

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
February 11, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2004

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	February 11, 2005 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,023

Form 13F Information Table Value Total: \$18,160,538 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN CALL	INVESTMENT DISCRETION	OT MG
-----	-----	-----	-----	-----	-----	-----	-----
1-800 CONTACTS INC	EQUITY	681977104	94	4,262 SH		SOLE	
1-800-FLOWERS.COM INC	EQUITY	68243Q106	109	13,009 SH		SOLE	
1ST SOURCE CORP.	EQUITY	336901103	176	6,913 SH		SOLE	

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	762860	53,445,620	SH	SOLE	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	177	12,993	SH	SOLE	
24/7 REAL MEDIA INC	EQUITY	901314203	72	16,677	SH	SOLE	
3COM CORP.	EQUITY	885535104	2695	646,238	SH	SOLE	
3M	EQUITY	88579Y101	2708	33,000	SH	SOLE	
3M CO	EQUITY	88579Y101	37637	458,601	SH	SOLE	
3M CO	EQUITY	88579Y101	106	1,295	SH	DEFINED	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	171	8,122	SH	SOLE	
7-ELEVEN INC.	EQUITY	817826209	14	588	SH	SOLE	
99 CENTS ONLY STORES	EQUITY	65440K106	2349	145,354	SH	SOLE	
A C MOORE ARTS & CRAFT	EQUITY	00086T103	232	8,069	SH	SOLE	
A.G. EDWARDS, INC.	EQUITY	281760108	5620	130,067	SH	SOLE	
A.S.V. INC	EQUITY	001963107	219	4,582	SH	SOLE	
AAMES INVESTMENT CORP	EQUITY	00253G108	229	21,434	SH	SOLE	
AAON INC	EQUITY	000360206	82	5,121	SH	SOLE	
AAR CORP.	EQUITY	000361105	258	18,930	SH	SOLE	
AARON RENTS INC COM	EQUITY	002535201	3	103702	SH	SOLE	
AARON RENTS INC COM	EQUITY	002535201	6	279,847	SH	SOLE	
AARON RENTS, INC.	EQUITY	002535201	557	22,271	SH	SOLE	
ABAXIS INC	EQUITY	002567105	149	10,258	SH	SOLE	
ABBEY NATIONAL PLC	CorpBond	002920809	39672	1,470,900	SH	SOLE	
Abbey National PLC 7.375%	EQUITY	002920809	2840	105,000	SH	SOLE	
ABBOTT LABORATORIES	EQUITY	002824100	31222	669,280	SH	SOLE	
ABBOTT LABS	EQUITY	002824100	23556	504,943	SH	DEFINED	
Abbott Labs	EQUITY	002824100	1633	35,000	SH	SOLE	
Abbott Labs	EQUITY	002824100	1059	25,000	SH	SOLE	
ABC BANCORP	EQUITY	000400101	120	5,735	SH	SOLE	
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	2	35100	SH	SOLE	
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	6967	148,384	SH	SOLE	
ABGENIX, INC.	EQUITY	00339B107	493	47,718	SH	SOLE	
ABIOMED, INC.	EQUITY	003654100	138	8,945	SH	SOLE	
ABLE LABORATORIES INC	EQUITY	00371N407	239	10,514	SH	SOLE	
ABM INDUSTRIES, INC.	EQUITY	000957100	435	22,046	SH	SOLE	
ACADIA REALTY TRUST	EQUITY	004239109	308	18,922	SH	SOLE	
ACCELRYX INC	EQUITY	00430U103	121	15,494	SH	SOLE	
Accature Ltd Class A USD 0.00002	EQUITY	G1150G111	27483	1,017,820	SH	SOLE	
ACCREDITED HOME LENDERS	EQUITY	00437P107	477	9,597	SH	SOLE	
ACCREDO HEALTH INC.	EQUITY	00437V104	31	1,120	SH	SOLE	
ACE CASH EXPRESS INC	EQUITY	004403101	157	5,292	SH	SOLE	
ACE LTD	EQUITY	G0070K103	5336	124,823	SH	SOLE	
ACE LTD	EQUITY	G0070K103	14	323	SH	DEFINED	
ACETO CORP	EQUITY	004446100	178	9,367	SH	SOLE	
ACTEL CORP.	EQUITY	004934105	265	15,114	SH	SOLE	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	100	9,085	SH	SOLE	
ACTIVCARD CORP	EQUITY	00506J107	221	24,779	SH	SOLE	
ACTIVISION, INC.	EQUITY	004930202	4776	236,660	SH	SOLE	
ACTUANT CORP	EQUITY	00508X203	724	13,888	SH	SOLE	
ACTUATE CORP.	EQUITY	00508B102	77	30,363	SH	SOLE	
ACUITY BRANDS INC	EQUITY	00508Y102	795	25,001	SH	SOLE	
ACXIOM CORP.	EQUITY	005125109	3854	146,548	SH	SOLE	
ADAPTEC, INC.	EQUITY	00651F108	484	63,806	SH	SOLE	
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	919	SH	DEFINED	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1486	554,367	SH	SOLE	
ADE CORP.	EQUITY	00089C107	104	5,552	SH	SOLE	
ADESA INC	EQUITY	00686U104	3313	156,138	SH	SOLE	1
ADMINISTAFF, INC.	EQUITY	007094105	160	12,697	SH	SOLE	1

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ADOBE SYS INC	EQUITY	00724F101	6805	108,471	SH	DEFINED	2
ADOBE SYSTEMS INC.	EQUITY	00724F101	12591	200,690	SH	SOLE	1
ADOLOR CORPORATION	EQUITY	00724X102	226	22,788	SH	SOLE	1
ADTRAN, INC.	EQUITY	00738A106	2480	129,573	SH	SOLE	1
ADVANCE AUTO PARTS	EQUITY	00751Y106	5465	125,116	SH	SOLE	1
Advance Auto Parts	EQUITY	00751Y106	1310	30,000	SH	SOLE	4
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	378	37,681	SH	SOLE	1
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	114	12,436	SH	SOLE	1
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	84	8,359	SH	SOLE	1
ADVANCED MEDICAL OPTIC COM	EQUITY	00763M108	7	171894	SH	SOLE	3
ADVANCED MICRO DEVICES COM	EQUITY	007903107	2	92300	SH	SOLE	3
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3800	172,586	SH	SOLE	1
ADVANCED NEUROMODULATION S	EQUITY	00757T101	5345	135,639	SH	DEFINED	2
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	465	11,792	SH	SOLE	1
ADVANCIS PHARMACEUTICAL	EQUITY	00764L109	21	5,542	SH	SOLE	1
ADVANTA CORP [B]	EQUITY	007942204	280	11,532	SH	SOLE	1
ADVENT SOFTWARE, INC.	EQUITY	007974108	1404	68,561	SH	SOLE	1
ADVISORY BRD CO	EQUITY	00762W107	383	10,392	SH	SOLE	1
ADVO, INC.	EQUITY	007585102	635	17,813	SH	SOLE	1
AEROFLEX, INC	EQUITY	007768104	469	38,737	SH	SOLE	1
AEROPOSTALE INC	EQUITY	007865108	3707	125,946	SH	SOLE	1
AES CORP	EQUITY	00130H105	10	737	SH	DEFINED	2
AES DRAX ENERGY LTD	EQUITY	00130H105	4645	339,799	SH	SOLE	1
AETNA INC	EQUITY	00817Y108	21	168	SH	DEFINED	2
AETNA INC-NEW	EQUITY	00817Y108	33924	271,937	SH	SOLE	1
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3870	64,293	SH	SOLE	1
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9	146	SH	DEFINED	2
AFFILIATED MANAGERS CORP	EQUITY	008252108	14	206010	SH	SOLE	3
AFFILIATED MANAGERS GROUP	EQUITY	008252108	969	14,302	SH	SOLE	1
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	93	5,521	SH	SOLE	1
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	274	19,071	SH	SOLE	1
AFFYMETRIX INC	EQUITY	00826T108	51	1,393	SH	SOLE	1
AFLAC INC	EQUITY	001055102	23	575	SH	DEFINED	2
AFLAC, INC.	EQUITY	001055102	15770	395,821	SH	SOLE	1
AFTERMARKET TECHNOLOGY	EQUITY	008318107	111	6,869	SH	SOLE	1
AGCO CORP.	EQUITY	001084102	3365	153,728	SH	SOLE	1
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	53	39,066	SH	SOLE	1
AGILE SOFTWARE CORP.	EQUITY	00846X105	250	30,621	SH	SOLE	1
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	13	552	SH	DEFINED	2
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5074	210,522	SH	SOLE	1
AGILYSYS INC	EQUITY	00847J105	289	16,862	SH	SOLE	1
AGL RESOURCES, INC.	EQUITY	001204106	5464	164,390	SH	SOLE	1
AIR PRODS + CHEMS INC	EQUITY	009158106	15	258	SH	DEFINED	2
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5933	102,343	SH	SOLE	1
AIRGAS, INC.	EQUITY	009363102	4269	161,050	SH	SOLE	1
AIRGATE PCS INC	EQUITY	009367301	3186	89,500	SH	DEFINED	2
AIRGATE PCS, INC.	EQUITY	009367301	15199	426,935	SH	SOLE	1
AIRSPAN NETWORKS INC	EQUITY	00950H102	98	18,068	SH	SOLE	1
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	2070	193,414	SH	SOLE	1
AK STEEL CORP.	EQUITY	001547108	924	63,833	SH	SOLE	1
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	32	2,464	SH	SOLE	1
AKSYS LTD	EQUITY	010196103	26	4,731	SH	SOLE	1
ALABAMA NATIONAL BANCORP	EQUITY	010317105	497	7,676	SH	SOLE	1
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	12	496040	SH	SOLE	3
ALAMOSA HOLDINGS INC.	EQUITY	011589108	540	43,335	SH	SOLE	1
ALASKA AIR GROUP, INC.	EQUITY	011659109	2092	62,455	SH	SOLE	1
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	50	5,771	SH	SOLE	1

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ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	541	15,394	SH	SOLE	1
ALBANY MOLECULAR	EQUITY	012423109	152	13,637	SH	SOLE	1
ALBEMARLE CORP.	EQUITY	012653101	3430	88,599	SH	SOLE	1
ALBERTO CULVER CO	EQUITY	013068101	5	103	SH	DEFINED	2
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	2202	45,341	SH	SOLE	1
ALBERTSON'S, INC.	EQUITY	013104104	12324	516,085	SH	DEFINED	2
ALBERTSON'S, INC.	EQUITY	013104104	3954	165,589	SH	SOLE	1
ALCOA INC	EQUITY	013817101	31	989	SH	DEFINED	2
ALCOA, INC.	EQUITY	013817101	12822	408,096	SH	SOLE	1
ALDERWOODS GROUP INC	EQUITY	014383103	267	23,486	SH	SOLE	1
ALERIS INTERNATIONAL INC	EQUITY	014477103	136	8,010	SH	SOLE	1
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	4096	96,559	SH	SOLE	1
ALEXANDER'S, INC.	EQUITY	014752109	240	1,116	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1008	13,551	SH	SOLE	1
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	400	15,864	SH	SOLE	1
ALFA CORP.	EQUITY	015385107	294	19,384	SH	SOLE	1
ALICO INC	EQUITY	016230104	123	2,103	SH	SOLE	1
ALIGN TECHNOLOGY INC	EQUITY	016255101	328	30,556	SH	SOLE	1
ALKERMES INC	EQUITY	01642T108	742	52,637	SH	SOLE	1
ALLEGHANY CORP	EQUITY	017175100	34	119	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361106	3	156	SH	DEFINED	2
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1216	61,694	SH	SOLE	1
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2	109	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2353	108,561	SH	SOLE	1
ALLERGAN INC	EQUITY	018490102	12	149	SH	DEFINED	2
ALLERGAN, INC.	EQUITY	018490102	21130	260,635	SH	SOLE	1
ALLETE INC.	EQUITY	018522300	27	729	SH	SOLE	1
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	6	129098	SH	SOLE	3
ALLIANCE DATA SYSTEMS	EQUITY	018581108	6554	138,038	SH	SOLE	1
ALLIANCE GAMING CORP	EQUITY	01859P609	417	30,193	SH	SOLE	1
ALLIANCE IMAGING INC	EQUITY	018606202	83	7,386	SH	SOLE	1
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	44	11,978	SH	SOLE	1
ALLIANT ENERGY CORP.	EQUITY	018802108	5621	196,554	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4190	64,088	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	22811	348,900	SH	DEFINED	2
ALLIED CAPITAL CORP	EQUITY	01903Q108	82	3,181	SH	SOLE	1
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	3	362	SH	DEFINED	2
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1319	142,081	SH	SOLE	1
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2975	90,614	SH	SOLE	1
ALLOS THERAPEUTICS INC	EQUITY	019777101	20	8,294	SH	SOLE	1
ALLOY ONLINE, INC	EQUITY	019855105	156	19,330	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	171	16,064	SH	SOLE	1
ALLSTATE CORP	EQUITY	020002101	4049	78,280	SH	DEFINED	2
ALLSTATE CORP.	EQUITY	020002101	33240	642,691	SH	SOLE	1
ALLTEL CORP	EQUITY	020039103	20	345	SH	DEFINED	2
ALLTEL CORP.	EQUITY	020039103	8466	144,084	SH	SOLE	1
ALPHARMA INC. CLASS A	EQUITY	020813101	391	23,062	SH	SOLE	1
ALTERA CORP	EQUITY	021441100	9	423	SH	DEFINED	2
ALTERA CORP.	EQUITY	021441100	4205	203,155	SH	SOLE	1
ALTIRIS INC	EQUITY	02148M100	432	12,203	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S103	87873	1,438,180	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S103	25318	414,375	SH	DEFINED	2
Altria Group Inc	EQUITY	02209S103	1528	25,000	SH	SOLE	4
ALVARION LTD SHS (F)	EQUITY	M0861T100	12	917310	SH	SOLE	3
AMAZON	EQUITY	023135106	40	905	SH	DEFINED	2
AMAZON.COM, INC.	EQUITY	023135106	844	19,060	SH	SOLE	1
AMB PPTY CORP	EQUITY	00163T109		9250	SH	SOLE	3
AMB PROPERTY CORP	EQUITY	00163T109	6078	150,492	SH	SOLE	1
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	4408	53,665	SH	SOLE	1

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AMBAC FINL GROUP INC	EQUITY	023139108	10	124	SH	DEFINED	2
AMBASSADORS GROUP INC	EQUITY	023177108	167	4,701	SH	SOLE	1
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	254	12,641	SH	SOLE	1
AMCORE FINANCIAL, INC.	EQUITY	023912108	474	14,729	SH	SOLE	1
AMDOCS LIMITED	EQUITY	G02602103	3367	128,260	SH	SOLE	1
AMEDISYS INC	EQUITY	023436108	250	7,720	SH	SOLE	1
AMEDISYS INC COM	EQUITY	023436108	2	70500	SH	SOLE	3
AMERADA HESS CORP	EQUITY	023551104	4566	55,424	SH	SOLE	1
AMERADA HESS CORP	EQUITY	023551104	9	104	SH	DEFINED	2
AMERCO, INC.	EQUITY	023586100	251	5,464	SH	SOLE	1
Ameren	EQUITY	023608102	5014	100,000	SH	SOLE	4
AMEREN CORP	EQUITY	023608102	11	221	SH	DEFINED	2
AMEREN CORP.	EQUITY	023608102	4393	87,614	SH	SOLE	1
AMERICA FIRST APARTMENT INV	EQUITY	02363X104	14	1,180	SH	SOLE	1
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	8834	171,990	SH	SOLE	1
AMERICA SERVICE GROUP INC	EQUITY	02364L109	167	6,241	SH	SOLE	1
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	27	877	SH	SOLE	1
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	160	7,101	SH	SOLE	1
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	65	1,961	SH	SOLE	1
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	5885	124,947	SH	SOLE	1
AMERICAN ECOLOGY CORP COM NEW	EQUITY	025533407	3	215200	SH	SOLE	3
AMERICAN ELEC PWR INC	EQUITY	025537101	15	450	SH	DEFINED	2
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	7277	211,920	SH	SOLE	1
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	136	12,623	SH	SOLE	1
AMERICAN EXPRESS CO	EQUITY	025816109	26390	468,167	SH	DEFINED	2
AMERICAN EXPRESS CO.	EQUITY	025816109	49579	879,530	SH	SOLE	1
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3905	124,718	SH	SOLE	1
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	1241	76,726	SH	SOLE	1
AMERICAN FINL REALTY	EQUITY	02607P305		12340	SH	SOLE	3
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	596	67,530	SH	SOLE	1
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3855	152,090	SH	SOLE	1
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	561	16,982	SH	SOLE	1
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	2396	69,970	SH	SOLE	1
AMERICAN INTL GROUP INC	EQUITY	026874107	194	2,960	SH	DEFINED	2
AMERICAN INTL GRP INC COM	EQUITY	026874107	153931	2,344,009	SH	SOLE	1
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	219	9,419	SH	SOLE	1
AMERICAN LAND LEASE INC	EQUITY	027118108	18	820	SH	SOLE	1
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	1255	30,025	SH	SOLE	1
AMERICAN NATIONAL IN	EQUITY	028591105	20	196	SH	SOLE	1
AMERICAN PHARMACEUTICA	EQUITY	02886P109	17	442	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	180	4,995	SH	SOLE	1
AMERICAN POWER CONVERSION	EQUITY	029066107	2118	98,982	SH	SOLE	1
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	217	SH	DEFINED	2
AMERICAN SCIENCE &ENGR COM	EQUITY	029429107	5	109200	SH	SOLE	3
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3927	95,039	SH	SOLE	1
AMERICAN STATES WATER CO.	EQUITY	029899101	254	9,787	SH	SOLE	1
AMERICAN STD COS INC DEL	EQUITY	029712106	10	244	SH	DEFINED	2
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	213	14,320	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912201	46811	2,576,099	SH	SOLE	1
AMERICAN VANGUARD CORP	EQUITY	030371108	108	2,937	SH	SOLE	1
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	136	20,620	SH	SOLE	1
AMERICAN WOODMARK CORP.	EQUITY	030506109	275	6,286	SH	SOLE	1
AMERICANWEST BANCORPORATION	EQUITY	03058P109	121	5,994	SH	SOLE	1
AMERICA'S CAR-MART INC	EQUITY	03062T105	125	3,297	SH	SOLE	1
AMERICREDIT CORP.	EQUITY	03060R101	6467	264,494	SH	SOLE	1
AMERIGROUP CORP	EQUITY	03073T102	1099	14,530	SH	SOLE	1
AMERISOURCEBERGEN CO	EQUITY	03073E105	4667	79,530	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E105	7	119	SH	DEFINED	2

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AMERISTAR CASINOS	EQUITY	03070Q101	289	6,695	SH	SOLE	1
AMERITRADE HLDG CORP COM	EQUITY	03074K100	2	127300	SH	SOLE	3
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	7127	501,200	SH	DEFINED	2
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	77	5,445	SH	SOLE	1
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	3	55364	SH	SOLE	3
AMERON, INC.	EQUITY	030710107	183	4,824	SH	SOLE	1
AMERUS GROUP CO.	EQUITY	03072M108	4022	88,790	SH	SOLE	1
AMETEK INC NEW	EQUITY	031100100	10334	289,700	SH	DEFINED	2
AMETEK, INC.	EQUITY	031100100	4159	116,592	SH	SOLE	1
AMGEN INC	EQUITY	031162100	21045	328,059	SH	DEFINED	2
AMGEN INC COM	EQUITY	031162100	1	22900	SH	SOLE	3
AMGEN, INC.	EQUITY	031162100	93953	1,472,403	SH	SOLE	1
AMIS HOLDINGS INC	EQUITY	031538101	303	18,320	SH	SOLE	1
AMKOR TECHNOLOGY, INC	EQUITY	031652100	15	2,235	SH	SOLE	1
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	566	17,697	SH	SOLE	1
AMN HEALTHCARE SERVICE	EQUITY	001744101	107	6,734	SH	SOLE	1
AMPHENOL CORP. CLASS A	EQUITY	032095101	5513	150,068	SH	SOLE	1
AMR CORP.	EQUITY	001765106	9034	825,003	SH	SOLE	1
Amsouth Bancorp	EQUITY	032165102	1813	70,000	SH	SOLE	4
AMSOUTH BANCORPORATION	EQUITY	032165102	4136	159,691	SH	SOLE	1
AMSOUTH BANCORPORATION	EQUITY	032165102	10	404	SH	DEFINED	2
AMSURG CORP CL A	EQUITY	03232P405	524	17,754	SH	SOLE	1
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	51	2,172	SH	SOLE	1
ANADARKO PETE CORP	EQUITY	032511107	18	281	SH	DEFINED	2
ANADARKO PETROLEUM CORP.	EQUITY	032511107	7302	112,661	SH	SOLE	1
ANALOG DEVICES INC	EQUITY	032654105	8382	227,027	SH	DEFINED	2
ANALOG DEVICES, INC.	EQUITY	032654105	11069	298,380	SH	SOLE	1
ANALOGIC CORP.	EQUITY	032657207	301	6,721	SH	SOLE	1
ANAREN INC	EQUITY	032744104	150	11,539	SH	SOLE	1
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	337	11,555	SH	SOLE	1
ANCHOR GLASS CONTAINER CORP	EQUITY	03304B300	39	5,774	SH	SOLE	1
ANDREW CORP	EQUITY	034425108	6321	463,783	SH	DEFINED	2
ANDREW CORP.	EQUITY	034425108	23176	1,700,351	SH	SOLE	1
ANDRX GROUP	EQUITY	034553107	37	1,684	SH	SOLE	1
ANGELICA CORP	EQUITY	034663104	142	5,247	SH	SOLE	1
ANGIOTECH PHARMACEUTICALS	EQUITY	034918102	1660	89,900	SH	DEFINED	1
ANHEUSER BUSCH COS INC	EQUITY	035229103	11272	222,202	SH	DEFINED	2
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17292	340,858	SH	SOLE	1
ANIMAS CORP	EQUITY	03525Y105	41	2,637	SH	SOLE	1
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	626	17,407	SH	SOLE	1
ANN TAYLOR STORES CORP.	EQUITY	036115103	2584	120,015	SH	SOLE	1
ANNALY MTG MGMT INC	EQUITY	035710409	4144	211,207	SH	SOLE	1
ANN TAYLOR STORES CORP	EQUITY	036115103	10205	474,000	SH	DEFINED	2
ANSOFT CORP	EQUITY	036384105	79	3,905	SH	SOLE	1
ANSWERTHINK INC	EQUITY	036916104	123	26,411	SH	SOLE	1
ANSYS INC	EQUITY	03662Q105	578	18,039	SH	SOLE	1
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	662	15,824	SH	SOLE	1
ANTEON INTL CORP COM	EQUITY	03674E108	1	24800	SH	SOLE	3
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2858	231,242	SH	SOLE	1
ANTIGENICS INC.	EQUITY	037032109	151	14,896	SH	SOLE	1
ANWORTH MORTGAGE ASSET	EQUITY	037347101	281	26,210	SH	SOLE	1
AON CORP	EQUITY	037389103	9	360	SH	DEFINED	2
AON CORP.	EQUITY	037389103	12723	533,218	SH	SOLE	1
APACHE CORP	EQUITY	037411105	84	1,723	SH	DEFINED	2
APACHE CORP.	EQUITY	037411105	7023	138,881	SH	SOLE	1
APARTMENT INVT & MGMT CL A	EQUITY	03748R101		10590	SH	SOLE	3

