04	3348	0	0
KNIGHT TRANSN INC	COMM	499064103	1041	41962	SH	SOLE	05	0	0	41962
KNOLOGY INC	COMM	499183804	0	400	SH	DEFINED		400	0	0
KOHL'S CORP	COMM	500255104	5102	100109	SH	DEFINED		100109	0	0
KOHL'S CORP	COMM	500255104	1937	38008	SH	SOLE	04	38008	0	0
KOHL'S CORP	COMM	500255104	2339	45900	SH	SOLE	05	0	0	45900
KOMAG INC	COMM	500453204	274	12300	SH	DEFINED		12300	0	0
KOMAG INC	COMM	500453204	44	2000	SH	SOLE	04	2000	0	0
KOMAG INC	COMM	500453204	806	36200	SH	SOLE	05	0	0	36200
KONINKLIJKE PHILIPS ELECTRONIC	COMM	500472303	118421	4425300	SH	DEFINED		4425300	0	0
KONINKLIJKE PHILIPS ELECTRONIC	COMM	500472303	16278	551800	SH	DEFINED	03	551800	0	0
KOPIN CORP	COMM	500600101	79	26700	SH	DEFINED		26700	0	0
KOPIN CORP	COMM	500600101	18	6400	SH	SOLE	04	6400	0	0
KOPIN CORP	COMM	500600101	237	80200	SH	SOLE	05	0	0	80200
KORN/FERRY INTERNATIONAL	COMM	500643200	263	14168	SH	DEFINED		14168	0	0
KORN/FERRY INTERNATIONAL	COMM	500643200	550	29608	SH	SOLE	04	29608	0	0
KORN/FERRY INTERNATIONAL	COMM	500643200	736	39600	SH	SOLE	05	0	0	39600
KOS PHARMACEUTICALS INC	COMM	500648100	248	5856	SH	DEFINED		5856	0	0
KOS PHARMACEUTICALS INC	COMM	500648100	45	1078	SH	SOLE	04	1078	0	0
KOS PHARMACEUTICALS INC	COMM	500648100	578	13600	SH	SOLE	05	0	0	13600
KOSAN BIOSCIENCES INC	COMM	50064W107	23	5700	SH	DEFINED		5700	0	0
KOSAN BIOSCIENCES INC	COMM	50064W107	7	1800	SH	SOLE	04	1800	0	0
KOSAN BIOSCIENCES INC	COMM	50064W107	130	32300	SH	SOLE	05	0	0	32300
KOSS CORP	COMM	500692108	4	200	SH	DEFINED		200	0	0
KRAFT FOODS INC	COMM	50075N104	117246	3576780	SH	DEFINED		3576780	0	0
KREISLER MFG CORP	COMM	500773106	1	300	SH	DEFINED		300	0	0
KRISPY KREME DOUGHNUTS	COMM	501014104	147	19700	SH	DEFINED		19700	0	0
KRISPY KREME DOUGHNUTS	COMM	501014104	415	55525	SH	SOLE	04	55525	0	0
KRISPY KREME DOUGHNUTS	COMM	501014104	92	12400	SH	SOLE	05	0	0	12400
KROGER CO	COMM	501044101	5102	325624	SH	DEFINED		325624	0	0
KROGER CO	COMM	501044101	1373	87621	SH	SOLE	04	87621	0	0
KROGER CO	COMM	501044101	1718	109700	SH	SOLE	05	0	0	109700
KRONOS INC	COMM	501052104	629	12324	SH	DEFINED		12324	0	0
KRONOS INC	COMM	501052104	159	3115	SH	SOLE	04	3115	0	0
KRONOS INC	COMM	501052104	1864	36512	SH	SOLE	05	0	0	36512

KRONOS WORLDWIDE INC	COMM	50105F105	209	4976	SH	DEFINED		4976.354	0	0
KRONOS WORLDWIDE INC	COMM	50105F105	28	684	SH	SOLE	04	684	0	0
KRONOS WORLDWIDE INC	COMM	50105F105	299	7104	SH	SOLE	05	0	0	7104
KULICKE & SOFFA INDS INC	COMM	501242101	136	22656	SH	DEFINED		22656	0	0
KULICKE & SOFFA INDS INC	COMM	501242101	27	4594	SH	SOLE	04	4594	0	0
KULICKE & SOFFA INDS INC	COMM	501242101	394	65700	SH	SOLE	05	0	0	65700
KYPHON INC	COMM	501577100	221	8800	SH	DEFINED		8800	0	0
KYPHON INC	COMM	501577100	52	2100	SH	SOLE	04	2100	0	0
KYPHON INC	COMM	501577100	628	25000	SH	SOLE	05	0	0	25000
LCA-VISION INC	COMM	501803308	257	7800	SH	DEFINED		7800	0	0
LCA-VISION INC	COMM	501803308	61	1850	SH	SOLE	04	1850	0	0
LCA-VISION INC	COMM	501803308	694	21000	SH	SOLE	05	0	0	21000
LCC INTL INC	COMM	501810105	0	100	SH	DEFINED		100	0	0
LKQ CORPORATION	COMM	501889208	63	3200	SH	DEFINED		3200	0	0
LKQ CORPORATION	COMM	501889208	19	1000	SH	SOLE	04	1000	0	0
LKQ CORPORATION	COMM	501889208	219	11100	SH	SOLE	05	0	0	11100
LMI AEROSPACE INC	COMM	502079106	5	900	SH	DEFINED		900	0	0
LQ CORP INC	COMM	50213T104	0	42	SH	DEFINED		42	0	0
LSB BANCSHARES INC N C	COMM	502158108	8	500	SH	DEFINED		500	0	0
LSI LOGIC CORP	COMM	502161102	113739	20642381	SH	DEFINED		20642381	0	0
LSI LOGIC CORP	COMM	502161102	30180	3190300	SH	DEFINED	03	3190300	0	0
LSI LOGIC CORP	COMM	502161102	249	45314	SH	SOLE	04	45314	0	0
LSI LOGIC CORP	COMM	502161102	309	56100	SH	SOLE	05	0	0	56100
LSI INDS INC OHIO	COMM	50216C108	74	6762	SH	DEFINED		6762	0	0
LSI INDS INC OHIO	COMM	50216C108	19	1775	SH	SOLE	04	1775	0	0
LSI INDS INC OHIO	COMM	50216C108	182	16500	SH	SOLE	05	0	0	16500
LTC PPTYS INC	COMM	502175102	91	5400	SH	DEFINED		5400	0	0
LTC PPTYS INC	COMM	502175102	23	1400	SH	SOLE	04	1400	0	0
LTC PPTYS INC	COMM	502175102	285	16900	SH	SOLE	05	0	0	16900
LTX CORP	COMM	502392103	82	19403	SH	DEFINED		19403	0	0
LTX CORP	COMM	502392103	194	45731	SH	SOLE	04	45731	0	0
LTX CORP	COMM	502392103	296	69700	SH	SOLE	05	0	0	69700
L-3 COMMUNICATIONS HOLDINGS IN	COMM	502424104	3260	45974	SH	DEFINED		45974	0	0
L-3 COMMUNICATIONS HOLDINGS IN	COMM	502424104	934	13175	SH	SOLE	04	13175	0	0
L-3 COMMUNICATIONS HOLDINGS IN	COMM	502424104	1203	16976	SH	SOLE	05	0	0	16976
L-3 COMMUNICATIONS HOLDINGS IN	COMM	502424104	496	7000	SH	SOLE	07	7000	0	0
LA JOLLA PHARMACEUTICAL CO	COMM	503459109	2	3700	SH	DEFINED		3700	0	0
LA-Z-BOY INC.	COMM	505336107	7194	525500	SH	DEFINED		525500	0	0
LA-Z-BOY INC.	COMM	505336107	64	4700	SH	SOLE	04	4700	0	0
LA-Z-BOY INC.	COMM	505336107	910	66500	SH	SOLE	05	0	0	66500
LABOR READY INC.	COMM	505401208	309	16722	SH	DEFINED		16722	0	0
LABOR READY INC.	COMM	505401208	77	4170	SH	SOLE	04	4170	0	0
LABOR READY INC.	COMM	505401208	886	47900	SH	SOLE	05	0	0	47900
LABONE INC	COMM	50540L105	246	7300	SH	DEFINED		7300	0	0
LABONE INC	COMM	50540L105	40	1200	SH	SOLE	04	1200	0	0
LABONE INC	COMM	50540L105	757	22491	SH	SOLE	05	0	0	22491
LABORATORY CORP. OF AMERICA HO	COMM	50540R409	31037	645800	SH	DEFINED		645800	0	0
LABORATORY CORP. OF AMERICA HO	COMM	50540R409	648	13500	SH	SOLE	04	13500	0	0
LABORATORY CORP. OF AMERICA HO	COMM	50540R409	970	20200	SH	SOLE	05	0	0	20200
LABRANCHE & COMPANY	COMM	505447102	168	18500	SH	DEFINED		18500	0	0
LABRANCHE & COMPANY	COMM	505447102	408	44738	SH	SOLE	04	44738	0	0
LABRANCHE & COMPANY	COMM	505447102	480	52600	SH	SOLE	05	0	0	52600
LACLEDE GROUP INC	COMM	505597104	241	8348	SH	DEFINED		8348	0	0
LACLEDE GROUP INC	COMM	505597104	69	2397	SH	SOLE	04	2397	0	0
LACLEDE GROUP INC	COMM	505597104	720	24900	SH	SOLE	05	0	0	24900
LACROSSE FOOTWEAR INC	COMM	505688101	5	500	SH	DEFINED		500	0	0
LADISH INC	COMM	505754200	8	700	SH	DEFINED		700	0	0
LADENBURG THALMANN FINANCIAL	COMM	50575Q102	3	5056	SH	DEFINED		5056.44	0	0
LADENBURG THALMANN FINANCIAL	COMM	50575Q102	0	666	SH	SOLE	04	666	0	0
LADENBURG THALMANN FINANCIAL	COMM	50575Q102	5	8425	SH	SOLE	05	0	0	8425
LAFARGE NORTH AMERICA INC	COMM	505862102	614	10500	SH	DEFINED		10500	0	0
LAIDLAW INTL INC	COMM	50730R102	747	35410	SH	DEFINED		35410	0	0
LAIDLAW INTL INC	COMM	50730R102	198	9400	SH	SOLE	04	9400	0	0
LAIDLAW INTL INC	COMM	50730R102	2097	99400	SH	SOLE	05	0	0	99400
LAKELAND BANCORP INC	COMM	511637100	61	3998	SH	DEFINED		3998	0	0
LAKELAND BANCORP INC	COMM	511637100	19	1272	SH	SOLE	04	1272	0	0
LAKELAND BANCORP INC	COMM	511637100	155	10098	SH	SOLE	05	0	0	10098
LAKELAND FINL CORP	COMM	511656100	71	1900	SH	DEFINED		1900	0	0
LAKELAND FINL CORP	COMM	511656100	18	500	SH	SOLE	04	500	0	0
LAKELAND FINL CORP	COMM	511656100	132	3500	SH	SOLE	05	0	0	3500
LAKELAND INDS INC	COMM	511795106	20	1000	SH	DEFINED		1000	0	0
LAKES GAMING INC	COMM	51206P109	171	9800	SH	DEFINED		9800	0	0
LAKES GAMING INC	COMM	51206P109	35	2000	SH	SOLE	04	2000	0	0
LAKES GAMING INC	COMM	51206P109	406	23200	SH	SOLE	05	0	0	23200
LAM RESH CORP	COMM	512807108	30958	1087800	SH	DEFINED		1087800	0	0
LAM RESH CORP	COMM	512807108	2864	100638	SH	SOLE	04	100638	0	0
LAMAR ADVERTISING CO	COMM	512815101	332	8207	SH	DEFINED		8207	0	0
LAMSON & SESSIONS CO.	COMM	513696104	1	200	SH	DEFINED		200	0	0
LANCASTER COLONY CORP	COMM	513847103	431	10199	SH	DEFINED		10199	0	0
LANCASTER COLONY CORP	COMM	513847103	1075	25449	SH	SOLE	04	25449	0	0
LANCASTER COLONY CORP	COMM	513847103	1213	28700	SH	SOLE	05	0	0	28700
LANCE INC	COMM	514606102	186	11800	SH	DEFINED		11800	0	0
LANCE INC	COMM	514606102	45	2895	SH	SOLE	04	2895	0	0
LANCE INC	COMM	514606102	586	37200	SH	SOLE	05	0	0	37200
LANDEC CORP	COMM	514766104	25	3600	SH	DEFINED		3600	0	0
LANDAUER INC.	COMM	51476K103	146	3078	SH	DEFINED		3078	0	0
LANDAUER INC.	COMM	51476K103	38	800	SH	SOLE	04	800	0	0
LANDAUER INC.	COMM	51476K103	447	9400	SH	SOLE	05	0	0	9400
LANDAMERICA FINANCIAL GROUP IN	COMM	514936103	335	6699	SH	DEFINED		6699	0	0
LANDAMERICA FINANCIAL GROUP IN	COMM	514936103	102	2039	SH	SOLE	04	2039	0	0

LANDAMERICA FINANCIAL GROUP IN	COMM	514936103	992	19800	SH	SOLE	05	0	0	19800
LANDRYS RESTAURANTS INC	COMM	51508L103	238	8396	SH	DEFINED		8396	0	0
LANDRYS RESTAURANTS INC	COMM	51508L103	61	2163	SH	SOLE	04	2163	0	0
LANDRYS RESTAURANTS INC	COMM	51508L103	762	26900	SH	SOLE	05	0	0	26900
LANDSTAR SYS INC	COMM	515098101	772	24216	SH	DEFINED		24216	0	0
LANDSTAR SYS INC	COMM	515098101	186	5848	SH	SOLE	04	5848	0	0
LANDSTAR SYS INC	COMM	515098101	2029	63600	SH	SOLE	05	0	0	63600
LANGER INC	COMM	515707107	2	300	SH	DEFINED		300	0	0
LANNETT INC	COMM	516012101	11	1900	SH	DEFINED		1900	0	0
LANNETT INC	COMM	516012101	3	600	SH	SOLE	04	600	0	0
LANNETT INC	COMM	516012101	22	3700	SH	SOLE	05	0	0	3700
LANTRONIX INC	COMM	516548104	3	2100	SH	DEFINED		2100	0	0
LARGE SCALE BIOLOGY CORP	COMM	517053104	0	1000	SH	DEFINED		1000	0	0
LAS VEGAS SANDS CORP	COMM	517834107	911	20600	SH	DEFINED		20600	0	0
LASALLE HOTEL PROPERTIES	COMM	517942108	306	10720	SH	DEFINED		10720	0	0
LASALLE HOTEL PROPERTIES	COMM	517942108	72	2520	SH	SOLE	04	2520	0	0
LASALLE HOTEL PROPERTIES	COMM	517942108	907	31700	SH	SOLE	05	0	0	31700
LASERCARD CORP	COMM	51807U101	36	6995	SH	DEFINED		6995	0	0
LASERCARD CORP	COMM	51807U101	7	1500	SH	SOLE	04	1500	0	0
LASERCARD CORP	COMM	51807U101	88	17100	SH	SOLE	05	0	0	17100
LASERSCOPE	COMM	518081104	248	7750	SH	DEFINED		7750	0	0
LASERSCOPE	COMM	518081104	51	1600	SH	SOLE	04	1600	0	0
LASERSCOPE	COMM	518081104	693	21600	SH	SOLE	05	0	0	21600
LATTICE SEMICONDUCTOR CORP	COMM	518415104	220	43070	SH	DEFINED		43070	0	0
LATTICE SEMICONDUCTOR CORP	COMM	518415104	444	86613	SH	SOLE	04	86613	0	0
LATTICE SEMICONDUCTOR CORP	COMM	518415104	662	129100	SH	SOLE	05	0	0	129100
LAUDER ESTEE COS INC	COMM	518439104	300	6680	SH	DEFINED		6680	0	0
LAUREATE EDUCATION INC	COMM	518613104	193	4500	SH	DEFINED		4500	0	0
LAUREATE EDUCATION INC	COMM	518613104	1460	33956	SH	SOLE	04	33956	0	0
LAWSON PRODS INC	COMM	520776105	100	2247	SH	DEFINED		2247	0	0
LAWSON PRODS INC	COMM	520776105	18	425	SH	SOLE	04	425	0	0
LAWSON PRODS INC	COMM	520776105	249	5600	SH	SOLE	05	0	0	5600
LAWSON SOFTWARE	COMM	520780107	2738	470500	SH	DEFINED		470500	0	0
LAWSON SOFTWARE	COMM	520780107	25	4400	SH	SOLE	04	4400	0	0
LAWSON SOFTWARE	COMM	520780107	295	50700	SH	SOLE	05	0	0	50700
LAYNE CHRISTENSEN CO	COMM	521050104	71	4200	SH	DEFINED		4200	0	0
LAYNE CHRISTENSEN CO	COMM	521050104	23	1400	SH	SOLE	04	1400	0	0
LAYNE CHRISTENSEN CO	COMM	521050104	283	16700	SH	SOLE	05	0	0	16700
LAZARE KAPLAN INTL INC	COMM	521078105	3	300	SH	DEFINED		300	0	0
LEADIS TECHNO;OGY INC	COMM	52171N103	1	200	SH	DEFINED		200	0	0
LEAR CORPORATION	COMM	521865105	500	11345	SH	DEFINED		11345	0	0
LEAR CORPORATION	COMM	521865105	2187	49538	SH	SOLE	04	49538	0	0
LEAPFROG ENTERPRISES INC	COMM	52186N106	104	9200	SH	DEFINED		9200	0	0
LEAPFROG ENTERPRISES INC	COMM	52186N106	27	2400	SH	SOLE	04	2400	0	0
LEAPFROG ENTERPRISES INC	COMM	52186N106	313	27600	SH	SOLE	05	0	0	27600
LEARNING CARE GROUP INC	COMM	52200L102	1	300	SH	DEFINED		300	0	0
LEARNING TREE INTL INC	COMM	522015106	81	5730	SH	DEFINED		5730	0	0
LEARNING TREE INTL INC	COMM	522015106	20	1426	SH	SOLE	04	1426	0	0
LEARNING TREE INTL INC	COMM	522015106	235	16600	SH	SOLE	05	0	0	16600
LECG CORPORATION	COMM	523234102	156	8100	SH	DEFINED		8100	0	0
LECG CORPORATION	COMM	523234102	32	1700	SH	SOLE	04	1700	0	0
LECG CORPORATION	COMM	523234102	379	19600	SH	SOLE	05	0	0	19600
LECROY CORP	COMM	52324W109	32	1900	SH	DEFINED		1900	0	0
LECROY CORP	COMM	52324W109	6	400	SH	SOLE	04	400	0	0
LECROY CORP	COMM	52324W109	83	4900	SH	SOLE	05	0	0	4900
LECTEC CORP	COMM	523251106	1	800	SH	DEFINED		800	0	0
LEE ENTERPRISES	COMM	523768109	405	9400	SH	DEFINED		9400	0	0
LEE ENTERPRISES	COMM	523768109	1345	31156	SH	SOLE	04	31156	0	0
LEGGETT & PLATT INC.	COMM	524660107	2129	73116	SH	DEFINED		73116	0	0
LEGGETT & PLATT INC.	COMM	524660107	732	25151	SH	SOLE	04	25151	0	0
LEGGETT & PLATT INC.	COMM	524660107	853	29300	SH	SOLE	05	0	0	29300
LEGG MASON INC.	COMM	524901105	465	6112	SH	DEFINED		6112	0	0
LEGG MASON INC.	COMM	524901105	5758	75575	SH	SOLE	04	75575	0	0
LEHMAN BROTHERS HLDGS INC	COMM	524908100	40927	441124	SH	DEFINED		441124	0	0
LEHMAN BROTHERS HLDGS INC	COMM	524908100	2876	31000	SH	SOLE		31000	0	0
LEHMAN BROTHERS HLDGS INC	COMM	524908100	3062	33003	SH	SOLE	04	33003	0	0
LEHMAN BROTHERS HLDGS INC	COMM	524908100	3692	39800	SH	SOLE	05	0	0	39800
LEHMAN BROTHERS HLDGS INC	COMM	524908100	3618	39000	SH	SOLE	07	39000	0	0
LEHMAN BROTHERS HLDGS INC	COMM	524908100	9092	98000	SH	SOLE	07	98000	0	0
LENNAR CORP	COMM	526057104	46045	803720	SH	DEFINED		803720	0	0
LENNAR CORP	COMM	526057104	2291	40000	SH	SOLE		40000	0	0
LENNAR CORP	COMM	526057104	5895	102908	SH	SOLE	04	102908	0	0
LENNAR CORP	COMM	526057104	2749	48000	SH	SOLE	07	48000	0	0
LENNAR CORP	COMM	526057104	7103	124000	SH	SOLE	07	124000	0	0
LENNOX INTERNATIONAL INC	COMM	526107107	387	17835	SH	DEFINED		17835	0	0
LENNOX INTERNATIONAL INC	COMM	526107107	88	4060	SH	SOLE	04	4060	0	0
LENNOX INTERNATIONAL INC	COMM	526107107	1100	50700	SH	SOLE	05	0	0	50700
LEUCADIA NATIONAL CORP.	COMM	527288104	579	16939	SH	DEFINED		16939	0	0
LEUCADIA NATIONAL CORP.	COMM	527288104	2358	68878	SH	SOLE	04	68878	0	0
LEVEL 8 SYS INC	COMM	52729M102	0	100	SH	DEFINED		100	0	0
LEVEL 3 COMMUNICATIONS	COMM	52729N100	93	46380	SH	DEFINED		46380	0	0
LEVITT CORPORATION	COMM	52742P108	154	6040	SH	DEFINED		6040	0	0
LEVITT CORPORATION	COMM	52742P108	36	1425	SH	SOLE	04	1425	0	0
LEVITT CORPORATION	COMM	52742P108	488	19100	SH	SOLE	05	0	0	19100
LEXAR MEDIA INC	COMM	52886P104	158	31874	SH	DEFINED		31874	0	0
LEXAR MEDIA INC	COMM	52886P104	19	4000	SH	SOLE	04	4000	0	0
LEXAR MEDIA INC	COMM	52886P104	402	81000	SH	SOLE	05	0	0	81000
LEXICON GENETICS INC	COMM	528872104	105	20705	SH	DEFINED		20705	0	0
LEXICON GENETICS INC	COMM	528872104	274	55000	SH	SOLE		55000	0	0
LEXICON GENETICS INC	COMM	528872104	28	5650	SH	SOLE	04	5650	0	0

LEXICON GENETICS INC	COMM	528872104	326	64200	SH	SOLE	05	0	0	64200
LEXINGTON CORPORATE PROPERTIES	COMM	529043101	359	16342	SH	DEFINED		16342	0	0
LEXINGTON CORPORATE PROPERTIES	COMM	529043101	95	4330	SH	SOLE	04	4330	0	0
LEXINGTON CORPORATE PROPERTIES	COMM	529043101	1079	49100	SH	SOLE	05	0	0	49100
LEXMARK INTL GROUP INC	COMM	529771107	3368	42439	SH	DEFINED		42439	0	0
LEXMARK INTL GROUP INC	COMM	529771107	1207	15218	SH	SOLE	04	15218	0	0
LEXMARK INTL GROUP INC	COMM	529771107	1381	17400	SH	SOLE	05	0	0	17400
LIBBEY INC.	COMM	529898108	108	5270	SH	DEFINED		5270	0	0
LIBBEY INC.	COMM	529898108	29	1449	SH	SOLE	04	1449	0	0
LIBBEY INC.	COMM	529898108	319	15573	SH	SOLE	05	0	0	15573
LIBERTY CORP	COMM	530370105	250	6254	SH	DEFINED		6254	0	0
LIBERTY CORP	COMM	530370105	55	1390	SH	SOLE	04	1390	0	0
LIBERTY CORP	COMM	530370105	720	18000	SH	SOLE	05	0	0	18000
LIBERTY MEDIA CORPORATION	COMM	530718105	147069	14209661	SH	DEFINED		14209661	0	0
LIBERTY MEDIA CORPORATION	COMM	530718105	26549	2398320	SH	DEFINED	03	2398320	0	0
LIBERTY MEDIA CORPORATION	COMM	530719103	870	20222	SH	DEFINED		20222	0	0
LIBERTY PROPERTY TRUST	COMM	531172104	604	15460	SH	DEFINED		15460	0	0
LIBERTY PROPERTY TRUST	COMM	531172104	2274	58150	SH	SOLE	04	58150	0	0
LIFEWAY FOODS INC	COMM	531914109	7	900	SH	DEFINED		900	0	0
LIFETIME HOAN CORP	COMM	531926103	63	4100	SH	DEFINED		4100	0	0
LIFETIME HOAN CORP	COMM	531926103	9	600	SH	SOLE	04	600	0	0
LIFETIME HOAN CORP	COMM	531926103	195	12600	SH	SOLE	05	0	0	12600
LIFECELL CORP	COMM	531927101	124	14100	SH	DEFINED		14100	0	0
LIFECELL CORP	COMM	531927101	30	3400	SH	SOLE	04	3400	0	0
LIFECELL CORP	COMM	531927101	345	39100	SH	SOLE	05	0	0	39100
LIFE TIME FITNESS INC	COMM	53217R207	1582	59600	SH	SOLE		0	0	59600
LIFE TIME FITNESS INC	COMM	53217R207	58	2200	SH	DEFINED		2200	0	0
LIFE TIME FITNESS INC	COMM	53217R207	19	750	SH	SOLE	04	750	0	0
LIFE TIME FITNESS INC	COMM	53217R207	211	7950	SH	SOLE	05	0	0	7950
LIFECORE BIOMEDICAL INC	COMM	532187101	11	700	SH	DEFINED		700	0	0
LIFELINE SYS INC	COMM	532192101	84	2800	SH	DEFINED		2800	0	0
LIFELINE SYS INC	COMM	532192101	30	1000	SH	SOLE	04	1000	0	0
LIFELINE SYS INC	COMM	532192101	254	8400	SH	SOLE	05	0	0	8400
LIFEPOINT HOSPITALS INC	COMM	53219L109	7397	171400	SH	DEFINED		171400	0	0
LIFEPOINT HOSPITALS INC	COMM	53219L109	1318	30550	SH	SOLE	04	30550	0	0
LIFEPOINT HOSPITALS INC	COMM	53219L109	1385	32100	SH	SOLE	05	0	0	32100
LIGAND PHARMACEUTICALS INC	COMM	53220K207	156	27491	SH	DEFINED		27491	0	0
LIGAND PHARMACEUTICALS INC	COMM	53220K207	38	6753	SH	SOLE	04	6753	0	0
LIGAND PHARMACEUTICALS INC	COMM	53220K207	479	84500	SH	SOLE	05	0	0	84500
LIGHTBRIDGE INC	COMM	532226107	13	2219	SH	DEFINED		2219	0	0
LIGHTPATH TECHNOLOGIES INC	COMM	532257805	0	100	SH	DEFINED		100	0	0
LILLY ELI & CO	COMM	532457108	18519	361777	SH	DEFINED		361777	0	0
LILLY ELI & CO	COMM	532457108	7134	139366	SH	SOLE	04	139366	0	0
LILLY ELI & CO	COMM	532457108	8574	167500	SH	SOLE	05	0	0	167500
LIMITED BRANDS INC	COMM	532716107	27926	1158303	SH	DEFINED		1158303	0	0
LIMITED BRANDS INC	COMM	532716107	1880	78000	SH	SOLE		78000	0	0
LIMITED BRANDS INC	COMM	532716107	1043	43271	SH	SOLE	04	43271	0	0
LIMITED BRANDS INC	COMM	532716107	1345	55807	SH	SOLE	05	0	0	55807
LIMITED BRANDS INC	COMM	532716107	6533	271000	SH	SOLE	07	271000	0	0
LIN TV CORP	COMM	532774106	186	11100	SH	DEFINED		11100	0	0
LIN TV CORP	COMM	532774106	35	2100	SH	SOLE	04	2100	0	0
LIN TV CORP	COMM	532774106	578	34500	SH	SOLE	05	0	0	34500
LINCARE HLDGS INC	COMM	532791100	233	5300	SH	DEFINED		5300	0	0
LINCARE HLDGS INC	COMM	532791100	3077	69794	SH	SOLE	04	69794	0	0
LINCOLN BANCORP	COMM	532879103	18	1000	SH	DEFINED		1000	0	0
LINCOLN ELECTRIC HOLDINGS	COMM	533900106	395	13287	SH	DEFINED		13287	0	0
LINCOLN ELECTRIC HOLDINGS	COMM	533900106	98	3320	SH	SOLE	04	3320	0	0
LINCOLN ELECTRIC HOLDINGS	COMM	533900106	1145	38500	SH	SOLE	05	0	0	38500
LINCOLN NATL CORP IND	COMM	534187109	37520	837319	SH	DEFINED		837319	0	0
LINCOLN NATL CORP IND	COMM	534187109	2285	51000	SH	SOLE		51000	0	0
LINCOLN NATL CORP IND	COMM	534187109	1048	23408	SH	SOLE	04	23408	0	0
LINCOLN NATL CORP IND	COMM	534187109	1250	27900	SH	SOLE	05	0	0	27900
LINCOLN NATL CORP IND	COMM	534187109	2867	64000	SH	SOLE	07	64000	0	0
LINCOLN NATL CORP IND	COMM	534187109	6990	156000	SH	SOLE	07	156000	0	0
LINDSAY MANUFACTURING CO.	COMM	535555106	86	4513	SH	DEFINED		4513	0	0
LINDSAY MANUFACTURING CO.	COMM	535555106	20	1072	SH	SOLE	04	1072	0	0
LINDSAY MANUFACTURING CO.	COMM	535555106	352	18500	SH	SOLE	05	0	0	18500
LINEAR TECHNOLOGY CORP	COMM	535678106	10722	283899	SH	DEFINED		283899	0	0
LINEAR TECHNOLOGY CORP	COMM	535678106	1356	35914	SH	SOLE	04	35914	0	0
LINEAR TECHNOLOGY CORP	COMM	535678106	1718	45500	SH	SOLE	05	0	0	45500
LINENS 'N THINGS INC.	COMM	535679104	37600	1504018	SH	DEFINED		1504018	0	0
LINENS 'N THINGS INC.	COMM	535679104	102	4082	SH	SOLE	04	4082	0	0
LINENS 'N THINGS INC.	COMM	535679104	1290	51600	SH	SOLE	05	0	0	51600
LIONBRIDGE TECHNOLOGIES INC	COMM	536252109	96	17800	SH	DEFINED		17800	0	0
LIONBRIDGE TECHNOLOGIES INC	COMM	536252109	21	4000	SH	SOLE	04	4000	0	0
LIONBRIDGE TECHNOLOGIES INC	COMM	536252109	242	44900	SH	SOLE	05	0	0	44900
LIPID SCIENCES INC	COMM	53630P101	4	1000	SH	DEFINED		1000	0	0
LITHIA MOTORS INC.	COMM	536797103	133	5300	SH	DEFINED		5300	0	0
LITHIA MOTORS INC.	COMM	536797103	32	1300	SH	SOLE	04	1300	0	0
LITHIA MOTORS INC.	COMM	536797103	412	16300	SH	SOLE	05	0	0	16300
LITTELFUSE INC	COMM	537008104	269	9530	SH	DEFINED		9530	0	0
LITTELFUSE INC	COMM	537008104	61	2164	SH	SOLE	04	2164	0	0
LITTELFUSE INC	COMM	537008104	711	25200	SH	SOLE	05	0	0	25200
LIZ CLAIBORNE INC	COMM	539320101	1833	46438	SH	DEFINED		46438	0	0
LIZ CLAIBORNE INC	COMM	539320101	524	13278	SH	SOLE	04	13278	0	0
LIZ CLAIBORNE INC	COMM	539320101	529	13420	SH	SOLE	05	0	0	13420
LOCKHEED MARTIN CORP	COMM	539830109	12279	200770	SH	DEFINED		200770	0	0
LOCKHEED MARTIN CORP	COMM	539830109	1688	27600	SH	SOLE	02	0	0	27600
LOCKHEED MARTIN CORP	COMM	539830109	3785	61888	SH	SOLE	04	61888	0	0
LOCKHEED MARTIN CORP	COMM	539830109	3800	62142	SH	SOLE	05	0	0	62142

LOCKHEED MARTIN CORP	COMM	539830109	3058	50000	SH	SOLE	07	50000	0	0
LODGENET ENTMT CORP	COMM	540211109	86	4472	SH	DEFINED		4472	0	0
LODGENET ENTMT CORP	COMM	540211109	20	1058	SH	SOLE	04	1058	0	0
LODGENET ENTMT CORP	COMM	540211109	226	11732	SH	SOLE	05	0	0	11732
LODGIAN INC.	COMM	54021P403	432	41866	SH	DEFINED		41866	0	0
LOEWS CORP - CAROLINA GROUP	COMM	540424108	6009	82390	SH	DEFINED		82390	0	0
LOEWS CORP - CAROLINA GROUP	COMM	540424108	1896	26000	SH	SOLE		26000	0	0
LOEWS CORP - CAROLINA GROUP	COMM	540424108	1746	23943	SH	SOLE	04	23943	0	0
LOEWS CORP - CAROLINA GROUP	COMM	540424108	1889	25900	SH	SOLE	05	0	0	25900
LOEWS CORP - CAROLINA GROUP	COMM	540424108	6564	90000	SH	SOLE	07	90000	0	0
LOEWS CORP - CAROLINA GROUP	COMM	540424207	270	8400	SH	DEFINED		8400	0	0
LONE STAR STEAKHOUSE SALOON	COMM	542307103	206	7154	SH	DEFINED		7154	0	0
LONE STAR STEAKHOUSE SALOON	COMM	542307103	55	1909	SH	SOLE	04	1909	0	0
LONE STAR STEAKHOUSE SALOON	COMM	542307103	648	22500	SH	SOLE	05	0	0	22500
LONE STAR TECHNOLOGIES	COMM	542312103	454	11058	SH	DEFINED		11058	0	0
LONE STAR TECHNOLOGIES	COMM	542312103	105	2568	SH	SOLE	04	2568	0	0
LONE STAR TECHNOLOGIES	COMM	542312103	1351	32900	SH	SOLE	05	0	0	32900
LONGS DRUG STORES INC.	COMM	543162101	399	11583	SH	DEFINED		11583	0	0
LONGS DRUG STORES INC.	COMM	543162101	84	2453	SH	SOLE	04	2453	0	0
LONGS DRUG STORES INC.	COMM	543162101	700	20300	SH	SOLE	05	0	0	20300
LONGVIEW FIBRE CO.	COMM	543213102	365	19421	SH	DEFINED		19421	0	0
LONGVIEW FIBRE CO.	COMM	543213102	755	40120	SH	SOLE	04	40120	0	0
LONGVIEW FIBRE CO.	COMM	543213102	1099	58400	SH	SOLE	05	0	0	58400
LOOKSMART LTD	COMM	543442107	33	38010	SH	DEFINED		38010	0	0
LOOKSMART LTD	COMM	543442107	7	8900	SH	SOLE	04	8900	0	0
LOOKSMART LTD	COMM	543442107	96	109200	SH	SOLE	05	0	0	109200
LOUDEYE TECHNOLOGIES INC	COMM	545754103	15	11000	SH	DEFINED		11000	0	0
LOUISIANA-PACIFIC CORP.	COMM	546347105	1563	61728	SH	DEFINED		61728	0	0
LOUISIANA-PACIFIC CORP.	COMM	546347105	384	15182	SH	SOLE	04	15182	0	0
LOUISIANA-PACIFIC CORP.	COMM	546347105	473	18700	SH	SOLE	05	0	0	18700
LOWES COS INC	COMM	548661107	13487	240040	SH	DEFINED		240040	0	0
LOWES COS INC	COMM	548661107	5242	93307	SH	SOLE	04	93307	0	0
LOWES COS INC	COMM	548661107	6265	111500	SH	SOLE	05	0	0	111500
LUBRIZOL CORP.	COMM	549271104	536	13015	SH	DEFINED		13015	0	0
LUBRIZOL CORP.	COMM	549271104	2049	49700	SH	SOLE	04	49700	0	0
LUBYS CAFETERIAS INC	COMM	549282101	8	1100	SH	DEFINED		1100	0	0
LUCENT TECHNOLOGIES INC	COMM	549463107	24618	9084458	SH	DEFINED		9084458	0	0
LUCENT TECHNOLOGIES INC	COMM	549463107	10141	2397630	SH	DEFINED	03	2397630	0	0
LUCENT TECHNOLOGIES INC	COMM	549463107	1463	540188	SH	SOLE	04	540188	0	0
LUCENT TECHNOLOGIES INC	COMM	549463107	1701	627751	SH	SOLE	05	0	0	627751
LUFKIN INDS INC	COMM	549764108	121	2500	SH	DEFINED		2500	0	0
LUFKIN INDS INC	COMM	549764108	29	600	SH	SOLE	04	600	0	0
LUFKIN INDS INC	COMM	549764108	305	6300	SH	SOLE	05	0	0	6300
LUMINENT MORTGAGE CAPITAL, INC	COMM	550278303	119	11370	SH	DEFINED		11370	0	0
LUMINENT MORTGAGE CAPITAL, INC	COMM	550278303	29	2800	SH	SOLE	04	2800	0	0
LUMINENT MORTGAGE CAPITAL, INC	COMM	550278303	342	32500	SH	SOLE	05	0	0	32500
LUMINEX CORPORATION	COMM	55027E102	60	8251	SH	DEFINED		8251	0	0
LUMINEX CORPORATION	COMM	55027E102	15	2139	SH	SOLE	04	2139	0	0
LUMINEX CORPORATION	COMM	55027E102	176	24300	SH	SOLE	05	0	0	24300
LYDALL INC.	COMM	550819106	10	1000	SH	DEFINED		1000	0	0
LYNCH INTERACTIVE CORP.	COMM	551146103	2	100	SH	DEFINED		100	0	0
WILLIAM LYON HOMES INC	COMM	552074106	144	1900	SH	DEFINED		1900	0	0
WILLIAM LYON HOMES INC	COMM	552074106	30	400	SH	SOLE	04	400	0	0
WILLIAM LYON HOMES INC	COMM	552074106	366	4800	SH	SOLE	05	0	0	4800
LYONDELL CHEMICAL COMPANY	COMM	552078107	32270	1126372	SH	DEFINED		1126372	0	0
LYONDELL CHEMICAL COMPANY	COMM	552078107	1804	63000	SH	SOLE		63000	0	0
LYONDELL CHEMICAL COMPANY	COMM	552078107	4456	155539	SH	SOLE	04	155539	0	0
LYONDELL CHEMICAL COMPANY	COMM	552078107	5901	206000	SH	SOLE	07	206000	0	0
M & F WORLDWIDE CORP.	COMM	552541104	55	4100	SH	DEFINED		4100	0	0
M & F WORLDWIDE CORP.	COMM	552541104	13	1000	SH	SOLE	04	1000	0	0
M & F WORLDWIDE CORP.	COMM	552541104	156	11600	SH	SOLE	05	0	0	11600
M&T BANK CORPORATION	COMM	55261F104	12137	120300	SH	DEFINED		120300	0	0
M&T BANK CORPORATION	COMM	55261F104	2219	22000	SH	SOLE		22000	0	0
M&T BANK CORPORATION	COMM	55261F104	1261	12500	SH	SOLE	04	12500	0	0
M&T BANK CORPORATION	COMM	55261F104	1634	16200	SH	SOLE	05	0	0	16200
M&T BANK CORPORATION	COMM	55261F104	1412	14000	SH	SOLE	07	14000	0	0
M&T BANK CORPORATION	COMM	55261F104	1715	17000	SH	SOLE	07	17000	0	0
MAF BANCORP INC	COMM	55261R108	466	11440	SH	DEFINED		11440	0	0
MAF BANCORP INC	COMM	55261R108	123	3021	SH	SOLE	04	3021	0	0
MAF BANCORP INC	COMM	55261R108	1414	34661	SH	SOLE	05	0	0	34661
MBIA INC	COMM	55262C100	3567	68445	SH	DEFINED		68445	0	0
MBIA INC	COMM	55262C100	960	18431	SH	SOLE	04	18431	0	0
MBIA INC	COMM	55262C100	1183	22700	SH	SOLE	05	0	0	22700
MBNA CORP	COMM	55262L100	10477	432972	SH	DEFINED		432972	0	0
MBNA CORP	COMM	55262L100	1207	49900	SH	SOLE	02	0	0	49900
MBNA CORP	COMM	55262L100	3663	151397	SH	SOLE	04	151397	0	0
MBNA CORP	COMM	55262L100	4502	186070	SH	SOLE	05	0	0	186070
MB FINANCIAL INC	COMM	55264U108	283	7400	SH	DEFINED		7400	0	0
MB FINANCIAL INC	COMM	55264U108	65	1700	SH	SOLE	04	1700	0	0
MB FINANCIAL INC	COMM	55264U108	730	19050	SH	SOLE	05	0	0	19050
MDC HOLDINGS INC.	COMM	552676108	8113	114091	SH	DEFINED		114091	0	0
MDC HOLDINGS INC.	COMM	552676108	2559	36000	SH	SOLE	07	36000	0	0
MDU RESOURCES GROUP INC.	COMM	552690109	623	22700	SH	DEFINED		22700	0	0
MDU RESOURCES GROUP INC.	COMM	552690109	2184	79576	SH	SOLE	04	79576	0	0
MCI INC	COMM	552691107	2214	87568	SH	DEFINED		87568	0	0
MEMC ELECTRONICS MATERIALS	COMM	552715104	141	10700	SH	DEFINED		10700	0	0
MFA MORTGAGE INVESTMENTS INC	COMM	55272X102	229	30600	SH	DEFINED		30600	0	0
MFA MORTGAGE INVESTMENTS INC	COMM	55272X102	51	6900	SH	SOLE	04	6900	0	0
MFA MORTGAGE INVESTMENTS INC	COMM	55272X102	727	96900	SH	SOLE	05	0	0	96900
MGE ENERGY INC	COMM	55277P104	196	5945	SH	DEFINED		5945	0	0

MGE ENERGY INC	COMM	55277P104	57	1742	SH	SOLE	04	1742	0	0
MGE ENERGY INC	COMM	55277P104	578	17500	SH	SOLE	05	0	0	17500
MGIC INVT CORP WIS	COMM	552848103	2537	41580	SH	DEFINED		41580	0	0
MGIC INVT CORP WIS	COMM	552848103	632	10364	SH	SOLE	04	10364	0	0
MGIC INVT CORP WIS	COMM	552848103	872	14300	SH	SOLE	05	0	0	14300
MGI PHARMA INC	COMM	552880106	107	4400	SH	DEFINED		4400	0	0
MGI PHARMA INC	COMM	552880106	2224	89800	SH	SOLE		30000	0	59800
MGM MIRAGE	COMM	552953101	1196	17000	SH	SOLE		17000	0	0
MGM MIRAGE	COMM	552953101	4391	62400	SH	DEFINED		62400	0	0
MGM MIRAGE	COMM	552953101	2604	37000	SH	SOLE	07	37000	0	0
MGP INGREDIENTS INC	COMM	55302G103	43	5400	SH	DEFINED		5400	0	0
MGP INGREDIENTS INC	COMM	55302G103	9	1200	SH	SOLE	04	1200	0	0
MGP INGREDIENTS INC	COMM	55302G103	100	12600	SH	SOLE	05	0	0	12600
M/I HOMES INC	COMM	55305B101	278	5700	SH	DEFINED		5700	0	0
M/I HOMES INC	COMM	55305B101	53	1100	SH	SOLE	04	1100	0	0
M/I HOMES INC	COMM	55305B101	679	13900	SH	SOLE	05	0	0	13900
MKS INSTRUMENTS INC	COMM	55306N104	214	13653	SH	DEFINED		13653	0	0
MKS INSTRUMENTS INC	COMM	55306N104	45	2900	SH	SOLE	04	2900	0	0
MKS INSTRUMENTS INC	COMM	55306N104	582	37100	SH	SOLE	05	0	0	37100
MPS GROUP INC	COMM	553409103	378	36705	SH	DEFINED		36705	0	0
MPS GROUP INC	COMM	553409103	797	77353	SH	SOLE	04	77353	0	0
MPS GROUP INC	COMM	553409103	1152	111800	SH	SOLE	05	0	0	111800
MPW INDUSTRIAL SERVICES GROUP	COMM	553444100	1	800	SH	DEFINED		800	0	0
MRV COMMUNICATIONS INC	COMM	553477100	131	41853	SH	DEFINED		41853	0	0
MRV COMMUNICATIONS INC	COMM	553477100	30	9590	SH	SOLE	04	9590	0	0
MRV COMMUNICATIONS INC	COMM	553477100	379	120800	SH	SOLE	05	0	0	120800
MRO SOFTWARE INC	COMM	55347W105	100	7274	SH	DEFINED		7274	0	0
MRO SOFTWARE INC	COMM	55347W105	24	1758	SH	SOLE	04	1758	0	0
MRO SOFTWARE INC	COMM	55347W105	309	22400	SH	SOLE	05	0	0	22400
MSC INDUSTRIAL DIRECT CO.	COMM	553530106	123	4200	SH	DEFINED		4200	0	0
MSC INDUSTRIAL DIRECT CO.	COMM	553530106	1859	63000	SH	SOLE		0	0	63000
MSC INDUSTRIAL DIRECT CO.	COMM	553530106	301	10200	SH	SOLE	02	0	0	10200
MSC.SOFTWARE CORPORATION	COMM	553531104	14	1300	SH	DEFINED		1300	0	0
MTR GAMING GROUP INC	COMM	553769100	150	12200	SH	DEFINED		12200	0	0
MTR GAMING GROUP INC	COMM	553769100	36	3000	SH	SOLE	04	3000	0	0
MTR GAMING GROUP INC	COMM	553769100	342	27800	SH	SOLE	05	0	0	27800
MTS SYS CORP	COMM	553777103	282	9900	SH	DEFINED		9900	0	0
MTS SYS CORP	COMM	553777103	62	2200	SH	SOLE	04	2200	0	0
MTS SYS CORP	COMM	553777103	811	28400	SH	SOLE	05	0	0	28400
MTC TECHNOLOGIES INC	COMM	55377A106	68	2100	SH	DEFINED		2100	0	0
MTC TECHNOLOGIES INC	COMM	55377A106	19	600	SH	SOLE	04	600	0	0
MTC TECHNOLOGIES INC	COMM	55377A106	272	8300	SH	SOLE	05	0	0	8300
MTI TECHNOLOGY CORP	COMM	553903105	0	200	SH	DEFINED		200	0	0
M WAVE INC	COMM	554034108	0	100	SH	DEFINED		100	0	0
MAC-GRAY CORP.	COMM	554153106	4	500	SH	DEFINED		500	0	0
MACATAWA BANK CORPORATION	COMM	554225102	86	2677	SH	DEFINED		2677	0	0
MACATAWA BANK CORPORATION	COMM	554225102	28	871	SH	SOLE	04	871	0	0
MACATAWA BANK CORPORATION	COMM	554225102	227	7040	SH	SOLE	05	0	0	7040
MACDERMID INC.	COMM	554273102	316	9867	SH	DEFINED		9867	0	0
MACDERMID INC.	COMM	554273102	79	2472	SH	SOLE	04	2472	0	0
MACDERMID INC.	COMM	554273102	949	29600	SH	SOLE	05	0	0	29600
MACE SEC INTL INC	COMM	554335208	1	450	SH	DEFINED		450	0	0
MACERICH COMPANY (THE)	COMM	554382101	628	11600	SH	DEFINED		11600	0	0
MACK-CALI REALTY CORP.	COMM	554489104	548	13200	SH	DEFINED		13200	0	0
MACK-CALI REALTY CORP.	COMM	554489104	1745	42007	SH	SOLE	04	42007	0	0
MACROCHEM CORP DEL	COMM	555903103	0	1100	SH	DEFINED		1100	0	0
MACROVISION CORP	COMM	555904101	419	18490	SH	DEFINED		18490	0	0
MACROVISION CORP	COMM	555904101	854	37706	SH	SOLE	04	37706	0	0
MACROVISION CORP	COMM	555904101	1212	53500	SH	SOLE	05	0	0	53500
MACROMEDIA INC	COMM	556100105	103	3160	SH	DEFINED		3160	0	0
MACROMEDIA INC	COMM	556100105	1649	50226	SH	SOLE	04	50226	0	0
MADDEN STEVEN LTD	COMM	556269108	79	4812	SH	DEFINED		4812	0	0
MADDEN STEVEN LTD	COMM	556269108	17	1070	SH	SOLE	04	1070	0	0
MADDEN STEVEN LTD	COMM	556269108	227	13700	SH	SOLE	05	0	0	13700
MAGELLAN HEALTH SERVICES	COMM	559079207	306	8979	SH	DEFINED		8979	0	0
MAGELLAN HEALTH SERVICES	COMM	559079207	81	2400	SH	SOLE	04	2400	0	0
MAGELLAN HEALTH SERVICES	COMM	559079207	942	27600	SH	SOLE	05	0	0	27600
MAGIC LANTERN GROUP INC	COMM	559141106	0	1000	SH	DEFINED		1000	0	0
MAGMA DESIGN AUTOMATION INC	COMM	559181102	121	10240	SH	DEFINED		10240	0	0
MAGMA DESIGN AUTOMATION INC	COMM	559181102	26	2200	SH	SOLE	04	2200	0	0
MAGMA DESIGN AUTOMATION INC	COMM	559181102	333	28200	SH	SOLE	05	0	0	28200
MAGNA ENTERTAINMENT CL A	COMM	559211107	73	11700	SH	DEFINED		11700	0	0
MAGNA ENTERTAINMENT CL A	COMM	559211107	13	2100	SH	SOLE	04	2100	0	0
MAGNA ENTERTAINMENT CL A	COMM	559211107	373	59700	SH	SOLE	05	0	0	59700
MAGNETEK INC.	COMM	559424106	47	9200	SH	DEFINED		9200	0	0
MAGNETEK INC.	COMM	559424106	12	2400	SH	SOLE	04	2400	0	0
MAGNETEK INC.	COMM	559424106	185	35700	SH	SOLE	05	0	0	35700
MAGNUM PETE INC	COMM	55972F203	549	33322	SH	DEFINED		33322	0	0
MAGNUM PETE INC	COMM	55972F203	128	7825	SH	SOLE	04	7825	0	0
MAGNUM PETE INC	COMM	55972F203	1555	94400	SH	SOLE	05	0	0	94400
MAGUIRE PROPERTIES INC	COMM	559775101	272	11500	SH	DEFINED		11500	0	0
MAGUIRE PROPERTIES INC	COMM	559775101	71	3000	SH	SOLE	04	3000	0	0
MAGUIRE PROPERTIES INC	COMM	559775101	805	34000	SH	SOLE	05	0	0	34000
MAIN STREET BANKS INC	COMM	56034R102	139	5256	SH	DEFINED		5256	0	0
MAIN STREET BANKS INC	COMM	56034R102	34	1300	SH	SOLE	04	1300	0	0
MAIN STREET BANKS INC	COMM	56034R102	410	15500	SH	SOLE	05	0	0	15500
MAINSOURCE FINANCIAL GROUP INC	COMM	56062Y102	69	3329	SH	DEFINED		3329	0	0
MAINSOURCE FINANCIAL GROUP INC	COMM	56062Y102	19	910	SH	SOLE	04	910	0	0
MAINSOURCE FINANCIAL GROUP INC	COMM	56062Y102	163	7805	SH	SOLE	05	0	0	7805
MAIR HOLDINGS INC	COMM	560635104	11	1300	SH	DEFINED		1300	0	0

MALAN REALTY INVESTORS INC.	COMM	561063108	0	200	SH	DEFINED		200	0	0
MANAGEMENT NETWORK GROUP INC	COMM	561693102	8	3900	SH	DEFINED		3900	0	0
MANDALAY RESORT GROUP	COMM	562567107	1818	25800	SH	DEFINED		25800	0	0
MANDALAY RESORT GROUP	COMM	562567107	4278	60693	SH	SOLE	04	60693	0	0
MANHATTAN ASSOCIATES INC	COMM	562750109	212	10639	SH	DEFINED		10639	0	0
MANHATTAN ASSOCIATES INC	COMM	562750109	54	2712	SH	SOLE	04	2712	0	0
MANHATTAN ASSOCIATES INC	COMM	562750109	641	32100	SH	SOLE	05	0	0	32100
MANITOWOC CO.	COMM	563571108	442	10811	SH	DEFINED		10811	0	0
MANITOWOC CO.	COMM	563571108	96	2352	SH	SOLE	04	2352	0	0
MANITOWOC CO.	COMM	563571108	1392	34050	SH	SOLE	05	0	0	34050
MANNATECH INC	COMM	563771104	79	4000	SH	DEFINED		4000	0	0
MANNATECH INC	COMM	563771104	15	800	SH	SOLE	04	800	0	0
MANNATECH INC	COMM	563771104	183	9200	SH	SOLE	05	0	0	9200
MANNING GREG AUCTIONS INC	COMM	563823103	52	5300	SH	DEFINED		5300	0	0
MANNING GREG AUCTIONS INC	COMM	563823103	8	900	SH	SOLE	04	900	0	0
MANNING GREG AUCTIONS INC	COMM	563823103	96	9700	SH	SOLE	05	0	0	9700
MANNKIND CORP	COMM	56400P201	27	1950	SH	DEFINED		1950	0	0
MANNKIND CORP	COMM	56400P201	7	500	SH	SOLE	04	500	0	0
MANNKIND CORP	COMM	56400P201	91	6400	SH	SOLE	05	0	0	6400
MANOR CARE INC.	COMM	564055101	979	26904	SH	DEFINED		26904	0	0
MANOR CARE INC.	COMM	564055101	387	10643	SH	SOLE	04	10643	0	0
MANOR CARE INC.	COMM	564055101	567	15600	SH	SOLE	05	0	0	15600
MANOR CARE INC.	COMM	564055101	1237	34000	SH	SOLE	07	34000	0	0
MANPOWER INC WIS	COMM	56418H100	347	8116	SH	DEFINED		8116	0	0
MANPOWER INC WIS	COMM	56418H100	2718	63500	SH	SOLE	04	63500	0	0
MANTECH INTERNATIONAL CORPORAT	COMM	564563104	203	8295	SH	DEFINED		8295	0	0
MANTECH INTERNATIONAL CORPORAT	COMM	564563104	49	2000	SH	SOLE	04	2000	0	0
MANTECH INTERNATIONAL CORPORAT	COMM	564563104	436	17800	SH	SOLE	05	0	0	17800
MAPICS INC	COMM	564910107	1243	97834	SH	DEFINED		97834	0	0
MAPICS INC	COMM	564910107	738	58132	SH	SOLE	04	58132	0	0
MAPICS INC	COMM	564910107	428	33700	SH	SOLE	05	0	0	33700
MANUGISTICS GROUP INC	COMM	565011103	43	27400	SH	DEFINED		27400	0	0
MANUGISTICS GROUP INC	COMM	565011103	9	5900	SH	SOLE	04	5900	0	0
MANUGISTICS GROUP INC	COMM	565011103	128	80800	SH	SOLE	05	0	0	80800
MANULIFE FINANCIAL CORP	COMM	56501R106	1	42	SH	DEFINED		42	0	0
MANULIFE FINANCIAL CORP	COMM	56501R106	0	2	SH	SOLE	04	2	0	0
MAPINFO CORP	COMM	565105103	112	9200	SH	DEFINED		9200	0	0
MAPINFO CORP	COMM	565105103	18	1500	SH	SOLE	04	1500	0	0
MAPINFO CORP	COMM	565105103	346	28300	SH	SOLE	05	0	0	28300
MARATHON OIL CORP	COMM	565849106	8962	185747	SH	DEFINED		185747	0	0
MARATHON OIL CORP	COMM	565849106	2565	53177	SH	SOLE	04	53177	0	0
MARATHON OIL CORP	COMM	565849106	2436	50500	SH	SOLE	05	0	0	50500
MARATHON OIL CORP	COMM	565849106	144	3000	SH	SOLE	07	3000	0	0
MARCHEX INC	COMM	56624R108	7	400	SH	DEFINED		400	0	0
MARCUS CORP.	COMM	566330106	137	6879	SH	DEFINED		6879	0	0
MARCUS CORP.	COMM	566330106	34	1717	SH	SOLE	04	1717	0	0
MARCUS CORP.	COMM	566330106	416	20900	SH	SOLE	05	0	0	20900
MARINEMAX INC	COMM	567908108	117	3800	SH	DEFINED		3800	0	0
MARINEMAX INC	COMM	567908108	27	900	SH	SOLE	04	900	0	0
MARINEMAX INC	COMM	567908108	409	13300	SH	SOLE	05	0	0	13300
MARINE PRODUCTS CORPORATION	COMM	568427108	45	2775	SH	DEFINED		2775	0	0
MARINE PRODUCTS CORPORATION	COMM	568427108	19	1200	SH	SOLE	04	1200	0	0
MARINE PRODUCTS CORPORATION	COMM	568427108	119	7350	SH	SOLE	05	0	0	7350
MARISA CHRISTINA INC	COMM	570268102	0	900	SH	DEFINED		900	0	0
MARITRANS INC	COMM	570363101	9	500	SH	DEFINED		500	0	0
MARKEL CORP.	COMM	570535104	521	1500	SH	DEFINED		1500	0	0
MARLIN BUSINESS SERVICES INC	COMM	571157106	56	2900	SH	DEFINED		2900	0	0
MARLIN BUSINESS SERVICES INC	COMM	571157106	1	100	SH	SOLE	04	100	0	0
MARLIN BUSINESS SERVICES INC	COMM	571157106	21	1100	SH	SOLE	05	0	0	1100
MARSH & MCLENNAN COS INC	COMM	571748102	5072	169698	SH	DEFINED		169698	0	0
MARSH & MCLENNAN COS INC	COMM	571748102	7801	167600	SH	DEFINED	03	167600	0	0
MARSH & MCLENNAN COS INC	COMM	571748102	1847	61810	SH	SOLE	04	61810	0	0
MARSH & MCLENNAN COS INC	COMM	571748102	2262	75700	SH	SOLE	05	0	0	75700
MARSH SUPERMARKETS INC	COMM	571783208	8	700	SH	DEFINED		700	0	0
MARSHALL & ILSLEY CORP	COMM	571834100	3949	95800	SH	DEFINED		95800	0	0
MARSHALL & ILSLEY CORP	COMM	571834100	1047	25400	SH	SOLE	04	25400	0	0
MARSHALL & ILSLEY CORP	COMM	571834100	1360	33000	SH	SOLE	05	0	0	33000
MARRIOTT INTERNATIONAL INC.	COMM	571903202	5503	83427	SH	DEFINED		83427	0	0
MARRIOTT INTERNATIONAL INC.	COMM	571903202	2572	39000	SH	SOLE	02	0	0	39000
MARRIOTT INTERNATIONAL INC.	COMM	571903202	2330	35323	SH	SOLE	04	35323	0	0
MARRIOTT INTERNATIONAL INC.	COMM	571903202	2051	31100	SH	SOLE	05	0	0	31100
MARSHALL EDWARDS INC	COMM	572322303	2	300	SH	DEFINED		300	0	0
MARSHALL EDWARDS INC	COMM	572322303	0	100	SH	SOLE	04	100	0	0
MARSHALL EDWARDS INC	COMM	572322303	7	1000	SH	SOLE	05	0	0	1000
MARTEK BIOSCIENCES CORP	COMM	572901106	2340	40500	SH	SOLE		20000	0	20500
MARTEK BIOSCIENCES CORP	COMM	572901106	102	1800	SH	DEFINED		1800	0	0
MARTEK BIOSCIENCES CORP	COMM	572901106	1294	22800	SH	SOLE	04	22800	0	0
MARTEN TRANS LTD	COMM	573075108	45	2125	SH	DEFINED		2125	0	0
MARTEN TRANS LTD	COMM	573075108	8	400	SH	SOLE	04	400	0	0
MARTEN TRANS LTD	COMM	573075108	97	4600	SH	SOLE	05	0	0	4600
MARTHA STEWART LIVING OMNI	COMM	573083102	124	5582	SH	DEFINED		5582	0	0
MARTHA STEWART LIVING OMNI	COMM	573083102	11	496	SH	SOLE	04	496	0	0
MARTHA STEWART LIVING OMNI	COMM	573083102	528	23700	SH	SOLE	05	0	0	23700
MARTIN MARIETTA MATERIALS	COMM	573284106	35121	623600	SH	DEFINED		623600	0	0
MARTIN MARIETTA MATERIALS	COMM	573284106	1770	31445	SH	SOLE	04	31445	0	0
MARTIN MIDSTREAM PARTNERS LP	COMM	573331105	36	1100	SH	DEFINED		1100	0	0
MARVEL ENTERPRISES INC	COMM	57383M108	113	5700	SH	DEFINED		5700	0	0
MASCO CORP	COMM	574599106	7573	220879	SH	DEFINED		220879	0	0
MASCO CORP	COMM	574599106	2446	71336	SH	SOLE	04	71336	0	0
MASCO CORP	COMM	574599106	2355	68700	SH	SOLE	05	0	0	68700

