

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

May 14, 2003

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: March 31, 2003

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this report:

Name: The Royal Bank of Scotland Group Plc  
Address: PO Box 31  
42 St Andrew Square  
Edinburgh EH2 2YE  
Scotland

13F File Number: 028-05855

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: H Campbell Esq  
Title: Head of Group Secretariat  
Phone: (+44) 0131 523 4711  
Signature, Place and Date of Signing:

H Campbell Esq Edinburgh, Scotland May 10, 2003

Report Type (check only one.):

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

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 5  
 Form 13F Information Table Entry Total: 1392  
 Form 13F Information Table Value Total: \$2,478,767,144

List of Other Included Managers:

| No. | 13F File Number | Name                               |
|-----|-----------------|------------------------------------|
| 14  |                 | Boston Trust Investment Management |
| 10  | 028-05954       | Citizens Bank                      |
| 9   | 028-01255       | National Westminster Bank plc      |
| 7   | 028-05855       | The Royal Bank of Scotland Plc     |
| 13  | 028-02259       | US Trust Co. Boston                |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER         | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | O<br>MA |
|------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| A D A M INC            | COM            | 00088U108 | 25                 | 30124              | SH         |              | DEFINED            | 10      |
| AFLAC INC              | COM            | 001055102 | 2715               | 84724              | SH         |              | DEFINED            | 10      |
| AFLAC INC              | COM            | 001055102 | 248                | 7725               | SH         |              | DEF/OTH            | 10      |
| AFLAC INC              | COM            | 001055102 | 125                | 3900               | SH         |              | DEFINED            | 7       |
| AOL TIME WARNER INC    | COM            | 00184A105 | 462                | 42581              | SH         |              | DEFINED            | 10      |
| AOL TIME WARNER INC    | COM            | 00184A105 | 77                 | 7095               | SH         |              | DEF/OTH            | 10      |
| AOL TIME WARNER INC    | COM            | 00184A105 | 70                 | 6450               | SH         |              | DEFINED            | 13      |
| AOL TIME WARNER INC    | COM            | 00184A105 | 284                | 26150              | SH         |              | DEFINED            | 7       |
| AOL TIME WARNER INC    | COM            | 00184A105 | 94                 | 8635               | SH         |              | DEFINED            | 9       |
| AT&T CORP              | COM NEW        | 001957505 | 66                 | 4099               | SH         |              | DEFINED            | 10      |
| AT&T CORP              | COM NEW        | 001957505 | 72                 | 4414               | SH         |              | DEF/OTH            | 10      |
| AT&T CORP              | COM NEW        | 001957505 | 19                 | 1157               | SH         |              | DEFINED            | 13      |
| AT&T CORP              | COM NEW        | 001957505 | 76                 | 4700               | SH         |              | DEFINED            | 7       |
| AT&T CORP              | COM NEW        | 001957505 | 603                | 37197              | SH         | PUT          | DEFINED            | 7       |
| AT&T CORP              | COM NEW        | 001957505 | 9                  | 550                | SH         |              | DEFINED            | 9       |
| AT&T WIRELESS SVCS INC | COM            | 00209A106 | 243                | 36816              | SH         |              | DEFINED            | 10      |
| AT&T WIRELESS SVCS INC | COM            | 00209A106 | 42                 | 6381               | SH         |              | DEF/OTH            | 10      |
| AT&T WIRELESS SVCS INC | COM            | 00209A106 | 69                 | 10419              | SH         |              | DEFINED            | 13      |
| AVX CORP NEW           | COM            | 002444107 | 140                | 15528              | SH         |              | DEFINED            | 10      |
| AVX CORP NEW           | COM            | 002444107 | 5                  | 500                | SH         |              | DEF/OTH            | 10      |
| ABBOTT LABS            | COM            | 002824100 | 3609               | 95970              | SH         |              | DEFINED            | 10      |
| ABBOTT LABS            | COM            | 002824100 | 732                | 19473              | SH         |              | DEF/OTH            | 10      |
| ABBOTT LABS            | COM            | 002824100 | 1841               | 48959              | SH         |              | DEFINED            | 13      |
| ABBOTT LABS            | COM            | 002824100 | 90                 | 2400               | SH         |              | DEFINED            | 7       |
| ABBOTT LABS            | COM            | 002824100 | 908                | 24140              | SH         |              | DEFINED            | 9       |
| ABBOTT LABS            | COM            | 002824100 | 614                | 16335              | SH         |              | DEF/OTH            | 9       |
| ABERCROMBIE & FITCH CO | CL A           | 002896207 | 1968               | 65550              | SH         |              | DEFINED            | 10      |
| ABERCROMBIE & FITCH CO | CL A           | 002896207 | 0                  | 2                  | SH         |              | DEFINED            | 13      |
| ABLEAUCTIONS COM INC   | COM NEW        | 00371F206 | 5                  | 86046              | SH         |              | DEFINED            | 7       |
| ACXIOM CORP            | COM            | 005125109 | 512                | 30440              | SH         |              | DEFINED            | 13      |
| ADOBE SYS INC          | COM            | 00724F101 | 1989               | 64515              | SH         |              | DEFINED            | 10      |
| ADOBE SYS INC          | COM            | 00724F101 | 49                 | 1575               | SH         |              | DEF/OTH            | 10      |
| ADOBE SYS INC          | COM            | 00724F101 | 8197               | 265890             | SH         |              | DEFINED            | 13      |
| ADOBE SYS INC          | COM            | 00724F101 | 432                | 14000              | SH         |              | DEFINED            | 14      |
| ADTRAN INC             | COM            | 00738A106 | 219                | 6100               | SH         |              | DEFINED            | 10      |
| ADTRAN INC             | COM            | 00738A106 | 11                 | 300                | SH         |              | DEF/OTH            | 10      |
| ADVANCEPCS             | COM            | 00790K109 | 398                | 14058              | SH         |              | DEFINED            | 13      |

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|                              |           |            |           |       |          |    |         |         |   |
|------------------------------|-----------|------------|-----------|-------|----------|----|---------|---------|---|
| ADVENT SOFTWARE INC          | COM       |            | 007974108 | 193   | 15875    | SH | DEFINED | 13      |   |
| AFFILIATED COMPUTER SERVICES | CL A      |            | 008190100 | 9630  | 217582   | SH | DEFINED | 13      |   |
| AFFILIATED COMPUTER SERVICES | CL A      |            | 008190100 | 257   | 5800     | SH | DEFINED | 14      |   |
| AGILENT TECHNOLOGIES INC     | COM       |            | 00846U101 | 97    | 7396     | SH | DEFINED | 10      |   |
| AGILENT TECHNOLOGIES INC     | COM       |            | 00846U101 | 58    | 4421     | SH | DEF/OTH | 10      |   |
| AGILENT TECHNOLOGIES INC     | COM       |            | 00846U101 | 220   | 16748    | SH | DEFINED | 13      |   |
| AGILENT TECHNOLOGIES INC     | COM       |            | 00846U101 | 7     | 534      | SH | DEFINED | 7       |   |
| AGILENT TECHNOLOGIES INC     | DBCV      | 3.000%12/0 | 00846UAB7 | 54750 | 60000000 | SH | DEFINED | 9       |   |
| AIR PRODS & CHEMS INC        | COM       |            | 009158106 | 721   | 17405    | SH | DEFINED | 10      |   |
| AIR PRODS & CHEMS INC        | COM       |            | 009158106 | 242   | 5847     | SH | DEF/OTH | 10      |   |
| AIR PRODS & CHEMS INC        | COM       |            | 009158106 | 7273  | 175543   | SH | DEFINED | 13      |   |
| AIR PRODS & CHEMS INC        | COM       |            | 009158106 | 953   | 23000    | SH | DEFINED | 14      |   |
| AIRGAS INC                   | COM       |            | 009363102 | 196   | 10600    | SH | DEFINED | 13      |   |
| ALBERTO CULVER CO            | CL B CONV |            | 013068101 | 1107  | 22468    | SH | DEFINED | 10      |   |
| ALBERTO CULVER CO            | CL B CONV |            | 013068101 | 138   | 2805     | SH | DEF/OTH | 10      |   |
| ALBERTO CULVER CO            | CL B CONV |            | 013068101 | 214   | 4340     | SH | DEFINED | 13      |   |
| ALBERTO CULVER CO            | CL A      |            | 013068200 | 14226 | 296675   | SH | DEFINED | 13      |   |
| ALBERTO CULVER CO            | CL A      |            | 013068200 | 1127  | 23500    | SH | DEFINED | 14      |   |
| ALBERTSONS INC               | COM       |            | 013104104 | 294   | 15600    | SH | DEFINED | 13      |   |
| ALCOA INC                    | COM       |            | 013817101 | 2891  | 149153   | SH | DEFINED | 10      |   |
| ALCOA INC                    | COM       |            | 013817101 | 50    | 2600     | SH | DEF/OTH | 10      |   |
| ALCOA INC                    | COM       |            | 013817101 | 12    | 624      | SH | DEFINED | 13      |   |
| ALLERGAN INC                 | COM       |            | 018490102 | 819   | 12000    | SH | DEFINED | 10      |   |
| ALLERGAN INC                 | COM       |            | 018490102 | 95    | 1400     | SH | DEF/OTH | 10      |   |
| ALLERGAN INC                 | COM       |            | 018490102 | 14    | 200      | SH | DEFINED | 7       |   |
| ALLSTATE CORP                | COM       |            | 020002101 | 4389  | 132312   | SH | DEFINED | 10      |   |
| ALLSTATE CORP                | COM       |            | 020002101 | 109   | 3287     | SH | DEF/OTH | 10      |   |
| ALLSTATE CORP                | COM       |            | 020002101 | 257   | 7734     | SH | DEFINED | 13      |   |
| ALLTEL CORP                  | COM       |            | 020039103 | 768   | 17164    | SH | DEFINED | 10      |   |
| ALLTEL CORP                  | COM       |            | 020039103 | 133   | 2975     | SH | DEF/OTH | 10      |   |
| ALLTEL CORP                  | COM       |            | 020039103 | 5852  | 130737   | SH | DEFINED | 13      |   |
| ALLTEL CORP                  | COM       |            | 020039103 | 322   | 7200     | SH | DEFINED | 14      |   |
| ALLTEL CORP                  | COM       |            | 020039103 | 16    | 355      | SH | DEFINED | 7       |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 343   | 11434    | SH | DEFINED | 10      |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 812   | 27101    | SH | DEF/OTH | 10      |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 72    | 2416     | SH | DEFINED | 13      |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 248   | 8275     | SH | DEFINED | 7       |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 335   | 11180    | SH | DEFINED | 9       |   |
| ALTRIA GROUP INC             | COM       |            | 02209S103 | 87    | 2911     | SH | DEF/OTH | 9       |   |
| AMBAC FINL GROUP INC         | COM       |            | 023139108 | 4773  | 94474    | SH | DEFINED | 10      |   |
| AMBAC FINL GROUP INC         | COM       |            | 023139108 | 210   | 4162     | SH | DEF/OTH | 10      |   |
| AMERICAN CAPITAL STRATEGIES  | COM       |            | 024937104 | 423   | 18890    | SH | DEFINED | 13      |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 2095  | 63044    | SH | DEFINED | 10      |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 669   | 20136    | SH | DEF/OTH | 10      |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 575   | 17298    | SH | DEFINED | 13      |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 940   | 28281    | SH | DEFINED | 7       |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 6591  | 198346   | SH | PUT     | DEFINED | 7 |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 1581  | 47577    | SH | DEFINED | 9       |   |
| AMERICAN EXPRESS CO          | COM       |            | 025816109 | 154   | 4640     | SH | DEF/OTH | 9       |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 12544 | 253680   | SH | DEFINED | 10      |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 7301  | 147647   | SH | DEF/OTH | 10      |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 12019 | 243052   | SH | DEFINED | 13      |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 341   | 6900     | SH | DEFINED | 14      |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 2187  | 44224    | SH | DEFINED | 7       |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 2006  | 40569    | SH | DEFINED | 9       |   |
| AMERICAN INTL GROUP INC      | COM       |            | 026874107 | 184   | 3730     | SH | DEF/OTH | 9       |   |
| AMERICAN INTL GROUP INC      | DBCV      | 11/0       | 026874AP2 | 32125 | 50000000 | SH | DEFINED | 9       |   |
| AMERICAN MGMT SYS INC        | COM       |            | 027352103 | 235   | 19490    | SH | DEFINED | 13      |   |
| AMERICAN PWR CONVERSION CORP | COM       |            | 029066107 | 101   | 7100     | SH | DEFINED | 10      |   |
| AMERICAN PWR CONVERSION CORP | COM       |            | 029066107 | 93    | 6500     | SH | DEFINED | 13      |   |
| AMERICAN STS WTR CO          | COM       |            | 029899101 | 12    | 500      | SH | DEFINED | 10      |   |
| AMERICAN STS WTR CO          | COM       |            | 029899101 | 384   | 16052    | SH | DEFINED | 13      |   |

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|                              |     |           |       |         |    |         |    |
|------------------------------|-----|-----------|-------|---------|----|---------|----|
| AMGEN INC                    | COM | 031162100 | 1982  | 34438   | SH | DEFINED | 10 |
| AMGEN INC                    | COM | 031162100 | 346   | 6020    | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM | 031162100 | 8507  | 147813  | SH | DEFINED | 13 |
| AMGEN INC                    | COM | 031162100 | 460   | 8000    | SH | DEFINED | 14 |
| AMGEN INC                    | COM | 031162100 | 656   | 11400   | SH | DEFINED | 7  |
| AMGEN INC                    | COM | 031162100 | 1617  | 28092   | SH | DEFINED | 9  |
| AMGEN INC                    | COM | 031162100 | 156   | 2715    | SH | DEF/OTH | 9  |
| ANADARKO PETE CORP           | COM | 032511107 | 191   | 4196    | SH | DEFINED | 10 |
| ANADARKO PETE CORP           | COM | 032511107 | 67    | 1469    | SH | DEF/OTH | 10 |
| ANADARKO PETE CORP           | COM | 032511107 | 170   | 3739    | SH | DEFINED | 13 |
| ANADARKO PETE CORP           | COM | 032511107 | 182   | 4000    | SH | DEFINED | 14 |
| ANALOG DEVICES INC           | COM | 032654105 | 1316  | 47841   | SH | DEFINED | 10 |
| ANALOG DEVICES INC           | COM | 032654105 | 34    | 1250    | SH | DEF/OTH | 10 |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 5099  | 109394  | SH | DEFINED | 10 |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 94    | 2013    | SH | DEF/OTH | 10 |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 17618 | 377996  | SH | DEFINED | 13 |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 2331  | 50000   | SH | DEFINED | 14 |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 802   | 17200   | SH | DEFINED | 7  |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 171   | 3670    | SH | DEFINED | 9  |
| ANHEUSER BUSCH COS INC       | COM | 035229103 | 37    | 800     | SH | DEF/OTH | 9  |
| ANTHEM INC                   | COM | 03674B104 | 970   | 14642   | SH | DEFINED | 10 |
| ANTHEM INC                   | COM | 03674B104 | 122   | 1845    | SH | DEF/OTH | 10 |
| ANTHEM INC                   | COM | 03674B104 | 7     | 100     | SH | DEFINED | 13 |
| AON CORP                     | COM | 037389103 | 70    | 3400    | SH | DEFINED | 10 |
| AON CORP                     | COM | 037389103 | 33    | 1600    | SH | DEF/OTH | 10 |
| AON CORP                     | COM | 037389103 | 124   | 6000    | SH | DEFINED | 13 |
| APACHE CORP                  | COM | 037411105 | 151   | 2450    | SH | DEFINED | 10 |
| APACHE CORP                  | COM | 037411105 | 34    | 550     | SH | DEF/OTH | 10 |
| APACHE CORP                  | COM | 037411105 | 522   | 8447    | SH | DEFINED | 13 |
| APACHE CORP                  | COM | 037411105 | 185   | 3000    | SH | DEFINED | 14 |
| APOGEE ENTERPRISES INC       | COM | 037598109 | 278   | 33780   | SH | DEFINED | 13 |
| APPLIED MATLS INC            | COM | 038222105 | 1768  | 140554  | SH | DEFINED | 10 |
| APPLIED MATLS INC            | COM | 038222105 | 94    | 7440    | SH | DEF/OTH | 10 |
| APPLIED MATLS INC            | COM | 038222105 | 17638 | 1402059 | SH | DEFINED | 13 |
| APPLIED MATLS INC            | COM | 038222105 | 113   | 9000    | SH | DEFINED | 14 |
| APPLIED MATLS INC            | COM | 038222105 | 63    | 5000    | SH | DEFINED | 7  |
| APTARGROUP INC               | COM | 038336103 | 16050 | 496150  | SH | DEFINED | 13 |
| APTARGROUP INC               | COM | 038336103 | 1423  | 44000   | SH | DEFINED | 14 |
| ASTROPOWER INC               | COM | 04644A101 | 67    | 16124   | SH | DEFINED | 13 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 116   | 18600   | SH | DEFINED | 13 |
| ATMEL CORP                   | COM | 049513104 | 35    | 21800   | SH | DEFINED | 10 |
| ATMEL CORP                   | COM | 049513104 | 11    | 6800    | SH | DEF/OTH | 10 |
| AUTODESK INC                 | COM | 052769106 | 78    | 5100    | SH | DEFINED | 10 |
| AUTODESK INC                 | COM | 052769106 | 657   | 43050   | SH | DEFINED | 13 |
| AUTOLIV INC                  | COM | 052800109 | 500   | 25030   | SH | DEFINED | 13 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4077  | 132415  | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1264  | 41062   | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 17308 | 562116  | SH | DEFINED | 13 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1078  | 35000   | SH | DEFINED | 14 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 31    | 1000    | SH | DEFINED | 7  |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4     | 141     | SH | DEFINED | 9  |
| AUTOZONE INC                 | COM | 053332102 | 292   | 4250    | SH | DEFINED | 10 |
| AUTOZONE INC                 | COM | 053332102 | 14    | 200     | SH | DEF/OTH | 10 |
| AUTOZONE INC                 | COM | 053332102 | 6495  | 94535   | SH | DEFINED | 13 |
| AUTOZONE INC                 | COM | 053332102 | 151   | 2200    | SH | DEFINED | 14 |
| AVERY DENNISON CORP          | COM | 053611109 | 1784  | 30407   | SH | DEFINED | 10 |
| AVERY DENNISON CORP          | COM | 053611109 | 321   | 5476    | SH | DEF/OTH | 10 |
| AVERY DENNISON CORP          | COM | 053611109 | 9827  | 167500  | SH | DEFINED | 13 |
| AVERY DENNISON CORP          | COM | 053611109 | 1643  | 28000   | SH | DEFINED | 14 |
| AVNET INC                    | COM | 053807103 | 104   | 9920    | SH | DEFINED | 10 |
| AVNET INC                    | COM | 053807103 | 21    | 2000    | SH | DEF/OTH | 10 |
| AVON PRODS INC               | COM | 054303102 | 81    | 1425    | SH | DEFINED | 10 |