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APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	2052	53,249	SH	SOLE	1
APARTMENT INVT + MGMT CO	EQUITY	03748R101	4	108	SH	DEFINED	2
APOGEE ENTERPRISES, INC.	EQUITY	037598109	216	16,116	SH	SOLE	1
APOLLO GROUP INC	EQUITY	037604105	17	211	SH	DEFINED	2
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	7788	96,492	SH	SOLE	1
APOLLO INVESTMENT CORP	EQUITY	03761U106	550	36,403	SH	SOLE	1
APPLE COMPUTER	EQUITY	037833100	29	457	SH	DEFINED	2
APPLE COMPUTER, INC.	EQUITY	037833100	17014	264,185	SH	SOLE	1
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3648	137,907	SH	SOLE	1
APPLEBEES INTL INC	EQUITY	037899101	10148	383,650	SH	DEFINED	2
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1847	88,334	SH	SOLE	1
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	223	SH	DEFINED	2
APPLICA INC.	EQUITY	03815A106	70	11,501	SH	SOLE	1
APPLIED FILMS CORP	EQUITY	038197109	187	8,660	SH	SOLE	1
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	413	15,070	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222105	28323	1,656,330	SH	DEFINED	2
APPLIED MATERIALS, INC.	EQUITY	038222105	18863	1,103,093	SH	SOLE	1
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	350	SH	DEFINED	2
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1094	259,950	SH	SOLE	1
APPLIED SIGNAL TECH COM	EQUITY	038237103	14	385548	SH	SOLE	3
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	203	5,770	SH	SOLE	1
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	3642	110,540	SH	SOLE	1
APTARGROUP, INC.	EQUITY	038336103	1133	21,458	SH	SOLE	1
AQUA AMERICA INC	EQUITY	03836W103	3905	158,791	SH	SOLE	1
AQUANTIVE INC	EQUITY	03839G105	249	27,867	SH	SOLE	1
AQUILA INC	EQUITY	03840P102	2007	543,901	SH	SOLE	1
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	228	30,706	SH	SOLE	1
ARAMARK CORP	EQUITY	038521100	62	2,351	SH	SOLE	1
ARBITRON, INC.	EQUITY	03875Q108	711	18,156	SH	SOLE	1
ARBOR REALTY TRUST INC	EQUITY	038923108	107	4,351	SH	SOLE	1
ARCH CHEMICALS, INC.	EQUITY	03937R102	393	13,669	SH	SOLE	1
ARCH COAL INC COM	EQUITY	039380100	7	187914	SH	SOLE	3
ARCH COAL, INC.	EQUITY	039380100	3770	106,077	SH	SOLE	1
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	17	744	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	7525	337,292	SH	SOLE	1
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	131	6,253	SH	SOLE	1
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	4212	109,982	SH	SOLE	1
ARCHSTONE SMITH TR	EQUITY	039583109	9	222	SH	DEFINED	2
ARCHSTONE SMITH TR COM	EQUITY	039583109	1	21890	SH	SOLE	3
ARCTIC CAT, INC.	EQUITY	039670104	214	8,087	SH	SOLE	1
ARDEN GROUP INC	EQUITY	039762109	81	819	SH	SOLE	1
ARDEN REALTY INC.	EQUITY	039793104	338	8,952	SH	SOLE	1
ARDEN RLTY GROUP INC COM	EQUITY	039793104		7330	SH	SOLE	3
ARES CAPITAL CORP	EQUITY	04010L103	126	6,489	SH	SOLE	1
ARGON ST INC COM	EQUITY	040149106	1	41800	SH	SOLE	3
ARGONAUT GROUP, INC.	EQUITY	040157109	290	13,737	SH	SOLE	1
ARGOSY GAMING CO.	EQUITY	040228108	1728	37,003	SH	SOLE	1
ARIBA INC	EQUITY	04033V203	583	35,109	SH	SOLE	1
ARKANSAS BEST CORP.	EQUITY	040790107	581	12,932	SH	SOLE	1
ARMOR HOLDINGS, INC.	EQUITY	042260109	788	16,766	SH	SOLE	1
ARRAY BIOPHARMA INC	EQUITY	04269X105	133	14,019	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q100	359	51,059	SH	SOLE	1
ARROW ELECTRONICS INC	EQUITY	042735100	4793	197,245	SH	SOLE	1
ARROW FINANCIAL CORP	EQUITY	042744102	158	5,091	SH	SOLE	1
ARROW INTERNATIONAL, INC.	EQUITY	042764100	348	11,244	SH	SOLE	1
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	228	20,186	SH	SOLE	1

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ARTHROCARE CORP COM	EQUITY	043136100	16	495398	SH	SOLE	3
ARTHROCARE CORP.	EQUITY	043136100	400	12,482	SH	SOLE	1
ARVINMERITOR, INC	EQUITY	043353101	3515	157,140	SH	SOLE	1
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	91	6,577	SH	SOLE	1
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	2174	133,305	SH	SOLE	1
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	159	14,646	SH	SOLE	1
ASHLAND INC	EQUITY	044204105	5	81	SH	DEFINED	2
ASHLAND OIL, INC.	EQUITY	044204105	1868	31,997	SH	SOLE	1
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	124	20,724	SH	SOLE	1
ASK JEEVES INC	EQUITY	045174109	36	1,331	SH	SOLE	1
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	266	23,868	SH	SOLE	1
ASPECT MED SYS INC COM	EQUITY	045235108	11	430728	SH	SOLE	3
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	176	7,208	SH	SOLE	1
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	151	24,236	SH	SOLE	1
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	98	4,616	SH	SOLE	1
ASSOCIATED BANC-CORP.	EQUITY	045487105	7322	220,346	SH	SOLE	1
ASSOCIATED ESTATES REALTY	EQUITY	045604105	22	2,200	SH	SOLE	1
ASSURANT INC	EQUITY	04621X108	60	1,979	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220109	146	5,453	SH	SOLE	1
ASTEC INDS INC COM	EQUITY	046224101	139	8,071	SH	SOLE	1
ASTORIA FINANCIAL CORP.	EQUITY	046265104	5069	126,827	SH	SOLE	1
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	140	27,572	SH	SOLE	1
AT & T CORP	EQUITY	001957505	6546	343,435	SH	SOLE	1
AT RD INC	EQUITY	04648K105	139	20,051	SH	SOLE	1
AT+T CORP	EQUITY	001957505	7111	373,090	SH	DEFINED	2
ATARI INC	EQUITY	04651M105	16	5,411	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439104	512	21,728	SH	SOLE	1
ATHEROS COMMUNICATIONS	EQUITY	04743P108	56	5,453	SH	SOLE	1
ATI TECHNOLOGIES	EQUITY	001941103	3865	200,000	SH	DEFINED	1
ATLANTIC COAST FEDERAL/WAYCR	EQUITY	048425102	46	3,376	SH	SOLE	1
ATLAS AMERICA INC	EQUITY	049167109	48	1,356	SH	SOLE	1
ATMEL CORP.	EQUITY	049513104	3177	810,354	SH	SOLE	1
ATMI, INC.	EQUITY	00207R101	413	18,323	SH	SOLE	1
ATMOS ENERGY CORP.	EQUITY	049560105	1229	44,918	SH	SOLE	1
ATWOOD OCEANICS INC	EQUITY	050095108	3022	58,000	SH	DEFINED	2
ATWOOD OCEANICS INC COM	EQUITY	050095108	11	202160	SH	SOLE	3
ATWOOD OCEANICS, INC.	EQUITY	050095108	359	6,886	SH	SOLE	1
AUDIOVOX COPR.	EQUITY	050757103	159	10,099	SH	SOLE	1
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	110	10,430	SH	SOLE	1
AUTHENTIDATE HOLDING CORP	EQUITY	052666104	105	16,982	SH	SOLE	1
AUTOBYTEL.COM INC	EQUITY	05275N106	147	24,380	SH	SOLE	1
AUTODESK INCORPORATED	EQUITY	052769106	10	260	SH	DEFINED	2
AUTODESK, INC.	EQUITY	052769106	4540	119,624	SH	SOLE	1
AUTOLIV, INC.	EQUITY	052800109	113	2,337	SH	SOLE	1
AUTOMATIC DATA PROCESSING	EQUITY	053015103	29	662	SH	DEFINED	2
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	36147	815,050	SH	SOLE	1
AUTONATION INC	EQUITY	05329W102	2246	116,895	SH	SOLE	1
AUTONATION INC DEL	EQUITY	05329W102	6	301	SH	DEFINED	2
AUTOZONE INC	EQUITY	053332102	8	91	SH	DEFINED	2
AUTOZONE, INC.	EQUITY	053332102	3392	37,143	SH	SOLE	1
AVALONBAY COMM	EQUITY	053484101	1	8050	SH	SOLE	3
AVALONBAY COMMUNITIE	EQUITY	053484101	739	9,814	SH	SOLE	1
AVANEX CORP	EQUITY	05348W109	155	46,775	SH	SOLE	1
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	88	43,625	SH	SOLE	1
AVATAR HOLDINGS, INC.	EQUITY	053494100	130	2,703	SH	SOLE	1
AVAYA INC	EQUITY	053499109	23380	1,359,330	SH	DEFINED	2

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AVAYA INC.	EQUITY	053499109	13733	798,447	SH	SOLE	1
AVERY DENNISON CORP	EQUITY	053611109	12507	208,554	SH	DEFINED	2
AVERY DENNISON CORP.	EQUITY	053611109	3438	57,333	SH	SOLE	1
AVIALL, INC.	EQUITY	05366B102	318	13,864	SH	SOLE	1
AVID TECHNOLOGY, INC.	EQUITY	05367P100	49	790	SH	SOLE	1
AVISTA CORP	EQUITY	05379B107	502	28,411	SH	SOLE	1
AVNET, INC.	EQUITY	053807103	3742	205,177	SH	SOLE	1
AVOCENT CORP COM	EQUITY	053893103	1	36200	SH	SOLE	3
AVOCENT CORPORATION	EQUITY	053893103	3441	84,741	SH	SOLE	1
AVON PRODS INC	EQUITY	054303102	21	538	SH	DEFINED	2
AVON PRODUCTS, INC.	EQUITY	054303102	54816	1,408,306	SH	SOLE	1
AVX CORP	EQUITY	002444107	16	1,248	SH	SOLE	1
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	475	58,373	SH	SOLE	1
AXONYX INC	EQUITY	05461R101	187	30,082	SH	SOLE	1
AZTAR CORP.	EQUITY	054802103	708	20,280	SH	SOLE	1
BAKER HUGHES INC	EQUITY	057224107	16	381	SH	DEFINED	2
BAKER HUGHES, INC.	EQUITY	057224107	9970	233,649	SH	SOLE	1
BALDOR ELECTRIC CO.	EQUITY	057741100	532	19,339	SH	SOLE	1
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	124	4,640	SH	SOLE	1
BALL CORP	EQUITY	058498106	6	128	SH	DEFINED	2
BALL CORP.	EQUITY	058498106	2215	50,369	SH	SOLE	1
BANCFIRST CORP.	EQUITY	05945F103	149	1,886	SH	SOLE	1
BANCORPSOUTH, INC.	EQUITY	059692103	1105	45,334	SH	SOLE	1
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	121	4,935	SH	SOLE	1
BANDAG, INC.	EQUITY	059815100	1947	39,085	SH	SOLE	1
BANK AMER CORP	EQUITY	060505104	40362	858,941	SH	DEFINED	2
Bank America Corp	EQUITY	060505104	2350	50,000	SH	SOLE	4
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	497	24,978	SH	SOLE	1
BANK MUTUAL CORP	EQUITY	063750103	563	46,264	SH	SOLE	1
BANK NEW YORK INC	EQUITY	064057102	30	883	SH	DEFINED	2
BANK OF AMERICA CORP	EQUITY	060505104	94851	2,018,529	SH	SOLE	1
BANK OF GRANITE CORP.	EQUITY	062401104	166	7,954	SH	SOLE	1
BANK OF HAWAII CORP	EQUITY	062540109	4578	90,216	SH	SOLE	1
BANK OF MONTREAL	EQUITY	063671101	7515	156,600	SH	DEFINED	1
BANK OF NEW YORK CO., INC.	EQUITY	064057102	45638	1,365,601	SH	SOLE	1
BANK OF NOVA SCOTIA	EQUITY	064149107	6381	188,700	SH	DEFINED	1
BANK OF THE OZARKS INC	EQUITY	063904106	213	6,251	SH	SOLE	1
BANK UNITED CORP-CPR WI	EQUITY	065416117	30	506,802	SH	SOLE	1
BANKNORTH GROUP INC.	EQUITY	06646R107	14463	395,159	SH	SOLE	1
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	499	15,612	SH	SOLE	1
BANNER CORPORATION	EQUITY	06652V109	185	5,938	SH	SOLE	1
BANTA CORP.	EQUITY	066821109	2525	56,416	SH	SOLE	1
BARD C R INC	EQUITY	067383109	8	119	SH	DEFINED	2
BARNES & NOBLE, INC.	EQUITY	067774109	3837	118,907	SH	SOLE	1
BARNES GROUP, INC.	EQUITY	067806109	232	8,764	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306109	7926	174,035	SH	SOLE	1
BARRIER THERAPEUTICS INC	EQUITY	06850R108	64	3,837	SH	SOLE	1
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	119	6,050	SH	SOLE	1
BAUSCH & LOMB, INC.	EQUITY	071707103	1546	23,985	SH	SOLE	1
BAUSCH + LOMB INC	EQUITY	071707103	4	61	SH	DEFINED	2
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	9016	261,021	SH	SOLE	1
BAXTER INTL INC	EQUITY	071813109	24	701	SH	DEFINED	2
BB+T CORP	EQUITY	054937107	26	628	SH	DEFINED	2
BBT CORP.	EQUITY	054937107	10065	239,358	SH	SOLE	1
BCE INC COM	EQUITY	05534B109	2014	83,805	SH	DEFINED	1
BE AEROSPACE, INC.	EQUITY	073302101	384	32,961	SH	SOLE	1

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BEA SYSTEMS, INC.	EQUITY	073325102	307	34,693	SH	SOLE	1
BEACON ROOFING SUPPLY INC	EQUITY	073685109	159	8,019	SH	SOLE	1
BEAR STEARNS COS	EQUITY	073902108	4762	46,542	SH	SOLE	1
BEAR STEARNS COS INC	EQUITY	073902108	12	117	SH	DEFINED	2
BEARINGPOINT INC	EQUITY	074002106	31	3,888	SH	SOLE	1
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	55	3,164	SH	SOLE	1
BEAZER HOMES USA, INC.	EQUITY	07556Q105	1162	8,029	SH	SOLE	1
BEBE STORES, INC.	EQUITY	075571109	145	5,289	SH	SOLE	1
BECKMAN COULTER, INC.	EQUITY	075811109	6928	103,419	SH	SOLE	1
BECTON DICKINSON + CO	EQUITY	075887109	22293	392,488	SH	DEFINED	2
BECTON, DICKINSON AND CO.	EQUITY	075887109	6205	109,238	SH	SOLE	1
BED BATH & BEYOND, INC.	EQUITY	075896100	8121	203,894	SH	SOLE	1
BED BATH + BEYOND INC	EQUITY	075896100	9832	246,842	SH	DEFINED	2
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	293	10,325	SH	SOLE	1
BEI TECHNOLOGIES INC	EQUITY	05538P104	201	6,512	SH	SOLE	1
BEI TECHNOLOGIES INC COM	EQUITY	05538P104	3	85600	SH	SOLE	3
BEL FUSE INC. CLASS B	EQUITY	077347300	224	6,623	SH	SOLE	1
BELDEN CDT INC	EQUITY	077454106	638	27,502	SH	SOLE	1
BELLSOUTH CORP	EQUITY	079860102	3948	142,082	SH	DEFINED	2
Bellsouth Corp	EQUITY	079860102	1112	40,000	SH	SOLE	4
BELLSOUTH CORP.	EQUITY	079860102	41548	1,495,082	SH	SOLE	1
BELO CORP.	EQUITY	080555105	5123	195,229	SH	SOLE	1
BEMA GOLD CORP.	EQUITY	08135F107	3485	1,143,000	SH	DEFINED	1
BEMIS CO INC	EQUITY	081437105	13708	471,211	SH	DEFINED	2
BEMIS CO., INC.	EQUITY	081437105	1399	48,082	SH	SOLE	1
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	822	24,099	SH	SOLE	1
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	9	271606	SH	SOLE	3
BENTLEY PHARMACEUTICAL	EQUITY	082657107	97	9,012	SH	SOLE	1
BERKSHIRE HATHAWAY INC	EQUITY	084670207	29	10	SH	DEFINED	2
BERKSHIRE HILLS BANCOR	EQUITY	084680107	116	3,128	SH	SOLE	1
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	505	10,587	SH	SOLE	1
BEST BUY CO INC	EQUITY	086516101	22	369	SH	DEFINED	2
BEST BUY CO., INC.	EQUITY	086516101	36870	620,506	SH	SOLE	1
BEVERLY ENTERPRISE INC COM NEW	EQUITY	087851309	13	1418003	SH	SOLE	3
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	576	62,969	SH	SOLE	1
BEVERY HILLS BANCORP INC	EQUITY	087866109	78	7,765	SH	SOLE	1
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	51	4,055	SH	SOLE	1
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	347	11,925	SH	SOLE	1
BIG LOTS INC	EQUITY	089302103	2	128	SH	DEFINED	2
BIG LOTS INC.	EQUITY	089302103	616	50,820	SH	SOLE	1
BILL BARRETT CORP.	EQUITY	06846N104	4	134000	SH	SOLE	3
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	147	9,171	SH	SOLE	1
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	55	9,594	SH	SOLE	1
BIOENVISION INC	EQUITY	09059N100	111	12,402	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	11148	167,359	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	25	379	SH	DEFINED	2
BIOLASE TECHNOLOGY INC	EQUITY	090911108	127	11,700	SH	SOLE	1
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	505	79,100	SH	DEFINED	2
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	242	37,797	SH	SOLE	1
BIOMED REALTY TRUST INC	EQUITY	09063H107	409	18,425	SH	SOLE	1
BIOMET INC	EQUITY	090613100	12	288	SH	DEFINED	2
Biomet Inc	EQUITY	090613100	868	20,000	SH	SOLE	4
BIOMET, INC.	EQUITY	090613100	5947	137,051	SH	SOLE	1
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	586	10,209	SH	SOLE	1
BIO-REFERENCE LABS INC	EQUITY	09057G602	85	4,895	SH	SOLE	1
BIOSITE INC.	EQUITY	090945106	468	7,609	SH	SOLE	1

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BIOVERIS CORP	EQUITY	090676107	88	12,051	SH	SOLE	1
BISYS GROUP, INC.	EQUITY	055472104	4479	272,257	SH	SOLE	1
BJ SERVICES CO.	EQUITY	055482103	3356	72,114	SH	SOLE	1
BJ SVCS CO	EQUITY	055482103	9	184	SH	DEFINED	2
BJ'S RESTAURANTS INC	EQUITY	09180C106	88	6,308	SH	SOLE	1
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3447	118,324	SH	SOLE	1
BKF CAPITAL GROUP INC	EQUITY	05548G102	136	3,591	SH	SOLE	1
BLACK & DECKER CORP.	EQUITY	091797100	5745	65,045	SH	SOLE	1
BLACK + DECKER CORPORATION	EQUITY	091797100	8	92	SH	DEFINED	2
BLACK BOX CORP.	EQUITY	091826107	455	9,480	SH	SOLE	1
BLACK HILLS CORP.	EQUITY	092113109	2256	73,529	SH	SOLE	1
BLACKBAUD INC	EQUITY	09227Q100	70	4,750	SH	SOLE	1
BLACKBOARD INC	EQUITY	091935502	56	3,804	SH	SOLE	1
BLACKROCK INC	EQUITY	09247X101	33	425	SH	SOLE	1
BLAIR CORP	EQUITY	092828102	170	4,778	SH	SOLE	1
BLOCK FINANCIAL CORP	EQUITY	093671105	3602	73,517	SH	SOLE	1
BLOCK H + R INC	EQUITY	093671105	9	187	SH	DEFINED	2
BLOCKBUSTER INC -CLA	EQUITY	093679108	42	4,382	SH	SOLE	1
BLOUNT INTERNATIONAL INC	EQUITY	095180105	61	3,473	SH	SOLE	1
BLUE COAT SYSTEMS INC	EQUITY	09534T508	103	5,534	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	61	2,202	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	1248	45,200	SH	DEFINED	2
BLUEGREEN CORP	EQUITY	096231105	189	9,546	SH	SOLE	1
BLYTH INC.	EQUITY	09643P108	2526	85,460	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921100	3334	179,252	SH	DEFINED	2
BMC SOFTWARE, INC.	EQUITY	055921100	1857	99,840	SH	SOLE	1
BOB EVANS FARMS, INC.	EQUITY	096761101	2088	79,874	SH	SOLE	1
BOEING CO	EQUITY	097023105	108	2,104	SH	DEFINED	2
Boeing Co	EQUITY	097023105	2071	40,000	SH	SOLE	4
BOEING CO.	EQUITY	097023105	19071	368,374	SH	SOLE	1
BOK FINANCIAL CORP.	EQUITY	05561Q201	21	435	SH	SOLE	1
BOMBAY CO INC	EQUITY	097924104	115	20,863	SH	SOLE	1
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	256	9,180	SH	SOLE	1
BONE CARE INTL INC COM	EQUITY	098072101	10	355600	SH	SOLE	3
BON-TON STORES INC/THE	EQUITY	09776J101	48	3,035	SH	SOLE	1
BORDERS GROUP, INC.	EQUITY	099709107	3249	127,914	SH	SOLE	1
BORG WARNER INC	EQUITY	099724106	5176	95,554	SH	SOLE	1
BORLAND SOFTWARE CORP.	EQUITY	099849101	554	47,412	SH	SOLE	1
BOSTON BEER, INC. CLASS A	EQUITY	100557107	105	4,950	SH	SOLE	1
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	99	10,759	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	452	16,031	SH	SOLE	1
BOSTON PROPERTIES INC	EQUITY	101121101	915	14,150	SH	SOLE	1
BOSTON PROPERTIES INC COM	EQUITY	101121101	1	12110	SH	SOLE	3
BOSTON SCIENTIFIC CORP	EQUITY	101137107	34	960	SH	DEFINED	2
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	27279	767,345	SH	SOLE	1
BOWATER, INC.	EQUITY	102183100	4167	94,770	SH	SOLE	1
BOWNE & CO., INC.	EQUITY	103043105	334	20,538	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304101	2062	49,500	SH	DEFINED	2
BOYD GAMING CORP.	EQUITY	103304101	9522	228,622	SH	SOLE	1
BOYKIN LODGING CO.	EQUITY	103430104	18	1,960	SH	SOLE	1
BP AMOCO	EQUITY	055622104	119	2,076	SH	DEFINED	2
BRADLEY PHARMACEUTICAL	EQUITY	104576103	154	7,944	SH	SOLE	1
BRADY CORP.	EQUITY	104674106	668	10,679	SH	SOLE	1
BRANDYWINE REALTY TRUST	EQUITY	105368203	1005	34,183	SH	SOLE	1
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	2112	82,500	SH	SOLE	1
BRASKEM SA-SPON ADR	EQUITY	105532105	6248	122,600	SH	SOLE	1