MASSBANK CORP READING MASS	COMM	576152102	9	250	SH	DEFINED		250	0	0
MASSEY ENERGY COMPANY	COMM	576206106	704	17400	SH	DEFINED		17400	0	0
MASSEY ENERGY COMPANY	COMM	576206106	6918	304800	SH	DEFINED 03		304800	0	0
MASTEC INC	COMM	576323109	60	7600	SH	DEFINED		7600	0	0
MASTEC INC	COMM	576323109	15	2000	SH	SOLE 04		2000	0	0
MASTEC INC	COMM	576323109	211	26600	SH	SOLE 05		0	0	26600
MATERIAL SCIENCES CORP.	COMM	576674105	12	900	SH	DEFINED		900	0	0
MATRIA HEALTHCARE INC	COMM	576817209	245	7987	SH	DEFINED		7987	0	0
MATRIA HEALTHCARE INC	COMM	576817209	55	1800	SH	SOLE 04		1800	0	0
MATRIA HEALTHCARE INC	COMM	576817209	688	22362	SH	SOLE 05		0	0	22362
MATRIX SVC CO	COMM	576853105	45	9300	SH	DEFINED		9300	0	0
MATRIX SVC CO	COMM	576853105	8	1700	SH	SOLE 04		1700	0	0
MATRIX SVC CO	COMM	576853105	124	25500	SH	SOLE 05		0	0	25500
MATRIX INITIATIVES INC	COMM	57685L105	23	2100	SH	DEFINED		2100	0	0
MATRIXONE, INC.	COMM	57685P304	82	18897	SH	DEFINED		18897	0	0
MATRIXONE, INC.	COMM	57685P304	18	4318	SH	SOLE 04		4318	0	0
MATRIXONE, INC.	COMM	57685P304	252	58000	SH	SOLE 05		0	0	58000
MATEL INC	COMM	577081102	9903	472034	SH	DEFINED		472034	0	0
MATEL INC	COMM	577081102	1029	49061	SH	SOLE 04		49061	0	0
MATEL INC	COMM	577081102	1266	60350	SH	SOLE 05		0	0	60350
MATEL INC	COMM	577081102	1279	61000	SH	SOLE 07		61000	0	0
MATTHEWS INTL CORP	COMM	577128101	359	11073	SH	DEFINED		11073	0	0
MATTHEWS INTL CORP	COMM	577128101	93	2892	SH	SOLE 04		2892	0	0
MATTHEWS INTL CORP	COMM	577128101	1093	33700	SH	SOLE 05		0	0	33700
MATTSON TECHNOLOGY INC	COMM	577223100	106	12899	SH	DEFINED		12899	0	0
MATTSON TECHNOLOGY INC	COMM	577223100	27	3371	SH	SOLE 04		3371	0	0
MATTSON TECHNOLOGY INC	COMM	577223100	316	38300	SH	SOLE 05		0	0	38300
MAUI LD & PINEAPPLE INC	COMM	577345101	58	1363	SH	DEFINED		1363	0	0
MAUI LD & PINEAPPLE INC	COMM	577345101	12	300	SH	SOLE 04		300	0	0
MAUI LD & PINEAPPLE INC	COMM	577345101	106	2500	SH	SOLE 05		0	0	2500
MAXTOR CORP	COMM	577729205	158	29412	SH	DEFINED		29412	0	0
MAXIM INTEGRATED PRODS INC	COMM	57772K101	4255	105957	SH	DEFINED		105957	0	0
MAXIM INTEGRATED PRODS INC	COMM	57772K101	1527	38041	SH	SOLE 04		38041	0	0
MAXIM INTEGRATED PRODS INC	COMM	57772K101	1899	47304	SH	SOLE 05		0	0	47304
MAXIM PHARMACEUTICALS INC	COMM	57772M107	23	14700	SH	DEFINED		14700	0	0
MAXIM PHARMACEUTICALS INC	COMM	57772M107	5	3500	SH	SOLE 04		3500	0	0
MAXIM PHARMACEUTICALS INC	COMM	57772M107	63	39500	SH	SOLE 05		0	0	39500
MAXWELL TECHNOLOGIES INC	COMM	577767106	25	2800	SH	DEFINED		2800	0	0
MAXWELL TECHNOLOGIES INC	COMM	577767106	6	700	SH	SOLE 04		700	0	0
MAXWELL TECHNOLOGIES INC	COMM	577767106	73	8200	SH	SOLE 05		0	0	8200
MXYGEN INC	COMM	577776107	15748	1939501	SH	DEFINED		1939501	0	0
MXYGEN INC	COMM	577776107	16	2007	SH	SOLE 04		2007	0	0
MXYGEN INC	COMM	577776107	171	21100	SH	SOLE 05		0	0	21100
MAY DEPT STORES CO	COMM	577778103	5633	153039	SH	DEFINED		153039	0	0
MAY DEPT STORES CO	COMM	577778103	1592	43255	SH	SOLE 04		43255	0	0
MAY DEPT STORES CO	COMM	577778103	1590	43200	SH	SOLE 05		0	0	43200
MAXXAM INC.	COMM	577913106	17	600	SH	DEFINED		600	0	0
MAVERICK TUBE CORP	COMM	577914104	12675	385263	SH	DEFINED		385263	0	0
MAVERICK TUBE CORP	COMM	577914104	128	3903	SH	SOLE 04		3903	0	0
MAVERICK TUBE CORP	COMM	577914104	1621	49300	SH	SOLE 05		0	0	49300
MAXIMUS INC.	COMM	577933104	209	6304	SH	DEFINED		6304	0	0
MAXIMUS INC.	COMM	577933104	55	1679	SH	SOLE 04		1679	0	0
MAXIMUS INC.	COMM	577933104	612	18400	SH	SOLE 05		0	0	18400
MAYTAG CORP.	COMM	578592107	360	26003	SH	DEFINED		26003	0	0
MAYTAG CORP.	COMM	578592107	134	9678	SH	SOLE 04		9678	0	0
MAYTAG CORP.	COMM	578592107	162	11700	SH	SOLE 05		0	0	11700
MBT FINANCIAL CORP	COMM	578877102	64	3477	SH	DEFINED		3477	0	0
MBT FINANCIAL CORP	COMM	578877102	24	1338	SH	SOLE 04		1338	0	0
MBT FINANCIAL CORP	COMM	578877102	182	9754	SH	SOLE 05		0	0	9754
MCAFEE INC	COMM	579064106	43531	1888577	SH	DEFINED		1888577	0	0
MCAFEE INC	COMM	579064106	2028	88000	SH	SOLE		88000	0	0
MCAFEE INC	COMM	579064106	2638	114482	SH	SOLE 04		114482	0	0
MCAFEE INC	COMM	579064106	1083	47000	SH	SOLE 07		47000	0	0
MCAFEE INC	COMM	579064106	6338	275000	SH	SOLE 07		275000	0	0
MCCLATCHY COMPANY	COMM	579489105	451	6100	SH	DEFINED		6100	0	0
MCCORMICK & CO INC	COMM	579780206	1612	47100	SH	DEFINED		47100	0	0
MCCORMICK & CO INC	COMM	579780206	1516	44300	SH	SOLE 02		0	0	44300
MCCORMICK & CO INC	COMM	579780206	554	16200	SH	SOLE 04		16200	0	0
MCCORMICK & CO INC	COMM	579780206	684	20000	SH	SOLE 05		0	0	20000
MCDATA CORPORATION	COMM	580031201	151	42000	SH	DEFINED		42000	0	0
MCDATA CORPORATION	COMM	580031201	298	82900	SH	SOLE 04		82900	0	0
MCDATA CORPORATION	COMM	580031201	440	122400	SH	SOLE 05		0	0	122400
MCDERMOTT INTERNATIONAL INC.	COMM	580037109	13434	707100	SH	DEFINED		707100	0	0
MCDONALDS CORP	COMM	580135101	157880	5092918	SH	DEFINED		5092918	0	0
MCDONALDS CORP	COMM	580135101	2635	85000	SH	SOLE		85000	0	0
MCDONALDS CORP	COMM	580135101	24469	846400	SH	DEFINED 03		846400	0	0
MCDONALDS CORP	COMM	580135101	4668	150600	SH	SOLE 04		150600	0	0
MCDONALDS CORP	COMM	580135101	5673	183000	SH	SOLE 05		0	0	183000
MCDONALDS CORP	COMM	580135101	9238	298000	SH	SOLE 07		298000	0	0
MCG CAPITAL CORPORATION	COMM	58047P107	255	16595	SH	DEFINED		16595	0	0
MCG CAPITAL CORPORATION	COMM	58047P107	47	3100	SH	SOLE 04		3100	0	0
MCG CAPITAL CORPORATION	COMM	58047P107	560	36400	SH	SOLE 05		0	0	36400
MCGRATH RENTCORP	COMM	580589109	126	5610	SH	DEFINED		5610	0	0
MCGRATH RENTCORP	COMM	580589109	34	1512	SH	SOLE 04		1512	0	0
MCGRATH RENTCORP	COMM	580589109	396	17600	SH	SOLE 05		0	0	17600
MCGRATH RENTCORP	COMM	580589109	4878	56708	SH	DEFINED		56708	0	0
MCGRAW-HILL COMPANIES INC.	COMM	580645109	1992	23157	SH	SOLE 04		23157	0	0
MCGRAW-HILL COMPANIES INC.	COMM	580645109	2374	27600	SH	SOLE 05		0	0	27600
MCKESSON CORP	COMM	58155Q103	11917	314784	SH	DEFINED		314784	0	0
MCKESSON CORP	COMM	58155Q103	1664	43966	SH	SOLE 04		43966	0	0

MCKESSON CORP	COMM	58155Q103	1618	42739	SH	SOLE	05	0	0	42739
MCKESSON CORP	COMM	58155Q103	2082	55000	SH	SOLE	07	55000	0	0
MCLEOD INC	COMM	582266706	1	11038	SH	DEFINED		11038	0	0
MCMORAN EXPLORATION CO.	COMM	582411104	129	6400	SH	DEFINED		6400	0	0
MCMORAN EXPLORATION CO.	COMM	582411104	28	1400	SH	SOLE	04	1400	0	0
MCMORAN EXPLORATION CO.	COMM	582411104	547	27000	SH	SOLE	05	0	0	27000
MEADE INSTRS CORP	COMM	583062104	0	200	SH	DEFINED		200	0	0
MEADOWBROOK INSURANCE GROUP	COMM	58319P108	2	400	SH	DEFINED		400	0	0
MEADWESTVACO CORP	COMM	583334107	24333	763036	SH	DEFINED		763036	0	0
MEADWESTVACO CORP	COMM	583334107	865	27128	SH	SOLE	04	27128	0	0
MEADWESTVACO CORP	COMM	583334107	967	30327	SH	SOLE	05	0	0	30327
MEASUREMENT SPECIALTIES INC	COMM	583421102	56	2500	SH	DEFINED		2500	0	0
MEASUREMENT SPECIALTIES INC	COMM	583421102	18	800	SH	SOLE	04	800	0	0
MEASUREMENT SPECIALTIES INC	COMM	583421102	193	8600	SH	SOLE	05	0	0	8600
MECHANICAL TECHNOLOGY INC	COMM	583538103	18	4100	SH	DEFINED		4100	0	0
MEDAREX INC	COMM	583916101	263	37800	SH	DEFINED		37800	0	0
MEDAREX INC	COMM	583916101	2055	286300	SH	SOLE		286300	0	0
MEDAREX INC	COMM	583916101	74	10700	SH	SOLE	04	10700	0	0
MEDAREX INC	COMM	583916101	822	117800	SH	SOLE	05	0	0	117800
MED-DESIGN CORP	COMM	583926100	0	600	SH	DEFINED		600	0	0
MEDALLION FINL CORP	COMM	583928106	37	4000	SH	DEFINED		4000	0	0
MEDCATH CORPORATION	COMM	58404W109	84	2900	SH	DEFINED		2900	0	0
MEDCATH CORPORATION	COMM	58404W109	14	500	SH	SOLE	04	500	0	0
MEDCATH CORPORATION	COMM	58404W109	302	10400	SH	SOLE	05	0	0	10400
MEDCO HEALTH SOLUTIONS INC	COMM	58405U102	501	10000	SH	SOLE		10000	0	0
MEDCO HEALTH SOLUTIONS INC	COMM	58405U102	5568	113068	SH	DEFINED		113068	0	0
MEDCO HEALTH SOLUTIONS INC	COMM	58405U102	1565	31789	SH	SOLE	04	31789	0	0
MEDCO HEALTH SOLUTIONS INC	COMM	58405U102	1880	38185	SH	SOLE	05	0	0	38185
MEDIA GEN INC	COMM	584404107	213	3500	SH	DEFINED		3500	0	0
MEDIA GEN INC	COMM	584404107	1011	16550	SH	SOLE	04	16550	0	0
MEDIA 100 INC	COMM	58440W105	0	200	SH	DEFINED		200	0	0
MEDIACOM COMMUNICATIONS CORP	COMM	58446K105	149	23300	SH	DEFINED		23300	0	0
MEDIACOM COMMUNICATIONS CORP	COMM	58446K105	36	5700	SH	SOLE	04	5700	0	0
MEDIACOM COMMUNICATIONS CORP	COMM	58446K105	464	72200	SH	SOLE	05	0	0	72200
MEDICAL ACTION INDS INC	COMM	58449L100	92	5000	SH	DEFINED		5000	0	0
MEDICAL ACTION INDS INC	COMM	58449L100	16	900	SH	SOLE	04	900	0	0
MEDICAL ACTION INDS INC	COMM	58449L100	268	14500	SH	SOLE	05	0	0	14500
MEDICAL STAFFING NETWORK HOLDI	COMM	58463F104	35	5500	SH	DEFINED		5500	0	0
MEDICAL STAFFING NETWORK HOLDI	COMM	58463F104	7	1100	SH	SOLE	04	1100	0	0
MEDICAL STAFFING NETWORK HOLDI	COMM	58463F104	88	13900	SH	SOLE	05	0	0	13900
THE MEDICINES COMPANY	COMM	584688105	394	17697	SH	DEFINED		17697	0	0
THE MEDICINES COMPANY	COMM	584688105	100	4500	SH	SOLE	04	4500	0	0
THE MEDICINES COMPANY	COMM	584688105	1198	53700	SH	SOLE	05	0	0	53700
MEDICIS PHARMACEUTICAL	COMM	584690309	36710	1204400	SH	DEFINED		1204400	0	0
MEDICIS PHARMACEUTICAL	COMM	584690309	1572	51600	SH	SOLE		0	0	51600
MEDIMMUNE INC	COMM	584699102	2009	84752	SH	DEFINED		84752	0	0
MEDIMMUNE INC	COMM	584699102	648	27337	SH	SOLE	04	27337	0	0
MEDIMMUNE INC	COMM	584699102	860	36300	SH	SOLE	05	0	0	36300
MEDIS TECHNOLOGIES LTD	COMM	58500P107	66	4671	SH	DEFINED		4671	0	0
MEDIS TECHNOLOGIES LTD	COMM	58500P107	16	1199	SH	SOLE	04	1199	0	0
MEDIS TECHNOLOGIES LTD	COMM	58500P107	212	14993	SH	SOLE	05	0	0	14993
MEDTRONIC INC	COMM	585055106	19423	384540	SH	DEFINED		384540	0	0
MEDTRONIC INC	COMM	585055106	1022	20000	SH	SOLE		20000	0	0
MEDTRONIC INC	COMM	585055106	2525	50000	SH	SOLE	02	0	0	50000
MEDTRONIC INC	COMM	585055106	7464	147783	SH	SOLE	04	147783	0	0
MEDTRONIC INC	COMM	585055106	9051	179200	SH	SOLE	05	0	0	179200
MEDWAVE INC.	COMM	585081102	1	300	SH	DEFINED		300	0	0
MELLON FINANCIAL CORP.	COMM	58551A108	95491	3367116	SH	DEFINED		3367116	0	0
MELLON FINANCIAL CORP.	COMM	58551A108	19737	624600	SH	DEFINED	03	624600	0	0
MELLON FINANCIAL CORP.	COMM	58551A108	1401	49417	SH	SOLE	04	49417	0	0
MELLON FINANCIAL CORP.	COMM	58551A108	1749	61700	SH	SOLE	05	0	0	61700
MENS WEARHOUSE INC	COMM	587118100	8558	209761	SH	DEFINED		209761	0	0
MENS WEARHOUSE INC	COMM	587118100	1509	37000	SH	SOLE		0	0	37000
MENS WEARHOUSE INC	COMM	587118100	115	2831	SH	SOLE	04	2831	0	0
MENS WEARHOUSE INC	COMM	587118100	1590	38986	SH	SOLE	05	0	0	38986
MENTOR CORP.	COMM	587188103	33886	1055644	SH	DEFINED		1055644	0	0
MENTOR CORP.	COMM	587188103	127	3976	SH	SOLE	04	3976	0	0
MENTOR CORP.	COMM	587188103	1630	50800	SH	SOLE	05	0	0	50800
MENTOR GRAPHICS CORP	COMM	587200106	368	27400	SH	DEFINED		27400	0	0
MENTOR GRAPHICS CORP	COMM	587200106	754	56119	SH	SOLE	04	56119	0	0
MENTOR GRAPHICS CORP	COMM	587200106	1117	83100	SH	SOLE	05	0	0	83100
MERCANTILE BANK CORP	COMM	587376104	97	2380	SH	DEFINED		2380	0	0
MERCANTILE BANK CORP	COMM	587376104	1221	29725	SH	SOLE		0	0	29725
MERCANTILE BANK CORP	COMM	587376104	30	740	SH	SOLE	04	740	0	0
MERCANTILE BANK CORP	COMM	587376104	473	11524	SH	SOLE	05	0	0	11524
MERCANTILE BANKSHARES CORP	COMM	587405101	822	16478	SH	DEFINED		16478	0	0
MERCANTILE BANKSHARES CORP	COMM	587405101	2740	54888	SH	SOLE	04	54888	0	0
MERCANTILE BANKSHARES CORP	COMM	587405101	0	1	SH	SOLE	05	0	0	1
MERCHANTS BANCSHARES INC	COMM	588448100	9	350	SH	DEFINED		350	0	0
MERCHANTS GROUP INC	COMM	588539106	2	100	SH	DEFINED		100	0	0
MERCK & CO INC	COMM	589331107	28731	889259	SH	DEFINED		889259	0	0
MERCK & CO INC	COMM	589331107	12366	276100	SH	DEFINED	03	276100	0	0
MERCK & CO INC	COMM	589331107	8805	272520	SH	SOLE	04	272520	0	0
MERCK & CO INC	COMM	589331107	10549	326500	SH	SOLE	05	0	0	326500
MERCURY COMPUTER SYSTEMS INC	COMM	589378108	249	8956	SH	DEFINED		8956	0	0
MERCURY COMPUTER SYSTEMS INC	COMM	589378108	65	2347	SH	SOLE	04	2347	0	0
MERCURY COMPUTER SYSTEMS INC	COMM	589378108	782	28100	SH	SOLE	05	0	0	28100
MERCURY GEN CORP NEW	COMM	589400100	6355	116800	SH	DEFINED		116800	0	0
MERCURY INTERACTIVE CORP	COMM	589405109	7901	168827	SH	DEFINED		168827	0	0
MERCURY INTERACTIVE CORP	COMM	589405109	591	12632	SH	SOLE	04	12632	0	0

MERCURY INTERACTIVE CORP	COMM	589405109	678	14500	SH	SOLE	05	0	0	14500
MEREDITH CORP.	COMM	589433101	802	17221	SH	DEFINED		17221	0	0
MEREDITH CORP.	COMM	589433101	342	7359	SH	SOLE	04	7359	0	0
MEREDITH CORP.	COMM	589433101	344	7400	SH	SOLE	05	0	0	7400
MERIDIAN BIOSCIENCE INC	COMM	589584101	13	900	SH	DEFINED		900	0	0
MERIDIAN RESOURCE CORP.	COMM	58977Q109	125	23511	SH	DEFINED		23511	0	0
MERIDIAN RESOURCE CORP.	COMM	58977Q109	26	4986	SH	SOLE	04	4986	0	0
MERIDIAN RESOURCE CORP.	COMM	58977Q109	333	62700	SH	SOLE	05	0	0	62700
MERISTAR HOSPITALITY CORP.	COMM	58984Y103	202	29158	SH	DEFINED		29158	0	0
MERISTAR HOSPITALITY CORP.	COMM	58984Y103	51	7365	SH	SOLE	04	7365	0	0
MERISTAR HOSPITALITY CORP.	COMM	58984Y103	595	85700	SH	SOLE	05	0	0	85700
MERIT MED SYS INC	COMM	589889104	125	10578	SH	DEFINED		10578	0	0
MERIT MED SYS INC	COMM	589889104	27	2354	SH	SOLE	04	2354	0	0
MERIT MED SYS INC	COMM	589889104	382	32165	SH	SOLE	05	0	0	32165
MERIDIAN GOLD INC	COMM	589975101	94	5580	SH	DEFINED		5580	0	0
MERGE TECHNOLOGIES INC	COMM	589981109	55	3200	SH	DEFINED		3200	0	0
MERGE TECHNOLOGIES INC	COMM	589981109	12	700	SH	SOLE	04	700	0	0
MERGE TECHNOLOGIES INC	COMM	589981109	140	8100	SH	SOLE	05	0	0	8100
MERITAGE HOMES CORP	COMM	59001A102	457	7700	SH	DEFINED		7700	0	0
MERITAGE HOMES CORP	COMM	59001A102	118	2000	SH	SOLE	04	2000	0	0
MERITAGE HOMES CORP	COMM	59001A102	1426	24000	SH	SOLE	05	0	0	24000
MERIX CORP	COMM	590049102	111	9900	SH	DEFINED		9900	0	0
MERIX CORP	COMM	590049102	25	2300	SH	SOLE	04	2300	0	0
MERIX CORP	COMM	590049102	300	26600	SH	SOLE	05	0	0	26600
MERRILL LYNCH & CO.	COMM	590188108	24347	435167	SH	DEFINED		435167	0	0
MERRILL LYNCH & CO.	COMM	590188108	6368	113825	SH	SOLE	04	113825	0	0
MERRILL LYNCH & CO.	COMM	590188108	7700	137631	SH	SOLE	05	0	0	137631
MESA AIR GROUP INC	COMM	590479101	86	12456	SH	DEFINED		12456	0	0
MESA AIR GROUP INC	COMM	590479101	22	3222	SH	SOLE	04	3222	0	0
MESA AIR GROUP INC	COMM	590479101	250	36300	SH	SOLE	05	0	0	36300
MESTEK INC.	COMM	590829107	11	500	SH	DEFINED		500	0	0
METAL MGMT INC	COMM	591097209	122	4700	SH	DEFINED		4700	0	0
METAL MGMT INC	COMM	591097209	51	2000	SH	SOLE	04	2000	0	0
METAL MGMT INC	COMM	591097209	615	23700	SH	SOLE	05	0	0	23700
METALS USA INC.	COMM	591324207	141	7100	SH	DEFINED		7100	0	0
METALS USA INC.	COMM	591324207	31	1600	SH	SOLE	04	1600	0	0
METALS USA INC.	COMM	591324207	372	18700	SH	SOLE	05	0	0	18700
METASOLV INC	COMM	59139P104	4	1900	SH	DEFINED		1900	0	0
METHODE ELECTRONICS INC	COMM	591520200	161	13480	SH	DEFINED		13480	0	0
METHODE ELECTRONICS INC	COMM	591520200	38	3186	SH	SOLE	04	3186	0	0
METHODE ELECTRONICS INC	COMM	591520200	486	40600	SH	SOLE	05	0	0	40600
METLIFE INC	COMM	59156R108	29815	767242	SH	DEFINED		767242	0	0
METLIFE INC	COMM	59156R108	2448	63000	SH	SOLE		63000	0	0
METLIFE INC	COMM	59156R108	3775	105200	SH	DEFINED	03	105200	0	0
METLIFE INC	COMM	59156R108	3456	88941	SH	SOLE	04	88941	0	0
METLIFE INC	COMM	59156R108	4243	109200	SH	SOLE	05	0	0	109200
METLIFE INC	COMM	59156R108	3225	83000	SH	SOLE	07	83000	0	0
METLIFE INC	COMM	59156R108	7616	196000	SH	SOLE	07	196000	0	0
METRIS COS INC	COMM	591598107	157	13100	SH	DEFINED		13100	0	0
METRIS COS INC	COMM	591598107	34	2900	SH	SOLE	04	2900	0	0
METRIS COS INC	COMM	591598107	442	36900	SH	SOLE	05	0	0	36900
METRO GOLDWYN MAYER INC	COMM	591610100	1139	95279	SH	DEFINED		95279	0	0
METRO GOLDWYN MAYER INC	COMM	591610100	542	45358	SH	SOLE	04	45358	0	0
METRO ONE TELECOMMUNICATIONS I	COMM	59163F105	4	3700	SH	DEFINED		3700	0	0
METROLOGIC INSTRS INC	COMM	591676101	108	5000	SH	DEFINED		5000	0	0
METROLOGIC INSTRS INC	COMM	591676101	21	1000	SH	SOLE	04	1000	0	0
METROLOGIC INSTRS INC	COMM	591676101	259	11900	SH	SOLE	05	0	0	11900
METTER-TOLEDO INTERNATIONAL IN	COMM	592688105	85	1800	SH	DEFINED		1800	0	0
MICHAELS STORES INC	COMM	594087108	25822	717300	SH	DEFINED		717300	0	0
MICHAELS STORES INC	COMM	594087108	3385	94038	SH	SOLE	04	94038	0	0
MICREL INC	COMM	594793101	258	28760	SH	DEFINED		28760	0	0
MICREL INC	COMM	594793101	611	68113	SH	SOLE	04	68113	0	0
MICREL INC	COMM	594793101	651	72600	SH	SOLE	05	0	0	72600
MICROS SYSTEMS INC.	COMM	594901100	486	13398	SH	DEFINED		13398	0	0
MICROS SYSTEMS INC.	COMM	594901100	120	3326	SH	SOLE	04	3326	0	0
MICROS SYSTEMS INC.	COMM	594901100	1531	42200	SH	SOLE	05	0	0	42200
MICROSOFT CORP	COMM	594918104	114920	4764524	SH	DEFINED		4764524	0	0
MICROSOFT CORP	COMM	594918104	5812	241000	SH	SOLE	02	0	0	241000
MICROSOFT CORP	COMM	594918104	30461	1262918	SH	SOLE	04	1262918	0	0
MICROSOFT CORP	COMM	594918104	36078	1495772	SH	SOLE	05	0	0	1495772
MICROVISION INC WASH	COMM	594960106	54	9800	SH	DEFINED		9800	0	0
MICROVISION INC WASH	COMM	594960106	13	2400	SH	SOLE	04	2400	0	0
MICROVISION INC WASH	COMM	594960106	153	27800	SH	SOLE	05	0	0	27800
MICROSTRATEGY INC	COMM	594972408	281	5090	SH	DEFINED		5090	0	0
MICROSTRATEGY INC	COMM	594972408	1238	22400	SH	SOLE		0	0	22400
MICROSTRATEGY INC	COMM	594972408	40	737	SH	SOLE	04	737	0	0
MICROSTRATEGY INC	COMM	594972408	852	15435	SH	SOLE	05	0	0	15435
MICROCHIP TECHNOLOGY INC	COMM	595017104	1897	75049	SH	DEFINED		75049	0	0
MICROCHIP TECHNOLOGY INC	COMM	595017104	3771	149120	SH	SOLE	04	149120	0	0
MICROFINANCIAL INC.	COMM	595072109	2	500	SH	DEFINED		500	0	0
MICROMUSE INC	COMM	595094103	144	31200	SH	DEFINED		31200	0	0
MICROMUSE INC	COMM	595094103	32	7100	SH	SOLE	04	7100	0	0
MICROMUSE INC	COMM	595094103	414	89600	SH	SOLE	05	0	0	89600
MICRON TECHNOLOGY INC	COMM	595112103	2299	224168	SH	DEFINED		224168	0	0
MICRON TECHNOLOGY INC	COMM	595112103	794	77398	SH	SOLE	04	77398	0	0
MICRON TECHNOLOGY INC	COMM	595112103	917	89400	SH	SOLE	05	0	0	89400
MICROSEMI CORP	COMM	595137100	372	23090	SH	DEFINED		23090	0	0
MICROSEMI CORP	COMM	595137100	1588	98500	SH	SOLE		0	0	98500
MICROSEMI CORP	COMM	595137100	87	5408	SH	SOLE	04	5408	0	0
MICROSEMI CORP	COMM	595137100	1101	68300	SH	SOLE	05	0	0	68300

MICROTUNE INC	COMM	59514P109	67	15700	SH	DEFINED		15700	0	0
MICROTUNE INC	COMM	59514P109	15	3500	SH	SOLE	04	3500	0	0
MICROTUNE INC	COMM	59514P109	176	40800	SH	SOLE	05	0	0	40800
MICROTEK MEDICAL HOLDINGS INC	COMM	59515B109	35	10600	SH	DEFINED		10600	0	0
MICROTEK MEDICAL HOLDINGS INC	COMM	59515B109	10	3200	SH	SOLE	04	3200	0	0
MICROTEK MEDICAL HOLDINGS INC	COMM	59515B109	123	36600	SH	SOLE	05	0	0	36600
MID PENN BANCORP INC	COMM	59540G107	2	105	SH	DEFINED		105	0	0
MID-STATE BANCHARES	COMM	595440108	5802	221550	SH	DEFINED		221550	0	0
MID-STATE BANCHARES	COMM	595440108	56	2140	SH	SOLE	04	2140	0	0
MID-STATE BANCHARES	COMM	595440108	785	30000	SH	SOLE	05	0	0	30000
MIDAS INC.	COMM	595626102	150	6642	SH	DEFINED		6642	0	0
MIDAS INC.	COMM	595626102	40	1789	SH	SOLE	04	1789	0	0
MIDAS INC.	COMM	595626102	423	18700	SH	SOLE	05	0	0	18700
MIDDLEBY CORP	COMM	596278101	142	2900	SH	DEFINED		2900	0	0
MIDDLEBY CORP	COMM	596278101	29	600	SH	SOLE	04	600	0	0
MIDDLEBY CORP	COMM	596278101	323	6600	SH	SOLE	05	0	0	6600
MIDDLESEX WTR CO	COMM	596680108	66	3748	SH	DEFINED		3748	0	0
MIDDLESEX WTR CO	COMM	596680108	20	1133	SH	SOLE	04	1133	0	0
MIDDLESEX WTR CO	COMM	596680108	322	18166	SH	SOLE	05	0	0	18166
MIDLAND CO.	COMM	597486109	67	2158	SH	DEFINED		2158	0	0
MIDLAND CO.	COMM	597486109	24	788	SH	SOLE	04	788	0	0
MIDLAND CO.	COMM	597486109	188	6000	SH	SOLE	05	0	0	6000
MIDWEST EXPRESS HOLDINGS	COMM	597911106	1	800	SH	DEFINED		800	0	0
MIDWAY GAMES INC	COMM	598148104	199	19374	SH	DEFINED		19374	0	0
MIDWAY GAMES INC	COMM	598148104	43	4189	SH	SOLE	04	4189	0	0
MIDWAY GAMES INC	COMM	598148104	503	49000	SH	SOLE	05	0	0	49000
MIDWEST BANC HOLDINGS INC	COMM	598251106	90	4580	SH	DEFINED		4580	0	0
MIDWEST BANC HOLDINGS INC	COMM	598251106	21	1100	SH	SOLE	04	1100	0	0
MIDWEST BANC HOLDINGS INC	COMM	598251106	232	11800	SH	SOLE	05	0	0	11800
MIKOHN GAMING CORP	COMM	59862K108	61	4900	SH	DEFINED		4900	0	0
MILACRON INC.	COMM	598709103	59	20690	SH	DEFINED		20690	0	0
MILACRON INC.	COMM	598709103	16	5616	SH	SOLE	04	5616	0	0
MILACRON INC.	COMM	598709103	247	85813	SH	SOLE	05	0	0	85813
MILLENNIUM PHARMACEUTICALS INC	COMM	599902103	330	40138	SH	DEFINED		40138	0	0
MILLENNIUM PHARMACEUTICALS INC	COMM	599902103	1772	215052	SH	SOLE	04	215052	0	0
MILLENNIUM CELL INC	COMM	60038B105	7	3700	SH	DEFINED		3700	0	0
HERMAN MILLER INC	COMM	600544100	142	4690	SH	DEFINED		4690	0	0
HERMAN MILLER INC	COMM	600544100	1490	49132	SH	SOLE	04	49132	0	0
MILLIPORE CORP	COMM	601073109	567	13255	SH	DEFINED		13255	0	0
MILLIPORE CORP	COMM	601073109	247	5777	SH	SOLE	04	5777	0	0
MILLIPORE CORP	COMM	601073109	314	7352	SH	SOLE	05	0	0	7352
MILLS CORP	COMM	601148109	417	7900	SH	DEFINED		7900	0	0
MINDSPEED TECHNOLOGIES INC	COMM	602682106	83	38966	SH	DEFINED		38966	0	0
MINDSPEED TECHNOLOGIES INC	COMM	602682106	19	9000	SH	SOLE	04	9000	0	0
MINDSPEED TECHNOLOGIES INC	COMM	602682106	243	113800	SH	SOLE	05	0	0	113800
MINE SAFETY APPLIANCES CO	COMM	602720104	302	7926	SH	DEFINED		7926	0	0
MINE SAFETY APPLIANCES CO	COMM	602720104	71	1876	SH	SOLE	04	1876	0	0
MINE SAFETY APPLIANCES CO	COMM	602720104	823	21559	SH	SOLE	05	0	0	21559
MINERALS TECHNOLOGIES INC.	COMM	603158106	499	7653	SH	DEFINED		7653	0	0
MINERALS TECHNOLOGIES INC.	COMM	603158106	1081	16563	SH	SOLE	04	16563	0	0
MINERALS TECHNOLOGIES INC.	COMM	603158106	1534	23500	SH	SOLE	05	0	0	23500
MIPS TECHNOLOGIES INC.	COMM	604567107	139	12500	SH	DEFINED		12500	0	0
MIPS TECHNOLOGIES INC.	COMM	604567107	35	3200	SH	SOLE	04	3200	0	0
MIPS TECHNOLOGIES INC.	COMM	604567107	405	36400	SH	SOLE	05	0	0	36400
MIRAVANT MEDICAL TECHNOLOGY	COMM	604690107	2	2800	SH	DEFINED		2800	0	0
MISSION RESOURCES CORPORATION	COMM	605109107	150	20900	SH	DEFINED		20900	0	0
MISSION RESOURCES CORPORATION	COMM	605109107	36	5000	SH	SOLE	04	5000	0	0
MISSION RESOURCES CORPORATION	COMM	605109107	412	57200	SH	SOLE	05	0	0	57200
MISSION WEST PROPERTIES	COMM	605203108	47	4500	SH	DEFINED		4500	0	0
MISSION WEST PROPERTIES	COMM	605203108	15	1500	SH	SOLE	04	1500	0	0
MISSION WEST PROPERTIES	COMM	605203108	111	10600	SH	SOLE	05	0	0	10600
MOBIUS MGMT SYS INC	COMM	606925105	7	1100	SH	DEFINED		1100	0	0
MOBILE MINI INC	COMM	60740F105	295	7271	SH	DEFINED		7271	0	0
MOBILE MINI INC	COMM	60740F105	1818	44700	SH	SOLE		0	0	44700
MOBILE MINI INC	COMM	60740F105	43	1076	SH	SOLE	04	1076	0	0
MOBILE MINI INC	COMM	60740F105	842	20700	SH	SOLE	05	0	0	20700
MOBILITY ELECTRONICS INC	COMM	60741U101	56	7800	SH	DEFINED		7800	0	0
MOBILITY ELECTRONICS INC	COMM	60741U101	12	1800	SH	SOLE	04	1800	0	0
MOBILITY ELECTRONICS INC	COMM	60741U101	150	20900	SH	SOLE	05	0	0	20900
MODINE MFG CO	COMM	607828100	283	9894	SH	DEFINED		9894	0	0
MODINE MFG CO	COMM	607828100	738	25721	SH	SOLE	04	25721	0	0
MODINE MFG CO	COMM	607828100	820	28600	SH	SOLE	05	0	0	28600
MODTECH HOLDINGS INC	COMM	60783C100	7	900	SH	DEFINED		900	0	0
MOHAWK INDUSTRIES INC.	COMM	608190104	603	7264	SH	DEFINED		7264	0	0
MOHAWK INDUSTRIES INC.	COMM	608190104	3569	42988	SH	SOLE	04	42988	0	0
MOLDFLOW CORPORATION	COMM	608507109	6	400	SH	DEFINED		400	0	0
MOLECULAR DEVICES CORP	COMM	60851C107	107	5837	SH	DEFINED		5837	0	0
MOLECULAR DEVICES CORP	COMM	60851C107	30	1671	SH	SOLE	04	1671	0	0
MOLECULAR DEVICES CORP	COMM	60851C107	352	19100	SH	SOLE	05	0	0	19100
MOLEX INC	COMM	608554101	1349	51762	SH	DEFINED		51762	0	0
MOLEX INC	COMM	608554101	473	18181	SH	SOLE	04	18181	0	0
MOLEX INC	COMM	608554101	719	27600	SH	SOLE	05	0	0	27600
MOLINA HEALTHCARE INC	COMM	60855R100	179	3900	SH	DEFINED		3900	0	0
MOLINA HEALTHCARE INC	COMM	60855R100	41	900	SH	SOLE	04	900	0	0
MOLINA HEALTHCARE INC	COMM	60855R100	437	9500	SH	SOLE	05	0	0	9500
MOLSON COORS BREWING CO	COMM	60871R209	2518	32295	SH	DEFINED		32295	0	0
MOLSON COORS BREWING CO	COMM	60871R209	651	8352	SH	SOLE	04	8352	0	0
MOLSON COORS BREWING CO	COMM	60871R209	794	10190	SH	SOLE	05	0	0	10190
MONACO COACH CORP.	COMM	60886R103	172	10724	SH	DEFINED		10724	0	0
MONACO COACH CORP.	COMM	60886R103	38	2379	SH	SOLE	04	2379	0	0

MONACO COACH CORP.	COMM	60886R103	499	31125	SH	SOLE	05	0	0	31125
MONARCH CASINO & RESORT INC	COMM	609027107	91	4600	SH	DEFINED		4600	0	0
MONEYGRAM INTERNATIONAL INC	COMM	60935Y109	252	13500	SH	DEFINED		13500	0	0
MONEYGRAM INTERNATIONAL INC	COMM	60935Y109	1193	63700	SH	SOLE	04	63700	0	0
MONMOUTH CAP CORP	COMM	609524103	2	400	SH	DEFINED		400	0	0
MONOLITHIC SYSTEM TECHNOLOGY I	COMM	609842109	45	7955	SH	DEFINED		7955	0	0
MONOLITHIC SYSTEM TECHNOLOGY I	COMM	609842109	11	2100	SH	SOLE	04	2100	0	0
MONOLITHIC SYSTEM TECHNOLOGY I	COMM	609842109	89	15700	SH	SOLE	05	0	0	15700
MONRO MUFFLER BRAKE INC	COMM	610236101	94	3750	SH	DEFINED		3750	0	0
MONRO MUFFLER BRAKE INC	COMM	610236101	22	900	SH	SOLE	04	900	0	0
MONRO MUFFLER BRAKE INC	COMM	610236101	271	10750	SH	SOLE	05	0	0	10750
MONSANTO CO	COMM	61166W101	52935	818677	SH	DEFINED		818677	0	0
MONSANTO CO	COMM	61166W101	2780	43000	SH	SOLE		43000	0	0
MONSANTO CO	COMM	61166W101	2009	31077	SH	SOLE	04	31077	0	0
MONSANTO CO	COMM	61166W101	2518	38949	SH	SOLE	05	0	0	38949
MONSANTO CO	COMM	61166W101	3491	54000	SH	SOLE	07	54000	0	0
MONSANTO CO	COMM	61166W101	8923	138000	SH	SOLE	07	138000	0	0
MONSTER WORLDWIDE INC	COMM	611742107	842	30039	SH	DEFINED		30039	0	0
MONSTER WORLDWIDE INC	COMM	611742107	302	10768	SH	SOLE	04	10768	0	0
MONSTER WORLDWIDE INC	COMM	611742107	440	15700	SH	SOLE	05	0	0	15700
MONTEREY PASTA CO	COMM	612570101	2	700	SH	DEFINED		700	0	0
MOODY'S CORPORATION	COMM	615369105	3631	45140	SH	DEFINED		45140	0	0
MOODY'S CORPORATION	COMM	615369105	1497	18617	SH	SOLE	04	18617	0	0
MOODY'S CORPORATION	COMM	615369105	1777	22100	SH	SOLE	05	0	0	22100
MOOG INC.	COMM	615394202	468	10359	SH	DEFINED		10359	0	0
MOOG INC.	COMM	615394202	105	2325	SH	SOLE	04	2325	0	0
MOOG INC.	COMM	615394202	1492	32975	SH	SOLE	05	0	0	32975
MORGANS FOODS INC	COMM	616900205	1	1600	SH	DEFINED		1600	0	0
MORGAN STANLEY	COMM	617446448	229589	4037098	SH	DEFINED		4037098	0	0
MORGAN STANLEY	COMM	617446448	24638	430600	SH	DEFINED	03	430600	0	0
MORGAN STANLEY	COMM	617446448	7748	136256	SH	SOLE	04	136256	0	0
MORGAN STANLEY	COMM	617446448	9360	164603	SH	SOLE	05	0	0	164603
MORGAN STANLEY	COMM	617446448	4890	86000	SH	SOLE	07	86000	0	0
THE MOSAIC CO	COMM	61945A107	822	51900	SH	DEFINED		51900	0	0
THE MOSAIC CO	COMM	61945A107	164	10400	SH	SOLE	04	10400	0	0
THE MOSAIC CO	COMM	61945A107	1743	110000	SH	SOLE	05	0	0	110000
MOSSIMO INC	COMM	619696107	2	800	SH	DEFINED		800	0	0
MOTHERS WORK INC	COMM	619903107	4	300	SH	DEFINED		300	0	0
MOTOROLA INC	COMM	620076109	137735	9250172	SH	DEFINED		9250172	0	0
MOTOROLA INC	COMM	620076109	908	61000	SH	SOLE		61000	0	0
MOTOROLA INC	COMM	620076109	26365	1462320	SH	DEFINED	03	1462320	0	0
MOTOROLA INC	COMM	620076109	4684	314621	SH	SOLE	04	314621	0	0
MOTOROLA INC	COMM	620076109	5308	356502	SH	SOLE	05	0	0	356502
MOTOROLA INC	COMM	620076109	3186	214000	SH	SOLE	07	214000	0	0
MOVADO GROUP INC	COMM	624580106	107	6000	SH	DEFINED		6000	0	0
MOVADO GROUP INC	COMM	624580106	25	1400	SH	SOLE	04	1400	0	0
MOVADO GROUP INC	COMM	624580106	311	17400	SH	SOLE	05	0	0	17400
MOVIE GALLERY INC	COMM	624581104	361	13010	SH	DEFINED		13010	0	0
MOVIE GALLERY INC	COMM	624581104	88	3175	SH	SOLE	04	3175	0	0
MOVIE GALLERY INC	COMM	624581104	593	21325	SH	SOLE	05	0	0	21325
MUELLER PAUL CO	COMM	624752101	2	100	SH	DEFINED		100	0	0
MUELLER INDUSTRIES INC.	COMM	624756102	377	13482	SH	DEFINED		13482	0	0
MUELLER INDUSTRIES INC.	COMM	624756102	97	3481	SH	SOLE	04	3481	0	0
MUELLER INDUSTRIES INC.	COMM	624756102	1211	43300	SH	SOLE	05	0	0	43300
MULTIMEDIA GAMES INC	COMM	625453105	86	11300	SH	DEFINED		11300	0	0
MULTIMEDIA GAMES INC	COMM	625453105	19	2600	SH	SOLE	04	2600	0	0
MULTIMEDIA GAMES INC	COMM	625453105	208	27100	SH	SOLE	05	0	0	27100
MURPHY OIL CORP	COMM	626717102	1856	18300	SH	DEFINED		18300	0	0
MURPHY OIL CORP	COMM	626717102	6348	62575	SH	SOLE	04	62575	0	0
MUTUALFIRST FINANCIAL INC	COMM	62845B104	6	300	SH	DEFINED		300	0	0
MYERS INDUSTRIES INC.	COMM	628464109	137	9872	SH	DEFINED		9872	0	0
MYERS INDUSTRIES INC.	COMM	628464109	29	2159	SH	SOLE	04	2159	0	0
MYERS INDUSTRIES INC.	COMM	628464109	411	29679	SH	SOLE	05	0	0	29679
MYKROLIS CORPORATION	COMM	62852P103	203	14500	SH	DEFINED		14500	0	0
MYKROLIS CORPORATION	COMM	62852P103	53	3800	SH	SOLE	04	3800	0	0
MYKROLIS CORPORATION	COMM	62852P103	586	41800	SH	SOLE	05	0	0	41800
MYLAN LABS INC	COMM	628530107	1355	76900	SH	DEFINED		76900	0	0
MYLAN LABS INC	COMM	628530107	529	30050	SH	SOLE	04	30050	0	0
MYLAN LABS INC	COMM	628530107	672	38150	SH	SOLE	05	0	0	38150
MYRIAD GENETICS INC	COMM	62855J104	195	11100	SH	DEFINED		11100	0	0
MYRIAD GENETICS INC	COMM	62855J104	49	2800	SH	SOLE	04	2800	0	0
MYRIAD GENETICS INC	COMM	62855J104	564	32000	SH	SOLE	05	0	0	32000
MYOGEN INC	COMM	62856E104	17	2300	SH	DEFINED		2300	0	0
MYOGEN INC	COMM	62856E104	79	10000	SH	SOLE		10000	0	0
MYOGEN INC	COMM	62856E104	5	700	SH	SOLE	04	700	0	0
MYOGEN INC	COMM	62856E104	61	8000	SH	SOLE	05	0	0	8000
NBC CAP CORP	COMM	628729105	51	2129	SH	DEFINED		2129	0	0
NBC CAP CORP	COMM	628729105	16	666	SH	SOLE	04	666	0	0
NBC CAP CORP	COMM	628729105	112	4641	SH	SOLE	05	0	0	4641
NBT BANCORP INC	COMM	628778102	246	11373	SH	DEFINED		11373	0	0
NBT BANCORP INC	COMM	628778102	65	3023	SH	SOLE	04	3023	0	0
NBT BANCORP INC	COMM	628778102	735	33895	SH	SOLE	05	0	0	33895
NBTY INC	COMM	628782104	104	4200	SH	DEFINED		4200	0	0
NCI BUILDING SYSTEMS INC.	COMM	628852105	291	7568	SH	DEFINED		7568	0	0
NCI BUILDING SYSTEMS INC.	COMM	628852105	74	1927	SH	SOLE	04	1927	0	0
NCI BUILDING SYSTEMS INC.	COMM	628852105	985	25600	SH	SOLE	05	0	0	25600
NCO GROUP INC	COMM	628858102	183	9598	SH	DEFINED		9598	0	0
NCO GROUP INC	COMM	628858102	44	2327	SH	SOLE	04	2327	0	0
NCO GROUP INC	COMM	628858102	512	26800	SH	SOLE	05	0	0	26800
NCR CORP NEW	COMM	62886E108	42117	1260236	SH	DEFINED		1260236	0	0

NCR CORP NEW	COMM	62886E108	1737	52000	SH	SOLE		52000	0	0
NCR CORP NEW	COMM	62886E108	741	22174	SH	SOLE	04	22174	0	0
NCR CORP NEW	COMM	62886E108	915	27400	SH	SOLE	05	0	0	27400
NCR CORP NEW	COMM	62886E108	3442	103000	SH	SOLE	07	103000	0	0
NS GROUP INC	COMM	628916108	161	4955	SH	DEFINED		4955	0	0
NS GROUP INC	COMM	628916108	48	1491	SH	SOLE	04	1491	0	0
NS GROUP INC	COMM	628916108	565	17400	SH	SOLE	05	0	0	17400
NASB FINANCIAL INC	COMM	628968109	27	700	SH	DEFINED		700	0	0
NASB FINANCIAL INC	COMM	628968109	7	200	SH	SOLE	04	200	0	0
NASB FINANCIAL INC	COMM	628968109	19	500	SH	SOLE	05	0	0	500
NIC INC	COMM	62914B100	58	12700	SH	DEFINED		12700	0	0
NIC INC	COMM	62914B100	12	2800	SH	SOLE	04	2800	0	0
NIC INC	COMM	62914B100	163	35600	SH	SOLE	05	0	0	35600
NL INDS INC	COMM	629156407	123	5534	SH	DEFINED		5534	0	0
NL INDS INC	COMM	629156407	16	722	SH	SOLE	04	722	0	0
NL INDS INC	COMM	629156407	200	9000	SH	SOLE	05	0	0	9000
NMS COMMUNICATIONS CORP	COMM	629248105	56	13900	SH	DEFINED		13900	0	0
NMS COMMUNICATIONS CORP	COMM	629248105	15	3800	SH	SOLE	04	3800	0	0
NMS COMMUNICATIONS CORP	COMM	629248105	174	43200	SH	SOLE	05	0	0	43200
NMT MEDICAL INC	COMM	629294109	6	900	SH	DEFINED		900	0	0
NN INC	COMM	629337106	78	6565	SH	DEFINED		6565	0	0
NN INC	COMM	629337106	19	1600	SH	SOLE	04	1600	0	0
NN INC	COMM	629337106	228	19100	SH	SOLE	05	0	0	19100
NPS PHARMACEUTICALS INC	COMM	62936P103	186	15163	SH	DEFINED		15163	0	0
NPS PHARMACEUTICALS INC	COMM	62936P103	41	3339	SH	SOLE	04	3339	0	0
NPS PHARMACEUTICALS INC	COMM	62936P103	486	39600	SH	SOLE	05	0	0	39600
NRG ENERGY INC.	COMM	629377508	577	16630	SH	DEFINED		16630	0	0
NTL INCORPORATED	COMM	62940M104	1020	16211	SH	DEFINED		16211	0	0
NUCO2 INC	COMM	629428103	23	900	SH	DEFINED		900	0	0
NUCO2 INC	COMM	629428103	7	300	SH	SOLE	04	300	0	0
NUCO2 INC	COMM	629428103	78	3000	SH	SOLE	05	0	0	3000
NVE CORPORATION	COMM	629445206	14	800	SH	DEFINED		800	0	0
NVR INC.	COMM	62944T105	31321	39423	SH	DEFINED		39423	0	0
NYMAGIC INC	COMM	629484106	38	1600	SH	DEFINED		1600	0	0
NYMAGIC INC	COMM	629484106	7	300	SH	SOLE	04	300	0	0
NYMAGIC INC	COMM	629484106	73	3100	SH	SOLE	05	0	0	3100
NABI BIOPHARMACEUTICALS	COMM	629519109	275	22454	SH	DEFINED		22454	0	0
NABI BIOPHARMACEUTICALS	COMM	629519109	126	10000	SH	SOLE		10000	0	0
NABI BIOPHARMACEUTICALS	COMM	629519109	66	5403	SH	SOLE	04	5403	0	0
NABI BIOPHARMACEUTICALS	COMM	629519109	807	65900	SH	SOLE	05	0	0	65900
NACCO INDUSTRIES	COMM	629579103	182	1787	SH	DEFINED		1787	0	0
NACCO INDUSTRIES	COMM	629579103	42	414	SH	SOLE	04	414	0	0
NACCO INDUSTRIES	COMM	629579103	552	5400	SH	SOLE	05	0	0	5400
NALCO HOLDINGS CO	COMM	62985Q101	16	900	SH	DEFINED		900	0	0
NANOGEN INC	COMM	630075109	53	15725	SH	DEFINED		15725	0	0
NANOGEN INC	COMM	630075109	14	4300	SH	SOLE	04	4300	0	0
NANOGEN INC	COMM	630075109	170	49700	SH	SOLE	05	0	0	49700
NANOMETRICS INC	COMM	630077105	24	2000	SH	DEFINED		2000	0	0
NANOPHASE TECHNOLOGIES CORP	COMM	630079101	17	3000	SH	DEFINED		3000	0	0
NAPSTER INC	COMM	630797108	31	5000	SH	DEFINED		5000	0	0
NARA BANCORP INC	COMM	63080P105	151	10200	SH	DEFINED		10200	0	0
NARA BANCORP INC	COMM	63080P105	35	2400	SH	SOLE	04	2400	0	0
NARA BANCORP INC	COMM	63080P105	406	27400	SH	SOLE	05	0	0	27400
NASH-FINCH CO	COMM	631158102	234	6097	SH	DEFINED		6097	0	0
NASH-FINCH CO	COMM	631158102	46	1200	SH	SOLE	04	1200	0	0
NASH-FINCH CO	COMM	631158102	707	18400	SH	SOLE	05	0	0	18400
NASTECH PHARMACEUTICAL INC	COMM	631728409	14	1490	SH	DEFINED		1490	0	0
NASSDA CORPORATION	COMM	63172M101	415	62639	SH	DEFINED		62639	0	0
NASSDA CORPORATION	COMM	63172M101	242	36565	SH	SOLE	04	36565	0	0
NATCO GROUP INC	COMM	63227W203	8	800	SH	DEFINED		800	0	0
NATIONAL BEVERAGE CORP	COMM	635017106	36	4590	SH	DEFINED		4590	0	0
NATIONAL BEVERAGE CORP	COMM	635017106	5	700	SH	SOLE	04	700	0	0
NATIONAL BEVERAGE CORP	COMM	635017106	64	8200	SH	SOLE	05	0	0	8200
NATIONAL CITY CORP.	COMM	635405103	10494	316112	SH	DEFINED		316112	0	0
NATIONAL CITY CORP.	COMM	635405103	3262	98266	SH	SOLE	04	98266	0	0
NATIONAL CITY CORP.	COMM	635405103	3077	92700	SH	SOLE	05	0	0	92700
NATIONAL DENTEX CORP	COMM	63563H109	2	150	SH	DEFINED		150	0	0
NATIONAL HEALTH REALTY INC.	COMM	635905102	11	600	SH	DEFINED		600	0	0
NATIONAL HEALTHCARE CORP	COMM	635906100	84	2500	SH	DEFINED		2500	0	0
NATIONAL HEALTHCARE CORP	COMM	635906100	20	600	SH	SOLE	04	600	0	0
NATIONAL HEALTHCARE CORP	COMM	635906100	175	5200	SH	SOLE	05	0	0	5200
NATIONAL FINANCIAL PARTNERS CO	COMM	63607P208	533	13600	SH	DEFINED		13600	0	0
NATIONAL FINANCIAL PARTNERS CO	COMM	63607P208	694	17700	SH	SOLE		0	0	17700
NATIONAL FINANCIAL PARTNERS CO	COMM	63607P208	117	3000	SH	SOLE	04	3000	0	0
NATIONAL FINANCIAL PARTNERS CO	COMM	63607P208	1365	34800	SH	SOLE	05	0	0	34800
NATIONAL FUEL GAS CO.	COMM	636180101	432	15050	SH	DEFINED		15050	0	0
NATIONAL FUEL GAS CO.	COMM	636180101	1591	55363	SH	SOLE	04	55363	0	0
NATIONAL HEALTH INVESTORS	COMM	63633D104	215	8529	SH	DEFINED		8529	0	0
NATIONAL HEALTH INVESTORS	COMM	63633D104	51	2021	SH	SOLE	04	2021	0	0
NATIONAL HEALTH INVESTORS	COMM	63633D104	660	26100	SH	SOLE	05	0	0	26100
NATIONAL INSTRS CORP	COMM	636518102	110	4500	SH	DEFINED		4500	0	0
NATIONAL INSTRS CORP	COMM	636518102	1215	49350	SH	SOLE	04	49350	0	0
NATIONAL MED HEALTH CARD SYS I	COMM	636918302	23	1000	SH	DEFINED		1000	0	0
NATIONAL OILWELL VARCO INC	COMM	637071101	3070	65255	SH	DEFINED		65255.83	0	0
NATIONAL OILWELL VARCO INC	COMM	637071101	635	13500	SH	SOLE	02	0	0	13500
NATIONAL OILWELL VARCO INC	COMM	637071101	965	20513	SH	SOLE	04	20513	0	0
NATIONAL OILWELL VARCO INC	COMM	637071101	1146	24364	SH	SOLE	05	0	0	24364
NATIONAL PENN BANCSHARES INC	COMM	637138108	238	9949	SH	DEFINED		9949	0	0
NATIONAL PENN BANCSHARES INC	COMM	637138108	67	2813	SH	SOLE	04	2813	0	0
NATIONAL PENN BANCSHARES INC	COMM	637138108	711	29673	SH	SOLE	05	0	0	29673

NATIONAL PRESTO INDS INC.	COMM	637215104	73	1850	SH	DEFINED		1850	0	0
NATIONAL PRESTO INDS INC.	COMM	637215104	17	436	SH	SOLE	04	436	0	0
NATIONAL PRESTO INDS INC.	COMM	637215104	213	5400	SH	SOLE	05	0	0	5400
NATIONAL SEC GROUP INC	COMM	637546102	2	120	SH	DEFINED		120	0	0
NATIONAL SEMICONDUCTOR CORP	COMM	637640103	26763	1330872	SH	DEFINED		1330872	0	0
NATIONAL SEMICONDUCTOR CORP	COMM	637640103	858	42714	SH	SOLE	04	42714	0	0
NATIONAL SEMICONDUCTOR CORP	COMM	637640103	1110	55200	SH	SOLE	05	0	0	55200
NATIONAL STEEL CORP.	/DE	637844309	0	11100	SH	DEFINED		11100	0	0
NATIONAL WESTN LIFE INS CO	COMM	638522102	145	862	SH	DEFINED		862	0	0
NATIONAL WESTN LIFE INS CO	COMM	638522102	32	191	SH	SOLE	04	191	0	0
NATIONAL WESTN LIFE INS CO	COMM	638522102	337	2000	SH	SOLE	05	0	0	2000
NATIONWIDE FINANCIAL SERVICES	COMM	638612101	5154	143700	SH	DEFINED		143700	0	0
NATIONWIDE FINANCIAL SERVICES	COMM	638612101	251	7000	SH	SOLE		7000	0	0
NATIONWIDE FINANCIAL SERVICES	COMM	638612101	502	14000	SH	SOLE	07	14000	0	0
NATIONWIDE HEALTH PPTYS INC.	COMM	638620104	512	25359	SH	DEFINED		25359	0	0
NATIONWIDE HEALTH PPTYS INC.	COMM	638620104	123	6101	SH	SOLE	04	6101	0	0
NATIONWIDE HEALTH PPTYS INC.	COMM	638620104	1601	79300	SH	SOLE	05	0	0	79300
NATROL INC	COMM	638789107	1	400	SH	DEFINED		400	0	0
NAVIGATORS GROUP INC	COMM	638904102	113	3400	SH	DEFINED		3400	0	0
NAVIGATORS GROUP INC	COMM	638904102	26	800	SH	SOLE	04	800	0	0
NAVIGATORS GROUP INC	COMM	638904102	325	9800	SH	SOLE	05	0	0	9800
NATURAL RESOURCES PARTNERS	COMM	63900P103	10	200	SH	DEFINED		200	0	0
NATURES SUNSHINE PRODS INC	COMM	639027101	102	6100	SH	DEFINED		6100	0	0
NATURES SUNSHINE PRODS INC	COMM	639027101	26	1600	SH	SOLE	04	1600	0	0
NATURES SUNSHINE PRODS INC	COMM	639027101	309	18400	SH	SOLE	05	0	0	18400
NATUS MEDICAL INC	COMM	639050103	33	4200	SH	DEFINED		4200	0	0
NAUTILUS GROUP INC	COMM	63910B102	13076	553163	SH	DEFINED		553163	0	0
NAUTILUS GROUP INC	COMM	63910B102	60	2563	SH	SOLE	04	2563	0	0
NAUTILUS GROUP INC	COMM	63910B102	773	32725	SH	SOLE	05	0	0	32725
NAVARE CORP	COMM	639208107	80	10600	SH	DEFINED		10600	0	0
NAVARE CORP	COMM	639208107	18	2500	SH	SOLE	04	2500	0	0
NAVARE CORP	COMM	639208107	216	28500	SH	SOLE	05	0	0	28500
NAVISTAR INTL CORP NEW	COMM	63934E108	895	24458	SH	DEFINED		24458	0	0
NAVISTAR INTL CORP NEW	COMM	63934E108	210	5763	SH	SOLE	04	5763	0	0
NAVISTAR INTL CORP NEW	COMM	63934E108	386	10560	SH	SOLE	05	0	0	10560
NAVISITE INCORPORATED	COMM	63935M208	0	13	SH	DEFINED		13	0	0
NAVIGANT CONSULTING CO.	COMM	63935N107	485	17823	SH	DEFINED		17823	0	0
NAVIGANT CONSULTING CO.	COMM	63935N107	2847	104700	SH	SOLE		0	0	104700
NAVIGANT CONSULTING CO.	COMM	63935N107	115	4239	SH	SOLE	04	4239	0	0
NAVIGANT CONSULTING CO.	COMM	63935N107	1429	52500	SH	SOLE	05	0	0	52500
NAVIGANT INTERNATIONAL INC	COMM	63935R108	85	5711	SH	DEFINED		5711	0	0
NAVIGANT INTERNATIONAL INC	COMM	63935R108	19	1300	SH	SOLE	04	1300	0	0
NAVIGANT INTERNATIONAL INC	COMM	63935R108	247	16500	SH	SOLE	05	0	0	16500
NAVTEQ CORP	COMM	63936L100	141	3300	SH	DEFINED		3300	0	0
NDCEALTH CORPORATION	COMM	639480102	221	14364	SH	DEFINED		14364	0	0
NDCEALTH CORPORATION	COMM	639480102	55	3621	SH	SOLE	04	3621	0	0
NDCEALTH CORPORATION	COMM	639480102	693	44900	SH	SOLE	05	0	0	44900
NEENAH PAPER INC	COMM	640079109	69	2075	SH	DEFINED		2075	0	0
NEIGHBORCARE INC	COMM	64015Y104	445	14900	SH	DEFINED		14900	0	0
NEIGHBORCARE INC	COMM	64015Y104	119	4000	SH	SOLE	04	4000	0	0
NEIGHBORCARE INC	COMM	64015Y104	1347	45100	SH	SOLE	05	0	0	45100
NEIMAN-MARCUS GROUP INC.	COMM	640204202	793	8700	SH	DEFINED		8700	0	0
NEIMAN-MARCUS GROUP INC.	COMM	640204202	3066	33606	SH	SOLE	04	33606	0	0
NEKTAR THERAPEUTICS	COMM	640268108	71	5200	SH	DEFINED		5200	0	0
NELNET INC	COMM	64031N108	115	3600	SH	DEFINED		3600	0	0
NELNET INC	COMM	64031N108	12	400	SH	SOLE	04	400	0	0
NELNET INC	COMM	64031N108	131	4100	SH	SOLE	05	0	0	4100
THOMAS NELSON INC.	COMM	640376109	91	3900	SH	DEFINED		3900	0	0
THOMAS NELSON INC.	COMM	640376109	21	900	SH	SOLE	04	900	0	0
THOMAS NELSON INC.	COMM	640376109	268	11500	SH	SOLE	05	0	0	11500
NEOFORMA INC	COMM	640475505	34	4320	SH	DEFINED		4320	0	0
NEOFORMA INC	COMM	640475505	7	900	SH	SOLE	04	900	0	0
NEOFORMA INC	COMM	640475505	84	10500	SH	SOLE	05	0	0	10500
NEOGEN CORP	COMM	640491106	13	875	SH	DEFINED		875	0	0
NEOMAGIC CORP	COMM	640497103	0	1600	SH	DEFINED		1600	0	0
NEON COMMUNICATIONS INC	COMM	640506101	0	1500	SH	SOLE	05	0	0	1500
NEON SYSTEMS	COMM	640509105	0	100	SH	DEFINED		100	0	0
NEORX CORP	COMM	640520300	0	200	SH	DEFINED		200	0	0
NEOSE TECHNOLOGIES INC	COMM	640522108	14	5800	SH	DEFINED		5800	0	0
NEOWARE SYSTEMS INC	COMM	64065P102	10	1000	SH	DEFINED		1000	0	0
NEOPHARM INC	COMM	640919106	78	10031	SH	DEFINED		10031	0	0
NEOPHARM INC	COMM	640919106	17	2274	SH	SOLE	04	2274	0	0
NEOPHARM INC	COMM	640919106	206	26527	SH	SOLE	05	0	0	26527
NETBANK INC	COMM	640933107	173	20811	SH	DEFINED		20811	0	0
NETBANK INC	COMM	640933107	46	5517	SH	SOLE	04	5517	0	0
NETBANK INC	COMM	640933107	488	58600	SH	SOLE	05	0	0	58600
NET PERCEPTIONS INC	COMM	64107U101	0	400	SH	DEFINED		400	0	0
NET2PHONE INC	COMM	64108N106	35	22880	SH	DEFINED		22880	0	0
NET2PHONE INC	COMM	64108N106	7	4794	SH	SOLE	04	4794	0	0
NET2PHONE INC	COMM	64108N106	85	54700	SH	SOLE	05	0	0	54700
NETFLIX.COM INC	COMM	64110L106	41	3820	SH	DEFINED		3820	0	0
NETGURU INC	COMM	64111K107	0	100	SH	DEFINED		100	0	0
NETGEAR INC	COMM	64111Q104	130	8600	SH	DEFINED		8600	0	0
NETGEAR INC	COMM	64111Q104	24	1600	SH	SOLE	04	1600	0	0
NETGEAR INC	COMM	64111Q104	290	19100	SH	SOLE	05	0	0	19100
NETMANAGE INC	COMM	641144308	0	57	SH	DEFINED		57	0	0
NETOPIA INC	COMM	64114K104	10	3400	SH	DEFINED		3400	0	0
NETOBJECTS INC	COMM	64114L102	0	200	SH	DEFINED		200	0	0
NETSOL TECHNOLOGIES INC	COMM	64115A204	0	20	SH	DEFINED		20	0	0
NETIQ CORP	COMM	64115P102	2486	220476	SH	DEFINED		220476	0	0