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|                             |               |           |       |        |    |         |    |
|-----------------------------|---------------|-----------|-------|--------|----|---------|----|
| AVON PRODS INC              | COM           | 054303102 | 30    | 525    | SH | DEF/OTH | 10 |
| AVON PRODS INC              | COM           | 054303102 | 6811  | 119388 | SH | DEFINED | 13 |
| AVON PRODS INC              | COM           | 054303102 | 274   | 4800   | SH | DEFINED | 14 |
| AVON PRODS INC              | COM           | 054303102 | 7     | 125    | SH | DEFINED | 9  |
| BB&T CORP                   | COM           | 054937107 | 492   | 15650  | SH | DEFINED | 10 |
| BB&T CORP                   | COM           | 054937107 | 52    | 1650   | SH | DEF/OTH | 10 |
| BB&T CORP                   | COM           | 054937107 | 31    | 1000   | SH | DEFINED | 13 |
| BJ SVCS CO                  | COM           | 055482103 | 803   | 23350  | SH | DEFINED | 10 |
| BJ SVCS CO                  | COM           | 055482103 | 76    | 2200   | SH | DEFINED | 13 |
| BJS WHOLESALE CLUB INC      | COM           | 05548J106 | 38    | 3400   | SH | DEFINED | 10 |
| BJS WHOLESALE CLUB INC      | COM           | 05548J106 | 584   | 51655  | SH | DEFINED | 13 |
| BP PLC                      | SPONSORED ADR | 055622104 | 3495  | 90568  | SH | DEFINED | 10 |
| BP PLC                      | SPONSORED ADR | 055622104 | 1403  | 36363  | SH | DEF/OTH | 10 |
| BP PLC                      | SPONSORED ADR | 055622104 | 28767 | 745456 | SH | DEFINED | 13 |
| BP PLC                      | SPONSORED ADR | 055622104 | 1583  | 41032  | SH | DEFINED | 14 |
| BP PLC                      | SPONSORED ADR | 055622104 | 341   | 8827   | SH | DEFINED | 9  |
| BAKER HUGHES INC            | COM           | 057224107 | 115   | 3830   | SH | DEFINED | 10 |
| BAKER HUGHES INC            | COM           | 057224107 | 45    | 1500   | SH | DEF/OTH | 10 |
| BAKER HUGHES INC            | COM           | 057224107 | 116   | 3884   | SH | DEFINED | 13 |
| BAKER HUGHES INC            | COM           | 057224107 | 5     | 165    | SH | DEFINED | 9  |
| BALDOR ELEC CO              | COM           | 057741100 | 667   | 31164  | SH | DEFINED | 13 |
| BALDOR ELEC CO              | COM           | 057741100 | 21    | 1000   | SH | DEFINED | 14 |
| BANDAG INC                  | COM           | 059815100 | 484   | 15175  | SH | DEFINED | 13 |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 8928  | 133574 | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 789   | 11798  | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 29527 | 441753 | SH | DEFINED | 13 |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 2480  | 37100  | SH | DEFINED | 14 |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 1096  | 16400  | SH | DEFINED | 7  |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 1789  | 26762  | SH | DEFINED | 9  |
| BANK OF AMERICA CORPORATION | COM           | 060505104 | 120   | 1795   | SH | DEF/OTH | 9  |
| BANK NEW YORK INC           | COM           | 064057102 | 226   | 11000  | SH | DEFINED | 10 |
| BANK NEW YORK INC           | COM           | 064057102 | 187   | 9135   | SH | DEF/OTH | 10 |
| BANK NEW YORK INC           | COM           | 064057102 | 291   | 14180  | SH | DEFINED | 7  |
| BANKNORTH GROUP INC NEW     | COM           | 06646R107 | 1076  | 49327  | SH | DEFINED | 10 |
| BANKNORTH GROUP INC NEW     | COM           | 06646R107 | 150   | 6866   | SH | DEF/OTH | 10 |
| BANKNORTH GROUP INC NEW     | COM           | 06646R107 | 43    | 1970   | SH | DEFINED | 13 |
| BARD C R INC                | COM           | 067383109 | 200   | 3174   | SH | DEF/OTH | 10 |
| BARD C R INC                | COM           | 067383109 | 14282 | 226490 | SH | DEFINED | 13 |
| BARD C R INC                | COM           | 067383109 | 1892  | 30000  | SH | DEFINED | 14 |
| BARNES & NOBLE INC          | COM           | 067774109 | 1911  | 100645 | SH | DEFINED | 10 |
| BARNES & NOBLE INC          | COM           | 067774109 | 32    | 1700   | SH | DEF/OTH | 10 |
| BARR LABS INC               | COM           | 068306109 | 4     | 75     | SH | DEFINED | 10 |
| BARR LABS INC               | COM           | 068306109 | 989   | 17353  | SH | DEFINED | 13 |
| BAXTER INTL INC             | COM           | 071813109 | 196   | 10491  | SH | DEFINED | 10 |
| BAXTER INTL INC             | COM           | 071813109 | 84    | 4482   | SH | DEF/OTH | 10 |
| BAXTER INTL INC             | COM           | 071813109 | 48    | 2594   | SH | DEFINED | 13 |
| BAXTER INTL INC             | COM           | 071813109 | 224   | 12000  | SH | DEFINED | 7  |
| BE AEROSPACE INC            | COM           | 073302101 | 143   | 75000  | SH | DEFINED | 9  |
| BECTON DICKINSON & CO       | COM           | 075887109 | 55    | 1600   | SH | DEFINED | 10 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 38    | 1100   | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 12887 | 374200 | SH | DEFINED | 13 |
| BECTON DICKINSON & CO       | COM           | 075887109 | 1205  | 35000  | SH | DEFINED | 14 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 439   | 12700  | SH | DEFINED | 10 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 83    | 2400   | SH | DEF/OTH | 10 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 1164  | 33700  | SH | DEFINED | 13 |
| BED BATH & BEYOND INC       | COM           | 075896100 | 4     | 126    | SH | DEFINED | 9  |
| BELLSOUTH CORP              | COM           | 079860102 | 2074  | 95694  | SH | DEFINED | 10 |
| BELLSOUTH CORP              | COM           | 079860102 | 830   | 38320  | SH | DEF/OTH | 10 |
| BELLSOUTH CORP              | COM           | 079860102 | 6790  | 313329 | SH | DEFINED | 13 |
| BELLSOUTH CORP              | COM           | 079860102 | 193   | 8900   | SH | DEFINED | 14 |
| BELO CORP                   | COM SER A     | 080555105 | 2313  | 114150 | SH | DEFINED | 10 |
| BELO CORP                   | COM SER A     | 080555105 | 45    | 2231   | SH | DEFINED | 13 |

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|                              |      |                      |       |          |    |         |    |
|------------------------------|------|----------------------|-------|----------|----|---------|----|
| BEMIS INC                    | COM  | 081437105            | 8     | 200      | SH | DEFINED | 10 |
| BEMIS INC                    | COM  | 081437105            | 8638  | 205382   | SH | DEFINED | 13 |
| BEMIS INC                    | COM  | 081437105            | 294   | 7000     | SH | DEFINED | 14 |
| BERKSHIRE HATHAWAY INC DEL   | CL B | 084670207            | 71    | 33       | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B | 084670207            | 675   | 316      | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B | 084670207            | 874   | 409      | SH | DEFINED | 13 |
| BERKSHIRE HATHAWAY INC DEL   | CL B | 084670207            | 24    | 11       | SH | DEFINED | 7  |
| BEST BUY INC                 | COM  | 086516101            | 1056  | 39166    | SH | DEFINED | 10 |
| BEST BUY INC                 | COM  | 086516101            | 34    | 1263     | SH | DEF/OTH | 10 |
| BIOMET INC                   | COM  | 090613100            | 6527  | 212941   | SH | DEFINED | 10 |
| BIOMET INC                   | COM  | 090613100            | 327   | 10675    | SH | DEF/OTH | 10 |
| BIOMET INC                   | COM  | 090613100            | 14959 | 488073   | SH | DEFINED | 13 |
| BIOMET INC                   | COM  | 090613100            | 1321  | 43100    | SH | DEFINED | 14 |
| BLACK & DECKER CORP          | COM  | 091797100            | 203   | 5825     | SH | DEFINED | 10 |
| BLACK & DECKER CORP          | COM  | 091797100            | 53    | 1525     | SH | DEF/OTH | 10 |
| BLACK & DECKER CORP          | COM  | 091797100            | 54    | 1550     | SH | DEFINED | 9  |
| BLOCK H & R INC              | COM  | 093671105            | 115   | 2700     | SH | DEFINED | 10 |
| BLOCK H & R INC              | COM  | 093671105            | 62    | 1450     | SH | DEF/OTH | 10 |
| BLOCK H & R INC              | COM  | 093671105            | 190   | 4440     | SH | DEFINED | 13 |
| BOEING CO                    | COM  | 097023105            | 259   | 10326    | SH | DEFINED | 10 |
| BOEING CO                    | COM  | 097023105            | 197   | 7874     | SH | DEF/OTH | 10 |
| BOEING CO                    | COM  | 097023105            | 22    | 880      | SH | DEFINED | 9  |
| BRIGGS & STRATTON CORP       | COM  | 109043109            | 172   | 4420     | SH | DEFINED | 10 |
| BRIGGS & STRATTON CORP       | COM  | 109043109            | 85    | 2200     | SH | DEF/OTH | 10 |
| BRIGHT HORIZON FAMILY SOLUTI | COM  | 109195107            | 417   | 14865    | SH | DEFINED | 13 |
| BRINKER INTL INC             | COM  | 109641100            | 1784  | 58500    | SH | DEFINED | 10 |
| BRINKER INTL INC             | COM  | 109641100            | 50    | 1650     | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108            | 2067  | 97825    | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108            | 1096  | 51858    | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108            | 3641  | 172298   | SH | DEFINED | 13 |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108            | 76    | 3600     | SH | DEFINED | 7  |
| BRISTOL MYERS SQUIBB CO      | COM  | 110122108            | 64    | 3050     | SH | DEFINED | 9  |
| BROOKLINE BANCORP INC DEL    | COM  | 11373M107            | 234   | 18694    | SH | DEFINED | 13 |
| BROWN FORMAN CORP            | CL A | 115637100            | 417   | 5400     | SH | DEFINED | 13 |
| BROWN FORMAN CORP            | CL B | 115637209            | 250   | 3250     | SH | DEFINED | 7  |
| BURLINGTON NORTHN SANTA FE C | COM  | 12189T104            | 209   | 8410     | SH | DEFINED | 10 |
| BURLINGTON NORTHN SANTA FE C | COM  | 12189T104            | 67    | 2700     | SH | DEF/OTH | 10 |
| BURLINGTON NORTHN SANTA FE C | COM  | 12189T104            | 27    | 1074     | SH | DEFINED | 13 |
| CDW COMPUTER CTRS INC        | COM  | 125129106            | 334   | 8175     | SH | DEFINED | 13 |
| CDW COMPUTER CTRS INC        | COM  | 125129106            | 1756  | 43050    | SH | DEFINED | 7  |
| CIGNA CORP                   | COM  | 125509109            | 1899  | 41545    | SH | DEFINED | 10 |
| CIGNA CORP                   | COM  | 125509109            | 103   | 2250     | SH | DEFINED | 13 |
| CMGI INC                     | COM  | 125750109            | 5     | 6000     | SH | DEFINED | 10 |
| CMGI INC                     | COM  | 125750109            | 4     | 5000     | SH | DEFINED | 13 |
| CVS CORP                     | COM  | 126650100            | 1006  | 42170    | SH | DEFINED | 10 |
| CVS CORP                     | COM  | 126650100            | 250   | 10475    | SH | DEF/OTH | 10 |
| CVS CORP                     | COM  | 126650100            | 5121  | 214737   | SH | DEFINED | 13 |
| CVS CORP                     | COM  | 126650100            | 382   | 16000    | SH | DEFINED | 14 |
| CVS CORP                     | COM  | 126650100            | 12    | 485      | SH | DEFINED | 9  |
| CABOT CORP                   | COM  | 127055101            | 16    | 680      | SH | DEF/OTH | 10 |
| CABOT CORP                   | COM  | 127055101            | 1116  | 46778    | SH | DEFINED | 13 |
| CABOT OIL & GAS CORP         | COM  | 127097103            | 1035  | 43143    | SH | DEFINED | 13 |
| CABOT MICROELECTRONICS CORP  | COM  | 12709P103            | 436   | 10390    | SH | DEFINED | 13 |
| CALPINE CORP                 | NOTE | 4.000%12/2 131347BA3 | 9825  | 15000000 | SH | DEFINED | 9  |
| CAMPBELL SOUP CO             | COM  | 134429109            | 8     | 400      | SH | DEFINED | 10 |
| CAMPBELL SOUP CO             | COM  | 134429109            | 150   | 7155     | SH | DEF/OTH | 10 |
| CAMPBELL SOUP CO             | COM  | 134429109            | 38    | 1800     | SH | DEFINED | 13 |
| CAMPBELL SOUP CO             | COM  | 134429109            | 29    | 1400     | SH | DEFINED | 9  |
| CARDINAL HEALTH INC          | COM  | 14149Y108            | 6980  | 122512   | SH | DEFINED | 10 |
| CARDINAL HEALTH INC          | COM  | 14149Y108            | 295   | 5175     | SH | DEF/OTH | 10 |
| CARDINAL HEALTH INC          | COM  | 14149Y108            | 16070 | 282074   | SH | DEFINED | 13 |
| CARDINAL HEALTH INC          | COM  | 14149Y108            | 541   | 9500     | SH | DEFINED | 14 |

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|                              |      |            |           |        |        |         |         |   |
|------------------------------|------|------------|-----------|--------|--------|---------|---------|---|
| CARDINAL HEALTH INC          | COM  | 14149Y108  | 434       | 7624   | SH     | DEFINED | 7       |   |
| CARDINAL HEALTH INC          | COM  | 14149Y108  | 7         | 116    | SH     | DEFINED | 9       |   |
| CAREER EDUCATION CORP        | COM  | 141665109  | 420       | 8590   | SH     | DEFINED | 13      |   |
| CARLISLE COS INC             | COM  | 142339100  | 11324     | 279685 | SH     | DEFINED | 13      |   |
| CARLISLE COS INC             | COM  | 142339100  | 1174      | 29000  | SH     | DEFINED | 14      |   |
| CATERPILLAR INC DEL          | COM  | 149123101  | 365       | 7425   | SH     | DEFINED | 10      |   |
| CATERPILLAR INC DEL          | COM  | 149123101  | 98        | 2000   | SH     | DEF/OTH | 10      |   |
| CATERPILLAR INC DEL          | COM  | 149123101  | 109       | 2215   | SH     | DEFINED | 13      |   |
| CATERPILLAR INC DEL          | COM  | 149123101  | 418       | 8500   | SH     | DEFINED | 7       |   |
| CENDANT CORP                 | COM  | 151313103  | 22        | 1700   | SH     | DEFINED | 10      |   |
| CENDANT CORP                 | COM  | 151313103  | 1         | 118    | SH     | DEF/OTH | 10      |   |
| CENDANT CORP                 | COM  | 151313103  | 734       | 57790  | SH     | DEFINED | 9       |   |
| CENDANT CORP                 | COM  | 151313103  | 51        | 4000   | SH     | DEF/OTH | 9       |   |
| CENTURYTEL INC               | COM  | 156700106  | 6         | 200    | SH     | DEFINED | 10      |   |
| CENTURYTEL INC               | COM  | 156700106  | 6         | 200    | SH     | DEF/OTH | 10      |   |
| CENTURYTEL INC               | COM  | 156700106  | 3269      | 118444 | SH     | DEFINED | 13      |   |
| CENTURYTEL INC               | COM  | 156700106  | 21        | 750    | SH     | DEFINED | 7       |   |
| CERNER CORP                  | COM  | 156782104  | 16        | 500    | SH     | DEFINED | 10      |   |
| CERNER CORP                  | COM  | 156782104  | 691       | 21335  | SH     | DEFINED | 13      |   |
| CHARLES RIVER ASSOCIATES     | COM  | 159852102  | 171       | 10000  | SH     | DEFINED | 13      |   |
| CHARMING SHOPPES INC         | COM  | 161133103  | 155       | 44275  | SH     | DEFINED | 13      |   |
| CHARTER COMMUNICATIONS INC D | NOTE | 4.750% 6/0 | 16117MAC1 | 85     | 500000 | SH      | DEFINED | 9 |
| CHESAPEAKE ENERGY CORP       | COM  | 165167107  | 361       | 45975  | SH     | DEFINED | 13      |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 7284      | 112668 | SH     | DEFINED | 10      |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 1975      | 30549  | SH     | DEF/OTH | 10      |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 817       | 12640  | SH     | DEFINED | 13      |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 456       | 7051   | SH     | DEFINED | 7       |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 1145      | 17715  | SH     | DEFINED | 9       |   |
| CHEVRONTEXACO CORP           | COM  | 166764100  | 120       | 1860   | SH     | DEF/OTH | 9       |   |
| CHITTENDEN CORP              | COM  | 170228100  | 718       | 27461  | SH     | DEFINED | 13      |   |
| CHUBB CORP                   | COM  | 171232101  | 34        | 769    | SH     | DEFINED | 10      |   |
| CHUBB CORP                   | COM  | 171232101  | 49        | 1100   | SH     | DEF/OTH | 10      |   |
| CHUBB CORP                   | COM  | 171232101  | 4893      | 110410 | SH     | DEFINED | 13      |   |
| CHUBB CORP                   | COM  | 171232101  | 222       | 5000   | SH     | DEFINED | 14      |   |
| CHURCH & DWIGHT INC          | COM  | 171340102  | 210       | 6925   | SH     | DEFINED | 13      |   |
| CINCINNATI FINL CORP         | COM  | 172062101  | 28        | 789    | SH     | DEFINED | 10      |   |
| CINCINNATI FINL CORP         | COM  | 172062101  | 20559     | 586214 | SH     | DEFINED | 13      |   |
| CINCINNATI FINL CORP         | COM  | 172062101  | 1964      | 56000  | SH     | DEFINED | 14      |   |
| CIRCUIT CITY STORE INC       | COM  | 172737108  | 68        | 13100  | SH     | DEFINED | 10      |   |
| CISCO SYS INC                | COM  | 17275R102  | 5060      | 389798 | SH     | DEFINED | 10      |   |
| CISCO SYS INC                | COM  | 17275R102  | 782       | 60223  | SH     | DEF/OTH | 10      |   |
| CISCO SYS INC                | COM  | 17275R102  | 5907      | 455122 | SH     | DEFINED | 13      |   |
| CISCO SYS INC                | COM  | 17275R102  | 337       | 26000  | SH     | DEFINED | 14      |   |
| CISCO SYS INC                | COM  | 17275R102  | 742       | 57163  | SH     | DEFINED | 7       |   |
| CISCO SYS INC                | COM  | 17275R102  | 1181      | 91022  | SH     | DEFINED | 9       |   |
| CISCO SYS INC                | COM  | 17275R102  | 67        | 5130   | SH     | DEF/OTH | 9       |   |
| CINTAS CORP                  | COM  | 172908105  | 97        | 2960   | SH     | DEFINED | 10      |   |
| CINTAS CORP                  | COM  | 172908105  | 686       | 20850  | SH     | DEFINED | 13      |   |
| CINTAS CORP                  | COM  | 172908105  | 132       | 4000   | SH     | DEFINED | 7       |   |
| CITIGROUP INC                | COM  | 172967101  | 10854     | 315065 | SH     | DEFINED | 10      |   |
| CITIGROUP INC                | COM  | 172967101  | 1666      | 48358  | SH     | DEF/OTH | 10      |   |
| CITIGROUP INC                | COM  | 172967101  | 659       | 19124  | SH     | DEFINED | 13      |   |
| CITIGROUP INC                | COM  | 172967101  | 1410      | 40941  | SH     | DEFINED | 7       |   |
| CITIGROUP INC                | COM  | 172967101  | 4945      | 143529 | SH     | PUT     | DEFINED | 7 |
| CITIGROUP INC                | COM  | 172967101  | 2771      | 80446  | SH     | DEFINED | 9       |   |
| CITIGROUP INC                | COM  | 172967101  | 240       | 6975   | SH     | DEF/OTH | 9       |   |
| CITRIX SYS INC               | COM  | 177376100  | 200       | 15200  | SH     | DEFINED | 10      |   |
| CITRIX SYS INC               | COM  | 177376100  | 2         | 160    | SH     | DEF/OTH | 10      |   |
| CLARCOR INC                  | COM  | 179895107  | 1009      | 27885  | SH     | DEFINED | 13      |   |
| CLOROX CO DEL                | COM  | 189054109  | 699       | 15150  | SH     | DEFINED | 10      |   |
| CLOROX CO DEL                | COM  | 189054109  | 259       | 5600   | SH     | DEF/OTH | 10      |   |
| CLOROX CO DEL                | COM  | 189054109  | 6919      | 149855 | SH     | DEFINED | 13      |   |