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BRE PROPERTIES INC CL A	EQUITY	05564E106		5610	SH	SOLE	3
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	276	6,852	SH	SOLE	1
BRIGGS & STRATTON CORP.	EQUITY	109043109	50	1,206	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178103	124	13,809	SH	SOLE	1
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	12	179846	SH	SOLE	3
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	502	7,752	SH	SOLE	1
BRIGHTPOINT INC	EQUITY	109473405	206	10,534	SH	SOLE	1
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	5158	147,083	SH	SOLE	1
BRINK'S CO/THE	EQUITY	109696104	3814	96,516	SH	SOLE	1
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	10516	410,462	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	42642	1,664,401	SH	SOLE	1
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	178	8,882	SH	SOLE	1
BROADCOM CORP	EQUITY	111320107	12	374	SH	DEFINED	2
BROADCOM CORP CL A	EQUITY	111320107	2	65800	SH	SOLE	3
BROADCOM CORP.	EQUITY	111320107	5057	156,674	SH	SOLE	1
BROADWING CORP	EQUITY	11161E101	260	28,576	SH	SOLE	1
BROCADE COMMUNICATION	EQUITY	111621108	1162	152,053	SH	SOLE	1
BROOKFIELD HOMES CORP	EQUITY	112723101	297	8,759	SH	SOLE	1
BROOKLINE BANCORP INC	EQUITY	11373M107	566	34,654	SH	SOLE	1
BROOKS AUTOMATION INC	EQUITY	114340102	449	26,061	SH	SOLE	
BROOKSTONE INC	EQUITY	114537103	230	11,768	SH	SOLE	
BROWN & BROWN INC	EQUITY	115236101	5106	117,256	SH	SOLE	
BROWN FORMAN CORP	EQUITY	115637209	12084	248,230	SH	DEFINED	
BROWN SHOE COMANY, INC.	EQUITY	115736100	317	10,623	SH	SOLE	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2867	58,885	SH	SOLE	
BRUKER BIOSCIENCES CORP	EQUITY	116794108	51	12,552	SH	SOLE	
BRUNSWICK CORP	EQUITY	117043109	5	109	SH	DEFINED	
BRUNSWICK CORP.	EQUITY	117043109	2201	44,461	SH	SOLE	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	206	11,122	SH	SOLE	
BRYN MAWR BK CORP	EQUITY	117665109	91	4,135	SH	SOLE	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	224	17,245	SH	SOLE	
BUCKLE, INC.	EQUITY	118440106	132	4,460	SH	SOLE	
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	295	7,253	SH	SOLE	
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	8	204500	SH	SOLE	
BUFFALO WILD WINGS INC	EQUITY	119848109	116	3,336	SH	SOLE	
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	184	5,248	SH	SOLE	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	301	7,873	SH	SOLE	
BUILDING MATLS HLDG CP COM	EQUITY	120113105	3	66800	SH	SOLE	
BUNGE LIMITED	EQUITY	G16962105	2709	47,510	SH	SOLE	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	244	10,749	SH	SOLE	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	7999	169,070	SH	SOLE	
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	20	427	SH	DEFINED	
BURLINGTON RES INC	EQUITY	122014103	19	445	SH	DEFINED	
BURLINGTON RESOURCES, INC.	EQUITY	122014103	7242	166,485	SH	SOLE	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	254	14,916	SH	SOLE	
C H ROBINSON WORLDWIDE	EQUITY	12541W100	11221	202,100	SH	DEFINED	
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	8381	150,946	SH	SOLE	
C. R. BARD, INC.	EQUITY	067383109	2985	46,660	SH	SOLE	
CABELA'S INC-CL A	EQUITY	126804301	5	228	SH	SOLE	
CABLEVISION NY GROUP CLASS	EQUITY	12686C109	2240	89,944	SH	DEFINED	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	2590	104,010	SH	SOLE	
CABOT CORP.	EQUITY	127055101	4063	105,036	SH	SOLE	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2251	56,174	SH	SOLE	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	853	19,275	SH	SOLE	
CACHE INC	EQUITY	127150308	101	5,610	SH	SOLE	
CACI INTERNATIONAL	EQUITY	127190304	1164	17,082	SH	SOLE	
CACI INTL INC CL A	EQUITY	127190304	4	55300	SH	SOLE	

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CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6353	460,009	SH	SOLE
CAESARS ENTERTAINMENT INC	EQUITY	127687101	10730	532,789	SH	SOLE
CAKTRONICS INC	EQUITY	234264109	211	8,460	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	913	22,394	SH	SOLE
CALAMOS ASSET MANAGEMENT	EQUITY	12811R104	16	598200	SH	SOLE
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	317	11,741	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	181	19,897	SH	SOLE
CALIFORNIA MICRO DEVICES CP	EQUITY	130439102	88	12,380	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	258	11,228	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	377	10,001	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	2261	167,482	SH	SOLE
CALLON PETROLEUM CO.	EQUITY	13123X102	106	7,365	SH	SOLE
CALLWAVE INC	EQUITY	13126N101	36	2,341	SH	SOLE
CAL-MAINE FOODS INC	EQUITY	128030202	106	8,799	SH	SOLE
CALPINE CORP	EQUITY	131347106	2	607	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	2275	577,385	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	415	15,330	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	179	4,544	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	277	5,441	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102		4460	SH	SOLE
CAMPBELL SOUP CO	EQUITY	134429109	14	468	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	5808	194,309	SH	SOLE
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	5449	90,800	SH	DEFINED
CANCERVAX CORP	EQUITY	13738Y107	105	9,700	SH	SOLE
CANDELA CORP	EQUITY	136907102	128	11,288	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	858	24,150	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	231	5,529	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065103	139	2,958	SH	SOLE
CAPITAL CROSSING BANK	EQUITY	140071101	77	2,485	SH	SOLE
CAPITAL LEASE FUNDING INC	EQUITY	140288101	166	13,291	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	14241	169,114	SH	SOLE
CAPITAL ONE FINL CORP	EQUITY	14040H105	24326	288,876	SH	DEFINED
CAPITAL SOUTHWEST CORP	EQUITY	140501107	125	1,587	SH	SOLE
CAPITAL TRUST-CL A	EQUITY	14052H506	210	6,827	SH	SOLE
CAPITALSOURCE INC	EQUITY	14055X102	38	1,489	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	210	5,971	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	19	529	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	109	10,308	SH	SOLE
CAPSTONE TURBINE COR	EQUITY	14067D102	89	48,882	SH	SOLE
CAPTARIS INC	EQUITY	14071N104	90	17,506	SH	SOLE
CARACO PHARM LABS INC	EQUITY	14075T107	51	5,327	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	281	16,705	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	514	7,456	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	92	43,052	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	10866	186,864	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	2517	43,291	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	109	21,131	SH	SOLE
CARDIODYNAMICS INTL COM	EQUITY	141597104	4	737300	SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	7267	181,674	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	4	91212	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	13741	348,490	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	20	517	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	4	96300	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	3439	52,967	SH	SOLE
CARMAX INC	EQUITY	143130102	5496	177,001	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	164	4,506	SH	SOLE

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CARNIVAL CORP	EQUITY	143658300	17249	299,310	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	18748	325,320	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	820	14,032	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	1254	37,994	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100		6080	SH	SOLE
CARREKER CORP	EQUITY	144433109	102	11,878	SH	SOLE
CARRIER ACCESS CORP.	EQUITY	144460102	125	11,745	SH	SOLE
CARTER INC	EQUITY	146229109	1147	33,742	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	197	9,763	SH	SOLE
CASCADE CORP	EQUITY	147195101	250	6,246	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	140	6,585	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	169	11,532	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	533	29,355	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	495	16,649	SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	90	16,512	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	3505	118,309	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	100	4,125	SH	SOLE
CATAPULT COMMUNICATNS COM	EQUITY	149016107	4	165262	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149113102	422	13,806	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149113102		11530	SH	SOLE
Caterpillar	EQUITY	149123101	2243	23,000	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	38	388	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	41629	426,925	SH	SOLE
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	954	25,453	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	330	11,445	SH	SOLE
CB RICHARD ELLIS GROUP CL A	EQUITY	12497T101	14	427042	SH	SOLE
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	497	14,811	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100		3450	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	303	3,968	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	4600	109,924	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	99	4,452	SH	SOLE
C-COR INC.	EQUITY	125010108	235	25,261	SH	SOLE
CDI CORP.	EQUITY	125071100	154	7,224	SH	SOLE
CDW CORP	EQUITY	12512N105	9752	146,971	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	877	21,929	SH	SOLE
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	168	11,780	SH	SOLE
CELEBRATE EXPRESS INC.	EQUITY	15100A104	3	159900	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	589	42,833	SH	SOLE
CELGENE CORP	EQUITY	151020104	100	3,780	SH	SOLE
CELL GENESYS, INC.	EQUITY	150921104	212	26,227	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	292	35,825	SH	SOLE
CEMEX SA - Sponsored ADR	EQUITY	151290889	6295	173,950	SH	SOLE
CEMIG CIA ENERGMG SPON ADR	EQUITY	204409601	324	17,255	SH	SOLE
CENDANT CORP	EQUITY	151313103	28	1,197	SH	DEFINED
CENDANT CORP.	EQUITY	151313103	10920	467,087	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	675	23,793	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	14714	519,000	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	55	6,959	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	113	5,653	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	1549	137,082	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	350	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109		5400	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	314	6,551	SH	SOLE
CENTEX CORP	EQUITY	152312104	8	141	SH	DEFINED
CENTEX CORP.	EQUITY	152312104	3460	58,066	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	122	5,264	SH	SOLE

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CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	212	7,187	SH	SOLE
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	3	104400	SH	SOLE
CENTRAL FREIGHT LINES INC	EQUITY	153491105	32	5,035	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	413	9,893	SH	SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	593	16,381	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	165	10,860	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	165	7,103	SH	SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	289	11,020	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	61	2,053	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	162	37,103	SH	SOLE
CENTURYTEL INC	EQUITY	156700106	5	153	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	2151	60,650	SH	SOLE
CEPHALON INC	EQUITY	156708109	4991	98,098	SH	SOLE
CEPHALON INC	EQUITY	156708109	3134	61,600	SH	DEFINED
CEPHEID	EQUITY	15670R107	243	24,489	SH	SOLE
CERADYNE INC	EQUITY	156710105	536	9,362	SH	SOLE
CERADYNE INC COM	EQUITY	156710105	4	64100	SH	SOLE
CERES GROUP INC	EQUITY	156772105	91	17,705	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	4622	252,819	SH	SOLE
CERNER CORP	EQUITY	156782104	886	16,664	SH	SOLE
CERNER CORP	EQUITY	156782104	1223	23,000	SH	DEFINED
CERTEGY INC	EQUITY	156880106	3779	106,373	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	445	9,254	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	489	41,358	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	279	5,966	SH	SOLE
CHARLES RIVER LABORATORIES	EQUITY	159864107	5065	110,087	SH	SOLE
CHARLES SCHWAB	EQUITY	808513105	24	2,050	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	8367	699,623	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	69	6,809	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	631	67,348	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	354	158,123	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	102	2,330	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	630	25,775	SH	SOLE
CHATTEM INC	EQUITY	162456107	325	9,820	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	441	17,890	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	5614	147,421	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	398	22,057	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	4295	132,290	SH	SOLE
CHEMED CORP.	EQUITY	16359R103	478	7,118	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	603	14,057	SH	SOLE
CHENIERE ENERGY INC	EQUITY	16411R208	706	11,090	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	140	3,979	SH	SOLE
CHEROKEE INTERNATIONAL CORP	EQUITY	164450108	40	4,163	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	311	11,454	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	109	6,607	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	53020	1,009,718	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	18850	359,038	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	174	759	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	6914	151,857	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	368	9,940	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2305	134,340	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1847	45,060	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	528	23,918	SH	SOLE
CHIRON CORP	EQUITY	170040109	7	212	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	3849	115,480	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	776	27,013	SH	SOLE

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CHOICE HOTELS INTL INC.	EQUITY	169905106	25	429	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	6937	150,840	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	96	42,086	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	407	22,057	SH	SOLE
CHUBB CORP	EQUITY	171232101	4392	57,118	SH	DEFINED
Chubb Corp Com Stk USD1	EQUITY	171232101	27295	357,930	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	3568	106,118	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	199	4,452	SH	SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	119	5,300	SH	SOLE
CIA CERVECERIA UNIDAS-ADR	EQUITY	204429104	474	18,800	SH	SOLE
CIA SANEAMIENTO BASICODE-ADR	EQUITY	20441A102	5076	339,100	SH	SOLE
CIBER, INC.	EQUITY	17163B102	289	29,940	SH	SOLE
CIENA CORP	EQUITY	171779101	2	650	SH	DEFINED
CIENA CORP.	EQUITY	171779101	1165	348,701	SH	SOLE
CIGNA CORP	EQUITY	125509109	12	153	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	4942	60,590	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	921	24,290	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	3909	942,024	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3325	75,115	SH	SOLE
CINCINNATI FINL CORP	EQUITY	172062101	8	191	SH	DEFINED
CINERGY CORP	EQUITY	172474108	9	206	SH	DEFINED
Cinergy Corp	EQUITY	172474108	6140	147,500	SH	SOLE
CINERGY CORP.	EQUITY	172474108	30329	728,533	SH	SOLE
CINTAS CORP	EQUITY	172908105	9	195	SH	DEFINED
CINTAS CORP.	EQUITY	172908105	3952	90,098	SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	58	13,595	SH	SOLE
CIRCLE GROUP HOLDINGS INC	EQUITY	172570103	26	11,795	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	209	9,005	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	3	222	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1376	88,005	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	273	49,537	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	20966	1,086,339	SH	DEFINED
Cisco Systems Inc	EQUITY	17275R102	1159	60,000	SH	SOLE
Cisco Systems Inc Com Stk	EQUITY	17275R102	99386	5,147,787	SH	SOLE
CIT GROUP INC	EQUITY	125581108	4336	94,640	SH	SOLE
CIT GROUP INC NEW	EQUITY	125581108	11	239	SH	DEFINED
CITADEL BROADCASTING CORP	EQUITY	17285T106	21	1,300	SH	SOLE
CITIGROUP INC	EQUITY	172967101	200764	4,166,949	SH	SOLE
CITIGROUP INC	EQUITY	172967101	43855	910,211	SH	DEFINED
Citigroup Inc. Com Stk USD.01	EQUITY	172967101	1267	28,716	SH	SOLE
CITIZENS BANKING CORP.	EQUITY	174420109	874	25,452	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	5	381	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	24861	1,802,803	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	121	5,006	SH	SOLE
CITIZENS INC	EQUITY	174740100	117	18,401	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	5	193	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	2198	89,878	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	356	9,815	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	5900	83,507	SH	SOLE
CITYBANK	EQUITY	17770A109	164	4,531	SH	SOLE
CK WITCO CORP	EQUITY	227116100	3063	259,602	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	441	30,378	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	3571	168,042	SH	SOLE
CLARCOR, INC.	EQUITY	179895107	816	14,898	SH	SOLE
CLARK INC	EQUITY	181457102	147	9,465	SH	SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	68	2,984	SH	SOLE

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CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	22	652	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	9254	276,334	SH	SOLE
CLECO CORP	EQUITY	12561W105	566	27,918	SH	SOLE
CLEVELAND CLIFFS INC	EQUITY	185896107	8101	78,000	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	652	6,279	SH	SOLE
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	98	8,070	SH	SOLE
CLOROX CO	EQUITY	189054109	14047	238,364	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4000	67,869	SH	SOLE
CLOSURE MEDICAL CORP.	EQUITY	189093107	79	4,033	SH	SOLE
CMGI INC.	EQUITY	125750109	669	262,309	SH	SOLE
CMS ENERGY CORP	EQUITY	125896100	2	221	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	2060	197,113	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	17	629	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	122	9,137	SH	SOLE
CNET NETWORKS INC	EQUITY	12613R104	3745	333,500	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	839	74,696	SH	SOLE
CNF INC.	EQUITY	12612W104	4405	87,930	SH	SOLE
COACH INC	EQUITY	189754104	4755	84,309	SH	SOLE
COACH INC	EQUITY	189754104	12	215	SH	DEFINED
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	142	8,162	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	144	7,533	SH	SOLE
COBIZ INC	EQUITY	190897108	154	7,569	SH	SOLE
COCA COLA CO	EQUITY	191216100	23490	564,250	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	11	533	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	5022	240,842	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	133	2,328	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	46719	1,121,979	SH	SOLE
COEUR D'ALENE MINES CORP	EQUITY	192108108	550	139,861	SH	SOLE
COGENT INC	EQUITY	19239Y108	15	440	SH	SOLE
COGNEX CORP.	EQUITY	192422103	652	23,378	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	9956	235,210	SH	SOLE
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	1	29500	SH	SOLE
COGNOS INC	EQUITY	19244C109	37169	843,600	SH	DEFINED
COHEN & STEERS INC	EQUITY	19247A100	72	4,404	SH	SOLE
COHERENT, INC.	EQUITY	192479103	538	17,661	SH	SOLE
COHU, INC.	EQUITY	192576106	234	12,590	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	336	12,516	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	398	12,879	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	151	4,897	SH	SOLE
Coles Myer Ltd ADR	EQUITY	193870409	89	1,650	SH	SOLE
COLGATE PALMOLIVE CO	EQUITY	194162103	14069	275,005	SH	DEFINED
Colgate-Palmolive Co Com Stk USD1	EQUITY	194162103	18326	369,598	SH	SOLE
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	66	4,697	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	98	22,494	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	4834	227,703	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	557	14,172	SH	SOLE
COLOR KINETICS INC	EQUITY	19624P100	41	2,354	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	117	3,410	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	227	9,088	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	22	363	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N101	11277	338,856	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	44498	1,337,077	SH	SOLE
COMERICA INC	EQUITY	200340107	5754	94,294	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	5960	97,665	SH	SOLE
COMFORT SYS USA INC	EQUITY	199908104	173	22,583	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	8674	134,693	SH	SOLE

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COMMERCE BANCSHARES	EQUITY	200525103	76	1,510	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	868	14,218	SH	SOLE
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	494	21,325	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	711	23,920	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	862	17,049	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	744	36,134	SH	SOLE
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	125	5,728	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	628	12,652	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	2319	122,711	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	448	15,849	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	177	6,276	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	4123	147,867	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	226	6,987	SH	SOLE
Compania Telecomunicaciones Chile AD	EQUITY	204449300	255	13,500	SH	SOLE
COMPASS BANCSHARES INC	EQUITY	20449H109	7	139	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2685	55,162	SH	SOLE
COMPASS MINERALS INTERNATION	EQUITY	20451N101	215	8,858	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	300	10,963	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	21	666	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	7703	248,006	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	88	3,785	SH	SOLE
COMPUTER SCIENCES	EQUITY	205363104	1	21700	SH	SOLE
COMPUTER SCIENCES CORP	EQUITY	205363104	12	215	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	4798	85,121	SH	SOLE
COMPUWARE CORP	EQUITY	205638109	3	440	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1116	174,169	SH	SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	33	1,993	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	449	20,364	SH	SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	314	8,348	SH	SOLE
COMVERSE TECHNOLOGY INC	EQUITY	205862402	6	225	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	2522	103,165	SH	SOLE
CONAGRA INC	EQUITY	205887102	13026	442,296	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	6441	218,725	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	122	14,973	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	119	10,736	SH	SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	137	15,362	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	22	11,026	SH	SOLE
CONMED CORP.	EQUITY	207410101	496	17,456	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	124	4,694	SH	SOLE
CONNETICS CORP	EQUITY	208192104	448	18,444	SH	SOLE
CONNETICS CORP	EQUITY	208192104	972	40,000	SH	DEFINED
CONNETICS CORP COM	EQUITY	208192104	6	233800	SH	SOLE
CONN'S INC	EQUITY	208242107	68	4,060	SH	SOLE
CONOCOPHILLIPS	EQUITY	20825C104	68	784	SH	DEFINED
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	41250	476,729	SH	SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	142	3,308	SH	SOLE
CONSECO INC	EQUITY	208464883	75	3,772	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	87	2,130	SH	SOLE
CONSOLIDATED EDISON INC	EQUITY	209115104	12	275	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	25147	574,799	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	304	6,620	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	8528	183,358	SH	SOLE
CONSTELLATION ENERGY GROUP	EQUITY	210371100	9	200	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	3449	78,910	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	534	39,432	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1219	81,318	SH	SOLE

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CONVERGYS CORP	EQUITY	212485106	2	161	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	5798	107,741	SH	SOLE
COOPER COS INC COM NEW	EQUITY	216648402	12	171604	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2653	39,074	SH	SOLE
COOPER INDUSTRIES LTD	EQUITY	G24182100	7	104	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	1519	70,491	SH	SOLE
COOPER TIRE + RUBR CO	EQUITY	216831107	2	85	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1255	16,591	SH	SOLE
COORS ADOLPH CO	EQUITY	217016104	3	43	SH	DEFINED
COPART, INC.	EQUITY	217204106	4015	152,528	SH	SOLE
CORCEPT THERAPEUTICS INC	EQUITY	218352102	17	2,647	SH	SOLE
CORGENTECH INC	EQUITY	21872P105	30	3,613	SH	SOLE
CORILLIAN CORP	EQUITY	218725109	94	19,041	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	11	577932	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	2898	153,780	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	127	34,851	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1146	21,405	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	119	7,813	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	357	35,738	SH	SOLE
CORNING INC	EQUITY	219350105	19	1,594	SH	DEFINED
CORNING, INC.	EQUITY	219350105	7073	600,934	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	60	901	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	14	204398	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	750	25,559	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	222	7,675	SH	SOLE
Corrections Corp Amer	EQUITY	22025Y407	1618	40,000	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	835	20,636	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	439	9,141	SH	SOLE
CORVEL CORP.	EQUITY	221006109	100	3,721	SH	SOLE
COSI INC	EQUITY	22122P101	73	12,076	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	412	12,820	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	435	9,415	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10614	219,243	SH	SOLE
COSTCO WHSL CORP NEW	EQUITY	22160K105	26	533	SH	DEFINED
COTT CORPORATION	EQUITY	22163N106	2182	88,500	SH	DEFINED
COUNTRYWIDE FINANCIAL	EQUITY	222372104	9147	247,142	SH	SOLE
COUNTRYWIDE FINL CORP	EQUITY	222372104	24	660	SH	DEFINED
COURIER CORP	EQUITY	222660102	196	3,782	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	820	47,419	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	805	26,589	SH	SOLE
COVANCE INC	EQUITY	222816100	984	25,400	SH	DEFINED
COVANCE INC COM	EQUITY	222816100	11	276822	SH	SOLE
COVANCE INC.	EQUITY	222816100	4117	106,255	SH	SOLE
COVANSYS CORP.	EQUITY	22281W103	180	11,778	SH	SOLE
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	107	5,122	SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	8113	152,446	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	15	921	SH	SOLE
CRANE CO.	EQUITY	224399105	2693	93,380	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	57	7,557	SH	SOLE
CRAY INC	EQUITY	225223106	234	50,315	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1980	216,409	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	150	5,900	SH	SOLE
CREE INC	EQUITY	225447101	5035	125,617	SH	SOLE
CREE INC COM	EQUITY	225447101	10	257566	SH	SOLE
CRESCENT REAL ESTATE COM	EQUITY	225756105		11120	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	238	13,038	SH	SOLE