NETIQ CORP	COMM	64115P102	59	5300 SH	SOLE	04	5300	0	0
NETIQ CORP	COMM	64115P102	736	65256 SH	SOLE	05	0	0	65256
NETSCOUT SYSTEMS INC	COMM	64115T104	23	5385 SH	DEFINED		5385	0	0
NETSCOUT SYSTEMS INC	COMM	64115T104	8	1923 SH	SOLE	04	1923	0	0
NETSCOUT SYSTEMS INC	COMM	64115T104	78	17900 SH	SOLE	05	0	0	17900
NETRATINGS INC	COMM	64116M108	84	5617 SH	DEFINED		5617	0	0
NETRATINGS INC	COMM	64116M108	17	1168 SH	SOLE	04	1168	0	0
NETRATINGS INC	COMM	64116M108	211	14100 SH	SOLE	05	0	0	14100
NETWORK EQUIPMENT TECHNOLOGIES	COMM	641208103	63	11300 SH	DEFINED		11300	0	0
NETWORK EQUIPMENT TECHNOLOGIES	COMM	641208103	17	3100 SH	SOLE	04	3100	0	0
NETWORK EQUIPMENT TECHNOLOGIES	COMM	641208103	198	35100 SH	SOLE	05	0	0	35100
NETWORK APPLIANCE INC	COMM	64120L104	9361	343421 SH	DEFINED		343421	0	0
NETWORK APPLIANCE INC	COMM	64120L104	1378	50561 SH	SOLE	04	50561	0	0
NETWORK APPLIANCE INC	COMM	64120L104	1406	51609 SH	SOLE	05	0	0	51609
NETWORK ENGINES INC	COMM	64121A107	13	7500 SH	DEFINED		7500	0	0
NET2000 COMMUNICATIONS, INC.	COMM	64122G103	0	300 SH	DEFINED		300	0	0
NEUROGEN CORP	COMM	64124E106	6888	1043700 SH	DEFINED		1043700	0	0
NEUROGEN CORP	COMM	64124E106	10	1600 SH	SOLE	04	1600	0	0
NEUROGEN CORP	COMM	64124E106	127	19300 SH	SOLE	05	0	0	19300
NEUROCRINE BIOSCIENCES INC	COMM	64125C109	99	2645 SH	DEFINED		2645	0	0
NEVADA GOLD & CASINOS INC	COMM	64126Q206	10	800 SH	DEFINED		800	0	0
NEW CENTURY EQUITY HOLDINGS CO	COMM	64353J107	0	200 SH	DEFINED		200	0	0
NEW FRONTIER MEDIA INC	COMM	644398109	21	3000 SH	DEFINED		3000	0	0
NEW HORIZONS WORLDWIDE INC	COMM	645526104	1	400 SH	DEFINED		400	0	0
NEW JERSEY RESOURCES	COMM	646025106	500	11514 SH	DEFINED		11514	0	0
NEW JERSEY RESOURCES	COMM	646025106	126	2921 SH	SOLE	04	2921	0	0
NEW JERSEY RESOURCES	COMM	646025106	1499	34500 SH	SOLE	05	0	0	34500
NEW PLAN EXCEL REALTY TRUST	COMM	648053106	557	22300 SH	DEFINED		22300	0	0
NEW PLAN EXCEL REALTY TRUST	COMM	648053106	1781	71200 SH	SOLE	04	71200	0	0
NEW YORK COMMUNITY BANCORP INC	COMM	649445103	1030	57201 SH	DEFINED		57201	0	0
NEW YORK COMMUNITY BANCORP INC	COMM	649445103	3184	176740 SH	SOLE	04	176740	0	0
NEW YORK TIMES CO.	COMM	650111107	1445	40147 SH	DEFINED		40147	0	0
NEW YORK TIMES CO.	COMM	650111107	514	14305 SH	SOLE	04	14305	0	0
NEW YORK TIMES CO.	COMM	650111107	784	21800 SH	SOLE	05	0	0	21800
NEWALLIANCE BANCSHARES INC	COMM	650203102	75	5400 SH	DEFINED		5400	0	0
NEWELL RUBBERMAID INC	COMM	651229106	2486	113454 SH	DEFINED		113454	0	0
NEWELL RUBBERMAID INC	COMM	651229106	646	29510 SH	SOLE	04	29510	0	0
NEWELL RUBBERMAID INC	COMM	651229106	877	40034 SH	SOLE	05	0	0	40034
NEWFIELD EXPLORATION COMPANY	COMM	651290108	583	7699 SH	DEFINED		7699	0	0
NEWFIELD EXPLORATION COMPANY	COMM	651290108	3267	43100 SH	SOLE	04	43100	0	0
ETHYL CORP.	COMM	651587107	81	4320 SH	DEFINED		4320	0	0
ETHYL CORP.	COMM	651587107	20	1100 SH	SOLE	04	1100	0	0
ETHYL CORP.	COMM	651587107	251	13400 SH	SOLE	05	0	0	13400
NEWMONT MINING CORP HOLDING CO	COMM	651639106	7024	165486 SH	DEFINED		165486	0	0
NEWMONT MINING CORP HOLDING CO	COMM	651639106	2288	53913 SH	SOLE	04	53913	0	0
NEWMONT MINING CORP HOLDING CO	COMM	651639106	2624	61822 SH	SOLE	05	0	0	61822
NEWPARK RESOURCES	COMM	651718504	184	32020 SH	DEFINED		32020	0	0
NEWPARK RESOURCES	COMM	651718504	43	7583 SH	SOLE	04	7583	0	0
NEWPARK RESOURCES	COMM	651718504	553	95900 SH	SOLE	05	0	0	95900
NEWPORT CORP	COMM	651824104	220	15235 SH	DEFINED		15235	0	0
NEWPORT CORP	COMM	651824104	441	30500 SH	SOLE	04	30500	0	0
NEWPORT CORP	COMM	651824104	667	46100 SH	SOLE	05	0	0	46100
NEWS CORP INC	COMM	65248E104	15417	909596 SH	DEFINED		909596	0	0
NEWS CORP INC	COMM	65248E104	5767	340264 SH	SOLE	04	340264	0	0
NEWS CORP INC	COMM	65248E104	7386	435800 SH	SOLE	05	0	0	435800
NEXTEL COMMUNICATIONS INC	COMM	65332V103	10800	378969 SH	DEFINED		378969	0	0
NEXTEL COMMUNICATIONS INC	COMM	65332V103	4340	152312 SH	SOLE	04	152312	0	0
NEXTEL COMMUNICATIONS INC	COMM	65332V103	4750	166700 SH	SOLE	05	0	0	166700
NEXTEL PARTNERS INC	COMM	65333F107	248	11365 SH	DEFINED		11365	0	0
NEXSTAR BROADCASTING GROUP INC	COMM	65336K103	58	8400 SH	DEFINED		8400	0	0
NEXSTAR BROADCASTING GROUP INC	COMM	65336K103	11	1600 SH	SOLE	04	1600	0	0
NEXSTAR BROADCASTING GROUP INC	COMM	65336K103	130	18700 SH	SOLE	05	0	0	18700
NICOR INC.	COMM	654086107	979	26454 SH	DEFINED		26454	0	0
NICOR INC.	COMM	654086107	255	6889 SH	SOLE	04	6889	0	0
NICOR INC.	COMM	654086107	1795	48500 SH	SOLE	05	0	0	48500
NIKE INC	COMM	654106103	6308	76010 SH	DEFINED		76010	0	0
NIKE INC	COMM	654106103	2501	30135 SH	SOLE	04	30135	0	0
NIKE INC	COMM	654106103	2656	32000 SH	SOLE	05	0	0	32000
NIKU CORP	COMM	654113703	1	60 SH	DEFINED		60	0	0
NIKU CORP	COMM	654113703	846	46400 SH	SOLE		0	0	46400
99 CENTS ONLY STORES	COMM	65440K106	236	18266 SH	DEFINED		18266	0	0
99 CENTS ONLY STORES	COMM	65440K106	647	50010 SH	SOLE	04	50010	0	0
99 CENTS ONLY STORES	COMM	65440K106	647	50000 SH	SOLE	05	0	0	50000
NISOURCE INC.	COMM	65473P105	2363	103252 SH	DEFINED		103252	0	0
NISOURCE INC.	COMM	65473P105	548	23980 SH	SOLE	04	23980	0	0
NISOURCE INC.	COMM	65473P105	848	37073 SH	SOLE	05	0	0	37073
NITROMED INC	COMM	654798503	38	2200 SH	DEFINED		2200	0	0
NITROMED INC	COMM	654798503	26	1500 SH	SOLE	05	0	0	1500
NOBLE ENERGY INC	COMM	655044105	57198	812600 SH	DEFINED		812600	0	0
NOBLE ENERGY INC	COMM	655044105	3029	43044 SH	SOLE	04	43044	0	0
NOBLE ENERGY INC	COMM	655044105	2041	29000 SH	SOLE	07	29000	0	0
NOBLE INTERNATIONAL LTD	COMM	655053106	100	4600 SH	DEFINED		4600	0	0
NOBLE INTERNATIONAL LTD	COMM	655053106	19	900 SH	SOLE	04	900	0	0
NOBLE INTERNATIONAL LTD	COMM	655053106	163	7500 SH	SOLE	05	0	0	7500
NOLAND CO	COMM	655286102	9	200 SH	DEFINED		200	0	0
NORDSON CORP	COMM	655663102	404	11210 SH	DEFINED		11210	0	0
NORDSON CORP	COMM	655663102	959	26568 SH	SOLE	04	26568	0	0
NORDSON CORP	COMM	655663102	1097	30400 SH	SOLE	05	0	0	30400
NORDSTROM INC	COMM	655664100	45899	846536 SH	DEFINED		846536	0	0
NORDSTROM INC	COMM	655664100	2060	38000 SH	SOLE		38000	0	0

NORDSTROM INC	COMM	655664100	806	14880	SH	SOLE	04	14880	0	0
NORDSTROM INC	COMM	655664100	1112	20520	SH	SOLE	05	0	0	20520
NORDSTROM INC	COMM	655664100	2711	50000	SH	SOLE	07	50000	0	0
NORDSTROM INC	COMM	655664100	6994	129000	SH	SOLE	07	129000	0	0
NORFOLK SOUTHN CORP	COMM	655844108	51585	1402542	SH	DEFINED		1402542	0	0
NORFOLK SOUTHN CORP	COMM	655844108	2133	58000	SH	SOLE		58000	0	0
NORFOLK SOUTHN CORP	COMM	655844108	22479	1020400	SH	DEFINED	03	1020400	0	0
NORFOLK SOUTHN CORP	COMM	655844108	1903	51753	SH	SOLE	04	51753	0	0
NORFOLK SOUTHN CORP	COMM	655844108	2206	60000	SH	SOLE	05	0	0	60000
NORFOLK SOUTHN CORP	COMM	655844108	588	16000	SH	SOLE	07	16000	0	0
NORFOLK SOUTHN CORP	COMM	655844108	6289	171000	SH	SOLE	07	171000	0	0
NORTH AMERN SCIENTIFIC INC	COMM	65715D100	1	400	SH	DEFINED		400	0	0
NORTH FORK BANCORPORATION INC	COMM	659424105	5193	186624	SH	DEFINED		186624	0	0
NORTH FORK BANCORPORATION INC	COMM	659424105	1438	51684	SH	SOLE	04	51684	0	0
NORTH FORK BANCORPORATION INC	COMM	659424105	1936	69585	SH	SOLE	05	0	0	69585
NORTH PITTSBURGH SYS INC	COMM	661562108	95	5021	SH	DEFINED		5021	0	0
NORTH PITTSBURGH SYS INC	COMM	661562108	27	1429	SH	SOLE	04	1429	0	0
NORTH PITTSBURGH SYS INC	COMM	661562108	237	12500	SH	SOLE	05	0	0	12500
NORTH VY BANCORP	COMM	66304M105	27	1500	SH	DEFINED		1500	0	0
NORTHEAST UTILS	COMM	664397106	14587	756600	SH	DEFINED		756600	0	0
NORTHEAST UTILS	COMM	664397106	218	11350	SH	SOLE		11350	0	0
NORTHEAST UTILS	COMM	664397106	1726	89545	SH	SOLE	04	89545	0	0
NORTHEAST UTILS	COMM	664397106	1195	62000	SH	SOLE	07	62000	0	0
NORTHERN STS FINL CORP	COMM	665751103	8	300	SH	DEFINED		300	0	0
NORTHERN TR CORP	COMM	665859104	4021	93227	SH	DEFINED		93227	0	0
NORTHERN TR CORP	COMM	665859104	1059	24569	SH	SOLE	04	24569	0	0
NORTHERN TR CORP	COMM	665859104	1380	32000	SH	SOLE	05	0	0	32000
NORTHFIELD LABORATORIES INC	COMM	666135108	99	9100	SH	DEFINED		9100	0	0
NORTHFIELD LABORATORIES INC	COMM	666135108	26	2400	SH	SOLE	04	2400	0	0
NORTHFIELD LABORATORIES INC	COMM	666135108	299	27400	SH	SOLE	05	0	0	27400
NORTHROP GRUMMAN CORP	COMM	666807102	10955	202128	SH	DEFINED		202128	0	0
NORTHROP GRUMMAN CORP	COMM	666807102	1734	32000	SH	SOLE		32000	0	0
NORTHROP GRUMMAN CORP	COMM	666807102	2227	41100	SH	SOLE	04	41100	0	0
NORTHROP GRUMMAN CORP	COMM	666807102	2830	52220	SH	SOLE	05	0	0	52220
NORTHROP GRUMMAN CORP	COMM	666807102	5799	107000	SH	SOLE	07	107000	0	0
NORTHWEST AIRLS CORP	COMM	667280101	179	27500	SH	DEFINED		27500	0	0
NORTHWEST AIRLS CORP	COMM	667280101	46	7100	SH	SOLE	04	7100	0	0
NORTHWEST AIRLS CORP	COMM	667280101	705	108100	SH	SOLE	05	0	0	108100
NORTHWEST BANCORP INC	COMM	667328108	136	6467	SH	DEFINED		6467	0	0
NORTHWEST BANCORP INC	COMM	667328108	29	1400	SH	SOLE	04	1400	0	0
NORTHWEST BANCORP INC	COMM	667328108	341	16200	SH	SOLE	05	0	0	16200
NORTHWEST NAT GAS CO	COMM	667655104	398	11099	SH	DEFINED		11099	0	0
NORTHWEST NAT GAS CO	COMM	667655104	93	2596	SH	SOLE	04	2596	0	0
NORTHWEST NAT GAS CO	COMM	667655104	1186	33000	SH	SOLE	05	0	0	33000
NORTHWEST PIPE CO	COMM	667746101	7	300	SH	DEFINED		300	0	0
NORWOOD FINL CORP	COMM	669549107	4	150	SH	DEFINED		150	0	0
NOVATEL WIRELESS INC	COMM	66987M604	84	7986	SH	DEFINED		7986	0	0
NOVATEL WIRELESS INC	COMM	66987M604	21	2000	SH	SOLE	04	2000	0	0
NOVATEL WIRELESS INC	COMM	66987M604	209	19900	SH	SOLE	05	0	0	19900
NU HORIZONS ELECTRS CORP	COMM	669908105	4681	666928	SH	DEFINED		666928	0	0
NOVASTAR FINL INC	COMM	669947400	359	9900	SH	DEFINED		9900	0	0
NOVASTAR FINL INC	COMM	669947400	76	2100	SH	SOLE	04	2100	0	0
NOVASTAR FINL INC	COMM	669947400	1249	34400	SH	SOLE	05	0	0	34400
NUANCE COMMUNICATIONS	COMM	669967101	5	2100	SH	DEFINED		2100	0	0
NOVAVAX INC	COMM	670002104	3	2400	SH	DEFINED		2400	0	0
NOVELL INC	COMM	670006105	702	114724	SH	DEFINED		114724	0	0
NOVELL INC	COMM	670006105	285	46723	SH	SOLE	04	46723	0	0
NOVELL INC	COMM	670006105	345	56400	SH	SOLE	05	0	0	56400
NOVELLUS SYS INC	COMM	670008101	25483	960900	SH	DEFINED		960900	0	0
NOVELLUS SYS INC	COMM	670008101	565	21321	SH	SOLE	04	21321	0	0
NOVELLUS SYS INC	COMM	670008101	559	21100	SH	SOLE	05	0	0	21100
NOVEN PHARMACEUTICALS INC	COMM	670009109	176	10431	SH	DEFINED		10431	0	0
NOVEN PHARMACEUTICALS INC	COMM	670009109	40	2401	SH	SOLE	04	2401	0	0
NOVEN PHARMACEUTICALS INC	COMM	670009109	510	30200	SH	SOLE	05	0	0	30200
NOVOSTE CORPORATION	COMM	67010C100	0	1000	SH	DEFINED		1000	0	0
NU SKIN ASIA PAC INC	COMM	67018T105	478	21726	SH	DEFINED		21726	0	0
NU SKIN ASIA PAC INC	COMM	67018T105	103	4707	SH	SOLE	04	4707	0	0
NU SKIN ASIA PAC INC	COMM	67018T105	1324	60100	SH	SOLE	05	0	0	60100
NSTAR	COMM	67019E107	629	11500	SH	DEFINED		11500	0	0
NSTAR	COMM	67019E107	2019	36888	SH	SOLE	04	36888	0	0
NUCOR CORP	COMM	670346105	49338	844832	SH	DEFINED		844832	0	0
NUCOR CORP	COMM	670346105	2102	36000	SH	SOLE		36000	0	0
NUCOR CORP	COMM	670346105	1216	20834	SH	SOLE	04	20834	0	0
NUCOR CORP	COMM	670346105	1360	23300	SH	SOLE	05	0	0	23300
NUCOR CORP	COMM	670346105	2628	45000	SH	SOLE	07	45000	0	0
NUCOR CORP	COMM	670346105	6540	112000	SH	SOLE	07	112000	0	0
NUTRACEUTICAL INTERNATIONAL CO	COMM	67060Y101	80	5100	SH	DEFINED		5100	0	0
NUTRACEUTICAL INTERNATIONAL CO	COMM	67060Y101	17	1100	SH	SOLE	04	1100	0	0
NUTRACEUTICAL INTERNATIONAL CO	COMM	67060Y101	193	12200	SH	SOLE	05	0	0	12200
NVIDIA CORP	COMM	67066G104	1242	52820	SH	DEFINED		52820	0	0
NVIDIA CORP	COMM	67066G104	352	15000	SH	SOLE	04	15000	0	0
NVIDIA CORP	COMM	67066G104	557	23700	SH	SOLE	05	0	0	23700
NUVASIVE INC	COMM	670704105	53	4200	SH	DEFINED		4200	0	0
NUVASIVE INC	COMM	670704105	16	1300	SH	SOLE	04	1300	0	0
NUVASIVE INC	COMM	670704105	186	14600	SH	SOLE	05	0	0	14600
NYFIX INC	COMM	670712108	10	1900	SH	DEFINED		1900	0	0
NUVELO INC	COMM	67072M301	93	13921	SH	DEFINED		13921	0	0
NUVELO INC	COMM	67072M301	94	14400	SH	SOLE		14400	0	0
NUVELO INC	COMM	67072M301	23	3466	SH	SOLE	04	3466	0	0
NUVELO INC	COMM	67072M301	260	38766	SH	SOLE	05	0	0	38766

O CHARLEYS INC	COMM	670823103	242	11189	SH	DEFINED		11189	0	0
O CHARLEYS INC	COMM	670823103	45	2121	SH	SOLE	04	2121	0	0
O CHARLEYS INC	COMM	670823103	660	30500	SH	SOLE	05	0	0	30500
OGE ENERGY CORP.	COMM	670837103	512	18900	SH	DEFINED		18900	0	0
OGE ENERGY CORP.	COMM	670837103	1651	60857	SH	SOLE	04	60857	0	0
OCA INC	COMM	67083Q101	86	20600	SH	DEFINED		20600	0	0
OCA INC	COMM	67083Q101	19	4600	SH	SOLE	04	4600	0	0
OCA INC	COMM	67083Q101	245	58300	SH	SOLE	05	0	0	58300
OM GROUP INC.	COMM	670872100	3960	131800	SH	DEFINED		131800	0	0
OM GROUP INC.	COMM	670872100	78	2600	SH	SOLE	04	2600	0	0
OM GROUP INC.	COMM	670872100	1051	35000	SH	SOLE	05	0	0	35000
NUVEEN INVESTMENTS INC	COMM	67090F106	214	6300	SH	DEFINED		6300	0	0
OSI PHARMACEUTICALS INC.	COMM	671040103	98	2413	SH	DEFINED		2413	0	0
OSI PHARMACEUTICALS INC.	COMM	671040103	559	13600	SH	SOLE		13600	0	0
OSI SYSTEMS INC	COMM	671044105	75	4300	SH	DEFINED		4300	0	0
OSI SYSTEMS INC	COMM	671044105	22	1300	SH	SOLE	04	1300	0	0
OSI SYSTEMS INC	COMM	671044105	264	15100	SH	SOLE	05	0	0	15100
OAK HILL FINL INC	COMM	671337103	44	1331	SH	DEFINED		1331	0	0
OAKLEY INC.	COMM	673662102	147	11600	SH	DEFINED		11600	0	0
OAKLEY INC.	COMM	673662102	22	1800	SH	SOLE	04	1800	0	0
OAKLEY INC.	COMM	673662102	341	26900	SH	SOLE	05	0	0	26900
OCCIDENTAL PETE CORP	COMM	674599105	63560	863129	SH	DEFINED		863129	0	0
OCCIDENTAL PETE CORP	COMM	674599105	3092	42000	SH	SOLE		42000	0	0
OCCIDENTAL PETE CORP	COMM	674599105	4149	56351	SH	SOLE	04	56351	0	0
OCCIDENTAL PETE CORP	COMM	674599105	4204	57100	SH	SOLE	05	0	0	57100
OCCIDENTAL PETE CORP	COMM	674599105	3902	53000	SH	SOLE	07	53000	0	0
OCCIDENTAL PETE CORP	COMM	674599105	9646	131000	SH	SOLE	07	131000	0	0
OCEANEERING INTERNATIONAL INC.	COMM	675232102	378	9904	SH	DEFINED		9904	0	0
OCEANEERING INTERNATIONAL INC.	COMM	675232102	106	2792	SH	SOLE	04	2792	0	0
OCEANEERING INTERNATIONAL INC.	COMM	675232102	1096	28700	SH	SOLE	05	0	0	28700
OCEANFIRST FINANCIAL CORP.	COMM	675234108	82	3596	SH	DEFINED		3596	0	0
OCEANFIRST FINANCIAL CORP.	COMM	675234108	20	908	SH	SOLE	04	908	0	0
OCEANFIRST FINANCIAL CORP.	COMM	675234108	140	6155	SH	SOLE	05	0	0	6155
OCTEL CORP.	COMM	675727101	44	2400	SH	DEFINED		2400	0	0
OCTEL CORP.	COMM	675727101	22	1200	SH	SOLE	04	1200	0	0
OCTEL CORP.	COMM	675727101	265	14200	SH	SOLE	05	0	0	14200
OCWEN FINANCIAL CORP.	COMM	675746101	111	14165	SH	DEFINED		14165	0	0
OCWEN FINANCIAL CORP.	COMM	675746101	26	3405	SH	SOLE	04	3405	0	0
OCWEN FINANCIAL CORP.	COMM	675746101	323	40900	SH	SOLE	05	0	0	40900
ODYSSEY HEALTHCARE INC	COMM	67611V101	2534	222350	SH	DEFINED		222350	0	0
ODYSSEY HEALTHCARE INC	COMM	67611V101	46	4075	SH	SOLE	04	4075	0	0
ODYSSEY HEALTHCARE INC	COMM	67611V101	513	45050	SH	SOLE	05	0	0	45050
ODYSSEY RE HOLDINGS CORP	COMM	67612W108	116	4700	SH	DEFINED		4700	0	0
OFFICE DEPOT INC	COMM	676220106	3886	176658	SH	DEFINED		176658	0	0
OFFICE DEPOT INC	COMM	676220106	1314	59753	SH	SOLE	04	59753	0	0
OFFICE DEPOT INC	COMM	676220106	1025	46600	SH	SOLE	05	0	0	46600
OFFICEMAX INC	COMM	67622P101	1669	49824	SH	DEFINED		49824	0	0
OFFICEMAX INC	COMM	67622P101	362	10806	SH	SOLE	04	10806	0	0
OFFICEMAX INC	COMM	67622P101	321	9600	SH	SOLE	05	0	0	9600
OFFSHORE LOGISTICS INC	COMM	676255102	319	9385	SH	DEFINED		9385	0	0
OFFSHORE LOGISTICS INC	COMM	676255102	61	1809	SH	SOLE	04	1809	0	0
OFFSHORE LOGISTICS INC	COMM	676255102	785	23100	SH	SOLE	05	0	0	23100
OHIO ART CO	COMM	677143109	2	300	SH	DEFINED		300	0	0
OHIO CAS CORP	COMM	677240103	544	23715	SH	DEFINED		23715	0	0
OHIO CAS CORP	COMM	677240103	1157	50419	SH	SOLE	04	50419	0	0
OHIO CAS CORP	COMM	677240103	1751	76300	SH	SOLE	05	0	0	76300
OHIO VY BANC CORP	COMM	677719106	23	700	SH	DEFINED		700	0	0
OIL STATES INTERNATIONAL INC	COMM	678026105	183	8800	SH	DEFINED		8800	0	0
OIL STATES INTERNATIONAL INC	COMM	678026105	45	2200	SH	SOLE	04	2200	0	0
OIL STATES INTERNATIONAL INC	COMM	678026105	532	25500	SH	SOLE	05	0	0	25500
OLD DOMINION FGHT LINE INC	COMM	679580100	200	6425	SH	DEFINED		6425	0	0
OLD DOMINION FGHT LINE INC	COMM	679580100	45	1450	SH	SOLE	04	1450	0	0
OLD DOMINION FGHT LINE INC	COMM	679580100	588	18900	SH	SOLE	05	0	0	18900
OLD NATL BANCORP IND	COMM	680033107	32370	1626672	SH	DEFINED		1626672	0	0
OLD NATL BANCORP IND	COMM	680033107	125	6310	SH	SOLE	04	6310	0	0
OLD NATL BANCORP IND	COMM	680033107	1534	77095	SH	SOLE	05	0	0	77095
OLD REP INTL CORP	COMM	680223104	870	38100	SH	DEFINED		38100	0	0
OLD REP INTL CORP	COMM	680223104	2890	126451	SH	SOLE	04	126451	0	0
OLD SECOND BANCORP INC DEL	COMM	680277100	151	4976	SH	DEFINED		4976	0	0
OLD SECOND BANCORP INC DEL	COMM	680277100	39	1298	SH	SOLE	04	1298	0	0
OLD SECOND BANCORP INC DEL	COMM	680277100	465	15266	SH	SOLE	05	0	0	15266
OLIN CORP	COMM	680665205	579	25106	SH	DEFINED		25106	0	0
OLIN CORP	COMM	680665205	1230	53317	SH	SOLE	04	53317	0	0
OLIN CORP	COMM	680665205	1832	79448	SH	SOLE	05	0	0	79448
OLYMPIC STL INC	COMM	68162K106	25	1405	SH	DEFINED		1405	0	0
OMNICARE INC	COMM	681904108	303	8600	SH	DEFINED		8600	0	0
OMNICARE INC	COMM	681904108	2539	71994	SH	SOLE	04	71994	0	0
OMNICOM GROUP INC	COMM	681919106	6671	76197	SH	DEFINED		76197	0	0
OMNICOM GROUP INC	COMM	681919106	350	4000	SH	SOLE		4000	0	0
OMNICOM GROUP INC	COMM	681919106	2007	22926	SH	SOLE	04	22926	0	0
OMNICOM GROUP INC	COMM	681919106	2468	28200	SH	SOLE	05	0	0	28200
OMNICOM GROUP INC	COMM	681919106	2626	30000	SH	SOLE	07	30000	0	0
OMNICOM GROUP INC	COMM	681919106	3151	36000	SH	SOLE	07	36000	0	0
OMEGA HEALTHCARE INVESTORS	COMM	681936100	204	18400	SH	DEFINED		18400	0	0
OMEGA HEALTHCARE INVESTORS	COMM	681936100	39	3600	SH	SOLE	04	3600	0	0
OMEGA HEALTHCARE INVESTORS	COMM	681936100	578	52100	SH	SOLE	05	0	0	52100
1-800 CONTACTS INC	COMM	681977104	46	2300	SH	DEFINED		2300	0	0
1-800 CONTACTS INC	COMM	681977104	12	600	SH	SOLE	04	600	0	0
1-800 CONTACTS INC	COMM	681977104	74	3700	SH	SOLE	05	0	0	3700
OMEGA FINL CORP	COMM	682092101	89	3087	SH	DEFINED		3087	0	0

OMEGA FINL CORP	COMM	682092101	24	839	SH	SOLE	04	839	0	0
OMEGA FINL CORP	COMM	682092101	369	12700	SH	SOLE	05	0	0	12700
OMNIVISION TECHNOLOGIES INC	COMM	682128103	328	21700	SH	DEFINED		21700	0	0
OMNIVISION TECHNOLOGIES INC	COMM	682128103	90	6000	SH	SOLE	04	6000	0	0
OMNIVISION TECHNOLOGIES INC	COMM	682128103	1028	67900	SH	SOLE	05	0	0	67900
OMNOVA SOLUTIONS INC	COMM	682129101	63	12295	SH	DEFINED		12295	0	0
OMNOVA SOLUTIONS INC	COMM	682129101	17	3368	SH	SOLE	04	3368	0	0
OMNOVA SOLUTIONS INC	COMM	682129101	166	32200	SH	SOLE	05	0	0	32200
OMNICELL INC	COMM	68213N109	47	6400	SH	DEFINED		6400	0	0
OMNICELL INC	COMM	68213N109	13	1800	SH	SOLE	04	1800	0	0
OMNICELL INC	COMM	68213N109	162	21900	SH	SOLE	05	0	0	21900
ON ASSIGNMENT INC	COMM	682159108	21	4200	SH	DEFINED		4200	0	0
ON SEMICONDUCTOR CORPORATION	COMM	682189105	217	55450	SH	DEFINED		55450	0	0
ON SEMICONDUCTOR CORPORATION	COMM	682189105	47	12000	SH	SOLE	04	12000	0	0
ON SEMICONDUCTOR CORPORATION	COMM	682189105	591	150900	SH	SOLE	05	0	0	150900
ONE LIBERTY PPTYS INC	COMM	682406103	3	200	SH	DEFINED		200	0	0
1-800-FLOWERS.COM INC	COMM	68243Q106	6115	816494	SH	DEFINED		816494	0	0
1-800-FLOWERS.COM INC	COMM	68243Q106	14	1979	SH	SOLE	04	1979	0	0
1-800-FLOWERS.COM INC	COMM	68243Q106	190	25400	SH	SOLE	05	0	0	25400
ONEOK INC	COMM	682680103	620	19990	SH	DEFINED		19990	0	0
ONEOK INC	COMM	682680103	2380	76682	SH	SOLE	04	76682	0	0
ON2 TECHNOLOGIES INC	COMM	68338A107	0	200	SH	DEFINED		200	0	0
ONVIA.COM, INC.	COMM	68338T403	0	60	SH	DEFINED		60	0	0
ONYX PHARMACEUTICALS INC DEL	COMM	683399109	375	12400	SH	DEFINED		12400	0	0
ONYX PHARMACEUTICALS INC DEL	COMM	683399109	93	3100	SH	SOLE	04	3100	0	0
ONYX PHARMACEUTICALS INC DEL	COMM	683399109	1092	36100	SH	SOLE	05	0	0	36100
ONYX SOFTWARE CORP	COMM	683402200	1	650	SH	DEFINED		650	0	0
OPENWAVE SYSTEMS INC	COMM	683718308	281	23694	SH	DEFINED		23694	0	0
OPENWAVE SYSTEMS INC	COMM	683718308	69	5833	SH	SOLE	04	5833	0	0
OPENWAVE SYSTEMS INC	COMM	683718308	875	73599	SH	SOLE	05	0	0	73599
OPEN SOLUTIONS INC	COMM	68371P102	116	5800	SH	DEFINED		5800	0	0
OPEN SOLUTIONS INC	COMM	68371P102	26	1300	SH	SOLE	04	1300	0	0
OPEN SOLUTIONS INC	COMM	68371P102	330	16500	SH	SOLE	05	0	0	16500
OPNET TECHNOLOGIES INC	COMM	683757108	37	4800	SH	DEFINED		4800	0	0
OPNET TECHNOLOGIES INC	COMM	683757108	8	1100	SH	SOLE	04	1100	0	0
OPNET TECHNOLOGIES INC	COMM	683757108	104	13500	SH	SOLE	05	0	0	13500
OPLINK COMMUNICATIONS INC	COMM	68375Q106	60	40319	SH	DEFINED		40319	0	0
OPLINK COMMUNICATIONS INC	COMM	68375Q106	14	9700	SH	SOLE	04	9700	0	0
OPLINK COMMUNICATIONS INC	COMM	68375Q106	184	122300	SH	SOLE	05	0	0	122300
OPTICAL CABLE CORP	COMM	683827208	1	247	SH	DEFINED		247	0	0
OPTICAL COMMUNICATION PRODUCTS	COMM	68382T101	10	5983	SH	DEFINED		5983	0	0
OPTICAL COMMUNICATION PRODUCTS	COMM	68382T101	2	1600	SH	SOLE	04	1600	0	0
OPTICAL COMMUNICATION PRODUCTS	COMM	68382T101	9	5300	SH	SOLE	05	0	0	5300
OPSWARE INC	COMM	68383A101	109	21400	SH	DEFINED		21400	0	0
OPSWARE INC	COMM	68383A101	24	4800	SH	SOLE	04	4800	0	0
OPSWARE INC	COMM	68383A101	259	50600	SH	SOLE	05	0	0	50600
ORACLE CORP	COMM	68389X105	74890	5976885	SH	DEFINED		5976885	0	0
ORACLE CORP	COMM	68389X105	2242	179000	SH	SOLE		179000	0	0
ORACLE CORP	COMM	68389X105	7280	581013	SH	SOLE	04	581013	0	0
ORACLE CORP	COMM	68389X105	8316	663736	SH	SOLE	05	0	0	663736
ORACLE CORP	COMM	68389X105	2781	222000	SH	SOLE	07	222000	0	0
ORACLE CORP	COMM	68389X105	6916	552000	SH	SOLE	07	552000	0	0
OPTION CARE INC	COMM	683948103	122	9009	SH	DEFINED		9009	0	0
OPTION CARE INC	COMM	683948103	29	2137	SH	SOLE	04	2137	0	0
OPTION CARE INC	COMM	683948103	439	32175	SH	SOLE	05	0	0	32175
ORASURE TECHNOLOGIES INC	COMM	68554V108	147	19934	SH	DEFINED		19934	0	0
ORASURE TECHNOLOGIES INC	COMM	68554V108	26	3600	SH	SOLE	04	3600	0	0
ORASURE TECHNOLOGIES INC	COMM	68554V108	335	45400	SH	SOLE	05	0	0	45400
ORBITAL SCIENCES CORP	COMM	685564106	182	18935	SH	DEFINED		18935	0	0
ORBITAL SCIENCES CORP	COMM	685564106	42	4362	SH	SOLE	04	4362	0	0
ORBITAL SCIENCES CORP	COMM	685564106	560	58100	SH	SOLE	05	0	0	58100
ORCHID BIOSCIENCES INC	COMM	68571P506	17	1545	SH	DEFINED		1545	0	0
OREGON STEEL MILLS INC.	COMM	686079104	311	12900	SH	DEFINED		12900	0	0
OREGON STEEL MILLS INC.	COMM	686079104	1804	74700	SH	SOLE		0	0	74700
OREGON STEEL MILLS INC.	COMM	686079104	62	2600	SH	SOLE	04	2600	0	0
OREGON STEEL MILLS INC.	COMM	686079104	729	30200	SH	SOLE	05	0	0	30200
O REILLY AUTOMOTIVE INC	COMM	686091109	154	3155	SH	DEFINED		3155	0	0
O REILLY AUTOMOTIVE INC	COMM	686091109	1760	35900	SH	SOLE	04	35900	0	0
ORIENTAL FINANCIAL GROUP	COMM	68618W100	174	7512	SH	DEFINED		7512	0	0
ORIENTAL FINANCIAL GROUP	COMM	68618W100	39	1691	SH	SOLE	04	1691	0	0
ORIENTAL FINANCIAL GROUP	COMM	68618W100	609	26213	SH	SOLE	05	0	0	26213
ORIGEN FINANCIAL INC	COMM	68619E208	40	6000	SH	DEFINED		6000	0	0
ORIGEN FINANCIAL INC	COMM	68619E208	9	1400	SH	SOLE	04	1400	0	0
ORIGEN FINANCIAL INC	COMM	68619E208	61	9100	SH	SOLE	05	0	0	9100
ORLEANS HOMEBUILDERS INC	COMM	686588104	29	1600	SH	DEFINED		1600	0	0
ORLEANS HOMEBUILDERS INC	COMM	686588104	3	200	SH	SOLE	04	200	0	0
ORLEANS HOMEBUILDERS INC	COMM	686588104	50	2800	SH	SOLE	05	0	0	2800
ORTHOLOGIC CORP NEW	COMM	68750J107	91	18100	SH	DEFINED		18100	0	0
ORTHOLOGIC CORP NEW	COMM	68750J107	21	4300	SH	SOLE	04	4300	0	0
ORTHOLOGIC CORP NEW	COMM	68750J107	244	48200	SH	SOLE	05	0	0	48200
ORTHOVITA INC	COMM	68750U102	75	22520	SH	DEFINED		22520	0	0
ORTHOVITA INC	COMM	68750U102	17	5100	SH	SOLE	04	5100	0	0
ORTHOVITA INC	COMM	68750U102	205	61200	SH	SOLE	05	0	0	61200
OSCIENT PHARMACEUTICALS CORP	COMM	68812R105	41	18900	SH	DEFINED		18900	0	0
OSCIENT PHARMACEUTICALS CORP	COMM	68812R105	10	4900	SH	SOLE	04	4900	0	0
OSCIENT PHARMACEUTICALS CORP	COMM	68812R105	123	56500	SH	SOLE	05	0	0	56500
OSHKOSH B GOSH INC	COMM	688222207	135	4402	SH	DEFINED		4402	0	0
OSHKOSH B GOSH INC	COMM	688222207	35	1159	SH	SOLE	04	1159	0	0
OSHKOSH B GOSH INC	COMM	688222207	390	12630	SH	SOLE	05	0	0	12630
OSHKOSH TRUCK CORP	COMM	688239201	171	2100	SH	DEFINED		2100	0	0

OSHKOSH TRUCK CORP	COMM	688239201	1694	20800	SH	SOLE		0	0	20800
OSTEOTECH INC	COMM	688582105	11	3300	SH	DEFINED		3300	0	0
OTTER TAIL CORP	COMM	689648103	241	9686	SH	DEFINED		9686	0	0
OTTER TAIL CORP	COMM	689648103	59	2371	SH	SOLE	04	2371	0	0
OTTER TAIL CORP	COMM	689648103	693	27800	SH	SOLE	05	0	0	27800
OUTBACK STEAKHOUSE INC	COMM	689899102	257	5700	SH	DEFINED		5700	0	0
OUTBACK STEAKHOUSE INC	COMM	689899102	2256	50000	SH	SOLE	04	50000	0	0
OVERLAND STORAGE INC	COMM	690310107	73	5100	SH	DEFINED		5100	0	0
OVERLAND STORAGE INC	COMM	690310107	18	1300	SH	SOLE	04	1300	0	0
OVERLAND STORAGE INC	COMM	690310107	223	15600	SH	SOLE	05	0	0	15600
OVERNITE CORPORATION	COMM	690322102	276	8700	SH	DEFINED		8700	0	0
OVERNITE CORPORATION	COMM	690322102	66	2100	SH	SOLE	04	2100	0	0
OVERNITE CORPORATION	COMM	690322102	1146	36100	SH	SOLE	05	0	0	36100
OVERSEAS SHIPHOLDING GROUP	COMM	690368105	695	10898	SH	DEFINED		10898	0	0
OVERSEAS SHIPHOLDING GROUP	COMM	690368105	1780	27919	SH	SOLE	04	27919	0	0
OVERSEAS SHIPHOLDING GROUP	COMM	690368105	1677	26300	SH	SOLE	05	0	0	26300
OVERSTOCK.COM INC	COMM	690370101	208	4900	SH	DEFINED		4900	0	0
OVERSTOCK.COM INC	COMM	690370101	46	1100	SH	SOLE	04	1100	0	0
OVERSTOCK.COM INC	COMM	690370101	549	12900	SH	SOLE	05	0	0	12900
OWENS & MINOR INC. HLDG CO.	COMM	690732102	402	14898	SH	DEFINED		14898	0	0
OWENS & MINOR INC. HLDG CO.	COMM	690732102	95	3526	SH	SOLE	04	3526	0	0
OWENS & MINOR INC. HLDG CO.	COMM	690732102	1214	44900	SH	SOLE	05	0	0	44900
OWENS ILL INC	COMM	690768403	710	28100	SH	DEFINED		28100	0	0
OWENS ILL INC	COMM	690768403	2732	108000	SH	SOLE	07	108000	0	0
OXFORD INDUSTRIES INC.	COMM	691497309	235	6442	SH	DEFINED		6442	0	0
OXFORD INDUSTRIES INC.	COMM	691497309	47	1300	SH	SOLE	04	1300	0	0
OXFORD INDUSTRIES INC.	COMM	691497309	529	14500	SH	SOLE	05	0	0	14500
OXIGENE INC	COMM	691828107	7	2000	SH	DEFINED		2000	0	0
PAB BANKSHARES INC	COMM	69313P101	8	600	SH	DEFINED		600	0	0
P A M TRANSN SVCS INC	COMM	693149106	27	1600	SH	DEFINED		1600	0	0
P A M TRANSN SVCS INC	COMM	693149106	6	400	SH	SOLE	04	400	0	0
P A M TRANSN SVCS INC	COMM	693149106	39	2300	SH	SOLE	05	0	0	2300
PC CONNECTION INC	COMM	69318J100	14	2259	SH	DEFINED		2259	0	0
PC CONNECTION INC	COMM	69318J100	4	652	SH	SOLE	04	652	0	0
PC CONNECTION INC	COMM	69318J100	14	2250	SH	SOLE	05	0	0	2250
PC MALL INC	COMM	69323K100	43	3500	SH	DEFINED		3500	0	0
PC MALL INC	COMM	69323K100	13	1100	SH	SOLE	04	1100	0	0
PC MALL INC	COMM	69323K100	152	12400	SH	SOLE	05	0	0	12400
PC-TEL INC	COMM	69325Q105	57	8026	SH	DEFINED		8026	0	0
PC-TEL INC	COMM	69325Q105	13	1881	SH	SOLE	04	1881	0	0
PC-TEL INC	COMM	69325Q105	225	31300	SH	SOLE	05	0	0	31300
P-COM INC	COMM	693262305	0	4	SH	DEFINED		4	0	0
PDF SOLUTIONS INC	COMM	693282105	46	3500	SH	DEFINED		3500	0	0
PDF SOLUTIONS INC	COMM	693282105	17	1300	SH	SOLE	04	1300	0	0
PDF SOLUTIONS INC	COMM	693282105	159	12000	SH	SOLE	05	0	0	12000
PDI INC	COMM	69329V100	75	3621	SH	DEFINED		3621	0	0
PDI INC	COMM	69329V100	16	776	SH	SOLE	04	776	0	0
PDI INC	COMM	69329V100	216	10400	SH	SOLE	05	0	0	10400
PG&E CORP	COMM	69331C108	6972	203577	SH	DEFINED		203577	0	0
PG&E CORP	COMM	69331C108	2258	65936	SH	SOLE	04	65936	0	0
PG&E CORP	COMM	69331C108	1983	57900	SH	SOLE	05	0	0	57900
PPF BANCORP INC	COMM	69331W104	262	9571	SH	DEFINED		9571	0	0
PPF BANCORP INC	COMM	69331W104	59	2176	SH	SOLE	04	2176	0	0
PPF BANCORP INC	COMM	69331W104	715	26070	SH	SOLE	05	0	0	26070
P.F. CHANGS CHINA BISTRO INC	COMM	69333Y108	548	9403	SH	DEFINED		9403	0	0
P.F. CHANGS CHINA BISTRO INC	COMM	69333Y108	117	2010	SH	SOLE	04	2010	0	0
P.F. CHANGS CHINA BISTRO INC	COMM	69333Y108	1702	29200	SH	SOLE	05	0	0	29200
PICO HLDGS INC	COMM	693366205	79	3097	SH	DEFINED		3097	0	0
PICO HLDGS INC	COMM	693366205	19	766	SH	SOLE	04	766	0	0
PICO HLDGS INC	COMM	693366205	159	6200	SH	SOLE	05	0	0	6200
PLX TECHNOLOGY INC	COMM	693417107	90	8800	SH	DEFINED		8800	0	0
PLX TECHNOLOGY INC	COMM	693417107	19	1900	SH	SOLE	04	1900	0	0
PLX TECHNOLOGY INC	COMM	693417107	272	26500	SH	SOLE	05	0	0	26500
PMA CAPITAL CORPORATION	COMM	693419202	99	12601	SH	DEFINED		12601	0	0
PMA CAPITAL CORPORATION	COMM	693419202	24	3119	SH	SOLE	04	3119	0	0
PMA CAPITAL CORPORATION	COMM	693419202	326	41500	SH	SOLE	05	0	0	41500
PMC - SIERRA INC.	COMM	69344F106	448	52854	SH	DEFINED		52854	0	0
PMC - SIERRA INC.	COMM	69344F106	183	21595	SH	SOLE	04	21595	0	0
PMC - SIERRA INC.	COMM	69344F106	221	26100	SH	SOLE	05	0	0	26100
PMI GROUP INC. (THE)	COMM	69344M101	654	17300	SH	DEFINED		17300	0	0
PMI GROUP INC. (THE)	COMM	69344M101	2418	63975	SH	SOLE	04	63975	0	0
PNC FINANCIAL SERVICES GROUP	COMM	693475105	6706	130703	SH	DEFINED		130703	0	0
PNC FINANCIAL SERVICES GROUP	COMM	693475105	1655	32257	SH	SOLE	04	32257	0	0
PNC FINANCIAL SERVICES GROUP	COMM	693475105	1980	38600	SH	SOLE	05	0	0	38600
PNM RESOURCES INC	COMM	69349H107	621	23278	SH	DEFINED		23278	0	0
PNM RESOURCES INC	COMM	69349H107	1343	50277	SH	SOLE	04	50277	0	0
PNM RESOURCES INC	COMM	69349H107	1942	72699	SH	SOLE	05	0	0	72699
PPG INDS INC	COMM	693506107	5272	74887	SH	DEFINED		74887	0	0
PPG INDS INC	COMM	693506107	1390	19742	SH	SOLE	04	19742	0	0
PPG INDS INC	COMM	693506107	1760	25000	SH	SOLE	05	0	0	25000
PPL CORPORATION	COMM	69351T106	4266	79632	SH	DEFINED		79632	0	0
PPL CORPORATION	COMM	69351T106	1044	19487	SH	SOLE	04	19487	0	0
PPL CORPORATION	COMM	69351T106	1326	24766	SH	SOLE	05	0	0	24766
PRG-SCHULTZ INTERNATIONAL INC	COMM	69357C107	102	21013	SH	DEFINED		21013	0	0
PRG-SCHULTZ INTERNATIONAL INC	COMM	69357C107	18	3737	SH	SOLE	04	3737	0	0
PRG-SCHULTZ INTERNATIONAL INC	COMM	69357C107	240	49250	SH	SOLE	05	0	0	49250
PS BUSINESS PARKS INC./CA	COMM	69360J107	200	5008	SH	DEFINED		5008	0	0
PS BUSINESS PARKS INC./CA	COMM	69360J107	53	1329	SH	SOLE	04	1329	0	0
PS BUSINESS PARKS INC./CA	COMM	69360J107	599	15000	SH	SOLE	05	0	0	15000
PVF CAPTIAL CORP	COMM	693654105	3	292	SH	DEFINED		292	0	0

PSS WORLD MEDICAL INC	COMM	69366A100	356	29073	SH	DEFINED		29073	0	0
PSS WORLD MEDICAL INC	COMM	69366A100	85	6961	SH	SOLE	04	6961	0	0
PSS WORLD MEDICAL INC	COMM	69366A100	1032	84200	SH	SOLE	05	0	0	84200
PYR ENERGY CORP.	COMM	693677106	1	900	SH	DEFINED		900	0	0
PACCAR INC	COMM	693718108	5524	77099	SH	DEFINED		77099	0	0
PACCAR INC	COMM	693718108	1497	20896	SH	SOLE	04	20896	0	0
PACCAR INC	COMM	693718108	1719	23998	SH	SOLE	05	0	0	23998
PAC-WEST TELECOMM INC	COMM	69371Y101	4	2900	SH	DEFINED		2900	0	0
PACER INTERNATIONAL INC	COMM	69373H106	333	14000	SH	DEFINED		14000	0	0
PACER INTERNATIONAL INC	COMM	69373H106	71	3000	SH	SOLE	04	3000	0	0
PACER INTERNATIONAL INC	COMM	69373H106	668	28100	SH	SOLE	05	0	0	28100
PACIFIC CAPITAL BANCORP	COMM	69404P101	520	17772	SH	DEFINED		17772	0	0
PACIFIC CAPITAL BANCORP	COMM	69404P101	122	4189	SH	SOLE	04	4189	0	0
PACIFIC CAPITAL BANCORP	COMM	69404P101	1518	51887	SH	SOLE	05	0	0	51887
PACIFIC ENERGY PARTNERS LP	COMM	69422R105	64	2100	SH	DEFINED		2100	0	0
PACIFIC SUNWEAR CALIF INC	COMM	694873100	6418	234425	SH	DEFINED		234425	0	0
PACIFIC SUNWEAR CALIF INC	COMM	694873100	1478	54000	SH	SOLE	04	54000	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	39448	700060	SH	DEFINED		700060	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	4037	70000	SH	SOLE		70000	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	1859	33000	SH	SOLE		33000	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	3454	61296	SH	SOLE	04	61296	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	2592	46000	SH	SOLE	07	46000	0	0
PACIFICARE HEALTH SYSTEMS	COMM	695112102	6198	110000	SH	SOLE	07	110000	0	0
PACKAGING CORP AMER	COMM	695156109	331	13500	SH	DEFINED		13500	0	0
PACKAGING CORP AMER	COMM	695156109	1566	63851	SH	SOLE	04	63851	0	0
PACKAGING DYNAMICS CORP	COMM	695160101	6	500	SH	DEFINED		500	0	0
PACKETEER INC	COMM	695210104	192	12507	SH	DEFINED		12507	0	0
PACKETEER INC	COMM	695210104	45	2961	SH	SOLE	04	2961	0	0
PACKETEER INC	COMM	695210104	578	37500	SH	SOLE	05	0	0	37500
PACTIV CORPORATION	COMM	695257105	1202	51625	SH	DEFINED		51625	0	0
PACTIV CORPORATION	COMM	695257105	421	18108	SH	SOLE	04	18108	0	0
PACTIV CORPORATION	COMM	695257105	629	27000	SH	SOLE	05	0	0	27000
PAIN THERAPEUTICS INC	COMM	69562K100	74	15300	SH	DEFINED		15300	0	0
PAIN THERAPEUTICS INC	COMM	69562K100	15	3200	SH	SOLE	04	3200	0	0
PAIN THERAPEUTICS INC	COMM	69562K100	177	36600	SH	SOLE	05	0	0	36600
PALATIN TECHNOLOGIES INC	COMM	696077304	29	13100	SH	DEFINED		13100	0	0
PALATIN TECHNOLOGIES INC	COMM	696077304	10	4800	SH	SOLE	04	4800	0	0
PALATIN TECHNOLOGIES INC	COMM	696077304	101	45300	SH	SOLE	05	0	0	45300
PALL CORP	COMM	696429307	1341	49303	SH	DEFINED		49303	0	0
PALL CORP	COMM	696429307	334	12289	SH	SOLE	04	12289	0	0
PALL CORP	COMM	696429307	496	18266	SH	SOLE	05	0	0	18266
PALM HBR HOMES INC	COMM	696639103	100	6605	SH	DEFINED		6605	0	0
PALM HBR HOMES INC	COMM	696639103	18	1243	SH	SOLE	04	1243	0	0
PALM HBR HOMES INC	COMM	696639103	235	15400	SH	SOLE	05	0	0	15400
PALMONE INC	COMM	69713P107	396	15757	SH	DEFINED		15757	0	0
PALMONE INC	COMM	69713P107	96	3839	SH	SOLE	04	3839	0	0
PALMONE INC	COMM	69713P107	1158	46077	SH	SOLE	05	0	0	46077
PALMSOURCE INC	COMM	697154102	57	5926	SH	DEFINED		5926	0	0
PALMSOURCE INC	COMM	697154102	16	1710	SH	SOLE	04	1710	0	0
PALMSOURCE INC	COMM	697154102	163	16691	SH	SOLE	05	0	0	16691
PALOMAR MED TECHNOLOGIES INC	COMM	697529303	72	2700	SH	DEFINED		2700	0	0
PALOMAR MED TECHNOLOGIES INC	COMM	697529303	24	900	SH	SOLE	04	900	0	0
PALOMAR MED TECHNOLOGIES INC	COMM	697529303	251	9400	SH	SOLE	05	0	0	9400
PAMRAPO BANCORP INC	COMM	697738102	22	1000	SH	DEFINED		1000	0	0
PAN PACIFIC RETAIL PROPERTIES	COMM	69806L104	492	8709	SH	DEFINED		8709	0	0
PANAVISION INC.	COMM	69830E209	1	300	SH	DEFINED		300	0	0
PANERA BREAD CO	COMM	69840W108	578	10300	SH	DEFINED		10300	0	0
PANERA BREAD CO	COMM	69840W108	134	2400	SH	SOLE	04	2400	0	0
PANERA BREAD CO	COMM	69840W108	1325	23600	SH	SOLE	05	0	0	23600
THE PANTRY INC.	COMM	698657103	123	4100	SH	DEFINED		4100	0	0
THE PANTRY INC.	COMM	698657103	1716	57200	SH	SOLE		0	0	57200
THE PANTRY INC.	COMM	698657103	30	1000	SH	SOLE	04	1000	0	0
THE PANTRY INC.	COMM	698657103	324	10800	SH	SOLE	05	0	0	10800
PAPA JOHNS INTL INC	COMM	698813102	223	6448	SH	DEFINED		6448	0	0
PAPA JOHNS INTL INC	COMM	698813102	50	1453	SH	SOLE	04	1453	0	0
PAPA JOHNS INTL INC	COMM	698813102	586	16900	SH	SOLE	05	0	0	16900
PAR PHARMACEUTICAL COS INC	COMM	69888P106	401	11900	SH	DEFINED		11900	0	0
PAR PHARMACEUTICAL COS INC	COMM	69888P106	883	26162	SH	SOLE	04	26162	0	0
PAR PHARMACEUTICAL COS INC	COMM	69888P106	1222	36200	SH	SOLE	05	0	0	36200
PARADYNE NETWORKS INC	COMM	69911G107	23	11600	SH	DEFINED		11600	0	0
PARADYNE NETWORKS INC	COMM	69911G107	5	2800	SH	SOLE	04	2800	0	0
PARADYNE NETWORKS INC	COMM	69911G107	65	32400	SH	SOLE	05	0	0	32400
PARALLEL PETE CORP DEL	COMM	699157103	45	5900	SH	DEFINED		5900	0	0
PARAMETRIC TECHNOLOGY CORP	COMM	699173100	29345	5184727	SH	DEFINED		5184727	0	0
PARAMETRIC TECHNOLOGY CORP	COMM	699173100	315	55683	SH	SOLE	04	55683	0	0
PARAMETRIC TECHNOLOGY CORP	COMM	699173100	1886	333300	SH	SOLE	05	0	0	333300
PAREXEL INTL CORP	COMM	699462107	294	12697	SH	DEFINED		12697	0	0
PAREXEL INTL CORP	COMM	699462107	72	3105	SH	SOLE	04	3105	0	0
PAREXEL INTL CORP	COMM	699462107	812	35000	SH	SOLE	05	0	0	35000
PARK ELECTROCHEMICAL CORP.	COMM	700416209	156	7799	SH	DEFINED		7799	0	0
PARK ELECTROCHEMICAL CORP.	COMM	700416209	31	1592	SH	SOLE	04	1592	0	0
PARK ELECTROCHEMICAL CORP.	COMM	700416209	396	19750	SH	SOLE	05	0	0	19750
PARK NATIONAL CORP.	COMM	700658107	551	5045	SH	DEFINED		5045	0	0
PARK NATIONAL CORP.	COMM	700658107	149	1365	SH	SOLE	04	1365	0	0
PARK NATIONAL CORP.	COMM	700658107	1686	15434	SH	SOLE	05	0	0	15434
PARKER DRILLING CO	COMM	701081101	227	39881	SH	DEFINED		39881	0	0
PARKER DRILLING CO	COMM	701081101	52	9137	SH	SOLE	04	9137	0	0
PARKER DRILLING CO	COMM	701081101	673	118200	SH	SOLE	05	0	0	118200
PARKER HANNIFIN CORP	COMM	701094104	4038	66688	SH	DEFINED		66688	0	0
PARKER HANNIFIN CORP	COMM	701094104	1204	19897	SH	SOLE	04	19897	0	0