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|                            |                |           |       |        |    |         |    |
|----------------------------|----------------|-----------|-------|--------|----|---------|----|
| CLOROX CO DEL              | COM            | 189054109 | 923   | 20000  | SH | DEFINED | 14 |
| CLOROX CO DEL              | COM            | 189054109 | 74    | 1600   | SH | DEFINED | 7  |
| COACH INC                  | COM            | 189754104 | 181   | 4728   | SH | DEFINED | 10 |
| COACH INC                  | COM            | 189754104 | 95    | 2486   | SH | DEF/OTH | 10 |
| COCA COLA CO               | COM            | 191216100 | 4535  | 112022 | SH | DEFINED | 10 |
| COCA COLA CO               | COM            | 191216100 | 2712  | 66995  | SH | DEF/OTH | 10 |
| COCA COLA CO               | COM            | 191216100 | 1749  | 43196  | SH | DEFINED | 13 |
| COCA COLA CO               | COM            | 191216100 | 291   | 7184   | SH | DEFINED | 9  |
| COHERENT INC               | COM            | 192479103 | 491   | 26200  | SH | DEFINED | 13 |
| COLGATE PALMOLIVE CO       | COM            | 194162103 | 535   | 9822   | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO       | COM            | 194162103 | 724   | 13300  | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO       | COM            | 194162103 | 12259 | 225184 | SH | DEFINED | 13 |
| COLGATE PALMOLIVE CO       | COM            | 194162103 | 490   | 9000   | SH | DEFINED | 14 |
| COLGATE PALMOLIVE CO       | COM            | 194162103 | 464   | 8522   | SH | DEFINED | 9  |
| COMCAST CORP NEW           | CL A           | 20030N101 | 628   | 21957  | SH | DEFINED | 10 |
| COMCAST CORP NEW           | CL A           | 20030N101 | 239   | 8345   | SH | DEF/OTH | 10 |
| COMCAST CORP NEW           | CL A           | 20030N101 | 227   | 7940   | SH | DEFINED | 13 |
| COMCAST CORP NEW           | CL A           | 20030N101 | 30    | 1055   | SH | DEFINED | 9  |
| COMERICA INC               | COM            | 200340107 | 242   | 6378   | SH | DEFINED | 10 |
| COMERICA INC               | COM            | 200340107 | 90    | 2375   | SH | DEF/OTH | 10 |
| COMMERCIAL METALS CO       | COM            | 201723103 | 411   | 29490  | SH | DEFINED | 13 |
| COMPUTER SCIENCES CORP     | COM            | 205363104 | 1607  | 49385  | SH | DEFINED | 10 |
| COMPUTER SCIENCES CORP     | COM            | 205363104 | 80    | 2450   | SH | DEF/OTH | 10 |
| COMPUTER SCIENCES CORP     | COM            | 205363104 | 7     | 200    | SH | DEFINED | 13 |
| COMPUTER SCIENCES CORP     | COM            | 205363104 | 26    | 800    | SH | DEFINED | 7  |
| COMVERSE TECHNOLOGY INC    | COM PAR \$0.10 | 205862402 | 4719  | 417225 | SH | DEFINED | 13 |
| COMVERSE TECHNOLOGY INC    | COM PAR \$0.10 | 205862402 | 328   | 29000  | SH | DEFINED | 14 |
| CONAGRA FOODS INC          | COM            | 205887102 | 177   | 8795   | SH | DEFINED | 10 |
| CONAGRA FOODS INC          | COM            | 205887102 | 120   | 5975   | SH | DEF/OTH | 10 |
| CONCORD EFS INC            | COM            | 206197105 | 77    | 8150   | SH | DEF/OTH | 10 |
| CONCORD EFS INC            | COM            | 206197105 | 401   | 42650  | SH | DEFINED | 7  |
| CONNECTICUT BANCSHARES INC | COM            | 207540105 | 410   | 9863   | SH | DEFINED | 13 |
| CONOCOPHILLIPS             | COM            | 20825C104 | 2172  | 40516  | SH | DEFINED | 10 |
| CONOCOPHILLIPS             | COM            | 20825C104 | 596   | 11122  | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS             | COM            | 20825C104 | 45    | 846    | SH | DEFINED | 13 |
| CONSOLIDATED EDISON INC    | COM            | 209115104 | 87    | 2250   | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC    | COM            | 209115104 | 171   | 4444   | SH | DEF/OTH | 10 |
| CONSOLIDATED EDISON INC    | COM            | 209115104 | 157   | 4086   | SH | DEFINED | 13 |
| CONSTELLATION BRANDS INC   | CL A           | 21036P108 | 2253  | 99242  | SH | DEFINED | 10 |
| CORINTHIAN COLLEGES INC    | COM            | 218868107 | 915   | 23171  | SH | DEFINED | 13 |
| CORNING INC                | COM            | 219350105 | 24    | 4105   | SH | DEFINED | 10 |
| CORNING INC                | COM            | 219350105 | 34    | 5870   | SH | DEF/OTH | 10 |
| CORNING INC                | COM            | 219350105 | 7     | 1180   | SH | DEFINED | 13 |
| COSTCO WHSL CORP NEW       | COM            | 22160K105 | 33    | 1100   | SH | DEFINED | 10 |
| COSTCO WHSL CORP NEW       | COM            | 22160K105 | 21262 | 708034 | SH | DEFINED | 13 |
| COSTCO WHSL CORP NEW       | COM            | 22160K105 | 2102  | 70000  | SH | DEFINED | 14 |
| COSTCO WHSL CORP NEW       | COM            | 22160K105 | 45    | 1500   | SH | DEFINED | 7  |
| CROWN CASTLE INTL CORP     | COM            | 228227104 | 165   | 30000  | SH | DEFINED | 9  |
| CYTYC CORP                 | COM            | 232946103 | 5     | 400    | SH | DEFINED | 10 |
| CYTYC CORP                 | COM            | 232946103 | 4     | 300    | SH | DEF/OTH | 10 |
| CYTYC CORP                 | COM            | 232946103 | 182   | 13980  | SH | DEFINED | 13 |
| DTE ENERGY CO              | COM            | 233331107 | 5285  | 136735 | SH | DEFINED | 10 |
| DTE ENERGY CO              | COM            | 233331107 | 73    | 1900   | SH | DEF/OTH | 10 |
| DANAHER CORP DEL           | COM            | 235851102 | 672   | 10225  | SH | DEFINED | 10 |
| DANAHER CORP DEL           | COM            | 235851102 | 53    | 800    | SH | DEF/OTH | 10 |
| DARDEN RESTAURANTS INC     | COM            | 237194105 | 179   | 10028  | SH | DEFINED | 10 |
| DARDEN RESTAURANTS INC     | COM            | 237194105 | 125   | 7025   | SH | DEF/OTH | 10 |
| DELL COMPUTER CORP         | COM            | 247025109 | 4932  | 180577 | SH | DEFINED | 10 |
| DELL COMPUTER CORP         | COM            | 247025109 | 311   | 11400  | SH | DEF/OTH | 10 |
| DELL COMPUTER CORP         | COM            | 247025109 | 15052 | 551153 | SH | DEFINED | 13 |
| DELL COMPUTER CORP         | COM            | 247025109 | 1202  | 44000  | SH | DEFINED | 14 |
| DELL COMPUTER CORP         | COM            | 247025109 | 8     | 300    | SH | DEFINED | 7  |



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| DELL COMPUTER CORP          | COM        | 247025109 | 96    | 3520   | SH | DEFINED | 9  |
| DELPHI CORP                 | COM        | 247126105 | 9     | 1350   | SH | DEFINED | 10 |
| DELPHI CORP                 | COM        | 247126105 | 68    | 9973   | SH | DEF/OTH | 10 |
| DELPHI CORP                 | COM        | 247126105 | 2     | 264    | SH | DEFINED | 13 |
| DENTSPLY INTL INC NEW       | COM        | 249030107 | 1554  | 44675  | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW       | COM        | 249030107 | 77    | 2225   | SH | DEF/OTH | 10 |
| DENTSPLY INTL INC NEW       | COM        | 249030107 | 17962 | 516288 | SH | DEFINED | 13 |
| DENTSPLY INTL INC NEW       | COM        | 249030107 | 2261  | 65000  | SH | DEFINED | 14 |
| DEVRY INC DEL               | COM        | 251893103 | 1765  | 94540  | SH | DEFINED | 13 |
| DEVRY INC DEL               | COM        | 251893103 | 93    | 5000   | SH | DEFINED | 14 |
| DEVRY INC DEL               | COM        | 251893103 | 449   | 24070  | SH | DEFINED | 7  |
| DIAGNOSTIC PRODS CORP       | COM        | 252450101 | 838   | 22440  | SH | DEFINED | 13 |
| DIEBOLD INC                 | COM        | 253651103 | 251   | 7387   | SH | DEFINED | 10 |
| DIEBOLD INC                 | COM        | 253651103 | 302   | 8890   | SH | DEF/OTH | 10 |
| DIEBOLD INC                 | COM        | 253651103 | 13098 | 385910 | SH | DEFINED | 13 |
| DIEBOLD INC                 | COM        | 253651103 | 1188  | 35000  | SH | DEFINED | 14 |
| DIGITAL RIV INC             | COM        | 25388B104 | 162   | 11800  | SH | DEFINED | 7  |
| DIME CMNTY BANCSHARES       | COM        | 253922108 | 866   | 37954  | SH | DEFINED | 13 |
| DIONEX CORP                 | COM        | 254546104 | 950   | 28765  | SH | DEFINED | 13 |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 3024  | 177650 | SH | DEFINED | 10 |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 304   | 17870  | SH | DEF/OTH | 10 |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 343   | 20160  | SH | DEFINED | 13 |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 52    | 3080   | SH | DEFINED | 7  |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 5     | 300    | SH | DEFINED | 9  |
| DISNEY WALT CO              | COM DISNEY | 254687106 | 31    | 1800   | SH | DEF/OTH | 9  |
| DOMINION RES INC VA NEW     | COM        | 25746U109 | 2211  | 39939  | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW     | COM        | 25746U109 | 309   | 5588   | SH | DEF/OTH | 10 |
| DOMINION RES INC VA NEW     | COM        | 25746U109 | 11    | 200    | SH | DEFINED | 7  |
| DONALDSON INC               | COM        | 257651109 | 748   | 20460  | SH | DEFINED | 10 |
| DONALDSON INC               | COM        | 257651109 | 4     | 100    | SH | DEF/OTH | 10 |
| DONALDSON INC               | COM        | 257651109 | 17373 | 474930 | SH | DEFINED | 13 |
| DONALDSON INC               | COM        | 257651109 | 2122  | 58000  | SH | DEFINED | 14 |
| DONALDSON INC               | COM        | 257651109 | 48    | 1300   | SH | DEFINED | 7  |
| DONNELLEY R R & SONS CO     | COM        | 257867101 | 378   | 20650  | SH | DEFINED | 10 |
| DONNELLEY R R & SONS CO     | COM        | 257867101 | 154   | 8400   | SH | DEF/OTH | 10 |
| DONNELLEY R R & SONS CO     | COM        | 257867101 | 43    | 2334   | SH | DEFINED | 13 |
| DOVER CORP                  | COM        | 260003108 | 329   | 13600  | SH | DEFINED | 10 |
| DOVER CORP                  | COM        | 260003108 | 5095  | 210353 | SH | DEFINED | 13 |
| DOVER CORP                  | COM        | 260003108 | 339   | 14000  | SH | DEFINED | 14 |
| DOVER CORP                  | COM        | 260003108 | 1599  | 66000  | SH | DEFINED | 7  |
| DOW CHEM CO                 | COM        | 260543103 | 446   | 16145  | SH | DEFINED | 10 |
| DOW CHEM CO                 | COM        | 260543103 | 163   | 5911   | SH | DEF/OTH | 10 |
| DOW CHEM CO                 | COM        | 260543103 | 68    | 2449   | SH | DEFINED | 13 |
| DOW CHEM CO                 | COM        | 260543103 | 28    | 1000   | SH | DEFINED | 9  |
| DU PONT E I DE NEMOURS & CO | COM        | 263534109 | 1757  | 45202  | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO | COM        | 263534109 | 1169  | 30089  | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO | COM        | 263534109 | 141   | 3618   | SH | DEFINED | 13 |
| DU PONT E I DE NEMOURS & CO | COM        | 263534109 | 1270  | 32676  | SH | DEFINED | 9  |
| DU PONT E I DE NEMOURS & CO | COM        | 263534109 | 78    | 2000   | SH | DEF/OTH | 9  |
| DUKE ENERGY CORP            | COM        | 264399106 | 2668  | 183500 | SH | DEFINED | 10 |
| DUKE ENERGY CORP            | COM        | 264399106 | 175   | 12020  | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP            | COM        | 264399106 | 61    | 4200   | SH | DEFINED | 13 |
| DUKE ENERGY CORP            | COM        | 264399106 | 191   | 13150  | SH | DEFINED | 7  |
| DUKE ENERGY CORP            | COM        | 264399106 | 58    | 3994   | SH | DEFINED | 9  |
| DUKE ENERGY CORP            | COM        | 264399106 | 4     | 300    | SH | DEF/OTH | 9  |
| DYCOM INDS INC              | COM        | 267475101 | 1033  | 100000 | SH | DEFINED | 10 |
| DYCOM INDS INC              | COM        | 267475101 | 343   | 33170  | SH | DEF/OTH | 10 |
| DYNEGY INC NEW              | CL A       | 26816Q101 | 196   | 75000  | SH | DEFINED | 9  |
| E M C CORP MASS             | COM        | 268648102 | 1028  | 142237 | SH | DEFINED | 10 |
| E M C CORP MASS             | COM        | 268648102 | 232   | 32060  | SH | DEF/OTH | 10 |
| E M C CORP MASS             | COM        | 268648102 | 1824  | 252270 | SH | DEFINED | 13 |
| E M C CORP MASS             | COM        | 268648102 | 110   | 15200  | SH | DEFINED | 14 |

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|                              |     |           |       |        |    |         |           |
|------------------------------|-----|-----------|-------|--------|----|---------|-----------|
| E M C CORP MASS              | COM | 268648102 | 3     | 400    | SH | DEFINED | 7         |
| E M C CORP MASS              | COM | 268648102 | 628   | 86925  | SH | CALL    | DEFINED 7 |
| E M C CORP MASS              | COM | 268648102 | 4     | 500    | SH | DEFINED | 9         |
| EATON CORP                   | COM | 278058102 | 1852  | 26475  | SH | DEFINED | 13        |
| EATON CORP                   | COM | 278058102 | 350   | 5000   | SH | DEFINED | 14        |
| ECHELON CORP                 | COM | 27874N105 | 131   | 12375  | SH | DEFINED | 13        |
| ECOLAB INC                   | COM | 278865100 | 1312  | 26590  | SH | DEFINED | 10        |
| ECOLAB INC                   | COM | 278865100 | 202   | 4100   | SH | DEF/OTH | 10        |
| ECOLAB INC                   | COM | 278865100 | 11498 | 233085 | SH | DEFINED | 13        |
| ECOLAB INC                   | COM | 278865100 | 1529  | 31000  | SH | DEFINED | 14        |
| EDWARDS AG INC               | COM | 281760108 | 104   | 4000   | SH | DEFINED | 10        |
| EDWARDS AG INC               | COM | 281760108 | 66    | 2550   | SH | DEF/OTH | 10        |
| EDWARDS AG INC               | COM | 281760108 | 244   | 9420   | SH | DEFINED | 13        |
| ELECTRONIC DATA SYS NEW      | COM | 285661104 | 180   | 10235  | SH | DEFINED | 10        |
| ELECTRONIC DATA SYS NEW      | COM | 285661104 | 51    | 2900   | SH | DEF/OTH | 10        |
| ELECTRONIC DATA SYS NEW      | COM | 285661104 | 18    | 1000   | SH | DEFINED | 13        |
| ELECTRONIC DATA SYS NEW      | COM | 285661104 | 366   | 20793  | SH | DEFINED | 9         |
| EMERSON ELEC CO              | COM | 291011104 | 753   | 16610  | SH | DEFINED | 10        |
| EMERSON ELEC CO              | COM | 291011104 | 198   | 4375   | SH | DEF/OTH | 10        |
| EMERSON ELEC CO              | COM | 291011104 | 7737  | 170612 | SH | DEFINED | 13        |
| EMERSON ELEC CO              | COM | 291011104 | 907   | 20000  | SH | DEFINED | 14        |
| ENERGEN CORP                 | COM | 29265N108 | 940   | 29315  | SH | DEFINED | 13        |
| ENTERGY CORP NEW             | COM | 29364G103 | 1399  | 29063  | SH | DEFINED | 10        |
| ENTERGY CORP NEW             | COM | 29364G103 | 208   | 4325   | SH | DEF/OTH | 10        |
| EQUITABLE RES INC            | COM | 294549100 | 5126  | 136659 | SH | DEFINED | 10        |
| EQUITABLE RES INC            | COM | 294549100 | 213   | 5675   | SH | DEF/OTH | 10        |
| EQUITABLE RES INC            | COM | 294549100 | 17    | 450    | SH | DEFINED | 13        |
| EXELON CORP                  | COM | 30161N101 | 318   | 6299   | SH | DEFINED | 10        |
| EXELON CORP                  | COM | 30161N101 | 153   | 3036   | SH | DEF/OTH | 10        |
| EXELON CORP                  | COM | 30161N101 | 25    | 500    | SH | DEFINED | 13        |
| EXXON MOBIL CORP             | COM | 30231G102 | 21536 | 616208 | SH | DEFINED | 10        |
| EXXON MOBIL CORP             | COM | 30231G102 | 9828  | 281193 | SH | DEF/OTH | 10        |
| EXXON MOBIL CORP             | COM | 30231G102 | 31934 | 913716 | SH | DEFINED | 13        |
| EXXON MOBIL CORP             | COM | 30231G102 | 1748  | 50000  | SH | DEFINED | 14        |
| EXXON MOBIL CORP             | COM | 30231G102 | 2022  | 57866  | SH | DEFINED | 7         |
| EXXON MOBIL CORP             | COM | 30231G102 | 2842  | 81309  | SH | DEFINED | 9         |
| EXXON MOBIL CORP             | COM | 30231G102 | 310   | 8871   | SH | DEF/OTH | 9         |
| FPL GROUP INC                | COM | 302571104 | 4564  | 77443  | SH | DEFINED | 10        |
| FPL GROUP INC                | COM | 302571104 | 662   | 11239  | SH | DEF/OTH | 10        |
| FPL GROUP INC                | COM | 302571104 | 112   | 1900   | SH | DEFINED | 13        |
| FEDERAL HOME LN MTG CORP     | COM | 313400301 | 4499  | 84725  | SH | DEFINED | 10        |
| FEDERAL HOME LN MTG CORP     | COM | 313400301 | 689   | 12975  | SH | DEF/OTH | 10        |
| FEDERAL HOME LN MTG CORP     | COM | 313400301 | 276   | 5189   | SH | DEFINED | 13        |
| FEDERAL HOME LN MTG CORP     | COM | 313400301 | 93    | 1750   | SH | DEFINED | 9         |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 6810  | 104215 | SH | DEFINED | 10        |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 329   | 5030   | SH | DEF/OTH | 10        |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 35183 | 538383 | SH | DEFINED | 13        |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 2509  | 38400  | SH | DEFINED | 14        |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 13    | 200    | SH | DEFINED | 7         |
| FEDERAL NATL MTG ASSN        | COM | 313586109 | 87    | 1324   | SH | DEFINED | 9         |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 1644  | 58665  | SH | DEFINED | 10        |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 18    | 631    | SH | DEFINED | 13        |
| FEDEX CORP                   | COM | 31428X106 | 487   | 8850   | SH | DEFINED | 10        |
| FEDEX CORP                   | COM | 31428X106 | 173   | 3150   | SH | DEF/OTH | 10        |
| FEDEX CORP                   | COM | 31428X106 | 980   | 17800  | SH | DEFINED | 13        |
| FIFTH THIRD BANCORP          | COM | 316773100 | 33    | 650    | SH | DEFINED | 10        |
| FIFTH THIRD BANCORP          | COM | 316773100 | 114   | 2277   | SH | DEF/OTH | 10        |
| FIFTH THIRD BANCORP          | COM | 316773100 | 584   | 11617  | SH | DEFINED | 13        |
| FIRST DATA CORP              | COM | 319963104 | 2569  | 69410  | SH | DEFINED | 10        |
| FIRST DATA CORP              | COM | 319963104 | 445   | 12025  | SH | DEF/OTH | 10        |
| FIRST DATA CORP              | COM | 319963104 | 117   | 3152   | SH | DEFINED | 13        |
| FIRST DATA CORP              | COM | 319963104 | 474   | 12800  | SH | DEFINED | 7         |