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CRITICAL THERAPEUTICS INC	EQUITY	22674T105	3272	409,000	SH	DEFINED
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	244	13,479	SH	SOLE
CROSSTEX ENERGY INC	EQUITY	22765Y104	57	1,350	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	76	4,558	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	1330	96,834	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	73	8,533	SH	SOLE
CRT PROPERTIES INC	EQUITY	22876P109	987	41,356	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2163	115,683	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	457	27,311	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	129	4,077	SH	SOLE
CSX CORP.	EQUITY	126408103	3877	96,724	SH	SOLE
CSX CORP	EQUITY	126408103	10	244	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	136	11,086	SH	SOLE
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	259	18,263	SH	SOLE
CTS CORP.	EQUITY	126501105	281	21,181	SH	SOLE
CUBIC CORP.	EQUITY	229669106	230	9,177	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	279	23,617	SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	3075	259,900	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	4309	88,671	SH	SOLE
CUMMINS INC	EQUITY	231021106	4	52	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1704	20,339	SH	SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	434	28,795	SH	SOLE
CUNO, INC.	EQUITY	126583103	591	9,942	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	181	25,286	SH	SOLE
CURIS INC.	EQUITY	231269101	145	27,756	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	707	12,322	SH	SOLE
CV THERAPEUTICS, INC.	EQUITY	126667104	425	18,482	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	571	21,513	SH	SOLE
CVS CORP	EQUITY	126650100	21	455	SH	DEFINED
CVS Corp	EQUITY	126650100	1803	40,000	SH	SOLE
CVS CORP.	EQUITY	126650100	12742	282,710	SH	SOLE
CYBERGUARD CORP	EQUITY	231910100	63	10,060	SH	SOLE
CYBERONICS	EQUITY	23251P102	211	10,166	SH	SOLE
CYBEROPTICS CORP	EQUITY	232517102	65	4,354	SH	SOLE
CYBERSOURCE CORP	EQUITY	23251J106	115	16,036	SH	SOLE
CYMER, INC.	EQUITY	232572107	637	21,579	SH	SOLE
CYPRESS BIOSCIENCE INC	EQUITY	232674507	242	17,245	SH	SOLE
CYPRESS BIOSCIENCES INC	EQUITY	232674507	4481	318,700	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2508	213,852	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	4592	89,296	SH	SOLE
CYTOGEN CORP	EQUITY	232824300	105	9,105	SH	SOLE
CYTOKINETICS INC	EQUITY	23282W100	46	4,446	SH	SOLE
CYTYC CORPORATION	EQUITY	232946103	5240	190,049	SH	SOLE
D & E COMMUNICATIONSINC	EQUITY	232860106	85	7,020	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	15997	396,851	SH	SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	56	996	SH	SOLE
DANA CORP	EQUITY	235811106	1471	84,875	SH	SOLE
DANA CORP	EQUITY	235811106	3	170	SH	DEFINED
DANAHER CORP	EQUITY	235851102	20	351	SH	DEFINED
DANAHER CORP.	EQUITY	235851102	15305	266,597	SH	SOLE
DANIELSON HOLDING CORP	EQUITY	236274106	227	26,919	SH	SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	5	179	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1963	70,750	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	163	37,484	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	271	6,840	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	132	6,521	SH	SOLE

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DAVITA INC	EQUITY	23918K108	91	2,291	SH	SOLE
DDI CORP	EQUITY	233162304	49	15,312	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	8359	253,674	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	62	2,492	SH	SOLE
DECKERS OUTDOOR CORP	EQUITY	243537107	247	5,262	SH	SOLE
DECKERS OUTDOOR CORP COM	EQUITY	243537107	2	52900	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	220	28,198	SH	SOLE
DEERE & CO.	EQUITY	244199105	7852	105,542	SH	SOLE
DEERE + CO	EQUITY	244199105	107	1,457	SH	DEFINED
DEL LABS INC	EQUITY	245091103	100	2,876	SH	SOLE
DEL MONTE	EQUITY	24522P103	50	4,514	SH	SOLE
DELL INC	EQUITY	24702R101	96121	2,293,418	SH	SOLE
DELL INC	EQUITY	24702R101	25589	607,249	SH	DEFINED
DELPHI CORP	EQUITY	247126105	2260	250,508	SH	SOLE
DELPHI CORP	EQUITY	247126105	6	638	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	669	14,501	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	606	22,197	SH	SOLE
DELTA AIR LINES INC	EQUITY	247361108	1	147	SH	DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	880	117,643	SH	SOLE
DELTA PETROLEUM CORP	EQUITY	247907207	173	11,064	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	247	5,810	SH	SOLE
DELUXE CORP.	EQUITY	248019101	3345	89,618	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	881	32,104	SH	SOLE
DENDREON CORP	EQUITY	24823Q107	1877	174,159	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	411	21,194	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	8020	142,707	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	129	7,772	SH	SOLE
DEPOMED INC	EQUITY	249908104	67	12,383	SH	SOLE
DESIGN WITHIN REACH INC	EQUITY	250557105	36	2,456	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	1	12050	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	10314	232,460	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	9087	233,472	SH	SOLE
DEVON ENERGY CORPORATION N	EQUITY	25179M103	21	552	SH	DEFINED
DEVRY, INC.	EQUITY	251893103	2074	119,472	SH	SOLE
DEX MEDIA INC	EQUITY	25212E100	32	1,265	SH	SOLE
DHB INDS INC	EQUITY	23321E103	228	11,982	SH	SOLE
DIAGEO PLC	EQUITY	25243Q205	10638	183,800	SH	DEFINED
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	730	13,261	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	1100	27,465	SH	SOLE
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	196	13,669	SH	SOLE
DICK'S SPORTING GOODS INC	EQUITY	253393102	622	17,691	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	6772	121,509	SH	SOLE
DIGENE CORP	EQUITY	253752109	215	8,239	SH	SOLE
DIGI INTERNATIONAL INC	EQUITY	253798102	216	12,586	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	85	9,072	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	379	20,595	SH	SOLE
DIGITAL REALTY TRUST INC	EQUITY	253868103	157	11,661	SH	SOLE
DIGITAL RIV INC	EQUITY	25388B104	779	18,711	SH	SOLE
DIGITAL THEATER SYSTEMS INC	EQUITY	25389G102	199	9,863	SH	SOLE
DIGITAS INC	EQUITY	25388K104	397	41,606	SH	SOLE
DILLARDS INC	EQUITY	254067101	2	93	SH	DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	979	36,417	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	325	18,155	SH	SOLE
DIMON, INC.	EQUITY	254394109	178	26,493	SH	SOLE
DIODES INC	EQUITY	254543101	95	4,195	SH	SOLE
DIONEX CORP.	EQUITY	254546104	616	10,868	SH	SOLE

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DIRECT GENERAL CORP	EQUITY	25456W204	298	9,296	SH	SOLE
DISCOVERY LABORATORIES INC	EQUITY	254668106	218	27,441	SH	SOLE
DISNEY WALT CO	EQUITY	254687106	4312	155,122	SH	DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	263	17,577	SH	SOLE
DIVERSA CORP	EQUITY	255064107	121	13,873	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	225	10,495	SH	SOLE
DOBSON COMMUNICATIONS	EQUITY	256069105	3721	1,768,275	SH	SOLE
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	303	176,316	SH	DEFINED
DOLLAR GEN CORP	EQUITY	256669102	8	372	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	3022	145,522	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	447	14,815	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	5750	199,876	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	58	2,345	SH	SOLE
DOMINION RES INC VA NEW	EQUITY	25746U109	26	377	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	9552	141,007	SH	SOLE
DOMINO'S PIZZA INC	EQUITY	25754A201	253	14,233	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	4606	141,376	SH	SOLE
DONEGAL GROUP INC-CL A	EQUITY	257701201	84	3,675	SH	SOLE
DONNELLEY R R + SONS CO	EQUITY	257867101	9	250	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	98	1,992	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	100	4,200	SH	SOLE
DOT HILL SYSTEMS CORP	EQUITY	25848T109	200	25,472	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	516	66,299	SH	SOLE
DOV PHARMACEUTICAL INC	EQUITY	259858108	150	8,305	SH	SOLE
DOVER CORP	EQUITY	260003108	35868	855,231	SH	DEFINED
DOVER CORP.	EQUITY	260003108	9504	230,927	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	76	5,955	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	52	9,158	SH	SOLE
DOW CHEM CO	EQUITY	260543103	15500	313,072	SH	DEFINED
Dow Chemical	EQUITY	260543103	990	20,000	SH	SOLE
DOW CHEMICAL CO.	EQUITY	260543103	21883	441,992	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	1847	42,899	SH	SOLE
DOW JONES + CO INC	EQUITY	260561105	4	93	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	656	11,508	SH	SOLE
DPL, INC.	EQUITY	233293109	5407	215,328	SH	SOLE
DREAMWORKS ANIMATION SKG-A	EQUITY	26153C103	28	749	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	212	12,041	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	152	4,190	SH	SOLE
DREYERS GRAND ICE CREAM	EQUITY	261877104	558	6,940	SH	SOLE
DRILL QUIP	EQUITY	262037104	93	3,815	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	594	13,900	SH	SOLE
DRS TECHNOLOGIES INC COM	EQUITY	23330X100	10	226208	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	88	25,997	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	380	17,036	SH	SOLE
DST SYSTEMS INC	EQUITY	233326107	7413	142,230	SH	SOLE
DTE ENERGY CO	EQUITY	233331107	9	198	SH	DEFINED
DTE ENERGY CO.	EQUITY	233331107	3377	78,294	SH	SOLE
DTE Energy Company	EQUITY	233331107	7332	170,000	SH	SOLE
Du Pont E I De Nemours & Co	EQUITY	263534109	1472	30,000	SH	SOLE
DU PONT E I DE NEMOURS + C	EQUITY	263534109	27380	558,214	SH	DEFINED
DUCOMMUN INC DEL	EQUITY	264147109	89	4,266	SH	SOLE
DUKE ENERGY CO	EQUITY	264399106	28	1,087	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	25281	998,047	SH	SOLE
DUKE REALTY	EQUITY	264411505	663	19,422	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	1	15910	SH	SOLE
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	7053	118,239	SH	SOLE

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DUPONT PHOTOMASKS	EQUITY	26613X101	1836	69,522	SH	SOLE
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	3275	173,731	SH	SOLE
DURATEK INC	EQUITY	26658Q102	149	5,979	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	58	17,816	SH	SOLE
DUSA PHARMACEUTICALS INC	EQUITY	266898105	126	8,791	SH	SOLE
DYAX CORP	EQUITY	26746E103	111	15,370	SH	SOLE
DYAX CORP	EQUITY	26746E103	903	125,000	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	3355	109,918	SH	SOLE
DYNAVAX TECHNOLOGIES CORP	EQUITY	268158102	29	3,653	SH	SOLE
DYNEGY INC NEW	EQUITY	26816Q101	2	432	SH	DEFINED
DYNEGY INC.	EQUITY	26816Q101	779	168,556	SH	SOLE
E M C CORP MASS	EQUITY	268648102	69	4,685	SH	DEFINED
E TRADE FINL CORP	EQUITY	269246104	1279	85,523	SH	DEFINED
E*TRADE FINANCIAL CORP	EQUITY	269246104	2495	166,893	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	32359	659,720	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	215	44,605	SH	SOLE
EAGLE BROADBAND INC	EQUITY	269437109	78	118,589	SH	SOLE
EAGLE MATERIALS INC	EQUITY	26969P108	953	11,033	SH	SOLE
EARTHLINK INC	EQUITY	270321102	889	77,196	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	1238	29,504	SH	SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	562	14,662	SH	SOLE
EASTMAN CHEM CO	EQUITY	277432100	5	89	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	7974	138,119	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	11	326	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	4400	136,438	SH	SOLE
EATON CORP	EQUITY	278058102	13	173	SH	DEFINED
EATON CORP.	EQUITY	278058102	5210	71,997	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	5954	114,170	SH	SOLE
EBAY INC	EQUITY	278642103	11913	102,453	SH	DEFINED
EBAY, INC.	EQUITY	278642103	88322	766,956	SH	SOLE
ECHELON	EQUITY	27874N105	139	16,436	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	9514	286,225	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	522	15,690	SH	SOLE
ECLIPSYS CORP.	EQUITY	278856109	438	21,422	SH	SOLE
ECOLAB INC	EQUITY	278865100	10	293	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	7836	223,049	SH	SOLE
ECOLLEGE.COM INC	EQUITY	27887E100	106	9,329	SH	SOLE
EDGE PETROLEUM CORP	EQUITY	279862106	111	7,608	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	18670	582,889	SH	SOLE
EDISON INTL	EQUITY	281020107	12	370	SH	DEFINED
EDO CORP	EQUITY	281347104	292	9,199	SH	SOLE
EDUCATE INC	EQUITY	28138P100	139	10,497	SH	SOLE
EDUCATION LENDING GROUP INC	EQUITY	28140A109	114	7,345	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	4125	124,994	SH	SOLE
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	4170	101,071	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	673	28,019	SH	SOLE
EGL INC.	EQUITY	268484102	627	20,988	SH	SOLE
EL PASO CORP	EQUITY	28336L109	3673	353,210	SH	SOLE
EL PASO CORP	EQUITY	28336L109	8	731	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	529	27,940	SH	SOLE
ELDORADO GOLD CORPORATION	EQUITY	284902103	4221	1,431,100	SH	DEFINED
ELECTRO RENT CORP.	EQUITY	285218103	151	10,584	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	326	16,499	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	9385	152,157	SH	SOLE
ELECTRONIC ARTS INC	EQUITY	285512109	21	347	SH	DEFINED
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	13	584	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	5338	231,097	SH	SOLE

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ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	293	6,816	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	548	31,467	SH	SOLE
ELI LILLY AND CO.	EQUITY	532457108	36231	638,430	SH	SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	312	13,162	SH	SOLE
ELKCORP	EQUITY	287456107	396	11,575	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	117	12,456	SH	SOLE
EMC CORP	EQUITY	268648102	4921	330,923	SH	DEFINED
EMC CORP.	EQUITY	268648102	15600	1,049,093	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	76	3,530	SH	SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	402	8,887	SH	SOLE
EMERSON ELEC CO	EQUITY	291011104	12559	179,157	SH	DEFINED
Emerson Electric	EQUITY	291011104	2103	30,000	SH	SOLE
EMERSON ELECTRIC CO.	EQUITY	291011104	40375	575,967	SH	SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2360	122,972	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	338	14,899	SH	SOLE
EMPIRE RESORTS INC	EQUITY	292052107	56	5,033	SH	SOLE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	95	6,251	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	108	6,503	SH	SOLE
EMULEX CORP	EQUITY	292475209	810	48,128	SH	SOLE
ENCANA CORP	EQUITY	292505104	7661	134,800	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	1929	55,254	SH	SOLE
ENCORE CAPITAL GROUP INC	EQUITY	292554102	169	7,117	SH	SOLE
ENCORE MED CORP	EQUITY	29256E109	1572	231,500	SH	DEFINED
ENCORE MEDICAL CORP	EQUITY	29256E109	123	18,058	SH	SOLE
ENCORE WIRE CORP	EQUITY	292562105	124	9,306	SH	SOLE
ENCYSIVE PHARMA INC COM	EQUITY	29256X107	3	333800	SH	SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	332	33,479	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	23	1,085	SH	SOLE
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	267	22,783	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	1258	21,338	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	6130	123,370	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	228	11,825	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	19771	741,025	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	288	14,185	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	112	3,977	SH	SOLE
ENERSIS SA ADR	EQUITY	29274F104	970	88,400	SH	SOLE
ENERSYS	EQUITY	29275Y102	112	7,343	SH	SOLE
ENGELHARD CORP	EQUITY	292845104	4	139	SH	DEFINED
ENGELHARD CORP.	EQUITY	292845104	1731	56,425	SH	SOLE
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	7	118028	SH	SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	774	13,073	SH	SOLE
ENNIS INC	EQUITY	293389102	185	9,624	SH	SOLE
ENPRO INDUSTRIES INC	EQUITY	29355X107	360	12,171	SH	SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	8160	257,100	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	45	1,450	SH	DEFINED
ENSTAR GROUP INC	EQUITY	29358R107	117	1,875	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	255	25,598	SH	SOLE
ENTERASYS NETWORKS INC	EQUITY	293637104	222	123,355	SH	SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3034	84,527	SH	SOLE
ENERGY ARKANSAS INC	EQUITY	29364G103	6423	95,034	SH	SOLE
ENERGY CORP	EQUITY	29364G103	17	254	SH	DEFINED
Enterprise Prod Partners	EQUITY	293892107	2285	88,350	SH	SOLE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	786	17,648	SH	SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	236	28,313	SH	SOLE
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	141	37,329	SH	SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	290	14,870	SH	SOLE

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ENZON PHARMACEUTICALS INC	EQUITY	293904108	353	25,750	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	3804	53,311	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	10071	141,135	SH	DEFINED
EON LABS INC	EQUITY	29412E100	18	649	SH	SOLE
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	343	24,375	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	117	8,012	SH	SOLE
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	240	13,384	SH	SOLE
EQUIFAX INC	EQUITY	294429105	4	154	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	1905	67,811	SH	SOLE
EQUINIX INC	EQUITY	29444U502	244	5,700	SH	SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	6348	104,641	SH	SOLE
EQUITY INNS, INC.	EQUITY	294703103	416	35,445	SH	SOLE
EQUITY LIFESTYLE PROPERTIES	EQUITY	29472R108	483	13,507	SH	SOLE
EQUITY OFFICE PPTYS TR	EQUITY	294741103	13	458	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	1	45090	SH	SOLE
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	6596	226,526	SH	SOLE
EQUITY ONE INC	EQUITY	294752100	664	27,964	SH	SOLE
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1	31410	SH	SOLE
EQUITY RESIDENTIAL	EQUITY	29476L107	5739	158,623	SH	SOLE
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	414	26,105	SH	SOLE
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	11393	362,300	SH	SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	37	699	SH	SOLE
ESCALADE INC	EQUITY	296056104	62	4,616	SH	SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	581	7,576	SH	SOLE
ESPEED INC	EQUITY	296643109	175	14,145	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	140	19,675	SH	SOLE
ESSEX CORP COM	EQUITY	296744105	2	88400	SH	SOLE
ESSEX PPTY TR INC COM	EQUITY	297178105		2560	SH	SOLE
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	1341	16,002	SH	SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	114	2,496	SH	SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	470	14,391	SH	SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	773	19,307	SH	SOLE
EUROBANCSHARES INC	EQUITY	298716101	100	4,775	SH	SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	344	13,211	SH	SOLE
EURONET WORLDWIDE INC COM	EQUITY	298736109	4	165200	SH	SOLE
EVEREST RE GROUP, LTD	EQUITY	G3223R108	8437	94,200	SH	SOLE
EXACTECH INC	EQUITY	30064E109	65	3,579	SH	SOLE
EXAR CORP.	EQUITY	300645108	341	24,009	SH	SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	183	7,030	SH	SOLE
EXELIXIS, INC.	EQUITY	30161Q104	349	36,786	SH	SOLE
EXELON CORP	EQUITY	30161N101	13316	302,153	SH	SOLE
EXELON CORP	EQUITY	30161N101	33	753	SH	DEFINED
EXIDE TECHNOLOGIES	EQUITY	302051206	825	59,860	SH	SOLE
EXIDE TECHNOLOGIES FORMERL	EQUITY	302051206	15	18,619	SH	DEFINED
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	247	120,302	SH	SOLE
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	10539	188,592	SH	SOLE
EXPONENT INC	EQUITY	30214U102	103	3,732	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	7	86	SH	DEFINED
EXPRESS SCRIPTS INC	EQUITY	302182100	7	89790	SH	SOLE
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2938	38,437	SH	SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	283	21,988	SH	SOLE
EXTRA SPACE STORAGE INC	EQUITY	30225T102	174	13,067	SH	SOLE
EXTREME NETWORK INC	EQUITY	30226D106	415	63,391	SH	SOLE
EXTREME NETWORKS INC COM	EQUITY	30226D106	7	994300	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	31493	614,500	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	245833	4,800,504	SH	SOLE

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ExxonMobil Corp	EQUITY	30231G102	2307	45,000	SH	SOLE
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	7	162	SH	SOLE
E-Z-EM INC	EQUITY	269305405	56	3,866	SH	SOLE
F N B CORP VA	EQUITY	302930102	121	4,255	SH	SOLE
F5 NETWORKS INC	EQUITY	315616102	986	20,235	SH	SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	699	11,956	SH	SOLE
FAIR ISSAC CORP	EQUITY	303250104	4388	119,640	SH	SOLE
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	3306	203,340	SH	SOLE
FALCON FINANCIAL INVESTMENT	EQUITY	306032103	2704	386,250	SH	SOLE
FALCONSTOR SOFTWARE INC	EQUITY	306137100	148	15,491	SH	SOLE
FAMILY DLR STORES INC	EQUITY	307000109	6	191	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2385	76,369	SH	SOLE
FARMER BROS. CO.	EQUITY	307675108	96	3,942	SH	SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	146	3,547	SH	SOLE
FARO TECHNOLOGIES INC	EQUITY	311642102	193	6,205	SH	SOLE
FASTENAL CO	EQUITY	311900104	10508	170,700	SH	DEFINED
FASTENAL CO.	EQUITY	311900104	8237	133,804	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	209	7,311	SH	SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	115	4,950	SH	SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	58	784	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	35410	497,262	SH	SOLE
FEDERAL NATL MTG ASSN	EQUITY	313586109	78	1,100	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	365	7,066	SH	SOLE
FEDERAL REALTY INVT TR SH BEN	EQUITY	313747206		5790	SH	SOLE
FEDERAL SIGNAL CORP.	EQUITY	313855108	1922	108,849	SH	SOLE
FEDERATED DEPT STORES INC	EQUITY	31410H101	6599	114,192	SH	DEFINED
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	4418	76,456	SH	SOLE
FEDERATED INVESTORS	EQUITY	314211103	1440	47,378	SH	SOLE
FEDERATED INVS INC PA	EQUITY	314211103	4	122	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	34	342	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	12590	127,832	SH	SOLE
FEI COMPANY	EQUITY	30241L109	292	13,906	SH	SOLE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	522	35,603	SH	SOLE
FERRO CORP.	EQUITY	315405100	2201	94,901	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	331	7,736	SH	SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	13549	296,673	SH	SOLE
Fidelity National Financial Inc	EQUITY	316326107	913	20,000	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	11324	237,965	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	30	638	SH	DEFINED
FILENET CORP.	EQUITY	316869106	625	24,264	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	397	10,128	SH	SOLE
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	110	4,730	SH	SOLE
FINDWHAT.COM	EQUITY	317794105	266	15,029	SH	SOLE
FINISAR CORPORATION	EQUITY	31787A101	221	97,104	SH	SOLE
FINISH LINE, INC.	EQUITY	317923100	403	22,033	SH	SOLE
FIRST ACCEPTANCE CORP	EQUITY	318457108	108	12,006	SH	SOLE
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	40	1,960	SH	SOLE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	5353	152,326	SH	SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	178	6,539	SH	SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	1280	20,162	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	162	7,775	SH	SOLE
FIRST CASH FINL SVCS INC	EQUITY	31942D107	184	6,885	SH	SOLE
FIRST CHARTER CORP.	EQUITY	319439105	457	17,472	SH	SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	528	3,559	SH	SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	326	7,639	SH	SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	2019	131,174	SH	SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	213	5,890	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	40	943	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	18576	436,671	SH	SOLE

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FIRST FINANCIAL BANCORP	EQUITY	320209109	360	20,589	SH	SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	360	8,034	SH	SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	278	7,946	SH	SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	240	7,326	SH	SOLE
FIRST HEALTH GROUP CORP	EQUITY	320960107	1141	61,000	SH	DEFINED
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3910	208,971	SH	SOLE
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2389	55,409	SH	SOLE
FIRST HORIZON NATL CORP	EQUITY	320517105	6	140	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	353	15,410	SH	SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	156	6,929	SH	SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1180	28,959	SH	SOLE
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	23	408	SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	308	10,887	SH	SOLE
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	992	27,335	SH	SOLE
FIRST NATIONAL BANKSHARES-WI	EQUITY	321100109	896	37,477	SH	SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	688	49,286	SH	SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	127	3,928	SH	SOLE
FIRST OF LONG ISLAND CORP	EQUITY	320734106	99	1,966	SH	SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	179	7,995	SH	SOLE
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	36	1,590	SH	SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	403	7,604	SH	SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	165	4,487	SH	SOLE
FIRSTENERGY CORP	EQUITY	337932107	15	375	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	5728	144,985	SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	516	9,955	SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	4088	143,493	SH	SOLE
FISERV, INC.	EQUITY	337738108	8870	220,712	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	187	3,818	SH	SOLE
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	4	58000	SH	SOLE
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	8	133	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	8323	133,417	SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	6547	289,681	SH	SOLE
FLANDERS CORP COM	EQUITY	338494107	3	260800	SH	SOLE
FLANDERS CORPORATION	EQUITY	338494107	74	7,682	SH	SOLE
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	424	31,500	SH	SOLE
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	7052	510,300	SH	DEFINED
FLIR SYS INC	EQUITY	302445101	16	243356	SH	SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	50	782	SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	571	12,650	SH	SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	44	743	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	659	20,859	SH	SOLE
FLOWSERVE CORP.	EQUITY	34354P105	3430	124,556	SH	SOLE
FLUOR CORP	EQUITY	343412102	59600	1,109,171	SH	SOLE
FLUOR CORP NEW	EQUITY	343412102	5	95	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	199	9,920	SH	SOLE
FLYI INC	EQUITY	34407T104	47	26,619	SH	SOLE
FMC CORP.	EQUITY	302491303	4021	83,249	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	3743	116,253	SH	SOLE
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	1	44100	SH	SOLE
FNB CORP.	EQUITY	302520101	597	29,329	SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	7135	264,943	SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	11392	778,169	SH	SOLE
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	44	766	SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	41322	921,123	SH	SOLE
FOREST LABS INC	EQUITY	345838106	14060	313,419	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	4094	129,052	SH	SOLE
FORMFACTOR INC	EQUITY	346375108	442	16,285	SH	SOLE
FORRESTER RESEARCH, INC.	EQUITY	346563109	144	8,022	SH	SOLE
FORTUNE BRANDS INC	EQUITY	349631101	13	164	SH	DEFINED