PARKER HANNIFIN CORP	COMM	701094104	1009	16675	SH	SOLE	05	0	0	16675
PARKERVISION INC	COMM	701354102	6	800	SH	DEFINED		800	0	0
PARKVALE FINL CORP	COMM	701492100	8	300	SH	DEFINED		300	0	0
PARKWAY PROPERTIES INC/MD	COMM	70159Q104	221	4804	SH	DEFINED		4804	0	0
PARKWAY PROPERTIES INC/MD	COMM	70159Q104	61	1340	SH	SOLE	04	1340	0	0
PARKWAY PROPERTIES INC/MD	COMM	70159Q104	706	15300	SH	SOLE	05	0	0	15300
PARLEX CORP	COMM	701630105	6	1100	SH	DEFINED		1100	0	0
PARTNERS TRUST FINANCIAL GROUP	COMM	70213F102	87	8536	SH	DEFINED		8536.14	0	0
PARTNERS TRUST FINANCIAL GROUP	COMM	70213F102	21	2121	SH	SOLE	04	2121	0	0
PARTNERS TRUST FINANCIAL GROUP	COMM	70213F102	246	24068	SH	SOLE	05	0	0	24068
PARTY CITY CORP.	COMM	702145103	63	4400	SH	DEFINED		4400	0	0
PARTY CITY CORP.	COMM	702145103	15	1100	SH	SOLE	04	1100	0	0
PARTY CITY CORP.	COMM	702145103	187	13000	SH	SOLE	05	0	0	13000
PATINA OIL & GAS CORP.	COMM	703224105	176	4312	SH	DEFINED		4312	0	0
PATHMARK STORES INC	COMM	70322A101	88	14142	SH	DEFINED		14142	0	0
PATHMARK STORES INC	COMM	70322A101	24	3900	SH	SOLE	04	3900	0	0
PATHMARK STORES INC	COMM	70322A101	294	47000	SH	SOLE	05	0	0	47000
PATRIOT TRANSPORTATION HOLDING	COMM	70337B102	5	100	SH	DEFINED		100	0	0
PATTERSON COS INC	COMM	703395103	388	7800	SH	DEFINED		7800	0	0
PATTERSON COS INC	COMM	703395103	4710	94688	SH	SOLE	04	94688	0	0
PATTERSON-UTI ENERGY INC	COMM	703481101	289	11210	SH	DEFINED		11210	0	0
PATTERSON-UTI ENERGY INC	COMM	703481101	2996	116088	SH	SOLE	04	116088	0	0
PAXAR CORP.	COMM	704227107	315	14882	SH	DEFINED		14882	0	0
PAXAR CORP.	COMM	704227107	69	3252	SH	SOLE	04	3252	0	0
PAXAR CORP.	COMM	704227107	840	39600	SH	SOLE	05	0	0	39600
PAXSON COMMUNICATIONS CORP.	COMM	704231109	937	1512268	SH	DEFINED		1512268	0	0
PAXSON COMMUNICATIONS CORP.	COMM	704231109	3	6243	SH	SOLE	04	6243	0	0
PAXSON COMMUNICATIONS CORP.	COMM	704231109	43	70500	SH	SOLE	05	0	0	70500
PAYCHEX INC	COMM	704326107	3917	121558	SH	DEFINED		121558	0	0
PAYCHEX INC	COMM	704326107	1429	44357	SH	SOLE	04	44357	0	0
PAYCHEX INC	COMM	704326107	1791	55600	SH	SOLE	05	0	0	55600
PAYLESS SHOESOURCE INC.	COMM	704379106	369	23900	SH	DEFINED		23900	0	0
PAYLESS SHOESOURCE INC.	COMM	704379106	838	54326	SH	SOLE	04	54326	0	0
PAYLESS SHOESOURCE INC.	COMM	704379106	782	50700	SH	SOLE	05	0	0	50700
PEABODY ENERGY CORPORATION	COMM	704549104	1138	23990	SH	DEFINED		23990	0	0
PEABODY ENERGY CORPORATION	COMM	704549104	4006	84426	SH	SOLE	04	84426	0	0
PEAPACK-GLADSTONE FINANCIAL CO	COMM	704699107	67	2561	SH	DEFINED		2561	0	0
PEAPACK-GLADSTONE FINANCIAL CO	COMM	704699107	16	637	SH	SOLE	04	637	0	0
PEAPACK-GLADSTONE FINANCIAL CO	COMM	704699107	157	5962	SH	SOLE	05	0	0	5962
PEC SOLUTIONS INC	COMM	705107100	34	2677	SH	DEFINED		2677	0	0
PEC SOLUTIONS INC	COMM	705107100	11	880	SH	SOLE	04	880	0	0
PEC SOLUTIONS INC	COMM	705107100	153	11900	SH	SOLE	05	0	0	11900
PECO II INC	COMM	705221109	0	900	SH	DEFINED		900	0	0
PEDIATRIC SVCS AMERICA INC	COMM	705323103	14	1180	SH	DEFINED		1180	0	0
PEDIATRIX MEDICAL GROUP INC.	COMM	705324101	581	8500	SH	DEFINED		8500	0	0
PEDIATRIX MEDICAL GROUP INC.	COMM	705324101	123	1800	SH	SOLE	04	1800	0	0
PEDIATRIX MEDICAL GROUP INC.	COMM	705324101	1935	28300	SH	SOLE	05	0	0	28300
PEETS COFFEE & TEA INC	COMM	705560100	108	4300	SH	DEFINED		4300	0	0
PEETS COFFEE & TEA INC	COMM	705560100	27	1100	SH	SOLE	04	1100	0	0
PEETS COFFEE & TEA INC	COMM	705560100	338	13420	SH	SOLE	05	0	0	13420
PEGASYSTEMS INC.	COMM	705573103	10	1900	SH	DEFINED		1900	0	0
PEGASYSTEMS INC.	COMM	705573103	3	700	SH	SOLE	04	700	0	0
PEGASYSTEMS INC.	COMM	705573103	24	4500	SH	SOLE	05	0	0	4500
PEGASUS COMMUNICATIONS CORP	COMM	705904605	26	2080	SH	DEFINED		2080	0	0
PEGASUS SYSTEMS INC	COMM	705906105	138	11639	SH	DEFINED		11639	0	0
PEGASUS SYSTEMS INC	COMM	705906105	33	2823	SH	SOLE	04	2823	0	0
PEGASUS SYSTEMS INC	COMM	705906105	385	32400	SH	SOLE	05	0	0	32400
PEMSTAR INC	COMM	706552106	3	2700	SH	DEFINED		2700	0	0
PENFORD CORPORATION	COMM	707051108	6	400	SH	DEFINED		400	0	0
PENN ENGR & MFG CORP	COMM	707389300	46	2556	SH	DEFINED		2556	0	0
PENN ENGR & MFG CORP	COMM	707389300	17	970	SH	SOLE	04	970	0	0
PENN ENGR & MFG CORP	COMM	707389300	108	6000	SH	SOLE	05	0	0	6000
PENN NATL GAMING INC	COMM	707569109	856	27756	SH	DEFINED		27756	0	0
PENN NATL GAMING INC	COMM	707569109	204	6640	SH	SOLE	04	6640	0	0
PENN NATL GAMING INC	COMM	707569109	1771	57400	SH	SOLE	05	0	0	57400
PENN TREATY AMERICAN CORP.	COMM	707874103	2	1000	SH	DEFINED		1000	0	0
PENN VA CORP	COMM	707882106	281	5858	SH	DEFINED		5858	0	0
PENN VA CORP	COMM	707882106	78	1622	SH	SOLE	04	1622	0	0
PENN VA CORP	COMM	707882106	841	17500	SH	SOLE	05	0	0	17500
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	50910	1017398	SH	DEFINED		1017398	0	0
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	2702	54000	SH	SOLE		54000	0	0
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	1685	33690	SH	SOLE	04	33690	0	0
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	2236	44700	SH	SOLE	05	0	0	44700
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	3252	65000	SH	SOLE	07	65000	0	0
JC PENNEY CO INC (HOLDING COMP	COMM	708160106	8456	169000	SH	SOLE	07	169000	0	0
PENNFED FINL SVCS INC	COMM	708167101	53	3600	SH	DEFINED		3600	0	0
PENNFED FINL SVCS INC	COMM	708167101	11	800	SH	SOLE	04	800	0	0
PENNFED FINL SVCS INC	COMM	708167101	146	9892	SH	SOLE	05	0	0	9892
PENNICHUCK CORP	COMM	708254206	3	133	SH	DEFINED		133	0	0
PENNRICK FINL SVCS CORP	COMM	708352109	60	1761	SH	DEFINED		1761	0	0
PENNRICK FINL SVCS CORP	COMM	708352109	24	704	SH	SOLE	04	704	0	0
PENNRICK FINL SVCS CORP	COMM	708352109	209	6069	SH	SOLE	05	0	0	6069
PENNSYLVANIA REAL ESTATE INVES	COMM	709102107	488	12131	SH	DEFINED		12131	0	0
PENNSYLVANIA REAL ESTATE INVES	COMM	709102107	112	2796	SH	SOLE	04	2796	0	0
PENNSYLVANIA REAL ESTATE INVES	COMM	709102107	1448	35942	SH	SOLE	05	0	0	35942
PENTAIR INC	COMM	709631105	859	21950	SH	DEFINED		21950	0	0
PENTAIR INC	COMM	709631105	2748	70226	SH	SOLE	04	70226	0	0
PENTON MEDIA INC.	COMM	709668107	0	1700	SH	DEFINED		1700	0	0
PENWEST PHARMACEUTICALS CO	COMM	709754105	114	9200	SH	DEFINED		9200	0	0
PENWEST PHARMACEUTICALS CO	COMM	709754105	26	2100	SH	SOLE	04	2100	0	0

PENWEST PHARMACEUTICALS CO	COMM	709754105	308	24700	SH	SOLE	05	0	0	24700
PEOPLES BANCORP AUBURN IND	COMM	709788103	3	200	SH	DEFINED		200	0	0
PEOPLES BANCORP INC	COMM	709789101	131	5105	SH	DEFINED		5105	0	0
PEOPLES BANCORP INC	COMM	709789101	29	1145	SH	SOLE	04	1145	0	0
PEOPLES BANCORP INC	COMM	709789101	433	16795	SH	SOLE	05	0	0	16795
PEOPLES BANCTRUST INC	COMM	709796106	17	1120	SH	DEFINED		1120	0	0
PEOPLES BK BRIDGEPORT CONN	COMM	710198102	450	10992	SH	DEFINED		10992	0	0
PEOPLES BANCORP OF N CAROLINA	COMM	710577107	3	220	SH	DEFINED		220	0	0
PEOPLES ENERGY CORP.	COMM	711030106	939	22404	SH	DEFINED		22404	0	0
PEOPLES ENERGY CORP.	COMM	711030106	325	7757	SH	SOLE	04	7757	0	0
PEOPLES ENERGY CORP.	COMM	711030106	1929	46000	SH	SOLE	05	0	0	46000
PEOPLES FINL CORP MISS	COMM	711038102	21	1200	SH	DEFINED		1200	0	0
PEOPLES HOLDING (COMPANYTHE)	COMM	711148106	88	2882	SH	DEFINED		2882	0	0
PEOPLES HOLDING (COMPANYTHE)	COMM	711148106	24	800	SH	SOLE	04	800	0	0
PEOPLES HOLDING (COMPANYTHE)	COMM	711148106	216	7046	SH	SOLE	05	0	0	7046
PEP BOYS-MANNY MOE & JACK	COMM	713278109	366	21310	SH	DEFINED		21310	0	0
PEP BOYS-MANNY MOE & JACK	COMM	713278109	88	5156	SH	SOLE	04	5156	0	0
PEP BOYS-MANNY MOE & JACK	COMM	713278109	1138	66100	SH	SOLE	05	0	0	66100
PEPCO HOLDINGS INC	COMM	713291102	848	40357	SH	DEFINED		40357	0	0
PEPCO HOLDINGS INC	COMM	713291102	2739	130257	SH	SOLE	04	130257	0	0
PEPSI BOTTLING GROUP INC	COMM	713409100	2226	81122	SH	DEFINED		81122	0	0
PEPSI BOTTLING GROUP INC	COMM	713409100	906	33024	SH	SOLE	04	33024	0	0
PEPSI BOTTLING GROUP INC	COMM	713409100	947	34500	SH	SOLE	05	0	0	34500
PEPSIAMERICAS INC.	COMM	71343P200	6862	303927	SH	DEFINED		303927	0	0
PEPSIAMERICAS INC.	COMM	71343P200	1787	79151	SH	SOLE	04	79151	0	0
PEPSIAMERICAS INC.	COMM	71343P200	2641	117000	SH	SOLE	07	117000	0	0
PEPSICO INC	COMM	713448108	28748	544898	SH	DEFINED		544898	0	0
PEPSICO INC	COMM	713448108	2120	40200	SH	SOLE	02	0	0	40200
PEPSICO INC	COMM	713448108	10960	207745	SH	SOLE	04	207745	0	0
PEPSICO INC	COMM	713448108	13093	248180	SH	SOLE	05	0	0	248180
PER-SE TECHNOLOGIES INC.	COMM	713569309	187	11998	SH	DEFINED		11998	0	0
PER-SE TECHNOLOGIES INC.	COMM	713569309	6	443	SH	SOLE	04	443	0	0
PER-SE TECHNOLOGIES INC.	COMM	713569309	489	31266	SH	SOLE	05	0	0	31266
PEREGRINE PHARMACEUTICALS INC	COMM	713661106	72	46855	SH	DEFINED		46855	0	0
PEREGRINE PHARMACEUTICALS INC	COMM	713661106	17	11413	SH	SOLE	04	11413	0	0
PEREGRINE PHARMACEUTICALS INC	COMM	713661106	219	140700	SH	SOLE	05	0	0	140700
PERFORMANCE FOOD GROUP CO.	COMM	713755106	465	17100	SH	DEFINED		17100	0	0
PERFORMANCE FOOD GROUP CO.	COMM	713755106	109	4000	SH	SOLE	04	4000	0	0
PERFORMANCE FOOD GROUP CO.	COMM	713755106	1190	43700	SH	SOLE	05	0	0	43700
PERFORMANCE TECHNOLOGIES INC	COMM	71376K102	3	500	SH	DEFINED		500	0	0
PERICOM SEMICONDUCTOR CORP	COMM	713831105	70	8493	SH	DEFINED		8493	0	0
PERICOM SEMICONDUCTOR CORP	COMM	713831105	16	1984	SH	SOLE	04	1984	0	0
PERICOM SEMICONDUCTOR CORP	COMM	713831105	220	26400	SH	SOLE	05	0	0	26400
PERINI CORP.	COMM	713839108	72	5300	SH	DEFINED		5300	0	0
PERINI CORP.	COMM	713839108	16	1200	SH	SOLE	04	1200	0	0
PERINI CORP.	COMM	713839108	184	13500	SH	SOLE	05	0	0	13500
PERKINELMER INC.	COMM	714046109	1448	71284	SH	DEFINED		71284	0	0
PERKINELMER INC.	COMM	714046109	302	14907	SH	SOLE	04	14907	0	0
PERKINELMER INC.	COMM	714046109	357	17600	SH	SOLE	05	0	0	17600
PEROT SYS CORP	COMM	714265105	422	31700	SH	DEFINED		31700	0	0
PEROT SYS CORP	COMM	714265105	92	6900	SH	SOLE	04	6900	0	0
PEROT SYS CORP	COMM	714265105	1135	85100	SH	SOLE	05	0	0	85100
PERRIGO COMPANY	COMM	714290103	464	24615	SH	DEFINED		24615	0	0
PERRIGO COMPANY	COMM	714290103	1017	53862	SH	SOLE	04	53862	0	0
PERRIGO COMPANY	COMM	714290103	1462	77400	SH	SOLE	05	0	0	77400
PETCO ANIMAL SUPPLIES INC	COMM	716016209	128	3500	SH	DEFINED		3500	0	0
PETMED EXPRESS INC	COMM	716382106	40	5400	SH	DEFINED		5400	0	0
PETMED EXPRESS INC	COMM	716382106	11	1600	SH	SOLE	04	1600	0	0
PETMED EXPRESS INC	COMM	716382106	138	18500	SH	SOLE	05	0	0	18500
PETROLEUM DEVELOPMENT CORP	COMM	716578109	256	6880	SH	DEFINED		6880	0	0
PETROLEUM DEVELOPMENT CORP	COMM	716578109	70	1900	SH	SOLE	04	1900	0	0
PETROLEUM DEVELOPMENT CORP	COMM	716578109	812	21800	SH	SOLE	05	0	0	21800
PETROLEUM HELICOPTERS	COMM	716604202	20	700	SH	DEFINED		700	0	0
PETROQUEST ENERGY INC	COMM	716748108	47	7100	SH	DEFINED		7100	0	0
PETSMART INC	COMM	716768106	252	8900	SH	DEFINED		8900	0	0
PETSMART INC	COMM	716768106	2875	101476	SH	SOLE	04	101476	0	0
PHARMACYCLICS INC	COMM	716933106	50	6990	SH	DEFINED		6990	0	0
PHARMACYCLICS INC	COMM	716933106	12	1700	SH	SOLE	04	1700	0	0
PHARMACYCLICS INC	COMM	716933106	126	17600	SH	SOLE	05	0	0	17600
PFIZER INC	COMM	717081103	215188	8229021	SH	DEFINED		8229021	0	0
PFIZER INC	COMM	717081103	24178	924620	SH	SOLE	04	924620	0	0
PFIZER INC	COMM	717081103	28971	1107897	SH	SOLE	05	0	0	1107897
PFIZER INC	COMM	717081103	2771	106000	SH	SOLE	07	106000	0	0
PHARMACEUTICAL PROD DEV INC	COMM	717124101	170	3500	SH	DEFINED		3500	0	0
PHARMOS CORP	COMM	717139208	17	29400	SH	DEFINED		29400	0	0
PHARMOS CORP	COMM	717139208	4	7300	SH	SOLE	04	7300	0	0
PHARMOS CORP	COMM	717139208	48	84100	SH	SOLE	05	0	0	84100
PHARMION CORP	COMM	71715B409	186	6500	SH	DEFINED		6500	0	0
PHARMION CORP	COMM	71715B409	2399	83000	SH	SOLE		50000	0	33000
PHARMION CORP	COMM	71715B409	40	1400	SH	SOLE	04	1400	0	0
PHARMION CORP	COMM	71715B409	445	15500	SH	SOLE	05	0	0	15500
PHARMACOEPIA DRUG DISCOVERY	COMM	7171EP101	3	700	SH	DEFINED		700	0	0
PHELPS DODGE CORP	COMM	717265102	44456	438388	SH	DEFINED		438388	0	0
PHELPS DODGE CORP	COMM	717265102	1926	19000	SH	SOLE		19000	0	0
PHELPS DODGE CORP	COMM	717265102	1010	9966	SH	SOLE	04	9966	0	0
PHELPS DODGE CORP	COMM	717265102	1343	13250	SH	SOLE	05	0	0	13250
PHELPS DODGE CORP	COMM	717265102	2940	29000	SH	SOLE	07	29000	0	0
PHELPS DODGE CORP	COMM	717265102	6693	66000	SH	SOLE	07	66000	0	0
PHILADELPHIA CONS HLDG CORP	COMM	717528103	547	7256	SH	DEFINED		7256	0	0
PHILADELPHIA CONS HLDG CORP	COMM	717528103	118	1568	SH	SOLE	04	1568	0	0

PHILADELPHIA CONS HLDG CORP	COMM	717528103	1538	20400	SH	SOLE	05	0	0	20400
PHILLIPS-VAN HEUSEN	COMM	718592108	255	9754	SH	DEFINED		9754	0	0
PHILLIPS-VAN HEUSEN	COMM	718592108	57	2195	SH	SOLE	04	2195	0	0
PHILLIPS-VAN HEUSEN	COMM	718592108	726	27700	SH	SOLE	05	0	0	27700
PHYSIOMETRIX INC	COMM	718928104	0	100	SH	DEFINED		100	0	0
THE PHOENIX COMPANIES INC	COMM	71902E109	436	34600	SH	DEFINED		34600	0	0
THE PHOENIX COMPANIES INC	COMM	71902E109	108	8600	SH	SOLE	04	8600	0	0
THE PHOENIX COMPANIES INC	COMM	71902E109	1366	108200	SH	SOLE	05	0	0	108200
PHOENIX FOOTWEAR GROUP INC	COMM	71903M100	6	1000	SH	DEFINED		1000	0	0
PHOENIX TECHNOLOGIES LTD	COMM	719153108	34	3700	SH	DEFINED		3700	0	0
PHOTON DYNAMICS INC	COMM	719364101	147	7762	SH	DEFINED		7762	0	0
PHOTON DYNAMICS INC	COMM	719364101	1124	59200	SH	SOLE		0	0	59200
PHOTON DYNAMICS INC	COMM	719364101	28	1499	SH	SOLE	04	1499	0	0
PHOTON DYNAMICS INC	COMM	719364101	361	19000	SH	SOLE	05	0	0	19000
PHOTRONICS INC.	COMM	719405102	234	13079	SH	DEFINED		13079	0	0
PHOTRONICS INC.	COMM	719405102	59	3324	SH	SOLE	04	3324	0	0
PHOTRONICS INC.	COMM	719405102	640	35700	SH	SOLE	05	0	0	35700
PIEDMONT NATURAL GAS CO.	COMM	720186105	644	28100	SH	DEFINED		28100	0	0
PIEDMONT NATURAL GAS CO.	COMM	720186105	160	7000	SH	SOLE	04	7000	0	0
PIEDMONT NATURAL GAS CO.	COMM	720186105	1897	82700	SH	SOLE	05	0	0	82700
PIER 1 IMPORTS INC	COMM	720279108	11097	615500	SH	DEFINED		615500	0	0
PIER 1 IMPORTS INC	COMM	720279108	1116	61919	SH	SOLE	04	61919	0	0
PILGRIMS PRIDE CORP.	COMM	721467108	11609	317200	SH	DEFINED		317200	0	0
PINNACLE AIRLINES CORP	COMM	723443107	59	5700	SH	DEFINED		5700	0	0
PINNACLE AIRLINES CORP	COMM	723443107	14	1400	SH	SOLE	04	1400	0	0
PINNACLE AIRLINES CORP	COMM	723443107	157	15100	SH	SOLE	05	0	0	15100
PINNACLE ENTERTAINMENT INC.	COMM	723456109	262	15864	SH	DEFINED		15864	0	0
PINNACLE ENTERTAINMENT INC.	COMM	723456109	59	3611	SH	SOLE	04	3611	0	0
PINNACLE ENTERTAINMENT INC.	COMM	723456109	772	46700	SH	SOLE	05	0	0	46700
PINNACLE SYS INC	COMM	723481107	139	24991	SH	DEFINED		24991	0	0
PINNACLE SYS INC	COMM	723481107	37	6614	SH	SOLE	04	6614	0	0
PINNACLE SYS INC	COMM	723481107	440	78700	SH	SOLE	05	0	0	78700
PINNACLE WEST CAP CORP	COMM	723484101	1706	40132	SH	DEFINED		40132	0	0
PINNACLE WEST CAP CORP	COMM	723484101	464	10918	SH	SOLE	04	10918	0	0
PINNACLE WEST CAP CORP	COMM	723484101	565	13300	SH	SOLE	05	0	0	13300
PIONEER DRILLING COMPANY	COMM	723655106	756	54800	SH	SOLE		0	0	54800
PIONEER NATURAL RESOURCES COMP	COMM	723787107	1132	25675	SH	DEFINED		25675	0	0
PIONEER NATURAL RESOURCES COMP	COMM	723787107	4603	104351	SH	SOLE	04	104351	0	0
PIPER JAFFRAY COS INC	COMM	724078100	257	7045	SH	DEFINED		7045	0	0
PIPER JAFFRAY COS INC	COMM	724078100	63	1744	SH	SOLE	04	1744	0	0
PIPER JAFFRAY COS INC	COMM	724078100	734	20100	SH	SOLE	05	0	0	20100
PITNEY BOWES INC.	COMM	724479100	3668	81382	SH	DEFINED		81382	0	0
PITNEY BOWES INC.	COMM	724479100	1262	28003	SH	SOLE	04	28003	0	0
PITNEY BOWES INC.	COMM	724479100	1627	36100	SH	SOLE	05	0	0	36100
PIXAR	COMM	725811103	409	4145	SH	DEFINED		4145	0	0
PIXELWORKS INC	COMM	72581M107	122	15264	SH	DEFINED		15264	0	0
PIXELWORKS INC	COMM	72581M107	29	3641	SH	SOLE	04	3641	0	0
PIXELWORKS INC	COMM	72581M107	371	46300	SH	SOLE	05	0	0	46300
PLACER SIERRA BANCSHARES	COMM	726079106	23	1050	SH	DEFINED		1050	0	0
PLACER SIERRA BANCSHARES	COMM	726079106	6	300	SH	SOLE	04	300	0	0
PLACER SIERRA BANCSHARES	COMM	726079106	81	3600	SH	SOLE	05	0	0	3600
PLAINS ALL AMERICAN PIPELINE,	COMM	726503105	108	2800	SH	DEFINED		2800	0	0
PLAINS EXPLORATION & PRODUCTIO	COMM	726505100	39177	1068665	SH	DEFINED		1068665	0	0
PLAINS EXPLORATION & PRODUCTIO	COMM	726505100	2217	60488	SH	SOLE	04	60488	0	0
PLAINS EXPLORATION & PRODUCTIO	COMM	726505100	3460	94382	SH	SOLE	05	0	0	94382
PLANAR SYS INC	COMM	726900103	31	3702	SH	DEFINED		3702	0	0
PLANAR SYS INC	COMM	726900103	11	1400	SH	SOLE	04	1400	0	0
PLANAR SYS INC	COMM	726900103	141	16700	SH	SOLE	05	0	0	16700
PLANTRONICS INC.	COMM	727493108	98	2600	SH	DEFINED		2600	0	0
PLANTRONICS INC.	COMM	727493108	1255	33262	SH	SOLE	04	33262	0	0
PLATO LEARNING INC	COMM	72764Y100	66	8591	SH	DEFINED		8591	0	0
PLATO LEARNING INC	COMM	72764Y100	16	2100	SH	SOLE	04	2100	0	0
PLATO LEARNING INC	COMM	72764Y100	217	28100	SH	SOLE	05	0	0	28100
PLAYBOY ENTERPRISES	COMM	728117300	63	5007	SH	DEFINED		5007	0	0
PLAYBOY ENTERPRISES	COMM	728117300	18	1440	SH	SOLE	04	1440	0	0
PLAYBOY ENTERPRISES	COMM	728117300	250	19800	SH	SOLE	05	0	0	19800
PLAYTEX PRODS INC	COMM	72813P100	144	14976	SH	DEFINED		14976	0	0
PLAYTEX PRODS INC	COMM	72813P100	28	2925	SH	SOLE	04	2925	0	0
PLAYTEX PRODS INC	COMM	72813P100	260	27000	SH	SOLE	05	0	0	27000
PLEXUS CORP	COMM	729132100	176	15498	SH	DEFINED		15498	0	0
PLEXUS CORP	COMM	729132100	361	31758	SH	SOLE	04	31758	0	0
PLEXUS CORP	COMM	729132100	561	49300	SH	SOLE	05	0	0	49300
PLUG POWER INC.	COMM	72919P103	160	25033	SH	DEFINED		25033	0	0
PLUG POWER INC.	COMM	72919P103	35	5600	SH	SOLE	04	5600	0	0
PLUG POWER INC.	COMM	72919P103	412	64342	SH	SOLE	05	0	0	64342
PLUM CREEK TIMBER CO INC	COMM	729251108	2767	77737	SH	DEFINED		77737	0	0
PLUM CREEK TIMBER CO INC	COMM	729251108	722	20300	SH	SOLE	04	20300	0	0
PLUM CREEK TIMBER CO INC	COMM	729251108	957	26900	SH	SOLE	05	0	0	26900
POGO PRODUCING CO	COMM	730448107	449	9000	SH	DEFINED		9000	0	0
POGO PRODUCING CO	COMM	730448107	2129	42657	SH	SOLE	04	42657	0	0
POLARIS INDUSTRIES INC.	COMM	731068102	12425	175700	SH	DEFINED		175700	0	0
POLO RALPH LAUREN CORPORATION	COMM	731572103	353	9200	SH	DEFINED		9200	0	0
POLYCOM INC.	COMM	73172K104	173	10329	SH	DEFINED		10329	0	0
POLYCOM INC.	COMM	73172K104	1118	66731	SH	SOLE	04	66731	0	0
POLYMEDICA CORPORATION	COMM	731738100	333	10214	SH	DEFINED		10214	0	0
POLYMEDICA CORPORATION	COMM	731738100	86	2654	SH	SOLE	04	2654	0	0
POLYMEDICA CORPORATION	COMM	731738100	998	30600	SH	SOLE	05	0	0	30600
POLYONE CORPORATION	COMM	73179P106	308	35267	SH	DEFINED		35267	0	0
POLYONE CORPORATION	COMM	73179P106	72	8242	SH	SOLE	04	8242	0	0
POLYONE CORPORATION	COMM	73179P106	915	104800	SH	SOLE	05	0	0	104800

POMEROY IT SOLUTIONS INC	COMM	731822102	34	2300	SH	DEFINED		2300	0	0
POPE & TALBOT INC.	COMM	732827100	100	5744	SH	DEFINED		5744	0	0
POPE & TALBOT INC.	COMM	732827100	24	1388	SH	SOLE	04	1388	0	0
POPE & TALBOT INC.	COMM	732827100	313	18000	SH	SOLE	05	0	0	18000
POPULAR INC	COMM	733174106	1433	59100	SH	DEFINED		59100	0	0
PORTAL SOFTWARE INC	COMM	736126301	39	16940	SH	DEFINED		16940	0	0
PORTAL SOFTWARE INC	COMM	736126301	10	4700	SH	SOLE	04	4700	0	0
PORTAL SOFTWARE INC	COMM	736126301	125	53920	SH	SOLE	05	0	0	53920
PORTFOLIO RECOVERY ASSOCIATES	COMM	73640Q105	183	5600	SH	DEFINED		5600	0	0
PORTFOLIO RECOVERY ASSOCIATES	COMM	73640Q105	42	1300	SH	SOLE	04	1300	0	0
PORTFOLIO RECOVERY ASSOCIATES	COMM	73640Q105	587	17900	SH	SOLE	05	0	0	17900
POSSIS MED INC	COMM	737407106	62	7788	SH	DEFINED		7788	0	0
POSSIS MED INC	COMM	737407106	14	1800	SH	SOLE	04	1800	0	0
POSSIS MED INC	COMM	737407106	166	20600	SH	SOLE	05	0	0	20600
POST PROPERTIES INC.	COMM	737464107	480	15486	SH	DEFINED		15486	0	0
POST PROPERTIES INC.	COMM	737464107	124	4000	SH	SOLE	04	4000	0	0
POST PROPERTIES INC.	COMM	737464107	1396	45000	SH	SOLE	05	0	0	45000
POTLATCH CORP.	COMM	737628107	532	11297	SH	DEFINED		11297	0	0
POTLATCH CORP.	COMM	737628107	1129	23965	SH	SOLE	04	23965	0	0
POTLATCH CORP.	COMM	737628107	1724	36600	SH	SOLE	05	0	0	36600
POWELL INDS INC	COMM	739128106	47	2631	SH	DEFINED		2631	0	0
POWELL INDS INC	COMM	739128106	10	600	SH	SOLE	04	600	0	0
POWELL INDS INC	COMM	739128106	132	7400	SH	SOLE	05	0	0	7400
POWER INTEGRATIONS INC	COMM	739276103	218	10332	SH	DEFINED		10332	0	0
POWER INTEGRATIONS INC	COMM	739276103	58	2792	SH	SOLE	04	2792	0	0
POWER INTEGRATIONS INC	COMM	739276103	715	33900	SH	SOLE	05	0	0	33900
POWER-ONE INC	COMM	739308104	95	19700	SH	DEFINED		19700	0	0
POWER-ONE INC	COMM	739308104	28	5800	SH	SOLE	04	5800	0	0
POWER-ONE INC	COMM	739308104	355	73100	SH	SOLE	05	0	0	73100
POWERWAVE TECHNOLOGIES INC	COMM	739363109	277	36277	SH	DEFINED		36277	0	0
POWERWAVE TECHNOLOGIES INC	COMM	739363109	587	76900	SH	SOLE	04	76900	0	0
POWERWAVE TECHNOLOGIES INC	COMM	739363109	689	90200	SH	SOLE	05	0	0	90200
POZEN INC	COMM	73941U102	73	14100	SH	DEFINED		14100	0	0
POZEN INC	COMM	73941U102	17	3300	SH	SOLE	04	3300	0	0
POZEN INC	COMM	73941U102	193	37100	SH	SOLE	05	0	0	37100
PRAECIS PHARMACEUTICALS INC	COMM	739421105	19	20417	SH	DEFINED		20417	0	0
PRAECIS PHARMACEUTICALS INC	COMM	739421105	5	5261	SH	SOLE	04	5261	0	0
PRAECIS PHARMACEUTICALS INC	COMM	739421105	56	59000	SH	SOLE	05	0	0	59000
PRAXAIR INC	COMM	74005P104	6371	133746	SH	DEFINED		133746	0	0
PRAXAIR INC	COMM	74005P104	2220	46600	SH	SOLE	02	0	0	46600
PRAXAIR INC	COMM	74005P104	1805	37890	SH	SOLE	04	37890	0	0
PRAXAIR INC	COMM	74005P104	2262	47500	SH	SOLE	05	0	0	47500
PREPAID LEGAL SERVICES INC.	COMM	740065107	167	4890	SH	DEFINED		4890	0	0
PREPAID LEGAL SERVICES INC.	COMM	740065107	45	1331	SH	SOLE	04	1331	0	0
PREPAID LEGAL SERVICES INC.	COMM	740065107	479	14000	SH	SOLE	05	0	0	14000
PRECISION CASTPARTS CORP.	COMM	740189105	602	7925	SH	DEFINED		7925	0	0
PRECISION CASTPARTS CORP.	COMM	740189105	3450	45400	SH	SOLE	04	45400	0	0
PREFORMED LINE PRODS CO	COMM	740444104	27	900	SH	DEFINED		900	0	0
PREMCO INC	COMM	74045Q104	672	10500	SH	DEFINED		10500	0	0
PREMIERE GLOBAL SERVICES INC	COMM	740585104	236	20885	SH	DEFINED		20885	0	0
PREMIERE GLOBAL SERVICES INC	COMM	740585104	57	5100	SH	SOLE	04	5100	0	0
PREMIERE GLOBAL SERVICES INC	COMM	740585104	665	58700	SH	SOLE	05	0	0	58700
PRENTISS PROPERTIES TRUST	COMM	740706106	536	15650	SH	DEFINED		15650	0	0
PRENTISS PROPERTIES TRUST	COMM	740706106	145	4236	SH	SOLE	04	4236	0	0
PRENTISS PROPERTIES TRUST	COMM	740706106	1620	47300	SH	SOLE	05	0	0	47300
PRESIDENTIAL LIFE CORP	COMM	740884101	9650	609264	SH	DEFINED		609264	0	0
PRESIDENTIAL LIFE CORP	COMM	740884101	29	1853	SH	SOLE	04	1853	0	0
PRESIDENTIAL LIFE CORP	COMM	740884101	356	22500	SH	SOLE	05	0	0	22500
PRESIDENTIAL LIFE CORP	COMM	740884101	0	10	SH	DEFINED		10	0	0
PRESIDENTIAL LIFE CORP	COMM	740925102	0	10	SH	DEFINED		10	0	0
PRESSTEK INC	COMM	741113104	102	13780	SH	DEFINED		13780	0	0
PRESSTEK INC	COMM	741113104	24	3242	SH	SOLE	04	3242	0	0
PRESSTEK INC	COMM	741113104	273	36800	SH	SOLE	05	0	0	36800
PRICE COMMUNICATIONS CORP	COMM	741437305	305	17809	SH	DEFINED		17809	0	0
PRICE COMMUNICATIONS CORP	COMM	741437305	78	4595	SH	SOLE	04	4595	0	0
PRICE COMMUNICATIONS CORP	COMM	741437305	788	45922	SH	SOLE	05	0	0	45922
T ROWE PRICE GROUP INC	COMM	74144T108	2341	39824	SH	DEFINED		39824	0	0
T ROWE PRICE GROUP INC	COMM	74144T108	826	14054	SH	SOLE	04	14054	0	0
T ROWE PRICE GROUP INC	COMM	74144T108	1093	18600	SH	SOLE	05	0	0	18600
PRICELINE.COM INC	COMM	741503403	244	9749	SH	DEFINED		9749	0	0
PRICELINE.COM INC	COMM	741503403	53	2150	SH	SOLE	04	2150	0	0
PRICELINE.COM INC	COMM	741503403	685	27349	SH	SOLE	05	0	0	27349
PRICESMART INC	COMM	741511109	5	750	SH	DEFINED		750	0	0
PRIDE INTERNATIONAL INCORPORAT	COMM	74153Q102	430	17000	SH	DEFINED		17000	0	0
PRIDE INTERNATIONAL INCORPORAT	COMM	74153Q102	2341	92538	SH	SOLE	04	92538	0	0
PRIMEDIA INC.	COMM	74157K101	251	59134	SH	DEFINED		59134	0	0
PRIMEDIA INC.	COMM	74157K101	50	11900	SH	SOLE	04	11900	0	0
PRIMEDIA INC.	COMM	74157K101	654	153900	SH	SOLE	05	0	0	153900
PRIME GROUP REALTY TRUST	COMM	74158J103	222	31100	SH	DEFINED		31100	0	0
PRIME GROUP REALTY TRUST	COMM	74158J103	132	18600	SH	SOLE	04	18600	0	0
PRIMUS TELECOMMUNICATIONS GROU	COMM	741929103	61	38600	SH	DEFINED		38600	0	0
PRIMUS TELECOMMUNICATIONS GROU	COMM	741929103	13	8400	SH	SOLE	04	8400	0	0
PRIMUS TELECOMMUNICATIONS GROU	COMM	741929103	153	96400	SH	SOLE	05	0	0	96400
PRINCETON REVIEW INC	COMM	742352107	14	2700	SH	DEFINED		2700	0	0
PRINCETON REVIEW INC	COMM	742352107	7	1400	SH	SOLE	04	1400	0	0
PRINCETON REVIEW INC	COMM	742352107	50	9300	SH	SOLE	05	0	0	9300
PRINCIPAL FINANCIAL GROUP	COMM	74251V102	5827	152900	SH	DEFINED		152900	0	0
PRINCIPAL FINANCIAL GROUP	COMM	74251V102	685	18000	SH	SOLE		18000	0	0
PRINCIPAL FINANCIAL GROUP	COMM	74251V102	1154	30300	SH	SOLE	04	30300	0	0
PRINCIPAL FINANCIAL GROUP	COMM	74251V102	1779	46700	SH	SOLE	05	0	0	46700
PRINCIPAL FINANCIAL GROUP	COMM	74251V102	2172	57000	SH	SOLE	07	57000	0	0

PRINCIPAL FINANCIAL GROUP	COMM	74251V102	724	19000	SH	SOLE	07	19000	0	0
PRIORITY HEALTHCARE CORP	COMM	74264T102	246	11600	SH	DEFINED		11600	0	0
PRIORITY HEALTHCARE CORP	COMM	74264T102	65	3100	SH	SOLE	04	3100	0	0
PRIORITY HEALTHCARE CORP	COMM	74264T102	754	35500	SH	SOLE	05	0	0	35500
PROASSURANCE CORP	COMM	74267C106	424	10723	SH	DEFINED		10723	0	0
PROASSURANCE CORP	COMM	74267C106	2313	58500	SH	SOLE		0	0	58500
PROASSURANCE CORP	COMM	74267C106	98	2480	SH	SOLE	04	2480	0	0
PROASSURANCE CORP	COMM	74267C106	1184	29950	SH	SOLE	05	0	0	29950
PROCOT TECHNOLOGY INC	COMM	74270W107	0	100	SH	DEFINED		100	0	0
PROCTER & GAMBLE CO	COMM	742718109	50070	951723	SH	DEFINED		951723	0	0
PROCTER & GAMBLE CO	COMM	742718109	3140	59700	SH	SOLE	02	0	0	59700
PROCTER & GAMBLE CO	COMM	742718109	16253	308944	SH	SOLE	04	308944	0	0
PROCTER & GAMBLE CO	COMM	742718109	19628	373100	SH	SOLE	05	0	0	373100
PRIVATEBANCORP INC	COMM	742962103	255	8296	SH	DEFINED		8296	0	0
PRIVATEBANCORP INC	COMM	742962103	61	2000	SH	SOLE	04	2000	0	0
PRIVATEBANCORP INC	COMM	742962103	707	23000	SH	SOLE	05	0	0	23000
PROGENICS PHARMACEUTICALS INC	COMM	743187106	65	4100	SH	DEFINED		4100	0	0
PROGENICS PHARMACEUTICALS INC	COMM	743187106	14	900	SH	SOLE	04	900	0	0
PROGENICS PHARMACEUTICALS INC	COMM	743187106	155	9700	SH	SOLE	05	0	0	9700
PROGRESS ENERGY INC	COMM	743263105	5066	120226	SH	DEFINED		120226	0	0
PROGRESS ENERGY INC	COMM	743263105	1268	30107	SH	SOLE	04	30107	0	0
PROGRESS ENERGY INC	COMM	743263105	1512	35900	SH	SOLE	05	0	0	35900
PROGRESS SOFTWARE CORP.	COMM	743312100	364	13908	SH	DEFINED		13908	0	0
PROGRESS SOFTWARE CORP.	COMM	743312100	84	3214	SH	SOLE	04	3214	0	0
PROGRESS SOFTWARE CORP.	COMM	743312100	968	37000	SH	SOLE	05	0	0	37000
PROGRESSIVE CORP OHIO	COMM	743315103	7824	86600	SH	DEFINED		86600	0	0
PROGRESSIVE CORP OHIO	COMM	743315103	2107	23330	SH	SOLE	04	23330	0	0
PROGRESSIVE CORP OHIO	COMM	743315103	2746	30400	SH	SOLE	05	0	0	30400
PROLOGIS TRUST	COMM	743410102	2849	76115	SH	DEFINED		76115	0	0
PROLOGIS TRUST	COMM	743410102	872	23300	SH	SOLE	04	23300	0	0
PROLOGIS TRUST	COMM	743410102	988	26400	SH	SOLE	05	0	0	26400
PROLONG INTL CORP	COMM	743411100	0	5700	SH	DEFINED		5700	0	0
PROQUEST COMPANY	COMM	74346P102	335	9174	SH	DEFINED		9174	0	0
PROQUEST COMPANY	COMM	74346P102	77	2116	SH	SOLE	04	2116	0	0
PROQUEST COMPANY	COMM	74346P102	1003	27400	SH	SOLE	05	0	0	27400
PROSOFT LEARNING CORP	COMM	74347E106	0	32	SH	DEFINED		32	0	0
PROSPERITY BANCSHARES INC	COMM	743606105	167	6300	SH	DEFINED		6300	0	0
PROSPERITY BANCSHARES INC	COMM	743606105	37	1400	SH	SOLE	04	1400	0	0
PROSPERITY BANCSHARES INC	COMM	743606105	472	17800	SH	SOLE	05	0	0	17800
PROTECTION ONE INC.	COMM	743663403	2	102	SH	DEFINED		102	0	0
PROTECTIVE LIFE CORP	COMM	743674103	48193	1243700	SH	DEFINED		1243700	0	0
PROTECTIVE LIFE CORP	COMM	743674103	1819	46944	SH	SOLE	04	46944	0	0
PROTEIN DESIGN LABS INC	COMM	74369L103	292	18700	SH	DEFINED		18700	0	0
PROTEIN DESIGN LABS INC	COMM	74369L103	321	20000	SH	SOLE		20000	0	0
PROTEIN DESIGN LABS INC	COMM	74369L103	1150	73632	SH	SOLE	04	73632	0	0
PROVENA FOODS INC	COMM	743726101	0	1200	SH	DEFINED		1200	0	0
PROVIDE COMMERCE INC	COMM	74373W103	34	1200	SH	DEFINED		1200	0	0
PROVIDE COMMERCE INC	COMM	74373W103	2	100	SH	SOLE	04	100	0	0
PROVIDE COMMERCE INC	COMM	74373W103	46	1600	SH	SOLE	05	0	0	1600
PROVIDENT BANCORP INC	COMM	74383A109	151	12592	SH	DEFINED		12592	0	0
PROVIDENT BANCORP INC	COMM	74383A109	35	2972	SH	SOLE	04	2972	0	0
PROVIDENT BANCORP INC	COMM	74383A109	436	36234	SH	SOLE	05	0	0	36234
PROVIDENT BANKSHARES CORP	COMM	743859100	455	14080	SH	DEFINED		14080	0	0
PROVIDENT BANKSHARES CORP	COMM	743859100	112	3467	SH	SOLE	04	3467	0	0
PROVIDENT BANKSHARES CORP	COMM	743859100	1339	41408	SH	SOLE	05	0	0	41408
PROVIDENT FINL HLDGS INC	COMM	743868101	57	1950	SH	DEFINED		1950	0	0
PROVIDENT FINL HLDGS INC	COMM	743868101	14	500	SH	SOLE	04	500	0	0
PROVIDENT FINL HLDGS INC	COMM	743868101	169	5700	SH	SOLE	05	0	0	5700
PROVIDENT FINANCIAL SERVICES I	COMM	74386T105	378	22349	SH	DEFINED		22349.89	0	0
PROVIDENT FINANCIAL SERVICES I	COMM	74386T105	108	6430	SH	SOLE	04	6430	0	0
PROVIDENT FINANCIAL SERVICES I	COMM	74386T105	1316	77689	SH	SOLE	05	0	0	77689
PROVINCE HEALTHCARE CO.	COMM	743977100	450	18836	SH	DEFINED		18836	0	0
PROVINCE HEALTHCARE CO.	COMM	743977100	108	4540	SH	SOLE	04	4540	0	0
PROVINCE HEALTHCARE CO.	COMM	743977100	1346	56250	SH	SOLE	05	0	0	56250
PROVIDIAN CORP.	COMM	74406A102	22897	1366173	SH	DEFINED		1366173	0	0
PROVIDIAN CORP.	COMM	74406A102	770	46000	SH	SOLE		46000	0	0
PROVIDIAN CORP.	COMM	74406A102	915	54636	SH	SOLE	04	54636	0	0
PROVIDIAN CORP.	COMM	74406A102	713	42600	SH	SOLE	05	0	0	42600
PROVIDIAN CORP.	COMM	74406A102	4709	281000	SH	SOLE	07	281000	0	0
PROXIM CORP	COMM	744283201	1	2262	SH	DEFINED		2262	0	0
PROXYMED INC	COMM	744290305	8	1000	SH	DEFINED		1000	0	0
PROXYMED INC	COMM	744290305	1	200	SH	SOLE	04	200	0	0
PROXYMED INC	COMM	744290305	19	2300	SH	SOLE	05	0	0	2300
PRUDENTIAL FINANCIAL INC	COMM	744320102	65288	1143200	SH	DEFINED		1143200	0	0
PRUDENTIAL FINANCIAL INC	COMM	744320102	2912	51000	SH	SOLE		51000	0	0
PRUDENTIAL FINANCIAL INC	COMM	744320102	3666	64200	SH	SOLE	04	64200	0	0
PRUDENTIAL FINANCIAL INC	COMM	744320102	4460	78100	SH	SOLE	05	0	0	78100
PRUDENTIAL FINANCIAL INC	COMM	744320102	3597	63000	SH	SOLE	07	63000	0	0
PRUDENTIAL FINANCIAL INC	COMM	744320102	8966	157000	SH	SOLE	07	157000	0	0
PSYCHEMEDICS CORP	COMM	744375205	1	125	SH	DEFINED		125	0	0
PSYCHIATRIC SOLUTIONS INC	COMM	74439H108	250	5566	SH	DEFINED		5566	0	0
PSYCHIATRIC SOLUTIONS INC	COMM	74439H108	1884	41807	SH	SOLE		0	0	41807
PSYCHIATRIC SOLUTIONS INC	COMM	74439H108	58	1300	SH	SOLE	04	1300	0	0
PSYCHIATRIC SOLUTIONS INC	COMM	74439H108	622	13800	SH	SOLE	05	0	0	13800
PUBLIC SVC ENTERPRISE GROUP IN	COMM	744573106	93127	1710964	SH	DEFINED		1710964	0	0
PUBLIC SVC ENTERPRISE GROUP IN	COMM	744573106	1582	29069	SH	SOLE	04	29069	0	0
PUBLIC SVC ENTERPRISE GROUP IN	COMM	744573106	1899	34900	SH	SOLE	05	0	0	34900
PUBLIC STORAGE INC.	COMM	74460D109	1193	21205	SH	DEFINED		21205	0	0
PUGET ENERGY INC	COMM	745310102	438	19900	SH	DEFINED		19900	0	0
PUGET ENERGY INC	COMM	745310102	1494	67857	SH	SOLE	04	67857	0	0

PULITZER INC.	COMM	745769109	1242	19493	SH	DEFINED		19493	0	0
PULITZER INC.	COMM	745769109	699	10973	SH	SOLE	04	10973	0	0
PULITZER INC.	COMM	745769109	586	9200	SH	SOLE	05	0	0	9200
PULTE HOMES INC	COMM	745867101	3926	52886	SH	DEFINED		52886	0	0
PULTE HOMES INC	COMM	745867101	1291	17392	SH	SOLE	04	17392	0	0
PULTE HOMES INC	COMM	745867101	1284	17300	SH	SOLE	05	0	0	17300
PURE WORLD INC	COMM	74622C106	2	1300	SH	DEFINED		1300	0	0
PYRAMID BREWERIES INC	COMM	747135101	0	100	SH	DEFINED		100	0	0
QLOGIC CORP	COMM	747277101	44936	1114508	SH	DEFINED		1114508	0	0
QLOGIC CORP	COMM	747277101	2136	53000	SH	SOLE		53000	0	0
QLOGIC CORP	COMM	747277101	361	8966	SH	SOLE	04	8966	0	0
QLOGIC CORP	COMM	747277101	524	13000	SH	SOLE	05	0	0	13000
QLOGIC CORP	COMM	747277101	6572	163000	SH	SOLE	07	163000	0	0
QLOGIC CORP	COMM	747277101	2580	64000	SH	SOLE	07	64000	0	0
QAD INC	COMM	74727D108	43	5200	SH	DEFINED		5200	0	0
QAD INC	COMM	74727D108	5	700	SH	SOLE	04	700	0	0
QAD INC	COMM	74727D108	65	7900	SH	SOLE	05	0	0	7900
QUAKER CHEMICAL CORP.	COMM	747316107	65	3200	SH	DEFINED		3200	0	0
QUAKER CHEMICAL CORP.	COMM	747316107	16	800	SH	SOLE	04	800	0	0
QUAKER CHEMICAL CORP.	COMM	747316107	192	9400	SH	SOLE	05	0	0	9400
QUAKER FABRIC CORP NEW	COMM	747399103	4	1400	SH	DEFINED		1400	0	0
QUALCOMM INC	COMM	747525103	17658	496860	SH	DEFINED		496860	0	0
QUALCOMM INC	COMM	747525103	6581	185178	SH	SOLE	04	185178	0	0
QUALCOMM INC	COMM	747525103	8625	242700	SH	SOLE	05	0	0	242700
QUALITY DISTRIBUTION INC	COMM	74756M102	22	2200	SH	DEFINED		2200	0	0
QUALITY SYS INC	COMM	747582104	140	3200	SH	DEFINED		3200	0	0
QUALITY SYS INC	COMM	747582104	43	1000	SH	SOLE	04	1000	0	0
QUALITY SYS INC	COMM	747582104	368	8400	SH	SOLE	05	0	0	8400
QUANEX CORP.	COMM	747620102	545	10107	SH	DEFINED		10107	0	0
QUANEX CORP.	COMM	747620102	136	2537	SH	SOLE	04	2537	0	0
QUANEX CORP.	COMM	747620102	1717	31800	SH	SOLE	05	0	0	31800
QUANTA SERVICES INC.	COMM	74762E102	244	32200	SH	DEFINED		32200	0	0
QUANTA SERVICES INC.	COMM	74762E102	625	82332	SH	SOLE	04	82332	0	0
QUANTA SERVICES INC.	COMM	74762E102	626	82400	SH	SOLE	05	0	0	82400
QUANTUM FUEL SYSTEMS TECHNOLOG	COMM	74765E109	17	3512	SH	DEFINED		3512.25	0	0
QUANTUM CORP	COMM	747906204	165	59100	SH	DEFINED		59100	0	0
QUANTUM CORP	COMM	747906204	45	16100	SH	SOLE	04	16100	0	0
QUANTUM CORP	COMM	747906204	513	183400	SH	SOLE	05	0	0	183400
Q-MED AB	COMM	747914109	7	700	SH	DEFINED		700	0	0
QUEST DIAGNOSTICS INC	COMM	74834L100	35283	336000	SH	DEFINED		336000	0	0
QUEST DIAGNOSTICS INC	COMM	74834L100	1186	11296	SH	SOLE	04	11296	0	0
QUEST DIAGNOSTICS INC	COMM	74834L100	1554	14800	SH	SOLE	05	0	0	14800
QUEST SOFTWARE INC	COMM	74834T103	262	19300	SH	DEFINED		19300	0	0
QUEST SOFTWARE INC	COMM	74834T103	61	4500	SH	SOLE	04	4500	0	0
QUEST SOFTWARE INC	COMM	74834T103	719	53000	SH	SOLE	05	0	0	53000
QUESTAR CORP.	COMM	748356102	1064	17800	SH	DEFINED		17800	0	0
QUESTAR CORP.	COMM	748356102	3663	61288	SH	SOLE	04	61288	0	0
QUICKLOGIC CORP	COMM	74837P108	0	200	SH	DEFINED		200	0	0
QUICKSILVER RESOURCES INC.	COMM	74837R104	606	12240	SH	DEFINED		12240	0	0
QUICKSILVER RESOURCES INC.	COMM	74837R104	133	2700	SH	SOLE	04	2700	0	0
QUICKSILVER RESOURCES INC.	COMM	74837R104	971	19600	SH	SOLE	05	0	0	19600
QUIKSILVER INC	COMM	74838C106	615	21550	SH	DEFINED		21550	0	0
QUIKSILVER INC	COMM	74838C106	141	4968	SH	SOLE	04	4968	0	0
QUIKSILVER INC	COMM	74838C106	1851	64800	SH	SOLE	05	0	0	64800
QUIDEL CORP	COMM	74838J101	54	15000	SH	DEFINED		15000	0	0
QUIDEL CORP	COMM	74838J101	15	4200	SH	SOLE	04	4200	0	0
QUIDEL CORP	COMM	74838J101	172	47200	SH	SOLE	05	0	0	47200
QUIXOTE CORP	COMM	749056107	71	3400	SH	DEFINED		3400	0	0
QUIXOTE CORP	COMM	749056107	19	900	SH	SOLE	04	900	0	0
QUIXOTE CORP	COMM	749056107	211	10000	SH	SOLE	05	0	0	10000
QUOTESMITH.COM INC	COMM	749117206	1	366	SH	DEFINED		366	0	0
QWEST COMMUNICATIONS INTL INC	COMM	749121109	2739	752645	SH	DEFINED		752645	0	0
QWEST COMMUNICATIONS INTL INC	COMM	749121109	801	220072	SH	SOLE	04	220072	0	0
QWEST COMMUNICATIONS INTL INC	COMM	749121109	962	264392	SH	SOLE	05	0	0	264392
QWEST COMMUNICATIONS INTL INC	COMM	749121109	1193	328000	SH	SOLE	07	328000	0	0
R&G FINL CORP	COMM	749136107	342	11511	SH	DEFINED		11511	0	0
R&G FINL CORP	COMM	749136107	82	2772	SH	SOLE	04	2772	0	0
R&G FINL CORP	COMM	749136107	1057	35500	SH	SOLE	05	0	0	35500
QUOVADX INC	COMM	74913K106	4	1500	SH	DEFINED		1500	0	0
RAIT INVESTMENT TRUST	COMM	749227104	275	10300	SH	DEFINED		10300	0	0
RAIT INVESTMENT TRUST	COMM	749227104	61	2300	SH	SOLE	04	2300	0	0
RAIT INVESTMENT TRUST	COMM	749227104	835	31200	SH	SOLE	05	0	0	31200
RC2 CORP	COMM	749388104	253	7470	SH	DEFINED		7470	0	0
RC2 CORP	COMM	749388104	47	1400	SH	SOLE	04	1400	0	0
RC2 CORP	COMM	749388104	646	19000	SH	SOLE	05	0	0	19000
RGC RESOURCES INC	COMM	74955L103	2	100	SH	DEFINED		100	0	0
R. H. DONNELLEY CORP	COMM	74955W307	497	8533	SH	DEFINED		8533	0	0
R. H. DONNELLEY CORP	COMM	74955W307	119	2057	SH	SOLE	04	2057	0	0
R. H. DONNELLEY CORP	COMM	74955W307	1346	23100	SH	SOLE	05	0	0	23100
RLI CORP.	COMM	749607107	299	7354	SH	DEFINED		7354	0	0
RLI CORP.	COMM	749607107	77	1910	SH	SOLE	04	1910	0	0
RLI CORP.	COMM	749607107	908	22300	SH	SOLE	05	0	0	22300
RPC INC.	COMM	749660106	114	7500	SH	DEFINED		7500	0	0
RPC INC.	COMM	749660106	22	1441	SH	SOLE	04	1441.5	0	0
RPC INC.	COMM	749660106	249	16350	SH	SOLE	05	0	0	16350
RPM INC OHIO	COMM	749685103	463	25400	SH	DEFINED		25400	0	0
RPM INC OHIO	COMM	749685103	1477	80969	SH	SOLE	04	80969	0	0
RSA SECURITY INC	COMM	749719100	365	23062	SH	DEFINED		23062	0	0
RSA SECURITY INC	COMM	749719100	835	52751	SH	SOLE	04	52751	0	0
RSA SECURITY INC	COMM	749719100	1253	79200	SH	SOLE	05	0	0	79200

RTI INTERNATIONAL METALS INC.	COMM	74973W107	170	7513 SH	DEFINED	7513	0	0
RTI INTERNATIONAL METALS INC.	COMM	74973W107	42	1877 SH	SOLE 04	1877	0	0
RTI INTERNATIONAL METALS INC.	COMM	74973W107	518	22900 SH	SOLE 05	0	0	22900
RTW INC	COMM	74974R206	2	200 SH	DEFINED	200	0	0
RF MICRO DEVICES INC	COMM	749941100	365	71335 SH	DEFINED	71335	0	0
RF MICRO DEVICES INC	COMM	749941100	763	148751 SH	SOLE 04	148751	0	0
RF MICRO DEVICES INC	COMM	749941100	1090	212600 SH	SOLE 05	0	0	212600
RADIAN GROUP INC	COMM	750236101	659	13944 SH	DEFINED	13944	0	0
RADIAN GROUP INC	COMM	750236101	3026	63982 SH	SOLE 04	63982	0	0
RADIANT SYS INC	COMM	75025N102	17	1800 SH	DEFINED	1800	0	0
RADIOLOGIX INC	COMM	75040K109	4	1100 SH	DEFINED	1100	0	0
RADIO ONE INC.	COMM	75040P108	74	5000 SH	DEFINED	5000	0	0
RADIO ONE INC.	COMM	75040P405	90	6100 SH	DEFINED	6100	0	0
RADIOSHACK CORPORATION	COMM	750438103	1184	48498 SH	DEFINED	48498	0	0
RADIOSHACK CORPORATION	COMM	750438103	488	19985 SH	SOLE 04	19985	0	0
RADIOSHACK CORPORATION	COMM	750438103	655	26844 SH	SOLE 05	0	0	26844
RADISYS CORP	COMM	750459109	99	7142 SH	DEFINED	7142	0	0
RADISYS CORP	COMM	750459109	25	1849 SH	SOLE 04	1849	0	0
RADISYS CORP	COMM	750459109	300	21450 SH	SOLE 05	0	0	21450
RAE SYSTEMS INC	COMM	75061P102	25	8300 SH	DEFINED	8300	0	0
RAE SYSTEMS INC	COMM	75061P102	7	2500 SH	SOLE 04	2500	0	0
RAE SYSTEMS INC	COMM	75061P102	89	28600 SH	SOLE 05	0	0	28600
RAILAMERICA INC	COMM	750753105	130	10802 SH	DEFINED	10802	0	0
RAILAMERICA INC	COMM	750753105	36	3000 SH	SOLE 04	3000	0	0
RAILAMERICA INC	COMM	750753105	452	37500 SH	SOLE 05	0	0	37500
RAINDANCE COMMUNICATIONS INC	COMM	75086X106	8	3300 SH	DEFINED	3300	0	0
RAMBUS INC DEL	COMM	750917106	94	6400 SH	DEFINED	6400	0	0
RALCORP HOLDINGS INC-NEW	COMM	751028101	553	11827 SH	DEFINED	11827	0	0
RALCORP HOLDINGS INC-NEW	COMM	751028101	138	2967 SH	SOLE 04	2967	0	0
RALCORP HOLDINGS INC-NEW	COMM	751028101	1722	36824 SH	SOLE 05	0	0	36824
RAMCO-GERSHENSON PROPERTIES	COMM	751452202	197	7300 SH	DEFINED	7300	0	0
RAMCO-GERSHENSON PROPERTIES	COMM	751452202	29	1100 SH	SOLE 04	1100	0	0
RAMCO-GERSHENSON PROPERTIES	COMM	751452202	389	14368 SH	SOLE 05	0	0	14368
RANGE RESOURCES CORP.	COMM	75281A109	738	30437 SH	DEFINED	30437	0	0
RANGE RESOURCES CORP.	COMM	75281A109	1416	58400 SH	SOLE 04	0	0	58400
RANGE RESOURCES CORP.	COMM	75281A109	184	7600 SH	SOLE 04	7600	0	0
RANGE RESOURCES CORP.	COMM	75281A109	2413	99500 SH	SOLE 05	0	0	99500
RARE HOSPITALITY INTL INC	COMM	753820109	410	13477 SH	DEFINED	13477	0	0
RARE HOSPITALITY INTL INC	COMM	753820109	88	2895 SH	SOLE 04	2895	0	0
RARE HOSPITALITY INTL INC	COMM	753820109	1293	42475 SH	SOLE 05	0	0	42475
RAVEN INDS INC	COMM	754212108	117	5800 SH	DEFINED	5800	0	0
RAVEN INDS INC	COMM	754212108	28	1400 SH	SOLE 04	1400	0	0
RAVEN INDS INC	COMM	754212108	299	14800 SH	SOLE 05	0	0	14800
RAYMOND JAMES FINANCIAL CORP.	COMM	754730109	373	12346 SH	DEFINED	12346	0	0
RAYMOND JAMES FINANCIAL CORP.	COMM	754730109	1421	47000 SH	SOLE 04	47000	0	0
RAYONIER INC.	COMM	754907103	446	9015 SH	DEFINED	9015	0	0
RAYONIER INC.	COMM	754907103	1752	35375 SH	SOLE 04	35375	0	0
RAYOVAC CORP	COMM	755081106	496	12164 SH	DEFINED	12164	0	0
RAYOVAC CORP	COMM	755081106	1331	32600 SH	SOLE 04	0	0	32600
RAYOVAC CORP	COMM	755081106	127	3119 SH	SOLE 04	3119	0	0
RAYOVAC CORP	COMM	755081106	1503	36800 SH	SOLE 05	0	0	36800
RAYTECH CORP	COMM	755103108	3	2600 SH	DEFINED	2600	0	0
RAYTHEON CO.	COMM	755111507	214633	5509074 SH	DEFINED	5509074	0	0
RAYTHEON CO.	COMM	755111507	43979	1412300 SH	DEFINED 03	1412300	0	0
RAYTHEON CO.	COMM	755111507	2059	52855 SH	SOLE 04	52855	0	0
RAYTHEON CO.	COMM	755111507	2559	65700 SH	SOLE 05	0	0	65700
READERS DIGEST ASSN	COMM	755267101	30343	1758000 SH	DEFINED	1758000	0	0
READERS DIGEST ASSN	COMM	755267101	1297	75200 SH	SOLE 04	75200	0	0
READERS DIGEST ASSN	COMM	755267101	1826	105800 SH	SOLE 05	0	0	105800
READING INTERNATIONAL INC	COMM	755408101	15	2300 SH	DEFINED	2300	0	0
READING INTERNATIONAL INC	COMM	755408101	2	400 SH	SOLE 04	400	0	0
READING INTERNATIONAL INC	COMM	755408101	32	4700 SH	SOLE 05	0	0	4700
REALNETWORKS INC	COMM	75605L104	234	40000 SH	DEFINED	40000	0	0
REALNETWORKS INC	COMM	75605L104	58	10000 SH	SOLE 04	10000	0	0
REALNETWORKS INC	COMM	75605L104	672	114600 SH	SOLE 05	0	0	114600
RECKSON ASSOCIATES REALTY	COMM	75621K106	419	13770 SH	DEFINED	13770	0	0
RED HAT INC	COMM	756577102	137	11300 SH	DEFINED	11300	0	0
RED ROBIN GOURMET BURGERS	COMM	75689M101	237	4800 SH	DEFINED	4800	0	0
RED ROBIN GOURMET BURGERS	COMM	75689M101	2225	44900 SH	SOLE 04	0	0	44900
RED ROBIN GOURMET BURGERS	COMM	75689M101	59	1200 SH	SOLE 04	1200	0	0
RED ROBIN GOURMET BURGERS	COMM	75689M101	525	10600 SH	SOLE 05	0	0	10600
REDBACK NETWORKS INC	COMM	757209507	73	12300 SH	DEFINED	12300	0	0
REDBACK NETWORKS INC	COMM	757209507	16	2800 SH	SOLE 04	2800	0	0
REDBACK NETWORKS INC	COMM	757209507	200	33700 SH	SOLE 05	0	0	33700
REDWOOD TRUST INC.	COMM	758075402	373	7395 SH	DEFINED	7395	0	0
REDWOOD TRUST INC.	COMM	758075402	75	1500 SH	SOLE 04	1500	0	0
REDWOOD TRUST INC.	COMM	758075402	984	19500 SH	SOLE 05	0	0	19500
REEBOK INTL LTD	COMM	758110100	1241	28087 SH	DEFINED	28087	0	0
REEBOK INTL LTD	COMM	758110100	296	6698 SH	SOLE 04	6698	0	0
REEBOK INTL LTD	COMM	758110100	259	5880 SH	SOLE 05	0	0	5880
REEBOK INTL LTD	COMM	758110100	486	11000 SH	SOLE 07	11000	0	0
REGAL BELOIT	COMM	758750103	303	10656 SH	DEFINED	10656	0	0
REGAL BELOIT	COMM	758750103	68	2398 SH	SOLE 04	2398	0	0
REGAL BELOIT	COMM	758750103	857	30100 SH	SOLE 05	0	0	30100
REGAL ENTERTAINMENT GROUP	COMM	758766109	205	9700 SH	DEFINED	9700	0	0
REGENT COMMUNICATIONS INC	COMM	758865109	63	12071 SH	DEFINED	12071	0	0
REGENT COMMUNICATIONS INC	COMM	758865109	15	3016 SH	SOLE 04	3016	0	0
REGENT COMMUNICATIONS INC	COMM	758865109	211	39900 SH	SOLE 05	0	0	39900
REGENERON PHARMACEUTICALS INC	COMM	75886F107	69	14019 SH	DEFINED	14019	0	0
REGENERON PHARMACEUTICALS INC	COMM	75886F107	17	3412 SH	SOLE 04	3412	0	0