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|                         |                 |           |       |          |    |         |         |   |
|-------------------------|-----------------|-----------|-------|----------|----|---------|---------|---|
| FIRST DATA CORP         | COM             | 319963104 | 472   | 12754    | SH | DEFINED | 9       |   |
| FIRST DATA CORP         | COM             | 319963104 | 33    | 900      | SH | DEF/OTH | 9       |   |
| FIRST TENN NATL CORP    | COM             | 337162101 | 132   | 3325     | SH | DEFINED | 10      |   |
| FIRST TENN NATL CORP    | COM             | 337162101 | 20    | 500      | SH | DEF/OTH | 10      |   |
| FIRST TENN NATL CORP    | COM             | 337162101 | 136   | 3423     | SH | DEFINED | 13      |   |
| FIRST VA BANKS INC      | COM             | 337477103 | 7498  | 191139   | SH | DEFINED | 13      |   |
| FIRST VA BANKS INC      | COM             | 337477103 | 785   | 20000    | SH | DEFINED | 14      |   |
| FISERV INC              | COM             | 337738108 | 142   | 4500     | SH | DEFINED | 10      |   |
| FISERV INC              | COM             | 337738108 | 32    | 1025     | SH | DEF/OTH | 10      |   |
| FISERV INC              | COM             | 337738108 | 2169  | 68890    | SH | DEFINED | 13      |   |
| FIRSTENERGY CORP        | COM             | 337932107 | 206   | 6555     | SH | DEFINED | 10      |   |
| FIRSTENERGY CORP        | COM             | 337932107 | 27    | 870      | SH | DEF/OTH | 10      |   |
| FLEETBOSTON FINL CORP   | COM             | 339030108 | 2864  | 119915   | SH | DEFINED | 10      |   |
| FLEETBOSTON FINL CORP   | COM             | 339030108 | 1954  | 81844    | SH | DEF/OTH | 10      |   |
| FLEETBOSTON FINL CORP   | COM             | 339030108 | 5557  | 232687   | SH | DEFINED | 13      |   |
| FORD MTR CO DEL         | COM PAR \$0.01  | 345370860 | 101   | 13459    | SH | DEFINED | 10      |   |
| FORD MTR CO DEL         | COM PAR \$0.01  | 345370860 | 35    | 4611     | SH | DEF/OTH | 10      |   |
| FORD MTR CO DEL         | COM PAR \$0.01  | 345370860 | 70    | 9248     | SH | DEFINED | 13      |   |
| FORD MTR CO DEL         | COM PAR \$0.01  | 345370860 | 177   | 23481    | SH | DEFINED | 9       |   |
| FOREST LABS INC         | COM             | 345838106 | 677   | 12550    | SH | DEFINED | 10      |   |
| FOREST LABS INC         | COM             | 345838106 | 227   | 4200     | SH | DEF/OTH | 10      |   |
| FORTUNE BRANDS INC      | COM             | 349631101 | 176   | 4100     | SH | DEFINED | 10      |   |
| FORTUNE BRANDS INC      | COM             | 349631101 | 114   | 2650     | SH | DEF/OTH | 10      |   |
| FORTUNE BRANDS INC      | COM             | 349631101 | 70    | 1638     | SH | DEFINED | 13      |   |
| FRANKLIN RES INC        | COM             | 354613101 | 12    | 355      | SH | DEFINED | 10      |   |
| FRANKLIN RES INC        | COM             | 354613101 | 783   | 23777    | SH | DEFINED | 13      |   |
| FRANKLIN RES INC        | COM             | 354613101 | 362   | 10986    | SH | DEFINED | 7       |   |
| FUELCELL ENERGY INC     | COM             | 35952H106 | 89    | 17590    | SH | DEFINED | 13      |   |
| GAIAM INC               | CL A            | 36268Q103 | 157   | 29323    | SH | DEFINED | 13      |   |
| GALLAGHER ARTHUR J & CO | COM             | 363576109 | 324   | 13200    | SH | DEFINED | 10      |   |
| GALLAGHER ARTHUR J & CO | COM             | 363576109 | 5     | 200      | SH | DEF/OTH | 10      |   |
| GANNETT INC             | COM             | 364730101 | 1583  | 22470    | SH | DEFINED | 10      |   |
| GANNETT INC             | COM             | 364730101 | 40    | 565      | SH | DEF/OTH | 10      |   |
| GANNETT INC             | COM             | 364730101 | 15525 | 220438   | SH | DEFINED | 13      |   |
| GANNETT INC             | COM             | 364730101 | 704   | 10000    | SH | DEFINED | 14      |   |
| GENERAL DYNAMICS CORP   | COM             | 369550108 | 3832  | 69585    | SH | DEFINED | 10      |   |
| GENERAL DYNAMICS CORP   | COM             | 369550108 | 135   | 2450     | SH | DEF/OTH | 10      |   |
| GENERAL DYNAMICS CORP   | COM             | 369550108 | 110   | 2000     | SH | DEFINED | 13      |   |
| GENERAL ELEC CO         | COM             | 369604103 | 25251 | 990232   | SH | DEFINED | 10      |   |
| GENERAL ELEC CO         | COM             | 369604103 | 9725  | 381372   | SH | DEF/OTH | 10      |   |
| GENERAL ELEC CO         | COM             | 369604103 | 15822 | 620453   | SH | DEFINED | 13      |   |
| GENERAL ELEC CO         | COM             | 369604103 | 255   | 10000    | SH | DEFINED | 14      |   |
| GENERAL ELEC CO         | COM             | 369604103 | 1767  | 69290    | SH | DEFINED | 7       |   |
| GENERAL ELEC CO         | COM             | 369604103 | 2504  | 98211    | SH | PUT     | DEFINED | 7 |
| GENERAL ELEC CO         | COM             | 369604103 | 4015  | 157436   | SH | DEFINED | 9       |   |
| GENERAL ELEC CO         | COM             | 369604103 | 501   | 19660    | SH | DEF/OTH | 9       |   |
| GENERAL MLS INC         | COM             | 370334104 | 1001  | 21975    | SH | DEFINED | 10      |   |
| GENERAL MLS INC         | COM             | 370334104 | 310   | 6800     | SH | DEF/OTH | 10      |   |
| GENERAL MLS INC         | COM             | 370334104 | 467   | 10259    | SH | DEFINED | 13      |   |
| GENERAL MTRS CORP       | COM             | 370442105 | 255   | 7576     | SH | DEFINED | 10      |   |
| GENERAL MTRS CORP       | COM             | 370442105 | 295   | 8767     | SH | DEF/OTH | 10      |   |
| GENERAL MTRS CORP       | COM             | 370442105 | 10    | 300      | SH | DEFINED | 13      |   |
| GENESEE & WYO INC       | CL A            | 371559105 | 540   | 34836    | SH | DEFINED | 13      |   |
| GENTEX CORP             | COM             | 371901109 | 73    | 2850     | SH | DEFINED | 10      |   |
| GENTEX CORP             | COM             | 371901109 | 196   | 7700     | SH | DEF/OTH | 10      |   |
| GENTEX CORP             | COM             | 371901109 | 1195  | 46945    | SH | DEFINED | 13      |   |
| GENZYME CORP            | COM GENL DIV    | 372917104 | 149   | 4100     | SH | DEFINED | 10      |   |
| GENZYME CORP            | COM GENL DIV    | 372917104 | 61    | 1682     | SH | DEF/OTH | 10      |   |
| GENZYME CORP            | COM GENL DIV    | 372917104 | 4     | 100      | SH | DEFINED | 13      |   |
| GENZYME CORP            | SDCV 3.000% 5/1 | 372917AK0 | 39000 | 40000000 | SH | DEFINED | 9       |   |
| GILLETTE CO             | COM             | 375766102 | 721   | 23300    | SH | DEFINED | 10      |   |
| GILLETTE CO             | COM             | 375766102 | 152   | 4900     | SH | DEF/OTH | 10      |   |

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|                            |                 |           |      |         |    |         |         |   |
|----------------------------|-----------------|-----------|------|---------|----|---------|---------|---|
| GILLETTE CO                | COM             | 375766102 | 5895 | 190539  | SH | DEFINED | 13      |   |
| GILLETTE CO                | COM             | 375766102 | 155  | 5000    | SH | DEFINED | 14      |   |
| GILLETTE CO                | COM             | 375766102 | 248  | 8000    | SH | DEFINED | 7       |   |
| GILLETTE CO                | COM             | 375766102 | 607  | 19615   | SH | DEFINED | 9       |   |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR   | 37733W105 | 109  | 3087    | SH | DEFINED | 10      |   |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR   | 37733W105 | 191  | 5441    | SH | DEF/OTH | 10      |   |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR   | 37733W105 | 293  | 8338    | SH | DEFINED | 13      |   |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR   | 37733W105 | 24   | 675     | SH | DEFINED | 9       |   |
| GOLDEN WEST FINL CORP DEL  | COM             | 381317106 | 316  | 4400    | SH | DEFINED | 10      |   |
| GOLDEN WEST FINL CORP DEL  | COM             | 381317106 | 36   | 500     | SH | DEF/OTH | 10      |   |
| GOLDEN WEST FINL CORP DEL  | COM             | 381317106 | 7    | 100     | SH | DEFINED | 13      |   |
| GRAINGER W W INC           | COM             | 384802104 | 224  | 5210    | SH | DEFINED | 10      |   |
| GRAINGER W W INC           | COM             | 384802104 | 69   | 1600    | SH | DEF/OTH | 10      |   |
| GRAINGER W W INC           | COM             | 384802104 | 1738 | 40520   | SH | DEFINED | 13      |   |
| GRAINGER W W INC           | COM             | 384802104 | 17   | 400     | SH | DEFINED | 9       |   |
| GREY WOLF INC              | COM             | 397888108 | 285  | 72290   | SH | DEFINED | 13      |   |
| HCA INC                    | COM             | 404119109 | 8    | 200     | SH | DEFINED | 10      |   |
| HCA INC                    | COM             | 404119109 | 14   | 350     | SH | DEF/OTH | 10      |   |
| HCA INC                    | COM             | 404119109 | 970  | 23450   | SH | DEFINED | 9       |   |
| HCA INC                    | COM             | 404119109 | 74   | 1800    | SH | DEF/OTH | 9       |   |
| HSBC HLDGS PLC             | SPON ADR NEW    | 404280406 | 33   | 640     | SH | DEF/OTH | 10      |   |
| HSBC HLDGS PLC             | SPON ADR NEW    | 404280406 | 169  | 3300    | SH | DEFINED | 7       |   |
| HSBC HLDGS PLC             | SPON ADR NEW    | 404280406 | 470  | 9200    | SH | PUT     | DEFINED | 7 |
| HAIN CELESTIAL GROUP INC   | COM             | 405217100 | 212  | 14011   | SH | DEFINED | 13      |   |
| HALLIBURTON CO             | COM             | 406216101 | 90   | 4325    | SH | DEFINED | 10      |   |
| HALLIBURTON CO             | COM             | 406216101 | 110  | 5300    | SH | DEF/OTH | 10      |   |
| HALLIBURTON CO             | COM             | 406216101 | 17   | 800     | SH | DEFINED | 9       |   |
| HANCOCK JOHN FINL SVCS INC | COM             | 41014S106 | 308  | 11096   | SH | DEFINED | 10      |   |
| HANCOCK JOHN FINL SVCS INC | COM             | 41014S106 | 6857 | 246815  | SH | DEFINED | 13      |   |
| HANCOCK JOHN FINL SVCS INC | COM             | 41014S106 | 361  | 13000   | SH | DEFINED | 14      |   |
| HARLEY DAVIDSON INC        | COM             | 412822108 | 717  | 18050   | SH | DEFINED | 10      |   |
| HARLEY DAVIDSON INC        | COM             | 412822108 | 228  | 5750    | SH | DEF/OTH | 10      |   |
| HARLEY DAVIDSON INC        | COM             | 412822108 | 212  | 5350    | SH | DEFINED | 13      |   |
| HEALTHSOUTH CORP           | COM             | 421924101 | 0    | 100000  | SH | DEFINED | 9       |   |
| HEALTHSOUTH CORP           | SDCV 3.250% 4/0 | 421924AF8 | 375  | 3000000 | SH | DEFINED | 9       |   |
| HEINZ H J CO               | COM             | 423074103 | 89   | 3040    | SH | DEFINED | 10      |   |
| HEINZ H J CO               | COM             | 423074103 | 85   | 2900    | SH | DEF/OTH | 10      |   |
| HEINZ H J CO               | COM             | 423074103 | 682  | 23349   | SH | DEFINED | 13      |   |
| HEINZ H J CO               | COM             | 423074103 | 124  | 4232    | SH | DEFINED | 9       |   |
| HEINZ H J CO               | COM             | 423074103 | 32   | 1089    | SH | DEF/OTH | 9       |   |
| HERSHEY FOODS CORP         | COM             | 427866108 | 1329 | 21205   | SH | DEFINED | 10      |   |
| HERSHEY FOODS CORP         | COM             | 427866108 | 199  | 3175    | SH | DEF/OTH | 10      |   |
| HERSHEY FOODS CORP         | COM             | 427866108 | 162  | 2583    | SH | DEFINED | 13      |   |
| HERSHEY FOODS CORP         | COM             | 427866108 | 31   | 500     | SH | DEFINED | 9       |   |
| HEWLETT PACKARD CO         | COM             | 428236103 | 2684 | 172602  | SH | DEFINED | 10      |   |
| HEWLETT PACKARD CO         | COM             | 428236103 | 414  | 26650   | SH | DEF/OTH | 10      |   |
| HEWLETT PACKARD CO         | COM             | 428236103 | 820  | 52751   | SH | DEFINED | 13      |   |
| HEWLETT PACKARD CO         | COM             | 428236103 | 44   | 2800    | SH | DEFINED | 7       |   |
| HEWLETT PACKARD CO         | COM             | 428236103 | 67   | 4340    | SH | DEFINED | 9       |   |
| HIBERNIA CORP              | CL A            | 428656102 | 3862 | 227735  | SH | DEFINED | 10      |   |
| HILLENBRAND INDS INC       | COM             | 431573104 | 85   | 1675    | SH | DEFINED | 10      |   |
| HILLENBRAND INDS INC       | COM             | 431573104 | 5894 | 115605  | SH | DEFINED | 13      |   |
| HILLENBRAND INDS INC       | COM             | 431573104 | 357  | 7000    | SH | DEFINED | 14      |   |
| HOME DEPOT INC             | COM             | 437076102 | 635  | 26058   | SH | DEFINED | 10      |   |
| HOME DEPOT INC             | COM             | 437076102 | 270  | 11075   | SH | DEF/OTH | 10      |   |
| HOME DEPOT INC             | COM             | 437076102 | 6175 | 253491  | SH | DEFINED | 13      |   |
| HOME DEPOT INC             | COM             | 437076102 | 78   | 3200    | SH | DEFINED | 14      |   |
| HOME DEPOT INC             | COM             | 437076102 | 1279 | 52488   | SH | DEFINED | 7       |   |
| HOME DEPOT INC             | COM             | 437076102 | 37   | 1500    | SH | DEFINED | 9       |   |
| HOME DEPOT INC             | COM             | 437076102 | 16   | 660     | SH | DEF/OTH | 9       |   |
| HON INDS INC               | COM             | 438092108 | 165  | 5775    | SH | DEFINED | 10      |   |
| HON INDS INC               | COM             | 438092108 | 4    | 150     | SH | DEF/OTH | 10      |   |