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FORTUNE BRANDS, INC.	EQUITY	349631101	5537	71,742	SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	565	12,629	SH	SOLE
FOSSIL INC	EQUITY	349882100	4828	188,300	SH	DEFINED
FOSSIL, INC.	EQUITY	349882100	23	910	SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	37	2,804	SH	SOLE
FOX ENTMT GROUP INC	EQUITY	35138T107	6480	207,300	SH	DEFINED
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	67	2,721	SH	SOLE
FPIC INS GROUP INC	EQUITY	302563101	167	4,714	SH	SOLE
FPL GROUP INC	EQUITY	302571104	16	211	SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	6238	83,453	SH	SOLE
FRANKLIN BANK CORP	EQUITY	352451108	3557	194,900	SH	DEFINED
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	114	6,243	SH	SOLE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	398	9,428	SH	SOLE
FRANKLIN RES INC	EQUITY	354613101	20	283	SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	7388	106,073	SH	SOLE
FREDDIE MAC	EQUITY	313400301	77386	1,236,672	SH	SOLE
FRED'S INC.	EQUITY	356108100	400	22,975	SH	SOLE
FREEMONT MCMORAN COPPER +	EQUITY	35671D857	8	203	SH	DEFINED
FREEMONT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	6412	167,730	SH	SOLE
FREESCALE SEMICONDUCTOR IN	EQUITY	35687M206	8	443	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	EQUITY	35687M206	3349	182,424	SH	SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	38	1,496	SH	SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	6185	318,983	SH	SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	238	20,861	SH	SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	367	9,510	SH	SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	415	15,577	SH	SOLE
FSI INTERNATIONAL, INC.	EQUITY	302633102	82	17,538	SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	526	24,984	SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	245	24,782	SH	SOLE
FULTON FIN CORP	EQUITY	360271100	70	3,018	SH	SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2957	118,047	SH	SOLE
FX ENERGY INC	EQUITY	302695101	209	17,897	SH	SOLE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	443	10,203	SH	SOLE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	187	3,863	SH	SOLE
GABLES RESIDENTIAL TRUST	EQUITY	362418105	732	20,461	SH	SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	23225	714,611	SH	SOLE
GAMESTOP CORP-CL B	EQUITY	36466R200	491	21,922	SH	SOLE
GANDER MOUNTAIN CO	EQUITY	36471P108	46	3,573	SH	SOLE
GANNETT CO., INC.	EQUITY	364730101	8865	108,510	SH	SOLE
GANNETT INC	EQUITY	364730101	24	290	SH	DEFINED
GAP INC	EQUITY	364760108	71	3,356	SH	DEFINED
GAP, INC.	EQUITY	364760108	8088	382,966	SH	SOLE
GARDNER DENVER, INC.	EQUITY	365558105	421	11,600	SH	SOLE
GARMIN LTD	EQUITY	G37260109	430	7,060	SH	SOLE
GARTNER INC. CLASS A	EQUITY	366651107	2782	223,312	SH	SOLE
GATEWAY INC	EQUITY	367626108	3	425	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	2353	391,503	SH	SOLE
GATX CORP.	EQUITY	361448103	3306	111,839	SH	SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	742	17,858	SH	SOLE
GB&T BANCSHARES INC	EQUITY	361462104	143	5,909	SH	SOLE
GCI, INC.	EQUITY	369385109	294	26,664	SH	SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	35	5,944	SH	SOLE
GENAERA CORPORATION	EQUITY	36867G100	114	33,382	SH	SOLE
GENCORP, INC.	EQUITY	368682100	513	27,623	SH	SOLE
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	62	51,675	SH	SOLE
GENENCOR INTERNATIONAL INC	EQUITY	368709101	72	4,394	SH	SOLE

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GENENTECH INC	EQUITY	368710406	79	1,500	SH	DEFINED
GENENTECH INC COM NEW	EQUITY	368710406	1	26500	SH	SOLE
GENENTECH, INC.	EQUITY	368710406	29521	542,269	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	46	3,506	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	320	23,075	SH	SOLE
General Dynamics	EQUITY	369550108	2615	25,000	SH	SOLE
GENERAL DYNAMICS CORP	EQUITY	369550108	33109	316,528	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	9154	87,518	SH	SOLE
GENERAL ELEC CO	EQUITY	369604103	52290	1,432,596	SH	DEFINED
General Elec Co	EQUITY	369604103	2008	55,000	SH	SOLE
GENERAL ELECTRIC CO.	EQUITY	369604103	343716	9,430,198	SH	SOLE
GENERAL GROWTH PPTYS COM	EQUITY	370021107	1	26319	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	1145	31,658	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	7701	154,914	SH	SOLE
GENERAL MLS INC	EQUITY	370334104	6443	129,614	SH	DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	9914	247,472	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	8703	217,257	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	398	12,791	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	292	10,388	SH	SOLE
GENESIS HEALTHCARE CORP	EQUITY	37184D101	408	11,647	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	306	18,838	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	51	1,135	SH	SOLE
GENTA INC	EQUITY	37245M207	63	35,610	SH	SOLE
GENTEX CORP.	EQUITY	371901109	4890	132,084	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	248	14,838	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	15453	350,731	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	3464	78,627	SH	SOLE
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	96	3,541	SH	SOLE
GENZYME CORP	EQUITY	372917104	7812	134,522	SH	SOLE
GENZYME CORP	EQUITY	372917104	16	282	SH	DEFINED
GEO GROUP INC	EQUITY	36159R103	127	4,873	SH	SOLE
GEOGLOBAL RESOURCES INC	EQUITY	37249T109	279	525,000	SH	SOLE
GEORGIA GULF CORP COM PAR \$0.0	EQUITY	373200203	13	256054	SH	SOLE
GEORGIA GULF CORP.	EQUITY	373200203	831	16,688	SH	SOLE
GEORGIA PAC CORP	EQUITY	373298108	11	293	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4612	123,065	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	88	5,436	SH	SOLE
GERON CORP	EQUITY	374163103	211	26,480	SH	SOLE
GETTY IMAGES INC COM	EQUITY	374276103	1	14900	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	69	1,002	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	375	13,065	SH	SOLE
GEVITY HR INC	EQUITY	374393106	286	13,911	SH	SOLE
GIANT INDUSTRIES INC	EQUITY	374508109	165	6,236	SH	SOLE
GIBRALTAR INDUSTRIES INC	EQUITY	374689107	326	13,806	SH	SOLE
GILEAD SCIENCES INC	EQUITY	375558103	10000	285,792	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	45584	1,302,763	SH	SOLE
GILLETTE CO	EQUITY	375766102	51	1,128	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	18979	423,828	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	490	14,380	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	132	5,565	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	1382	90,434	SH	SOLE
GLAXOSMITHKLINE	EQUITY	37733W105	54	1,130	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	1283	60,287	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	688	24,838	SH	SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	535	13,547	SH	SOLE
GLOBAL INDUSTRIES INC	EQUITY	379336100	6221	750,400	SH	DEFINED

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GLOBAL INDUSTRIES LT	EQUITY	379336100	395	47,697	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	38	646	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	195	19,859	SH	SOLE
GLOBAL SANTAFE CORPORATION	EQUITY	G3930E101	31	975	SH	DEFINED
GLOBAL SIGNAL INC	EQUITY	37944Q103	155	5,643	SH	SOLE
GMH COMMUNITIES TRUST	EQUITY	36188G102	236	16,714	SH	SOLE
GOL LINHAS AREAS INTEL ADR	EQUITY	38045R107	446	14,000	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	748	51,172	SH	SOLE
GOLD KIST INC	EQUITY	380614107	109	7,982	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	1068	40,440	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	8002	130,278	SH	SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	21	348	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	69734	675,668	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	15237	146,450	SH	DEFINED
GOODRICH CORP	EQUITY	382388106	4	135	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1744	53,435	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	2396	163,454	SH	SOLE
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	3	199	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	101	11,050	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	124	5,382	SH	SOLE
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	135	13,650	SH	SOLE
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	2713	44,850	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	524	38,528	SH	SOLE
GRACO, INC.	EQUITY	384109104	4392	117,601	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	540	57,095	SH	SOLE
GRAINGER W W INC	EQUITY	384802104	7	102	SH	DEFINED
GRAMERCY CAPITAL CORP	EQUITY	384871109	114	5,551	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	2375	89,274	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	4213	210,126	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	184	9,760	SH	DEFINED
GRAPHIC PACKAGING CORP	EQUITY	388688103	282	39,146	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375106	408	26,343	SH	SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	74	4,253	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	99	9,701	SH	SOLE
GREAT LAKES CHEM CORP COM	EQUITY	390568103	9	304900	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	1534	53,843	SH	SOLE
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	58	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	3832	126,537	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	213	6,089	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	3227	115,754	SH	SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	113	3,328	SH	SOLE
GREENFIELD ONLINE	EQUITY	395150105	67	3,036	SH	SOLE
GREENHILL & CO INC	EQUITY	395259104	84	2,942	SH	SOLE
GREIF INC CL A	EQUITY	397624107	426	7,649	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	558	507	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	577	109,394	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	387	14,334	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	360	11,432	SH	SOLE
GRUPO FINANCIERO GALICIA-ADR	EQUITY	399909100	1016	118,500	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	202	11,360	SH	SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	5116	197,138	SH	SOLE
GTX INC	EQUITY	40052B108	43	3,184	SH	SOLE
GUESS? INC	EQUITY	401617105	110	8,748	SH	SOLE
GUIDANT CORP	EQUITY	401698105	26	362	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	15658	221,565	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	128	25,799	SH	SOLE

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GUITAR CENTER, INC.	EQUITY	402040109	753	14,296	SH	SOLE
GUITAR CTR INC	EQUITY	402040109	3330	63,200	SH	DEFINED
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	103	4,699	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	189	8,486	SH	SOLE
GYMBOREE CORP.	EQUITY	403777105	230	17,927	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	5767	147,897	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	477	16,735	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	415	11,462	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	312	15,083	SH	SOLE
HALLIBURTON CO	EQUITY	406216101	116	3,037	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	61928	1,578,181	SH	SOLE
HANCOCK FABRICS, INC.	EQUITY	409900107	115	11,092	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	546	16,331	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	279	13,003	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	102	12,570	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	310	8,635	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2488	176,100	SH	SOLE
HANSEN NATURAL CORP	EQUITY	411310105	128	3,525	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	423	12,210	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	597	16,540	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	20	334	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7559	124,434	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	181	7,590	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	409	15,373	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	14447	113,758	SH	SOLE
HARMONIC INC.	EQUITY	413160102	352	42,164	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	3355	50,153	SH	SOLE
HARRAHS ENTMT INC	EQUITY	413619107	8	127	SH	DEFINED
HARRAHS ENTMT INC COM	EQUITY	413619107	1	22300	SH	SOLE
HARRIS & HARRIS GROUP INC	EQUITY	413833104	149	9,115	SH	SOLE
HARRIS CORP DEL COM	EQUITY	413875105	2	29000	SH	SOLE
HARRIS CORP.	EQUITY	413875105	7030	113,779	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	241	30,567	SH	SOLE
HARSCO CORP.	EQUITY	415864107	3913	70,202	SH	SOLE
HART MARX	EQUITY	417119104	104	13,429	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3753	144,449	SH	SOLE
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	23	334	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	47928	697,456	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	364	21,104	SH	SOLE
HASBRO INC	EQUITY	418056107	4	201	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1893	97,679	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	202	10,900	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	5010	171,874	SH	SOLE
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	196	22,154	SH	SOLE
HCA INC	EQUITY	404119109	19	479	SH	DEFINED
HCA INC.	EQUITY	404119109	8511	212,977	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	3818	115,266	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	562	19,715	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109		14850	SH	SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	501	18,107	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	2492	90,000	SH	SOLE
HEALTH CARE REIT INC COM	EQUITY	42217K106		5780	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	269	7,050	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2481	109,185	SH	SOLE
HEALTH MGMT ASSOC	EQUITY	421933102	6	277	SH	DEFINED
HEALTH NET INC.	EQUITY	42222G108	5459	189,088	SH	SOLE

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Healthcare Realty Trust	EQUITY	421946104	2646	65,000	SH	SOLE
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	1356	33,324	SH	SOLE
HEALTHCARE RLTY TR COM	EQUITY	421946104		5340	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	191	9,147	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	470	28,852	SH	SOLE
HEALTHEXTRAS INC COM	EQUITY	422211102	4	266800	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	20	760	SH	SOLE
HEARTLAND EXPRESS, INC.	EQUITY	422347104	597	26,556	SH	SOLE
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	117	5,824	SH	SOLE
HECLA MNG CO	EQUITY	422704106	405	69,439	SH	SOLE
HEICO CORP.	EQUITY	422806109	258	11,434	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	337	9,829	SH	SOLE
HEINZ H J CO	EQUITY	423074103	15	397	SH	DEFINED
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	1	34100	SH	SOLE
HELIX TECHNOLOGY CORP.	EQUITY	423319102	267	15,331	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	6048	177,672	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	3054	153,376	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	5127	73,628	SH	SOLE
HERCULES INC	EQUITY	427056106	2	127	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	4349	292,869	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	680	21,177	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	136	6,701	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	3320	120,158	SH	SOLE
HERSHA HOSPITALITY TRUST	EQUITY	427825104	26	2,230	SH	SOLE
HERSHEY FOODS CORP	EQUITY	427866108	16	280	SH	DEFINED
HERSHEY FOODS CORP.	EQUITY	427866108	6015	108,297	SH	SOLE
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	30	932	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	6844	326,382	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	35785	1,706,468	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	178	12,252	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	366	13,738	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	9957	337,400	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	7789	263,928	SH	SOLE
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	279	24,783	SH	SOLE
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	3532	127,504	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	655	18,077	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5839	105,140	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	3963	174,291	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	6536	287,439	SH	DEFINED
HNI CORP	EQUITY	404251100	4113	95,543	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	528	33,694	SH	SOLE
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	76	8,081	SH	SOLE
HOLLY CORP.	EQUITY	435758305	333	11,950	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	404	30,883	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	413	20,860	SH	SOLE
HOLOGIC INC	EQUITY	436440101	329	11,973	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	17674	413,516	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	60919	1,425,341	SH	SOLE
HOME PROPERTIES INC.	EQUITY	437306103	987	22,951	SH	SOLE
HOMEBANC CORP/GA	EQUITY	43738R109	196	20,253	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	201	66,313	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	12953	365,788	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	35	978	SH	DEFINED
HOOKER FURNITURE CORP	EQUITY	439038100	91	4,017	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	199	33,612	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1847	96,792	SH	SOLE

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HORIZON FINANCIAL CORP	EQUITY	44041F105	126	6,110	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	7356	234,641	SH	SOLE
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	69	3,560	SH	SOLE
HORNBECK OFFSHORE SVCS COM	EQUITY	440543106	5	260200	SH	SOLE
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	7110	368,400	SH	DEFINED
HOSPIRA INC	EQUITY	441060100	2395	71,494	SH	SOLE
HOSPIRA INC	EQUITY	441060100	8	226	SH	DEFINED
Hospira Inc	EQUITY	441060100	84	2,500	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102		7510	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5606	121,871	SH	SOLE
HOST MARRIOTT CORP COM	EQUITY	44107p104	1	38850	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	487	28,323	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	418	7,420	SH	SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	5115	103,283	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	311	24,205	SH	SOLE
HRPT TRUST	EQUITY	40426w101		19830	SH	SOLE
HUB GROUP INC-CL A	EQUITY	443320106	220	4,213	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	5423	103,696	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	57	1,549	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	168	5,847	SH	SOLE
HUDSON RIVER BANCORP.	EQUITY	444128102	353	17,815	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	48	1,478	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	914	76,016	SH	SOLE
HUMANA INC	EQUITY	444859102	5	181	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	2283	76,897	SH	SOLE
HUNT JB TRANS SVC INC COM	EQUITY	445658107	3	65200	SH	SOLE
HUNTINGTON BANCSHARES INC	EQUITY	446150104	7	263	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2573	103,987	SH	SOLE
HURON CONSULTING GROUP INC	EQUITY	447462102	75	3,376	SH	SOLE
HUDSON UNITED BANCORP	EQUITY	444165104	44	1,109	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	529	15,308	SH	SOLE
HYDRIL	EQUITY	448774109	426	9,350	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	177	29,924	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	1066	22,863	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	7	145394	SH	SOLE
IAC/INTERACTIVECORP	EQUITY	44919P102	1393	50,430	SH	SOLE
IBERIABANK CORP	EQUITY	450828108	244	3,676	SH	SOLE
ICON PLC - SPONSORED ADR	EQUITY	45103T107	2521	75,050	SH	SOLE
ICOS CORPORATION	EQUITY	449295104	36	1,288	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	169	6,191	SH	SOLE
ID BIOMEDICAL CORP	EQUITY	44936D108	1476	99,100	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	2822	92,326	SH	SOLE
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	58	3,402	SH	SOLE
IDENTIX INC	EQUITY	451906101	382	51,799	SH	SOLE
IDEX CORP	EQUITY	45167R104	9400	232,100	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	1192	29,444	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	44	806	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	761557107	66	9,380	SH	SOLE
IDT CORP-CL B	EQUITY	448947309	21	1,365	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	419	12,172	SH	SOLE
I-FLOW CORP	EQUITY	449520303	194	10,649	SH	SOLE
IGATE CORP	EQUITY	45169U105	50	12,227	SH	SOLE
IHOP CORP.	EQUITY	449623107	497	11,866	SH	SOLE
II VI INC COM	EQUITY	902104108	7	168000	SH	SOLE
II-VI INC	EQUITY	902104108	280	6,581	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	34	2,950	SH	SOLE

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ILLINOIS TOOL WKS INC	EQUITY	452308109	31	336	SH	DEFINED
Illinois Tool Works	EQUITY	452308109	1854	20,000	SH	SOLE
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	16365	176,573	SH	SOLE
ILLUMINA INC	EQUITY	452327109	162	17,081	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	329	9,774	SH	SOLE
IMATION CORP.	EQUITY	45245A107	2480	77,918	SH	SOLE
IMCLONE SYS INC COM	EQUITY	45245W109	1	31700	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	71	1,541	SH	SOLE
IMMUCOR INC	EQUITY	452526106	617	26,247	SH	SOLE
IMMUNICON CORP	EQUITY	45260A107	25	3,539	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	190	21,494	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	80	26,480	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	990	43,683	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	453	28,557	SH	SOLE
IMS HEALTH INC	EQUITY	449934108	6	264	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	2405	103,638	SH	SOLE
INAMED CORP	EQUITY	453235103	3853	60,923	SH	SOLE
INCO LTD	EQUITY	453258402	2990	81,800	SH	DEFINED
INCYTE CORP	EQUITY	45337C102	406	40,658	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	6134	144,050	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	50	2,687	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	291	8,629	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	326	10,913	SH	SOLE
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	145	24,285	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	3633	105,459	SH	SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	427	12,128	SH	SOLE
INFOCROSSING INC	EQUITY	45664X109	156	9,211	SH	SOLE
INFOCROSSING INC COM	EQUITY	45664X109	16	938054	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	213	23,245	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	74	36,687	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	409	50,342	SH	SOLE
INFOSPACE INC.	EQUITY	45678T201	891	18,732	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	209	18,664	SH	SOLE
INFRASTRUCTURE SERVICES INC	EQUITY	45684P102	66	5,063	SH	SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	16	196	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	8781	109,352	SH	SOLE
INGLES MARKETS INC CLASS A	EQUITY	457030104	74	5,989	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	62	2,963	SH	SOLE
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	155	28,579	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	332	23,409	SH	SOLE
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	136	4,091	SH	SOLE
INPHONIC INC	EQUITY	45772G105	121	4,392	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	331	37,398	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	242	26,146	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	581	28,316	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	355	15,681	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	405	24,162	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	18	3,058	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	114	5,074	SH	SOLE
INSWEB CORP	EQUITY	45809K202	25	9,194	SH	SOLE
INTAC INTERNATIONAL	EQUITY	45811T100	60	4,626	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	208	8,988	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	12464	337,500	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	440	11,906	SH	SOLE
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	2603	124,444	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2784	240,825	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	93	19,304	SH	SOLE

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INTEGRATED SILICON SOLUTION	EQUITY	45812P107	172	20,949	SH	SOLE	1
INTEL CORP	EQUITY	458140100	25619	1,095,328	SH	DEFINED	2
INTEL CORP.	EQUITY	458140100	94566	4,043,000	SH	SOLE	1
INTER PARFUMS INC	EQUITY	458334109	47	2,972	SH	SOLE	1
INTERACTIVE DATA CORP	EQUITY	45840J107	469	21,581	SH	SOLE	1
INTERCHANGE CORP	EQUITY	45845K109	36	1,969	SH	SOLE	1
INTERCHANGE FINL SVCS	EQUITY	458447109	168	6,469	SH	SOLE	1
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	721	32,614	SH	SOLE	1
INTERFACE, INC. CLASS A	EQUITY	458665106	259	25,989	SH	SOLE	1
INTERGRAPH CORP.	EQUITY	458683109	522	19,386	SH	SOLE	1
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	417	16,412	SH	SOLE	1
INTERMUNE INC.	EQUITY	45884X103	223	16,853	SH	SOLE	1
INTERNAP NETWORK SERVICES	EQUITY	45885A102	158	170,320	SH	SOLE	1
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	34	874	SH	SOLE	1
International Bus. Machines ComStk U	EQUITY	459200101	3806	44,390	SH	SOLE	1
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	30611	310,537	SH	DEFINED	2
International Business Machines	EQUITY	459200101	986	10,000	SH	SOLE	4
INTERNATIONAL FLAVOURS	EQUITY	459506101	5	107	SH	DEFINED	2
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	13	392	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	5016	145,892	SH	SOLE	1