REGENERON PHARMACEUTICALS INC	COMM	75886F107	192	38600	SH	SOLE	05	0	0	38600
REGENERATION TECHNOLOGIES INC	COMM	75886N100	95	9300	SH	DEFINED		9300	0	0
REGENERATION TECHNOLOGIES INC	COMM	75886N100	23	2300	SH	SOLE	04	2300	0	0
REGENERATION TECHNOLOGIES INC	COMM	75886N100	339	33200	SH	SOLE	05	0	0	33200
REGIS CORP MINN	COMM	758932107	242	6000	SH	DEFINED		6000	0	0
REGIS CORP MINN	COMM	758932107	1229	30450	SH	SOLE	04	30450	0	0
REHABCARE GROUP INC	COMM	759148109	211	7295	SH	DEFINED		7295	0	0
REHABCARE GROUP INC	COMM	759148109	52	1799	SH	SOLE	04	1799	0	0
REHABCARE GROUP INC	COMM	759148109	537	18500	SH	SOLE	05	0	0	18500
REGISTER.COM INC	COMM	75914G101	8	1497	SH	DEFINED		1497	0	0
REGIONS FINANCIAL CORP	COMM	7591EP100	7624	235822	SH	DEFINED		235822	0	0
REGIONS FINANCIAL CORP	COMM	7591EP100	2364	73129	SH	SOLE	04	73129	0	0
REGIONS FINANCIAL CORP	COMM	7591EP100	2256	69781	SH	SOLE	05	0	0	69781
REINSURANCE GROUP OF AMERICA	COMM	759351109	312	7300	SH	DEFINED		7300	0	0
RELIANCE STEEL & ALUMINUM	COMM	759509102	31953	799847	SH	DEFINED		799847	0	0
RELIANCE STEEL & ALUMINUM	COMM	759509102	103	2586	SH	SOLE	04	2586	0	0
RELIANCE STEEL & ALUMINUM	COMM	759509102	1216	30450	SH	SOLE	05	0	0	30450
RELIANT ENERGY INC	COMM	75952B105	687	60925	SH	DEFINED		60925	0	0
REMEC INC.	COMM	759543101	141	26640	SH	DEFINED		26640	0	0
REMEC INC.	COMM	759543101	29	5571	SH	SOLE	04	5571	0	0
REMEC INC.	COMM	759543101	386	72450	SH	SOLE	05	0	0	72450
REMEDYTEMP INC	COMM	759549108	4	400	SH	DEFINED		400	0	0
REMINGTON OIL & GAS CORP	COMM	759594302	288	9020	SH	DEFINED		9020	0	0
REMINGTON OIL & GAS CORP	COMM	759594302	76	2400	SH	SOLE	04	2400	0	0
REMINGTON OIL & GAS CORP	COMM	759594302	897	28100	SH	SOLE	05	0	0	28100
RENAISSANCE LEARNING INC	COMM	75968L105	64	4049	SH	DEFINED		4049	0	0
RENAISSANCE LEARNING INC	COMM	75968L105	10	679	SH	SOLE	04	679	0	0
RENAISSANCE LEARNING INC	COMM	75968L105	100	6300	SH	SOLE	05	0	0	6300
RENOVIS INC	COMM	759885106	3	400	SH	DEFINED		400	0	0
RENOVIS INC	COMM	759885106	0	100	SH	SOLE	04	100	0	0
RENOVIS INC	COMM	759885106	10	1400	SH	SOLE	05	0	0	1400
REPLIGEN CORP	COMM	759916109	3	1900	SH	DEFINED		1900	0	0
RENAL CARE GROUP INC	COMM	759930100	172	4550	SH	DEFINED		4550	0	0
RENAL CARE GROUP INC	COMM	759930100	1793	47350	SH	SOLE	04	47350	0	0
RENT-A-CENTER INC	COMM	76009N100	261	9700	SH	DEFINED		9700	0	0
RENT-A-CENTER INC	COMM	76009N100	1398	51957	SH	SOLE	04	51957	0	0
RENT-WAY INC.	COMM	76009U104	76	9378	SH	DEFINED		9378	0	0
RENT-WAY INC.	COMM	76009U104	20	2453	SH	SOLE	04	2453	0	0
RENT-WAY INC.	COMM	76009U104	240	29300	SH	SOLE	05	0	0	29300
REPUBLIC BANCORP INC./KENTUCKY	COMM	760281204	79	3631	SH	DEFINED		3631.95	0	0
REPUBLIC BANCORP INC./KENTUCKY	COMM	760281204	17	782	SH	SOLE	04	782	0	0
REPUBLIC BANCORP INC./KENTUCKY	COMM	760281204	182	8337	SH	SOLE	05	0	0	8337
REPUBLIC BANCORP INC	COMM	760282103	352	26639	SH	DEFINED		26639	0	0
REPUBLIC BANCORP INC	COMM	760282103	88	6676	SH	SOLE	04	6676	0	0
REPUBLIC BANCORP INC	COMM	760282103	1066	80530	SH	SOLE	05	0	0	80530
REPUBLIC SERVICES INC.	COMM	760759100	1121	33400	SH	DEFINED		33400	0	0
REPUBLIC SERVICES INC.	COMM	760759100	3428	102114	SH	SOLE	04	102114	0	0
RESEARCH FRONTIERS INC	COMM	760911107	4	800	SH	DEFINED		800	0	0
RES-CARE INC	COMM	760943100	63	5200	SH	DEFINED		5200	0	0
RES-CARE INC	COMM	760943100	14	1200	SH	SOLE	04	1200	0	0
RES-CARE INC	COMM	760943100	166	13600	SH	SOLE	05	0	0	13600
RESTORATION HARDWARE INC	COMM	760981100	83	15405	SH	DEFINED		15405	0	0
RESTORATION HARDWARE INC	COMM	760981100	18	3400	SH	SOLE	04	3400	0	0
RESTORATION HARDWARE INC	COMM	760981100	207	38200	SH	SOLE	05	0	0	38200
RESMED INC	COMM	761152107	118	2100	SH	DEFINED		2100	0	0
RESOURCE AMER INC	COMM	761195205	205	5549	SH	DEFINED		5549	0	0
RESOURCE AMER INC	COMM	761195205	51	1400	SH	SOLE	04	1400	0	0
RESOURCE AMER INC	COMM	761195205	628	17000	SH	SOLE	05	0	0	17000
RESOURCES CONNECTION INC	COMM	76122Q105	363	17332	SH	DEFINED		17332	0	0
RESOURCES CONNECTION INC	COMM	76122Q105	1668	79600	SH	SOLE		0	0	79600
RESOURCES CONNECTION INC	COMM	76122Q105	79	3800	SH	SOLE	04	3800	0	0
RESOURCES CONNECTION INC	COMM	76122Q105	1190	56800	SH	SOLE	05	0	0	56800
RESPIRONICS INC	COMM	761230101	53	900	SH	DEFINED		900	0	0
RETEK INC	COMM	76128Q109	252	22500	SH	DEFINED		22500	0	0
RETEK INC	COMM	76128Q109	491	43800	SH	SOLE	04	43800	0	0
RETEK INC	COMM	76128Q109	716	63800	SH	SOLE	05	0	0	63800
RETAIL VENTURES INC	COMM	76128Y102	41	4400	SH	DEFINED		4400	0	0
RETAIL VENTURES INC	COMM	76128Y102	6	700	SH	SOLE	04	700	0	0
RETAIL VENTURES INC	COMM	76128Y102	76	8100	SH	SOLE	05	0	0	8100
RETRACTABLE TECHNOLOGIES INC	COMM	76129W105	5	1300	SH	DEFINED		1300	0	0
REVLON INC	COMM	761525500	128	44870	SH	DEFINED		44870	0	0
REVLON INC	COMM	761525500	37	13055	SH	SOLE	04	13055	0	0
REVLON INC	COMM	761525500	426	148488	SH	SOLE	05	0	0	148488
REWARDS NETWORK INC	COMM	761557107	26	6400	SH	DEFINED		6400	0	0
REWARDS NETWORK INC	COMM	761557107	5	1400	SH	SOLE	04	1400	0	0
REWARDS NETWORK INC	COMM	761557107	75	18300	SH	SOLE	05	0	0	18300
REX STORES CORP	COMM	761624105	9	700	SH	DEFINED		700	0	0
REYNOLDS & REYNOLDS CO	COMM	761695105	132	4900	SH	DEFINED		4900	0	0
REYNOLDS & REYNOLDS CO	COMM	761695105	1189	44038	SH	SOLE	04	44038	0	0
RJ REYNOLDS TOBACCO HOLDINGS	COMM	761713106	4510	56400	SH	DEFINED		56400	0	0
RJ REYNOLDS TOBACCO HOLDINGS	COMM	761713106	1063	13300	SH	SOLE	04	13300	0	0
RJ REYNOLDS TOBACCO HOLDINGS	COMM	761713106	1519	19000	SH	SOLE	05	0	0	19000
RICHARDSON ELECTRS LTD	COMM	763165107	8	800	SH	DEFINED		800	0	0
RIGEL PHARMACEUTICALS INC	COMM	766559603	92	5935	SH	DEFINED		5935	0	0
RIGEL PHARMACEUTICALS INC	COMM	766559603	10	656	SH	SOLE	04	656	0	0
RIGEL PHARMACEUTICALS INC	COMM	766559603	115	7400	SH	SOLE	05	0	0	7400
RIGGS NATL CORP WASH D C	COMM	766570105	354	18698	SH	DEFINED		18698	0	0
RIGGS NATL CORP WASH D C	COMM	766570105	147	7745	SH	SOLE	04	7745	0	0
RIGGS NATL CORP WASH D C	COMM	766570105	442	23300	SH	SOLE	05	0	0	23300
RITA MEDICAL SYSTEMS INC	COMM	76774E103	2	900	SH	DEFINED		900	0	0

RITE AID CORP	COMM	767754104	132	33900	SH	DEFINED		33900	0	0
ROANOKE ELEC STL CORP	COMM	769841107	14	700	SH	DEFINED		700	0	0
ROBERTS REALTY INVESTORS INC.	COMM	769900101	2	300	SH	DEFINED		300	0	0
ROBBINS & MYERS INC.	COMM	770196103	89	4212	SH	DEFINED		4212	0	0
ROBBINS & MYERS INC.	COMM	770196103	22	1047	SH	SOLE	04	1047	0	0
ROBBINS & MYERS INC.	COMM	770196103	264	12400	SH	SOLE	05	0	0	12400
ROBERT HALF INTL INC	COMM	770323103	1261	48111	SH	DEFINED		48111	0	0
ROBERT HALF INTL INC	COMM	770323103	492	18794	SH	SOLE	04	18794	0	0
ROBERT HALF INTL INC	COMM	770323103	663	25300	SH	SOLE	05	0	0	25300
ROBOTIC VISION SYS INC	COMM	771074309	0	100	SH	DEFINED		100	0	0
ROCK-TENN COMPANY	COMM	772739207	110	8480	SH	DEFINED		8480	0	0
ROCK-TENN COMPANY	COMM	772739207	29	2304	SH	SOLE	04	2304	0	0
ROCK-TENN COMPANY	COMM	772739207	341	26300	SH	SOLE	05	0	0	26300
ROCKFORD CORP	COMM	77316P101	4	1700	SH	DEFINED		1700	0	0
ROCKWELL AUTOMATION INC	COMM	773903109	49270	871115	SH	DEFINED		871115	0	0
ROCKWELL AUTOMATION INC	COMM	773903109	1979	35000	SH	SOLE		35000	0	0
ROCKWELL AUTOMATION INC	COMM	773903109	1569	27743	SH	SOLE	04	27743	0	0
ROCKWELL AUTOMATION INC	COMM	773903109	1515	26800	SH	SOLE	05	0	0	26800
ROCKWELL AUTOMATION INC	COMM	773903109	452	8000	SH	SOLE	07	8000	0	0
ROCKWELL AUTOMATION INC	COMM	773903109	6278	111000	SH	SOLE	07	111000	0	0
ROCKWELL COLLINS	COMM	774341101	3319	69615	SH	DEFINED		69615	0	0
ROCKWELL COLLINS	COMM	774341101	1551	32543	SH	SOLE	04	32543	0	0
ROCKWELL COLLINS	COMM	774341101	1306	27400	SH	SOLE	05	0	0	27400
ROCKY MTN CHOCOLATE FACTORY IN	COMM	774678403	15	693	SH	DEFINED		693	0	0
ROCKY SHOES & BOOTS INC	COMM	774830103	28	1100	SH	DEFINED		1100	0	0
ROFIN SINAR TECHNOLOGIES INC	COMM	775043102	187	6000	SH	DEFINED		6000	0	0
ROFIN SINAR TECHNOLOGIES INC	COMM	775043102	53	1700	SH	SOLE	04	1700	0	0
ROFIN SINAR TECHNOLOGIES INC	COMM	775043102	636	20400	SH	SOLE	05	0	0	20400
ROGERS CORP	COMM	775133101	254	6455	SH	DEFINED		6455	0	0
ROGERS CORP	COMM	775133101	55	1416	SH	SOLE	04	1416	0	0
ROGERS CORP	COMM	775133101	765	19400	SH	SOLE	05	0	0	19400
ROHM & HAAS CO	COMM	775371107	3990	84003	SH	DEFINED		84003	0	0
ROHM & HAAS CO	COMM	775371107	1171	24658	SH	SOLE	04	24658	0	0
ROHM & HAAS CO	COMM	775371107	1548	32598	SH	SOLE	05	0	0	32598
ROLLINS INC.	COMM	775711104	247	13302	SH	DEFINED		13302	0	0
ROLLINS INC.	COMM	775711104	774	41665	SH	SOLE	04	41665	0	0
ROLLINS INC.	COMM	775711104	623	33525	SH	SOLE	05	0	0	33525
RONSON CORP	COMM	776338204	2	972	SH	DEFINED		972.3	0	0
ROPER INDUSTRIES INC.	COMM	776696106	225	3500	SH	DEFINED		3500	0	0
ROSS STORES INC	COMM	778296103	241	8600	SH	DEFINED		8600	0	0
ROSS STORES INC	COMM	778296103	2875	102325	SH	SOLE	04	102325	0	0
ROWAN COS INC	COMM	779382100	37971	1238472	SH	DEFINED		1238472	0	0
ROWAN COS INC	COMM	779382100	256	8352	SH	SOLE	04	8352	0	0
ROWAN COS INC	COMM	779382100	478	15600	SH	SOLE	05	0	0	15600
THE ROWE COMPANIES	COMM	779528108	2	500	SH	DEFINED		500	0	0
ROYAL BANCSHARES PA INC	COMM	780081105	42	1878	SH	DEFINED		1878.48	0	0
ROYAL BANCSHARES PA INC	COMM	780081105	10	452	SH	SOLE	04	452	0	0
ROYAL BANCSHARES PA INC	COMM	780081105	73	3247	SH	SOLE	05	0	0	3247
ROYAL GOLD INC	COMM	780287108	144	7935	SH	DEFINED		7935	0	0
ROYAL GOLD INC	COMM	780287108	40	2200	SH	SOLE	04	2200	0	0
ROYAL GOLD INC	COMM	780287108	467	25700	SH	SOLE	05	0	0	25700
RUBY TUESDAY INC.	COMM	781182100	12120	493300	SH	DEFINED		493300	0	0
RUBY TUESDAY INC.	COMM	781182100	1096	44613	SH	SOLE	04	44613	0	0
RUDDICK CORP.	COMM	781258108	305	13369	SH	DEFINED		13369	0	0
RUDDICK CORP.	COMM	781258108	786	34464	SH	SOLE	04	34464	0	0
RUDDICK CORP.	COMM	781258108	933	40900	SH	SOLE	05	0	0	40900
RUDOLPH TECHNOLOGIES INC	COMM	781270103	81	5273	SH	DEFINED		5273	0	0
RUDOLPH TECHNOLOGIES INC	COMM	781270103	18	1178	SH	SOLE	04	1178	0	0
RUDOLPH TECHNOLOGIES INC	COMM	781270103	257	16600	SH	SOLE	05	0	0	16600
RUSH ENTERPISES INC	COMM	781846308	1	100	SH	DEFINED		100	0	0
RUSH ENTERPISES INC	COMM	781846308	3	200	SH	SOLE	05	0	0	200
RURAL CELLULAR CORP	COMM	781904107	2	400	SH	DEFINED		400	0	0
RUSS BERRIE & CO. INC.	COMM	782233100	70	4347	SH	DEFINED		4347	0	0
RUSS BERRIE & CO. INC.	COMM	782233100	17	1070	SH	SOLE	04	1070	0	0
RUSS BERRIE & CO. INC.	COMM	782233100	205	12700	SH	SOLE	05	0	0	12700
RUSSELL CORP	COMM	782352108	241	13717	SH	DEFINED		13717	0	0
RUSSELL CORP	COMM	782352108	45	2591	SH	SOLE	04	2591	0	0
RUSSELL CORP	COMM	782352108	582	33000	SH	SOLE	05	0	0	33000
RYANS RESTAURANT GROUP INC	COMM	783520109	248	17600	SH	DEFINED		17600	0	0
RYANS RESTAURANT GROUP INC	COMM	783520109	54	3854	SH	SOLE	04	3854	0	0
RYANS RESTAURANT GROUP INC	COMM	783520109	678	48100	SH	SOLE	05	0	0	48100
RYDER SYS INC	COMM	783549108	920	22174	SH	DEFINED		22174	0	0
RYDER SYS INC	COMM	783549108	273	6586	SH	SOLE	04	6586	0	0
RYDER SYS INC	COMM	783549108	390	9400	SH	SOLE	05	0	0	9400
RYERSON TULL INC.	COMM	78375P107	90	7193	SH	DEFINED		7193	0	0
RYERSON TULL INC.	COMM	78375P107	25	2067	SH	SOLE	04	2067	0	0
RYERSON TULL INC.	COMM	78375P107	261	20822	SH	SOLE	05	0	0	20822
RYLAND GROUP INC.	COMM	783764103	5342	84900	SH	DEFINED		84900	0	0
RYLAND GROUP INC.	COMM	783764103	2139	34000	SH	SOLE		34000	0	0
RYLAND GROUP INC.	COMM	783764103	2127	33800	SH	SOLE	04	33800	0	0
RYLAND GROUP INC.	COMM	783764103	2580	41000	SH	SOLE	07	41000	0	0
RYLAND GROUP INC.	COMM	783764103	2643	42000	SH	SOLE	07	42000	0	0
S & T BANCORP INC	COMM	783859101	328	9363	SH	DEFINED		9363	0	0
S & T BANCORP INC	COMM	783859101	76	2171	SH	SOLE	04	2171	0	0
S & T BANCORP INC	COMM	783859101	951	27100	SH	SOLE	05	0	0	27100
SBC COMMUNICATIONS INC	COMM	78387G103	160398	6779305	SH	DEFINED		6779305	0	0
SBC COMMUNICATIONS INC	COMM	78387G103	16559	669600	SH	DEFINED	03	669600	0	0
SBC COMMUNICATIONS INC	COMM	78387G103	9592	405447	SH	SOLE	04	405447	0	0
SBC COMMUNICATIONS INC	COMM	78387G103	11753	496757	SH	SOLE	05	0	0	496757
SBS TECHNOLOGIES INC	COMM	78387P103	96	8688	SH	DEFINED		8688	0	0

SBS TECHNOLOGIES INC	COMM	78387P103	22	1996	SH	SOLE	04	1996	0	0
SBS TECHNOLOGIES INC	COMM	78387P103	260	23500	SH	SOLE	05	0	0	23500
SBA COMMUNICATIONS CORP	COMM	78388J106	207	23400	SH	DEFINED		23400	0	0
SBA COMMUNICATIONS CORP	COMM	78388J106	1238	139600	SH	SOLE		0	0	139600
SBA COMMUNICATIONS CORP	COMM	78388J106	47	5400	SH	SOLE	04	5400	0	0
SBA COMMUNICATIONS CORP	COMM	78388J106	549	61900	SH	SOLE	05	0	0	61900
SCM MICROSYSTEMS INC	COMM	784018103	2	800	SH	DEFINED		800	0	0
SCBT FINANCIAL CORP	COMM	78401V102	72	2446	SH	DEFINED		2446	0	0
SCBT FINANCIAL CORP	COMM	78401V102	23	787	SH	SOLE	04	787	0	0
SCBT FINANCIAL CORP	COMM	78401V102	195	6615	SH	SOLE	05	0	0	6615
SCP POOL CORP	COMM	784028102	669	21063	SH	DEFINED		21063	0	0
SCP POOL CORP	COMM	784028102	179	5638	SH	SOLE	04	5638	0	0
SCP POOL CORP	COMM	784028102	2068	65043	SH	SOLE	05	0	0	65043
SCPIE HOLDINGS INC.	COMM	78402P104	4	400	SH	DEFINED		400	0	0
THE SCO GROUP INC	COMM	78403A106	8	2415	SH	DEFINED		2415	0	0
SEI INVTS CO	COMM	784117103	241	6760	SH	DEFINED		6760	0	0
SEI INVTS CO	COMM	784117103	2204	61801	SH	SOLE	04	61801	0	0
SFBC INTERNATIONAL INC	COMM	784121105	159	4600	SH	DEFINED		4600	0	0
SFBC INTERNATIONAL INC	COMM	784121105	34	1000	SH	SOLE	04	1000	0	0
SFBC INTERNATIONAL INC	COMM	784121105	408	11800	SH	SOLE	05	0	0	11800
SEMCO ENERGY INCORPORATED	COMM	78412D109	32	5800	SH	DEFINED		5800	0	0
SI INTERNATIONAL INC	COMM	78427V102	29	1070	SH	DEFINED		1070	0	0
SI INTERNATIONAL INC	COMM	78427V102	22	800	SH	SOLE	04	800	0	0
SI INTERNATIONAL INC	COMM	78427V102	58	2100	SH	SOLE	05	0	0	2100
SJW CORP.	COMM	784305104	80	2274	SH	DEFINED		2274	0	0
SJW CORP.	COMM	784305104	20	582	SH	SOLE	04	582	0	0
SJW CORP.	COMM	784305104	182	5200	SH	SOLE	05	0	0	5200
SL GREEN REALTY CORP.	COMM	78440X101	462	8300	SH	DEFINED		8300	0	0
SLM CORPORATION	COMM	78442P106	41500	845230	SH	DEFINED		845230	0	0
SLM CORPORATION	COMM	78442P106	2609	53140	SH	SOLE	04	53140	0	0
SLM CORPORATION	COMM	78442P106	3260	66400	SH	SOLE	05	0	0	66400
SPDR TR	COMM	78462F103	575	4900	SH	DEFINED		4900	0	0
SPSS INC	COMM	78462K102	76	4498	SH	DEFINED		4498	0	0
SPSS INC	COMM	78462K102	22	1316	SH	SOLE	04	1316	0	0
SPSS INC	COMM	78462K102	206	12100	SH	SOLE	05	0	0	12100
SPX CORP	COMM	78463S104	700	16448	SH	DEFINED		16448	0	0
SPX CORP	COMM	78463S104	2330	54744	SH	SOLE	04	54744	0	0
S1 CORP	COMM	78463B101	202	30022	SH	DEFINED		30022	0	0
S1 CORP	COMM	78463B101	43	6400	SH	SOLE	04	6400	0	0
S1 CORP	COMM	78463B101	595	88018	SH	SOLE	05	0	0	88018
SRA INTERNATIONAL INC	COMM	78464R105	272	4500	SH	DEFINED		4500	0	0
SRA INTERNATIONAL INC	COMM	78464R105	66	1100	SH	SOLE	04	1100	0	0
SRA INTERNATIONAL INC	COMM	78464R105	733	12100	SH	SOLE	05	0	0	12100
SRI/SURGICAL EXPRESS INC	COMM	78464W104	5	1000	SH	DEFINED		1000	0	0
SM&A	COMM	78465D105	21	2600	SH	DEFINED		2600	0	0
SABA SOFTWARE INC	COMM	784932600	4	875	SH	DEFINED		875	0	0
SPAR GROUP INC	COMM	784933103	1	1400	SH	DEFINED		1400	0	0
SWS GROUP INC	COMM	78503N107	92	6014	SH	DEFINED		6014	0	0
SWS GROUP INC	COMM	78503N107	22	1442	SH	SOLE	04	1442	0	0
SWS GROUP INC	COMM	78503N107	266	17230	SH	SOLE	05	0	0	17230
S Y BANCORP INC	COMM	785060104	65	3000	SH	DEFINED		3000	0	0
S Y BANCORP INC	COMM	785060104	23	1100	SH	SOLE	04	1100	0	0
S Y BANCORP INC	COMM	785060104	184	8500	SH	SOLE	05	0	0	8500
SABRE GROUP HLDGS INC	COMM	785905100	64357	2922673	SH	DEFINED		2922673	0	0
SABRE GROUP HLDGS INC	COMM	785905100	2135	97000	SH	SOLE		97000	0	0
SABRE GROUP HLDGS INC	COMM	785905100	325	14786	SH	SOLE	04	14786	0	0
SABRE GROUP HLDGS INC	COMM	785905100	451	20502	SH	SOLE	05	0	0	20502
SABRE GROUP HLDGS INC	COMM	785905100	2796	127000	SH	SOLE	07	127000	0	0
SAFECO CORP	COMM	786429100	35547	743822	SH	DEFINED		743822	0	0
SAFECO CORP	COMM	786429100	2150	45000	SH	SOLE		45000	0	0
SAFECO CORP	COMM	786429100	646	13522	SH	SOLE	04	13522	0	0
SAFECO CORP	COMM	786429100	1043	21840	SH	SOLE	05	0	0	21840
SAFECO CORP	COMM	786429100	2007	42000	SH	SOLE	07	42000	0	0
SAFECO CORP	COMM	786429100	6977	146000	SH	SOLE	07	146000	0	0
SAFEGUARD SCIENTIFICS INC	COMM	786449108	59	44447	SH	DEFINED		44447	0	0
SAFEGUARD SCIENTIFICS INC	COMM	786449108	14	10800	SH	SOLE	04	10800	0	0
SAFEGUARD SCIENTIFICS INC	COMM	786449108	183	137000	SH	SOLE	05	0	0	137000
SAFENET INC	COMM	78645R107	259	8833	SH	DEFINED		8833	0	0
SAFENET INC	COMM	78645R107	1614	54900	SH	SOLE		0	0	54900
SAFENET INC	COMM	78645R107	62	2120	SH	SOLE	04	2120	0	0
SAFENET INC	COMM	78645R107	779	26492	SH	SOLE	05	0	0	26492
SAFETY INSURANCE GROUP INC	COMM	78648T100	46	1500	SH	DEFINED		1500	0	0
SAFETY INSURANCE GROUP INC	COMM	78648T100	15	500	SH	SOLE	04	500	0	0
SAFETY INSURANCE GROUP INC	COMM	78648T100	353	11500	SH	SOLE	05	0	0	11500
SAFEWAY INC	COMM	786514208	3249	177958	SH	DEFINED		177958	0	0
SAFEWAY INC	COMM	786514208	776	42523	SH	SOLE	04	42523	0	0
SAFEWAY INC	COMM	786514208	1150	63000	SH	SOLE	05	0	0	63000
SAFLINK CORP	COMM	786578302	12	5900	SH	DEFINED		5900	0	0
SAGA COMMUNICATIONS INC.	COMM	786598102	85	5458	SH	DEFINED		5458	0	0
SAGA COMMUNICATIONS INC.	COMM	786598102	22	1461	SH	SOLE	04	1461	0	0
SAGA COMMUNICATIONS INC.	COMM	786598102	193	12331	SH	SOLE	05	0	0	12331
SAGENT TECHNOLOGY INC	COMM	786693101	0	200	SH	DEFINED		200	0	0
ST. JOE COMPANY (THE)	COMM	790148100	319	4700	SH	DEFINED		4700	0	0
ST JUDE MED INC	COMM	790849103	4431	126388	SH	DEFINED		126388	0	0
ST JUDE MED INC	COMM	790849103	1077	30000	SH	SOLE		30000	0	0
ST JUDE MED INC	COMM	790849103	1269	36200	SH	SOLE	02	0	0	36200
ST JUDE MED INC	COMM	790849103	1795	51208	SH	SOLE	04	51208	0	0
ST JUDE MED INC	COMM	790849103	1809	51624	SH	SOLE	05	0	0	51624
ST MARY LAND & EXPL CO	COMM	792228108	602	23452	SH	DEFINED		23452	0	0
ST MARY LAND & EXPL CO	COMM	792228108	151	5916	SH	SOLE	04	5916	0	0

ST MARY LAND & EXPL CO	COMM	792228108	1848	72000	SH	SOLE	05	0	0	72000
ST PAUL TRAVELERS COS INC/THE	COMM	792860108	165169	4671076	SH	DEFINED		4671076	0	0
ST PAUL TRAVELERS COS INC/THE	COMM	792860108	2869	81149	SH	SOLE	04	81149	0	0
ST PAUL TRAVELERS COS INC/THE	COMM	792860108	3445	97442	SH	SOLE	05	0	0	97442
SAKS INCORPORATED	COMM	79377W108	487	26200	SH	DEFINED		26200	0	0
SAKS INCORPORATED	COMM	79377W108	1783	95899	SH	SOLE	04	95899	0	0
SALEM COMMUNICATIONS CORPORATI	COMM	794093104	79	3883	SH	DEFINED		3883	0	0
SALEM COMMUNICATIONS CORPORATI	COMM	794093104	19	933	SH	SOLE	04	933	0	0
SALEM COMMUNICATIONS CORPORATI	COMM	794093104	224	11000	SH	SOLE	05	0	0	11000
SALESFORCE.COM INC	COMM	79466L302	77	5150	SH	DEFINED		5150	0	0
SALESFORCE.COM INC	COMM	79466L302	1563	104200	SH	SOLE		0	0	104200
SALESFORCE.COM INC	COMM	79466L302	10	700	SH	SOLE	04	700	0	0
SALESFORCE.COM INC	COMM	79466L302	123	8250	SH	SOLE	05	0	0	8250
SALIX PHARMACEUTICALS LTD	COMM	795435106	251	15200	SH	DEFINED		15200	0	0
SALIX PHARMACEUTICALS LTD	COMM	795435106	61	3750	SH	SOLE	04	3750	0	0
SALIX PHARMACEUTICALS LTD	COMM	795435106	733	44400	SH	SOLE	05	0	0	44400
SALON MEDIA GROUP INC	COMM	79550B103	0	600	SH	DEFINED		600	0	0
SALTON INC	COMM	795757103	1	600	SH	DEFINED		600	0	0
SAMSONITE CORP	COMM	79604V105	3	3400	SH	DEFINED		3400	0	0
SANDERS MORRIS HARRIS GROUP	COMM	80000Q104	86	4800	SH	DEFINED		4800	0	0
SANDERS MORRIS HARRIS GROUP	COMM	80000Q104	21	1200	SH	SOLE	04	1200	0	0
SANDERS MORRIS HARRIS GROUP	COMM	80000Q104	249	13900	SH	SOLE	05	0	0	13900
SANDERSON FARMS INC	COMM	800013104	152	3600	SH	DEFINED		3600	0	0
SANDERSON FARMS INC	COMM	800013104	33	800	SH	SOLE	04	800	0	0
SANDERSON FARMS INC	COMM	800013104	502	11850	SH	SOLE	05	0	0	11850
SANDISK CORP	COMM	80004C101	288	10390	SH	DEFINED		10390	0	0
SANDISK CORP	COMM	80004C101	3238	116614	SH	SOLE	04	116614	0	0
SANDY SPRING BANCORP INC	COMM	800363103	174	5464	SH	DEFINED		5464	0	0
SANDY SPRING BANCORP INC	COMM	800363103	42	1319	SH	SOLE	04	1319	0	0
SANDY SPRING BANCORP INC	COMM	800363103	531	16650	SH	SOLE	05	0	0	16650
SANFILIPPO JOHN B & SON INC	COMM	800422107	38	1600	SH	DEFINED		1600	0	0
SANFILIPPO JOHN B & SON INC	COMM	800422107	14	600	SH	SOLE	04	600	0	0
SANFILIPPO JOHN B & SON INC	COMM	800422107	238	10000	SH	SOLE	05	0	0	10000
SANGAMO BIOSCIENCES	COMM	800677106	5	1300	SH	DEFINED		1300	0	0
SANMINA-SCI CORP	COMM	800907107	1634	323707	SH	DEFINED		323707	0	0
SANMINA-SCI CORP	COMM	800907107	661	130901	SH	SOLE	04	130901	0	0
SANMINA-SCI CORP	COMM	800907107	428	84904	SH	SOLE	05	0	0	84904
SANTA FE FINL CORP	COMM	802014100	2	200	SH	DEFINED		200	0	0
SANTANDER BANCORP	COMM	802809103	92	3506	SH	DEFINED		3506	0	0
SANTANDER BANCORP	COMM	802809103	13	513	SH	SOLE	04	513	0	0
SANTANDER BANCORP	COMM	802809103	71	2715	SH	SOLE	05	0	0	2715
SANTARUS INC	COMM	802817304	8	1800	SH	DEFINED		1800	0	0
SANTARUS INC	COMM	802817304	1	300	SH	SOLE	04	300	0	0
SANTARUS INC	COMM	802817304	16	3500	SH	SOLE	05	0	0	3500
SAPIENT CORP	COMM	803062108	254	33992	SH	DEFINED		33992	0	0
SAPIENT CORP	COMM	803062108	53	7100	SH	SOLE	04	7100	0	0
SAPIENT CORP	COMM	803062108	722	96600	SH	SOLE	05	0	0	96600
SARA LEE CORP	COMM	803111103	101420	4607941	SH	DEFINED		4607941	0	0
SARA LEE CORP	COMM	803111103	20088	909000	SH	DEFINED	03	909000	0	0
SARA LEE CORP	COMM	803111103	2629	119487	SH	SOLE	04	119487	0	0
SARA LEE CORP	COMM	803111103	2542	115525	SH	SOLE	05	0	0	115525
SATCON TECHNOLOGY CORP	COMM	803893106	1	700	SH	DEFINED		700	0	0
SAUER INC	COMM	804137107	86	3773	SH	DEFINED		3773	0	0
SAUER INC	COMM	804137107	22	976	SH	SOLE	04	976	0	0
SAUER INC	COMM	804137107	100	4400	SH	SOLE	05	0	0	4400
SAUL CENTERS INC.	COMM	804395101	169	5322	SH	DEFINED		5322	0	0
SAUL CENTERS INC.	COMM	804395101	39	1229	SH	SOLE	04	1229	0	0
SAUL CENTERS INC.	COMM	804395101	527	16600	SH	SOLE	05	0	0	16600
SAVANNAH BANCORP INC	COMM	804748101	4	151	SH	DEFINED		151.25	0	0
SAVIENT PHARMACEUTICALS INC	COMM	80517Q100	9	3700	SH	DEFINED		3700	0	0
SAVVIS COMMUNICATIONS CORPORAT	COMM	805423100	0	600	SH	DEFINED		600	0	0
SAXON CAPITAL INC	COMM	80556T106	242	14600	SH	DEFINED		14600	0	0
SAXON CAPITAL INC	COMM	80556T106	71	4300	SH	SOLE	04	4300	0	0
SAXON CAPITAL INC	COMM	80556T106	906	54600	SH	SOLE	05	0	0	54600
SCANA CORP.	COMM	80589M102	860	22500	SH	DEFINED		22500	0	0
SCANA CORP.	COMM	80589M102	2946	77045	SH	SOLE	04	77045	0	0
SCANSOURCE INC	COMM	806037107	226	4300	SH	DEFINED		4300	0	0
SCANSOURCE INC	COMM	806037107	68	1300	SH	SOLE	04	1300	0	0
SCANSOURCE INC	COMM	806037107	674	12800	SH	SOLE	05	0	0	12800
SCANSOFT INC	COMM	80603P107	116	32313	SH	DEFINED		32313	0	0
SCANSOFT INC	COMM	80603P107	26	7252	SH	SOLE	04	7252	0	0
SCANSOFT INC	COMM	80603P107	332	92356	SH	SOLE	05	0	0	92356
SCHAWK INC.	COMM	806373106	63	3500	SH	DEFINED		3500	0	0
SCHAWK INC.	COMM	806373106	14	800	SH	SOLE	04	800	0	0
SCHAWK INC.	COMM	806373106	70	3900	SH	SOLE	05	0	0	3900
SCHEIN HENRY INC	COMM	806407102	85	2400	SH	DEFINED		2400	0	0
SCHEIN HENRY INC	COMM	806407102	2276	63688	SH	SOLE	04	63688	0	0
SCHERING PLOUGH CORP	COMM	806605101	106927	5976925	SH	DEFINED		5976925	0	0
SCHERING PLOUGH CORP	COMM	806605101	16147	981600	SH	DEFINED	03	981600	0	0
SCHERING PLOUGH CORP	COMM	806605101	2603	145532	SH	SOLE	04	145532	0	0
SCHERING PLOUGH CORP	COMM	806605101	3837	214500	SH	SOLE	05	0	0	214500
SCHLUMBERGER LTD	COMM	806857108	13067	182454	SH	DEFINED		182454	0	0
SCHLUMBERGER LTD	COMM	806857108	2922	40800	SH	SOLE	02	0	0	40800
SCHLUMBERGER LTD	COMM	806857108	5074	70856	SH	SOLE	04	70856	0	0
SCHLUMBERGER LTD	COMM	806857108	6087	85000	SH	SOLE	05	0	0	85000
SCHNITZER STEEL INDS INC	COMM	806882106	266	7800	SH	DEFINED		7800	0	0
SCHNITZER STEEL INDS INC	COMM	806882106	51	1500	SH	SOLE	04	1500	0	0
SCHNITZER STEEL INDS INC	COMM	806882106	740	21650	SH	SOLE	05	0	0	21650
SCHOLASTIC CORP	COMM	807066105	31562	865670	SH	DEFINED		865670	0	0
SCHOLASTIC CORP	COMM	807066105	1074	29481	SH	SOLE	04	29481	0	0

SCHOLASTIC CORP	COMM	807066105	1122	30800	SH	SOLE	05	0	0	30800
SCHOOL SPECIALTY INC	COMM	807863105	342	8854	SH	DEFINED		8854	0	0
SCHOOL SPECIALTY INC	COMM	807863105	48	1260	SH	SOLE	04	1260	0	0
SCHOOL SPECIALTY INC	COMM	807863105	960	24800	SH	SOLE	05	0	0	24800
SCHUFF INTERNATIONAL INC	COMM	808156103	1	500	SH	DEFINED		500	0	0
SCHULMAN A INC	COMM	808194104	4728	276506	SH	DEFINED		276506	0	0
SCHULMAN A INC	COMM	808194104	60	3559	SH	SOLE	04	3559	0	0
SCHULMAN A INC	COMM	808194104	689	40300	SH	SOLE	05	0	0	40300
SCHWAB CHARLES CORP NEW	COMM	808513105	4759	455468	SH	DEFINED		455468	0	0
SCHWAB CHARLES CORP NEW	COMM	808513105	1963	187886	SH	SOLE	04	187886	0	0
SCHWAB CHARLES CORP NEW	COMM	808513105	1879	179900	SH	SOLE	05	0	0	179900
SCHWEITZER-MAUDUIT INTERNATION	COMM	808541106	224	6720	SH	DEFINED		6720	0	0
SCHWEITZER-MAUDUIT INTERNATION	COMM	808541106	49	1493	SH	SOLE	04	1493	0	0
SCHWEITZER-MAUDUIT INTERNATION	COMM	808541106	678	20300	SH	SOLE	05	0	0	20300
SCICLONE PHARMACEUTICALS INC	COMM	80862K104	48	17100	SH	DEFINED		17100	0	0
SCICLONE PHARMACEUTICALS INC	COMM	80862K104	12	4400	SH	SOLE	04	4400	0	0
SCICLONE PHARMACEUTICALS INC	COMM	80862K104	171	60100	SH	SOLE	05	0	0	60100
SCIENTIFIC ATLANTA INC	COMM	808655104	1937	68294	SH	DEFINED		68294	0	0
SCIENTIFIC ATLANTA INC	COMM	808655104	529	18680	SH	SOLE	04	18680	0	0
SCIENTIFIC ATLANTA INC	COMM	808655104	646	22800	SH	SOLE	05	0	0	22800
SCIENTIFIC GAMES CORPORATION	COMM	80874P109	509	22100	SH	DEFINED		22100	0	0
SCIENTIFIC GAMES CORPORATION	COMM	80874P109	2737	118700	SH	SOLE		0	0	118700
SCIENTIFIC GAMES CORPORATION	COMM	80874P109	119	5200	SH	SOLE	04	5200	0	0
SCIENTIFIC GAMES CORPORATION	COMM	80874P109	1434	62200	SH	SOLE	05	0	0	62200
SCIENTIFIC LEARNING CORP.	COMM	808760102	0	100	SH	DEFINED		100	0	0
SCIENTIFIC TECHNOLOGIES INC	COMM	808799209	1	300	SH	DEFINED		300	0	0
SCOTTS MIRACLE-GRO COMPANY	COMM	810186106	317	4600	SH	DEFINED		4600	0	0
SCOTTS MIRACLE-GRO COMPANY	COMM	810186106	1444	20900	SH	SOLE	04	20900	0	0
SCRIPPS CO. <E.W.>	COMM	811054204	492	10240	SH	DEFINED		10240	0	0
SCS TRANSPORTATION INC	COMM	81111T102	147	7881	SH	DEFINED		7881	0	0
SCS TRANSPORTATION INC	COMM	81111T102	33	1801	SH	SOLE	04	1801	0	0
SCS TRANSPORTATION INC	COMM	81111T102	401	21450	SH	SOLE	05	0	0	21450
SEABOARD CORP.	COMM	811543107	13	12	SH	DEFINED		12	0	0
SEABOARD CORP.	COMM	811543107	35	33	SH	SOLE	04	33	0	0
SEABOARD CORP.	COMM	811543107	109	100	SH	SOLE	05	0	0	100
SEACHANGE INTL INC	COMM	811699107	119	9208	SH	DEFINED		9208	0	0
SEACHANGE INTL INC	COMM	811699107	36	2803	SH	SOLE	04	2803	0	0
SEACHANGE INTL INC	COMM	811699107	362	28000	SH	SOLE	05	0	0	28000
SEABULK INTERNATIONAL INC	COMM	81169P101	39	1900	SH	DEFINED		1900	0	0
SEABULK INTERNATIONAL INC	COMM	81169P101	10	500	SH	SOLE	04	500	0	0
SEABULK INTERNATIONAL INC	COMM	81169P101	102	4900	SH	SOLE	05	0	0	4900
SEACOAST BKG CORP FLA	COMM	811707306	86	4428	SH	DEFINED		4428	0	0
SEACOAST BKG CORP FLA	COMM	811707306	21	1120	SH	SOLE	04	1120	0	0
SEACOAST BKG CORP FLA	COMM	811707306	257	13210	SH	SOLE	05	0	0	13210
SEACOR SMIT INC.	COMM	811904101	438	6908	SH	DEFINED		6908	0	0
SEACOR SMIT INC.	COMM	811904101	101	1606	SH	SOLE	04	1606	0	0
SEACOR SMIT INC.	COMM	811904101	1347	21250	SH	SOLE	05	0	0	21250
SEALED AIR CORP.-OLD	COMM	81211K100	1403	26969	SH	DEFINED		26969	0	0
SEALED AIR CORP.-OLD	COMM	81211K100	542	10425	SH	SOLE	04	10425	0	0
SEALED AIR CORP.-OLD	COMM	81211K100	669	12860	SH	SOLE	05	0	0	12860
SEARS HOLDING CORP	COMM	812350106	6812	50288	SH	DEFINED		50288.06	0	0
SEARS HOLDING CORP	COMM	812350106	1843	13610	SH	SOLE	04	13610	0	0
SEARS HOLDING CORP	COMM	812350106	2127	15705	SH	SOLE	05	0	0	15705
SEATTLE GENETICS INC	COMM	812578102	43	8500	SH	DEFINED		8500	0	0
SEATTLE GENETICS INC	COMM	812578102	11	2300	SH	SOLE	04	2300	0	0
SEATTLE GENETICS INC	COMM	812578102	226	44500	SH	SOLE	05	0	0	44500
SELECT SECTOR SPDR FUND	COMM	81369Y605	11908	425300	SH	DEFINED		425300	0	0
SELECT SECTOR SPDR FUND	COMM	81369Y704	22366	742100	SH	DEFINED		742100	0	0
SECURE COMPUTING CORP	COMM	813705100	129	15288	SH	DEFINED		15288	0	0
SECURE COMPUTING CORP	COMM	813705100	35	4152	SH	SOLE	04	4152	0	0
SECURE COMPUTING CORP	COMM	813705100	399	47000	SH	SOLE	05	0	0	47000
SECURITY BANK CORP	COMM	814047106	35	900	SH	DEFINED		900	0	0
SECURITY BANK CORP	COMM	814047106	11	300	SH	SOLE	04	300	0	0
SECURITY BANK CORP	COMM	814047106	71	1800	SH	SOLE	05	0	0	1800
SEEBEYOND TECHNOLOGY CORP	COMM	815704101	59	19027	SH	DEFINED		19027	0	0
SEEBEYOND TECHNOLOGY CORP	COMM	815704101	14	4489	SH	SOLE	04	4489	0	0
SEEBEYOND TECHNOLOGY CORP	COMM	815704101	151	48400	SH	SOLE	05	0	0	48400
SELECT COMFORT CORP	COMM	81616X103	272	13600	SH	DEFINED		13600	0	0
SELECT COMFORT CORP	COMM	81616X103	62	3100	SH	SOLE	04	3100	0	0
SELECT COMFORT CORP	COMM	81616X103	892	44600	SH	SOLE	05	0	0	44600
SELECTICA INC	COMM	816288104	18	5700	SH	DEFINED		5700	0	0
SELECTIVE INS GROUP INC	COMM	816300107	540	11854	SH	DEFINED		11854	0	0
SELECTIVE INS GROUP INC	COMM	816300107	136	2996	SH	SOLE	04	2996	0	0
SELECTIVE INS GROUP INC	COMM	816300107	1587	34800	SH	SOLE	05	0	0	34800
SEMTECH CORP	COMM	816850101	93	5300	SH	DEFINED		5300	0	0
SEMTECH CORP	COMM	816850101	906	51250	SH	SOLE	04	51250	0	0
SEMPRA ENERGY	COMM	816851109	3881	96938	SH	DEFINED		96938	0	0
SEMPRA ENERGY	COMM	816851109	1146	28641	SH	SOLE	04	28641	0	0
SEMPRA ENERGY	COMM	816851109	1351	33758	SH	SOLE	05	0	0	33758
SEMITOOL INC	COMM	816909105	60	6041	SH	DEFINED		6041	0	0
SEMITOOL INC	COMM	816909105	14	1443	SH	SOLE	04	1443	0	0
SEMITOOL INC	COMM	816909105	150	14900	SH	SOLE	05	0	0	14900
SENECA FOODS CORP NEW	COMM	817070501	3	200	SH	DEFINED		200	0	0
SENSIENT TECHNOLOGIES CORPORAT	COMM	81725T100	385	18257	SH	DEFINED		18257	0	0
SENSIENT TECHNOLOGIES CORPORAT	COMM	81725T100	806	38238	SH	SOLE	04	38238	0	0
SENSIENT TECHNOLOGIES CORPORAT	COMM	81725T100	1204	57100	SH	SOLE	05	0	0	57100
SEPRACOR INC	COMM	817315104	287	5155	SH	DEFINED		5155	0	0
SEPRACOR INC	COMM	817315104	4563	80000	SH	SOLE		80000	0	0
SEPRACOR INC	COMM	817315104	4181	74957	SH	SOLE	04	74957	0	0
SEQUA CORP.	COMM	817320104	99	1965	SH	DEFINED		1965	0	0

SEQUA CORP.	COMM	817320104	339	6674	SH	SOLE	04	6674	0	0
SEQUA CORP.	COMM	817320104	264	5200	SH	SOLE	05	0	0	5200
SEQUENOM INC	COMM	817337108	2	2000	SH	DEFINED		2000	0	0
SERENA SOFTWARE INC	COMM	817492101	286	12297	SH	DEFINED		12297	0	0
SERENA SOFTWARE INC	COMM	817492101	61	2658	SH	SOLE	04	2658	0	0
SERENA SOFTWARE INC	COMM	817492101	759	32600	SH	SOLE	05	0	0	32600
SEROLOGICALS HOLDING INCORPORA	COMM	817523103	310	12857	SH	DEFINED		12857	0	0
SEROLOGICALS HOLDING INCORPORA	COMM	817523103	77	3200	SH	SOLE	04	3200	0	0
SEROLOGICALS HOLDING INCORPORA	COMM	817523103	913	37800	SH	SOLE	05	0	0	37800
SERVICE CORP INTL	COMM	817565104	553	75800	SH	DEFINED		75800	0	0
SERVICEMASTER LTD PARTNERSHIP	COMM	81760N109	545	40200	SH	DEFINED		40200	0	0
SERVOTRONICS INC	COMM	817732100	1	400	SH	DEFINED		400	0	0
7-ELEVEN INC	COMM	817826209	589	24900	SH	DEFINED		24900	0	0
SHARPER IMAGE CORP	COMM	820013100	68	4200	SH	DEFINED		4200	0	0
SHARPER IMAGE CORP	COMM	820013100	13	800	SH	SOLE	04	800	0	0
SHARPER IMAGE CORP	COMM	820013100	269	16500	SH	SOLE	05	0	0	16500
SHAW GROUP INC. (THE)	COMM	820280105	465	21000	SH	DEFINED		21000	0	0
SHAW GROUP INC. (THE)	COMM	820280105	126	5700	SH	SOLE	04	5700	0	0
SHAW GROUP INC. (THE)	COMM	820280105	1569	70800	SH	SOLE	05	0	0	70800
SHENANDOAH TELECOMMUNICATIONS	COMM	82312B106	40	1300	SH	DEFINED		1300	0	0
SHENANDOAH TELECOMMUNICATIONS	COMM	82312B106	18	600	SH	SOLE	04	600	0	0
SHENANDOAH TELECOMMUNICATIONS	COMM	82312B106	131	4200	SH	SOLE	05	0	0	4200
SHERWIN WILLIAMS CO	COMM	824348106	2671	61192	SH	DEFINED		61192	0	0
SHERWIN WILLIAMS CO	COMM	824348106	760	17423	SH	SOLE	04	17423	0	0
SHERWIN WILLIAMS CO	COMM	824348106	982	22500	SH	SOLE	05	0	0	22500
SHILOH INDS INC	COMM	824543102	5	400	SH	DEFINED		400	0	0
SHOE CARNIVAL INC	COMM	824889109	49	2900	SH	DEFINED		2900	0	0
SHOE CARNIVAL INC	COMM	824889109	12	700	SH	SOLE	04	700	0	0
SHOE CARNIVAL INC	COMM	824889109	144	8400	SH	SOLE	05	0	0	8400
SHOPKO STORES INC	COMM	824911101	241	10898	SH	DEFINED		10898	0	0
SHOPKO STORES INC	COMM	824911101	58	2617	SH	SOLE	04	2617	0	0
SHOPKO STORES INC	COMM	824911101	745	33600	SH	SOLE	05	0	0	33600
SHO LODGE INC	COMM	825034101	1	300	SH	DEFINED		300	0	0
SHORE BANCSHARES INC	COMM	825107105	9	300	SH	DEFINED		300	0	0
SHUFFLE MASTER INC.	COMM	825549108	438	15243	SH	DEFINED		15243	0	0
SHUFFLE MASTER INC.	COMM	825549108	81	2850	SH	SOLE	04	2850	0	0
SHUFFLE MASTER INC.	COMM	825549108	1252	43575	SH	SOLE	05	0	0	43575
SIEBEL SYS INC	COMM	826170102	1478	156437	SH	DEFINED		156437	0	0
SIEBEL SYS INC	COMM	826170102	520	55082	SH	SOLE	04	55082	0	0
SIEBEL SYS INC	COMM	826170102	695	73620	SH	SOLE	05	0	0	73620
SIEBEL SYS INC	COMM	826170102	945	100000	SH	SOLE	07	100000	0	0
SIEBERT FINL CORP	COMM	826176109	10	3300	SH	DEFINED		3300	0	0
SIERRA HEALTH SERVICES	COMM	826322109	586	9226	SH	DEFINED		9226	0	0
SIERRA HEALTH SERVICES	COMM	826322109	127	2000	SH	SOLE	04	2000	0	0
SIERRA HEALTH SERVICES	COMM	826322109	1792	28200	SH	SOLE	05	0	0	28200
SIERRA PACIFIC RESOURCES (OLD)	COMM	826428104	461	43077	SH	DEFINED		43077	0	0
SIERRA PACIFIC RESOURCES (OLD)	COMM	826428104	1059	98836	SH	SOLE	04	98836	0	0
SIERRA PACIFIC RESOURCES (OLD)	COMM	826428104	1424	132866	SH	SOLE	05	0	0	132866
SIGMA ALDRICH CORP	COMM	826552101	1960	32223	SH	DEFINED		32223	0	0
SIGMA ALDRICH CORP	COMM	826552101	450	7400	SH	SOLE	02	0	0	7400
SIGMA ALDRICH CORP	COMM	826552101	595	9780	SH	SOLE	04	9780	0	0
SIGMA ALDRICH CORP	COMM	826552101	638	10500	SH	SOLE	05	0	0	10500
SIGMA DESIGNS INC	COMM	826565103	34	3300	SH	DEFINED		3300	0	0
SIGMATRON INTL INC	COMM	82661L101	14	1200	SH	DEFINED		1200	0	0
SIGMATEL INC	COMM	82661W107	316	8600	SH	DEFINED		8600	0	0
SIGMATEL INC	COMM	82661W107	81	2200	SH	SOLE	04	2200	0	0
SIGMATEL INC	COMM	82661W107	924	25100	SH	SOLE	05	0	0	25100
SIGNATURE BANK	COMM	82669G104	29	1100	SH	DEFINED		1100	0	0
SIGNATURE BANK	COMM	82669G104	5	200	SH	SOLE	04	200	0	0
SIGNATURE BANK	COMM	82669G104	45	1700	SH	SOLE	05	0	0	1700
SILICON LABORATORIES INC	COMM	826919102	92	3100	SH	DEFINED		3100	0	0
SILICON LABORATORIES INC	COMM	826919102	1003	33625	SH	SOLE	04	33625	0	0
SILGAN HLDGS INC	COMM	827048109	282	4300	SH	DEFINED		4300	0	0
SILGAN HLDGS INC	COMM	827048109	65	1000	SH	SOLE	04	1000	0	0
SILGAN HLDGS INC	COMM	827048109	762	11600	SH	SOLE	05	0	0	11600
SILICON GRAPHICS INC	COMM	827056102	113	96807	SH	DEFINED		96807	0	0
SILICON GRAPHICS INC	COMM	827056102	27	23594	SH	SOLE	04	23594	0	0
SILICON GRAPHICS INC	COMM	827056102	333	285116	SH	SOLE	05	0	0	285116
SILICON STORAGE TECHNOLOGY INC	COMM	827057100	114	31858	SH	DEFINED		31858	0	0
SILICON STORAGE TECHNOLOGY INC	COMM	827057100	26	7300	SH	SOLE	04	7300	0	0
SILICON STORAGE TECHNOLOGY INC	COMM	827057100	332	92900	SH	SOLE	05	0	0	92900
SILICON IMAGE INC	COMM	82705T102	282	28176	SH	DEFINED		28176	0	0
SILICON IMAGE INC	COMM	82705T102	67	6706	SH	SOLE	04	6706	0	0
SILICON IMAGE INC	COMM	82705T102	868	86600	SH	SOLE	05	0	0	86600
SILICON VY BANCSHARES	COMM	827064106	577	13275	SH	DEFINED		13275	0	0
SILICON VY BANCSHARES	COMM	827064106	1365	31400	SH	SOLE		0	0	31400
SILICON VY BANCSHARES	COMM	827064106	1260	28988	SH	SOLE	04	28988	0	0
SILICON VY BANCSHARES	COMM	827064106	1891	43500	SH	SOLE	05	0	0	43500
SILICONIX INC	COMM	827079203	127	3600	SH	DEFINED		3600	0	0
SILICONIX INC	COMM	827079203	17	500	SH	SOLE	04	500	0	0
SILICONIX INC	COMM	827079203	236	6700	SH	SOLE	05	0	0	6700
SIMMONS 1ST NATL CORP	COMM	828730200	114	4800	SH	DEFINED		4800	0	0
SIMMONS 1ST NATL CORP	COMM	828730200	33	1400	SH	SOLE	04	1400	0	0
SIMMONS 1ST NATL CORP	COMM	828730200	303	12700	SH	SOLE	05	0	0	12700
SIMON PROPERTY GROUP INC.	COMM	828806109	5773	95809	SH	DEFINED		95809	0	0
SIMON PROPERTY GROUP INC.	COMM	828806109	1410	23400	SH	SOLE	04	23400	0	0
SIMON PROPERTY GROUP INC.	COMM	828806109	1898	31500	SH	SOLE	05	0	0	31500
SIMPLETECH INC	COMM	828823104	7	1800	SH	DEFINED		1800	0	0
SIMPLETECH INC	COMM	828823104	3	800	SH	SOLE	04	800	0	0
SIMPLETECH INC	COMM	828823104	163	41600	SH	SOLE	05	0	0	41600

SIMPSON MANUFACTURING CO. INC.	COMM	829073105	3230	105932	SH	DEFINED		105932	0	0
SIMPSON MANUFACTURING CO. INC.	COMM	829073105	103	3408	SH	SOLE	04	3408	0	0
SIMPSON MANUFACTURING CO. INC.	COMM	829073105	1146	37600	SH	SOLE	05	0	0	37600
SINCLAIR BROADCAST GROUP INC	COMM	829226109	151	19164	SH	DEFINED		19164	0	0
SINCLAIR BROADCAST GROUP INC	COMM	829226109	34	4431	SH	SOLE	04	4431	0	0
SINCLAIR BROADCAST GROUP INC	COMM	829226109	456	57900	SH	SOLE	05	0	0	57900
SIRNA THERAPEUTICS INC	COMM	829669100	5	2015	SH	DEFINED		2015	0	0
SIRENZA MICRODEVICES INC	COMM	82966T106	10	3300	SH	DEFINED		3300	0	0
SIRIUS SATELITE RADIO INC.	COMM	82966U103	1474	266225	SH	DEFINED		266225	0	0
SIRF TECHNOLOGY HOLDINGS INC	COMM	82967H101	44	4000	SH	DEFINED		4000	0	0
SIRF TECHNOLOGY HOLDINGS INC	COMM	82967H101	7	700	SH	SOLE	04	700	0	0
SIRF TECHNOLOGY HOLDINGS INC	COMM	82967H101	90	8100	SH	SOLE	05	0	0	8100
SIRVA INC	COMM	82967Y104	23	3300	SH	DEFINED		3300	0	0
SITEL CORP.	COMM	82980K107	40	21600	SH	DEFINED		21600	0	0
SITEL CORP.	COMM	82980K107	7	4200	SH	SOLE	04	4200	0	0
SITEL CORP.	COMM	82980K107	86	46500	SH	SOLE	05	0	0	46500
SIPEX CORP	COMM	829909100	17	8461	SH	DEFINED		8461	0	0
SIPEX CORP	COMM	829909100	4	1984	SH	SOLE	04	1984	0	0
SIPEX CORP	COMM	829909100	47	22600	SH	SOLE	05	0	0	22600
SIX FLAGS INC	COMM	83001P109	116	28900	SH	DEFINED		28900	0	0
SIX FLAGS INC	COMM	83001P109	33	8400	SH	SOLE	04	8400	0	0
SIX FLAGS INC	COMM	83001P109	428	106500	SH	SOLE	05	0	0	106500
SIZELER PROPERTY INVESTORS	COMM	830137105	9	800	SH	DEFINED		800	0	0
SKECHERS USA INC	COMM	830566105	134	8755	SH	DEFINED		8755	0	0
SKECHERS USA INC	COMM	830566105	28	1836	SH	SOLE	04	1836	0	0
SKECHERS USA INC	COMM	830566105	372	24200	SH	SOLE	05	0	0	24200
SKY FINANCIAL GROUP INC	COMM	83080P103	542	20204	SH	DEFINED		20204	0	0
SKYLINE CORP.	COMM	830830105	61	1601	SH	DEFINED		1601	0	0
SKYLINE CORP.	COMM	830830105	23	625	SH	SOLE	04	625	0	0
SKYLINE CORP.	COMM	830830105	278	7300	SH	SOLE	05	0	0	7300
SKYWEST INC	COMM	830879102	432	23700	SH	DEFINED		23700	0	0
SKYWEST INC	COMM	830879102	96	5300	SH	SOLE	04	5300	0	0
SKYWEST INC	COMM	830879102	1338	73400	SH	SOLE	05	0	0	73400
SKYWORKS SOLUTIONS INC	COMM	83088M102	346	55433	SH	DEFINED		55433	0	0
SKYWORKS SOLUTIONS INC	COMM	83088M102	89	14300	SH	SOLE	04	14300	0	0
SKYWORKS SOLUTIONS INC	COMM	83088M102	1114	178300	SH	SOLE	05	0	0	178300
SMART & FINAL INC.	COMM	831683107	69	5629	SH	DEFINED		5629	0	0
SMART & FINAL INC.	COMM	831683107	14	1169	SH	SOLE	04	1169	0	0
SMART & FINAL INC.	COMM	831683107	177	14300	SH	SOLE	05	0	0	14300
SMARTDISK CORP	COMM	83169Q105	0	100	SH	DEFINED		100	0	0
SMITH (A.O.) CORP.	COMM	831865209	201	7081	SH	DEFINED		7081	0	0
SMITH (A.O.) CORP.	COMM	831865209	48	1704	SH	SOLE	04	1704	0	0
SMITH (A.O.) CORP.	COMM	831865209	666	23400	SH	SOLE	05	0	0	23400
SMITH INTL INC	COMM	832110100	285	4500	SH	DEFINED		4500	0	0
SMITH INTL INC	COMM	832110100	4839	76301	SH	SOLE	04	76301	0	0
SMITHFIELD FOODS INC	COMM	832248108	25446	800700	SH	DEFINED		800700	0	0
SMITHFIELD FOODS INC	COMM	832248108	2205	69407	SH	SOLE	04	69407	0	0
SMITHFIELD FOODS INC	COMM	832248108	1938	61000	SH	SOLE	07	61000	0	0
SMITHTOWN BANCORP INC	COMM	832449102	24	900	SH	DEFINED		900	0	0
SMITHTOWN BANCORP INC	COMM	832449102	8	300	SH	SOLE	04	300	0	0
SMITHTOWN BANCORP INC	COMM	832449102	238	8900	SH	SOLE	05	0	0	8900
SMUCKER (J.M.) CO.	COMM	832696405	14542	292719	SH	DEFINED		292719	0	0
SMUCKER (J.M.) CO.	COMM	832696405	2019	40644	SH	SOLE	04	40644	0	0
SMRUFIT-STONE CONTAINER CORP	COMM	832727101	33519	2187980	SH	DEFINED		2187980	0	0
SNAP-ON INC.	COMM	833034101	839	26652	SH	DEFINED		26652	0	0
SNAP-ON INC.	COMM	833034101	230	7303	SH	SOLE	04	7303	0	0
SNAP-ON INC.	COMM	833034101	272	8650	SH	SOLE	05	0	0	8650
SOHU.COM INC	COMM	83408W103	143	8100	SH	DEFINED		8100	0	0
SOHU.COM INC	COMM	83408W103	39	2200	SH	SOLE	04	2200	0	0
SOHU.COM INC	COMM	83408W103	499	28200	SH	SOLE	05	0	0	28200
SOLETRON CORP	COMM	834182107	865	247212	SH	DEFINED		247212	0	0
SOLETRON CORP	COMM	834182107	366	104605	SH	SOLE	04	104605	0	0
SOLETRON CORP	COMM	834182107	490	140166	SH	SOLE	05	0	0	140166
SOMERA COMMUNICATIONS, INC.	COMM	834458101	3	2500	SH	DEFINED		2500	0	0
SONESTA INTL HOTELS CORP	COMM	835438409	5	200	SH	DEFINED		200	0	0
SONIC CORP	COMM	835451105	808	24539	SH	DEFINED		24539	0	0
SONIC CORP	COMM	835451105	188	5719	SH	SOLE	04	5719	0	0
SONIC CORP	COMM	835451105	2405	73025	SH	SOLE	05	0	0	73025
SONIC AUTOMOTIVE INC	COMM	83545G102	230	10300	SH	DEFINED		10300	0	0
SONIC AUTOMOTIVE INC	COMM	83545G102	55	2500	SH	SOLE	04	2500	0	0
SONIC AUTOMOTIVE INC	COMM	83545G102	702	31400	SH	SOLE	05	0	0	31400
SONIC INNOVATIONS INC	COMM	83545M109	68	12500	SH	DEFINED		12500	0	0
SONIC INNOVATIONS INC	COMM	83545M109	14	2700	SH	SOLE	04	2700	0	0
SONIC INNOVATIONS INC	COMM	83545M109	160	29200	SH	SOLE	05	0	0	29200
SONIC FOUNDRY INC	COMM	83545R108	0	300	SH	DEFINED		300	0	0
SONIC SOLUTIONS	COMM	835460106	118	7900	SH	DEFINED		7900	0	0
SONIC SOLUTIONS	COMM	835460106	25	1700	SH	SOLE	04	1700	0	0
SONIC SOLUTIONS	COMM	835460106	297	19900	SH	SOLE	05	0	0	19900
SONICWALL INC	COMM	835470105	116	23441	SH	DEFINED		23441	0	0
SONICWALL INC	COMM	835470105	26	5264	SH	SOLE	04	5264	0	0
SONICWALL INC	COMM	835470105	313	62900	SH	SOLE	05	0	0	62900
SONOCO PRODUCTS CO.	COMM	835495102	561	19700	SH	DEFINED		19700	0	0
SONOCO PRODUCTS CO.	COMM	835495102	1919	67323	SH	SOLE	04	67323	0	0
SONOSITE INC	COMM	83568G104	142	5715	SH	DEFINED		5715	0	0
SONOSITE INC	COMM	83568G104	1579	60000	SH	SOLE		60000	0	0
SONOSITE INC	COMM	83568G104	34	1387	SH	SOLE	04	1387	0	0
SONOSITE INC	COMM	83568G104	419	16800	SH	SOLE	05	0	0	16800
SOTHEBYS HLDGS INC	COMM	835898107	287	17136	SH	DEFINED		17136	0	0
SOTHEBYS HLDGS INC	COMM	835898107	683	40779	SH	SOLE	04	40779	0	0
SOTHEBYS HLDGS INC	COMM	835898107	876	52300	SH	SOLE	05	0	0	52300