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|                              |                |           |       |        |    |         |           |
|------------------------------|----------------|-----------|-------|--------|----|---------|-----------|
| HON INDS INC                 | COM            | 438092108 | 77    | 2700   | SH | DEFINED | 13        |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 1291  | 77800  | SH | DEFINED | 13        |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 100   | 6000   | SH | DEFINED | 14        |
| HONEYWELL INTL INC           | COM            | 438516106 | 696   | 32567  | SH | DEFINED | 10        |
| HONEYWELL INTL INC           | COM            | 438516106 | 224   | 10492  | SH | DEF/OTH | 10        |
| HONEYWELL INTL INC           | COM            | 438516106 | 29    | 1380   | SH | DEFINED | 13        |
| HORIZON ORGANIC HOLDING      | COM            | 44043T103 | 300   | 23050  | SH | DEFINED | 13        |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 37    | 1200   | SH | DEF/OTH | 10        |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 171   | 5600   | SH | DEFINED | 7         |
| HUBBELL INC                  | CL B           | 443510201 | 45    | 1440   | SH | DEFINED | 10        |
| HUBBELL INC                  | CL B           | 443510201 | 82    | 2632   | SH | DEF/OTH | 10        |
| HUBBELL INC                  | CL B           | 443510201 | 503   | 16072  | SH | DEFINED | 13        |
| HYDROGENICS CORP             | COM            | 448882100 | 188   | 47525  | SH | DEFINED | 13        |
| IMCO RECYCLING INC           | COM            | 449681105 | 274   | 43125  | SH | DEFINED | 13        |
| IMS HEALTH INC               | COM            | 449934108 | 6     | 400    | SH | DEF/OTH | 10        |
| IMS HEALTH INC               | COM            | 449934108 | 155   | 9909   | SH | DEFINED | 13        |
| IMS HEALTH INC               | COM            | 449934108 | 44    | 2800   | SH | DEFINED | 7         |
| ITT EDUCATIONAL SERVICES INC | COM            | 45068B109 | 987   | 35265  | SH | DEFINED | 13        |
| IDEXX LABS INC               | COM            | 45168D104 | 930   | 26605  | SH | DEFINED | 13        |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 1463  | 25154  | SH | DEFINED | 10        |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 161   | 2765   | SH | DEF/OTH | 10        |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 32249 | 554577 | SH | DEFINED | 13        |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 2122  | 36500  | SH | DEFINED | 14        |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 2423  | 41664  | SH | DEFINED | 7         |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 5     | 85     | SH | DEFINED | 9         |
| INDEPENDENT BANK CORP MASS   | COM            | 453836108 | 1251  | 62500  | SH | DEFINED | 10        |
| INSITUFORM TECHNOLOGIES INC  | CL A           | 457667103 | 454   | 33770  | SH | DEFINED | 13        |
| INTEGRATED DEVICE TECHNOLOGY | COM            | 458118106 | 1     | 100    | SH | DEFINED | 10        |
| INTEGRATED DEVICE TECHNOLOGY | COM            | 458118106 | 79    | 10000  | SH | DEFINED | 13        |
| INTEL CORP                   | COM            | 458140100 | 8352  | 513048 | SH | DEFINED | 10        |
| INTEL CORP                   | COM            | 458140100 | 1118  | 68657  | SH | DEF/OTH | 10        |
| INTEL CORP                   | COM            | 458140100 | 16217 | 996154 | SH | DEFINED | 13        |
| INTEL CORP                   | COM            | 458140100 | 1074  | 66000  | SH | DEFINED | 14        |
| INTEL CORP                   | COM            | 458140100 | 937   | 57550  | SH | DEFINED | 7         |
| INTEL CORP                   | COM            | 458140100 | 612   | 37593  | SH | PUT     | DEFINED 7 |
| INTEL CORP                   | COM            | 458140100 | 1089  | 66878  | SH | DEFINED | 9         |
| INTEL CORP                   | COM            | 458140100 | 72    | 4430   | SH | DEF/OTH | 9         |
| INTERFACE INC                | CL A           | 458665106 | 68    | 20685  | SH | DEFINED | 13        |
| INTERNAP NETWORK SVCS CORP   | COM            | 45885A102 | 10    | 25000  | SH | DEFINED | 7         |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 14493 | 184783 | SH | DEFINED | 10        |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 2872  | 36625  | SH | DEF/OTH | 10        |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 20480 | 261127 | SH | DEFINED | 13        |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1294  | 16500  | SH | DEFINED | 14        |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 744   | 9485   | SH | DEFINED | 7         |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 6753  | 86101  | SH | PUT     | DEFINED 7 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 2180  | 27791  | SH | DEFINED | 9         |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 185   | 2357   | SH | DEF/OTH | 9         |
| INTL PAPER CO                | COM            | 460146103 | 106   | 3140   | SH | DEFINED | 10        |
| INTL PAPER CO                | COM            | 460146103 | 47    | 1400   | SH | DEF/OTH | 10        |
| INTL PAPER CO                | COM            | 460146103 | 70    | 2074   | SH | DEFINED | 13        |
| INTL PAPER CO                | COM            | 460146103 | 963   | 28500  | SH | DEFINED | 7         |
| INTL PAPER CO                | COM            | 460146103 | 1288  | 38120  | SH | DEFINED | 9         |
| INTL PAPER CO                | COM            | 460146103 | 182   | 5370   | SH | DEF/OTH | 9         |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 118   | 12675  | SH | DEFINED | 10        |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 28    | 3024   | SH | DEF/OTH | 10        |
| INTUIT                       | COM            | 461202103 | 29    | 789    | SH | DEFINED | 13        |
| INTUIT                       | COM            | 461202103 | 186   | 5000   | SH | DEFINED | 7         |
| INTUIT                       | COM            | 461202103 | 3     | 80     | SH | DEFINED | 9         |
| INVACARE CORP                | COM            | 461203101 | 882   | 28000  | SH | DEFINED | 13        |
| IONICS INC                   | COM            | 462218108 | 184   | 11145  | SH | DEFINED | 13        |
| IRON MTN INC PA              | COM            | 462846106 | 581   | 15200  | SH | DEFINED | 7         |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 342   | 8854   | SH | DEFINED | 9         |

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|                         |                |           |       |         |    |         |           |
|-------------------------|----------------|-----------|-------|---------|----|---------|-----------|
| ISHARES INC             | MSCI EMU INDEX | 464286608 | 7     | 175     | SH | DEF/OTH | 9         |
| ISHARES INC             | MSCI UTD KINGD | 464286699 | 146   | 13106   | SH | DEFINED | 9         |
| ISHARES INC             | MSCI UTD KINGD | 464286699 | 3     | 240     | SH | DEF/OTH | 9         |
| ISHARES TR              | S&P 500 INDEX  | 464287200 | 18    | 215     | SH | DEFINED | 13        |
| ISHARES TR              | S&P 500 INDEX  | 464287200 | 728   | 8585    | SH | DEFINED | 9         |
| ISHARES TR              | S&P 500 INDEX  | 464287200 | 43    | 509     | SH | DEF/OTH | 9         |
| ISHARES TR              | MSCI EAFE IDX  | 464287465 | 568   | 6265    | SH | DEFINED | 10        |
| ISHARES TR              | MSCI EAFE IDX  | 464287465 | 136   | 1501    | SH | DEF/OTH | 10        |
| ISHARES TR              | S&P SMLCAP 600 | 464287804 | 1058  | 11564   | SH | DEFINED | 10        |
| ISHARES TR              | S&P SMLCAP 600 | 464287804 | 94    | 1024    | SH | DEF/OTH | 10        |
| ISHARES TR              | S&P SMLCAP 600 | 464287804 | 591   | 6465    | SH | DEFINED | 9         |
| ISHARES TR              | S&P SMLCAP 600 | 464287804 | 5     | 52      | SH | DEF/OTH | 9         |
| JDS UNIPHASE CORP       | COM            | 46612J101 | 6     | 2150    | SH | DEFINED | 10        |
| JDS UNIPHASE CORP       | COM            | 46612J101 | 1     | 200     | SH | DEF/OTH | 10        |
| JDS UNIPHASE CORP       | COM            | 46612J101 | 0     | 130     | SH | DEFINED | 13        |
| JDS UNIPHASE CORP       | COM            | 46612J101 | 86    | 30000   | SH | DEFINED | 7         |
| JDS UNIPHASE CORP       | COM            | 46612J101 | 1     | 500     | SH | DEFINED | 9         |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 1919  | 80925   | SH | DEFINED | 10        |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 1329  | 56066   | SH | DEF/OTH | 10        |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 1234  | 52059   | SH | DEFINED | 13        |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 66    | 2800    | SH | DEFINED | 7         |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 13589 | 573135  | SH | PUT     | DEFINED 7 |
| J P MORGAN CHASE & CO   | COM            | 46625H100 | 1114  | 46980   | SH | DEFINED | 9         |
| JABIL CIRCUIT INC       | COM            | 466313103 | 23    | 1340    | SH | DEFINED | 10        |
| JABIL CIRCUIT INC       | COM            | 466313103 | 247   | 14100   | SH | DEFINED | 13        |
| JABIL CIRCUIT INC       | COM            | 466313103 | 245   | 14000   | SH | DEFINED | 14        |
| JEFFERSON PILOT CORP    | COM            | 475070108 | 501   | 13009   | SH | DEFINED | 10        |
| JEFFERSON PILOT CORP    | COM            | 475070108 | 196   | 5082    | SH | DEF/OTH | 10        |
| JOHNSON & JOHNSON       | COM            | 478160104 | 18075 | 312340  | SH | DEFINED | 10        |
| JOHNSON & JOHNSON       | COM            | 478160104 | 6100  | 105407  | SH | DEF/OTH | 10        |
| JOHNSON & JOHNSON       | COM            | 478160104 | 61270 | 1058745 | SH | DEFINED | 13        |
| JOHNSON & JOHNSON       | COM            | 478160104 | 3426  | 59200   | SH | DEFINED | 14        |
| JOHNSON & JOHNSON       | COM            | 478160104 | 5856  | 101193  | SH | DEFINED | 7         |
| JOHNSON & JOHNSON       | COM            | 478160104 | 2505  | 43279   | SH | DEFINED | 9         |
| JOHNSON & JOHNSON       | COM            | 478160104 | 317   | 5470    | SH | DEF/OTH | 9         |
| JOHNSON CTLS INC        | COM            | 478366107 | 8134  | 112280  | SH | DEFINED | 10        |
| JOHNSON CTLS INC        | COM            | 478366107 | 1095  | 15122   | SH | DEF/OTH | 10        |
| JOHNSON CTLS INC        | COM            | 478366107 | 12664 | 174820  | SH | DEFINED | 13        |
| JOHNSON CTLS INC        | COM            | 478366107 | 1811  | 25000   | SH | DEFINED | 14        |
| JOHNSON CTLS INC        | COM            | 478366107 | 6     | 78      | SH | DEFINED | 9         |
| JONES APPAREL GROUP INC | COM            | 480074103 | 493   | 17961   | SH | DEFINED | 10        |
| JONES APPAREL GROUP INC | COM            | 480074103 | 30    | 1100    | SH | DEF/OTH | 10        |
| JONES APPAREL GROUP INC | COM            | 480074103 | 4416  | 160984  | SH | DEFINED | 13        |
| JONES APPAREL GROUP INC | COM            | 480074103 | 302   | 11000   | SH | DEFINED | 14        |
| KLA-TENCOR CORP         | COM            | 482480100 | 40    | 1100    | SH | DEFINED | 10        |
| KLA-TENCOR CORP         | COM            | 482480100 | 4489  | 124900  | SH | DEFINED | 13        |
| KLA-TENCOR CORP         | COM            | 482480100 | 377   | 10500   | SH | DEFINED | 14        |
| KLA-TENCOR CORP         | COM            | 482480100 | 36    | 1000    | SH | DEFINED | 7         |
| KT CORP                 | SPONSORED ADR  | 48268K101 | 1227  | 71450   | SH | DEFINED | 9         |
| K2 INC                  | COM            | 482732104 | 77    | 10000   | SH | DEFINED | 10        |
| KADANT INC              | COM            | 48282T104 | 364   | 22180   | SH | DEFINED | 13        |
| KELLOGG CO              | COM            | 487836108 | 62    | 2010    | SH | DEFINED | 10        |
| KELLOGG CO              | COM            | 487836108 | 6     | 200     | SH | DEF/OTH | 10        |
| KELLOGG CO              | COM            | 487836108 | 331   | 10800   | SH | DEFINED | 13        |
| KELLOGG CO              | COM            | 487836108 | 37    | 1200    | SH | DEFINED | 9         |
| KEYSPAN CORP            | COM            | 49337W100 | 73    | 2251    | SH | DEFINED | 10        |
| KEYSPAN CORP            | COM            | 49337W100 | 19    | 600     | SH | DEF/OTH | 10        |
| KEYSPAN CORP            | COM            | 49337W100 | 1970  | 61095   | SH | DEFINED | 13        |
| KEYSPAN CORP            | COM            | 49337W100 | 97    | 3000    | SH | DEFINED | 14        |
| KIMBERLY CLARK CORP     | COM            | 494368103 | 1546  | 34017   | SH | DEFINED | 10        |
| KIMBERLY CLARK CORP     | COM            | 494368103 | 457   | 10055   | SH | DEF/OTH | 10        |
| KIMBERLY CLARK CORP     | COM            | 494368103 | 10306 | 226713  | SH | DEFINED | 13        |

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|                              |               |           |       |        |    |         |    |
|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| KIMBERLY CLARK CORP          | COM           | 494368103 | 1273  | 28000  | SH | DEFINED | 14 |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 866   | 19050  | SH | DEFINED | 7  |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 1071  | 23549  | SH | DEFINED | 9  |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 63    | 1380   | SH | DEF/OTH | 9  |
| KIMCO REALTY CORP            | COM           | 49446R109 | 5     | 135    | SH | DEFINED | 10 |
| KIMCO REALTY CORP            | COM           | 49446R109 | 207   | 5900   | SH | DEFINED | 13 |
| KOHL'S CORP                  | COM           | 500255104 | 465   | 8225   | SH | DEFINED | 10 |
| KOHL'S CORP                  | COM           | 500255104 | 294   | 5200   | SH | DEF/OTH | 10 |
| KOHL'S CORP                  | COM           | 500255104 | 130   | 2300   | SH | DEFINED | 7  |
| KOHL'S CORP                  | COM           | 500255104 | 3     | 45     | SH | DEFINED | 9  |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 5     | 1525   | SH | DEFINED | 13 |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 67    | 20000  | SH | DEFINED | 9  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 1025  | 44569  | SH | DEFINED | 9  |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 910   | 114000 | SH | DEFINED | 9  |
| KRAFT FOODS INC              | CL A          | 50075N104 | 4975  | 176421 | SH | DEFINED | 10 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 334   | 11850  | SH | DEF/OTH | 10 |
| KROGER CO                    | COM           | 501044101 | 901   | 68500  | SH | DEFINED | 10 |
| KROGER CO                    | COM           | 501044101 | 8     | 625    | SH | DEFINED | 7  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 564   | 14030  | SH | DEFINED | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 8     | 200    | SH | DEF/OTH | 10 |
| LA Z BOY INC                 | COM           | 505336107 | 658   | 38100  | SH | DEFINED | 13 |
| LA Z BOY INC                 | COM           | 505336107 | 259   | 15000  | SH | DEFINED | 14 |
| LANCASTER COLONY CORP        | COM           | 513847103 | 8070  | 210445 | SH | DEFINED | 13 |
| LANCASTER COLONY CORP        | COM           | 513847103 | 422   | 11000  | SH | DEFINED | 14 |
| LANDAUER INC                 | COM           | 51476K103 | 530   | 14448  | SH | DEFINED | 13 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 188   | 6200   | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 110   | 3630   | SH | DEFINED | 7  |
| LEGGETT & PLATT INC          | COM           | 524660107 | 108   | 5900   | SH | DEFINED | 10 |
| LEGGETT & PLATT INC          | COM           | 524660107 | 16823 | 920270 | SH | DEFINED | 13 |
| LEGGETT & PLATT INC          | COM           | 524660107 | 1325  | 72500  | SH | DEFINED | 14 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 1591  | 27543  | SH | DEFINED | 10 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 90    | 1566   | SH | DEF/OTH | 10 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 223   | 3854   | SH | DEFINED | 13 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 12    | 206    | SH | DEFINED | 9  |
| LILLY ELI & CO               | COM           | 532457108 | 1270  | 22215  | SH | DEFINED | 10 |
| LILLY ELI & CO               | COM           | 532457108 | 144   | 2525   | SH | DEF/OTH | 10 |
| LILLY ELI & CO               | COM           | 532457108 | 128   | 2232   | SH | DEFINED | 13 |
| LILLY ELI & CO               | COM           | 532457108 | 129   | 2264   | SH | DEFINED | 7  |
| LILLY ELI & CO               | COM           | 532457108 | 10    | 170    | SH | DEFINED | 9  |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 74    | 2630   | SH | DEFINED | 10 |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 8     | 300    | SH | DEF/OTH | 10 |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 120   | 4289   | SH | DEFINED | 13 |
| LINDSAY MFG CO               | COM           | 535555106 | 219   | 10164  | SH | DEFINED | 13 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 162   | 5250   | SH | DEFINED | 10 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 40    | 1300   | SH | DEF/OTH | 10 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 68    | 2200   | SH | DEFINED | 7  |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 2204  | 71275  | SH | DEFINED | 10 |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 22    | 700    | SH | DEF/OTH | 10 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 254   | 5350   | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 6     | 125    | SH | DEF/OTH | 10 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 6     | 130    | SH | DEFINED | 9  |
| LOWES COS INC                | COM           | 548661107 | 5481  | 134280 | SH | DEFINED | 10 |
| LOWES COS INC                | COM           | 548661107 | 349   | 8555   | SH | DEF/OTH | 10 |
| LOWES COS INC                | COM           | 548661107 | 125   | 3068   | SH | DEFINED | 13 |
| LOWES COS INC                | COM           | 548661107 | 494   | 12100  | SH | DEFINED | 7  |
| LOWES COS INC                | COM           | 548661107 | 885   | 21676  | SH | DEFINED | 9  |
| LOWES COS INC                | COM           | 548661107 | 77    | 1885   | SH | DEF/OTH | 9  |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 16    | 10747  | SH | DEFINED | 10 |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 9     | 6030   | SH | DEF/OTH | 10 |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 37    | 25109  | SH | DEFINED | 13 |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 0     | 195    | SH | DEFINED | 7  |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 0     | 250    | SH | DEFINED | 9  |