International Game Technology	EQUITY	459902102	1719	50,000	SH	SOLE	4
INTERNATIONAL PAPER CO	EQUITY	460146103	23	553	SH	DEFINED	2
INTERNATIONAL PAPER CO.	EQUITY	460146103	21277	509,093	SH	SOLE	1
International Rectifier	EQUITY	460254105	891	20,000	SH	SOLE	4
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	5061	113,553	SH	SOLE	1
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4762	90,198	SH	SOLE	1
INTERNATIONAL STEEL GROUP	EQUITY	460377104	12936	318,936	SH	SOLE	1
INTERNATL RECTIFIER CP COM	EQUITY	460254105	3	68900	SH	SOLE	3
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	201	22,351	SH	SOLE	1
INTERNET SECURITY SY	EQUITY	46060X107	525	22,598	SH	SOLE	1
INTERPUBLIC GROUP CORP	EQUITY	460690100	2543	189,753	SH	SOLE	1
INTERPUBLIC GROUP COS INC	EQUITY	460690100	6	481	SH	DEFINED	2
INTERSECTIONS INC	EQUITY	460981301	72	4,151	SH	SOLE	1
INTERSIL CORP -CL A	EQUITY	46069S109	4458	266,776	SH	SOLE	1
INTER-TEL, INC.	EQUITY	458372109	331	12,079	SH	SOLE	1
INTERVIDEO INC	EQUITY	46114Y101	67	5,032	SH	SOLE	1
INTERVOICE-BRITE INC.	EQUITY	461142101	282	21,094	SH	SOLE	1
INTERWOVEN INC	EQUITY	46114T508	258	23,737	SH	SOLE	1
INTEVAC INC	EQUITY	461148108	74	9,822	SH	SOLE	1
INTL BUSINESS MACHINES CORP	EQUITY	459200101	143769	1,458,402	SH	SOLE	1
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1792	41,824	SH	SOLE	1
INTRADO INC	EQUITY	46117A100	123	10,137	SH	SOLE	1
INTRALASE CORP	EQUITY	461169104	105	4,477	SH	SOLE	1
Intuit	EQUITY	461202103	880	20,000	SH	SOLE	4
INTUIT, INC.	EQUITY	461202103	4893	111,184	SH	SOLE	1
INTUITIVE SURGICAL INC	EQUITY	46120E602	787	19,676	SH	SOLE	1
INVACARE CORP.	EQUITY	461203101	705	15,236	SH	SOLE	1
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	198	7,886	SH	SOLE	1
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	515	25,741	SH	SOLE	1
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	5649	113,029	SH	SOLE	1
INVESTORS FINL SERVICE COM	EQUITY	461915100	3	63800	SH	SOLE	3
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	303	28,898	SH	SOLE	1
INVITROGEN CORP	EQUITY	46185R100	6079	90,549	SH	SOLE	1
IOMEGA CORP	EQUITY	462030305	168	30,254	SH	SOLE	1
IONICS, INC.	EQUITY	462218108	469	10,811	SH	SOLE	1
IOWA TELECOMMUNICATIONS SERV	EQUITY	462594201	242	11,209	SH	SOLE	1

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IPASS INC	EQUITY	46261V108	192	25,944	SH	SOLE	1
IPAYMENT INC	EQUITY	46262E105	305	6,159	SH	SOLE	1
IPC HOLDINGS LTD.	EQUITY	G4933P101	510024	11,722,000	SH	SOLE	1
IRON MOUNTAIN INC.	EQUITY	462846106	77	2,526	SH	SOLE	1
IRWIN FINANCIAL CORP.	EQUITY	464119106	292	10,279	SH	SOLE	1
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	218	1,600	SH	SOLE	1
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	15448	96,400	SH	SOLE	1
iSHARES MSCI JAPAN INDEX FD	EQUITY	464286848	4847	445,060	SH	SOLE	1
iSHARES RUSSELL 2000	EQUITY	464287655	3587	27,700	SH	SOLE	1
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1284	15,200	SH	SOLE	1
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	2335	20,700	SH	SOLE	1
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	895	15,500	SH	SOLE	1
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	2320	36,900	SH	SOLE	1
ISHARES S&P GLOBAL 100	EQUITY	464287572	142	2,300	SH	SOLE	1
ISHARES TR COHEN&ST RLTY	EQUITY	464287564		1600	SH	SOLE	3
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	180	30,427	SH	SOLE	1
ISLE CAPRI CASINOS INC	EQUITY	464592104	1047	40,800	SH	DEFINED	2
ISLE OF CAPRI CASINOS	EQUITY	464592104	1381	53,821	SH	SOLE	1
ISOLAGEN INC	EQUITY	46488N103	102	12,983	SH	SOLE	1
ISOLAGEN INC COM	EQUITY	46488N103	5	685600	SH	SOLE	3
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	48	4,785	SH	SOLE	1
ISTAR FINANCIAL INC	EQUITY	45031U101	123	2,713	SH	SOLE	1
ITC DELTACOM INC	EQUITY	45031T401	13	7,371	SH	SOLE	1
ITLA CAP CORP	EQUITY	450565106	171	2,909	SH	SOLE	1
ITRON, INC.	EQUITY	465741106	293	12,240	SH	SOLE	1
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	3716	78,159	SH	SOLE	1
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	9	195278	SH	SOLE	3
ITT INDS INC	EQUITY	450911102	21012	248,805	SH	DEFINED	2
ITT INDUSTRIAL INC	EQUITY	450911102	3506	41,516	SH	SOLE	1
ITT Industries	EQUITY	450911102	2044	24,200	SH	SOLE	4
IVANHOE MINES LTD	EQUITY	46579N103	9458	1,316,000	SH	DEFINED	1
IVAX CORP	EQUITY	465823102	791	50,000	SH	DEFINED	2
IVAX CORP.	EQUITY	465823102	6724	425,016	SH	SOLE	1
IVAX DIAGNOSTICS INC	EQUITY	45070W109	17	3,945	SH	SOLE	1
IVILLAGE INC	EQUITY	46588H105	114	18,456	SH	SOLE	1
IXIA	EQUITY	45071R109	261	15,513	SH	SOLE	1
IXIA COM	EQUITY	45071R109	9	515100	SH	SOLE	3
IXYS CORP.	EQUITY	46600W106	114	11,030	SH	SOLE	1
J & J SNACK FOODS CORP	EQUITY	466032109	174	3,556	SH	SOLE	1
J JILL GROUP INC	EQUITY	466189107	155	10,430	SH	SOLE	1
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	6172	137,620	SH	SOLE	1
J.C. PENNEY CO., INC.	EQUITY	708160106	12980	313,534	SH	SOLE	1
J0-ANN STORES INC	EQUITY	47758P307	305	11,082	SH	SOLE	1
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	382	11,058	SH	SOLE	1
JABIL CIRCUIT INC	EQUITY	466313103	6	229	SH	DEFINED	2
JABIL CIRCUIT, INC.	EQUITY	466313103	37841	1,484,353	SH	SOLE	1
JACK IN THE BOX INC.	EQUITY	466367109	790	21,424	SH	SOLE	1
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	557	22,074	SH	SOLE	1
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	4580	95,827	SH	SOLE	1
JACUZZI BRANDS INC	EQUITY	469865109	385	44,248	SH	SOLE	1
JAKKS PACIFIC, INC.	EQUITY	47012E106	329	14,872	SH	SOLE	1
JAMDAT MOBILE INC	EQUITY	47023T100	74	3,594	SH	SOLE	1
JAMDAT MOBILE INC	EQUITY	47023T100	21	1,000	SH	DEFINED	2
JANUS CAP GROUP INC	EQUITY	47102X105	5	269	SH	DEFINED	2
JANUS CAPITAL GROUP	EQUITY	47102X105	1915	113,916	SH	SOLE	1
JARDEN CORP	EQUITY	471109108	694	15,967	SH	SOLE	1

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JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	206	15,096	SH	SOLE	1
JDS UNIPHASE CORP	EQUITY	46612J101	2412	760,861	SH	SOLE	1
JDS UNIPHASE CORP	EQUITY	46612J101	5	1,641	SH	DEFINED	2
JEFFERIES GROUP, INC.	EQUITY	472319102	3913	97,157	SH	SOLE	1
JEFFERSON PILOT CORP	EQUITY	475070108	8	155	SH	DEFINED	2
JEFFERSON-PILOT CORP.	EQUITY	475070108	3989	76,775	SH	SOLE	1
JETBLUE AIRWAYS CORP	EQUITY	477143101	4084	175,894	SH	SOLE	1
JETBLUE AWYS CORP COM	EQUITY	477143101	4	168474	SH	SOLE	3
JLG INDUSTRIES, INC.	EQUITY	466210101	504	25,656	SH	SOLE	1
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	4675	99,322	SH	SOLE	1
JOHN B. SANFILIPPO & SON	EQUITY	800422107	95	3,695	SH	SOLE	1
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	38	1,086	SH	SOLE	1
JOHNSON & JOHNSON	EQUITY	478160104	126260	1,990,854	SH	SOLE	1
JOHNSON + JOHNSON	EQUITY	478160104	37676	594,083	SH	DEFINED	2
Johnson and Johnson	EQUITY	478160104	3805	60,000	SH	SOLE	4
JOHNSON CONTROLS, INC.	EQUITY	478366107	5426	85,528	SH	SOLE	1
JOHNSON CTLS INC	EQUITY	478366107	12763	201,182	SH	DEFINED	2
JONES APPAREL GROUP INC	EQUITY	480074103	5	139	SH	DEFINED	2
JONES APPAREL GROUP, INC.	EQUITY	480074103	3912	106,963	SH	SOLE	1
JONES LANG LASALLE INC COM	EQUITY	48020Q107	7	191850	SH	SOLE	3
JONES LANG LASALLE, INC.	EQUITY	48020Q107	700	18,718	SH	SOLE	1
JOS A BANK CLOTHIERS INC	EQUITY	480838101	170	6,006	SH	SOLE	1
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	214	11,849	SH	SOLE	1
JOURNAL REGISTER CO.	EQUITY	481138105	476	24,623	SH	SOLE	1
JOY GLOBAL INC.	EQUITY	481165108	1295	29,808	SH	SOLE	1
JPMORGAN CHASE + CO	EQUITY	46625H100	22196	568,979	SH	DEFINED	2
JPMORGAN CHASE AND CO.	EQUITY	46625H100	146501	3,753,833	SH	SOLE	1
JUNIPER NETWORKS INC COM	EQUITY	48203R104	1	52000	SH	SOLE	3
JUNIPER NETWORKS, INC.	EQUITY	48203R104	1064	39,150	SH	SOLE	1
JUPITERMEDIA CORP	EQUITY	48207D101	232	9,774	SH	SOLE	1
JUPITERMEDIA CORP COM 144	EQUITY	48207D101	4	159900	SH	SOLE	3
K V PHARMACEUT [A]	EQUITY	482740206	462	20,962	SH	SOLE	1
K.FORCE INC.	EQUITY	493732101	166	14,986	SH	SOLE	1
K2, INC.	EQUITY	482732104	388	24,405	SH	SOLE	1
KADANT INC	EQUITY	48282T104	172	8,398	SH	SOLE	1
KAMAN CORP., CLASS A	EQUITY	483548103	157	12,398	SH	SOLE	1
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	SOLE	1
KANBAY INTERNATIONAL INC	EQUITY	48369P207	131	4,196	SH	SOLE	1
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	103	2,160	SH	SOLE	1
KANSAS CITY SOUTHERN	EQUITY	485170302	652	36,781	SH	SOLE	1
KAYDON CORP.	EQUITY	486587108	545	16,505	SH	SOLE	1
KB HOME	EQUITY	48666K109	2134	20,603	SH	SOLE	1
KB HOME	EQUITY	48666K109	6	53	SH	DEFINED	2
KCS ENERGY, INC.	EQUITY	482434206	424	28,711	SH	SOLE	1
KEANE INC	EQUITY	486665102	2487	169,200	SH	DEFINED	2
KEANE, INC.	EQUITY	486665102	1966	133,746	SH	SOLE	1
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	146	7,390	SH	SOLE	1
KELLOGG CO	EQUITY	487836108	21	469	SH	DEFINED	2
KELLOGG CO.	EQUITY	487836108	10649	238,456	SH	SOLE	1
KELLWOOD CO.	EQUITY	488044108	550	15,936	SH	SOLE	1
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	2094	69,370	SH	SOLE	1
KEMET CORP.	EQUITY	488360108	1752	195,731	SH	SOLE	1
KENNAMETAL, INC.	EQUITY	489170100	4414	89,044	SH	SOLE	1
KENSEY NASH CORP	EQUITY	490057106	193	5,592	SH	SOLE	1
KERR MCGEE CORP	EQUITY	492386107	10	172	SH	DEFINED	2
KERR-MCGEE CORP	EQUITY	492386107	13637	235,975	SH	SOLE	1

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KERYX BIOPHARMACEUTICALS	EQUITY	492515101	147	12,706	SH	SOLE	1
KEY BANK NA	EQUITY	493267108	6541	192,962	SH	SOLE	1
KEY ENERGY SERVICES INC	EQUITY	492914106	903	76,494	SH	SOLE	1
Keycorp	EQUITY	493267108	2204	65,000	SH	SOLE	4
KEYCORP NEW	EQUITY	493267108	16	462	SH	DEFINED	2
KEYNOTE SYSTEMS INC	EQUITY	493308100	126	9,032	SH	SOLE	1
Keyspan	EQUITY	49337W100	1775	45,000	SH	SOLE	4
KEYSPAN CORP	EQUITY	49337W100	7	183	SH	DEFINED	2
KEYSPAN CORPORATION	EQUITY	49337W100	22273	564,578	SH	SOLE	1
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	207	8,920	SH	SOLE	1
K-FED BANCORP	EQUITY	48246S101	50	3,339	SH	SOLE	1
KFX INC	EQUITY	48245L107	385	26,506	SH	SOLE	1
KILROY REALTY CORP.	EQUITY	49427F108	849	19,865	SH	SOLE	1
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	188	12,707	SH	SOLE	1
KIMBERLY CLARK CORP	EQUITY	494368103	36	554	SH	DEFINED	2
KIMBERLY-CLARK CORP.	EQUITY	494368103	15238	231,544	SH	SOLE	1
KIMCO REALTY	EQUITY	49446R109	861	14,842	SH	SOLE	1
KIMCO REALTY CORP COM	EQUITY	49446R109	1	12440	SH	SOLE	3
Kinder Morgan Energy Partners	EQUITY	494550106	2438	55,000	SH	SOLE	4
Kinder Morgan Inc	EQUITY	49455P101	2925	40,000	SH	SOLE	4
KINDER MORGAN INC KANS	EQUITY	49455P101	10	141	SH	DEFINED	2
KINDER MORGAN INC.	EQUITY	49455P101	4017	54,931	SH	SOLE	1
KINDRED HEALTHCARE INC	EQUITY	494580103	463	15,463	SH	SOLE	1
KINETIC CONSEPTS INC	EQUITY	49460W208	44	575	SH	SOLE	1
KING PHARMACEUTICALS INC	EQUITY	495582108	3	275	SH	DEFINED	2
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1349	108,750	SH	SOLE	1
KINROSS GOLD	EQUITY	496902404	3026	431,000	SH	DEFINED	1
KINTERA INC	EQUITY	49720P506	35	3,912	SH	SOLE	1
KIRBY CORP.	EQUITY	497266106	565	12,727	SH	SOLE	1

KIRKLAND'S INC	EQUITY	497498105	80	6,499	SH	SOLE	1
KITE REALTY GROUP TRUST	EQUITY	49803T102	171	11,181	SH	SOLE	1
KLA TENCOR CORP	EQUITY	482480100	10	222	SH	DEFINED	2
KLA-TENCOR CORP COM	EQUITY	482480100	1	21600	SH	SOLE	3
KLA-TENCOR CORP.	EQUITY	482480100	5162	110,810	SH	SOLE	1
KMART HOLDING CORP	EQUITY	498780105	5287	53,426	SH	SOLE	1
KNBT BANCORP INC	EQUITY	482921103	303	17,933	SH	SOLE	1
KNIGHT RIDDER INC	EQUITY	499040103	6	88	SH	DEFINED	2
KNIGHT TRADING GROUP	EQUITY	499063105	744	67,948	SH	SOLE	1
KNIGHT TRADING GROUP INC	EQUITY	499063105	2430	221,900	SH	DEFINED	2
KNIGHT TRANSPORTATION INC	EQUITY	499064103	533	21,498	SH	SOLE	1
KNIGHT-RIDDER, INC.	EQUITY	499040103	2304	34,417	SH	SOLE	1
KNOLOGY INC	EQUITY	499183804	155	39,813	SH	SOLE	1
KOHL'S CORP	EQUITY	500255104	6092	123,890	SH	DEFINED	2
KOHL'S CORP.	EQUITY	500255104	8377	170,361	SH	SOLE	1
KOMAG INC	EQUITY	500453204	303	16,144	SH	SOLE	1
KOPIN CORP.	EQUITY	500600101	159	41,140	SH	SOLE	1
Korea Electric Power Corp. Kepco Sp	EQUITY	500631106	974	59,500	SH	SOLE	1
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1738	83,755	SH	SOLE	1
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	263	7,000	SH	SOLE	1
KOSAN BIOSCIENCES INC	EQUITY	50064W107	86	12,395	SH	SOLE	1
KRAFT FOODS INC	EQUITY	50075N104	30362	852,639	SH	SOLE	1
KRAMONT REALTY TRUST	EQUITY	50075Q107	392	16,756	SH	SOLE	1
KRISPY KREME DOUGHNU	EQUITY	501014104	1711	135,823	SH	SOLE	1
KROGER CO	EQUITY	501044101	15	840	SH	DEFINED	2
KROGER CO.	EQUITY	501044101	5834	332,612	SH	SOLE	1
KRONOS WORLDWIDE INC	EQUITY	50105F105	75	1,843	SH	SOLE	1
KRONOS, INC.	EQUITY	501052104	932	18,230	SH	SOLE	1

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K-SWISS, INC.	EQUITY	482686102	442	15,185	SH	SOLE	1
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	257	29,835	SH	SOLE	1
KVH INDUSTRIES INC	EQUITY	482738101	83	8,464	SH	SOLE	1
KYPHON INC	EQUITY	501577100	352	13,670	SH	SOLE	1
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	21579	291,131	SH	DEFINED	2
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	3765	51,403	SH	SOLE	1
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	5	71300	SH	SOLE	3
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	1003	110,290	SH	SOLE	1
LABONE INC NEW	EQUITY	50540L105	647	20,187	SH	SOLE	1
LABOR READY INC COM NEW	EQUITY	505401208	8	453545	SH	SOLE	3
LABOR READY, INC.	EQUITY	505401208	411	24,294	SH	SOLE	1
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	8	157	SH	DEFINED	2
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	3090	62,030	SH	SOLE	1
LABRANCHE & CO. INC.	EQUITY	505447102	1181	131,757	SH	SOLE	1
LACLEDE GAS CO.	EQUITY	505597104	379	12,165	SH	SOLE	1
LAFARGE NORTH AMERIC	EQUITY	505862102	42	812	SH	SOLE	1
LAIDLAW INTERNATIONAL	EQUITY	50730R102	10964	512,347	SH	SOLE	1
LAKELAND BANCORP INC	EQUITY	511637100	176	10,048	SH	SOLE	1
LAKELAND FINL CORP	EQUITY	511656100	136	3,417	SH	SOLE	1
LAKES ENTERTAINMENT INC	EQUITY	51206P109	147	8,997	SH	SOLE	1
LAM RESEARCH CORP COM	EQUITY	512807108	1	44800	SH	SOLE	3
LAM RESEARCH CORP.	EQUITY	512807108	6987	241,697	SH	SOLE	1
LAM RESH CORP	EQUITY	512807108	30011	1,038,100	SH	DEFINED	2
LAMAR ADVERTISING CO	EQUITY	512815101	339	7,925	SH	SOLE	1
LANCASTER COLONY CORP.	EQUITY	513847103	3205	74,768	SH	SOLE	1
LANCE, INC.	EQUITY	514606102	287	15,063	SH	SOLE	1
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	564	10,449	SH	SOLE	1
LANDAUER, INC.	EQUITY	51476K103	239	5,229	SH	SOLE	1
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	367	12,633	SH	SOLE	1
LANDSTAR SYSTEM, INC.	EQUITY	515098101	1289	17,500	SH	SOLE	1
LANNETT CO INC	EQUITY	516012101	40	4,053	SH	SOLE	1
LASALLE HOTEL PROPERTIES	EQUITY	517942108	624	19,618	SH	SOLE	1
LASERCARD CORP	EQUITY	51807U101	60	5,719	SH	SOLE	1
LASERSCOPE	EQUITY	518081104	381	10,621	SH	SOLE	1
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1463	256,721	SH	SOLE	1
LAUDER ESTEE COS INC	EQUITY	518439104	14825	323,900	SH	DEFINED	2
LAUREATE EDUCATION INC	EQUITY	518613104	3608	81,832	SH	SOLE	1
LAWSON PRODUCTS, INC.	EQUITY	520776105	144	2,875	SH	SOLE	1
LAWSON SOFTWARE	EQUITY	520780107	224	32,636	SH	SOLE	1
LAWSON SOFTWARE INC	EQUITY	520780107	4467	650,200	SH	DEFINED	2
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	105	5,785	SH	SOLE	1
LA-Z-BOY CHAIR CO.	EQUITY	505336107	473	30,745	SH	SOLE	1
LCA VISION INC	EQUITY	501803308	4934	210,950	SH	DEFINED	2
LCA-VISION INC	EQUITY	501803308	212	9,064	SH	SOLE	1
LEADIS TECHNOLOGY INC	EQUITY	52171N103	37	3,515	SH	SOLE	1
LEAPFROG ENTERPRISES	EQUITY	52186N106	219	16,119	SH	SOLE	1
LEAPFROG ENTERPRISES	EQUITY	52186N106	9	695	SH	DEFINED	2
LEAR CORP	EQUITY	521865105	6998	114,702	SH	SOLE	1
LEARNING TREE INTERNATIONAL	EQUITY	522015106	69	5,171	SH	SOLE	1
LECG CORP	EQUITY	523234102	143	7,666	SH	SOLE	1
LECROY CORP	EQUITY	52324W109	112	4,800	SH	SOLE	1
LECROY CORP COM	EQUITY	52324W109	7	285000	SH	SOLE	3
LEE ENTERPRISES, INC.	EQUITY	523768109	3544	76,912	SH	SOLE	1
LEGG MASON, INC.	EQUITY	524901105	12556	171,396	SH	SOLE	1
LEGGETT & PLATT, INC.	EQUITY	524660107	2492	87,663	SH	SOLE	1
LEGGETT + PLATT INC	EQUITY	524660107	6	217	SH	DEFINED	2