SONUS NETWORKS INC	COMM	835916107	61	14600 SH	DEFINED	14600	0	0
SOUND FEDERAL BANCORP INC	COMM	83607V104	41	2700 SH	DEFINED	2700	0	0
SOURCE INFORMATICS INC	COMM	836151209	127	11230 SH	DEFINED	11230	0	0
SOURCE INFORMATICS INC	COMM	836151209	29	2600 SH	SOLE 04	2600	0	0
SOURCE INFORMATICS INC	COMM	836151209	336	29600 SH	SOLE 05	0	0	29600
SOURCECORP	COMM	836167106	143	7253 SH	DEFINED	7253	0	0
SOURCECORP	COMM	836167106	29	1474 SH	SOLE 04	1474	0	0
SOURCECORP	COMM	836167106	387	19500 SH	SOLE 05	0	0	19500
SOUTH FINANCIAL GROUP INC (THE	COMM	837841105	461	15455 SH	DEFINED	15455	0	0
SOUTH JERSEY INDUSTRIES	COMM	838518108	310	5466 SH	DEFINED	5466	0	0
SOUTH JERSEY INDUSTRIES	COMM	838518108	78	1382 SH	SOLE 04	1382	0	0
SOUTH JERSEY INDUSTRIES	COMM	838518108	1050	18500 SH	SOLE 05	0	0	18500
SOUTHERN CO	COMM	842587107	79223	2479623 SH	DEFINED	2479623	0	0
SOUTHERN CO	COMM	842587107	2795	87486 SH	SOLE 04	87486	0	0
SOUTHERN CO	COMM	842587107	3437	107600 SH	SOLE 05	0	0	107600
SOUTHERN COMMUNITY FINANCIAL C	COMM	842632101	18	2000 SH	DEFINED	2000	0	0
SOUTHERN COMMUNITY FINANCIAL C	COMM	842632101	5	600 SH	SOLE 04	600	0	0
SOUTHERN COMMUNITY FINANCIAL C	COMM	842632101	63	7000 SH	SOLE 05	0	0	7000
SOUTHERN PERU COPPER CORP	COMM	843611104	240	4300 SH	DEFINED	4300	0	0
SOUTHERN UNION COMPANY	COMM	844030106	636	25124 SH	DEFINED	25124	0	0
SOUTHERN UNION COMPANY	COMM	844030106	156	6198 SH	SOLE 04	6198	0	0
SOUTHERN UNION COMPANY	COMM	844030106	1673	66067 SH	SOLE 05	0	0	66067
SOUTHSIDE BANCSHARES INC	COMM	84470P109	60	2975 SH	DEFINED	2975.7	0	0
SOUTHSIDE BANCSHARES INC	COMM	84470P109	18	914 SH	SOLE 04	914	0	0
SOUTHSIDE BANCSHARES INC	COMM	84470P109	212	10385 SH	SOLE 05	0	0	10385
SOUTHWEST AIRLS CO	COMM	844741108	3644	260295 SH	DEFINED	260295	0	0
SOUTHWEST AIRLS CO	COMM	844741108	1337	95546 SH	SOLE 04	95546	0	0
SOUTHWEST AIRLS CO	COMM	844741108	1616	115430 SH	SOLE 05	0	0	115430
SOUTHWEST BANCORP INC OKLA	COMM	844767103	102	5500 SH	DEFINED	5500	0	0
SOUTHWEST BANCORP INC OKLA	COMM	844767103	20	1100 SH	SOLE 04	1100	0	0
SOUTHWEST BANCORP INC OKLA	COMM	844767103	351	18800 SH	SOLE 05	0	0	18800
SOUTHWEST BANCORPORATION TEX I	COMM	84476R109	428	24104 SH	DEFINED	24104	0	0
SOUTHWEST BANCORPORATION TEX I	COMM	84476R109	127	7190 SH	SOLE 04	7190	0	0
SOUTHWEST BANCORPORATION TEX I	COMM	84476R109	777	43700 SH	SOLE 05	0	0	43700
SOUTHWEST GAS CORP.	COMM	844895102	304	12390 SH	DEFINED	12390	0	0
SOUTHWEST GAS CORP.	COMM	844895102	75	3078 SH	SOLE 04	3078	0	0
SOUTHWEST GAS CORP.	COMM	844895102	966	39400 SH	SOLE 05	0	0	39400
SOUTHWEST GA FINL CORP	COMM	84502A104	3	132 SH	DEFINED	132	0	0
SOUTHWEST WTR CO	COMM	845331107	107	10029 SH	DEFINED	10029	0	0
SOUTHWEST WTR CO	COMM	845331107	27	2559 SH	SOLE 04	2559	0	0
SOUTHWEST WTR CO	COMM	845331107	313	29392 SH	SOLE 05	0	0	29392
SOUTHWESTERN ENERGY COMPANY	COMM	845467109	794	13324 SH	DEFINED	13324	0	0
SOUTHWESTERN ENERGY COMPANY	COMM	845467109	225	3783 SH	SOLE 04	3783	0	0
SOUTHWESTERN ENERGY COMPANY	COMM	845467109	2712	45500 SH	SOLE 05	0	0	45500
SOVEREIGN BANCORP INC.	COMM	845905108	48765	2207600 SH	DEFINED	2207600	0	0
SOVEREIGN BANCORP INC.	COMM	845905108	759	34400 SH	SOLE 04	34400	0	0
SOVEREIGN BANCORP INC.	COMM	845905108	1122	50800 SH	SOLE 05	0	0	50800
SOVRAN SELF STORAGE INC.	COMM	84610H108	239	6104 SH	DEFINED	6104	0	0
SOVRAN SELF STORAGE INC.	COMM	84610H108	41	1055 SH	SOLE 04	1055	0	0
SOVRAN SELF STORAGE INC.	COMM	84610H108	667	17000 SH	SOLE 05	0	0	17000
SPACEHAB INC	COMM	846243103	0	500 SH	DEFINED	500	0	0
SPANISH BROADCASTING SYS INC	COMM	846425882	184	18584 SH	DEFINED	18584	0	0
SPANISH BROADCASTING SYS INC	COMM	846425882	41	4224 SH	SOLE 04	4224	0	0
SPANISH BROADCASTING SYS INC	COMM	846425882	500	50350 SH	SOLE 05	0	0	50350
SPARTAN MTRS INC	COMM	846819100	27	2700 SH	DEFINED	2700	0	0
SPARTAN STORES INC	COMM	846822104	8	800 SH	DEFINED	800	0	0
SPARTECH CORP.	COMM	847220209	172	8854 SH	DEFINED	8854	0	0
SPARTECH CORP.	COMM	847220209	43	2247 SH	SOLE 04	2247	0	0
SPARTECH CORP.	COMM	847220209	496	25500 SH	SOLE 05	0	0	25500
SPATIALIGHT INC.	COMM	847248101	22	4600 SH	DEFINED	4600	0	0
SPATIALIGHT INC.	COMM	847248101	16	3300 SH	SOLE 04	3300	0	0
SPATIALIGHT INC.	COMM	847248101	78	15800 SH	SOLE 05	0	0	15800
SPECIALTY LABORATORIES INC	COMM	84749R100	25	2724 SH	DEFINED	2724	0	0
SPECIALTY LABORATORIES INC	COMM	84749R100	6	700 SH	SOLE 04	700	0	0
SPECIALTY LABORATORIES INC	COMM	84749R100	32	3400 SH	SOLE 05	0	0	3400
SPECTRALINK	COMM	847580107	106	7580 SH	DEFINED	7580	0	0
SPECTRALINK	COMM	847580107	25	1827 SH	SOLE 04	1827	0	0
SPECTRALINK	COMM	847580107	305	21800 SH	SOLE 05	0	0	21800
SPECTRUM CTL INC	COMM	847615101	1	200 SH	DEFINED	200	0	0
SPECTRASITE INC	COMM	84761M104	142	2440 SH	DEFINED	2440	0	0
SPECTRASITE INC	COMM	84761M104	2218	37900 SH	SOLE	0	0	37900
SPECTRUM PHARMACEUTICALS INC	COMM	84763A108	0	16 SH	DEFINED	16	0	0
SPEEDWAY MOTORSPORTS INC.	COMM	847788106	217	6155 SH	DEFINED	6155	0	0
SPEEDWAY MOTORSPORTS INC.	COMM	847788106	47	1336 SH	SOLE 04	1336	0	0
SPEEDWAY MOTORSPORTS INC.	COMM	847788106	597	16900 SH	SOLE 05	0	0	16900
SPHERION CORP	COMM	848420105	183	24629 SH	DEFINED	24629	0	0
SPHERION CORP	COMM	848420105	45	6065 SH	SOLE 04	6065	0	0
SPHERION CORP	COMM	848420105	514	69060 SH	SOLE 05	0	0	69060
SPINNAKER EXPLORATION CO	COMM	84855W109	15007	410487 SH	DEFINED	410487	0	0
SPINNAKER EXPLORATION CO	COMM	84855W109	80	2210 SH	SOLE 04	2210	0	0
SPINNAKER EXPLORATION CO	COMM	84855W109	1049	28700 SH	SOLE 05	0	0	28700
SPORTSMANS GUIDE INC	COMM	848907200	33	1300 SH	DEFINED	1300	0	0
SPORTS AUTHORITY INC	COMM	84917U109	233	8618 SH	DEFINED	8618	0	0
SPORTS AUTHORITY INC	COMM	84917U109	61	2280 SH	SOLE 04	2280	0	0
SPORTS AUTHORITY INC	COMM	84917U109	690	25464 SH	SOLE 05	0	0	25464
SPORTS RESORTS INTERNATIONAL I	COMM	84918U108	15	6200 SH	DEFINED	6200	0	0
SPORTS RESORTS INTERNATIONAL I	COMM	84918U108	2	1000 SH	SOLE 04	1000	0	0
SPORTS RESORTS INTERNATIONAL I	COMM	84918U108	15	6200 SH	SOLE 05	0	0	6200
SPRINT CORP (PCS GROUP)	COMM	852061100	17459	767786 SH	DEFINED	767786	0	0
SPRINT CORP (PCS GROUP)	COMM	852061100	3593	158009 SH	SOLE 04	158009	0	0

SPRINT CORP (PCS GROUP)	COMM	852061100	4806	211350	SH	SOLE	05	0	0	211350
SS&C TECHNOLOGIES INC	COMM	85227Q100	144	6360	SH	DEFINED		6360	0	0
SS&C TECHNOLOGIES INC	COMM	85227Q100	37	1650	SH	SOLE	04	1650	0	0
SS&C TECHNOLOGIES INC	COMM	85227Q100	431	18999	SH	SOLE	05	0	0	18999
STAAR SURGICAL CO	COMM	852312305	9	2400	SH	DEFINED		2400	0	0
STAGE STORES INC.	COMM	85254C305	260	6900	SH	DEFINED		6900	0	0
STAGE STORES INC.	COMM	85254C305	56	1500	SH	SOLE	04	1500	0	0
STAGE STORES INC.	COMM	85254C305	808	21400	SH	SOLE	05	0	0	21400
STAKTEK HOLDINGS INC	COMM	85256P106	3	800	SH	DEFINED		800	0	0
STAKTEK HOLDINGS INC	COMM	85256P106	1	300	SH	SOLE	04	300	0	0
STAKTEK HOLDINGS INC	COMM	85256P106	10	2800	SH	SOLE	05	0	0	2800
STAMPS.COM INC	COMM	852857200	112	6653	SH	DEFINED		6653	0	0
STAMPS.COM INC	COMM	852857200	30	1808	SH	SOLE	04	1808	0	0
STAMPS.COM INC	COMM	852857200	445	26449	SH	SOLE	05	0	0	26449
STANCORP FINANCIAL GROUP	COMM	852891100	487	5800	SH	DEFINED		5800	0	0
STANCORP FINANCIAL GROUP	COMM	852891100	1651	19644	SH	SOLE	04	19644	0	0
STANDARD COMMERCIAL CORP.	COMM	853258101	70	3800	SH	DEFINED		3800	0	0
STANDARD COMMERCIAL CORP.	COMM	853258101	16	900	SH	SOLE	04	900	0	0
STANDARD COMMERCIAL CORP.	COMM	853258101	135	7300	SH	SOLE	05	0	0	7300
STANDARD MICROSYSTEMS CORP	COMM	853626109	128	7510	SH	DEFINED		7510	0	0
STANDARD MICROSYSTEMS CORP	COMM	853626109	31	1822	SH	SOLE	04	1822	0	0
STANDARD MICROSYSTEMS CORP	COMM	853626109	393	23000	SH	SOLE	05	0	0	23000
STANDARD MOTOR PRODUCTS INC.	COMM	853666105	47	4500	SH	DEFINED		4500	0	0
STANDARD MOTOR PRODUCTS INC.	COMM	853666105	12	1200	SH	SOLE	04	1200	0	0
STANDARD MOTOR PRODUCTS INC.	COMM	853666105	87	8200	SH	SOLE	05	0	0	8200
STANDARD-PACIFIC CORP.	COMM	85375C101	1877	25300	SH	DEFINED		25300	0	0
STANDARD REGISTER CO.	COMM	853887107	67	5545	SH	DEFINED		5545	0	0
STANDARD REGISTER CO.	COMM	853887107	18	1530	SH	SOLE	04	1530	0	0
STANDARD REGISTER CO.	COMM	853887107	224	18400	SH	SOLE	05	0	0	18400
STANDEX INTERNATIONAL CORP.	COMM	854231107	125	4631	SH	DEFINED		4631	0	0
STANDEX INTERNATIONAL CORP.	COMM	854231107	32	1177	SH	SOLE	04	1177	0	0
STANDEX INTERNATIONAL CORP.	COMM	854231107	380	14000	SH	SOLE	05	0	0	14000
STANLEY FURNITURE INC	COMM	854305208	164	3600	SH	DEFINED		3600	0	0
STANLEY FURNITURE INC	COMM	854305208	36	800	SH	SOLE	04	800	0	0
STANLEY FURNITURE INC	COMM	854305208	421	9200	SH	SOLE	05	0	0	9200
STANLEY WORKS	COMM	854616109	1516	33843	SH	DEFINED		33843	0	0
STANLEY WORKS	COMM	854616109	439	9813	SH	SOLE	04	9813	0	0
STANLEY WORKS	COMM	854616109	533	11900	SH	SOLE	05	0	0	11900
STANLEY WORKS	COMM	854616109	1389	31000	SH	SOLE	07	31000	0	0
STAPLES / OFFICE DEPOT INC	COMM	855030102	36361	1194134	SH	DEFINED		1194134	0	0
STAPLES / OFFICE DEPOT INC	COMM	855030102	2079	68300	SH	SOLE	02	0	0	68300
STAPLES / OFFICE DEPOT INC	COMM	855030102	1719	56460	SH	SOLE	04	56460	0	0
STAPLES / OFFICE DEPOT INC	COMM	855030102	2203	72350	SH	SOLE	05	0	0	72350
STAR SCIENTIFIC INC	COMM	85517P101	87	16400	SH	DEFINED		16400	0	0
STAR SCIENTIFIC INC	COMM	85517P101	22	4200	SH	SOLE	04	4200	0	0
STAR SCIENTIFIC INC	COMM	85517P101	253	47600	SH	SOLE	05	0	0	47600
STARBUCKS CORP	COMM	855244109	6610	128712	SH	DEFINED		128712	0	0
STARBUCKS CORP	COMM	855244109	1890	36800	SH	SOLE	02	0	0	36800
STARBUCKS CORP	COMM	855244109	2443	47584	SH	SOLE	04	47584	0	0
STARBUCKS CORP	COMM	855244109	2917	56800	SH	SOLE	05	0	0	56800
STARRETT (L.S.) CO.	COMM	855668109	5	300	SH	DEFINED		300	0	0
STARTEK INC	COMM	85569C107	78	4840	SH	DEFINED		4840	0	0
STARTEK INC	COMM	85569C107	17	1080	SH	SOLE	04	1080	0	0
STARTEK INC	COMM	85569C107	173	10700	SH	SOLE	05	0	0	10700
STATE AUTO FINL CORP	COMM	855707105	128	4937	SH	DEFINED		4937	0	0
STATE AUTO FINL CORP	COMM	855707105	32	1247	SH	SOLE	04	1247	0	0
STATE AUTO FINL CORP	COMM	855707105	145	5600	SH	SOLE	05	0	0	5600
STATE BANCORP INC.	COMM	855716106	66	2606	SH	DEFINED		2606	0	0
STATE BANCORP INC.	COMM	855716106	19	761	SH	SOLE	04	761	0	0
STATE BANCORP INC.	COMM	855716106	112	4404	SH	SOLE	05	0	0	4404
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	8605	144868	SH	DEFINED		144868	0	0
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	1782	30000	SH	SOLE		30000	0	0
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	2251	37900	SH	SOLE	02	0	0	37900
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	1688	28433	SH	SOLE	04	28433	0	0
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	1821	30670	SH	SOLE	05	0	0	30670
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	1306	22000	SH	SOLE	07	22000	0	0
STARWOOD HOTELS & RESORTS WORL	COMM	85590A203	5940	100000	SH	SOLE	07	100000	0	0
STATE FINL SVCS CORP	COMM	856855101	81	2200	SH	DEFINED		2200	0	0
STATE FINL SVCS CORP	COMM	856855101	18	500	SH	SOLE	04	500	0	0
STATE FINL SVCS CORP	COMM	856855101	243	6600	SH	SOLE	05	0	0	6600
STATE STREET CORP	COMM	857477103	5324	122823	SH	DEFINED		122823	0	0
STATE STREET CORP	COMM	857477103	1142	26362	SH	SOLE	04	26362	0	0
STATE STREET CORP	COMM	857477103	1972	45500	SH	SOLE	05	0	0	45500
STATION CASINOS INC	COMM	857689103	241	3600	SH	DEFINED		3600	0	0
STATION CASINOS INC	COMM	857689103	3001	44700	SH	SOLE		0	0	44700
STATION CASINOS INC	COMM	857689103	362	5400	SH	SOLE	02	0	0	5400
THE STEAK N SHAKE CO	COMM	857873103	148	7828	SH	DEFINED		7828	0	0
THE STEAK N SHAKE CO	COMM	857873103	41	2169	SH	SOLE	04	2169	0	0
THE STEAK N SHAKE CO	COMM	857873103	404	21360	SH	SOLE	05	0	0	21360
STEEL DYNAMICS INC	COMM	858119100	505	14697	SH	DEFINED		14697	0	0
STEEL DYNAMICS INC	COMM	858119100	1209	35156	SH	SOLE	04	35156	0	0
STEEL DYNAMICS INC	COMM	858119100	1152	33500	SH	SOLE	05	0	0	33500
STEEL TECHNOLOGIES INC	COMM	858147101	148	6200	SH	DEFINED		6200	0	0
STEEL TECHNOLOGIES INC	COMM	858147101	14	600	SH	SOLE	04	600	0	0
STEEL TECHNOLOGIES INC	COMM	858147101	167	7000	SH	SOLE	05	0	0	7000
STEELCASE INC	COMM	858155203	106	7700	SH	DEFINED		7700	0	0
STEIN MART INC.	COMM	858375108	188	8524	SH	DEFINED		8524	0	0
STEIN MART INC.	COMM	858375108	45	2061	SH	SOLE	04	2061	0	0
STEIN MART INC.	COMM	858375108	539	24400	SH	SOLE	05	0	0	24400
STEINWAY MUSICAL INSTRUMENTS	COMM	858495104	77	2610	SH	DEFINED		2610	0	0

STEINWAY MUSICAL INSTRUMENTS	COMM	858495104	17	600	SH	SOLE	04	600	0	0
STEINWAY MUSICAL INSTRUMENTS	COMM	858495104	227	7700	SH	SOLE	05	0	0	7700
STELLENT INC	COMM	85856W105	57	6900	SH	DEFINED		6900	0	0
STELLENT INC	COMM	85856W105	22	2700	SH	SOLE	04	2700	0	0
STELLENT INC	COMM	85856W105	258	30900	SH	SOLE	05	0	0	30900
STEPAN CO.	COMM	858586100	49	2055	SH	DEFINED		2055	0	0
STEPAN CO.	COMM	858586100	12	530	SH	SOLE	04	530	0	0
STEPAN CO.	COMM	858586100	64	2700	SH	SOLE	05	0	0	2700
STERLING BANCSHARES INC/TX	COMM	858907108	266	19126	SH	DEFINED		19126	0	0
STERLING BANCSHARES INC/TX	COMM	858907108	70	5074	SH	SOLE	04	5074	0	0
STERLING BANCSHARES INC/TX	COMM	858907108	836	59950	SH	SOLE	05	0	0	59950
STERICYCLE INC	COMM	858912108	130	2900	SH	DEFINED		2900	0	0
STERICYCLE INC	COMM	858912108	1404	31169	SH	SOLE	04	31169	0	0
STERIS CORP	COMM	859152100	12962	528000	SH	DEFINED		528000	0	0
STERIS CORP	COMM	859152100	1279	52100	SH	SOLE	04	52100	0	0
STERIS CORP	COMM	859152100	1676	68300	SH	SOLE	05	0	0	68300
STERLING BANCORP-N Y	COMM	859158107	112	4692	SH	DEFINED		4692	0	0
STERLING BANCORP-N Y	COMM	859158107	34	1424	SH	SOLE	04	1424	0	0
STERLING BANCORP-N Y	COMM	859158107	441	18474	SH	SOLE	05	0	0	18474
STERLING FINANCIAL CORP. (PA)	COMM	859317109	203	8212	SH	DEFINED		8212	0	0
STERLING FINANCIAL CORP. (PA)	COMM	859317109	48	1950	SH	SOLE	04	1950	0	0
STERLING FINANCIAL CORP. (PA)	COMM	859317109	658	26631	SH	SOLE	05	0	0	26631
STERLING FINL CORP WASH	COMM	859319105	5485	154528	SH	DEFINED		154528	0	0
STERLING FINL CORP WASH	COMM	859319105	79	2239	SH	SOLE	04	2239	0	0
STERLING FINL CORP WASH	COMM	859319105	1050	29600	SH	SOLE	05	0	0	29600
STEWART & STEVENSON SVCS INC	COMM	860342104	310	13524	SH	DEFINED		13524	0	0
STEWART & STEVENSON SVCS INC	COMM	860342104	74	3265	SH	SOLE	04	3265	0	0
STEWART & STEVENSON SVCS INC	COMM	860342104	840	36600	SH	SOLE	05	0	0	36600
STEWART ENTERPRISES INC	COMM	860370105	229	38124	SH	DEFINED		38124	0	0
STEWART ENTERPRISES INC	COMM	860370105	58	9760	SH	SOLE	04	9760	0	0
STEWART ENTERPRISES INC	COMM	860370105	729	121400	SH	SOLE	05	0	0	121400
STEWART INFORMATION SVCS	COMM	860372101	230	6222	SH	DEFINED		6222	0	0
STEWART INFORMATION SVCS	COMM	860372101	54	1477	SH	SOLE	04	1477	0	0
STEWART INFORMATION SVCS	COMM	860372101	721	19500	SH	SOLE	05	0	0	19500
STIFEL FINL CORP	COMM	860630102	19	933	SH	DEFINED		933	0	0
STIFEL FINL CORP	COMM	860630102	5	266	SH	SOLE	04	266	0	0
STIFEL FINL CORP	COMM	860630102	67	3200	SH	SOLE	05	0	0	3200
STILLWATER MNG CO	COMM	86074Q102	161	16848	SH	DEFINED		16848	0	0
STILLWATER MNG CO	COMM	86074Q102	35	3690	SH	SOLE	04	3690	0	0
STILLWATER MNG CO	COMM	86074Q102	223	23210	SH	SOLE	05	0	0	23210
STOCKER & YALE INC NEW	COMM	86126T203	0	100	SH	DEFINED		100	0	0
STONE ENERGY CORP.	COMM	861642106	39561	801157	SH	DEFINED		801157	0	0
STONE ENERGY CORP.	COMM	861642106	75	1531	SH	SOLE	04	1531	0	0
STONE ENERGY CORP.	COMM	861642106	1301	26351	SH	SOLE	05	0	0	26351
STONERIDGE INC.	COMM	86183P102	57	4687	SH	DEFINED		4687	0	0
STONERIDGE INC.	COMM	86183P102	15	1298	SH	SOLE	04	1298	0	0
STONERIDGE INC.	COMM	86183P102	138	11400	SH	SOLE	05	0	0	11400
STORAGE TECHNOLOGY CORP	COMM	862111200	22672	753500	SH	DEFINED		753500	0	0
STORAGE TECHNOLOGY CORP	COMM	862111200	2250	74779	SH	SOLE	04	74779	0	0
STORAGE TECHNOLOGY CORP	COMM	862111200	2918	97000	SH	SOLE	07	97000	0	0
STORAGE COMPUTER CORP	COMM	86211A101	0	100	SH	DEFINED		100	0	0
STRATASYS INC	COMM	862685104	133	4720	SH	DEFINED		4720	0	0
STRATASYS INC	COMM	862685104	395	14000	SH	SOLE	05	0	0	14000
STRATASYS INC	COMM	862685104	32	1150	SH	SOLE	04	1150	0	0
STRATASYS INC	COMM	862685104	361	12800	SH	SOLE	05	0	0	12800
STRATEGIC DIAGNOSTICS INC	COMM	862700101	18	6000	SH	DEFINED		6000	0	0
STRATEX NETWORKS INC	COMM	86279T109	64	34871	SH	DEFINED		34871	0	0
STRATEX NETWORKS INC	COMM	86279T109	15	8400	SH	SOLE	04	8400	0	0
STRATEX NETWORKS INC	COMM	86279T109	189	102900	SH	SOLE	05	0	0	102900
STREICHER MOBILE FUELING INC	COMM	862924107	1	600	SH	DEFINED		600	0	0
STRATOS LIGHTWAVE INC.	COMM	863100202	1	390	SH	DEFINED		390	0	0
STRATTEC SEC CORP	COMM	863111100	41	800	SH	DEFINED		800	0	0
STRATTEC SEC CORP	COMM	863111100	15	300	SH	SOLE	04	300	0	0
STRATTEC SEC CORP	COMM	863111100	136	2600	SH	SOLE	05	0	0	2600
STRATUS PROPERTIES INC	COMM	863167201	3	200	SH	DEFINED		200	0	0
STRAYER ED INC	COMM	863236105	607	5420	SH	DEFINED		5420	0	0
STRAYER ED INC	COMM	863236105	145	1300	SH	SOLE	04	1300	0	0
STRAYER ED INC	COMM	863236105	2276	20300	SH	SOLE	05	0	0	20300
STRIDE RITE CORP.	COMM	863314100	199	15335	SH	DEFINED		15335	0	0
STRIDE RITE CORP.	COMM	863314100	52	4019	SH	SOLE	04	4019	0	0
STRIDE RITE CORP.	COMM	863314100	621	47900	SH	SOLE	05	0	0	47900
STRYKER CORP	COMM	863667101	5439	123210	SH	DEFINED		123210	0	0
STRYKER CORP	COMM	863667101	670	15000	SH	SOLE	05	15000	0	0
STRYKER CORP	COMM	863667101	2057	46602	SH	SOLE	04	46602	0	0
STRYKER CORP	COMM	863667101	2578	58400	SH	SOLE	05	0	0	58400
STUDENT LOAN CORP.	COMM	863902102	302	1432	SH	DEFINED		1432	0	0
STURM RUGER & CO. INC.	COMM	864159108	55	8278	SH	DEFINED		8278	0	0
STURM RUGER & CO. INC.	COMM	864159108	12	1852	SH	SOLE	04	1852	0	0
STURM RUGER & CO. INC.	COMM	864159108	163	24200	SH	SOLE	05	0	0	24200
SUFFOLK BANCORP	COMM	864739107	135	4100	SH	DEFINED		4100	0	0
SUFFOLK BANCORP	COMM	864739107	33	1000	SH	SOLE	04	1000	0	0
SUFFOLK BANCORP	COMM	864739107	412	12500	SH	SOLE	05	0	0	12500
SUMMIT BANCSHARES INC FT WORTH	COMM	866011109	13	800	SH	DEFINED		800	0	0
SUMTOTAL SYSTEMS INC	COMM	866615107	2	445	SH	DEFINED		445	0	0
SUN BANCORP INC N J	COMM	86663B102	94	4186	SH	DEFINED		4186	0	0
SUN BANCORP INC N J	COMM	86663B102	24	1081	SH	SOLE	04	1081	0	0
SUN BANCORP INC N J	COMM	86663B102	284	12543	SH	SOLE	05	0	0	12543
SUN COMMUNITIES INC.	COMM	866674104	225	6343	SH	DEFINED		6343	0	0
SUN COMMUNITIES INC.	COMM	866674104	52	1466	SH	SOLE	04	1466	0	0
SUN COMMUNITIES INC.	COMM	866674104	655	18400	SH	SOLE	05	0	0	18400

SUN MICROSYSTEMS INC	COMM	866810104	85483	21159356	SH	DEFINED		21159356	0	0
SUN MICROSYSTEMS INC	COMM	866810104	2496	618000	SH	SOLE		618000	0	0
SUN MICROSYSTEMS INC	COMM	866810104	1948	482286	SH	SOLE	04	482286	0	0
SUN MICROSYSTEMS INC	COMM	866810104	1957	484500	SH	SOLE	05	0	0	484500
SUN MICROSYSTEMS INC	COMM	866810104	3110	770000	SH	SOLE	07	770000	0	0
SUN MICROSYSTEMS INC	COMM	866810104	7732	1914000	SH	SOLE	07	1914000	0	0
SUN HYDRAULICS CORP	COMM	866942105	53	1700	SH	DEFINED		1700	0	0
SUNGARD DATA SYS INC	COMM	867363103	3689	107000	SH	DEFINED		107000	0	0
SUNGARD DATA SYS INC	COMM	867363103	1603	46500	SH	SOLE	04	46500	0	0
SUNGARD DATA SYS INC	COMM	867363103	1472	42700	SH	SOLE	05	0	0	42700
SUNOCO LOGISTICS PARTNERS L.P.	COMM	86764L108	32	800	SH	DEFINED		800	0	0
SUNOCO INC	COMM	86764P109	45771	425585	SH	DEFINED		425585	0	0
SUNOCO INC	COMM	86764P109	2473	23000	SH	SOLE		23000	0	0
SUNOCO INC	COMM	86764P109	1124	10460	SH	SOLE	04	10460	0	0
SUNOCO INC	COMM	86764P109	1103	10257	SH	SOLE	05	0	0	10257
SUNOCO INC	COMM	86764P109	3011	28000	SH	SOLE	07	28000	0	0
SUNOCO INC	COMM	86764P109	8066	75000	SH	SOLE	07	75000	0	0
SUNRISE SENIOR LIVING INC	COMM	86768K106	309	6337	SH	DEFINED		6337	0	0
SUNRISE SENIOR LIVING INC	COMM	86768K106	67	1388	SH	SOLE	04	1388	0	0
SUNRISE SENIOR LIVING INC	COMM	86768K106	1019	20900	SH	SOLE	05	0	0	20900
SUNRISE TECHNOLOGIES INTL INC	COMM	86769L103	0	400	SH	DEFINED		400	0	0
SUNRISE TELECOM INC	COMM	86769Y105	12	4800	SH	DEFINED		4800	0	0
SUNSET FINANCIAL RESOURCES	COMM	867708109	17	1795	SH	DEFINED		1795	0	0
SUNTERRA CORPORATION	COMM	86787D208	119	8000	SH	DEFINED		8000	0	0
SUNTERRA CORPORATION	COMM	86787D208	16	1100	SH	SOLE	04	1100	0	0
SUNTERRA CORPORATION	COMM	86787D208	409	27500	SH	SOLE	05	0	0	27500
SUNSTONE HOTEL INVESTORS INC.	COMM	867892101	151	7100	SH	DEFINED		7100	0	0
SUNSTONE HOTEL INVESTORS INC.	COMM	867892101	44	2100	SH	SOLE	04	2100	0	0
SUNSTONE HOTEL INVESTORS INC.	COMM	867892101	567	26600	SH	SOLE	05	0	0	26600
SUNTRON CORP	COMM	86789P100	0	200	SH	DEFINED		200	0	0
SUNTRUST BKS INC	COMM	867914103	11280	159099	SH	DEFINED		159099	0	0
SUNTRUST BKS INC	COMM	867914103	3161	44591	SH	SOLE	04	44591	0	0
SUNTRUST BKS INC	COMM	867914103	3630	51200	SH	SOLE	05	0	0	51200
SUPERCONDUCTOR TECHNOLOGIES IN	COMM	867931107	2	4320	SH	DEFINED		4320	0	0
SUPERGEN INC	COMM	868059106	80	17312	SH	DEFINED		17312	0	0
SUPERGEN INC	COMM	868059106	20	4426	SH	SOLE	04	4426	0	0
SUPERGEN INC	COMM	868059106	235	50700	SH	SOLE	05	0	0	50700
SUPERIOR ENERGY SVCS INC	COMM	868157108	299	17005	SH	DEFINED		17005	0	0
SUPERIOR ENERGY SVCS INC	COMM	868157108	84	4819	SH	SOLE	04	4819	0	0
SUPERIOR ENERGY SVCS INC	COMM	868157108	892	50700	SH	SOLE	05	0	0	50700
SUPERIOR INDUSTRIES INTERNATIO	COMM	868168105	218	8409	SH	DEFINED		8409	0	0
SUPERIOR INDUSTRIES INTERNATIO	COMM	868168105	46	1791	SH	SOLE	04	1791	0	0
SUPERIOR INDUSTRIES INTERNATIO	COMM	868168105	620	23900	SH	SOLE	05	0	0	23900
SUPERIOR UNIFORM GROUP INC.	COMM	868358102	20	1500	SH	DEFINED		1500	0	0
SUPERTEX INC	COMM	868532102	38	2167	SH	DEFINED		2167	0	0
SUPERTEX INC	COMM	868532102	14	831	SH	SOLE	04	831	0	0
SUPERTEX INC	COMM	868532102	92	5200	SH	SOLE	05	0	0	5200
SUPERVALU INC	COMM	868536103	1896	57042	SH	DEFINED		57042	0	0
SUPERVALU INC	COMM	868536103	525	15790	SH	SOLE	04	15790	0	0
SUPERVALU INC	COMM	868536103	651	19600	SH	SOLE	05	0	0	19600
SUPERVALU INC	COMM	868536103	2527	76000	SH	SOLE	07	76000	0	0
SUPPORTSOFT INC	COMM	868587106	98	18800	SH	DEFINED		18800	0	0
SUPPORTSOFT INC	COMM	868587106	22	4300	SH	SOLE	04	4300	0	0
SUPPORTSOFT INC	COMM	868587106	198	38000	SH	SOLE	05	0	0	38000
SUREWEST COMMUNICATIONS	COMM	868733106	117	5200	SH	DEFINED		5200	0	0
SUREWEST COMMUNICATIONS	COMM	868733106	31	1400	SH	SOLE	04	1400	0	0
SUREWEST COMMUNICATIONS	COMM	868733106	356	15800	SH	SOLE	05	0	0	15800
SURMODICS INC	COMM	868873100	236	7383	SH	DEFINED		7383	0	0
SURMODICS INC	COMM	868873100	26	832	SH	SOLE	04	832	0	0
SURMODICS INC	COMM	868873100	643	20100	SH	SOLE	05	0	0	20100
SUSQUEHANNA BANCSHARES INC PA	COMM	869099101	7714	319588	SH	DEFINED		319588	0	0
SUSQUEHANNA BANCSHARES INC PA	COMM	869099101	111	4630	SH	SOLE	04	4630	0	0
SUSQUEHANNA BANCSHARES INC PA	COMM	869099101	1384	57371	SH	SOLE	05	0	0	57371
SWIFT ENERGY CO	COMM	870738101	307	10817	SH	DEFINED		10817	0	0
SWIFT ENERGY CO	COMM	870738101	80	2823	SH	SOLE	04	2823	0	0
SWIFT ENERGY CO	COMM	870738101	944	33200	SH	SOLE	05	0	0	33200
SWIFT TRANSPORTATION INC	COMM	870756103	414	18670	SH	DEFINED		18670	0	0
SWIFT TRANSPORTATION INC	COMM	870756103	1126	50782	SH	SOLE	04	50782	0	0
SWIFT TRANSPORTATION INC	COMM	870756103	781	35200	SH	SOLE	05	0	0	35200
SYBASE INC	COMM	871130100	362	19355	SH	DEFINED		19355	0	0
SYBASE INC	COMM	871130100	1244	66375	SH	SOLE	04	66375	0	0
SYBASE INC	COMM	871130100	562	30000	SH	SOLE	07	30000	0	0
SYBRON DENTAL SPECIALTIES INC	COMM	871142105	505	14300	SH	DEFINED		14300	0	0
SYBRON DENTAL SPECIALTIES INC	COMM	871142105	123	3500	SH	SOLE	04	3500	0	0
SYBRON DENTAL SPECIALTIES INC	COMM	871142105	1572	44532	SH	SOLE	05	0	0	44532
SYCAMORE NETWORKS INC	COMM	871206108	245	69800	SH	DEFINED		69800	0	0
SYCAMORE NETWORKS INC	COMM	871206108	55	15700	SH	SOLE	04	15700	0	0
SYCAMORE NETWORKS INC	COMM	871206108	684	194600	SH	SOLE	05	0	0	194600
SYKES ENTERPRISES INC	COMM	871237103	72	10161	SH	DEFINED		10161	0	0
SYKES ENTERPRISES INC	COMM	871237103	15	2200	SH	SOLE	04	2200	0	0
SYKES ENTERPRISES INC	COMM	871237103	203	28600	SH	SOLE	05	0	0	28600
SYMANTEC CORP	COMM	871503108	4724	217006	SH	DEFINED		217006	0	0
SYMANTEC CORP	COMM	871503108	1688	77578	SH	SOLE	04	77578	0	0
SYMANTEC CORP	COMM	871503108	2362	108500	SH	SOLE	05	0	0	108500
SYMBION INC	COMM	871507109	29	1300	SH	DEFINED		1300	0	0
SYMBION INC	COMM	871507109	9	400	SH	SOLE	04	400	0	0
SYMBION INC	COMM	871507109	101	4500	SH	SOLE	05	0	0	4500
SYMBOL TECHNOLOGIES INC	COMM	871508107	1011	70411	SH	DEFINED		70411	0	0
SYMBOL TECHNOLOGIES INC	COMM	871508107	367	25541	SH	SOLE	04	25541	0	0
SYMBOL TECHNOLOGIES INC	COMM	871508107	499	34750	SH	SOLE	05	0	0	34750

SYMMETRICOM INC	COMM	871543104	170	15776	SH	DEFINED		15776	0	0
SYMMETRICOM INC	COMM	871543104	44	4100	SH	SOLE	04	4100	0	0
SYMMETRICOM INC	COMM	871543104	554	51300	SH	SOLE	05	0	0	51300
SYMYX TECHNOLOGIES	COMM	871555108	257	11679	SH	DEFINED		11679	0	0
SYMYX TECHNOLOGIES	COMM	871555108	61	2801	SH	SOLE	04	2801	0	0
SYMYX TECHNOLOGIES	COMM	871555108	711	32200	SH	SOLE	05	0	0	32200
SYNAPTICS INCORPORATED	COMM	87157D109	226	9800	SH	DEFINED		9800	0	0
SYNAPTICS INCORPORATED	COMM	87157D109	57	2500	SH	SOLE	04	2500	0	0
SYNAPTICS INCORPORATED	COMM	87157D109	665	28800	SH	SOLE	05	0	0	28800
SYNOPSIS INC	COMM	871607107	159	8805	SH	DEFINED		8805	0	0
SYNOPSIS INC	COMM	871607107	1912	105639	SH	SOLE	04	105639	0	0
SYNPLICITY INC	COMM	87160Y108	9	1600	SH	DEFINED		1600	0	0
SYNOVUS FINANCIAL CORP.	COMM	87161C105	2761	99951	SH	DEFINED		99951	0	0
SYNOVUS FINANCIAL CORP.	COMM	87161C105	987	35755	SH	SOLE	04	35755	0	0
SYNOVUS FINANCIAL CORP.	COMM	87161C105	1244	45050	SH	SOLE	05	0	0	45050
SYNOVIS LIFE TECHNOLOGIES INC	COMM	87162G105	21	2100	SH	DEFINED		2100	0	0
SYNTEL INCORPORATED	COMM	87162H103	49	2783	SH	DEFINED		2783	0	0
SYNTEL INCORPORATED	COMM	87162H103	10	565	SH	SOLE	04	565	0	0
SYNTEL INCORPORATED	COMM	87162H103	65	3700	SH	SOLE	05	0	0	3700
SYNNEX CORPORATION	COMM	87162W100	21	1200	SH	DEFINED		1200	0	0
SYNNEX CORPORATION	COMM	87162W100	3	200	SH	SOLE	04	200	0	0
SYNNEX CORPORATION	COMM	87162W100	47	2700	SH	SOLE	05	0	0	2700
SYNTROLEUM CORP	COMM	871630109	230	16900	SH	DEFINED		16900	0	0
SYNTROLEUM CORP	COMM	871630109	50	3700	SH	SOLE	04	3700	0	0
SYNTROLEUM CORP	COMM	871630109	576	42300	SH	SOLE	05	0	0	42300
SYPRIS SOLUTIONS INC.	COMM	871655106	21	2100	SH	DEFINED		2100	0	0
SYPRIS SOLUTIONS INC.	COMM	871655106	5	500	SH	SOLE	04	500	0	0
SYPRIS SOLUTIONS INC.	COMM	871655106	77	7500	SH	SOLE	05	0	0	7500
SYSCO CORP	COMM	871829107	5985	168700	SH	DEFINED		168700	0	0
SYSCO CORP	COMM	871829107	1929	54372	SH	SOLE	04	54372	0	0
SYSCO CORP	COMM	871829107	3168	89300	SH	SOLE	05	0	0	89300
SYSTEMAX INC	COMM	871851101	3	700	SH	DEFINED		700	0	0
SYSTEMAX INC	COMM	871851101	1	200	SH	SOLE	04	200	0	0
SYSTEMONE TECHNOLOGIES INC	COMM	87187Q104	0	600	SH	DEFINED		600	0	0
TBC CORP	COMM	872183108	243	8900	SH	DEFINED		8900	0	0
TBC CORP	COMM	872183108	52	1900	SH	SOLE	04	1900	0	0
TBC CORP	COMM	872183108	594	21700	SH	SOLE	05	0	0	21700
TCF FINL CORP	COMM	872275102	398	14690	SH	DEFINED		14690	0	0
TCF FINL CORP	COMM	872275102	2522	93014	SH	SOLE	04	93014	0	0
TECO ENERGY INC	COMM	872375100	1376	86596	SH	DEFINED		86596	0	0
TECO ENERGY INC	COMM	872375100	384	24188	SH	SOLE	04	24188	0	0
TECO ENERGY INC	COMM	872375100	457	28800	SH	SOLE	05	0	0	28800
TEPPCO PARTNERS -LP	COMM	872384102	144	3300	SH	DEFINED		3300	0	0
TF FINL CORP	COMM	872391107	2	100	SH	DEFINED		100	0	0
T-HQ INC	COMM	872443403	410	14725	SH	DEFINED		14725	0	0
T-HQ INC	COMM	872443403	90	3233	SH	SOLE	04	3233	0	0
T-HQ INC	COMM	872443403	1331	47800	SH	SOLE	05	0	0	47800
TJX COS INC NEW	COMM	872540109	4353	179748	SH	DEFINED		179748	0	0
TJX COS INC NEW	COMM	872540109	1943	80242	SH	SOLE	04	80242	0	0
TJX COS INC NEW	COMM	872540109	1823	75300	SH	SOLE	05	0	0	75300
TRC COS. INC.	COMM	872625108	51	3400	SH	DEFINED		3400	0	0
TRC COS. INC.	COMM	872625108	13	900	SH	SOLE	04	900	0	0
TRC COS. INC.	COMM	872625108	126	8350	SH	SOLE	05	0	0	8350
TRM COPY CTRS CORP	COMM	872636105	27	1365	SH	DEFINED		1365	0	0
TRW AUTOMOTIVE HOLDINGS CORP	COMM	872648106	127	6400	SH	DEFINED		6400	0	0
TNS INC	COMM	872960109	16	900	SH	DEFINED		900	0	0
TNS INC	COMM	872960109	1	100	SH	SOLE	04	100	0	0
TNS INC	COMM	872960109	16	900	SH	SOLE	05	0	0	900
TTM TECHNOLOGIES INC	COMM	87305R109	141	13800	SH	DEFINED		13800	0	0
TTM TECHNOLOGIES INC	COMM	87305R109	36	3600	SH	SOLE	04	3600	0	0
TTM TECHNOLOGIES INC	COMM	87305R109	420	41100	SH	SOLE	05	0	0	41100
TVIA INC	COMM	87307P101	0	200	SH	DEFINED		200	0	0
TXU CORPORATION	COMM	873168108	52859	654122	SH	DEFINED		654122	0	0
TXU CORPORATION	COMM	873168108	2666	33000	SH	SOLE		33000	0	0
TXU CORPORATION	COMM	873168108	1855	22958	SH	SOLE	04	22958	0	0
TXU CORPORATION	COMM	873168108	2861	35410	SH	SOLE	05	0	0	35410
TXU CORPORATION	COMM	873168108	8889	110000	SH	SOLE	07	110000	0	0
TAKE-TWO INTERACTIVE SOFTWARE	COMM	874054109	554	14214	SH	DEFINED		14214	0	0
TAKE-TWO INTERACTIVE SOFTWARE	COMM	874054109	166	4279	SH	SOLE	04	4279	0	0
TAKE-TWO INTERACTIVE SOFTWARE	COMM	874054109	1625	41700	SH	SOLE	05	0	0	41700
TALBOTS INC.	COMM	874161102	109	3500	SH	DEFINED		3500	0	0
TALK AMERICA HOLDINGS INC	COMM	87426R202	97	15166	SH	DEFINED		15166	0	0
TALK AMERICA HOLDINGS INC	COMM	87426R202	22	3466	SH	SOLE	04	3466	0	0
TALK AMERICA HOLDINGS INC	COMM	87426R202	254	39666	SH	SOLE	05	0	0	39666
TALX CORP	COMM	874918105	185	9862	SH	DEFINED		9862	0	0
TALX CORP	COMM	874918105	36	1920	SH	SOLE	04	1920	0	0
TALX CORP	COMM	874918105	543	28935	SH	SOLE	05	0	0	28935
TANDY BRANDS ACCESSORIES INC	COMM	875378101	2	200	SH	DEFINED		200	0	0
TANGER FACTORY OUTLET CENTRS	COMM	875465106	279	12922	SH	DEFINED		12922	0	0
TANGER FACTORY OUTLET CENTRS	COMM	875465106	66	3090	SH	SOLE	04	3090	0	0
TANGER FACTORY OUTLET CENTRS	COMM	875465106	802	37100	SH	SOLE	05	0	0	37100
TANOX INC	COMM	87588Q109	113	12045	SH	DEFINED		12045	0	0
TANOX INC	COMM	87588Q109	20	2200	SH	SOLE	04	2200	0	0
TANOX INC	COMM	87588Q109	301	32000	SH	SOLE	05	0	0	32000
TAPESTRY PHARMACEUTICALS INC	COMM	876031105	5	8800	SH	DEFINED		8800	0	0
TARGET CORPORATION	COMM	87612E106	13739	278135	SH	DEFINED		278135	0	0
TARGET CORPORATION	COMM	87612E106	5340	108113	SH	SOLE	04	108113	0	0
TARGET CORPORATION	COMM	87612E106	6501	131600	SH	SOLE	05	0	0	131600
TARGETED GENETICS CORP	COMM	87612M108	4	8500	SH	DEFINED		8500	0	0
TARRAGON REALTY INVESTORS	COMM	876287103	21	1054	SH	DEFINED		1054	0	0

TARRAGON REALTY INVESTORS	COMM	876287103	3	187	SH	SOLE	04	187	0	0
TARRAGON REALTY INVESTORS	COMM	876287103	15	750	SH	SOLE	05	0	0	750
TASER INTERNATIONAL INC	COMM	87651B104	199	19130	SH	DEFINED		19130	0	0
TASER INTERNATIONAL INC	COMM	87651B104	44	4300	SH	SOLE	04	4300	0	0
TASER INTERNATIONAL INC	COMM	87651B104	655	63000	SH	SOLE	05	0	0	63000
TASTY BAKING CO.	COMM	876553306	3	400	SH	DEFINED		400	0	0
TAUBMAN CENTERS INC.	COMM	876664103	517	18608	SH	DEFINED		18608	0	0
TAUBMAN CENTERS INC.	COMM	876664103	131	4746	SH	SOLE	04	4746	0	0
TAUBMAN CENTERS INC.	COMM	876664103	1571	56500	SH	SOLE	05	0	0	56500
TAYLOR CAP GROUP INC	COMM	876851106	6	200	SH	DEFINED		200	0	0
TAYLOR CAP GROUP INC	COMM	876851106	6	200	SH	SOLE	05	0	0	200
TECH DATA CORP	COMM	878237106	67101	1807200	SH	DEFINED		1807200	0	0
TECH DATA CORP	COMM	878237106	1930	52000	SH	SOLE		52000	0	0
TECH DATA CORP	COMM	878237106	1566	42200	SH	SOLE	04	42200	0	0
TECH DATA CORP	COMM	878237106	1188	32000	SH	SOLE	07	32000	0	0
TECH DATA CORP	COMM	878237106	2413	65000	SH	SOLE	07	65000	0	0
TECHNE CORP	COMM	878377100	659	16429	SH	DEFINED		16429	0	0
TECHNE CORP	COMM	878377100	1301	32400	SH	SOLE	04	32400	0	0
TECHNE CORP	COMM	878377100	1963	48900	SH	SOLE	05	0	0	48900
TECHNICAL OLYMPIC USA INC	COMM	878483106	172	7062	SH	DEFINED		7062.5	0	0
TECHNICAL OLYMPIC USA INC	COMM	878483106	13	562	SH	SOLE	04	562	0	0
TECHNICAL OLYMPIC USA INC	COMM	878483106	158	6498	SH	SOLE	05	0	0	6498
TECHNITROL INC.	COMM	878555101	209	14261	SH	DEFINED		14261	0	0
TECHNITROL INC.	COMM	878555101	53	3638	SH	SOLE	04	3638	0	0
TECHNITROL INC.	COMM	878555101	679	46200	SH	SOLE	05	0	0	46200
TECHNOLOGY RESH CORP	COMM	878727304	7	1500	SH	DEFINED		1500	0	0
TECHNOLOGY SOLUTIONS CO.	COMM	87872T108	0	300	SH	DEFINED		300	0	0
TECUMSEH PRODS CO	COMM	878895200	301	7628	SH	DEFINED		7628	0	0
TECUMSEH PRODS CO	COMM	878895200	590	14926	SH	SOLE	04	14926	0	0
TECUMSEH PRODS CO	COMM	878895200	858	21700	SH	SOLE	05	0	0	21700
TEGAL CORP	COMM	879008100	13	10100	SH	DEFINED		10100	0	0
TEJON RANCH CO.	COMM	879080109	98	2115	SH	DEFINED		2115	0	0
TEJON RANCH CO.	COMM	879080109	32	708	SH	SOLE	04	708	0	0
TEJON RANCH CO.	COMM	879080109	239	5150	SH	SOLE	05	0	0	5150
TEKELEC	COMM	879101103	296	19100	SH	DEFINED		19100	0	0
TEKELEC	COMM	879101103	1452	93700	SH	SOLE		0	0	93700
TEKELEC	COMM	879101103	80	5200	SH	SOLE	04	5200	0	0
TEKELEC	COMM	879101103	957	61800	SH	SOLE	05	0	0	61800
TEKTRONIX INC	COMM	879131100	699	29436	SH	DEFINED		29436	0	0
TEKTRONIX INC	COMM	879131100	265	11156	SH	SOLE	04	11156	0	0
TEKTRONIX INC	COMM	879131100	335	14100	SH	SOLE	05	0	0	14100
TELECOMMUNICATIONS SYSTEMS INC	COMM	87929J103	0	200	SH	DEFINED		200	0	0
TELEDYNE TECHNOLOGIES INC	COMM	879360105	395	12834	SH	DEFINED		12834	0	0
TELEDYNE TECHNOLOGIES INC	COMM	879360105	90	2952	SH	SOLE	04	2952	0	0
TELEDYNE TECHNOLOGIES INC	COMM	879360105	1315	42700	SH	SOLE	05	0	0	42700
TELEFLEX INC.	COMM	879369106	25311	489400	SH	DEFINED		489400	0	0
TELEFLEX INC.	COMM	879369106	1415	27362	SH	SOLE	04	27362	0	0
TELEPHONE & DATA SYS INC	COMM	879433100	662	8100	SH	DEFINED		8100	0	0
TELEPHONE & DATA SYS INC	COMM	879433100	3189	38988	SH	SOLE	04	38988	0	0
TELEWEST GLOBAL INC	COMM	87956T107	29898	1692984	SH	DEFINED		1692984	0	0
TELIK INC	COMM	87959M109	270	18662	SH	DEFINED		18662	0	0
TELIK INC	COMM	87959M109	66	4600	SH	SOLE	04	4600	0	0
TELIK INC	COMM	87959M109	804	55600	SH	SOLE	05	0	0	55600
TELLABS INC	COMM	879664100	37260	5139380	SH	DEFINED		5139380	0	0
TELLABS INC	COMM	879664100	447	61687	SH	SOLE	04	61687	0	0
TELLABS INC	COMM	879664100	460	63500	SH	SOLE	05	0	0	63500
TELULAR CORP	COMM	87970T208	1	200	SH	DEFINED		200	0	0
TEMPLE-INLAND INC	COMM	879868107	1920	26253	SH	DEFINED		26253	0	0
TEMPLE-INLAND INC	COMM	879868107	377	5162	SH	SOLE	04	5162	0	0
TEMPLE-INLAND INC	COMM	879868107	599	8200	SH	SOLE	05	0	0	8200
TELETECH HLDGS INC	COMM	879939106	213	16789	SH	DEFINED		16789	0	0
TELETECH HLDGS INC	COMM	879939106	43	3400	SH	SOLE	04	3400	0	0
TELETECH HLDGS INC	COMM	879939106	548	43100	SH	SOLE	05	0	0	43100
TEMPUR-PEDIC	COMM	88023U101	182	9700	SH	DEFINED		9700	0	0
TEMPUR-PEDIC	COMM	88023U101	22	1200	SH	SOLE	04	1200	0	0
TEMPUR-PEDIC	COMM	88023U101	258	13700	SH	SOLE	05	0	0	13700
TENFOLD CORPORATION	COMM	88033A103	0	200	SH	DEFINED		200	0	0
TENET HEALTHCARE CORP	COMM	88033G100	2440	210937	SH	DEFINED		210937	0	0
TENET HEALTHCARE CORP	COMM	88033G100	667	57705	SH	SOLE	04	57705	0	0
TENET HEALTHCARE CORP	COMM	88033G100	803	69450	SH	SOLE	05	0	0	69450
TENNANT CO	COMM	880345103	121	3137	SH	DEFINED		3137	0	0
TENNANT CO	COMM	880345103	29	761	SH	SOLE	04	761	0	0
TENNANT CO	COMM	880345103	335	8700	SH	SOLE	05	0	0	8700
TENNECO INC	COMM	880349105	199	15900	SH	DEFINED		15900	0	0
TENNECO INC	COMM	880349105	52	4200	SH	SOLE	04	4200	0	0
TENNECO INC	COMM	880349105	587	46900	SH	SOLE	05	0	0	46900
TERADYNE INC	COMM	880770102	817	57232	SH	DEFINED		57232	0	0
TERADYNE INC	COMM	880770102	321	22501	SH	SOLE	04	22501	0	0
TERADYNE INC	COMM	880770102	404	28300	SH	SOLE	05	0	0	28300
TERAYON COMMUNICATION SYSTEM I	COMM	880775101	78	25876	SH	DEFINED		25876	0	0
TERAYON COMMUNICATION SYSTEM I	COMM	880775101	18	6100	SH	SOLE	04	6100	0	0
TERAYON COMMUNICATION SYSTEM I	COMM	880775101	233	76400	SH	SOLE	05	0	0	76400
TEREX CORP.	COMM	880779103	745	17447	SH	DEFINED		17447	0	0
TEREX CORP.	COMM	880779103	190	4462	SH	SOLE	04	4462	0	0
TEREX CORP.	COMM	880779103	2345	54900	SH	SOLE	05	0	0	54900
TERAFORCE TECHNOLOGY CORP	COMM	88077T109	0	600	SH	DEFINED		600	0	0
TERRA INDUSTRIES INC	COMM	880915103	111	14300	SH	DEFINED		14300	0	0
TERRA INDUSTRIES INC	COMM	880915103	22	2900	SH	SOLE	04	2900	0	0
TERRA INDUSTRIES INC	COMM	880915103	262	33600	SH	SOLE	05	0	0	33600
TERRA NITROGEN CO L P	COMM	881005201	65	2700	SH	DEFINED		2700	0	0