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|--------------------------|---------------|-----------|-------|--------|----|---------|----|
| LUXOTTICA GROUP S P A    | SPONSORED ADR | 55068R202 | 728   | 67550  | SH | DEFINED | 7  |
| M & T BK CORP            | COM           | 55261F104 | 287   | 3650   | SH | DEFINED | 10 |
| M & T BK CORP            | COM           | 55261F104 | 71    | 900    | SH | DEF/OTH | 10 |
| MBNA CORP                | COM           | 55262L100 | 1841  | 122355 | SH | DEFINED | 10 |
| MBNA CORP                | COM           | 55262L100 | 161   | 10687  | SH | DEF/OTH | 10 |
| MBNA CORP                | COM           | 55262L100 | 1380  | 91680  | SH | DEFINED | 13 |
| MBNA CORP                | COM           | 55262L100 | 4     | 291    | SH | DEFINED | 9  |
| MKS INSTRUMENT INC       | COM           | 55306N104 | 235   | 18800  | SH | DEFINED | 13 |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 3017  | 70765  | SH | DEFINED | 10 |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 232   | 5450   | SH | DEF/OTH | 10 |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 12497 | 293161 | SH | DEFINED | 13 |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 1168  | 27400  | SH | DEFINED | 14 |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 99    | 2328   | SH | DEFINED | 7  |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 847   | 19865  | SH | DEFINED | 9  |
| MARSH & MCLENNAN COS INC | COM           | 571748102 | 1226  | 28752  | SH | DEF/OTH | 9  |
| MARSHALL & ILSLEY CORP   | COM           | 571834100 | 307   | 12000  | SH | DEFINED | 10 |
| MARSHALL & ILSLEY CORP   | COM           | 571834100 | 18    | 700    | SH | DEF/OTH | 10 |
| MATTEL INC               | COM           | 577081102 | 91    | 4056   | SH | DEFINED | 10 |
| MATTEL INC               | COM           | 577081102 | 44    | 1971   | SH | DEF/OTH | 10 |
| MATTEL INC               | COM           | 577081102 | 99    | 4391   | SH | DEFINED | 13 |
| MAY DEPT STORES CO       | COM           | 577778103 | 133   | 6700   | SH | DEFINED | 10 |
| MAY DEPT STORES CO       | COM           | 577778103 | 73    | 3650   | SH | DEF/OTH | 10 |
| MAY DEPT STORES CO       | COM           | 577778103 | 230   | 11541  | SH | DEFINED | 13 |
| MAY DEPT STORES CO       | COM           | 577778103 | 24    | 1200   | SH | DEFINED | 9  |
| MCCCLATCHY CO            | CL A          | 579489105 | 17874 | 333530 | SH | DEFINED | 13 |
| MCCCLATCHY CO            | CL A          | 579489105 | 1822  | 34000  | SH | DEFINED | 14 |
| MCCORMICK & CO INC       | COM NON VTG   | 579780206 | 235   | 9750   | SH | DEFINED | 10 |
| MCDONALDS CORP           | COM           | 580135101 | 525   | 36300  | SH | DEFINED | 10 |
| MCDONALDS CORP           | COM           | 580135101 | 175   | 12075  | SH | DEF/OTH | 10 |
| MCDONALDS CORP           | COM           | 580135101 | 1638  | 113264 | SH | DEFINED | 13 |
| MCDONALDS CORP           | COM           | 580135101 | 160   | 11050  | SH | DEFINED | 7  |
| MCDONALDS CORP           | COM           | 580135101 | 147   | 10160  | SH | DEFINED | 9  |
| MCDONALDS CORP           | COM           | 580135101 | 69    | 4800   | SH | DEF/OTH | 9  |
| MCGRAW HILL COS INC      | COM           | 580645109 | 4750  | 85453  | SH | DEFINED | 10 |
| MCGRAW HILL COS INC      | COM           | 580645109 | 345   | 6215   | SH | DEF/OTH | 10 |
| MCGRAW HILL COS INC      | COM           | 580645109 | 128   | 2300   | SH | DEFINED | 13 |
| MEDIMMUNE INC            | COM           | 584699102 | 213   | 6475   | SH | DEFINED | 10 |
| MEDIMMUNE INC            | COM           | 584699102 | 8     | 250    | SH | DEF/OTH | 10 |
| MEDTRONIC INC            | COM           | 585055106 | 1401  | 31055  | SH | DEFINED | 10 |
| MEDTRONIC INC            | COM           | 585055106 | 210   | 4650   | SH | DEF/OTH | 10 |
| MEDTRONIC INC            | COM           | 585055106 | 38047 | 843235 | SH | DEFINED | 13 |
| MEDTRONIC INC            | COM           | 585055106 | 2572  | 57000  | SH | DEFINED | 14 |
| MEDTRONIC INC            | COM           | 585055106 | 598   | 13250  | SH | DEFINED | 7  |
| MEDTRONIC INC            | COM           | 585055106 | 1193  | 26432  | SH | DEFINED | 9  |
| MEDTRONIC INC            | COM           | 585055106 | 72    | 1600   | SH | DEF/OTH | 9  |
| MELLON FINL CORP         | COM           | 58551A108 | 538   | 25321  | SH | DEFINED | 10 |
| MELLON FINL CORP         | COM           | 58551A108 | 105   | 4925   | SH | DEF/OTH | 10 |
| MELLON FINL CORP         | COM           | 58551A108 | 51    | 2400   | SH | DEFINED | 13 |
| MELLON FINL CORP         | COM           | 58551A108 | 26    | 1200   | SH | DEFINED | 9  |
| MENTOR GRAPHICS CORP     | COM           | 587200106 | 315   | 35188  | SH | DEFINED | 13 |
| MERCK & CO INC           | COM           | 589331107 | 11019 | 201151 | SH | DEFINED | 10 |
| MERCK & CO INC           | COM           | 589331107 | 3727  | 68027  | SH | DEF/OTH | 10 |
| MERCK & CO INC           | COM           | 589331107 | 29726 | 542638 | SH | DEFINED | 13 |
| MERCK & CO INC           | COM           | 589331107 | 1293  | 23600  | SH | DEFINED | 14 |
| MERCK & CO INC           | COM           | 589331107 | 1017  | 18565  | SH | DEFINED | 7  |
| MERCK & CO INC           | COM           | 589331107 | 1658  | 30269  | SH | DEFINED | 9  |
| MERCK & CO INC           | COM           | 589331107 | 111   | 2029   | SH | DEF/OTH | 9  |
| MERRILL LYNCH & CO INC   | COM           | 590188108 | 451   | 12748  | SH | DEFINED | 10 |
| MERRILL LYNCH & CO INC   | COM           | 590188108 | 238   | 6730   | SH | DEF/OTH | 10 |
| MERRILL LYNCH & CO INC   | COM           | 590188108 | 50    | 1400   | SH | DEFINED | 7  |
| METLIFE INC              | COM           | 59156R108 | 2513  | 95261  | SH | DEFINED | 10 |
| METLIFE INC              | COM           | 59156R108 | 70    | 2650   | SH | DEF/OTH | 10 |



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|                           |            |           |       |         |    |         |           |
|---------------------------|------------|-----------|-------|---------|----|---------|-----------|
| MICROSOFT CORP            | COM        | 594918104 | 9395  | 388082  | SH | DEFINED | 10        |
| MICROSOFT CORP            | COM        | 594918104 | 1705  | 70444   | SH | DEF/OTH | 10        |
| MICROSOFT CORP            | COM        | 594918104 | 26402 | 1090548 | SH | DEFINED | 13        |
| MICROSOFT CORP            | COM        | 594918104 | 2404  | 99300   | SH | DEFINED | 14        |
| MICROSOFT CORP            | COM        | 594918104 | 1428  | 59000   | SH | DEFINED | 7         |
| MICROSOFT CORP            | COM        | 594918104 | 668   | 27600   | SH | PUT     | DEFINED 7 |
| MICROSOFT CORP            | COM        | 594918104 | 2239  | 92499   | SH | DEFINED | 9         |
| MICROSOFT CORP            | COM        | 594918104 | 175   | 7230    | SH | DEF/OTH | 9         |
| MICROCHIP TECHNOLOGY INC  | COM        | 595017104 | 415   | 20850   | SH | DEFINED | 10        |
| MICROCHIP TECHNOLOGY INC  | COM        | 595017104 | 24    | 1200    | SH | DEFINED | 13        |
| MIDCAP SPDR TR            | UNIT SER 1 | 595635103 | 5785  | 77498   | SH | DEFINED | 10        |
| MIDCAP SPDR TR            | UNIT SER 1 | 595635103 | 669   | 8957    | SH | DEF/OTH | 10        |
| MILLER HERMAN INC         | COM        | 600544100 | 1108  | 68805   | SH | DEFINED | 13        |
| MILLER HERMAN INC         | COM        | 600544100 | 64    | 4000    | SH | DEFINED | 14        |
| MILLIPORE CORP            | COM        | 601073109 | 35    | 1075    | SH | DEFINED | 10        |
| MILLIPORE CORP            | COM        | 601073109 | 792   | 24213   | SH | DEFINED | 13        |
| MINE SAFETY APPLIANCES CO | COM        | 602720104 | 212   | 5965    | SH | DEFINED | 13        |
| MINERALS TECHNOLOGIES INC | COM        | 603158106 | 1651  | 43330   | SH | DEFINED | 13        |
| MIRANT CORP               | COM        | 604675108 | 0     | 148     | SH | DEFINED | 10        |
| MIRANT CORP               | COM        | 604675108 | 4     | 2385    | SH | DEF/OTH | 10        |
| MIRANT CORP               | COM        | 604675108 | 2     | 1000    | SH | DEFINED | 13        |
| MIRANT CORP               | COM        | 604675108 | 32    | 20000   | SH | DEFINED | 9         |
| MOHAWK INDS INC           | COM        | 608190104 | 567   | 11830   | SH | DEFINED | 10        |
| MOHAWK INDS INC           | COM        | 608190104 | 38    | 800     | SH | DEF/OTH | 10        |
| MOHAWK INDS INC           | COM        | 608190104 | 204   | 4254    | SH | DEFINED | 13        |
| MOHAWK INDS INC           | COM        | 608190104 | 125   | 2600    | SH | DEFINED | 7         |
| MOLEX INC                 | CL A       | 608554200 | 14    | 773     | SH | DEFINED | 10        |
| MOLEX INC                 | CL A       | 608554200 | 92    | 5000    | SH | DEFINED | 13        |
| MOLEX INC                 | CL A       | 608554200 | 2584  | 140413  | SH | DEFINED | 7         |
| MOODYS CORP               | COM        | 615369105 | 122   | 2635    | SH | DEFINED | 10        |
| MOODYS CORP               | COM        | 615369105 | 30    | 650     | SH | DEF/OTH | 10        |
| MOODYS CORP               | COM        | 615369105 | 239   | 5175    | SH | DEFINED | 13        |
| MOODYS CORP               | COM        | 615369105 | 14    | 300     | SH | DEFINED | 7         |
| MORGAN STANLEY            | COM NEW    | 617446448 | 2117  | 55205   | SH | DEFINED | 10        |
| MORGAN STANLEY            | COM NEW    | 617446448 | 278   | 7248    | SH | DEF/OTH | 10        |
| MORGAN STANLEY            | COM NEW    | 617446448 | 1320  | 34415   | SH | DEFINED | 13        |
| MORGAN STANLEY            | COM NEW    | 617446448 | 458   | 11950   | SH | DEFINED | 7         |
| MORGAN STANLEY            | COM NEW    | 617446448 | 692   | 18055   | SH | DEFINED | 9         |
| MORGAN STANLEY            | COM NEW    | 617446448 | 65    | 1700    | SH | DEF/OTH | 9         |
| MOTOROLA INC              | COM        | 620076109 | 430   | 52083   | SH | DEFINED | 10        |
| MOTOROLA INC              | COM        | 620076109 | 54    | 6500    | SH | DEF/OTH | 10        |
| MOTOROLA INC              | COM        | 620076109 | 95    | 11466   | SH | DEFINED | 13        |
| MOTOROLA INC              | COM        | 620076109 | 21    | 2500    | SH | DEFINED | 7         |
| MYERS INDS INC            | COM        | 628464109 | 482   | 50449   | SH | DEFINED | 13        |
| MYLAN LABS INC            | COM        | 628530107 | 5169  | 179789  | SH | DEFINED | 10        |
| MYLAN LABS INC            | COM        | 628530107 | 21    | 735     | SH | DEF/OTH | 10        |
| NATIONAL CITY CORP        | COM        | 635405103 | 92    | 3300    | SH | DEFINED | 10        |
| NATIONAL CITY CORP        | COM        | 635405103 | 6     | 200     | SH | DEF/OTH | 10        |
| NATIONAL CITY CORP        | COM        | 635405103 | 777   | 27888   | SH | DEFINED | 13        |
| NATIONAL CITY CORP        | COM        | 635405103 | 120   | 4300    | SH | DEFINED | 7         |
| NETWORK ENGINES INC       | COM        | 64121A107 | 3320  | 2228157 | SH | DEFINED | 13        |
| NEW JERSEY RES            | COM        | 646025106 | 748   | 22909   | SH | DEFINED | 13        |
| NEW YORK TIMES CO         | CL A       | 650111107 | 2304  | 53392   | SH | DEFINED | 10        |
| NEW YORK TIMES CO         | CL A       | 650111107 | 100   | 2325    | SH | DEF/OTH | 10        |
| NEW YORK TIMES CO         | CL A       | 650111107 | 302   | 7000    | SH | DEFINED | 13        |
| NEWELL RUBBERMAID INC     | COM        | 651229106 | 1891  | 66700   | SH | DEFINED | 10        |
| NEWELL RUBBERMAID INC     | COM        | 651229106 | 145   | 5125    | SH | DEF/OTH | 10        |
| NEWELL RUBBERMAID INC     | COM        | 651229106 | 3064  | 108084  | SH | DEFINED | 13        |
| NEWELL RUBBERMAID INC     | COM        | 651229106 | 5     | 170     | SH | DEFINED | 9         |
| NIKE INC                  | CL B       | 654106103 | 41    | 800     | SH | DEFINED | 10        |
| NIKE INC                  | CL B       | 654106103 | 6661  | 129550  | SH | DEFINED | 13        |
| NIKE INC                  | CL B       | 654106103 | 514   | 10000   | SH | DEFINED | 14        |

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|                           |               |           |       |        |    |         |    |
|---------------------------|---------------|-----------|-------|--------|----|---------|----|
| NIKE INC                  | CL B          | 654106103 | 41    | 800    | SH | DEFINED | 9  |
| NISOURCE INC              | COM           | 65473P105 | 103   | 5635   | SH | DEFINED | 10 |
| NISOURCE INC              | COM           | 65473P105 | 83    | 4552   | SH | DEF/OTH | 10 |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 701   | 50043  | SH | DEFINED | 10 |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 103   | 7375   | SH | DEF/OTH | 10 |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 3704  | 264399 | SH | DEFINED | 13 |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 98    | 7000   | SH | DEFINED | 14 |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 10    | 700    | SH | DEFINED | 7  |
| NOKIA CORP                | SPONSORED ADR | 654902204 | 8     | 583    | SH | DEFINED | 9  |
| NORFOLK SOUTHERN CORP     | COM           | 655844108 | 121   | 6500   | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP     | COM           | 655844108 | 110   | 5900   | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP     | COM           | 655844108 | 45    | 2425   | SH | DEFINED | 13 |
| NORTHERN TR CORP          | COM           | 665859104 | 24    | 800    | SH | DEFINED | 10 |
| NORTHERN TR CORP          | COM           | 665859104 | 13567 | 445555 | SH | DEFINED | 13 |
| NORTHERN TR CORP          | COM           | 665859104 | 935   | 30700  | SH | DEFINED | 14 |
| NORTHERN TR CORP          | COM           | 665859104 | 296   | 9720   | SH | DEFINED | 7  |
| NORTHERN TR CORP          | COM           | 665859104 | 24    | 800    | SH | DEFINED | 9  |
| NORTHROP GRUMMAN CORP     | COM           | 666807102 | 227   | 2644   | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP     | COM           | 666807102 | 144   | 1675   | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP     | COM           | 666807102 | 317   | 3700   | SH | DEFINED | 13 |
| NORTHWESTERN CORP         | COM           | 668074107 | 74    | 35000  | SH | DEFINED | 9  |
| NSTAR                     | COM           | 67019E107 | 157   | 3924   | SH | DEFINED | 10 |
| NSTAR                     | COM           | 67019E107 | 111   | 2772   | SH | DEF/OTH | 10 |
| NSTAR                     | COM           | 67019E107 | 30    | 759    | SH | DEFINED | 13 |
| NUCOR CORP                | COM           | 670346105 | 2426  | 63555  | SH | DEFINED | 10 |
| NUCOR CORP                | COM           | 670346105 | 25    | 650    | SH | DEF/OTH | 10 |
| NYMOX PHARMACEUTICAL CORP | COM           | 67076P102 | 99    | 26000  | SH | DEFINED | 13 |
| NUVEEN MUN VALUE FD INC   | COM           | 670928100 | 138   | 15000  | SH | DEFINED | 10 |
| NUVEEN MUN VALUE FD INC   | COM           | 670928100 | 159   | 17300  | SH | DEF/OTH | 10 |
| OMNICOM GROUP INC         | COM           | 681919106 | 238   | 4400   | SH | DEFINED | 10 |
| OMNICOM GROUP INC         | COM           | 681919106 | 11    | 200    | SH | DEF/OTH | 10 |
| OMNICOM GROUP INC         | COM           | 681919106 | 6503  | 120055 | SH | DEFINED | 13 |
| OMNICOM GROUP INC         | COM           | 681919106 | 217   | 4000   | SH | DEFINED | 14 |
| ORACLE CORP               | COM           | 68389X105 | 1084  | 99882  | SH | DEFINED | 10 |
| ORACLE CORP               | COM           | 68389X105 | 279   | 25697  | SH | DEF/OTH | 10 |
| ORACLE CORP               | COM           | 68389X105 | 3941  | 363300 | SH | DEFINED | 13 |
| ORACLE CORP               | COM           | 68389X105 | 195   | 18000  | SH | DEFINED | 14 |
| ORACLE CORP               | COM           | 68389X105 | 648   | 59700  | SH | DEFINED | 7  |
| ORACLE CORP               | COM           | 68389X105 | 199   | 18320  | SH | DEFINED | 9  |
| ORACLE CORP               | COM           | 68389X105 | 8     | 721    | SH | DEF/OTH | 9  |
| O REILLY AUTOMOTIVE INC   | COM           | 686091109 | 93    | 3450   | SH | DEFINED | 10 |
| O REILLY AUTOMOTIVE INC   | COM           | 686091109 | 108   | 4000   | SH | DEFINED | 13 |
| PNC FINL SVCS GROUP INC   | COM           | 693475105 | 2232  | 52665  | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC   | COM           | 693475105 | 42    | 1000   | SH | DEF/OTH | 10 |
| PNC FINL SVCS GROUP INC   | COM           | 693475105 | 360   | 8501   | SH | DEFINED | 13 |
| PPG INDS INC              | COM           | 693506107 | 519   | 11515  | SH | DEFINED | 10 |
| PPG INDS INC              | COM           | 693506107 | 166   | 3675   | SH | DEF/OTH | 10 |
| PPG INDS INC              | COM           | 693506107 | 267   | 5920   | SH | DEFINED | 13 |
| PPL CORP                  | COM           | 69351T106 | 135   | 3780   | SH | DEFINED | 10 |
| PPL CORP                  | COM           | 69351T106 | 75    | 2120   | SH | DEF/OTH | 10 |
| PALL CORP                 | COM           | 696429307 | 436   | 21775  | SH | DEFINED | 10 |
| PALL CORP                 | COM           | 696429307 | 79    | 3950   | SH | DEF/OTH | 10 |
| PALL CORP                 | COM           | 696429307 | 0     | 1      | SH | DEFINED | 13 |
| PARKER DRILLING CO        | COM           | 701081101 | 379   | 160000 | SH | DEFINED | 9  |
| PATTERSON DENTAL CO       | COM           | 703412106 | 359   | 7825   | SH | DEFINED | 10 |
| PATTERSON DENTAL CO       | COM           | 703412106 | 5699  | 124088 | SH | DEFINED | 13 |
| PATTERSON DENTAL CO       | COM           | 703412106 | 184   | 4000   | SH | DEFINED | 14 |
| PAYCHEX INC               | COM           | 704326107 | 124   | 4499   | SH | DEFINED | 10 |
| PAYCHEX INC               | COM           | 704326107 | 7     | 250    | SH | DEF/OTH | 10 |
| PAYCHEX INC               | COM           | 704326107 | 1046  | 38075  | SH | DEFINED | 7  |
| PEGASYSTEMS INC           | COM           | 705573103 | 621   | 155760 | SH | DEFINED | 13 |
| PENNFED FINL SVCS INC     | COM           | 708167101 | 755   | 28535  | SH | DEFINED | 13 |