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LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	27	306	SH	DEFINED	2
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	10023	114,576	SH	SOLE	1
LENNAR CORP. COM CLASS A	EQUITY	526057104	15030	265,174	SH	SOLE	1
LENNOX INTERNATIONAL INC	EQUITY	526107107	527	25,915	SH	SOLE	1
LEUCADIA NATIONAL CORP.	EQUITY	527288104	8448	121,591	SH	SOLE	1
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	214	63,092	SH	SOLE	1
LEVITT CORP-CL A	EQUITY	52742P108	275	8,994	SH	SOLE	1
LEXAR MEDIA INC	EQUITY	52886P104	326	41,565	SH	SOLE	1
LEXICON GENETICS INC COM	EQUITY	528872104	4	563100	SH	SOLE	3
LEXICON GENETICS INC.	EQUITY	528872104	288	37,196	SH	SOLE	1
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	760	33,680	SH	SOLE	1
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	7984	93,935	SH	SOLE	1
LEXMARK INTL INC	EQUITY	529771107	12	147	SH	DEFINED	2
LIBBEY, INC.	EQUITY	529898108	178	8,020	SH	SOLE	1
LIBERTY CORP.	EQUITY	530370105	405	9,221	SH	SOLE	1
LIBERTY MEDIA CORP	EQUITY	530718105	79	7,360	SH	DEFINED	2
LIBERTY MEDIA INTL	EQUITY	530719103	17	367	SH	DEFINED	2
LIBERTY MEDIA INTL INC-A	EQUITY	530719103	750	16,229	SH	SOLE	1
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104		9520	SH	SOLE	3
LIBERTY PROPERTY TRUST	EQUITY	531172104	6709	155,310	SH	SOLE	1
LIFE TIME FITNESS INC	EQUITY	53217R207	181	6,975	SH	SOLE	1
LIFECCELL CORPORATION	EQUITY	531927101	171	16,685	SH	SOLE	1
LIFELINE SYS INC	EQUITY	532192101	167	6,501	SH	SOLE	1
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	3043	87,390	SH	SOLE	1
LIFETIME HOAN CORP	EQUITY	531926103	67	4,185	SH	SOLE	1
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	505	43,380	SH	SOLE	1
LILLY ELI + CO	EQUITY	532457108	73	1,286	SH	DEFINED	2
LIMITED BRANDS INC	EQUITY	532716107	16702	725,562	SH	DEFINED	2
LIMITED BRANDS, INC.	EQUITY	532716107	22257	966,838	SH	SOLE	1
LIN TV CORP	EQUITY	532774106	301	15,755	SH	SOLE	1
LINCARE HOLDINGS, INC.	EQUITY	532791100	7571	177,504	SH	SOLE	1
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	680	19,684	SH	SOLE	1
LINCOLN NATIONAL CORP.	EQUITY	534187109	3666	78,524	SH	SOLE	1
LINCOLN NATL CORP	EQUITY	534187109	48	1,028	SH	DEFINED	2
LINDSAY MANUFACTURING CO.	EQUITY	535555106	179	6,901	SH	SOLE	1
LINEAR TECHNOLOGY CORP	EQUITY	535678106	14	349	SH	DEFINED	2
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6730	173,641	SH	SOLE	1
LINENS 'N THINGS, INC.	EQUITY	535679104	655	26,400	SH	SOLE	1
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	184	27,348	SH	SOLE	1
LITHIA MOTORS, INC.	EQUITY	536797103	225	8,378	SH	SOLE	1
LITTELFUSE, INC.	EQUITY	537008104	442	12,952	SH	SOLE	1
LIZ CLAIBORNE INC	EQUITY	539320101	5	123	SH	DEFINED	2
LIZ CLAIBORNE, INC.	EQUITY	539320101	2066	48,937	SH	SOLE	1
LKQ CORP	EQUITY	501889208	172	8,566	SH	SOLE	1
LNR PROPERTY CORP.	EQUITY	501940100	2963	47,100	SH	SOLE	1
LOCKHEED MARTIN CORP	EQUITY	539830109	28	503	SH	DEFINED	2
LOCKHEED MARTIN CORP.	EQUITY	539830109	10889	196,014	SH	SOLE	1
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	136	7,678	SH	SOLE	1
LODGIAN INC	EQUITY	54021P403	2	124	SH	SOLE	1
LOEWS CORP	EQUITY	540424108	15	211	SH	DEFINED	2
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	42	1,434	SH	SOLE	1
LOEWS CORP.	EQUITY	540424108	5804	82,555	SH	SOLE	1
LO-JACK CORPORATION	EQUITY	539451104	869	71,900	SH	SOLE	1
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	261	9,322	SH	SOLE	1
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	565	16,892	SH	SOLE	1
LONGS DRUG STORES CORP.	EQUITY	543162101	489	17,742	SH	SOLE	1

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LONGVIEW FIBRE CO.	EQUITY	543213102	2099	115,690	SH	SOLE	1
LOOKSMART LTD	EQUITY	543442107	123	56,061	SH	SOLE	1
LOUISIANA PAC CORP	EQUITY	546347105	3	125	SH	DEFINED	2
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1370	51,239	SH	SOLE	1
LOWE'S COMPANIES, INC.	EQUITY	548661107	24390	423,518	SH	SOLE	1
LSI INDUSTRIES, INC.	EQUITY	50216C108	133	11,589	SH	SOLE	1
LSI LOGIC CORP	EQUITY	502161102	2	437	SH	DEFINED	2
LSI LOGIC CORP.	EQUITY	502161102	1132	206,484	SH	SOLE	1
LTC PROP INC	EQUITY	502175102	172	8,661	SH	SOLE	1
LTX CORP.	EQUITY	502392103	1064	138,355	SH	SOLE	1
LUBRIZOL CORP.	EQUITY	549271104	4184	113,519	SH	SOLE	1
LUCENT TECHNOLOGIES INC	EQUITY	549463107	7434	1,977,234	SH	SOLE	1
LUCENT TECHNOLOGIES INC	EQUITY	549463107	19	5,024	SH	DEFINED	2
LUFKIN INDS INC COM	EQUITY	549764108	165	4,167	SH	SOLE	1
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	255	21,420	SH	SOLE	1
LUMINEX CORP	EQUITY	55027E102	140	15,745	SH	SOLE	1
LYON WILLIAM HOMES	EQUITY	552074106	173	2,466	SH	SOLE	1
LYONDELL CHEMICAL CO COM	EQUITY	552078107	4	150508	SH	SOLE	3
LYONDELL CHEMICAL CO.	EQUITY	552078107	11860	410,106	SH	SOLE	1
M & F WORLDWIDE CORP	EQUITY	552541104	81	5,971	SH	SOLE	1
M + T BK CORP	EQUITY	55261F104	14	132	SH	DEFINED	2
M&T BANK CORP.	EQUITY	55261F104	5527	51,248	SH	SOLE	1
M.D.C. HOLDINGS, INC.	EQUITY	552676108	47	548	SH	SOLE	1
M/I HOMES INC	EQUITY	55305B101	388	7,111	SH	SOLE	1
MACATAWA BK CORP	EQUITY	554225102	167	5,173	SH	SOLE	1
MACDERMID, INC.	EQUITY	554273102	572	15,848	SH	SOLE	1
MACERICH CO COM	EQUITY	554382101		6610	SH	SOLE	3
MACERICH CO.	EQUITY	554382101	506	8,060	SH	SOLE	1
MACK CALI REALTY CORP COM	EQUITY	554489104		6780	SH	SOLE	3
MACK-CALI REALTY CORP	EQUITY	554489104	5081	110,376	SH	SOLE	1
MACROMEDIA INC COM	EQUITY	556100105	2	70600	SH	SOLE	3
MACROMEDIA, INC.	EQUITY	556100105	3756	120,694	SH	SOLE	1
MACROVISION CORP	EQUITY	555904101	2888	112,281	SH	SOLE	1
MAF BANCORP, INC.	EQUITY	55261R108	733	16,357	SH	SOLE	1
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	540	15,802	SH	SOLE	1
Magellan Midstream Partner	EQUITY	559080106	2347	40,000	SH	SOLE	4
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	181	14,455	SH	SOLE	1

MAGNA ENTERTAINMENT CL A	EQUITY	559211107	1132	188,100	SH	SOLE	1
MAGNATEK, INC.	EQUITY	559424106	96	13,905	SH	SOLE	1
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	657	50,947	SH	SOLE	1
MAGUIRE PROPERTIES INC	EQUITY	559775101	679	24,716	SH	SOLE	1
MAIN STREET BANKS INC	EQUITY	56034R102	279	7,978	SH	SOLE	1
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	135	5,664	SH	SOLE	1
MANDALAY RESORT GROUP	EQUITY	562567107	12412	176,232	SH	SOLE	1
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	423	17,720	SH	SOLE	1
MANHATTAN ASSOCS INC	EQUITY	562750109	3723	155,900	SH	DEFINED	2
MANITOWOC CO., INC.	EQUITY	563571108	592	15,713	SH	SOLE	1
MANNATECH INC	EQUITY	563771104	159	8,338	SH	SOLE	1
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	37	2,962	SH	SOLE	1
MANNKIND CORP	EQUITY	56400P201	120	7,631	SH	SOLE	1
MANOR CARE INC NEW	EQUITY	564055101	3	98	SH	DEFINED	2
MANOR CARE, INC.	EQUITY	564055101	2187	61,722	SH	SOLE	1
MANPOWER, INC.	EQUITY	56418H100	7411	153,445	SH	SOLE	1
MANTECH INTL CORP	EQUITY	564563104	235	9,879	SH	SOLE	1
MANUGISTICS GROUP IN	EQUITY	565011103	92	32,222	SH	SOLE	1
MANULIFE FINANCIAL	EQUITY	56501R106	3719	80,800	SH	DEFINED	1

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MAPICS INC	EQUITY	564910107	157	14,916	SH	SOLE	1
MAPINFO CORP COM	EQUITY	565105103	142	11,861	SH	SOLE	1
MARATHON OIL CORP	EQUITY	565849106	5863	155,901	SH	SOLE	1
MARATHON OIL CORP	EQUITY	565849106	4697	124,894	SH	DEFINED	2
MARCHEX INC-CLASS B	EQUITY	56624R108	51	2,413	SH	SOLE	1
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101	516	24,568	SH	SOLE	1
MARCUS CORP	EQUITY	566330106	291	11,585	SH	SOLE	1
MARINEMAX INC	EQUITY	567908108	203	6,829	SH	SOLE	1
MARKEL CORP	EQUITY	570535104	69	190	SH	SOLE	1
MARKETAXESS HLDGS INC	EQUITY	57060D108	2434	143,100	SH	DEFINED	2
MARKETAXESS HOLDINGS INC	EQUITY	57060D108	50	2,951	SH	SOLE	1
MARKETWATCH INC	EQUITY	570619106	110	6,122	SH	SOLE	1
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	66	3,481	SH	SOLE	1
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	6875	109,169	SH	SOLE	1
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	14156	430,259	SH	SOLE	1
MARSH + MCLENNAN COS INC	EQUITY	571748102	20	599	SH	DEFINED	2
MARSHALL & ILSLEY CORP.	EQUITY	571834100	4443	100,518	SH	SOLE	1
MARSHALL EDWARDS INC	EQUITY	572322303	38	4,208	SH	SOLE	1
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	31	603	SH	SOLE	1
MARTEN TRANSPORT LTD	EQUITY	573075108	122	5,370	SH	SOLE	1
MARTHA STEWART LIVING-CL A	EQUITY	573083102	198	6,836	SH	SOLE	1
MARTIN MARIETTA MATERIALS	EQUITY	573284106	4389	81,787	SH	SOLE	1
MARVEL ENTERPRISES INC	EQUITY	57383M108	34	1,640	SH	SOLE	1
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	4	107600	SH	SOLE	3
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	15543	438,200	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	643	18,120	SH	SOLE	1
MASCO CORP	EQUITY	574599106	19	509	SH	DEFINED	2
MASCO CORP.	EQUITY	574599106	8880	243,082	SH	SOLE	1
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	98	6,000	SH	SOLE	1
MASSEY ENERGY COMPANY	EQUITY	576206106	65	1,874	SH	SOLE	1
MASTEC, INC.	EQUITY	576323109	139	13,786	SH	SOLE	1
MATRIA HEALTHCARE INC	EQUITY	576817209	236	6,049	SH	SOLE	1
MATRIX SERVICE CO	EQUITY	576853105	81	10,060	SH	SOLE	1
MATRIXONE INC	EQUITY	57685P304	208	31,811	SH	SOLE	1
MATTEL INC	EQUITY	577081102	9	472	SH	DEFINED	2
MATTEL, INC.	EQUITY	577081102	39998	2,052,247	SH	SOLE	1
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	695	18,899	SH	SOLE	1
MATTSON TECHNOLOGY INC COM	EQUITY	577223100	7	623086	SH	SOLE	3
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	263	23,426	SH	SOLE	1
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	74	1,893	SH	SOLE	1
MAVERICK TUBE CORP.	EQUITY	577914104	753	24,850	SH	SOLE	1
MAXIM INTEGRATED PRODS COM	EQUITY	57772K101	1	31500	SH	SOLE	3
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	16	370	SH	DEFINED	2
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7436	175,410	SH	SOLE	1
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	50	16,631	SH	SOLE	1
MAXIMUS, INC.	EQUITY	577933104	341	10,958	SH	SOLE	1
MAXTOR CORP	EQUITY	577729205	32	5,947	SH	SOLE	1
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	65	6,426	SH	SOLE	1
MXYGEN	EQUITY	577776107	167	13,068	SH	SOLE	1
MAY DEPARTMENT STORES CO.	EQUITY	577778103	3863	131,394	SH	SOLE	1
MAY DEPT STORES CO	EQUITY	577778103	10	332	SH	DEFINED	2
MAYTAG CORP	EQUITY	578592107	2	90	SH	DEFINED	2
MAYTAG CORP.	EQUITY	578592107	1099	52,088	SH	SOLE	1
MB FINANCIAL INC	EQUITY	55264U108	477	11,318	SH	SOLE	1
MBIA INC	EQUITY	55262C100	10	160	SH	DEFINED	2
MBIA, INC	EQUITY	55262C100	4836	76,416	SH	SOLE	1

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MBNA CORP	EQUITY	55262L100	41	1,452	SH	DEFINED	2
MBNA CORP.	EQUITY	55262L100	15559	551,922	SH	SOLE	1
MBT FINANCIAL CORP	EQUITY	578877102	195	8,398	SH	SOLE	1
MCAFEE INC	EQUITY	579064106	7882	272,451	SH	SOLE	1
MCAFEE INC	EQUITY	579064106	5505	190,300	SH	DEFINED	2
MCCLATCHY COMPANY-CL	EQUITY	579489105	34	474	SH	SOLE	1
MCCORMICK & CO., INC.	EQUITY	579780206	2361	61,153	SH	SOLE	1
MCCORMICK + CO INC	EQUITY	579780206	15094	391,027	SH	DEFINED	2
MCDATA CORP	EQUITY	580031201		57	SH	DEFINED	2
MCDATA CORP-CL A	EQUITY	580031201	1592	267,072	SH	SOLE	1
MCDONALDS CORP	EQUITY	580135101	4983	155,429	SH	DEFINED	2
MCDONALD'S CORP.	EQUITY	580135101	52308	1,649,578	SH	SOLE	1
MCG CAPITAL CORP	EQUITY	58047P107	4349	253,873	SH	SOLE	1
MCGRATH RENTCORP	EQUITY	580589109	247	5,653	SH	SOLE	1
MCGRAW HILL COS INC	EQUITY	580645109	20	216	SH	DEFINED	2
MCGRAW-HILL, INC.	EQUITY	580645109	7365	80,456	SH	SOLE	1
MCI INC	EQUITY	552691107	3388	168,074	SH	SOLE	1
MCKESSON CORP	EQUITY	58155Q103	11	334	SH	DEFINED	2
MCKESSON CORP.	EQUITY	58155Q103	4265	135,556	SH	SOLE	1
MCMORAN EXPLORATION CO	EQUITY	582411104	198	10,584	SH	SOLE	1
MDU RESOURCES GROUP, INC.	EQUITY	552690109	5362	200,981	SH	SOLE	1
MEADWESTVACO CORP	EQUITY	583334107	12978	382,942	SH	SOLE	1
MEADWESTVACO CORP	EQUITY	583334107	8	230	SH	DEFINED	2
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	160	6,269	SH	SOLE	1
MECHEL STEEL GROUP OAO-ADR	EQUITY	583840103	1918	85,800	SH	SOLE	1
MEDAREX INC	EQUITY	583916101	501	46,451	SH	SOLE	1
MEDAREX INC	EQUITY	583916101	916	85,000	SH	DEFINED	2
MEDCATH CORP	EQUITY	58404W109	87	3,536	SH	SOLE	1
MEDCATH CORP COM	EQUITY	58404W109	2	96100	SH	SOLE	3
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	7166	172,260	SH	SOLE	1
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	965	23,196	SH	DEFINED	2
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2616	40,370	SH	SOLE	1
MEDIACOM COMMUNICATI	EQUITY	58446K105	242	38,716	SH	SOLE	1
MEDICAL ACTION IND INC	EQUITY	58449L100	94	4,793	SH	SOLE	1
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	58	7,113	SH	SOLE	1
MEDICINES CO	EQUITY	584688105	6748	234,300	SH	DEFINED	2
MEDICINES COMPANY	EQUITY	584688105	806	28,001	SH	SOLE	1
MEDICIS PHARMACEUTIC	EQUITY	584690309	46	1,297	SH	SOLE	1
MEDICURE	EQUITY	58469E101	1315	1,759,000	SH	DEFINED	1
MEDIMMUNE INC	EQUITY	584699102	8	283	SH	DEFINED	2
MEDIMMUNE, INC.	EQUITY	584699102	3518	129,761	SH	SOLE	1
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	140	7,638	SH	SOLE	1
MEDTRONIC INC	EQUITY	585055106	17254	347,374	SH	DEFINED	2
MEDTRONIC, INC.	EQUITY	585055106	26545	534,434	SH	SOLE	1
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5605	180,181	SH	SOLE	1
MELLON FINL CORP	EQUITY	58551A108	3876	124,581	SH	DEFINED	2
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	23	1,758	SH	SOLE	1
MENS WEARHOUSE, INC.	EQUITY	587118100	593	18,546	SH	SOLE	1
MENTOR CORP.	EQUITY	587188103	865	25,651	SH	SOLE	1
MENTOR GRAPHICS CORP.	EQUITY	587200106	2644	172,907	SH	SOLE	1
MERCANTILE BANK CORP	EQUITY	587376104	166	4,206	SH	SOLE	1
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	7039	134,847	SH	SOLE	1
MERCK & CO., INC.	EQUITY	589331107	30889	961,090	SH	SOLE	1
MERCK + CO INC	EQUITY	589331107	24632	766,499	SH	DEFINED	2
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	370	12,456	SH	SOLE	1
MERCURY GENERAL CORP	EQUITY	589400100	38	640	SH	SOLE	1

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MERCURY INTERACTIVE CORP	EQUITY	589405109	4	96	SH	DEFINED	2
MERCURY INTERACTIVE CORP.	EQUITY	589405109	20886	458,537	SH	SOLE	1
MEREDITH CORP	EQUITY	589433101	1192	21,984	SH	SOLE	1
MEREDITH CORP	EQUITY	589433101	3	57	SH	DEFINED	2
MERGE TECHNOLOGIES INC	EQUITY	589981109	143	6,440	SH	SOLE	1
MERIDIAN GOLD	EQUITY	589975101	3508	185,700	SH	DEFINED	1
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	216	35,762	SH	SOLE	1
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	4122	493,695	SH	DEFINED	2
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	5019	601,049	SH	SOLE	1
MERIT MED SYS INC	EQUITY	589889104	210	13,766	SH	SOLE	1
MERITAGE HOMES CORPORATION	EQUITY	59001A102	700	6,213	SH	SOLE	1
MERIX CORPORATION	EQUITY	590049102	122	10,577	SH	SOLE	1
MERRILL LYNCH & CO., INC.	EQUITY	590188108	24357	407,504	SH	SOLE	1
MERRILL LYNCH + CO INC	EQUITY	590188108	17695	296,059	SH	DEFINED	2
MESA AIRLINES, INC.	EQUITY	590479101	148	18,613	SH	SOLE	1
METAL MANAGEMENT INC	EQUITY	591097209	278	10,344	SH	SOLE	1
METALS USA INC	EQUITY	591324207	220	11,846	SH	SOLE	1
METHODE ELECTRONICS, INC.	EQUITY	591520200	268	20,834	SH	SOLE	1
METLIFE INC	EQUITY	59156R108	34	846	SH	DEFINED	2
METLIFE, INC.	EQUITY	59156R108	13010	321,156	SH	SOLE	1
METRIS COMPANIES INC	EQUITY	591598107	241	18,935	SH	SOLE	1
METRO-GOLDWYN-MAYER	EQUITY	591610100	16	1,372	SH	SOLE	1
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	131	6,163	SH	SOLE	1
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	54	1,062	SH	SOLE	1
MFS Municipal Inc	EQUITY	552738106	136	17,700	SH	SOLE	4
MGE ENERGY INC	EQUITY	55277P104	422	11,725	SH	SOLE	1
MGI PHARMA INC	EQUITY	552880106	45	1,624	SH	SOLE	1
MGI PHARMA INC	EQUITY	552880106	2241	80,000	SH	DEFINED	2
MGIC INVESTMENT CORP.	EQUITY	552848103	3007	43,630	SH	SOLE	1
MGIC INVT CORP WIS	EQUITY	552848103	8	110	SH	DEFINED	2
MGM GRAND INC	EQUITY	552953101	3044	41,843	SH	SOLE	1
MGM MIRAGE COM	EQUITY	552953101	5	63200	SH	SOLE	3
MGM MIRAGEINC	EQUITY	552953101	2600	35,750	SH	DEFINED	2
MGP INGREDIENTS INC	EQUITY	55302G103	40	4,645	SH	SOLE	1
MICHAELS STORES, INC.	EQUITY	594087108	6913	230,672	SH	SOLE	1
MICREL, INC.	EQUITY	594793101	2106	191,096	SH	SOLE	1
MICRO THERAPEUTICS INC	EQUITY	59500W100	30	7,975	SH	SOLE	1
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	9654	363,081	SH	SOLE	1
MICROMUSE INC	EQUITY	595094103	255	45,963	SH	SOLE	1
MICRON TECHNOLOGY INC	EQUITY	595112103	9	696	SH	DEFINED	2
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3388	274,297	SH	SOLE	1
MICROS SYSTEMS, INC.	EQUITY	594901100	738	9,456	SH	SOLE	1
MICROSEMI CORP COM	EQUITY	595137100	11	637576	SH	SOLE	3
MICROSEMI CORP.	EQUITY	595137100	606	34,907	SH	SOLE	1
MICROSOFT CORP	EQUITY	594918104	50240	1,880,922	SH	DEFINED	2
MICROSOFT CORP COM	EQUITY	594918104	2	86400	SH	SOLE	3
MICROSOFT CORP.	EQUITY	594918104	217715	8,145,116	SH	SOLE	1
MICROSTRATEGY INC	EQUITY	594972408	424	7,037	SH	SOLE	1
MICROSTRATEGY INC CL A NEW	EQUITY	594972408	4	73800	SH	SOLE	3
MICROTEK MEDICAL HOLDINGS IN	EQUITY	59515B109	102	25,226	SH	SOLE	1
MICROTUNE INC	EQUITY	59514P109	184	30,186	SH	SOLE	1
MICROTUNE INC DEL COM	EQUITY	59514P109	5	791200	SH	SOLE	3
MICROVISION INC.	EQUITY	594960106	77	10,947	SH	SOLE	1
MID STATE BANCSHARES	EQUITY	595440108	395	13,783	SH	SOLE	1
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	525	12,746	SH	SOLE	1
MIDAS, INC.	EQUITY	595626102	181	9,067	SH	SOLE	1
MIDDLEBY CORP	EQUITY	596278101	133	2,621	SH	SOLE	1