TERREMARK WORLDWIDE INC	COMM	881448104	53	88300	SH	DEFINED		88300	0	0
TERREMARK WORLDWIDE INC	COMM	881448104	14	24400	SH	SOLE	04	24400	0	0
TERREMARK WORLDWIDE INC	COMM	881448104	169	277600	SH	SOLE	05	0	0	277600
TESORO PETROLEUM CORP.	COMM	881609101	1007	24965	SH	DEFINED		24965	0	0
TESORO PETROLEUM CORP.	COMM	881609101	238	5920	SH	SOLE	04	5920	0	0
TESORO PETROLEUM CORP.	COMM	881609101	2772	68700	SH	SOLE	05	0	0	68700
TETRA TECHNOLOGIES INC.	COMM	88162F105	277	9441	SH	DEFINED		9441	0	0
TETRA TECHNOLOGIES INC.	COMM	88162F105	76	2600	SH	SOLE	04	2600	0	0
TETRA TECHNOLOGIES INC.	COMM	88162F105	850	28950	SH	SOLE	05	0	0	28950
TETRA TECH INC NEW	COMM	88162G103	15269	1226456	SH	DEFINED		1226456	0	0
TETRA TECH INC NEW	COMM	88162G103	69	5587	SH	SOLE	04	5587	0	0
TETRA TECH INC NEW	COMM	88162G103	758	60918	SH	SOLE	05	0	0	60918
TESSARA TECHNOLOGIES INC	COMM	88164L100	355	8300	SH	DEFINED		8300	0	0
TESSARA TECHNOLOGIES INC	COMM	88164L100	900	21000	SH	SOLE		0	0	21000
TESSARA TECHNOLOGIES INC	COMM	88164L100	85	2000	SH	SOLE	04	2000	0	0
TESSARA TECHNOLOGIES INC	COMM	88164L100	1011	23600	SH	SOLE	05	0	0	23600
TEXAS CAPITAL BANCSHARES INC	COMM	88224Q107	6032	285761	SH	DEFINED		285761	0	0
TEXAS CAPITAL BANCSHARES INC	COMM	88224Q107	31	1500	SH	SOLE	04	1500	0	0
TEXAS CAPITAL BANCSHARES INC	COMM	88224Q107	664	31500	SH	SOLE	05	0	0	31500
TEXAS INDUSTRIES INC.	COMM	882491103	461	8645	SH	DEFINED		8645	0	0
TEXAS INDUSTRIES INC.	COMM	882491103	117	2206	SH	SOLE	04	2206	0	0
TEXAS INDUSTRIES INC.	COMM	882491103	1452	27200	SH	SOLE	05	0	0	27200
TEXAS INSTRS INC	COMM	882508104	13500	540872	SH	DEFINED		540872	0	0
TEXAS INSTRS INC	COMM	882508104	5233	209691	SH	SOLE	04	209691	0	0
TEXAS INSTRS INC	COMM	882508104	6294	252170	SH	SOLE	05	0	0	252170
TEXAS REGL BANCSHARES INC	COMM	882673106	510	16901	SH	DEFINED		16901	0	0
TEXAS REGL BANCSHARES INC	COMM	882673106	126	4180	SH	SOLE	04	4180	0	0
TEXAS REGL BANCSHARES INC	COMM	882673106	1484	49198	SH	SOLE	05	0	0	49198
TEXAS ROADHOUSE INC	COMM	882681109	966	35700	SH	SOLE		0	0	35700
TEXTRON INC	COMM	883203101	4550	60214	SH	DEFINED		60214	0	0
TEXTRON INC	COMM	883203101	309	4100	SH	SOLE		4100	0	0
TEXTRON INC	COMM	883203101	1340	17730	SH	SOLE	04	17730	0	0
TEXTRON INC	COMM	883203101	1609	21300	SH	SOLE	05	0	0	21300
THERAGENICS CORP	COMM	883375107	6	1900	SH	DEFINED		1900	0	0
THERMA WAVE INCORPORATED	COMM	88343A108	9	5500	SH	DEFINED		5500	0	0
THERMO ELECTRON CORP	COMM	883556102	1508	60357	SH	DEFINED		60357	0	0
THERMO ELECTRON CORP	COMM	883556102	526	21053	SH	SOLE	04	21053	0	0
THERMO ELECTRON CORP	COMM	883556102	652	26100	SH	SOLE	05	0	0	26100
THERMOGENESIS CORP	COMM	883623209	62	13200	SH	DEFINED		13200	0	0
THERMOGENESIS CORP	COMM	883623209	15	3300	SH	SOLE	04	3300	0	0
THERMOGENESIS CORP	COMM	883623209	180	37300	SH	SOLE	05	0	0	37300
THESTREET.COM INC	COMM	88368Q103	6	1500	SH	DEFINED		1500	0	0
THIRD WAVE TECHNOLOGIES	COMM	88428W108	36	6700	SH	DEFINED		6700	0	0
THIRD WAVE TECHNOLOGIES	COMM	88428W108	9	1700	SH	SOLE	04	1700	0	0
THIRD WAVE TECHNOLOGIES	COMM	88428W108	91	16900	SH	SOLE	05	0	0	16900
THOMAS & BETTS CORP	COMM	884315102	781	24117	SH	DEFINED		24117	0	0
THOMAS & BETTS CORP	COMM	884315102	16750	751500	SH	DEFINED	03	751500	0	0
THOMAS & BETTS CORP	COMM	884315102	1499	46286	SH	SOLE	04	46286	0	0
THOMAS & BETTS CORP	COMM	884315102	2031	62700	SH	SOLE	05	0	0	62700
THOMAS INDS INC	COMM	884425109	337	8519	SH	DEFINED		8519	0	0
THOMAS INDS INC	COMM	884425109	140	3546	SH	SOLE	04	3546	0	0
THOMAS INDS INC	COMM	884425109	519	13100	SH	SOLE	05	0	0	13100
THOR INDUSTRIES INC.	COMM	885160101	472	15669	SH	DEFINED		15669	0	0
THOR INDUSTRIES INC.	COMM	885160101	1150	38136	SH	SOLE	04	38136	0	0
THOR INDUSTRIES INC.	COMM	885160101	1342	44500	SH	SOLE	05	0	0	44500
THORATEC CORP	COMM	885175307	205	16947	SH	DEFINED		16947	0	0
THORATEC CORP	COMM	885175307	40	3330	SH	SOLE	04	3330	0	0
THORATEC CORP	COMM	885175307	702	57787	SH	SOLE	05	0	0	57787
THORNBURG MTG ASSET CORP	COMM	885218107	489	17555	SH	DEFINED		17555	0	0
3COM CORP	COMM	885535104	45128	12857190	SH	DEFINED		12857190	0	0
3COM CORP	COMM	885535104	26839	3906800	SH	DEFINED	03	3906800	0	0
3COM CORP	COMM	885535104	912	260041	SH	SOLE	04	260041	0	0
3D SYS CORP DEL	COMM	88554D205	11	600	SH	DEFINED		600	0	0
THREE-FIVE SYS INC	COMM	88554L108	1	1300	SH	DEFINED		1300	0	0
3M CO	COMM	88579Y101	20010	235088	SH	DEFINED		235088	0	0
3M CO	COMM	88579Y101	6571	77200	SH	SOLE	02	0	0	77200
3M CO	COMM	88579Y101	7512	88252	SH	SOLE	04	88252	0	0
3M CO	COMM	88579Y101	9720	114200	SH	SOLE	05	0	0	114200
TIBCO SOFTWARE INC	COMM	88632Q103	1336	175600	SH	DEFINED		175600	0	0
TIBCO SOFTWARE INC	COMM	88632Q103	517	68000	SH	SOLE	07	68000	0	0
TIDEWATER INC	COMM	886423102	270	6855	SH	DEFINED		6855	0	0
TIDEWATER INC	COMM	886423102	1652	41925	SH	SOLE	04	41925	0	0
TIER TECHNOLOGIES INC	COMM	88650Q100	44	6300	SH	DEFINED		6300	0	0
TIER TECHNOLOGIES INC	COMM	88650Q100	11	1600	SH	SOLE	04	1600	0	0
TIER TECHNOLOGIES INC	COMM	88650Q100	127	18300	SH	SOLE	05	0	0	18300
TIERONE CORP	COMM	88650R108	168	7200	SH	DEFINED		7200	0	0
TIERONE CORP	COMM	88650R108	44	1900	SH	SOLE	04	1900	0	0
TIERONE CORP	COMM	88650R108	655	28100	SH	SOLE	05	0	0	28100
TIFFANY & CO NEW	COMM	886547108	1256	37301	SH	DEFINED		37301	0	0
TIFFANY & CO NEW	COMM	886547108	451	13396	SH	SOLE	04	13396	0	0
TIFFANY & CO NEW	COMM	886547108	717	21300	SH	SOLE	05	0	0	21300
TIMBERLAND COMPANY	COMM	887100105	140	2000	SH	DEFINED		2000	0	0
TIMBERLAND COMPANY	COMM	887100105	1616	23000	SH	SOLE	04	23000	0	0
TIME WARNER INC	COMM	887317105	205501	11776609	SH	DEFINED		11776609	0	0
TIME WARNER INC	COMM	887317105	27224	1604300	SH	DEFINED	03	1604300	0	0
TIME WARNER INC	COMM	887317105	9897	567177	SH	SOLE	04	567177	0	0
TIME WARNER INC	COMM	887317105	11861	679760	SH	SOLE	05	0	0	679760
TIME WARNER TELECOM INC	COMM	887319101	96	24400	SH	DEFINED		24400	0	0
TIME WARNER TELECOM INC	COMM	887319101	19	4900	SH	SOLE	04	4900	0	0
TIME WARNER TELECOM INC	COMM	887319101	238	60500	SH	SOLE	05	0	0	60500

TIMKEN CO.	COMM	887389104	6509	241200	SH	DEFINED		241200	0	0
TIMKEN CO.	COMM	887389104	458	17000	SH	SOLE 07		17000	0	0
TITAN CORP	COMM	888266103	3737	201700	SH	DEFINED		201700	0	0
TITAN CORP	COMM	888266103	1188	64144	SH	SOLE 04		64144	0	0
TITAN CORP	COMM	888266103	1293	69800	SH	SOLE 05		0	0	69800
TITAN INTERNATIONAL INC.	COMM	88830M102	38	2700	SH	DEFINED		2700	0	0
TITAN PHARMACEUTICALS INC DEL	COMM	888314101	6	2800	SH	DEFINED		2800	0	0
TITANIUM METALS CORP	COMM	888339207	78	2150	SH	DEFINED		2150	0	0
TITANIUM METALS CORP	COMM	888339207	18	500	SH	SOLE 04		500	0	0
TITANIUM METALS CORP	COMM	888339207	146	4000	SH	SOLE 05		0	0	4000
TIVO INC	COMM	888706108	130	24859	SH	DEFINED		24859	0	0
TIVO INC	COMM	888706108	28	5431	SH	SOLE 04		5431	0	0
TIVO INC	COMM	888706108	325	62300	SH	SOLE 05		0	0	62300
TODCO	COMM	88889T107	179	6700	SH	DEFINED		6700	0	0
TODCO	COMM	88889T107	13	500	SH	SOLE 04		500	0	0
TODCO	COMM	88889T107	150	5600	SH	SOLE 05		0	0	5600
TOLL BROTHERS INC.	COMM	889478103	2286	28500	SH	DEFINED		28500	0	0
TOLL BROTHERS INC.	COMM	889478103	3558	44350	SH	SOLE 04		44350	0	0
TOLLGRADE COMMUNICATIONS INC	COMM	889542106	5	800	SH	DEFINED		800	0	0
TOMPKINSTRUSTCO INC.	COMM	890110109	135	3266	SH	DEFINED		3266	0	0
TOMPKINSTRUSTCO INC.	COMM	890110109	31	759	SH	SOLE 04		759	0	0
TOMPKINSTRUSTCO INC.	COMM	890110109	378	9119	SH	SOLE 05		0	0	9119
TOO INC.	COMM	890333107	312	12766	SH	DEFINED		12766	0	0
TOO INC.	COMM	890333107	76	3126	SH	SOLE 04		3126	0	0
TOO INC.	COMM	890333107	988	40400	SH	SOLE 05		0	0	40400
TOOTSIE ROLL INDS	COMM	890516107	203	6843	SH	DEFINED		6843.32	0	0
TOOTSIE ROLL INDS	COMM	890516107	979	32887	SH	SOLE 04		32887	0	0
TOPPS INC	COMM	890786106	18584	2022291	SH	DEFINED		2022291	0	0
TOPPS INC	COMM	890786106	29	3248	SH	SOLE 04		3248	0	0
TOPPS INC	COMM	890786106	373	40600	SH	SOLE 05		0	0	40600
TOR MINERALS INTERNATIONAL INC	COMM	890878101	7	1300	SH	DEFINED		1300	0	0
TORCHMARK CORP	COMM	891027104	2647	51456	SH	DEFINED		51456	0	0
TORCHMARK CORP	COMM	891027104	794	15437	SH	SOLE 04		15437	0	0
TORCHMARK CORP	COMM	891027104	967	18800	SH	SOLE 05		0	0	18800
TORO CO.	COMM	891092108	738	8443	SH	DEFINED		8443	0	0
TORO CO.	COMM	891092108	205	2352	SH	SOLE 04		2352	0	0
TORO CO.	COMM	891092108	2412	27600	SH	SOLE 05		0	0	27600
TORONTO DOMINION BK ONT	COMM	891160509	6725	163676	SH	DEFINED		163676	0	0
TOWER AUTOMOTIVE INC.	COMM	891707101	1	7000	SH	DEFINED		7000	0	0
TOTAL SYSTEM SERVICES INC.	COMM	891906109	273	11100	SH	DEFINED		11100	0	0
TRACK DATA CORP	COMM	891918203	6	2500	SH	DEFINED		2500	0	0
TOYS R US INC	COMM	892335100	3861	149497	SH	DEFINED		149497	0	0
TOYS R US INC	COMM	892335100	25546	1515200	SH	DEFINED 03		1515200	0	0
TOYS R US INC	COMM	892335100	1548	59942	SH	SOLE 04		59942	0	0
TOYS R US INC	COMM	892335100	803	31100	SH	SOLE 05		0	0	31100
TOYS R US INC	COMM	892335100	1988	77000	SH	SOLE 07		77000	0	0
TOYS R US INC	COMM	892335100	6896	267000	SH	SOLE 07		267000	0	0
TRACTOR SUPPLY CO	COMM	892356106	567	13400	SH	DEFINED		13400	0	0
TRACTOR SUPPLY CO	COMM	892356106	131	3100	SH	SOLE 04		3100	0	0
TRACTOR SUPPLY CO	COMM	892356106	1613	38100	SH	SOLE 05		0	0	38100
TRADESTATION GROUP INC	COMM	89267P105	51	8200	SH	DEFINED		8200	0	0
TRADESTATION GROUP INC	COMM	89267P105	10	1700	SH	SOLE 04		1700	0	0
TRADESTATION GROUP INC	COMM	89267P105	133	21500	SH	SOLE 05		0	0	21500
TRAFFIX INC	COMM	892721101	17	3300	SH	DEFINED		3300	0	0
TRAMMELL CROW CO.	COMM	89288R106	313	15300	SH	DEFINED		15300	0	0
TRAMMELL CROW CO.	COMM	89288R106	61	3000	SH	SOLE 04		3000	0	0
TRAMMELL CROW CO.	COMM	89288R106	770	37600	SH	SOLE 05		0	0	37600
TRANSACT TECHNOLOGIES INC	COMM	892918103	43	4340	SH	DEFINED		4340	0	0
TRANSACT TECHNOLOGIES INC	COMM	892918103	11	1100	SH	SOLE 04		1100	0	0
TRANSACT TECHNOLOGIES INC	COMM	892918103	119	11900	SH	SOLE 05		0	0	11900
TRANS INDS INC	COMM	893239103	0	100	SH	DEFINED		100	0	0
TRANS WORLD ENTMT CORP	COMM	89336Q100	176	11930	SH	DEFINED		11930	0	0
TRANS WORLD ENTMT CORP	COMM	89336Q100	31	2114	SH	SOLE 04		2114	0	0
TRANS WORLD ENTMT CORP	COMM	89336Q100	394	26600	SH	SOLE 05		0	0	26600
TRANSACTION SYS ARCHITECTS INC	COMM	893416107	358	15685	SH	DEFINED		15685	0	0
TRANSACTION SYS ARCHITECTS INC	COMM	893416107	669	29241	SH	SOLE 04		29241	0	0
TRANSACTION SYS ARCHITECTS INC	COMM	893416107	1045	45700	SH	SOLE 05		0	0	45700
TRANSATLANTIC HOLDINGS INC.	COMM	893521104	472	7506	SH	DEFINED		7506	0	0
TRANSCONTINENTAL RLTY INVS	COMM	893617209	1	100	SH	DEFINED		100	0	0
TRANSGENOMIC INC	COMM	89365K206	0	900	SH	DEFINED		900	0	0
TRANSKARYOTIC THERAPIES INC	COMM	893735100	315	12740	SH	DEFINED		12740	0	0
TRANSKARYOTIC THERAPIES INC	COMM	893735100	81	3303	SH	SOLE 04		3303	0	0
TRANSKARYOTIC THERAPIES INC	COMM	893735100	938	37900	SH	SOLE 05		0	0	37900
TRANSMETA CORP	COMM	89376R109	57	57000	SH	DEFINED		57000	0	0
TRANSMETA CORP	COMM	89376R109	13	13400	SH	SOLE 04		13400	0	0
TRANSMETA CORP	COMM	89376R109	163	163400	SH	SOLE 05		0	0	163400
TRANSNATIONAL FINANCIAL NETWORK	COMM	893776104	0	1500	SH	DEFINED		1500	0	0
TRANSTECHNOLOGY CORP.	COMM	893889105	2	300	SH	DEFINED		300	0	0
TRANSMONTAIGNE INC.	COMM	893934109	61	7631	SH	DEFINED		7631	0	0
TRANSMONTAIGNE INC.	COMM	893934109	13	1702	SH	SOLE 04		1702	0	0
TRANSMONTAIGNE INC.	COMM	893934109	79	9800	SH	SOLE 05		0	0	9800
TRANSWITCH CORP	COMM	894065101	4	3600	SH	DEFINED		3600	0	0
TRAVELERS PROPERTY CASUALTY CO	COMM	89420G109	22241	1265895	SH	DEFINED 03		1265895	0	0
TRAVELZOO INC	COMM	89421Q106	38	700	SH	DEFINED		700	0	0
TREDEGAR CORPORATION	COMM	894650100	168	10045	SH	DEFINED		10045	0	0
TREDEGAR CORPORATION	COMM	894650100	42	2521	SH	SOLE 04		2521	0	0
TREDEGAR CORPORATION	COMM	894650100	492	29400	SH	SOLE 05		0	0	29400
TREX COMPANY INC.	COMM	89531P105	195	4409	SH	DEFINED		4409	0	0
TREX COMPANY INC.	COMM	89531P105	45	1029	SH	SOLE 04		1029	0	0
TREX COMPANY INC.	COMM	89531P105	522	11800	SH	SOLE 05		0	0	11800

TRIAD HOSPITALS INC	COMM	89579K109	4981	100046	SH	DEFINED		100046	0	0
TRIAD HOSPITALS INC	COMM	89579K109	2700	54243	SH	SOLE 04		54243	0	0
TRIDENT MICROSYSTEMS INC	COMM	895919108	138	7850	SH	DEFINED		7850	0	0
TRIDENT MICROSYSTEMS INC	COMM	895919108	871	49500	SH	SOLE		0	0	49500
TRIDENT MICROSYSTEMS INC	COMM	895919108	24	1400	SH	SOLE 04		1400	0	0
TRIDENT MICROSYSTEMS INC	COMM	895919108	279	15900	SH	SOLE 05		0	0	15900
TRIAD GTY INC	COMM	895925105	187	3576	SH	DEFINED		3576	0	0
TRIAD GTY INC	COMM	895925105	45	867	SH	SOLE 04		867	0	0
TRIAD GTY INC	COMM	895925105	477	9100	SH	SOLE 05		0	0	9100
TRIARC COMPANIES	COMM	895927309	207	15350	SH	DEFINED		15350	0	0
TRIARC COMPANIES	COMM	895927309	43	3242	SH	SOLE 04		3242	0	0
TRIARC COMPANIES	COMM	895927309	550	40800	SH	SOLE 05		0	0	40800
TRIBUNE CO NEW	COMM	896047107	17063	435392	SH	DEFINED		435392	0	0
TRIBUNE CO NEW	COMM	896047107	1498	38247	SH	SOLE 04		38247	0	0
TRIBUNE CO NEW	COMM	896047107	1818	46414	SH	SOLE 05		0	0	46414
TRICO BANCSHARES	COMM	896095106	87	4300	SH	DEFINED		4300	0	0
TRICO BANCSHARES	COMM	896095106	20	1000	SH	SOLE 04		1000	0	0
TRICO BANCSHARES	COMM	896095106	273	13400	SH	SOLE 05		0	0	13400
TRIMBLE NAV LTD	COMM	896239100	670	19906	SH	DEFINED		19906	0	0
TRIMBLE NAV LTD	COMM	896239100	169	5032	SH	SOLE 04		5032	0	0
TRIMBLE NAV LTD	COMM	896239100	2046	60750	SH	SOLE 05		0	0	60750
TRIMERIS INC	COMM	896263100	80	7238	SH	DEFINED		7238	0	0
TRIMERIS INC	COMM	896263100	17	1590	SH	SOLE 04		1590	0	0
TRIMERIS INC	COMM	896263100	216	19400	SH	SOLE 05		0	0	19400
TRINITY INDUSTRIES	COMM	896522109	425	15250	SH	DEFINED		15250	0	0
TRINITY INDUSTRIES	COMM	896522109	1002	35886	SH	SOLE 04		35886	0	0
TRINITY INDUSTRIES	COMM	896522109	1265	45300	SH	SOLE 05		0	0	45300
TRIPATH TECHNOLOGY	COMM	89672P104	7	8200	SH	DEFINED		8200	0	0
TRIPATH TECHNOLOGY	COMM	89672P104	1	2000	SH	SOLE 04		2000	0	0
TRIPATH TECHNOLOGY	COMM	89672P104	20	23000	SH	SOLE 05		0	0	23000
TRIQUINT SEMICONDUCTOR INC	COMM	89674K103	157	48381	SH	DEFINED		48381	0	0
TRIQUINT SEMICONDUCTOR INC	COMM	89674K103	335	102837	SH	SOLE 04		102837	0	0
TRIQUINT SEMICONDUCTOR INC	COMM	89674K103	507	155704	SH	SOLE 05		0	0	155704
TRITON NETWORK SYSTEMS INC.	COMM	896775103	0	100	SH	DEFINED		100	0	0
TRITON PCS INC	COMM	89677M106	22	10500	SH	DEFINED		10500	0	0
TRITON PCS INC	COMM	89677M106	5	2500	SH	SOLE 04		2500	0	0
TRITON PCS INC	COMM	89677M106	61	28700	SH	SOLE 05		0	0	28700
TRIUMPH GROUP INC.	COMM	896818101	63512	1643279	SH	DEFINED		1643279	0	0
TRIUMPH GROUP INC.	COMM	896818101	54	1410	SH	SOLE 04		1410	0	0
TRIUMPH GROUP INC.	COMM	896818101	560	14500	SH	SOLE 05		0	0	14500
TRIZEC PROPERTIES INC	COMM	89687P107	28631	1509293	SH	DEFINED		1509293	0	0
TRIZETTO GROUP INC	COMM	896882107	87	9508	SH	DEFINED		9508	0	0
TRIZETTO GROUP INC	COMM	896882107	26	2835	SH	SOLE 04		2835	0	0
TRIZETTO GROUP INC	COMM	896882107	233	25400	SH	SOLE 05		0	0	25400
TRIPPOS INC	COMM	896928108	3	700	SH	DEFINED		700	0	0
TRIPATH IMAGING INC	COMM	896942109	61	8732	SH	DEFINED		8732	0	0
TRIPATH IMAGING INC	COMM	896942109	15	2200	SH	SOLE 04		2200	0	0
TRIPATH IMAGING INC	COMM	896942109	166	23600	SH	SOLE 05		0	0	23600
TROPICAL SPORTSWEAR INTERNATIO	COMM	89708P102	0	3300	SH	DEFINED		3300	0	0
TRUSTCO BK CORP N Y	COMM	898349105	321	28821	SH	DEFINED		28821	0	0
TRUSTCO BK CORP N Y	COMM	898349105	82	7431	SH	SOLE 04		7431	0	0
TRUSTCO BK CORP N Y	COMM	898349105	948	85108	SH	SOLE 05		0	0	85108
TRUSTMARK CORP	COMM	898402102	489	17427	SH	DEFINED		17427	0	0
TRUSTMARK CORP	COMM	898402102	120	4300	SH	SOLE 04		4300	0	0
TRUSTMARK CORP	COMM	898402102	1416	50400	SH	SOLE 05		0	0	50400
TUESDAY MORNING CORP.	COMM	899035505	281	9990	SH	DEFINED		9990	0	0
TUESDAY MORNING CORP.	COMM	899035505	62	2208	SH	SOLE 04		2208	0	0
TUESDAY MORNING CORP.	COMM	899035505	775	27500	SH	SOLE 05		0	0	27500
TUMBLEWEED COMMUNICATIONS CORP	COMM	899690101	31	12077	SH	DEFINED		12077	0	0
TUMBLEWEED COMMUNICATIONS CORP	COMM	899690101	9	3600	SH	SOLE 04		3600	0	0
TUMBLEWEED COMMUNICATIONS CORP	COMM	899690101	107	41000	SH	SOLE 05		0	0	41000
TUPPERWARE CORP	COMM	899896104	420	20929	SH	DEFINED		20929	0	0
TUPPERWARE CORP	COMM	899896104	928	46256	SH	SOLE 04		46256	0	0
TUPPERWARE CORP	COMM	899896104	1323	65900	SH	SOLE 05		0	0	65900
TUT SYSTEMS INC	COMM	901103101	0	100	SH	DEFINED		100	0	0
TWEETER HOME ENTERTAINMENT GRO	COMM	901167106	8	1500	SH	DEFINED		1500	0	0
21ST CENTURY INSURANCE GROUP	COMM	90130N103	175	12600	SH	DEFINED		12600	0	0
21ST CENTURY INSURANCE GROUP	COMM	90130N103	27	2000	SH	SOLE 04		2000	0	0
21ST CENTURY INSURANCE GROUP	COMM	90130N103	351	25300	SH	SOLE 05		0	0	25300
24/7 REAL MEDIA INC	COMM	901314203	17	5340	SH	DEFINED		5340	0	0
24/7 REAL MEDIA INC	COMM	901314203	6	1900	SH	SOLE 04		1900	0	0
24/7 REAL MEDIA INC	COMM	901314203	39	12000	SH	SOLE 05		0	0	12000
TWIN DISC INC	COMM	901476101	2	100	SH	DEFINED		100	0	0
II-VI INC	COMM	902104108	153	8972	SH	DEFINED		8972	0	0
II-VI INC	COMM	902104108	36	2148	SH	SOLE 04		2148	0	0
II-VI INC	COMM	902104108	435	25400	SH	SOLE 05		0	0	25400
TYCO INTERNATIONAL LTD	COMM	902124106	88835	2655767	SH	DEFINED		2655767	0	0
TYCO INTERNATIONAL LTD	COMM	902124106	7957	237892	SH	SOLE 04		237892	0	0
TYCO INTERNATIONAL LTD	COMM	902124106	9964	297883	SH	SOLE 05		0	0	297883
TYLER TECHNOLOGIES INC.	COMM	902252105	99	13300	SH	DEFINED		13300	0	0
TYLER TECHNOLOGIES INC.	COMM	902252105	24	3300	SH	SOLE 04		3300	0	0
TYLER TECHNOLOGIES INC.	COMM	902252105	312	42000	SH	SOLE 05		0	0	42000
TYSON FOODS INC.	COMM	902494103	11918	721024	SH	DEFINED		721024	0	0
TYSON FOODS INC.	COMM	902494103	991	60000	SH	SOLE		60000	0	0
TYSON FOODS INC.	COMM	902494103	6893	377700	SH	DEFINED 03		377700	0	0
TYSON FOODS INC.	COMM	902494103	3574	216273	SH	SOLE 04		216273	0	0
TYSON FOODS INC.	COMM	902494103	3471	210000	SH	SOLE 07		210000	0	0
UAL CORP	COMM	902549500	4	4705	SH	DEFINED		4705	0	0
UCBH HOLDINGS INC	COMM	90262T308	133	3375	SH	DEFINED		3375	0	0
UGI CORP.	COMM	902681105	490	10680	SH	DEFINED		10680	0	0

UICI	COMM	902737105	394	16439	SH	DEFINED		16439	0	0
UICI	COMM	902737105	92	3858	SH	SOLE 04		3858	0	0
UICI	COMM	902737105	1157	48200	SH	SOLE 05		0	0	48200
UIL HOLDINGS CORPORATION	COMM	902748102	304	6000	SH	DEFINED		6000	0	0
UIL HOLDINGS CORPORATION	COMM	902748102	74	1465	SH	SOLE 04		1465	0	0
UIL HOLDINGS CORPORATION	COMM	902748102	761	15000	SH	SOLE 05		0	0	15000
UMB FINL CORP	COMM	902788108	357	6286	SH	DEFINED		6286	0	0
UMB FINL CORP	COMM	902788108	82	1450	SH	SOLE 04		1450	0	0
UMB FINL CORP	COMM	902788108	981	17241	SH	SOLE 05		0	0	17241
USB HOLDING CO. INC.	COMM	902910108	93	4367	SH	DEFINED		4367	0	0
USB HOLDING CO. INC.	COMM	902910108	24	1119	SH	SOLE 04		1119	0	0
USB HOLDING CO. INC.	COMM	902910108	221	10334	SH	SOLE 05		0	0	10334
UST INC	COMM	902911106	3638	71535	SH	DEFINED		71535	0	0
UST INC	COMM	902911106	1729	34000	SH	SOLE		34000	0	0
UST INC	COMM	902911106	985	19377	SH	SOLE 04		19377	0	0
UST INC	COMM	902911106	1281	25200	SH	SOLE 05		0	0	25200
UST INC	COMM	902911106	2390	47000	SH	SOLE 07		47000	0	0
US BANCORP	COMM	902973304	23780	834419	SH	DEFINED		834419	0	0
US BANCORP	COMM	902973304	1345	47200	SH	SOLE 02		0	0	47200
US BANCORP	COMM	902973304	10279	372300	SH	DEFINED 03		372300	0	0
US BANCORP	COMM	902973304	6479	227363	SH	SOLE 04		227363	0	0
US BANCORP	COMM	902973304	7954	279099	SH	SOLE 05		0	0	279099
URS CORP.	COMM	903236107	311	10877	SH	DEFINED		10877	0	0
URS CORP.	COMM	903236107	81	2828	SH	SOLE 04		2828	0	0
URS CORP.	COMM	903236107	920	32100	SH	SOLE 05		0	0	32100
USANA INC	COMM	90328M107	261	5800	SH	DEFINED		5800	0	0
USANA INC	COMM	90328M107	58	1300	SH	SOLE 04		1300	0	0
USANA INC	COMM	90328M107	649	14400	SH	SOLE 05		0	0	14400
USG CORP	COMM	903293405	464	14700	SH	DEFINED		14700	0	0
USG CORP	COMM	903293405	79	2500	SH	SOLE 04		2500	0	0
USG CORP	COMM	903293405	1249	39500	SH	SOLE 05		0	0	39500
US LEC CORP	COMM	90331S109	1	500	SH	DEFINED		500	0	0
USEC INC.	COMM	90333E108	498	30659	SH	DEFINED		30659	0	0
USEC INC.	COMM	90333E108	123	7583	SH	SOLE 04		7583	0	0
USEC INC.	COMM	90333E108	1530	94200	SH	SOLE 05		0	0	94200
USI HOLDINGS CORP	COMM	90333H101	123	10700	SH	DEFINED		10700	0	0
USI HOLDINGS CORP	COMM	90333H101	33	2900	SH	SOLE 04		2900	0	0
USI HOLDINGS CORP	COMM	90333H101	377	32800	SH	SOLE 05		0	0	32800
US CONCRETE INC	COMM	90333L102	28	4600	SH	DEFINED		4600	0	0
US CONCRETE INC	COMM	90333L102	6	1000	SH	SOLE 04		1000	0	0
US CONCRETE INC	COMM	90333L102	69	11100	SH	SOLE 05		0	0	11100
U S PHYSICAL THERAPY	COMM	90337L108	11	800	SH	DEFINED		800	0	0
U S XPRESS ENTERPRISES INC	COMM	90338N103	43	2600	SH	DEFINED		2600	0	0
U S XPRESS ENTERPRISES INC	COMM	90338N103	10	600	SH	SOLE 04		600	0	0
U S XPRESS ENTERPRISES INC	COMM	90338N103	207	12300	SH	SOLE 05		0	0	12300
US UNWIRED INC	COMM	90338R104	15	3700	SH	DEFINED		3700	0	0
USA MOBILITY INC	COMM	90341G103	233	7520	SH	DEFINED		7520	0	0
USA MOBILITY INC	COMM	90341G103	63	2040	SH	SOLE 04		2040	0	0
USA MOBILITY INC	COMM	90341G103	808	26013	SH	SOLE 05		0	0	26013
UAP HOLDING CORP	COMM	90344I103	9299	574400	SH	DEFINED		574400	0	0
UBIQUITEL INC	COMM	903474302	191	27900	SH	DEFINED		27900	0	0
UBIQUITEL INC	COMM	903474302	56	8300	SH	SOLE 04		8300	0	0
UBIQUITEL INC	COMM	903474302	648	94600	SH	SOLE 05		0	0	94600
ULTICOM INC	COMM	903844108	47	4340	SH	DEFINED		4340	0	0
ULTICOM INC	COMM	903844108	11	1087	SH	SOLE 04		1087	0	0
ULTICOM INC	COMM	903844108	64	5900	SH	SOLE 05		0	0	5900
ULTIMATE ELECTRS INC	COMM	903849107	0	2000	SH	DEFINED		2000	0	0
ULTIMATE SOFTWARE GROUP INC	COMM	90385D107	120	7700	SH	DEFINED		7700	0	0
ULTIMATE SOFTWARE GROUP INC	COMM	90385D107	31	2000	SH	SOLE 04		2000	0	0
ULTIMATE SOFTWARE GROUP INC	COMM	90385D107	365	23300	SH	SOLE 05		0	0	23300
ULTRALIFE BATTERIES INC	COMM	903899102	87	5100	SH	DEFINED		5100	0	0
ULTRALIFE BATTERIES INC	COMM	903899102	18	1100	SH	SOLE 04		1100	0	0
ULTRALIFE BATTERIES INC	COMM	903899102	210	12300	SH	SOLE 05		0	0	12300
ULTRA PETE CORP	COMM	903914109	216	4100	SH	DEFINED		4100	0	0
ULTRA PETE CORP	COMM	903914109	1907	36100	SH	SOLE		0	0	36100
ULTRATECH STEPPER INC	COMM	904034105	137	9390	SH	DEFINED		9390	0	0
ULTRATECH STEPPER INC	COMM	904034105	31	2143	SH	SOLE 04		2143	0	0
ULTRATECH STEPPER INC	COMM	904034105	353	24200	SH	SOLE 05		0	0	24200
UMPQUA HOLDINGS CORPORATION	COMM	904214103	464	20186	SH	DEFINED		20186	0	0
UMPQUA HOLDINGS CORPORATION	COMM	904214103	102	4464	SH	SOLE 04		4464	0	0
UMPQUA HOLDINGS CORPORATION	COMM	904214103	1435	62338	SH	SOLE 05		0	0	62338
UNICO AMERN CORP	COMM	904607108	2	300	SH	DEFINED		300	0	0
UNIFI INC.	COMM	904677101	10	3200	SH	DEFINED		3200	0	0
UNIFIRST CORP.	COMM	904708104	131	3200	SH	DEFINED		3200	0	0
UNIFIRST CORP.	COMM	904708104	32	800	SH	SOLE 04		800	0	0
UNIFIRST CORP.	COMM	904708104	422	10300	SH	SOLE 05		0	0	10300
UNILEVER N.V.	COMM	904784709	94576	1405300	SH	DEFINED		1405300	0	0
UNILEVER N.V.	COMM	904784709	14984	217100	SH	DEFINED 03		217100	0	0
UNION BANKSHARES CORP	COMM	905399101	88	2800	SH	DEFINED		2800	0	0
UNION BANKSHARES CORP	COMM	905399101	25	800	SH	SOLE 04		800	0	0
UNION BANKSHARES CORP	COMM	905399101	410	13000	SH	SOLE 05		0	0	13000
UNION PAC CORP	COMM	907818108	8594	125176	SH	DEFINED		125176	0	0
UNION PAC CORP	COMM	907818108	2196	31995	SH	SOLE 04		31995	0	0
UNION PAC CORP	COMM	907818108	2499	36400	SH	SOLE 05		0	0	36400
UNIONBANCAL CORP	COMM	908906100	1043	17200	SH	DEFINED		17200	0	0
UNISOURCE ENERGY CORP. HOLDING	COMM	909205106	402	13083	SH	DEFINED		13083	0	0
UNISOURCE ENERGY CORP. HOLDING	COMM	909205106	86	2806	SH	SOLE 04		2806	0	0
UNISOURCE ENERGY CORP. HOLDING	COMM	909205106	716	23300	SH	SOLE 05		0	0	23300
UNISYS CORP	COMM	909214108	95586	13853082	SH	DEFINED		13853082	0	0
UNISYS CORP	COMM	909214108	40221	2810700	SH	DEFINED 03		2810700	0	0

UNISYS CORP	COMM	909214108	277	40222	SH	SOLE	04	40222	0	0
UNISYS CORP	COMM	909214108	336	48800	SH	SOLE	05	0	0	48800
UNIT CORP	COMM	909218109	650	13908	SH	DEFINED		13908	0	0
UNIT CORP	COMM	909218109	160	3438	SH	SOLE	04	3438	0	0
UNIT CORP	COMM	909218109	2020	43200	SH	SOLE	05	0	0	43200
UNITED AMERICA INDEMNITY LTD	COMM	90933T109	56	3062	SH	DEFINED		3062	0	0
UNITED AMERICA INDEMNITY LTD	COMM	90933T109	12	698	SH	SOLE	04	698	0	0
UNITED AMERICA INDEMNITY LTD	COMM	90933T109	147	7987	SH	SOLE	05	0	0	7987
UNITED AUTO GROUP INC.	COMM	909440109	205	7531	SH	DEFINED		7531	0	0
UNITED AUTO GROUP INC.	COMM	909440109	44	1617	SH	SOLE	04	1617	0	0
UNITED AUTO GROUP INC.	COMM	909440109	520	19100	SH	SOLE	05	0	0	19100
UNITED COMMUNITY FINANCIAL COR	COMM	909839102	106	9893	SH	DEFINED		9893	0	0
UNITED COMMUNITY FINANCIAL COR	COMM	909839102	25	2392	SH	SOLE	04	2392	0	0
UNITED COMMUNITY FINANCIAL COR	COMM	909839102	333	30924	SH	SOLE	05	0	0	30924
UNITED CMNTY BKS INC BLAIRSVIL	COMM	90984P105	228	9800	SH	DEFINED		9800	0	0
UNITED CMNTY BKS INC BLAIRSVIL	COMM	90984P105	59	2550	SH	SOLE	04	2550	0	0
UNITED CMNTY BKS INC BLAIRSVIL	COMM	90984P105	653	28049	SH	SOLE	05	0	0	28049
UNITED BANKSHARES INC W VA	COMM	909907107	527	16200	SH	DEFINED		16200	0	0
UNITED BANKSHARES INC W VA	COMM	909907107	110	3400	SH	SOLE	04	3400	0	0
UNITED BANKSHARES INC W VA	COMM	909907107	1303	40000	SH	SOLE	05	0	0	40000
UNITED BANCORP INC OHIO	COMM	909911109	3	279	SH	DEFINED		279	0	0
UNITED CAP CORP	COMM	909912107	44	1800	SH	DEFINED		1800	0	0
UNITED DEFENSE INDUSTRIES INCO	COMM	91018B104	635	8640	SH	DEFINED		8640	0	0
UNITED DEFENSE INDUSTRIES INCO	COMM	91018B104	249	3400	SH	SOLE	04	3400	0	0
UNITED FIRE & CAS CO	COMM	910331107	230	6800	SH	DEFINED		6800	0	0
UNITED FIRE & CAS CO	COMM	910331107	47	1400	SH	SOLE	04	1400	0	0
UNITED FIRE & CAS CO	COMM	910331107	698	20600	SH	SOLE	05	0	0	20600
UNITED INDUSTRIAL CORP.	COMM	910671106	168	5700	SH	DEFINED		5700	0	0
UNITED INDUSTRIAL CORP.	COMM	910671106	32	1100	SH	SOLE	04	1100	0	0
UNITED INDUSTRIAL CORP.	COMM	910671106	509	17200	SH	SOLE	05	0	0	17200
UNITED MOBILE HOMES INC	COMM	911024107	8	500	SH	DEFINED		500	0	0
UNITED NAT FOODS INC	COMM	911163103	465	16180	SH	DEFINED		16180	0	0
UNITED NAT FOODS INC	COMM	911163103	108	3772	SH	SOLE	04	3772	0	0
UNITED NAT FOODS INC	COMM	911163103	1411	49100	SH	SOLE	05	0	0	49100
UNITED ONLINE INC	COMM	911268100	212	20503	SH	DEFINED		20503	0	0
UNITED ONLINE INC	COMM	911268100	49	4800	SH	SOLE	04	4800	0	0
UNITED ONLINE INC	COMM	911268100	610	59050	SH	SOLE	05	0	0	59050
UNITED PANAM FINANCIAL CORP	COMM	911301109	49	2400	SH	DEFINED		2400	0	0
UNITED PANAM FINANCIAL CORP	COMM	911301109	8	400	SH	SOLE	04	400	0	0
UNITED PANAM FINANCIAL CORP	COMM	911301109	108	5200	SH	SOLE	05	0	0	5200
UNITED PARCEL SERVICE	COMM	911312106	25308	352000	SH	DEFINED		352000	0	0
UNITED PARCEL SERVICE	COMM	911312106	9925	138040	SH	SOLE	04	138040	0	0
UNITED PARCEL SERVICE	COMM	911312106	11899	165500	SH	SOLE	05	0	0	165500
UNITED RENTALS INC.	COMM	911363109	355	17900	SH	DEFINED		17900	0	0
UNITED RENTALS INC.	COMM	911363109	1127	56769	SH	SOLE	04	56769	0	0
UNITED RENTALS INC.	COMM	911363109	637	32100	SH	SOLE	05	0	0	32100
UNITED SECURITY BANCSHARES	COMM	911460103	116	5000	SH	SOLE	05	0	0	5000
UNITED STATES CELLULAR CORP	COMM	911684108	292	6400	SH	DEFINED		6400	0	0
U-STORE-IT TRUST	COMM	91274F104	144	8400	SH	DEFINED		8400	0	0
U-STORE-IT TRUST	COMM	91274F104	43	2500	SH	SOLE	04	2500	0	0
U-STORE-IT TRUST	COMM	91274F104	546	31700	SH	SOLE	05	0	0	31700
UNITED STATES STEEL CORPORATIO	COMM	912909108	36431	711822	SH	DEFINED		711822	0	0
UNITED STATES STEEL CORPORATIO	COMM	912909108	2098	41000	SH	SOLE		41000	0	0
UNITED STATES STEEL CORPORATIO	COMM	912909108	727	14210	SH	SOLE	04	14210	0	0
UNITED STATES STEEL CORPORATIO	COMM	912909108	944	18460	SH	SOLE	05	0	0	18460
UNITED STATES STEEL CORPORATIO	COMM	912909108	2610	51000	SH	SOLE	07	51000	0	0
UNITED STATES STEEL CORPORATIO	COMM	912909108	6551	128000	SH	SOLE	07	128000	0	0
UNITED STATIONERS INC	COMM	913004107	596	13369	SH	DEFINED		13369	0	0
UNITED STATIONERS INC	COMM	913004107	138	3093	SH	SOLE	04	3093	0	0
UNITED STATIONERS INC	COMM	913004107	1727	38700	SH	SOLE	05	0	0	38700
UNITED SURGICAL PARTNERS	COMM	913016309	512	11200	SH	DEFINED		11200	0	0
UNITED SURGICAL PARTNERS	COMM	913016309	1550	33900	SH	SOLE		0	0	33900
UNITED SURGICAL PARTNERS	COMM	913016309	132	2900	SH	SOLE	04	2900	0	0
UNITED SURGICAL PARTNERS	COMM	913016309	1349	29500	SH	SOLE	05	0	0	29500
UNITED TECHNOLOGIES CORP	COMM	913017109	20596	204048	SH	DEFINED		204048	0	0
UNITED TECHNOLOGIES CORP	COMM	913017109	6294	62361	SH	SOLE	04	62361	0	0
UNITED TECHNOLOGIES CORP	COMM	913017109	7651	75800	SH	SOLE	05	0	0	75800
UNITED THERAPEUTICS CORP	COMM	91307C102	345	7646	SH	DEFINED		7646	0	0
UNITED THERAPEUTICS CORP	COMM	91307C102	1850	41000	SH	SOLE		0	0	41000
UNITED THERAPEUTICS CORP	COMM	91307C102	98	2173	SH	SOLE	04	2173	0	0
UNITED THERAPEUTICS CORP	COMM	91307C102	1065	23600	SH	SOLE	05	0	0	23600
UNITEDGLOBALCOM INC	COMM	913247508	297	32016	SH	DEFINED		32016	0	0
UNITEDHEALTH GROUP INC	COMM	91324P102	69135	721434	SH	DEFINED		721434	0	0
UNITEDHEALTH GROUP INC	COMM	91324P102	4038	42000	SH	SOLE		42000	0	0
UNITEDHEALTH GROUP INC	COMM	91324P102	3229	33700	SH	SOLE	02	0	0	33700
UNITEDHEALTH GROUP INC	COMM	91324P102	7528	78563	SH	SOLE	04	78563	0	0
UNITEDHEALTH GROUP INC	COMM	91324P102	9257	96602	SH	SOLE	05	0	0	96602
UNITIL CORP	COMM	913259107	15	600	SH	DEFINED		600	0	0
UNITRIN INC	COMM	913275103	387	8600	SH	DEFINED		8600	0	0
UNITRIN INC	COMM	913275103	1932	42931	SH	SOLE	04	42931	0	0
UNIVERSAL ACCESS GLOBAL HOLDIN	COMM	91336M204	0	645	SH	DEFINED		645	0	0
UNIVERSAL AMERN FINL CORP	COMM	913377107	207	12100	SH	DEFINED		12100	0	0
UNIVERSAL AMERN FINL CORP	COMM	913377107	41	2400	SH	SOLE	04	2400	0	0
UNIVERSAL AMERN FINL CORP	COMM	913377107	518	30200	SH	SOLE	05	0	0	30200
UNIVERSAL COMPRESSION HOLDINGS	COMM	913431102	268	6926	SH	DEFINED		6926	0	0
UNIVERSAL COMPRESSION HOLDINGS	COMM	913431102	56	1467	SH	SOLE	04	1467	0	0
UNIVERSAL COMPRESSION HOLDINGS	COMM	913431102	631	16300	SH	SOLE	05	0	0	16300
UNIVERSAL CORP-VA	COMM	913456109	444	9701	SH	DEFINED		9701	0	0
UNIVERSAL CORP-VA	COMM	913456109	958	20925	SH	SOLE	04	20925	0	0
UNIVERSAL CORP-VA	COMM	913456109	1429	31200	SH	SOLE	05	0	0	31200

UNIVERSAL DISPLAY CORP	COMM	91347P105	45	6707	SH	DEFINED		6707	0	0
UNIVERSAL DISPLAY CORP	COMM	91347P105	11	1690	SH	SOLE	04	1690	0	0
UNIVERSAL DISPLAY CORP	COMM	91347P105	148	21800	SH	SOLE	05	0	0	21800
UNIVERSAL ELECTRS INC	COMM	913483103	81	4886	SH	DEFINED		4886	0	0
UNIVERSAL ELECTRS INC	COMM	913483103	23	1408	SH	SOLE	04	1408	0	0
UNIVERSAL ELECTRS INC	COMM	913483103	211	12700	SH	SOLE	05	0	0	12700
UNIVERSAL FST PRODS INC	COMM	913543104	271	7134	SH	DEFINED		7134	0	0
UNIVERSAL FST PRODS INC	COMM	913543104	58	1538	SH	SOLE	04	1538	0	0
UNIVERSAL FST PRODS INC	COMM	913543104	828	21800	SH	SOLE	05	0	0	21800
UNIVERSAL HEALTH SERVICES	COMM	913903100	251	4800	SH	DEFINED		4800	0	0
UNIVERSAL HEALTH SERVICES	COMM	913903100	2133	40769	SH	SOLE	04	40769	0	0
UNIVERSAL TECHNICAL INSTITUTE	COMM	913915104	194	5355	SH	DEFINED		5355	0	0
UNIVERSAL TECHNICAL INSTITUTE	COMM	913915104	47	1300	SH	SOLE	04	1300	0	0
UNIVERSAL TECHNICAL INSTITUTE	COMM	913915104	511	14100	SH	SOLE	05	0	0	14100
UNIVISION COMMUNICATIONS INC.	COMM	914906102	3032	109786	SH	DEFINED		109786	0	0
UNIVISION COMMUNICATIONS INC.	COMM	914906102	993	35968	SH	SOLE	04	35968	0	0
UNIVISION COMMUNICATIONS INC.	COMM	914906102	1298	47000	SH	SOLE	05	0	0	47000
UNIVEST CORP PA	COMM	915271100	73	1900	SH	DEFINED		1900	0	0
UNIVEST CORP PA	COMM	915271100	23	600	SH	SOLE	04	600	0	0
UNIVEST CORP PA	COMM	915271100	246	6400	SH	SOLE	05	0	0	6400
UNOCAL CORP	COMM	915289102	38428	597174	SH	DEFINED		597174	0	0
UNOCAL CORP	COMM	915289102	2895	45000	SH	SOLE		45000	0	0
UNOCAL CORP	COMM	915289102	24128	658000	SH	DEFINED	03	658000	0	0
UNOCAL CORP	COMM	915289102	1964	30526	SH	SOLE	04	30526	0	0
UNOCAL CORP	COMM	915289102	2400	37300	SH	SOLE	05	0	0	37300
UNOCAL CORP	COMM	915289102	3474	54000	SH	SOLE	07	54000	0	0
UNOCAL CORP	COMM	915289102	8622	134000	SH	SOLE	07	134000	0	0
UNIZAN FINANCIAL CORPORATION	COMM	91528W101	243	9634	SH	DEFINED		9634	0	0
UNIZAN FINANCIAL CORPORATION	COMM	91528W101	85	3400	SH	SOLE	04	3400	0	0
UNIZAN FINANCIAL CORPORATION	COMM	91528W101	629	24907	SH	SOLE	05	0	0	24907
UNOVA INC.	COMM	91529B106	401	19909	SH	DEFINED		19909	0	0
UNOVA INC.	COMM	91529B106	86	4283	SH	SOLE	04	4283	0	0
UNOVA INC.	COMM	91529B106	1166	57800	SH	SOLE	05	0	0	57800
UNUMPROVIDENT CORP	COMM	91529Y106	32645	1957167	SH	DEFINED		1957167	0	0
UNUMPROVIDENT CORP	COMM	91529Y106	1984	119000	SH	SOLE		119000	0	0
UNUMPROVIDENT CORP	COMM	91529Y106	624	37453	SH	SOLE	04	37453	0	0
UNUMPROVIDENT CORP	COMM	91529Y106	712	42705	SH	SOLE	05	0	0	42705
UNUMPROVIDENT CORP	COMM	91529Y106	6338	380000	SH	SOLE	07	380000	0	0
URBAN OUTFITTERS INC	COMM	917047102	1175	25000	SH	DEFINED		25000	0	0
URBAN OUTFITTERS INC	COMM	917047102	2213	47100	SH	SOLE	04	47100	0	0
UROLOGIX INC	COMM	917273104	34	7600	SH	DEFINED		7600	0	0
UROLOGIX INC	COMM	917273104	8	1800	SH	SOLE	04	1800	0	0
UROLOGIX INC	COMM	917273104	93	20400	SH	SOLE	05	0	0	20400
URSTADT BIDDLE PROPERTIES INC.	COMM	917286106	19	1300	SH	DEFINED		1300	0	0
URSTADT BIDDLE PROPERTIES INC.	COMM	917286205	84	5700	SH	DEFINED		5700	0	0
URSTADT BIDDLE PROPERTIES INC.	COMM	917286205	25	1700	SH	SOLE	04	1700	0	0
URSTADT BIDDLE PROPERTIES INC.	COMM	917286205	480	32300	SH	SOLE	05	0	0	32300
USF CORP	COMM	91729Q101	5045	103772	SH	DEFINED		103772	0	0
USF CORP	COMM	91729Q101	137	2833	SH	SOLE	04	2833	0	0
USF CORP	COMM	91729Q101	1487	30600	SH	SOLE	05	0	0	30600
UTAH MEDICAL PRODUCTS INC.	COMM	917488108	3637	165207	SH	DEFINED		165207	0	0
V.I. TECHNOLOGIES INC	COMM	917920209	1	503	SH	DEFINED		503.6	0	0
UTSTARCOM INC	COMM	918076100	82	7600	SH	DEFINED		7600	0	0
UTSTARCOM INC	COMM	918076100	843	77400	SH	SOLE	04	77400	0	0
VCA ANTECH INC	COMM	918194101	100	5040	SH	DEFINED		5040	0	0
VCA ANTECH INC	COMM	918194101	1115	55700	SH	SOLE	04	55700	0	0
VA SOFTWARE CORP	COMM	91819B105	12	7300	SH	DEFINED		7300	0	0
V F CORP	COMM	918204108	2768	47567	SH	DEFINED		47567	0	0
V F CORP	COMM	918204108	834	14330	SH	SOLE	04	14330	0	0
V F CORP	COMM	918204108	954	16400	SH	SOLE	05	0	0	16400
VSI HLDGS INC	COMM	918322108	0	500	SH	DEFINED		500	0	0
VYYO INC.	COMM	918458209	0	66	SH	DEFINED		66	0	0
VAIL BANKS INC	COMM	918779109	15	1200	SH	DEFINED		1200	0	0
VAIL RESORTS INC	COMM	91879Q109	196	7656	SH	DEFINED		7656	0	0
VAIL RESORTS INC	COMM	91879Q109	44	1743	SH	SOLE	04	1743	0	0
VAIL RESORTS INC	COMM	91879Q109	549	21400	SH	SOLE	05	0	0	21400
VALASSIS COMMUNICATIONS INC	COMM	918866104	669	19000	SH	DEFINED		19000	0	0
VALASSIS COMMUNICATIONS INC	COMM	918866104	1380	39162	SH	SOLE	04	39162	0	0
VALASSIS COMMUNICATIONS INC	COMM	918866104	1963	55700	SH	SOLE	05	0	0	55700
VALHI INC.	COMM	918905100	259	13060	SH	DEFINED		13060	0	0
VALHI INC.	COMM	918905100	38	1940	SH	SOLE	04	1940	0	0
VALHI INC.	COMM	918905100	442	22259	SH	SOLE	05	0	0	22259
VALENCE TECHNOLOGY INC	COMM	918914102	52	17100	SH	DEFINED		17100	0	0
VALENCE TECHNOLOGY INC	COMM	918914102	13	4300	SH	SOLE	04	4300	0	0
VALENCE TECHNOLOGY INC	COMM	918914102	148	48600	SH	SOLE	05	0	0	48600
VALEANT PHARMACEUTICALS	COMM	91911X104	762	33800	SH	DEFINED		33800	0	0
VALEANT PHARMACEUTICALS	COMM	91911X104	1604	71100	SH	SOLE	04	71100	0	0
VALEANT PHARMACEUTICALS	COMM	91911X104	2275	100800	SH	SOLE	05	0	0	100800
VALENTIS INC	COMM	91913E302	0	193	SH	DEFINED		193	0	0
VALERO ENERGY CORP.	COMM	91913Y100	59152	760700	SH	DEFINED		760700	0	0
VALERO ENERGY CORP.	COMM	91913Y100	2954	38000	SH	SOLE		38000	0	0
VALERO ENERGY CORP.	COMM	91913Y100	2954	38000	SH	SOLE	04	38000	0	0
VALERO ENERGY CORP.	COMM	91913Y100	3024	38900	SH	SOLE	05	0	0	38900
VALERO ENERGY CORP.	COMM	91913Y100	3576	46000	SH	SOLE	07	46000	0	0
VALERO ENERGY CORP.	COMM	91913Y100	9253	119000	SH	SOLE	07	119000	0	0
VALLEY NATL GASES INC PA	COMM	919792101	8	500	SH	DEFINED		500	0	0
VALLEY NATL BANCORP	COMM	919794107	474	18268	SH	DEFINED		18268	0	0
VALMONT INDS INC	COMM	920253101	114	5258	SH	DEFINED		5258	0	0
VALMONT INDS INC	COMM	920253101	29	1364	SH	SOLE	04	1364	0	0
VALMONT INDS INC	COMM	920253101	359	16500	SH	SOLE	05	0	0	16500

VALSPAR CORP.	COMM	920355104	24440	535500	SH	DEFINED		535500	0	0
VALSPAR CORP.	COMM	920355104	1660	36388	SH	SOLE 04		36388	0	0
VALUE LINE INC	COMM	920437100	19	500	SH	DEFINED		500	0	0
VALUE LINE INC	COMM	920437100	6	174	SH	SOLE 04		174	0	0
VALUE LINE INC	COMM	920437100	11	300	SH	SOLE 05		0	0	300
VALUECLICK INC	COMM	92046N102	325	31577	SH	DEFINED		31577	0	0
VALUECLICK INC	COMM	92046N102	73	7100	SH	SOLE 04		7100	0	0
VALUECLICK INC	COMM	92046N102	933	90500	SH	SOLE 05		0	0	90500
VALUEVISION MEDIA INC	COMM	92047K107	101	8256	SH	DEFINED		8256	0	0
VALUEVISION MEDIA INC	COMM	92047K107	20	1667	SH	SOLE 04		1667	0	0
VALUEVISION MEDIA INC	COMM	92047K107	286	23300	SH	SOLE 05		0	0	23300
VARIAN INC	COMM	922206107	473	12785	SH	DEFINED		12785	0	0
VARIAN INC	COMM	922206107	1014	27429	SH	SOLE 04		27429	0	0
VARIAN INC	COMM	922206107	980	26500	SH	SOLE 05		0	0	26500
VARIAN SEMICONDUCTOR EQUIPMENT	COMM	922207105	498	13242	SH	DEFINED		13242	0	0
VARIAN SEMICONDUCTOR EQUIPMENT	COMM	922207105	126	3346	SH	SOLE 04		3346	0	0
VARIAN SEMICONDUCTOR EQUIPMENT	COMM	922207105	1472	39100	SH	SOLE 05		0	0	39100
VARIAN MEDICAL SYSTEMS INC.	COMM	92220P105	238	7120	SH	DEFINED		7120	0	0
VARIAN MEDICAL SYSTEMS INC.	COMM	92220P105	1421	42500	SH	SOLE 02		0	0	42500
VARIAN MEDICAL SYSTEMS INC.	COMM	92220P105	3134	93726	SH	SOLE 04		93726	0	0
VASCO DATA SECURITY INTERNATIO	COMM	92230Y104	1	200	SH	DEFINED		200	0	0
VASOMEDICAL INC	COMM	922321104	2	2300	SH	DEFINED		2300	0	0
VASTERA INC	COMM	92239N109	332	111241	SH	DEFINED		111241	0	0
VASTERA INC	COMM	92239N109	208	69826	SH	SOLE 04		69826	0	0
VECTREN CORPORATION	COMM	92240G101	382	14400	SH	DEFINED		14400	0	0
VECTREN CORPORATION	COMM	92240G101	1337	50404	SH	SOLE 04		50404	0	0
VECTOR GROUP LTD.	COMM	92240M108	214	13956	SH	DEFINED		13956	0	0
VECTOR GROUP LTD.	COMM	92240M108	42	2779	SH	SOLE 04		2779	0	0
VECTOR GROUP LTD.	COMM	92240M108	540	35105	SH	SOLE 05		0	0	35105
VEECO INSTRS INC DEL	COMM	922417100	160	10827	SH	DEFINED		10827	0	0
VEECO INSTRS INC DEL	COMM	922417100	34	2341	SH	SOLE 04		2341	0	0
VEECO INSTRS INC DEL	COMM	922417100	471	31700	SH	SOLE 05		0	0	31700
VENTAS INC	COMM	92276F100	264	10300	SH	DEFINED		10300	0	0
VENTANA MED SYS INC	COMM	92276H106	454	11960	SH	DEFINED		11960	0	0
VENTANA MED SYS INC	COMM	92276H106	2622	69000	SH	SOLE 04		0	0	69000
VENTANA MED SYS INC	COMM	92276H106	74	1948	SH	SOLE 04		1948	0	0
VENTANA MED SYS INC	COMM	92276H106	1185	31200	SH	SOLE 05		0	0	31200
VENTIV HEALTH INC	COMM	922793104	207	8980	SH	DEFINED		8980	0	0
VENTIV HEALTH INC	COMM	922793104	48	2100	SH	SOLE 04		2100	0	0
VENTIV HEALTH INC	COMM	922793104	569	24700	SH	SOLE 05		0	0	24700
VERITAS SOFTWARE CORP	COMM	923436109	3590	151774	SH	DEFINED		151774	0	0
VERITAS SOFTWARE CORP	COMM	923436109	1454	61467	SH	SOLE 04		61467	0	0
VERITAS SOFTWARE CORP	COMM	923436109	1524	64423	SH	SOLE 05		0	0	64423
VERITY INC	COMM	92343C106	113	12252	SH	DEFINED		12252	0	0
VERITY INC	COMM	92343C106	24	2702	SH	SOLE 04		2702	0	0
VERITY INC	COMM	92343C106	315	34100	SH	SOLE 05		0	0	34100
VERISIGN INC	COMM	92343E102	6995	250558	SH	DEFINED		250558	0	0
VERITAS DGC INC	COMM	92343P107	447	14737	SH	DEFINED		14737	0	0
VERITAS DGC INC	COMM	92343P107	86	2859	SH	SOLE 04		2859	0	0
VERITAS DGC INC	COMM	92343P107	1187	39100	SH	SOLE 05		0	0	39100
VERIZON COMMUNICATIONS	COMM	92343V104	153749	4369128	SH	DEFINED		4369128	0	0
VERIZON COMMUNICATIONS	COMM	92343V104	16756	454100	SH	DEFINED 03		454100	0	0
VERIZON COMMUNICATIONS	COMM	92343V104	11974	340274	SH	SOLE 04		340274	0	0
VERIZON COMMUNICATIONS	COMM	92343V104	14591	414654	SH	SOLE 05		0	0	414654
VERINT SYSTEMS INC	COMM	92343X100	165	4900	SH	DEFINED		4900	0	0
VERINT SYSTEMS INC	COMM	92343X100	33	1000	SH	SOLE 04		1000	0	0
VERINT SYSTEMS INC	COMM	92343X100	363	10800	SH	SOLE 05		0	0	10800
VERTEL CORPORATION	COMM	924907108	0	300	SH	DEFINED		300	0	0
VERSATA INC	COMM	925298200	0	50	SH	DEFINED		50	0	0
VERSO TECHS INC	COMM	925317109	12	36070	SH	DEFINED		36070	0	0
VERSO TECHS INC	COMM	925317109	3	9700	SH	SOLE 04		9700	0	0
VERSO TECHS INC	COMM	925317109	42	121700	SH	SOLE 05		0	0	121700
VERTEX PHARMACEUTICALS INC	COMM	92532F100	285	31362	SH	DEFINED		31362	0	0
VERTEX PHARMACEUTICALS INC	COMM	92532F100	550	60527	SH	SOLE 04		60527	0	0
VERTEX PHARMACEUTICALS INC	COMM	92532F100	857	94200	SH	SOLE 05		0	0	94200
VERTICALNET INC	COMM	92532L206	0	460	SH	DEFINED		460	0	0
VERTRUE INC	COMM	92534N101	131	3800	SH	DEFINED		3800	0	0
VERTRUE INC	COMM	92534N101	32	928	SH	SOLE 04		928	0	0
VERTRUE INC	COMM	92534N101	329	9500	SH	SOLE 05		0	0	9500
VESTA INSURANCE GROUP INC.	COMM	925391104	37	10700	SH	DEFINED		10700	0	0
VESTA INSURANCE GROUP INC.	COMM	925391104	9	2700	SH	SOLE 04		2700	0	0
VESTA INSURANCE GROUP INC.	COMM	925391104	108	30500	SH	SOLE 05		0	0	30500
VIACOM INC	COMM	925524100	89	2562	SH	DEFINED		2562	0	0
VIACOM INC	COMM	925524100	49	1400	SH	SOLE 04		1400	0	0
VIACOM INC	COMM	925524100	210	6000	SH	SOLE 05		0	0	6000
VIACOM INC	COMM	925524308	169645	4865098	SH	DEFINED		4865098	0	0
VIACOM INC	COMM	925524308	33228	851800	SH	DEFINED 03		851800	0	0
VIACOM INC	COMM	925524308	7282	208842	SH	SOLE 04		208842	0	0
VIACOM INC	COMM	925524308	8584	246186	SH	SOLE 05		0	0	246186
VIAD CORP	COMM	92552R406	89	3350	SH	DEFINED		3350	0	0
VIASAT INC	COMM	92552V100	144	7901	SH	DEFINED		7901	0	0
VIASAT INC	COMM	92552V100	37	2074	SH	SOLE 04		2074	0	0
VIASAT INC	COMM	92552V100	434	23800	SH	SOLE 05		0	0	23800
VIASYS HEALTHCARE INC	COMM	92553Q209	215	11000	SH	DEFINED		11000	0	0
VIASYS HEALTHCARE INC	COMM	92553Q209	54	2800	SH	SOLE 04		2800	0	0
VIASYS HEALTHCARE INC	COMM	92553Q209	653	33300	SH	SOLE 05		0	0	33300
VICAL INC	COMM	925602104	6110	1543103	SH	DEFINED		1543103	0	0
VICOR CORP.	COMM	925815102	79	7596	SH	DEFINED		7596	0	0
VICOR CORP.	COMM	925815102	17	1666	SH	SOLE 04		1666	0	0
VICOR CORP.	COMM	925815102	229	21900	SH	SOLE 05		0	0	21900