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|                              |               |           |       |         |    |         |         |   |
|------------------------------|---------------|-----------|-------|---------|----|---------|---------|---|
| PEPSICO INC                  | COM           | 713448108 | 11938 | 298443  | SH | DEFINED | 10      |   |
| PEPSICO INC                  | COM           | 713448108 | 3444  | 86110   | SH | DEF/OTH | 10      |   |
| PEPSICO INC                  | COM           | 713448108 | 2083  | 52066   | SH | DEFINED | 13      |   |
| PEPSICO INC                  | COM           | 713448108 | 1166  | 29150   | SH | DEFINED | 7       |   |
| PEPSICO INC                  | COM           | 713448108 | 1466  | 36641   | SH | DEFINED | 9       |   |
| PEPSICO INC                  | COM           | 713448108 | 144   | 3605    | SH | DEF/OTH | 9       |   |
| PERFORMANCE FOOD GROUP CO    | COM           | 713755106 | 302   | 9850    | SH | DEFINED | 7       |   |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 805   | 53114   | SH | PUT     | DEFINED | 7 |
| PFIZER INC                   | COM           | 717081103 | 11953 | 383616  | SH | DEFINED | 10      |   |
| PFIZER INC                   | COM           | 717081103 | 3003  | 96389   | SH | DEF/OTH | 10      |   |
| PFIZER INC                   | COM           | 717081103 | 33712 | 1081908 | SH | DEFINED | 13      |   |
| PFIZER INC                   | COM           | 717081103 | 2343  | 75200   | SH | DEFINED | 14      |   |
| PFIZER INC                   | COM           | 717081103 | 1978  | 63483   | SH | DEFINED | 7       |   |
| PFIZER INC                   | COM           | 717081103 | 2623  | 84188   | SH | DEFINED | 9       |   |
| PFIZER INC                   | COM           | 717081103 | 183   | 5860    | SH | DEF/OTH | 9       |   |
| PHARMACIA CORP               | COM           | 71713U102 | 1067  | 24652   | SH | DEFINED | 10      |   |
| PHARMACIA CORP               | COM           | 71713U102 | 586   | 13540   | SH | DEF/OTH | 10      |   |
| PHARMACIA CORP               | COM           | 71713U102 | 61    | 1400    | SH | DEFINED | 13      |   |
| PHARMACIA CORP               | COM           | 71713U102 | 28    | 650     | SH | DEFINED | 7       |   |
| PHOTON DYNAMICS INC          | COM           | 719364101 | 174   | 10635   | SH | DEFINED | 13      |   |
| PITNEY BOWES INC             | COM           | 724479100 | 1008  | 31575   | SH | DEFINED | 10      |   |
| PITNEY BOWES INC             | COM           | 724479100 | 271   | 8475    | SH | DEF/OTH | 10      |   |
| PITNEY BOWES INC             | COM           | 724479100 | 176   | 5500    | SH | DEFINED | 13      |   |
| PLANTRONICS INC NEW          | COM           | 727493108 | 753   | 51510   | SH | DEFINED | 13      |   |
| PLATO LEARNING INC           | COM           | 72764Y100 | 61    | 13676   | SH | DEFINED | 13      |   |
| POLYCOM INC                  | COM           | 73172K104 | 103   | 12770   | SH | DEFINED | 13      |   |
| PRAXAIR INC                  | COM           | 74005P104 | 323   | 5725    | SH | DEFINED | 10      |   |
| PRAXAIR INC                  | COM           | 74005P104 | 89    | 1575    | SH | DEF/OTH | 10      |   |
| PRAXAIR INC                  | COM           | 74005P104 | 8358  | 148330  | SH | DEFINED | 13      |   |
| PRAXAIR INC                  | COM           | 74005P104 | 158   | 2800    | SH | DEFINED | 14      |   |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 7849  | 329374  | SH | DEFINED | 13      |   |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 1549  | 65000   | SH | DEFINED | 14      |   |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 5     | 200     | SH | DEF/OTH | 10      |   |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 24404 | 899838  | SH | DEFINED | 13      |   |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 1898  | 70000   | SH | DEFINED | 14      |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 13542 | 152077  | SH | DEFINED | 10      |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 2173  | 24400   | SH | DEF/OTH | 10      |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 14791 | 166098  | SH | DEFINED | 13      |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 891   | 10000   | SH | DEFINED | 14      |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 623   | 7000    | SH | DEFINED | 7       |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 267   | 2998    | SH | DEFINED | 9       |   |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 62    | 700     | SH | DEF/OTH | 9       |   |
| QUALCOMM INC                 | COM           | 747525103 | 3477  | 96573   | SH | DEFINED | 10      |   |
| QUALCOMM INC                 | COM           | 747525103 | 140   | 3875    | SH | DEF/OTH | 10      |   |
| QUALCOMM INC                 | COM           | 747525103 | 8     | 225     | SH | DEFINED | 9       |   |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 2520  | 42219   | SH | DEFINED | 10      |   |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 28    | 475     | SH | DEF/OTH | 10      |   |
| QUESTAR CORP                 | COM           | 748356102 | 205   | 6930    | SH | DEFINED | 10      |   |
| QUESTAR CORP                 | COM           | 748356102 | 125   | 4240    | SH | DEF/OTH | 10      |   |
| QUESTAR CORP                 | COM           | 748356102 | 12    | 400     | SH | DEFINED | 13      |   |
| QUIDEL CORP                  | COM           | 74838J101 | 47    | 14295   | SH | DEFINED | 13      |   |
| RAYTHEON CO                  | COM NEW       | 755111507 | 195   | 6883    | SH | DEFINED | 10      |   |
| RAYTHEON CO                  | COM NEW       | 755111507 | 17    | 591     | SH | DEF/OTH | 10      |   |
| RAYTHEON CO                  | COM NEW       | 755111507 | 86    | 3037    | SH | DEFINED | 13      |   |
| REGIONS FINL CORP            | COM           | 758940100 | 482   | 14882   | SH | DEFINED | 10      |   |
| REGIONS FINL CORP            | COM           | 758940100 | 2     | 75      | SH | DEF/OTH | 10      |   |
| RELIANT RES INC              | COM           | 75952B105 | 2     | 459     | SH | DEFINED | 10      |   |
| RELIANT RES INC              | COM           | 75952B105 | 89    | 25000   | SH | DEFINED | 9       |   |
| RENAISSANCE LEARNING INC     | COM           | 75968L105 | 506   | 28688   | SH | DEFINED | 13      |   |
| REPUBLIC BANCORP INC         | COM           | 760282103 | 202   | 17182   | SH | DEFINED | 13      |   |
| RESPIRONICS INC              | COM           | 761230101 | 10    | 300     | SH | DEF/OTH | 10      |   |
| RESPIRONICS INC              | COM           | 761230101 | 6807  | 198050  | SH | DEFINED | 13      |   |

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|                         |                |           |       |        |    |         |    |
|-------------------------|----------------|-----------|-------|--------|----|---------|----|
| RESPIRONICS INC         | COM            | 761230101 | 378   | 11000  | SH | DEFINED | 14 |
| ROBERT HALF INTL INC    | COM            | 770323103 | 210   | 15800  | SH | DEFINED | 7  |
| ROCK-TENN CO            | CL A           | 772739207 | 161   | 12565  | SH | DEFINED | 13 |
| ROSS STORES INC         | COM            | 778296103 | 72    | 2000   | SH | DEFINED | 10 |
| ROSS STORES INC         | COM            | 778296103 | 4318  | 119575 | SH | DEFINED | 13 |
| ROSS STORES INC         | COM            | 778296103 | 289   | 8000   | SH | DEFINED | 14 |
| ROYAL DUTCH PETE CO     | NY REG EUR .56 | 780257804 | 732   | 17966  | SH | DEFINED | 10 |
| ROYAL DUTCH PETE CO     | NY REG EUR .56 | 780257804 | 400   | 9813   | SH | DEF/OTH | 10 |
| ROYAL DUTCH PETE CO     | NY REG EUR .56 | 780257804 | 625   | 15333  | SH | DEFINED | 13 |
| ROYAL DUTCH PETE CO     | NY REG EUR .56 | 780257804 | 28    | 680    | SH | DEFINED | 9  |
| SBC COMMUNICATIONS INC  | COM            | 78387G103 | 1387  | 69125  | SH | DEFINED | 10 |
| SBC COMMUNICATIONS INC  | COM            | 78387G103 | 972   | 48453  | SH | DEF/OTH | 10 |
| SBC COMMUNICATIONS INC  | COM            | 78387G103 | 5612  | 279742 | SH | DEFINED | 13 |
| SBC COMMUNICATIONS INC  | COM            | 78387G103 | 60    | 3000   | SH | DEFINED | 14 |
| SBC COMMUNICATIONS INC  | COM            | 78387G103 | 10    | 500    | SH | DEFINED | 9  |
| SEI INVESTMENTS CO      | COM            | 784117103 | 2043  | 77960  | SH | DEFINED | 10 |
| SEI INVESTMENTS CO      | COM            | 784117103 | 16    | 600    | SH | DEF/OTH | 10 |
| SLM CORP                | COM            | 78442P106 | 3171  | 28585  | SH | DEFINED | 10 |
| SLM CORP                | COM            | 78442P106 | 333   | 3000   | SH | DEF/OTH | 10 |
| SLM CORP                | COM            | 78442P106 | 33    | 300    | SH | DEFINED | 13 |
| SLM CORP                | COM            | 78442P106 | 3     | 31     | SH | DEFINED | 9  |
| SPDR TR                 | UNIT SER 1     | 78462F103 | 8963  | 105769 | SH | DEFINED | 10 |
| SPDR TR                 | UNIT SER 1     | 78462F103 | 1811  | 21372  | SH | DEF/OTH | 10 |
| SPDR TR                 | UNIT SER 1     | 78462F103 | 48    | 562    | SH | DEFINED | 9  |
| SAFEMART INC            | COM NEW        | 786514208 | 424   | 22400  | SH | DEFINED | 10 |
| SAFEMART INC            | COM NEW        | 786514208 | 10    | 550    | SH | DEF/OTH | 10 |
| SAFEMART INC            | COM NEW        | 786514208 | 200   | 10550  | SH | DEFINED | 7  |
| SAFEMART INC            | COM NEW        | 786514208 | 6     | 320    | SH | DEFINED | 9  |
| SAFEMART INC            | COM NEW        | 786514208 | 6     | 340    | SH | DEF/OTH | 9  |
| ST JUDE MED INC         | COM            | 790849103 | 11    | 225    | SH | DEFINED | 10 |
| ST JUDE MED INC         | COM            | 790849103 | 14240 | 292105 | SH | DEFINED | 13 |
| ST JUDE MED INC         | COM            | 790849103 | 1355  | 27800  | SH | DEFINED | 14 |
| SARA LEE CORP           | COM            | 803111103 | 377   | 20135  | SH | DEFINED | 10 |
| SARA LEE CORP           | COM            | 803111103 | 50    | 2671   | SH | DEF/OTH | 10 |
| SARA LEE CORP           | COM            | 803111103 | 309   | 16500  | SH | DEFINED | 13 |
| SARA LEE CORP           | COM            | 803111103 | 34    | 1840   | SH | DEFINED | 9  |
| SCHEIN HENRY INC        | COM            | 806407102 | 1740  | 38575  | SH | DEFINED | 10 |
| SCHEIN HENRY INC        | COM            | 806407102 | 68    | 1500   | SH | DEF/OTH | 10 |
| SCHERING PLOUGH CORP    | COM            | 806605101 | 2886  | 161855 | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP    | COM            | 806605101 | 211   | 11850  | SH | DEF/OTH | 10 |
| SCHERING PLOUGH CORP    | COM            | 806605101 | 325   | 18200  | SH | DEFINED | 13 |
| SCHERING PLOUGH CORP    | COM            | 806605101 | 82    | 4600   | SH | DEFINED | 7  |
| SCHERING PLOUGH CORP    | COM            | 806605101 | 19    | 1080   | SH | DEFINED | 9  |
| SCHLUMBERGER LTD        | COM            | 806857108 | 341   | 8967   | SH | DEFINED | 10 |
| SCHLUMBERGER LTD        | COM            | 806857108 | 141   | 3714   | SH | DEF/OTH | 10 |
| SCHLUMBERGER LTD        | COM            | 806857108 | 3871  | 101849 | SH | DEFINED | 13 |
| SCHLUMBERGER LTD        | COM            | 806857108 | 31    | 814    | SH | DEFINED | 9  |
| SCHOLASTIC CORP         | COM            | 807066105 | 2465  | 91675  | SH | DEFINED | 10 |
| SCHOLASTIC CORP         | COM            | 807066105 | 26    | 950    | SH | DEF/OTH | 10 |
| SCHOLASTIC CORP         | COM            | 807066105 | 472   | 17550  | SH | DEFINED | 13 |
| SCHOOL SPECIALTY INC    | COM            | 807863105 | 279   | 15695  | SH | DEFINED | 13 |
| SCHWAB CHARLES CORP NEW | COM            | 808513105 | 130   | 17943  | SH | DEF/OTH | 10 |
| SCHWAB CHARLES CORP NEW | COM            | 808513105 | 22    | 3000   | SH | DEFINED | 13 |
| SEALED AIR CORP NEW     | COM            | 81211K100 | 2854  | 71125  | SH | DEFINED | 13 |
| SEALED AIR CORP NEW     | COM            | 81211K100 | 401   | 10000  | SH | DEFINED | 14 |
| SEARS ROEBUCK & CO      | COM            | 812387108 | 158   | 6525   | SH | DEFINED | 10 |
| SEARS ROEBUCK & CO      | COM            | 812387108 | 14    | 600    | SH | DEF/OTH | 10 |
| SEARS ROEBUCK & CO      | COM            | 812387108 | 105   | 4363   | SH | DEFINED | 13 |
| SHERWIN WILLIAMS CO     | COM            | 824348106 | 441   | 16675  | SH | DEFINED | 10 |
| SHERWIN WILLIAMS CO     | COM            | 824348106 | 94    | 3550   | SH | DEF/OTH | 10 |
| SHERWIN WILLIAMS CO     | COM            | 824348106 | 39    | 1480   | SH | DEFINED | 13 |
| SHERWIN WILLIAMS CO     | COM            | 824348106 | 26    | 1000   | SH | DEFINED | 7  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 3     | 120     | SH | DEFINED | 9  |
| SIEBERT FINL CORP            | COM            | 826176109 | 62    | 25645   | SH | DEFINED | 13 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 123   | 2775    | SH | DEFINED | 10 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 16    | 350     | SH | DEF/OTH | 10 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 1145  | 25734   | SH | DEFINED | 13 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 64    | 26106   | SH | DEFINED | 7  |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105 | 924   | 27335   | SH | DEFINED | 13 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 12    | 355     | SH | DEFINED | 10 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 17    | 492     | SH | DEF/OTH | 10 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 452   | 12914   | SH | DEFINED | 13 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 0     | 14      | SH | DEF/OTH | 9  |
| SOUTHERN CO                  | COM            | 842587107 | 1278  | 44925   | SH | DEFINED | 10 |
| SOUTHERN CO                  | COM            | 842587107 | 469   | 16475   | SH | DEF/OTH | 10 |
| SOUTHTRUST CORP              | COM            | 844730101 | 248   | 9700    | SH | DEFINED | 10 |
| SOUTHTRUST CORP              | COM            | 844730101 | 38    | 1500    | SH | DEF/OTH | 10 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 504   | 35099   | SH | DEFINED | 10 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 78    | 5464    | SH | DEF/OTH | 10 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 5110  | 355858  | SH | DEFINED | 13 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 140   | 9750    | SH | DEFINED | 14 |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 531   | 38350   | SH | DEFINED | 10 |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 84    | 6100    | SH | DEF/OTH | 10 |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 139   | 10000   | SH | DEFINED | 13 |
| SPIRE CORP                   | COM            | 848565107 | 213   | 74415   | SH | DEFINED | 13 |
| STANLEY WKS                  | COM            | 854616109 | 147   | 6125    | SH | DEFINED | 10 |
| STANLEY WKS                  | COM            | 854616109 | 72    | 3000    | SH | DEF/OTH | 10 |
| STANLEY WKS                  | COM            | 854616109 | 26    | 1104    | SH | DEF/OTH | 9  |
| STAPLES INC                  | COM            | 855030102 | 1707  | 93126   | SH | DEFINED | 10 |
| STAPLES INC                  | COM            | 855030102 | 242   | 13180   | SH | DEF/OTH | 10 |
| STAPLES INC                  | COM            | 855030102 | 109   | 5945    | SH | DEFINED | 13 |
| STATE STR CORP               | COM            | 857477103 | 1847  | 58384   | SH | DEFINED | 10 |
| STATE STR CORP               | COM            | 857477103 | 161   | 5100    | SH | DEF/OTH | 10 |
| STATE STR CORP               | COM            | 857477103 | 17927 | 566783  | SH | DEFINED | 13 |
| STATE STR CORP               | COM            | 857477103 | 1487  | 47000   | SH | DEFINED | 14 |
| STERICYCLE INC               | COM            | 858912108 | 323   | 8600    | SH | DEFINED | 7  |
| STRAYER ED INC               | COM            | 863236105 | 767   | 13975   | SH | DEFINED | 13 |
| STRYKER CORP                 | COM            | 863667101 | 48    | 700     | SH | DEFINED | 10 |
| STRYKER CORP                 | COM            | 863667101 | 85    | 1240    | SH | DEF/OTH | 10 |
| STRYKER CORP                 | COM            | 863667101 | 9245  | 134672  | SH | DEFINED | 13 |
| STRYKER CORP                 | COM            | 863667101 | 796   | 11600   | SH | DEFINED | 14 |
| STRYKER CORP                 | COM            | 863667101 | 2595  | 37800   | SH | DEFINED | 7  |
| STUDENT LN CORP              | COM            | 863902102 | 413   | 4233    | SH | DEFINED | 13 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 220   | 67550   | SH | DEFINED | 10 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 40    | 12120   | SH | DEF/OTH | 10 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 90    | 27720   | SH | DEFINED | 13 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 7     | 2090    | SH | DEFINED | 7  |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 11    | 3300    | SH | DEFINED | 9  |
| SUNGARD DATA SYS INC         | COM            | 867363103 | 1351  | 63425   | SH | DEFINED | 10 |
| SUNGARD DATA SYS INC         | COM            | 867363103 | 75    | 3500    | SH | DEF/OTH | 10 |
| SUNOCO INC                   | COM            | 86764P109 | 1171  | 32022   | SH | DEFINED | 10 |
| SUNOCO INC                   | COM            | 86764P109 | 5     | 150     | SH | DEF/OTH | 10 |
| SUNOCO INC                   | COM            | 86764P109 | 942   | 25762   | SH | DEFINED | 13 |
| SUNTRUST BKS INC             | COM            | 867914103 | 2027  | 38503   | SH | DEFINED | 10 |
| SUNTRUST BKS INC             | COM            | 867914103 | 345   | 6550    | SH | DEF/OTH | 10 |
| SUNTRUST BKS INC             | COM            | 867914103 | 76    | 1450    | SH | DEFINED | 13 |
| SYLVAN LEARNING SYS INC      | COM            | 871399101 | 159   | 10035   | SH | DEFINED | 13 |
| SYMANTEC CORP                | COM            | 871503108 | 6440  | 164359  | SH | DEFINED | 10 |
| SYMANTEC CORP                | COM            | 871503108 | 290   | 7400    | SH | DEF/OTH | 10 |
| SYSCO CORP                   | COM            | 871829107 | 5118  | 201171  | SH | DEFINED | 10 |
| SYSCO CORP                   | COM            | 871829107 | 530   | 20825   | SH | DEF/OTH | 10 |
| SYSCO CORP                   | COM            | 871829107 | 26722 | 1050400 | SH | DEFINED | 13 |
| SYSCO CORP                   | COM            | 871829107 | 2022  | 79500   | SH | DEFINED | 14 |
| SYSCO CORP                   | COM            | 871829107 | 1159  | 45560   | SH | DEFINED | 7  |