VIA NET.WORKS INC	COMM	925912107	2	16800	SH	DEFINED	16800	0	0
VICURON PHARMACEUTICALS INC	COMM	926471103	303	19406	SH	DEFINED	19406	0	0
VICURON PHARMACEUTICALS INC	COMM	926471103	322	20000	SH	SOLE	20000	0	0
VICURON PHARMACEUTICALS INC	COMM	926471103	71	4600	SH	SOLE 04	4600	0	0
VICURON PHARMACEUTICALS INC	COMM	926471103	912	58400	SH	SOLE 05	0	0	58400
VIEWPOINT CORPORATION	COMM	92672P108	16	6030	SH	DEFINED	6030	0	0
VIGNETTE CORP	COMM	926734104	31422	24358371	SH	DEFINED	24358371	0	0
VIGNETTE CORP	COMM	926734104	33	26100	SH	SOLE 04	26100	0	0
VIGNETTE CORP	COMM	926734104	426	330400	SH	SOLE 05	0	0	330400
VIISAGE TECHNOLOGY INC	COMM	92675K106	37	12700	SH	DEFINED	12700	0	0
VIISAGE TECHNOLOGY INC	COMM	92675K106	7	2500	SH	SOLE 04	2500	0	0
VIISAGE TECHNOLOGY INC	COMM	92675K106	96	32800	SH	SOLE 05	0	0	32800
VINEYARD NATL BANCORP	COMM	927426106	861	31900	SH	SOLE	0	0	31900
VINTAGE PETE INC	COMM	927460105	8693	265683	SH	DEFINED	265683	0	0
VINTAGE PETE INC	COMM	927460105	164	5034	SH	SOLE 04	5034	0	0
VINTAGE PETE INC	COMM	927460105	2061	63000	SH	SOLE 05	0	0	63000
VION PHARMACEUTICALS INC	COMM	927624106	56	20900	SH	DEFINED	20900	0	0
VION PHARMACEUTICALS INC	COMM	927624106	13	5000	SH	SOLE 04	5000	0	0
VION PHARMACEUTICALS INC	COMM	927624106	126	46500	SH	SOLE 05	0	0	46500
VIRAGEN INC	COMM	927638403	0	1390	SH	DEFINED	1390	0	0
VIRAGE LOGIC CORP	COMM	92763R104	14	1300	SH	DEFINED	1300	0	0
VIRCO MANUFACTURING	COMM	927651109	4	642	SH	DEFINED	642	0	0
VIRGINIA COMMERCE BANCORP INC	COMM	92778Q109	134	5075	SH	DEFINED	5075	0	0
VIRGINIA COMMERCE BANCORP INC	COMM	92778Q109	29	1125	SH	SOLE 04	1125	0	0
VIRGINIA COMMERCE BANCORP INC	COMM	92778Q109	321	12125	SH	SOLE 05	0	0	12125
VIRGINIA FINANCIAL GROUP INC	COMM	927810101	71	2200	SH	DEFINED	2200	0	0
VIRGINIA FINANCIAL GROUP INC	COMM	927810101	22	700	SH	SOLE 04	700	0	0
VIRGINIA FINANCIAL GROUP INC	COMM	927810101	193	5943	SH	SOLE 05	0	0	5943
VIROLOGIC INC	COMM	92823R201	23	9860	SH	DEFINED	9860	0	0
VIROPHARMA INC	COMM	928241108	2	900	SH	DEFINED	900	0	0
VISHAY INTERTECHNOLOGY INC	COMM	928298108	337	27326	SH	DEFINED	27326	0	0
VISHAY INTERTECHNOLOGY INC	COMM	928298108	1411	114309	SH	SOLE 04	114309	0	0
VISTEON CORPORATION	COMM	92839U107	424	74626	SH	DEFINED	74626	0	0
VISTEON CORPORATION	COMM	92839U107	152	26814	SH	SOLE 04	26814	0	0
VISTEON CORPORATION	COMM	92839U107	946	166418	SH	SOLE 05	0	0	166418
VISTACARE INC	COMM	92839Y109	110	5705	SH	DEFINED	5705	0	0
VISTACARE INC	COMM	92839Y109	23	1200	SH	SOLE 04	1200	0	0
VISTACARE INC	COMM	92839Y109	259	13400	SH	SOLE 05	0	0	13400
VISUAL NETWORKS INC	COMM	928444108	3	1300	SH	DEFINED	1300	0	0
VISX INC DEL	COMM	92844S105	403	17486	SH	DEFINED	17486	0	0
VISX INC DEL	COMM	92844S105	912	39543	SH	SOLE 04	39543	0	0
VISX INC DEL	COMM	92844S105	1524	66100	SH	SOLE 05	0	0	66100
VITAL SIGNS INC	COMM	928469105	99	2524	SH	DEFINED	2524	0	0
VITAL SIGNS INC	COMM	928469105	19	501	SH	SOLE 04	501	0	0
VITAL SIGNS INC	COMM	928469105	244	6200	SH	SOLE 05	0	0	6200
VITESSE SEMICONDUCTOR CORP	COMM	928497106	220	84500	SH	DEFINED	84500	0	0
VITESSE SEMICONDUCTOR CORP	COMM	928497106	51	19600	SH	SOLE 04	19600	0	0
VITESSE SEMICONDUCTOR CORP	COMM	928497106	641	245800	SH	SOLE 05	0	0	245800
VITRIA TECHNOLOGY INC	COMM	92849Q401	7	2075	SH	DEFINED	2075	0	0
VIVENDI (EX-GENERALE DES EAUX)	COMM	92851S204	472	15453	SH	DEFINED	15453	0	0
VIVUS INC	COMM	928551100	6	2400	SH	DEFINED	2400	0	0
VNUS MEDICAL TECHNOLOGIES	COMM	928566108	683	56400	SH	SOLE	0	0	56400
VOLT INFORMATION SCIENCES INC.	COMM	928703107	53	2259	SH	DEFINED	2259	0	0
VOLT INFORMATION SCIENCES INC.	COMM	928703107	18	774	SH	SOLE 04	774	0	0
VOLT INFORMATION SCIENCES INC.	COMM	928703107	139	5900	SH	SOLE 05	0	0	5900
VORNADO REALTY TRUST	COMM	929042109	1493	21505	SH	DEFINED	21505	0	0
VULCAN MATERIALS CO.	COMM	929160109	2459	42847	SH	DEFINED	42847	0	0
VULCAN MATERIALS CO.	COMM	929160109	637	11106	SH	SOLE 04	11106	0	0
VULCAN MATERIALS CO.	COMM	929160109	855	14900	SH	SOLE 05	0	0	14900
WD 40 CO	COMM	929236107	277	8389	SH	DEFINED	8389	0	0
WD 40 CO	COMM	929236107	67	2049	SH	SOLE 04	2049	0	0
WD 40 CO	COMM	929236107	777	23500	SH	SOLE 05	0	0	23500
WFS FINL INC	COMM	92923B106	122	2860	SH	DEFINED	2860	0	0
WCI COMMUNITIES INC	COMM	92923C104	375	12500	SH	DEFINED	12500	0	0
WCI COMMUNITIES INC	COMM	92923C104	90	3000	SH	SOLE 04	3000	0	0
WCI COMMUNITIES INC	COMM	92923C104	1026	34200	SH	SOLE 05	0	0	34200
WGL HOLDINGS INC	COMM	92924F106	531	17200	SH	DEFINED	17200	0	0
WGL HOLDINGS INC	COMM	92924F106	1116	36100	SH	SOLE 04	36100	0	0
WGL HOLDINGS INC	COMM	92924F106	1595	51600	SH	SOLE 05	0	0	51600
W HOLDING COMPANY INC.	COMM	929251106	166	16530	SH	DEFINED	16530	0	0
W-H ENERGY SERVICES INC	COMM	92925E108	302	12357	SH	DEFINED	12357	0	0
W-H ENERGY SERVICES INC	COMM	92925E108	70	2900	SH	SOLE 04	2900	0	0
W-H ENERGY SERVICES INC	COMM	92925E108	837	34200	SH	SOLE 05	0	0	34200
WJ COMMUNICATIONS INC	COMM	929284107	41	18900	SH	DEFINED	18900	0	0
WJ COMMUNICATIONS INC	COMM	929284107	3	1500	SH	SOLE 04	1500	0	0
WJ COMMUNICATIONS INC	COMM	929284107	123	56000	SH	SOLE 05	0	0	56000
WMS INDS INC	COMM	929297109	224	8212	SH	DEFINED	8212	0	0
WMS INDS INC	COMM	929297109	42	1556	SH	SOLE 04	1556	0	0
WMS INDS INC	COMM	929297109	606	22200	SH	SOLE 05	0	0	22200
W.P. CAREY & CO LLC	COMM	92930Y107	44	1500	SH	DEFINED	1500	0	0
WPS RESOURCES CORP.	COMM	92931B106	379	7200	SH	DEFINED	7200	0	0
WPS RESOURCES CORP.	COMM	92931B106	1499	28457	SH	SOLE 04	28457	0	0
WSFS FINL CORP	COMM	929328102	145	2791	SH	DEFINED	2791	0	0
WSFS FINL CORP	COMM	929328102	31	600	SH	SOLE 04	600	0	0
WSFS FINL CORP	COMM	929328102	489	9400	SH	SOLE 05	0	0	9400
WVS FINL CORP	COMM	929358109	3	200	SH	DEFINED	200	0	0
WABASH NATIONAL CORP.	COMM	929566107	271	11145	SH	DEFINED	11145	0	0
WABASH NATIONAL CORP.	COMM	929566107	60	2472	SH	SOLE 04	2472	0	0
WABASH NATIONAL CORP.	COMM	929566107	822	33800	SH	SOLE 05	0	0	33800
WABTEC CORP	COMM	929740108	306	14839	SH	DEFINED	14839	0	0

WABTEC CORP	COMM	929740108	77	3735	SH	SOLE	04	3735	0	0
WABTEC CORP	COMM	929740108	937	45410	SH	SOLE	05	0	0	45410
WACHOVIA CORP	COMM	929903102	135444	2690588	SH	DEFINED		2690588	0	0
WACHOVIA CORP	COMM	929903102	19764	418200	SH	DEFINED	03	418200	0	0
WACHOVIA CORP	COMM	929903102	9740	193504	SH	SOLE	04	193504	0	0
WACHOVIA CORP	COMM	929903102	11917	236732	SH	SOLE	05	0	0	236732
WADDELL & REED FINANCIAL INC.	COMM	930059100	69	3500	SH	DEFINED		3500	0	0
WADDELL & REED FINANCIAL INC.	COMM	930059100	1058	53575	SH	SOLE	04	53575	0	0
WAL MART STORES INC	COMM	931142103	59535	1215255	SH	DEFINED		1215255	0	0
WAL MART STORES INC	COMM	931142103	20709	422730	SH	SOLE	04	422730	0	0
WAL MART STORES INC	COMM	931142103	24504	500200	SH	SOLE	05	0	0	500200
WALGREEN CO	COMM	931422109	13900	318024	SH	DEFINED		318024	0	0
WALGREEN CO	COMM	931422109	5332	121996	SH	SOLE	04	121996	0	0
WALGREEN CO	COMM	931422109	6521	149200	SH	SOLE	05	0	0	149200
WALTER INDUSTRIES INC.	COMM	93317Q105	534	12502	SH	DEFINED		12502	0	0
WALTER INDUSTRIES INC.	COMM	93317Q105	100	2351	SH	SOLE	04	2351	0	0
WALTER INDUSTRIES INC.	COMM	93317Q105	1155	27000	SH	SOLE	05	0	0	27000
WARNACO GROUP INC	COMM	934390402	378	15500	SH	DEFINED		15500	0	0
WARNACO GROUP INC	COMM	934390402	102	4200	SH	SOLE	04	4200	0	0
WARNACO GROUP INC	COMM	934390402	1220	50000	SH	SOLE	05	0	0	50000
WARWICK VALLEY TEL CO	COMM	936750108	8	400	SH	DEFINED		400	0	0
WASHINGTON FED INC	COMM	938824109	415	17824	SH	DEFINED		17824	0	0
WASHINGTON FED INC	COMM	938824109	1375	58997	SH	SOLE	04	58997	0	0
WASHINGTON GROUP INTERNATIONAL	COMM	938862208	322	7000	SH	DEFINED		7000	0	0
WASHINGTON GROUP INTERNATIONAL	COMM	938862208	115	2500	SH	SOLE	04	2500	0	0
WASHINGTON GROUP INTERNATIONAL	COMM	938862208	1159	25200	SH	SOLE	05	0	0	25200
WASHINGTON MUT INC	COMM	939322103	15790	401374	SH	DEFINED		401374	0	0
WASHINGTON MUT INC	COMM	939322103	1325	33700	SH	SOLE	02	0	0	33700
WASHINGTON MUT INC	COMM	939322103	4182	106325	SH	SOLE	04	106325	0	0
WASHINGTON MUT INC	COMM	939322103	4989	126833	SH	SOLE	05	0	0	126833
WASHINGTON POST CO	COMM	939640108	468	526	SH	DEFINED		526	0	0
WASHINGTON POST CO	COMM	939640108	4433	4975	SH	SOLE	04	4975	0	0
WASHINGTON REAL ESTATE INVNT TR	COMM	939653101	426	14565	SH	DEFINED		14565	0	0
WASHINGTON REAL ESTATE INVNT TR	COMM	939653101	111	3802	SH	SOLE	04	3802	0	0
WASHINGTON REAL ESTATE INVNT TR	COMM	939653101	1292	44100	SH	SOLE	05	0	0	44100
WASHINGTON TR BANCORP INC	COMM	940610108	135	5000	SH	DEFINED		5000	0	0
WASHINGTON TR BANCORP INC	COMM	940610108	32	1200	SH	SOLE	04	1200	0	0
WASHINGTON TR BANCORP INC	COMM	940610108	408	15100	SH	SOLE	05	0	0	15100
WASTE CONNECTIONS INC	COMM	941053100	616	17668	SH	DEFINED		17668	0	0
WASTE CONNECTIONS INC	COMM	941053100	149	4286	SH	SOLE	04	4286	0	0
WASTE CONNECTIONS INC	COMM	941053100	1882	54000	SH	SOLE	05	0	0	54000
WASTE MGMT INC	COMM	94106L109	5662	195814	SH	DEFINED		195814	0	0
WASTE MGMT INC	COMM	94106L109	1990	68824	SH	SOLE	04	68824	0	0
WASTE MGMT INC	COMM	94106L109	2494	86260	SH	SOLE	05	0	0	86260
WATCHGUARD TECHNOLOGIES INC	COMM	941105108	47	14662	SH	DEFINED		14662	0	0
WATCHGUARD TECHNOLOGIES INC	COMM	941105108	11	3651	SH	SOLE	04	3651	0	0
WATCHGUARD TECHNOLOGIES INC	COMM	941105108	142	43700	SH	SOLE	05	0	0	43700
WATER PIK TECHNOLOGIES INC.	COMM	94113U100	40	2100	SH	DEFINED		2100	0	0
WATER PIK TECHNOLOGIES INC.	COMM	94113U100	9	500	SH	SOLE	04	500	0	0
WATER PIK TECHNOLOGIES INC.	COMM	94113U100	99	5200	SH	SOLE	05	0	0	5200
WATERS CORP	COMM	941848103	1115	31120	SH	DEFINED		31120	0	0
WATERS CORP	COMM	941848103	569	15900	SH	SOLE	02	0	0	15900
WATERS CORP	COMM	941848103	444	12400	SH	SOLE	04	12400	0	0
WATERS CORP	COMM	941848103	684	19100	SH	SOLE	05	0	0	19100
WATSCO INC.	COMM	942622200	16459	390765	SH	DEFINED		390765	0	0
WATSCO INC.	COMM	942622200	77	1848	SH	SOLE	04	1848	0	0
WATSCO INC.	COMM	942622200	960	22800	SH	SOLE	05	0	0	22800
WATSON PHARMACEUTICALS INC	COMM	942683103	1348	44081	SH	DEFINED		44081	0	0
WATSON PHARMACEUTICALS INC	COMM	942683103	409	13383	SH	SOLE	04	13383	0	0
WATSON PHARMACEUTICALS INC	COMM	942683103	492	16100	SH	SOLE	05	0	0	16100
WATSON WYATT & COMPANY HOLDING	COMM	942712100	312	11465	SH	DEFINED		11465	0	0
WATSON WYATT & COMPANY HOLDING	COMM	942712100	78	2900	SH	SOLE	04	2900	0	0
WATSON WYATT & COMPANY HOLDING	COMM	942712100	1002	36800	SH	SOLE	05	0	0	36800
WATTS INDUSTRIES	COMM	942749102	310	9636	SH	DEFINED		9636	0	0
WATTS INDUSTRIES	COMM	942749102	70	2180	SH	SOLE	04	2180	0	0
WATTS INDUSTRIES	COMM	942749102	882	27400	SH	SOLE	05	0	0	27400
WAUSAU-MOSINEE PAPER CORP.	COMM	943315101	250	17742	SH	DEFINED		17742	0	0
WAUSAU-MOSINEE PAPER CORP.	COMM	943315101	59	4195	SH	SOLE	04	4195	0	0
WAUSAU-MOSINEE PAPER CORP.	COMM	943315101	737	52200	SH	SOLE	05	0	0	52200
WAVE SYSTEMS CORP.	COMM	943526103	1	2000	SH	DEFINED		2000	0	0
WAYNE SAVINGS BANCSHARES INC	COMM	94624Q101	2	151	SH	DEFINED		151	0	0
WEBEX COMMUNICATIONS INC	COMM	94767L109	266	12431	SH	DEFINED		12431	0	0
WEBEX COMMUNICATIONS INC	COMM	94767L109	57	2700	SH	SOLE	04	2700	0	0
WEBEX COMMUNICATIONS INC	COMM	94767L109	740	34500	SH	SOLE	05	0	0	34500
WEBSENSE INC	COMM	947684106	465	8751	SH	DEFINED		8751	0	0
WEBSENSE INC	COMM	947684106	121	2288	SH	SOLE	04	2288	0	0
WEBSENSE INC	COMM	947684106	1395	26200	SH	SOLE	05	0	0	26200
WEBMETHODS INC	COMM	94768C108	108	20420	SH	DEFINED		20420	0	0
WEBMETHODS INC	COMM	94768C108	27	5100	SH	SOLE	04	5100	0	0
WEBMETHODS INC	COMM	94768C108	318	59800	SH	SOLE	05	0	0	59800
WEBMD CORPORATION	COMM	94769M105	90712	10659560	SH	DEFINED		10659560	0	0
WEBMD CORPORATION	COMM	94769M105	1	218	SH	SOLE	04	218	0	0
WEBSTER FINL CORP WATERBURY CO	COMM	947890109	33781	749700	SH	DEFINED		749700	0	0
WEBSTER FINL CORP WATERBURY CO	COMM	947890109	1604	35600	SH	SOLE	04	35600	0	0
WEIGHT WATCHERS INTERNATIONAL	COMM	948626106	279	6650	SH	DEFINED		6650	0	0
WEINGARTEN REALTY INVST	COMM	948741103	325	9475	SH	DEFINED		9475	0	0
WEINGARTEN REALTY INVST	COMM	948741103	2143	62400	SH	SOLE	04	62400	0	0
WEIRTON STEEL CORP.	COMM	948774104	0	300	SH	DEFINED		300	0	0
WEIS MARKETS INC.	COMM	948849104	191	5200	SH	DEFINED		5200	0	0
WEIS MARKETS INC.	COMM	948849104	40	1100	SH	SOLE	04	1100	0	0

WEIS MARKETS INC.	COMM	948849104	472	12800	SH	SOLE	05	0	0	12800
WELLCARE GROUP INC	COMM	94946T106	60	1900	SH	DEFINED		1900	0	0
WELLCARE GROUP INC	COMM	94946T106	3342	107200	SH	SOLE		50000	0	57200
WELLCARE GROUP INC	COMM	94946T106	15	500	SH	SOLE	04	500	0	0
WELLCARE GROUP INC	COMM	94946T106	204	6450	SH	SOLE	05	0	0	6450
WELLCHOICE INC	COMM	949475107	349	6500	SH	DEFINED		6500	0	0
WELLMAN INC.	COMM	949702104	202	14518	SH	DEFINED		14518	0	0
WELLMAN INC.	COMM	949702104	60	4303	SH	SOLE	04	4303	0	0
WELLMAN INC.	COMM	949702104	675	48400	SH	SOLE	05	0	0	48400
WELLPOINT INC	COMM	94973V107	13772	110492	SH	DEFINED		110492	0	0
WELLPOINT INC	COMM	94973V107	3804	30000	SH	SOLE		30000	0	0
WELLPOINT INC	COMM	94973V107	2767	22200	SH	SOLE	02	0	0	22200
WELLPOINT INC	COMM	94973V107	4486	35995	SH	SOLE	04	35995	0	0
WELLPOINT INC	COMM	94973V107	5505	44168	SH	SOLE	05	0	0	44168
WELLS FARGO & CO	COMM	949746101	308648	5193477	SH	DEFINED		5193477	0	0
WELLS FARGO & CO	COMM	949746101	12382	208349	SH	SOLE	04	208349	0	0
WELLS FARGO & CO	COMM	949746101	14905	250805	SH	SOLE	05	0	0	250805
WELLSFORD REAL PROPERTIES INC.	COMM	950240200	12	900	SH	DEFINED		900	0	0
WENDYS INTL INC	COMM	950590109	2156	55072	SH	DEFINED		55072	0	0
WENDYS INTL INC	COMM	950590109	521	13319	SH	SOLE	04	13319	0	0
WENDYS INTL INC	COMM	950590109	649	16600	SH	SOLE	05	0	0	16600
WERNER ENTERPRISES INC	COMM	950755108	357	18600	SH	DEFINED		18600	0	0
WERNER ENTERPRISES INC	COMM	950755108	1020	53131	SH	SOLE	04	53131	0	0
WERNER ENTERPRISES INC	COMM	950755108	963	50150	SH	SOLE	05	0	0	50150
WESBANCO INC	COMM	950810101	205	7563	SH	DEFINED		7563	0	0
WESBANCO INC	COMM	950810101	47	1735	SH	SOLE	04	1735	0	0
WESBANCO INC	COMM	950810101	640	23600	SH	SOLE	05	0	0	23600
WESCO FINANCIAL CORP.	COMM	950817106	228	602	SH	DEFINED		602	0	0
WESCO INTERNATIONAL INC.	COMM	95082P105	189	6158	SH	DEFINED		6158	0	0
WESCO INTERNATIONAL INC.	COMM	95082P105	48	1573	SH	SOLE	04	1573	0	0
WESCO INTERNATIONAL INC.	COMM	95082P105	479	15600	SH	SOLE	05	0	0	15600
WEST BANCORPORATION INC	COMM	95123P106	64	3990	SH	DEFINED		3990	0	0
WEST BANCORPORATION INC	COMM	95123P106	23	1470	SH	SOLE	04	1470	0	0
WEST BANCORPORATION INC	COMM	95123P106	433	26669	SH	SOLE	05	0	0	26669
WEST COAST BANCORP ORE NEW	COMM	952145100	128	5500	SH	DEFINED		5500	0	0
WEST COAST BANCORP ORE NEW	COMM	952145100	32	1400	SH	SOLE	04	1400	0	0
WEST COAST BANCORP ORE NEW	COMM	952145100	401	17200	SH	SOLE	05	0	0	17200
WEST CORPORATION	COMM	952355105	660	19300	SH	DEFINED		19300	0	0
WEST MARINE INC	COMM	954235107	148	7200	SH	DEFINED		7200	0	0
WEST MARINE INC	COMM	954235107	26	1300	SH	SOLE	04	1300	0	0
WEST MARINE INC	COMM	954235107	316	15400	SH	SOLE	05	0	0	15400
WEST PHARMACEUTICAL SERVICES I	COMM	955306105	237	10076	SH	DEFINED		10076	0	0
WEST PHARMACEUTICAL SERVICES I	COMM	955306105	63	2684	SH	SOLE	04	2684	0	0
WEST PHARMACEUTICAL SERVICES I	COMM	955306105	719	30500	SH	SOLE	05	0	0	30500
WESTAFF INC	COMM	957070105	1	500	SH	DEFINED		500	0	0
WESTAMERICA BANCORPORATION	COMM	957090103	629	12383	SH	DEFINED		12383	0	0
WESTAMERICA BANCORPORATION	COMM	957090103	1261	24800	SH	SOLE	04	24800	0	0
WESTAMERICA BANCORPORATION	COMM	957090103	1728	34000	SH	SOLE	05	0	0	34000
WESTERN ENERGY INC	COMM	95709T100	388	18025	SH	DEFINED		18025	0	0
WESTERN ENERGY INC	COMM	95709T100	1292	59926	SH	SOLE	04	59926	0	0
WESTCOAST HOSPITALITY CORPORAT	COMM	95750P106	2	300	SH	DEFINED		300	0	0
WESTELL TECHNOLOGIES INC	COMM	957541105	122	22200	SH	DEFINED		22200	0	0
WESTELL TECHNOLOGIES INC	COMM	957541105	33	6100	SH	SOLE	04	6100	0	0
WESTELL TECHNOLOGIES INC	COMM	957541105	339	61600	SH	SOLE	05	0	0	61600
WESTCORP INC	COMM	957907108	203	4821	SH	DEFINED		4821	0	0
WESTERN DIGITAL CORP	COMM	958102105	2581	200100	SH	DEFINED		200100	0	0
WESTERN GAS RESOURCES INC.	COMM	958259103	399	11400	SH	DEFINED		11400	0	0
WESTERN GAS RESOURCES INC.	COMM	958259103	1671	47688	SH	SOLE	04	47688	0	0
WESTERN SIERRA BANCORP	COMM	959522103	65	1920	SH	DEFINED		1920	0	0
WESTERN SIERRA BANCORP	COMM	959522103	20	602	SH	SOLE	04	602	0	0
WESTERN SIERRA BANCORP	COMM	959522103	251	7367	SH	SOLE	05	0	0	7367
WESTERN WIRELESS CORP	COMM	95988E204	732	19173	SH	DEFINED		19173	0	0
WESTERN WIRELESS CORP	COMM	95988E204	301	7904	SH	SOLE	04	7904	0	0
WESTFIELD FINANCIAL INC	COMM	96008D101	10	400	SH	DEFINED		400	0	0
WESTFIELD FINANCIAL INC	COMM	96008D101	2	100	SH	SOLE	04	100	0	0
WESTFIELD FINANCIAL INC	COMM	96008D101	55	2200	SH	SOLE	05	0	0	2200
WESTLAKE CHEMICAL CORP	COMM	960413102	94	2950	SH	DEFINED		2950	0	0
WESTLAKE CHEMICAL CORP	COMM	960413102	2494	77500	SH	SOLE		0	0	77500
WESTLAKE CHEMICAL CORP	COMM	960413102	16	500	SH	SOLE	04	500	0	0
WESTLAKE CHEMICAL CORP	COMM	960413102	202	6300	SH	SOLE	05	0	0	6300
WESTMORELAND COAL CO	COMM	960878106	12	500	SH	DEFINED		500	0	0
WESTWOOD ONE INC	COMM	961815107	124	6200	SH	DEFINED		6200	0	0
WESTWOOD ONE INC	COMM	961815107	1251	62431	SH	SOLE	04	62431	0	0
WET SEAL INC	COMM	961840105	18	4575	SH	DEFINED		4575	0	0
WEYCO GROUP INC	COMM	962149100	12	300	SH	DEFINED		300	0	0
WEYCO GROUP INC	COMM	962149100	12	300	SH	SOLE	05	0	0	300
WEYERHAEUSER CO	COMM	962166104	42121	615361	SH	DEFINED		615361	0	0
WEYERHAEUSER CO	COMM	962166104	12120	185100	SH	DEFINED	03	185100	0	0
WEYERHAEUSER CO	COMM	962166104	2520	36820	SH	SOLE	04	36820	0	0
WEYERHAEUSER CO	COMM	962166104	2334	34100	SH	SOLE	05	0	0	34100
WHEELING PITTSBURGH CORP	COMM	963142302	9887	310532	SH	DEFINED		310532	0	0
WHEELING PITTSBURGH CORP	COMM	963142302	9	300	SH	SOLE	04	300	0	0
WHEELING PITTSBURGH CORP	COMM	963142302	117	3700	SH	SOLE	05	0	0	3700
WHIRLPOOL CORP	COMM	963320106	2277	34060	SH	DEFINED		34060	0	0
WHIRLPOOL CORP	COMM	963320106	577	8642	SH	SOLE	04	8642	0	0
WHIRLPOOL CORP	COMM	963320106	608	9100	SH	SOLE	05	0	0	9100
WHITE ELECTRONIC DESIGN	COMM	963801105	15	3100	SH	DEFINED		3100	0	0
WHITEHALL JEWELLERS INC	COMM	965063100	6	900	SH	DEFINED		900	0	0
WHITING PETROLEUM CORPORATION	COMM	966387102	334	7900	SH	DEFINED		7900	0	0
WHITING PETROLEUM CORPORATION	COMM	966387102	80	1900	SH	SOLE	04	1900	0	0

WHITING PETROLEUM CORPORATION	COMM	966387102	1002	23700	SH	SOLE	05	0	0	23700
WHITNEY HLDG CORP	COMM	966612103	368	8380	SH	DEFINED		8380	0	0
WHOLE FOODS MKT INC	COMM	966837106	275	2745	SH	DEFINED		2745	0	0
WHOLE FOODS MKT INC	COMM	966837106	4626	46119	SH	SOLE	04	46119	0	0
WICKES INC	COMM	967446105	0	300	SH	DEFINED		300	0	0
WILD OATS MKTS INC	COMM	96808B107	125	12329	SH	DEFINED		12329	0	0
WILD OATS MKTS INC	COMM	96808B107	28	2828	SH	SOLE	04	2828	0	0
WILD OATS MKTS INC	COMM	96808B107	357	35200	SH	SOLE	05	0	0	35200
WILEY (JOHN) & SONS	COMM	968223206	140	3900	SH	DEFINED		3900	0	0
WILLAMETTE VY VINEYARD INC	COMM	969136100	2	800	SH	DEFINED		800	0	0
WILLIAMS COS INC	COMM	969457100	4427	232286	SH	DEFINED		232286	0	0
WILLIAMS COS INC	COMM	969457100	956	50161	SH	SOLE	04	50161	0	0
WILLIAMS COS INC	COMM	969457100	1513	79400	SH	SOLE	05	0	0	79400
WILLIAMS CLAYTON ENERGY INC	COMM	969490101	75	2900	SH	DEFINED		2900	0	0
WILLIAMS CLAYTON ENERGY INC	COMM	969490101	10	400	SH	SOLE	04	400	0	0
WILLIAMS CLAYTON ENERGY INC	COMM	969490101	214	8200	SH	SOLE	05	0	0	8200
WILLIAMS SONOMA INC	COMM	969904101	241	6700	SH	DEFINED		6700	0	0
WILLIAMS SONOMA INC	COMM	969904101	2931	81351	SH	SOLE	04	81351	0	0
WILLIS LEASE FIN CORP	COMM	970646105	1	200	SH	DEFINED		200	0	0
WILLOW GROVE BANCORP	COMM	97111W101	36	2300	SH	DEFINED		2300	0	0
WILMINGTON TRUST CORPORATION	COMM	971807102	473	13600	SH	DEFINED		13600	0	0
WILMINGTON TRUST CORPORATION	COMM	971807102	1615	46419	SH	SOLE	04	46419	0	0
WILSHIRE BANCORP INC	COMM	97186T108	77	6000	SH	DEFINED		6000	0	0
WILSHIRE BANCORP INC	COMM	97186T108	989	76800	SH	SOLE		0	0	76800
WILSHIRE BANCORP INC	COMM	97186T108	24	1900	SH	SOLE	04	1900	0	0
WILSHIRE BANCORP INC	COMM	97186T108	291	22600	SH	SOLE	05	0	0	22600
WILSON GREATBATCH TECHNOLOGY	COMM	972232102	180	10100	SH	DEFINED		10100	0	0
WILSON GREATBATCH TECHNOLOGY	COMM	972232102	32	1800	SH	SOLE	04	1800	0	0
WILSON GREATBATCH TECHNOLOGY	COMM	972232102	439	24600	SH	SOLE	05	0	0	24600
WILSONS LEATHER EXPERTS INC	COMM	972463103	6	1300	SH	DEFINED		1300	0	0
WIND RIV SYS INC	COMM	973149107	430	28900	SH	DEFINED		28900	0	0
WIND RIV SYS INC	COMM	973149107	879	59000	SH	SOLE		0	0	59000
WIND RIV SYS INC	COMM	973149107	925	62100	SH	SOLE	04	62100	0	0
WIND RIV SYS INC	COMM	973149107	1296	87000	SH	SOLE	05	0	0	87000
WINNEBAGO INDUSTRIES	COMM	974637100	305	9690	SH	DEFINED		9690	0	0
WINNEBAGO INDUSTRIES	COMM	974637100	73	2324	SH	SOLE	04	2324	0	0
WINNEBAGO INDUSTRIES	COMM	974637100	860	27300	SH	SOLE	05	0	0	27300
WINTRUST FINL CORP	COMM	97650W108	392	8350	SH	DEFINED		8350	0	0
WINTRUST FINL CORP	COMM	97650W108	98	2099	SH	SOLE	04	2099	0	0
WINTRUST FINL CORP	COMM	97650W108	1197	25500	SH	SOLE	05	0	0	25500
WIRELESS FACILITIES INC	COMM	97653A103	108	17813	SH	DEFINED		17813	0	0
WIRELESS FACILITIES INC	COMM	97653A103	25	4100	SH	SOLE	04	4100	0	0
WIRELESS FACILITIES INC	COMM	97653A103	284	46500	SH	SOLE	05	0	0	46500
WISCONSIN ENERGY CORP.	COMM	976657106	988	27880	SH	DEFINED		27880	0	0
WISCONSIN ENERGY CORP.	COMM	976657106	3021	85245	SH	SOLE	04	85245	0	0
WITNESS SYSTEMS INC	COMM	977424100	153	8900	SH	DEFINED		8900	0	0
WITNESS SYSTEMS INC	COMM	977424100	43	2500	SH	SOLE	04	2500	0	0
WITNESS SYSTEMS INC	COMM	977424100	491	28500	SH	SOLE	05	0	0	28500
WOLVERINE TUBE INC.	COMM	978093102	7232	818200	SH	DEFINED		818200	0	0
WOLVERINE WORLD WIDE	COMM	978097103	506	24108	SH	DEFINED		24108	0	0
WOLVERINE WORLD WIDE	COMM	978097103	134	6390	SH	SOLE	04	6390	0	0
WOLVERINE WORLD WIDE	COMM	978097103	1582	75300	SH	SOLE	05	0	0	75300
WOMEN FIRST HEALTHCARE INC	COMM	978150100	0	1200	SH	DEFINED		1200	0	0
WOODHEAD INDS INC	COMM	979438108	55	4211	SH	DEFINED		4211	0	0
WOODHEAD INDS INC	COMM	979438108	15	1180	SH	SOLE	04	1180	0	0
WOODHEAD INDS INC	COMM	979438108	184	13900	SH	SOLE	05	0	0	13900
WOODWARD GOVERNOR CO	COMM	980745103	255	3593	SH	DEFINED		3593	0	0
WOODWARD GOVERNOR CO	COMM	980745103	63	898	SH	SOLE	04	898	0	0
WOODWARD GOVERNOR CO	COMM	980745103	788	11100	SH	SOLE	05	0	0	11100
WORLD ACCEP CORP S C NEW	COMM	981419104	210	8600	SH	DEFINED		8600	0	0
WORLD ACCEP CORP S C NEW	COMM	981419104	48	2000	SH	SOLE	04	2000	0	0
WORLD ACCEP CORP S C NEW	COMM	981419104	579	23700	SH	SOLE	05	0	0	23700
WORLD FUEL SERVICES CORP.	COMM	981475106	282	8600	SH	DEFINED		8600	0	0
WORLD FUEL SERVICES CORP.	COMM	981475106	72	2200	SH	SOLE	04	2200	0	0
WORLD FUEL SERVICES CORP.	COMM	981475106	840	25600	SH	SOLE	05	0	0	25600
WORLDGATE COMMUNICATIONS INC	COMM	98156L307	0	200	SH	DEFINED		200	0	0
WORLD WRESTLING ENTERTAINMENT	COMM	98156Q108	40	3468	SH	DEFINED		3468	0	0
WORLD WRESTLING ENTERTAINMENT	COMM	98156Q108	14	1197	SH	SOLE	04	1197	0	0
WORLD WRESTLING ENTERTAINMENT	COMM	98156Q108	87	7400	SH	SOLE	05	0	0	7400
WORTHINGTON INDS INC	COMM	981811102	154	8000	SH	DEFINED		8000	0	0
WORTHINGTON INDS INC	COMM	981811102	1080	55981	SH	SOLE	04	55981	0	0
WRIGHT MEDICAL GROUP	COMM	98235T107	22803	992300	SH	DEFINED		992300	0	0
WRIGHT MEDICAL GROUP	COMM	98235T107	55	2400	SH	SOLE	04	2400	0	0
WRIGHT MEDICAL GROUP	COMM	98235T107	634	27600	SH	SOLE	05	0	0	27600
WRIGLEY (WM.) JR CO.	COMM	982526105	4332	67170	SH	DEFINED		67170	0	0
WRIGLEY (WM.) JR CO.	COMM	982526105	1322	20500	SH	SOLE	02	0	0	20500
WRIGLEY (WM.) JR CO.	COMM	982526105	1718	26646	SH	SOLE	04	26646	0	0
WRIGLEY (WM.) JR CO.	COMM	982526105	2031	31500	SH	SOLE	05	0	0	31500
WYETH	COMM	983024100	21620	518599	SH	DEFINED		518599	0	0
WYETH	COMM	983024100	6893	165354	SH	SOLE	04	165354	0	0
WYETH	COMM	983024100	8237	197600	SH	SOLE	05	0	0	197600
WYNDHAM INTERNATIONAL INC.	COMM	983101106	0	800	SH	DEFINED		800	0	0
WYNN RESORTS LIMITED	COMM	983134107	224	3400	SH	DEFINED		3400	0	0
WYNN RESORTS LIMITED	COMM	983134107	1591	24100	SH	SOLE	02	0	0	24100
XM SATELLITE RADIO HOLDINGS	COMM	983759101	364	11875	SH	DEFINED		11875	0	0
X-RITE INC	COMM	983857103	107	7317	SH	DEFINED		7317	0	0
X-RITE INC	COMM	983857103	26	1806	SH	SOLE	04	1806	0	0
X-RITE INC	COMM	983857103	348	23700	SH	SOLE	05	0	0	23700
XTO ENERGY INC	COMM	98385X106	3483	100700	SH	DEFINED		100700	0	0
XTO ENERGY INC	COMM	98385X106	1347	38966	SH	SOLE	04	38966	0	0

XTO ENERGY INC	COMM	98385X106	1933	55900	SH	SOLE	05	0	0	55900
XCEL ENERGY INC	COMM	98389B100	3061	177702	SH	DEFINED		177702	0	0
XCEL ENERGY INC	COMM	98389B100	768	44624	SH	SOLE	04	44624	0	0
XCEL ENERGY INC	COMM	98389B100	1023	59379	SH	SOLE	05	0	0	59379
XANSER CORPORATION	COMM	98389J103	4	1300	SH	DEFINED		1300	0	0
XILINX INC	COMM	983919101	3348	116293	SH	DEFINED		116293	0	0
XILINX INC	COMM	983919101	1218	42312	SH	SOLE	04	42312	0	0
XILINX INC	COMM	983919101	1376	47800	SH	SOLE	05	0	0	47800
XEROX CORP	COMM	984121103	50625	3381802	SH	DEFINED		3381802	0	0
XEROX CORP	COMM	984121103	1856	124000	SH	SOLE		124000	0	0
XEROX CORP	COMM	984121103	1606	107322	SH	SOLE	04	107322	0	0
XEROX CORP	COMM	984121103	1982	132400	SH	SOLE	05	0	0	132400
XEROX CORP	COMM	984121103	3098	207000	SH	SOLE	07	207000	0	0
XEROX CORP	COMM	984121103	5194	347000	SH	SOLE	07	347000	0	0
XYBERNAUT CORP	COMM	984149104	13	56200	SH	DEFINED		56200	0	0
XYBERNAUT CORP	COMM	984149104	3	14100	SH	SOLE	04	14100	0	0
XYBERNAUT CORP	COMM	984149104	38	159900	SH	SOLE	05	0	0	159900
YDI WIRELESS INC	COMM	984215103	0	75	SH	DEFINED		75	0	0
YAHOO INC	COMM	984332106	13803	402792	SH	DEFINED		402792	0	0
YAHOO INC	COMM	984332106	2631	76800	SH	SOLE	02	0	0	76800
YAHOO INC	COMM	984332106	5455	159188	SH	SOLE	04	159188	0	0
YAHOO INC	COMM	984332106	6710	195808	SH	SOLE	05	0	0	195808
YANKEE CANDLE COMPANY	COMM	984757104	513	16283	SH	DEFINED		16283	0	0
YANKEE CANDLE COMPANY	COMM	984757104	128	4086	SH	SOLE	04	4086	0	0
YANKEE CANDLE COMPANY	COMM	984757104	1527	48400	SH	SOLE	05	0	0	48400
YARDVILLE NATL BANCORP	COMM	985021104	172	5300	SH	DEFINED		5300	0	0
YARDVILLE NATL BANCORP	COMM	985021104	42	1300	SH	SOLE	04	1300	0	0
YARDVILLE NATL BANCORP	COMM	985021104	471	14500	SH	SOLE	05	0	0	14500
YELLOW ROADWAY CORP	COMM	985577105	37466	627693	SH	DEFINED		627693	0	0
YELLOW ROADWAY CORP	COMM	985577105	2208	37000	SH	SOLE		37000	0	0
YELLOW ROADWAY CORP	COMM	985577105	2122	35557	SH	SOLE	04	35557	0	0
YELLOW ROADWAY CORP	COMM	985577105	2626	44000	SH	SOLE	07	44000	0	0
YELLOW ROADWAY CORP	COMM	985577105	6565	110000	SH	SOLE	07	110000	0	0
YORK INTERNATIONAL CORP.	COMM	986670107	566	14238	SH	DEFINED		14238	0	0
YORK INTERNATIONAL CORP.	COMM	986670107	1337	33600	SH	SOLE	04	33600	0	0
YORK INTERNATIONAL CORP.	COMM	986670107	1365	34300	SH	SOLE	05	0	0	34300
YOUBET.COM INC	COMM	987413101	18	3090	SH	DEFINED		3090	0	0
YOUNG BROADCASTING INC	COMM	987434107	78	9508	SH	DEFINED		9508	0	0
YOUNG BROADCASTING INC	COMM	987434107	17	2126	SH	SOLE	04	2126	0	0
YOUNG BROADCASTING INC	COMM	987434107	201	24500	SH	SOLE	05	0	0	24500
YOUNG INNOVATIONS INC.	COMM	987520103	23	600	SH	DEFINED		600	0	0
YOUNG INNOVATIONS INC.	COMM	987520103	15	400	SH	SOLE	04	400	0	0
YOUNG INNOVATIONS INC.	COMM	987520103	73	1900	SH	SOLE	05	0	0	1900
YUM! BRANDS INC	COMM	988498101	4323	84434	SH	DEFINED		84434	0	0
YUM! BRANDS INC	COMM	988498101	1295	25300	SH	SOLE	02	0	0	25300
YUM! BRANDS INC	COMM	988498101	1783	34840	SH	SOLE	04	34840	0	0
YUM! BRANDS INC	COMM	988498101	2270	44340	SH	SOLE	05	0	0	44340
ZALE CORP.	COMM	988858106	630	21400	SH	DEFINED		21400	0	0
ZALE CORP.	COMM	988858106	141	4800	SH	SOLE	04	4800	0	0
ZALE CORP.	COMM	988858106	1914	65000	SH	SOLE	05	0	0	65000
ZANETT INC	COMM	98906R109	1	500	SH	DEFINED		500	0	0
ZAPATA CORP	COMM	989070602	7	100	SH	DEFINED		100	0	0
ZEBRA TECHNOLOGIES CORP	COMM	989207105	196	4117	SH	DEFINED		4117	0	0
ZEBRA TECHNOLOGIES CORP	COMM	989207105	2409	50384	SH	SOLE	04	50384	0	0
ZENITH NATIONAL INSURANCE CORP	COMM	989390109	300	5837	SH	DEFINED		5837	0	0
ZENITH NATIONAL INSURANCE CORP	COMM	989390109	50	979	SH	SOLE	04	979	0	0
ZENITH NATIONAL INSURANCE CORP	COMM	989390109	627	12200	SH	SOLE	05	0	0	12200
ZHONE TECHNOLOGIES INC	COMM	98950P108	43	19327	SH	DEFINED		19327	0	0
ZHONE TECHNOLOGIES INC	COMM	98950P108	9	4125	SH	SOLE	04	4125	0	0
ZHONE TECHNOLOGIES INC	COMM	98950P108	88	39175	SH	SOLE	05	0	0	39175
ZILA INC	COMM	989513205	74	19100	SH	DEFINED		19100	0	0
ZILA INC	COMM	989513205	15	3900	SH	SOLE	04	3900	0	0
ZILA INC	COMM	989513205	257	66100	SH	SOLE	05	0	0	66100
ZIMMER HOLDINGS INC	COMM	98956P102	5762	77177	SH	DEFINED		77177	0	0
ZIMMER HOLDINGS INC	COMM	98956P102	762	10000	SH	SOLE		10000	0	0
ZIMMER HOLDINGS INC	COMM	98956P102	1388	18600	SH	SOLE	02	0	0	18600
ZIMMER HOLDINGS INC	COMM	98956P102	2179	29194	SH	SOLE	04	29194	0	0
ZIMMER HOLDINGS INC	COMM	98956P102	2660	35630	SH	SOLE	05	0	0	35630
ZIONS BANCORPORATION	COMM	989701107	2567	37602	SH	DEFINED		37602	0	0
ZIONS BANCORPORATION	COMM	989701107	659	9667	SH	SOLE	04	9667	0	0
ZIONS BANCORPORATION	COMM	989701107	887	13000	SH	SOLE	05	0	0	13000
ZIXIT CORP	COMM	98974P100	41	12500	SH	DEFINED		12500	0	0
ZIXIT CORP	COMM	98974P100	8	2700	SH	SOLE	04	2700	0	0
ZIXIT CORP	COMM	98974P100	104	31300	SH	SOLE	05	0	0	31300
ZORAN CORP	COMM	98975F101	12337	1196669	SH	DEFINED		1196669	0	0
ZORAN CORP	COMM	98975F101	44	4293	SH	SOLE	04	4293	0	0
ZORAN CORP	COMM	98975F101	529	51406	SH	SOLE	05	0	0	51406
ZOLTEK COS INC	COMM	98975W104	13	1100	SH	DEFINED		1100	0	0
ZYGO CORP	COMM	989855101	80	6195	SH	DEFINED		6195	0	0
ZYGO CORP	COMM	989855101	21	1621	SH	SOLE	04	1621	0	0
ZYGO CORP	COMM	989855101	263	20300	SH	SOLE	05	0	0	20300
ZYMOGENETICS INC	COMM	98985T109	106	7000	SH	DEFINED		7000	0	0
ZYMOGENETICS INC	COMM	98985T109	21	1400	SH	SOLE	04	1400	0	0
ZYMOGENETICS INC	COMM	98985T109	260	17100	SH	SOLE	05	0	0	17100
ZOLL MED CORP	COMM	989922109	79	3516	SH	DEFINED		3516	0	0
ZOLL MED CORP	COMM	989922109	20	894	SH	SOLE	04	894	0	0
ZOLL MED CORP	COMM	989922109	238	10500	SH	SOLE	05	0	0	10500
ZOMAX OPTICAL MEDIA INC	COMM	989929104	4	1600	SH	DEFINED		1600	0	0
ADC TELECOMMUNICATIONS INC	CONV	000886AB7	9568	10500000	PRN	DEFINED		10500000	0	0
ADC TELECOMMUNICATIONS INC	CONV	000886AD3	17051	20031000	PRN	DEFINED		20031000	0	0

ABGENIX NC	CONV	00339BAB3	14592	15300000	PRN	DEFINED		15300000	0	0
ADELPHIA COMMUNICATIONS CORP	CONV	006848BG9	2240	32000000	PRN	DEFINED		32000000	0	0
ALPHARMA INC.	CONV	020813AD3	42841	33700000	PRN	DEFINED		33700000	0	0
CELESTICA INC	CONV	15101QAA6	8592	15310000	PRN	DEFINED		15310000	0	0
CENTERPOINT ENERGY INC	CONV	15189TAC1	45550	40000000	PRN	DEFINED		40000000	0	0
CYPRESS SEMICONDUCTOR CORP	CONV	232806AH2	34938	33000000	PRN	DEFINED		33000000	0	0
GENZYME SURGICAL PRODUCTS	CONV	372917AN4	477	475000	PRN	DEFINED		475000	0	0
GENZYME SURGICAL PRODUCTS	CONV	372917AN4	251	250000	PRN	SOLE	04	250000	0	0
LIBERTY MEDIA CORPORATION	CONV	530718AF2	56373	51600000	PRN	DEFINED		51600000	0	0
QUANTUM CORP	CONV	747906AE5	20130	20780000	PRN	DEFINED		20780000	0	0
SINCLAIR BROADCAST GROUP INC	CONV	829226AU3	13032	14980000	PRN	DEFINED		14980000	0	0
TYCO INTERNATIONAL LTD	CONV	902118BF4	11800	8000000	PRN	DEFINED		8000000	0	0
TYCO INTERNATIONAL LTD	CONV	902118BG2	455	291000	PRN	DEFINED		291000	0	0
TYCO INTERNATIONAL LTD	CONV	902118BG2	355	227000	PRN	SOLE	04	227000	0	0
AMERADA HESS CORP	CVPF	023551401	660	7716	SH	DEFINED		7716	0	0
AMERADA HESS CORP	CVPF	023551401	651	7585	SH	SOLE	04	7585	0	0
EMMIS BROADCASTING CORP	CVPF	291525202	5749	131389	SH	DEFINED		131389	0	0
GENERAL MOTORS CORP.	CVPF	370442717	26240	12800000	SH	DEFINED		12800000	0	0
NATIONAL AUSTRALIA BANK	CVPF	632525309	348	9400	SH	DEFINED		9400	0	0
ROYAL DUTCH PETROLEUM COMPANY	NY REG SHRS	780257804	128206	2134635	SH	DEFINED		2134635	0	0
ROYAL DUTCH PETROLEUM COMPANY	NY REG SHRS	780257804	23183	485000	SH	DEFINED	03	485000	0	0
ROYAL BK SCOTLAND GROUP PLC	PFD	780097788	19160	800000	SH	SOLE		0	0	800000
AMLI RESIDENTIAL PROPERTIES	REIT	001735109	245	8990	SH	DEFINED		8990	0	0
AMLI RESIDENTIAL PROPERTIES	REIT	001735109	62	2288	SH	SOLE	04	2288	0	0
AMLI RESIDENTIAL PROPERTIES	REIT	001735109	784	28700	SH	SOLE	05	0	0	28700
AAMES INVESTMENT CORP	REIT	00253G108	99	12400	SH	DEFINED		12400	0	0
AAMES INVESTMENT CORP	REIT	00253G108	29	3700	SH	SOLE	04	3700	0	0
AAMES INVESTMENT CORP	REIT	00253G108	372	46500	SH	SOLE	05	0	0	46500
AMERICAN CAMPUS COMMUNITIES	REIT	024835100	46	2150	SH	DEFINED		2150	0	0
AMERICAN CAMPUS COMMUNITIES	REIT	024835100	15	700	SH	SOLE	04	700	0	0
AMERICAN CAMPUS COMMUNITIES	REIT	024835100	168	7800	SH	SOLE	05	0	0	7800
AMERICAN LAND LEASE INC	REIT	027118108	9	400	SH	DEFINED		400	0	0
AMERICAN MORTGAGE ACCEPTANCE C	REIT	027568104	6	500	SH	DEFINED		500	0	0
BNP RESIDENTIAL PROPERTIES INC	REIT	05564T103	4	300	SH	DEFINED		300	0	0
BIOMED REALTY TRUST INC	REIT	09063H107	95	4650	SH	DEFINED		4650	0	0
BIOMED REALTY TRUST INC	REIT	09063H107	27	1350	SH	SOLE	04	1350	0	0
BIOMED REALTY TRUST INC	REIT	09063H107	328	16050	SH	SOLE	05	0	0	16050
CEDAR SHOPPING CENTERS INC	REIT	150602209	125	9000	SH	DEFINED		9000	0	0
CEDAR SHOPPING CENTERS INC	REIT	150602209	30	2200	SH	SOLE	04	2200	0	0
CEDAR SHOPPING CENTERS INC	REIT	150602209	395	28300	SH	SOLE	05	0	0	28300
EQUITY ONE	REIT	294752100	250	12255	SH	DEFINED		12255	0	0
EQUITY ONE	REIT	294752100	58	2868	SH	SOLE	04	2868	0	0
EQUITY ONE	REIT	294752100	656	32200	SH	SOLE	05	0	0	32200
EQUITY RESIDENTIAL PPTYS TR	REIT	29476L107	3756	117040	SH	DEFINED		117040	0	0
EQUITY RESIDENTIAL PPTYS TR	REIT	29476L107	1023	31900	SH	SOLE	04	31900	0	0
EQUITY RESIDENTIAL PPTYS TR	REIT	29476L107	1328	41400	SH	SOLE	05	0	0	41400
FIRST ACCEPTANCE CORP	REIT	318457108	50	4827	SH	DEFINED		4827	0	0
FIRST ACCEPTANCE CORP	REIT	318457108	11	1100	SH	SOLE	04	1100	0	0
FIRST ACCEPTANCE CORP	REIT	318457108	132	12700	SH	SOLE	05	0	0	12700
GABLES RESIDENTIAL TRUST	REIT	362418105	367	11067	SH	DEFINED		11067	0	0
GABLES RESIDENTIAL TRUST	REIT	362418105	96	2907	SH	SOLE	04	2907	0	0
GABLES RESIDENTIAL TRUST	REIT	362418105	1112	33500	SH	SOLE	05	0	0	33500
GENERAL GROWTH PPTYS INC	REIT	370021107	1464	43060	SH	DEFINED		43060	0	0
GLOBAL SIGNAL INC	REIT	37944Q103	106	3600	SH	DEFINED		3600	0	0
GLOBAL SIGNAL INC	REIT	37944Q103	14	500	SH	SOLE	04	500	0	0
GLOBAL SIGNAL INC	REIT	37944Q103	173	5850	SH	SOLE	05	0	0	5850
GOVERNMENT PROPERTIES TRUST	REIT	38374W107	127	13100	SH	DEFINED		13100	0	0
GOVERNMENT PROPERTIES TRUST	REIT	38374W107	28	2900	SH	SOLE	04	2900	0	0
GOVERNMENT PROPERTIES TRUST	REIT	38374W107	318	32800	SH	SOLE	05	0	0	32800
HEALTH CARE PROPERTY INVESTORS	REIT	421915109	716	30100	SH	DEFINED		30100	0	0
HOME PPTYS N Y INC	REIT	437306103	475	12220	SH	DEFINED		12220	0	0
HOME PPTYS N Y INC	REIT	437306103	129	3315	SH	SOLE	04	3315	0	0
HOME PPTYS N Y INC	REIT	437306103	1522	39100	SH	SOLE	05	0	0	39100
HOMEBANC CORP	REIT	43738R109	57	6500	SH	DEFINED		6500	0	0
HOMEBANC CORP	REIT	43738R109	16	1850	SH	SOLE	04	1850	0	0
HOMEBANC CORP	REIT	43738R109	198	22400	SH	SOLE	05	0	0	22400
HOSPITALITY PPTYS TR	REIT	44106M102	548	13605	SH	DEFINED		13605	0	0
HOSPITALITY PPTYS TR	REIT	44106M102	1792	44462	SH	SOLE	04	44462	0	0
HOST MARRIOTT CORP.	REIT	44107P104	1125	68600	SH	DEFINED		68600	0	0
INNSUITES HOSPITALITY TRUST	REIT	457919108	1	800	SH	DEFINED		800	0	0
INVESTOR'S REAL ESTATE TRUST	REIT	461730103	149	16100	SH	DEFINED		16100	0	0
INVESTOR'S REAL ESTATE TRUST	REIT	461730103	34	3700	SH	SOLE	04	3700	0	0
INVESTOR'S REAL ESTATE TRUST	REIT	461730103	448	48400	SH	SOLE	05	0	0	48400
KITE REALTY GROUP TRUST	REIT	49803T102	45	3200	SH	DEFINED		3200	0	0
KITE REALTY GROUP TRUST	REIT	49803T102	13	950	SH	SOLE	04	950	0	0
KITE REALTY GROUP TRUST	REIT	49803T102	156	11100	SH	SOLE	05	0	0	11100
KRAMONT REALTY TRUST	REIT	50075Q107	1217	52006	SH	DEFINED		52006	0	0
KRAMONT REALTY TRUST	REIT	50075Q107	675	28843	SH	SOLE	04	28843	0	0
KRAMONT REALTY TRUST	REIT	50075Q107	644	27500	SH	SOLE	05	0	0	27500
LA QUINTA PROPERTIES INC	REIT	50419U202	30971	3652300	SH	DEFINED		3652300	0	0
LA QUINTA PROPERTIES INC	REIT	50419U202	143	16968	SH	SOLE	04	16968	0	0
LA QUINTA PROPERTIES INC	REIT	50419U202	1722	203100	SH	SOLE	05	0	0	203100
MAXUS REALTY TRUST INC	REIT	57774B109	4	300	SH	DEFINED		300	0	0
MID-AMERICA APARTMENT COMMUNIT	REIT	59522J103	243	6729	SH	DEFINED		6729	0	0
MID-AMERICA APARTMENT COMMUNIT	REIT	59522J103	57	1581	SH	SOLE	04	1581	0	0
MID-AMERICA APARTMENT COMMUNIT	REIT	59522J103	738	20400	SH	SOLE	05	0	0	20400
MONMOUTH REAL ESTATE INVT CORP	REIT	609720107	18	2200	SH	DEFINED		2200	0	0
MORTGAGEIT HOLDINGS INC	REIT	61915Q108	41	2650	SH	DEFINED		2650	0	0
MORTGAGEIT HOLDINGS INC	REIT	61915Q108	11	750	SH	SOLE	04	750	0	0
MORTGAGEIT HOLDINGS INC	REIT	61915Q108	142	9150	SH	SOLE	05	0	0	9150

NEW CENTURY REIT INC	REIT	6435EV108	8693	186795	SH	DEFINED	186795	0	0
NEW CENTURY REIT INC	REIT	6435EV108	200	4300	SH	SOLE 04	4300	0	0
NEW CENTURY REIT INC	REIT	6435EV108	2594	55750	SH	SOLE 05	0	0	55750
NEWCASTLE INVESTMENT CORP	REIT	65105M108	395	13705	SH	DEFINED	13705	0	0
NEWCASTLE INVESTMENT CORP	REIT	65105M108	95	3300	SH	SOLE 04	3300	0	0
NEWCASTLE INVESTMENT CORP	REIT	65105M108	1142	39600	SH	SOLE 05	0	0	39600
PMC COMMERCIAL TRUST	REIT	693434102	31	2125	SH	DEFINED	2125	0	0
REALTY INCOME CORP.	REIT	756109104	697	30600	SH	DEFINED	30600	0	0
REALTY INCOME CORP.	REIT	756109104	161	7100	SH	SOLE 04	7100	0	0
REALTY INCOME CORP.	REIT	756109104	1959	86000	SH	SOLE 05	0	0	86000
REGENCY CENTERS CORP	REIT	758849103	353	7386	SH	DEFINED	7386	0	0
SENIOR HOUSING PROPERTIES TRUS	REIT	81721M109	327	19614	SH	DEFINED	19614	0	0
SENIOR HOUSING PROPERTIES TRUS	REIT	81721M109	80	4843	SH	SOLE 04	4843	0	0
SENIOR HOUSING PROPERTIES TRUS	REIT	81721M109	1024	61400	SH	SOLE 05	0	0	61400
SHURGARD STORAGE CENTERS INC.	REIT	82567D104	410	10200	SH	DEFINED	10200	0	0
STRATEGIC HOTEL CAPITAL INC	REIT	86272T106	50	3500	SH	DEFINED	3500	0	0
STRATEGIC HOTEL CAPITAL INC	REIT	86272T106	15	1050	SH	SOLE 04	1050	0	0
STRATEGIC HOTEL CAPITAL INC	REIT	86272T106	179	12450	SH	SOLE 05	0	0	12450
TOWN & COUNTRY TRUST	REIT	892081100	205	7763	SH	DEFINED	7763	0	0
TOWN & COUNTRY TRUST	REIT	892081100	45	1716	SH	SOLE 04	1716	0	0
TOWN & COUNTRY TRUST	REIT	892081100	656	24800	SH	SOLE 05	0	0	24800
UNITED DOMINION REALTY TRUST	REIT	910197102	551	26465	SH	DEFINED	26465	0	0
UNITED DOMINION REALTY TRUST	REIT	910197102	1968	94427	SH	SOLE 04	94427	0	0
UNIVERSAL HEALTH RLTY INCOME	REIT	91359E105	113	4127	SH	DEFINED	4127	0	0
UNIVERSAL HEALTH RLTY INCOME	REIT	91359E105	30	1100	SH	SOLE 04	1100	0	0
UNIVERSAL HEALTH RLTY INCOME	REIT	91359E105	368	13400	SH	SOLE 05	0	0	13400
WINSTON HOTELS INC.	REIT	97563A102	95	8355	SH	DEFINED	8355	0	0
WINSTON HOTELS INC.	REIT	97563A102	24	2100	SH	SOLE 04	2100	0	0
WINSTON HOTELS INC.	REIT	97563A102	303	26500	SH	SOLE 05	0	0	26500
CEDAR FAIR -LP	UNDEFINED	150185106	73	2400	SH	DEFINED	2400	0	0
MAGELLAN MIDSTREAM PARTNERS	UNDEFINED	559080106	80	1300	SH	DEFINED	1300	0	0
TC PIPELINES LP	UNDEFINED	87233Q108	39	1100	SH	DEFINED	1100	0	0
VALERO LP	UNDEFINED	91913W104	72	1200	SH	DEFINED	1200	0	0
AVI BIOPHARMA INC	UNIT	002346104	5	2200	SH	DEFINED	2200	0	0
NTL INCORPORATED	WRNT	62940M138	179	117980	SH	DEFINED	117980	0	0

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