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|                              |               |           |       |        |    |         |           |
|------------------------------|---------------|-----------|-------|--------|----|---------|-----------|
| SYSCO CORP                   | COM           | 871829107 | 5     | 179    | SH | DEFINED | 9         |
| TECO ENERGY INC              | COM           | 872375100 | 75    | 7100   | SH | DEFINED | 10        |
| TECO ENERGY INC              | COM           | 872375100 | 47    | 4450   | SH | DEF/OTH | 10        |
| TECO ENERGY INC              | COM           | 872375100 | 1394  | 131166 | SH | DEFINED | 13        |
| TJX COS INC NEW              | COM           | 872540109 | 2704  | 153614 | SH | DEFINED | 10        |
| TJX COS INC NEW              | COM           | 872540109 | 79    | 4500   | SH | DEF/OTH | 10        |
| TJX COS INC NEW              | COM           | 872540109 | 9825  | 558233 | SH | DEFINED | 13        |
| TJX COS INC NEW              | COM           | 872540109 | 422   | 24000  | SH | DEFINED | 14        |
| TXU CORP                     | COM           | 873168108 | 145   | 8150   | SH | DEFINED | 10        |
| TXU CORP                     | COM           | 873168108 | 48    | 2700   | SH | DEF/OTH | 10        |
| TXU CORP                     | COM           | 873168108 | 3     | 150    | SH | DEFINED | 9         |
| TARGET CORP                  | COM           | 87612E106 | 3065  | 104751 | SH | DEFINED | 10        |
| TARGET CORP                  | COM           | 87612E106 | 222   | 7600   | SH | DEF/OTH | 10        |
| TARGET CORP                  | COM           | 87612E106 | 102   | 3500   | SH | DEFINED | 13        |
| TARGET CORP                  | COM           | 87612E106 | 2     | 65     | SH | DEFINED | 9         |
| TELEFLEX INC                 | COM           | 879369106 | 5     | 150    | SH | DEFINED | 10        |
| TELEFLEX INC                 | COM           | 879369106 | 4     | 100    | SH | DEF/OTH | 10        |
| TELEFLEX INC                 | COM           | 879369106 | 18888 | 529065 | SH | DEFINED | 13        |
| TELEFLEX INC                 | COM           | 879369106 | 1589  | 44500  | SH | DEFINED | 14        |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 5086  | 122120 | SH | DEFINED | 13        |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 333   | 8000   | SH | DEFINED | 14        |
| TEXAS INSTRS INC             | COM           | 882508104 | 4678  | 285774 | SH | DEFINED | 10        |
| TEXAS INSTRS INC             | COM           | 882508104 | 286   | 17448  | SH | DEF/OTH | 10        |
| TEXAS INSTRS INC             | COM           | 882508104 | 684   | 41787  | SH | DEFINED | 13        |
| TEXAS INSTRS INC             | COM           | 882508104 | 8593  | 524946 | SH | PUT     | DEFINED 7 |
| TEXAS INSTRS INC             | COM           | 882508104 | 3     | 189    | SH | DEFINED | 9         |
| TEXTRON INC                  | COM           | 883203101 | 155   | 5645   | SH | DEFINED | 10        |
| TEXTRON INC                  | COM           | 883203101 | 63    | 2300   | SH | DEF/OTH | 10        |
| 3M CO                        | COM           | 88579Y101 | 8991  | 69146  | SH | DEFINED | 10        |
| 3M CO                        | COM           | 88579Y101 | 1551  | 11930  | SH | DEF/OTH | 10        |
| 3M CO                        | COM           | 88579Y101 | 2419  | 18605  | SH | DEFINED | 13        |
| 3M CO                        | COM           | 88579Y101 | 384   | 2950   | SH | DEFINED | 7         |
| 3M CO                        | COM           | 88579Y101 | 101   | 780    | SH | DEFINED | 9         |
| 3M CO                        | COM           | 88579Y101 | 11    | 85     | SH | DEF/OTH | 9         |
| TIDEWATER INC                | COM           | 886423102 | 775   | 26975  | SH | DEFINED | 10        |
| TIDEWATER INC                | COM           | 886423102 | 45    | 1550   | SH | DEF/OTH | 10        |
| TIDEWATER INC                | COM           | 886423102 | 50    | 1750   | SH | DEFINED | 7         |
| TIMBERLAND CO                | CL A          | 887100105 | 1013  | 24220  | SH | DEFINED | 13        |
| TREX INC                     | COM           | 89531P105 | 734   | 22735  | SH | DEFINED | 13        |
| TYCO INTL LTD NEW            | COM           | 902124106 | 720   | 56023  | SH | DEFINED | 10        |
| TYCO INTL LTD NEW            | COM           | 902124106 | 168   | 13050  | SH | DEF/OTH | 10        |
| TYCO INTL LTD NEW            | COM           | 902124106 | 91    | 7102   | SH | DEFINED | 13        |
| TYCO INTL LTD NEW            | COM           | 902124106 | 39    | 3000   | SH | DEFINED | 9         |
| UCBH HOLDINGS INC            | COM           | 90262T308 | 563   | 12790  | SH | DEFINED | 13        |
| US BANCORP DEL               | COM NEW       | 902973304 | 1501  | 79071  | SH | DEFINED | 10        |
| US BANCORP DEL               | COM NEW       | 902973304 | 21    | 1107   | SH | DEF/OTH | 10        |
| US BANCORP DEL               | COM NEW       | 902973304 | 107   | 5616   | SH | DEFINED | 13        |
| US BANCORP DEL               | COM NEW       | 902973304 | 147   | 7751   | SH | DEFINED | 7         |
| UNION PAC CORP               | COM           | 907818108 | 476   | 8660   | SH | DEFINED | 10        |
| UNION PAC CORP               | COM           | 907818108 | 466   | 8480   | SH | DEF/OTH | 10        |
| UNION PAC CORP               | COM           | 907818108 | 176   | 3200   | SH | DEFINED | 13        |
| UNION PAC CORP               | COM           | 907818108 | 43    | 790    | SH | DEFINED | 9         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 1201  | 398940 | SH | DEFINED | 9         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 17    | 5800   | SH | DEF/OTH | 9         |
| UNITED NAT FOODS INC         | COM           | 911163103 | 266   | 10440  | SH | DEFINED | 13        |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 449   | 7884   | SH | DEFINED | 10        |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 17    | 300    | SH | DEF/OTH | 10        |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 10054 | 176389 | SH | DEFINED | 13        |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 513   | 9000   | SH | DEFINED | 14        |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 3     | 47     | SH | DEFINED | 9         |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 9047  | 156575 | SH | DEFINED | 10        |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 705   | 12209  | SH | DEF/OTH | 10        |

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| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 2098 | 36317  | SH | DEFINED | 13 |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 760  | 13150  | SH | DEFINED | 7  |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 885  | 15314  | SH | DEFINED | 9  |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 62   | 1075   | SH | DEF/OTH | 9  |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 5139 | 56064  | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 385  | 4195   | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 18   | 200    | SH | DEFINED | 13 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 229  | 2500   | SH | DEFINED | 7  |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 4    | 45     | SH | DEFINED | 9  |
| UNITIL CORP                  | COM            | 913259107 | 106  | 4235   | SH | DEFINED | 10 |
| UNITIL CORP                  | COM            | 913259107 | 174  | 6944   | SH | DEF/OTH | 10 |
| V F CORP                     | COM            | 918204108 | 87   | 2300   | SH | DEFINED | 10 |
| V F CORP                     | COM            | 918204108 | 143  | 3800   | SH | DEFINED | 13 |
| VALUECLICK INC               | COM            | 92046N102 | 87   | 28600  | SH | DEFINED | 9  |
| VANGUARD INDEX TR            | STK MRK VIPERS | 922908769 | 364  | 4582   | SH | DEFINED | 10 |
| VANGUARD INDEX TR            | STK MRK VIPERS | 922908769 | 26   | 324    | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 9920 | 280634 | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 3117 | 88188  | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 2400 | 67906  | SH | DEFINED | 13 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 870  | 24600  | SH | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 18   | 520    | SH | DEFINED | 9  |
| VIACOM INC                   | CL A           | 925524100 | 185  | 5075   | SH | DEFINED | 10 |
| VIACOM INC                   | CL A           | 925524100 | 87   | 2375   | SH | DEF/OTH | 10 |
| VIACOM INC                   | CL A           | 925524100 | 1    | 40     | SH | DEFINED | 13 |
| VIACOM INC                   | CL B           | 925524308 | 2463 | 67451  | SH | DEFINED | 10 |
| VIACOM INC                   | CL B           | 925524308 | 351  | 9600   | SH | DEF/OTH | 10 |
| VIACOM INC                   | CL B           | 925524308 | 146  | 3994   | SH | DEFINED | 13 |
| VIACOM INC                   | CL B           | 925524308 | 497  | 13600  | SH | DEFINED | 7  |
| VIACOM INC                   | CL B           | 925524308 | 16   | 440    | SH | DEFINED | 9  |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 2259 | 221915 | SH | DEFINED | 10 |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 78   | 7650   | SH | DEF/OTH | 10 |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 83   | 8200   | SH | DEFINED | 13 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR  | 92857W100 | 166  | 9120   | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR  | 92857W100 | 228  | 12490  | SH | DEF/OTH | 10 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR  | 92857W100 | 205  | 11260  | SH | DEFINED | 13 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR  | 92857W100 | 63   | 3444   | SH | DEFINED | 9  |
| WABTEC CORP                  | COM            | 929740108 | 418  | 36005  | SH | DEFINED | 13 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 1662 | 48768  | SH | DEFINED | 10 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 413  | 12132  | SH | DEF/OTH | 10 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 7359 | 215996 | SH | DEFINED | 13 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 1192 | 35000  | SH | DEFINED | 14 |
| WAINWRIGHT BK&TR CO BOSTON M | COM            | 930705108 | 510  | 53248  | SH | DEFINED | 13 |
| WAL MART STORES INC          | COM            | 931142103 | 8017 | 154082 | SH | DEFINED | 10 |
| WAL MART STORES INC          | COM            | 931142103 | 942  | 18105  | SH | DEF/OTH | 10 |
| WAL MART STORES INC          | COM            | 931142103 | 1250 | 24031  | SH | DEFINED | 13 |
| WAL MART STORES INC          | COM            | 931142103 | 1478 | 28405  | SH | DEFINED | 7  |
| WAL MART STORES INC          | COM            | 931142103 | 3220 | 61881  | SH | DEFINED | 9  |
| WAL MART STORES INC          | COM            | 931142103 | 194  | 3730   | SH | DEF/OTH | 9  |
| WALGREEN CO                  | COM            | 931422109 | 705  | 23925  | SH | DEFINED | 10 |
| WALGREEN CO                  | COM            | 931422109 | 168  | 5685   | SH | DEF/OTH | 10 |
| WALGREEN CO                  | COM            | 931422109 | 1642 | 55708  | SH | DEFINED | 13 |
| WALGREEN CO                  | COM            | 931422109 | 1648 | 55910  | SH | DEFINED | 7  |
| WALGREEN CO                  | COM            | 931422109 | 226  | 7653   | SH | DEFINED | 9  |
| WASHINGTON MUT INC           | COM            | 939322103 | 282  | 7994   | SH | DEFINED | 10 |
| WASHINGTON MUT INC           | COM            | 939322103 | 37   | 1050   | SH | DEF/OTH | 10 |
| WASHINGTON MUT INC           | COM            | 939322103 | 7    | 200    | SH | DEFINED | 9  |
| WASHINGTON POST CO           | CL B           | 939640108 | 7234 | 10617  | SH | DEFINED | 13 |
| WASHINGTON POST CO           | CL B           | 939640108 | 511  | 750    | SH | DEFINED | 14 |
| WASHINGTON TR BANCORP        | COM            | 940610108 | 41   | 2035   | SH | DEFINED | 10 |
| WASHINGTON TR BANCORP        | COM            | 940610108 | 379  | 18762  | SH | DEF/OTH | 10 |
| WATERS CORP                  | COM            | 941848103 | 26   | 1250   | SH | DEFINED | 10 |
| WATERS CORP                  | COM            | 941848103 | 275  | 13000  | SH | DEFINED | 13 |

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|                              |      |           |       |        |    |         |    |
|------------------------------|------|-----------|-------|--------|----|---------|----|
| WEBMD CORP                   | COM  | 94769M105 | 253   | 28000  | SH | DEFINED | 9  |
| WELLMAN INC                  | COM  | 949702104 | 28    | 3000   | SH | DEFINED | 10 |
| WELLMAN INC                  | COM  | 949702104 | 14    | 1500   | SH | DEF/OTH | 10 |
| WELLMAN INC                  | COM  | 949702104 | 142   | 15180  | SH | DEFINED | 13 |
| WELLPOINT HEALTH NETWORK NEW | COM  | 94973H108 | 2042  | 26609  | SH | DEFINED | 10 |
| WELLPOINT HEALTH NETWORK NEW | COM  | 94973H108 | 46    | 600    | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 2423  | 53860  | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 507   | 11270  | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 11269 | 250479 | SH | DEFINED | 13 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 900   | 20000  | SH | DEFINED | 14 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 142   | 3156   | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 45    | 994    | SH | DEFINED | 9  |
| WENDYS INTL INC              | COM  | 950590109 | 716   | 26032  | SH | DEFINED | 10 |
| WENDYS INTL INC              | COM  | 950590109 | 4     | 150    | SH | DEF/OTH | 10 |
| WEYERHAEUSER CO              | COM  | 962166104 | 1863  | 38960  | SH | DEFINED | 10 |
| WEYERHAEUSER CO              | COM  | 962166104 | 72    | 1500   | SH | DEF/OTH | 10 |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 472   | 8483   | SH | DEFINED | 13 |
| WILD OATS MARKETS INC        | COM  | 96808B107 | 118   | 12714  | SH | DEFINED | 13 |
| WILEY JOHN & SONS INC        | CL A | 968223206 | 310   | 13685  | SH | DEFINED | 13 |
| WILMINGTON TRUST CORP        | COM  | 971807102 | 7     | 250    | SH | DEF/OTH | 10 |
| WILMINGTON TRUST CORP        | COM  | 971807102 | 27148 | 976561 | SH | DEFINED | 13 |
| WILMINGTON TRUST CORP        | COM  | 971807102 | 612   | 22000  | SH | DEFINED | 14 |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 285   | 11201  | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 130   | 5100   | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO             | COM  | 982526105 | 93    | 1650   | SH | DEFINED | 10 |
| WRIGLEY WM JR CO             | COM  | 982526105 | 4661  | 82490  | SH | DEFINED | 13 |
| WRIGLEY WM JR CO             | COM  | 982526105 | 848   | 15000  | SH | DEFINED | 14 |
| WRIGLEY WM JR CO             | COM  | 982526105 | 147   | 2600   | SH | DEFINED | 7  |
| WYETH                        | COM  | 983024100 | 2326  | 61498  | SH | DEFINED | 10 |
| WYETH                        | COM  | 983024100 | 1994  | 52719  | SH | DEF/OTH | 10 |
| WYETH                        | COM  | 983024100 | 1814  | 47965  | SH | DEFINED | 13 |
| WYETH                        | COM  | 983024100 | 67    | 1760   | SH | DEFINED | 9  |
| WYNDHAM INTL INC             | CL A | 983101106 | 0     | 2000   | SH | DEFINED | 13 |
| WYNDHAM INTL INC             | CL A | 983101106 | 26    | 125000 | SH | DEFINED | 9  |
| XYBERNAUT CORP               | COM  | 984149104 | 4     | 10000  | SH | DEFINED | 10 |
| YUM BRANDS INC               | COM  | 988498101 | 535   | 21975  | SH | DEFINED | 10 |
| YUM BRANDS INC               | COM  | 988498101 | 178   | 7315   | SH | DEF/OTH | 10 |
| YUM BRANDS INC               | COM  | 988498101 | 45    | 1868   | SH | DEFINED | 13 |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 1136  | 23351  | SH | DEFINED | 10 |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 321   | 6610   | SH | DEF/OTH | 10 |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 238   | 4886   | SH | DEFINED | 13 |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 19    | 400    | SH | DEFINED | 7  |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 11    | 220    | SH | DEFINED | 9  |
| ZWEIG TOTAL RETURN FD INC    | COM  | 989837109 | 56    | 10000  | SH | DEF/OTH | 10 |
| INGERSOLL-RAND COMPANY LTD   | CL A | G4776G101 | 700   | 18150  | SH | DEFINED | 10 |
| INGERSOLL-RAND COMPANY LTD   | CL A | G4776G101 | 143   | 3714   | SH | DEF/OTH | 10 |
| INGERSOLL-RAND COMPANY LTD   | CL A | G4776G101 | 680   | 17630  | SH | DEFINED | 13 |
| INGERSOLL-RAND COMPANY LTD   | CL A | G4776G101 | 77    | 2000   | SH | DEFINED | 9  |
| NABORS INDUSTRIES LTD        | SHS  | G6359F103 | 4917  | 123318 | SH | DEFINED | 10 |
| NABORS INDUSTRIES LTD        | SHS  | G6359F103 | 317   | 7950   | SH | DEF/OTH | 10 |
| FLEXTRONICS INTL LTD         | ORD  | Y2573F102 | 587   | 67300  | SH | DEFINED | 10 |
| FLEXTRONICS INTL LTD         | ORD  | Y2573F102 | 24    | 2750   | SH | DEF/OTH | 10 |
| FLEXTRONICS INTL LTD         | ORD  | Y2573F102 | 4     | 429    | SH | DEFINED | 13 |