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MIDDLESEX WATER CO	EQUITY	596680108	126	6,639	SH	SOLE	1
MIDLAND CO COM	EQUITY	597486109	167	5,328	SH	SOLE	1
MIDWAY GAMES INC.	EQUITY	598148104	284	27,090	SH	SOLE	1
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	138	6,326	SH	SOLE	1
MILACRON, INC.	EQUITY	598709103	55	16,150	SH	SOLE	1
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	4477	369,400	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	6920	570,057	SH	SOLE	1
MILLIPORE CORP	EQUITY	601073109	3	57	SH	DEFINED	2
MILLIPORE CORP.	EQUITY	601073109	1105	22,175	SH	SOLE	1
MILLS CORP COM	EQUITY	601148109		6070	SH	SOLE	3
MILLS CORP.	EQUITY	601148109	469	7,356	SH	SOLE	1
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	984	42,960	SH	SOLE	1
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	162	58,415	SH	SOLE	1
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	642	12,660	SH	SOLE	1
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	3099	46,458	SH	SOLE	1
MIPS TECHNOLOGIES INC	EQUITY	604567107	237	24,052	SH	SOLE	1
MISSION RESOURCES CORP	EQUITY	605109107	139	23,828	SH	SOLE	1
MISSION WEST PROPERTIES	EQUITY	605203108	133	12,460	SH	SOLE	1
MKS INSTRUMENTS, INC.	EQUITY	55306N104	353	19,036	SH	SOLE	1
MOBILE MINI INC.	EQUITY	60740F105	278	8,429	SH	SOLE	1
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	9760	69,200	SH	SOLE	1
MOBILITY ELECTRONICS INC	EQUITY	60741U101	124	14,509	SH	SOLE	1
MODINE MANUFACTURING CO.	EQUITY	607828100	2428	71,891	SH	SOLE	1
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	10324	113,144	SH	SOLE	1
MOLECULAR DEVICES CORP COM	EQUITY	60851C107	7	351200	SH	SOLE	3
MOLECULAR DEVICES CORP.	EQUITY	60851C107	182	9,045	SH	SOLE	1
MOLEX INC	EQUITY	608554101	6	214	SH	DEFINED	2
MOLEX, INC.	EQUITY	608554101	2843	94,783	SH	SOLE	1
MOLINA HEALTHCARE INC	EQUITY	60855R100	282	6,086	SH	SOLE	1
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	25	3,605	SH	SOLE	1
MONACO COACH CORP	EQUITY	60886R103	315	15,326	SH	SOLE	1
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	3186	150,730	SH	SOLE	1
MONMOUTH REIT -CL A	EQUITY	609720107	16	1,910	SH	SOLE	1
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839105	30	3,253	SH	SOLE	1
MONOLITHIC SYS TECHNOL	EQUITY	609842109	85	13,713	SH	SOLE	1
MONRO MUFFLER BRAKE IN	EQUITY	610236101	139	5,510	SH	SOLE	1
MONSANTO CO	EQUITY	61166W101	6622	119,200	SH	SOLE	1
MONSANTO CO NEW	EQUITY	61166W101	17	300	SH	DEFINED	2
MONSTER WORLDWIDE INC	EQUITY	611742107	1775	52,751	SH	SOLE	1
MONSTER WORLDWIDE INC	EQUITY	611742107	5	135	SH	DEFINED	2
MONSTER WORLDWIDE INC COM	EQUITY	611742107	5	135100	SH	SOLE	3
MOODYS CORP	EQUITY	615369105	15	168	SH	DEFINED	2
MOODY'S CORP.	EQUITY	615369105	5684	65,451	SH	SOLE	1
MOOG INC.	EQUITY	615394202	693	15,280	SH	SOLE	1
MORGAN STANLEY	EQUITY	617446448	27699	498,904	SH	SOLE	1
MORGAN STANLEY	EQUITY	617446448	13410	241,489	SH	DEFINED	2
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	133	5,082	SH	SOLE	1
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	154	8,572	SH	SOLE	1
MOSAIC CO/THE	EQUITY	61945A107	1108	67,892	SH	SOLE	1
MOTIVE INC	EQUITY	61980V107	35	3,095	SH	SOLE	1
MOTOROLA INC	EQUITY	620076109	15607	907,367	SH	DEFINED	2
MOTOROLA, INC.	EQUITY	620076109	18948	1,101,637	SH	SOLE	1
MOVADO GROUP, INC.	EQUITY	624580106	166	8,917	SH	SOLE	1
MOVIE GALLERY, INC.	EQUITY	624581104	276	14,449	SH	SOLE	1
MPS GROUP INC	EQUITY	553409103	2865	233,713	SH	SOLE	1
MPS GROUP INC COM	EQUITY	553409103	5	378590	SH	SOLE	3

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MRO SOFTWARE	EQUITY	55347W105	149	11,482	SH	SOLE	1
MRV COMMUNICATIONS, INC.	EQUITY	553477100	228	62,003	SH	SOLE	1
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	27	743	SH	SOLE	1
MSC SOFTWARE CORPORATION	EQUITY	553531104	168	16,063	SH	SOLE	1
MTC TECHNOLOGIES INC	EQUITY	55377A106	143	4,245	SH	SOLE	1
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	1	42300	SH	SOLE	3
MTR GAMING GROUP INC	EQUITY	553769100	144	13,627	SH	SOLE	1
MTS SYSTEMS CORP.	EQUITY	553777103	420	12,431	SH	SOLE	1
MUELLER INDUSTRIES, INC.	EQUITY	624756102	661	20,539	SH	SOLE	1
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	63	3,468	SH	SOLE	1
MULTIMEDIA GAMES INC	EQUITY	625453105	219	13,891	SH	SOLE	1
Municipal High Income Fund	EQUITY	626214100	707	98,900	SH	SOLE	4
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	468	17,200	SH	SOLE	1
Murphy Oil Corp	EQUITY	626717102	805	10,000	SH	SOLE	4
MURPHY OIL CORP.	EQUITY	626717102	12584	156,422	SH	SOLE	1
MYERS INDUSTRIES, INC.	EQUITY	628464109	183	14,327	SH	SOLE	1
MYKROLIS CORP	EQUITY	62852P103	338	24,221	SH	SOLE	1
MYLAN LABORATORIES INC.	EQUITY	628530107	2133	120,652	SH	SOLE	1
MYLAN LABS INC	EQUITY	628530107	5	306	SH	DEFINED	2
MYOGEN INC	EQUITY	62856E104	89	11,052	SH	SOLE	1
MYRIAD GENETICS INC	EQUITY	62855J104	405	17,999	SH	SOLE	1
NABI BIOPHARMACEUTICALS	EQUITY	629519109	495	33,794	SH	SOLE	1
NABORS INDUSTRIES LTD	EQUITY	G6359F103	3412	66,515	SH	SOLE	1
NABORS INDUSTRIES LTD	EQUITY	G6359F103	61	1,245	SH	DEFINED	2
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	290	2,754	SH	SOLE	1
NALCO HOLDING CO	EQUITY	62985Q101	21	1,084	SH	SOLE	1
NANOGEN INC.	EQUITY	630075109	147	19,981	SH	SOLE	1
NARA BANCORP INC	EQUITY	63080P105	230	10,792	SH	SOLE	1
NASB FINL INC	EQUITY	628968109	72	1,812	SH	SOLE	1
NASDAQ-100 SHARES	EQUITY	631100104	10949	273,800	SH	SOLE	1
NASHFINCH CO.	EQUITY	631158102	273	7,219	SH	SOLE	1
NATIONAL BEVERAGE CORP.	EQUITY	635017106	35	4,226	SH	SOLE	1
NATIONAL CITY CORP	EQUITY	635405103	29	770	SH	DEFINED	2
NATIONAL CITY CORP.	EQUITY	635405103	11088	295,280	SH	SOLE	1
NATIONAL DATA CORP.	EQUITY	639480102	393	21,144	SH	SOLE	1
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	759	19,551	SH	SOLE	1
NATIONAL FUEL GAS CO.	EQUITY	636180101	15285	539,360	SH	SOLE	1
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	391	13,415	SH	SOLE	1
NATIONAL HEALTH REALTY	EQUITY	635905102	22	1,080	SH	SOLE	1
NATIONAL HEALTHCARE CORP	EQUITY	635906100	139	3,939	SH	SOLE	1
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3653	134,045	SH	SOLE	1
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	560	20,226	SH	SOLE	1
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	126	2,760	SH	SOLE	1
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	2858	159,207	SH	DEFINED	2
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	3887	216,531	SH	SOLE	1
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	213	1,281	SH	SOLE	1
NATIONAL-OILWELL INC COM	EQUITY	637071101	1	38800	SH	SOLE	3
NATIONAL-OILWELL, INC.	EQUITY	637071101	5323	141,633	SH	SOLE	1
NATIONWIDE FINANCIAL	EQUITY	638612101	53	1,389	SH	SOLE	1
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1104	46,483	SH	SOLE	1
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	124	6,083	SH	SOLE	1
NAUTILUS GROUP INC	EQUITY	63910B102	406	16,808	SH	SOLE	1
NAVARRE CORP	EQUITY	639208107	227	12,897	SH	SOLE	1
NAVIGANT CONSULTING CO.	EQUITY	63935N107	717	26,951	SH	SOLE	1
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	101	8,260	SH	SOLE	1
NAVIGATORS GROUP INC	EQUITY	638904102	152	5,034	SH	SOLE	1

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NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1923	43,722	SH	SOLE	1
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	79	SH	DEFINED	2
NAVTEQ CORP	EQUITY	63936L100	43	935	SH	SOLE	1
NBC CAPITAL CORP	EQUITY	628729105	108	4,057	SH	SOLE	1
NBT BANCORP, INC.	EQUITY	628778102	495	19,251	SH	SOLE	1
NBTY, INC.	EQUITY	628782104	30	1,263	SH	SOLE	1
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	429	11,433	SH	SOLE	1
NCO GROUP, INC.	EQUITY	628858102	410	15,870	SH	SOLE	1
NCR CORP NEW	EQUITY	62886E108	7	106	SH	DEFINED	2
NCR CORP.	EQUITY	62886E108	2897	41,839	SH	SOLE	1
NDS GROUP PLC-SPONS ADR	EQUITY	628891103	3463	124,100	SH	SOLE	1
NECTAR THERAPEUTICS	EQUITY	640268108	39	1,933	SH	SOLE	1
NEENAH PAPER INC	EQUITY	640079109	25	756	SH	SOLE	1
NEIGHBORCARE INC	EQUITY	64015Y104	677	22,050	SH	SOLE	1
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	5935	82,964	SH	SOLE	1
NEKTAR THERAPEUTICS	EQUITY	640268108	405	20,000	SH	DEFINED	2
NELNET INC	EQUITY	64031N108	10505	390,100	SH	DEFINED	2
NELNET INC-CL A	EQUITY	64031N108	128	4,760	SH	SOLE	1
NEOFORMA INC	EQUITY	640475505	42	5,414	SH	SOLE	1
NEOPHARM INC	EQUITY	640919106	126	10,099	SH	SOLE	1
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	82	12,130	SH	SOLE	1
NESS TECHNOLOGIES INC	EQUITY	64104X108	118	7,905	SH	SOLE	1
NET2PHONE, INC.	EQUITY	64108N106	71	20,942	SH	SOLE	1
NETBANK INC	EQUITY	640933107	283	27,205	SH	SOLE	1
NETFLIX.COM INC	EQUITY	64110L106	10	810	SH	SOLE	1
NETGEAR INC	EQUITY	64111Q104	231	12,701	SH	SOLE	1
NETIQ CORP.	EQUITY	64115P102	409	33,489	SH	SOLE	1
NETRATINGS INC	EQUITY	64116M108	138	7,206	SH	SOLE	1
NETSCOUT SYSTEMS INC	EQUITY	64115T104	97	13,938	SH	SOLE	1
NETWORK APPLIANCE INC	EQUITY	64120L104	14	408	SH	DEFINED	2
NETWORK APPLIANCE, INC.	EQUITY	64120L104	6323	190,350	SH	SOLE	1
NETWORK EQUIPMENT TECH.	EQUITY	641208103	138	14,084	SH	SOLE	1
NEUROCHEM INC	EQUITY	64125K101	1764	100,000	SH	DEFINED	1
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1883	38,200	SH	DEFINED	2
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	42	842	SH	SOLE	1
NEUROGEN CORP.	EQUITY	64124E106	137	14,667	SH	SOLE	1
NEVADA GOLD & CASINO	EQUITY	64126Q206	58	4,780	SH	SOLE	1
NEW CENTURY FINANCIAL CORP	EQUITY	6435EV108	1495	23,399	SH	SOLE	1
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	701	16,184	SH	SOLE	1
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	10597	391,312	SH	SOLE	1
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106		11440	SH	SOLE	3
NEW YORK & CO	EQUITY	649295102	98	5,908	SH	SOLE	1
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	9284	451,332	SH	SOLE	1
NEW YORK TIMES CO	EQUITY	650111107	7	165	SH	DEFINED	2
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2647	64,883	SH	SOLE	1
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	32	2,070	SH	SOLE	1
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	669	21,038	SH	SOLE	1
NEWELL RUBBERMAID INC	EQUITY	651229106	8	312	SH	DEFINED	2
NEWELL RUBBERMAID, INC.	EQUITY	651229106	20245	836,931	SH	SOLE	1
NEWFIELD EXPLORATION	EQUITY	651290108	6258	105,986	SH	SOLE	1
Newfield Exploration Co	EQUITY	651290108	591	10,000	SH	SOLE	4
NEWMARKET CORP	EQUITY	651587107	160	8,062	SH	SOLE	1
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	8551	192,545	SH	SOLE	1
NEWMONT MNG CORP	EQUITY	651639106	22	505	SH	DEFINED	2
NEWARK RESOURCES, INC.	EQUITY	651718504	253	49,210	SH	SOLE	1
NEWPORT CORP	EQUITY	651824104	1368	97,051	SH	SOLE	1

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NEWS CORP	EQUITY	65248E104	55	2,969	SH	DEFINED	2
NEWS CORP INC-CL A	EQUITY	65248E104	20734	1,111,143	SH	SOLE	1
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	2955	687,233	SH	SOLE	1
NEXEN	EQUITY	65334H102	5992	148,100	SH	DEFINED	1
NEXSTAR BROADCASTING GROUP-A	EQUITY	65336K103	55	5,912	SH	SOLE	1
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	15170	505,663	SH	DEFINED	2
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	18902	629,873	SH	SOLE	1
NEXTEL PARTNERS INC	EQUITY	65333F107	1032	52,834	SH	SOLE	1
NGP CAPITAL RESOURCES CO	EQUITY	62912R107	144	9,385	SH	SOLE	1
NIC INC	EQUITY	62914B100	93	18,279	SH	SOLE	1
NICOR INC	EQUITY	654086107	2	50	SH	DEFINED	2
NICOR, INC.	EQUITY	654086107	1650	44,662	SH	SOLE	1
NII HLDGS INC	EQUITY	62913F201	12100	255,000	SH	DEFINED	2
NII HOLDINGS INC-CL B	EQUITY	62913F201	62	1,316	SH	SOLE	1
NIKE INC	EQUITY	654106103	6502	71,698	SH	DEFINED	2
NIKE, INC. CLASS B	EQUITY	654106103	13462	148,440	SH	SOLE	1
NIKU CORP	EQUITY	654113703	1109	55,000	SH	DEFINED	2
NIKU CORPORATION	EQUITY	654113703	4	210100	SH	SOLE	3
NISOURCE INC	EQUITY	65473P105	7	307	SH	DEFINED	2
NISOURCE, INC.	EQUITY	65473P105	24279	1,065,806	SH	SOLE	1
NITROMED INC	EQUITY	654798503	151	5,783	SH	SOLE	1
NL INDUSTRIES, INC.	EQUITY	629156407	102	4,632	SH	SOLE	1
NMS COMMUNICATIONS CP COM	EQUITY	629248105	2	275000	SH	SOLE	3
NMS COMMUNICATIONS CORP.	EQUITY	629248105	172	27,301	SH	SOLE	1
NN INC	EQUITY	629337106	130	9,810	SH	SOLE	1
NOBLE CORPORATION	EQUITY	G65422100	2863	57,554	SH	SOLE	1
NOBLE CORPORATION	EQUITY	G65422100	8	154	SH	DEFINED	2
NOBLE CORPORATION SHS	EQUITY	G65422100	3	50800	SH	SOLE	3
NOBLE ENERGYINC	EQUITY	655044105	6174	100,137	SH	SOLE	1
NOBLE INTERNATIONAL LTD	EQUITY	655053106	76	3,724	SH	SOLE	1
NOKIA CORP	EQUITY	654902204	16203	1,034,000	SH	DEFINED	2
NOKIA CORP SPON-ADR	EQUITY	654902204	1481	94,530	SH	SOLE	1
NORDSON CORP	EQUITY	655663102	13371	333,700	SH	DEFINED	2
NORDSON CORP.	EQUITY	655663102	3064	76,474	SH	SOLE	1
NORDSTROM INC	EQUITY	655664100	7	159	SH	DEFINED	2
NORDSTROM, INC.	EQUITY	655664100	2903	62,131	SH	SOLE	1
NORFOLK SOUTHERN CORP.	EQUITY	655844108	10126	279,795	SH	SOLE	1
NORFOLK SOUTHN CORP	EQUITY	655844108	16	450	SH	DEFINED	2
NORTEL NETWORKS CORP	EQUITY	656568102	4117	1,191,100	SH	DEFINED	1
NORTEL NETWORKS CORP	EQUITY	656568102	8	2,225	SH	DEFINED	2
NORTH FORK BANCORPORATION	EQUITY	659424105	4737	164,185	SH	DEFINED	2
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	6077	210,658	SH	SOLE	1
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	218	8,811	SH	SOLE	1
NORTHEAST UTILITIES	EQUITY	664397106	4120	218,563	SH	SOLE	1
NORTHERN TRUST CORP	EQUITY	665859104	12	249	SH	DEFINED	2
NORTHERN TRUST CORP.	EQUITY	665859104	6106	125,689	SH	SOLE	1
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	252	11,172	SH	SOLE	1
NORTHGATE EXPLORATION LTD	EQUITY	666416102	1238	734,100	SH	DEFINED	1
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8513	156,608	SH	SOLE	1
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	480	43,901	SH	SOLE	1
NORTHWEST BANCORP INC.	EQUITY	667328108	278	11,067	SH	SOLE	1
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	541	16,025	SH	SOLE	1
NOVA CHEMICALS CORP COM	EQUITY	66977W109	10	214190	SH	SOLE	3
NOVASTAR FINL INC	EQUITY	669947400	781	15,784	SH	SOLE	1
NOVATEL WIRELESS INC	EQUITY	66987M604	210	10,827	SH	SOLE	1
NOVATEL WIRELESS INC COM NEW	EQUITY	66987M604	11	561116	SH	SOLE	3
NOVELL, INC .	EQUITY	670006105	1138	168,655	SH	SOLE	1

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NOVELLUS SYS INC	EQUITY	670008101	4	159	SH	DEFINED	2	
NOVELLUS SYS INC COM	EQUITY	670008101	1	44600	SH	SOLE	3	4
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2030	72,790	SH	SOLE	1	72
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	234	13,734	SH	SOLE	1	13
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	400	21,858	SH	SOLE	1	21
NRG ENERGY INC	EQUITY	629377508	5202	144,291	SH	SOLE	1	144
NS GROUP, INC.	EQUITY	628916108	299	10,759	SH	SOLE	1	10
NSTAR	EQUITY	67019E107	13035	240,150	SH	SOLE	1	240
NTL INC	EQUITY	62940M104	615	8,432	SH	SOLE	1	8
NTN COMMUNICATIONS INC	EQUITY	629410309	146	45,639	SH	SOLE	1	45
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	783	30,845	SH	SOLE	1	30
NUCO2 INC	EQUITY	629428103	89	4,001	SH	SOLE	1	4
NUCOR CORP	EQUITY	670346105	9	181	SH	DEFINED	2	
NUCOR CORP.	EQUITY	670346105	4218	80,589	SH	SOLE	1	80
NUTRACEUTICAL INTL CORP	EQUITY	67060Y101	71	4,628	SH	SOLE	1	4
NUVASIVE INC	EQUITY	670704105	39	3,807	SH	SOLE	1	3
NUVASIVE INC COM	EQUITY	670704105	3	252000	SH	SOLE	3	25
NUVEEN INVESTMENTS INC	EQUITY	67090F106	18	460	SH	SOLE	1	
NUVELO INC	EQUITY	67072M301	219	22,247	SH	SOLE	1	22
NVIDIA CORP	EQUITY	67066G104	1704	74,540	SH	SOLE	1	74
NVIDIA CORP	EQUITY	67066G104	4	189	SH	DEFINED	2	
NVIDIA CORP COM	EQUITY	67066G104	2	65000	SH	SOLE	3	6
NVR, INC.	EQUITY	62944T105	95	124	SH	SOLE	1	
NYMAGIC, INC.	EQUITY	629484106	49	1,939	SH	SOLE	1	1
OAK HILL FINANCIAL INC	EQUITY	671337103	80	2,060	SH	SOLE	1	2
OAKLEY INC.	EQUITY	673662102	155	12,144	SH	SOLE	1	12
OCA INC	EQUITY	67083Q101	157	24,794	SH	SOLE	1	24
OCCIDENTAL PETE CORP	EQUITY	674599105	26	449	SH	DEFINED	2	
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	9797	167,869	SH	SOLE	1	167
OCCULOGIX INC.	EQUITY	67461T107	795	78,300	SH	DEFINED	1	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	547	14,648	SH	SOLE	1	14
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	135	5,493	SH	SOLE	1	5
O'CHARLEY'S INC.	EQUITY	670823103	243	12,453	SH	SOLE	1	12
OCTEL CORP.	EQUITY	675727101	152	7,311	SH	SOLE	1	7
OCULAR SCIENCES, INC.	EQUITY	675744106	2609	53,233	SH	SOLE	1	53
OCWEN FINANCIAL CORP.	EQUITY	675746101	207	21,703	SH	SOLE	1	21
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	294	21,490	SH	SOLE	1	21
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	8	307	SH	SOLE	1	
OFFICE DEPOT INC	EQUITY	676220106	6	355	SH	DEFINED	2	
OFFICE DEPOT, INC.	EQUITY	676220106	2440	140,561	SH	SOLE	1	140
OFFICEMAX INC	EQUITY	67622P101	1317	41,976	SH	SOLE	1	41
OFFICEMAX INC DE	EQUITY	67622P101	3	106	SH	DEFINED	2	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	385	11,857	SH	SOLE	1	11
OGE ENERGY CORP.	EQUITY	670837103	12560	473,794	SH	SOLE	1	473
OHIO CASUALTY CORP.	EQUITY	677240103	3245	139,812	SH	SOLE	1	139
OIL STATES INTERNATIONAL INC	EQUITY	678026105	329	17,061	SH	SOLE	1	17
OLD DOMINION FGHT LINE COM	EQUITY	679580100	7	192325	SH	SOLE	3	19
OLD DOMINION FREIGHT LINE	EQUITY	679580100	337	9,671	SH	SOLE	1	9
OLD NATL BANCORP	EQUITY	680033107	1008	38,962	SH	SOLE	1	38
OLD REPUBLIC INTL CORP.	EQUITY	680223104	7853	310,395	SH	SOLE	1	310
OLD SECOND BANCORP INC	EQUITY	680277100	249	7,821	SH	SOLE	1	7
OLIN CORP.	EQUITY	680665205	3490	158,510	SH	SOLE	1	158
OLYMPIC STEEL INC COM	EQUITY	68162K106	2	58000	SH	SOLE	3	5
OM GROUP INC	EQUITY	670872100	540	16,653	SH	SOLE	1	16
OMEGA FINANCIAL CORP.	EQUITY	682092101	227	6,629	SH	SOLE	1	6
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	387	32,809	SH	SOLE	1	32
OMEGA PROTEIN CORP	EQUITY	68210P107	30	3,496	SH	SOLE	1	3
OMNICARE, INC.	EQUITY	681904108	6136	177,236	SH	SOLE	1	177
OMNICELL INC	EQUITY	68213N109	141	12,774	SH	SOLE	1	12

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OMNICOM GROUP	EQUITY	681919106	18	212	SH	DEFINED	2
OMNICOM GROUP, INC.	EQUITY	681919106	6650	78,862	SH	SOLE	1
OMNIVISION TECHNOLOGIE	EQUITY	682128103	599	32,660	SH	SOLE	1
OMNOVA SOLUTIONS	EQUITY	682129101	133	23,595	SH	SOLE	1
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	321	70,653	SH	SOLE	1
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	23	1,100	SH	SOLE	1
ONEOK, INC.	EQUITY	682680103	5526	194,448	SH	SOLE	1
ONYX PHARMACEUTICALS INC	EQUITY	683399109	659	20,353	SH	SOLE	1
ONYX PHARMACEUTICALS INC	EQUITY	683399109	5202	160,600	SH	DEFINED	2
OPEN SOLLUTIONS INC	EQUITY	68371P102	200	7,722	SH	SOLE	1
OPEN SOLUTIONS INC COM	EQUITY	68371P102	9	330368	SH	SOLE	3
OPEN TEXT CORP	EQUITY	683715106	3796	189,600	SH	DEFINED	1
OPENWAVE SYSTEMS INC.	EQUITY	683718308	584	37,748	SH	SOLE	1
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	124	62,768	SH	SOLE	1
OPNET TECHNOLOGIES	EQUITY	683757108	58	6,913	SH	SOLE	1
OPSWARE INC	EQUITY	68383A101	221	30,119	SH	SOLE	1
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	27	10,786	SH	SOLE	1
OPTION CARE INC	EQUITY	683948103	134	7,768	SH	SOLE	1
ORACLE CORP	EQUITY	68389X105	15198	1,107,729	SH	DEFINED	2
ORACLE CORP.	EQUITY	68389X105	49604	3,615,482	SH	SOLE	1
ORANGE 21	EQUITY	685317109	1	136100	SH	SOLE	3
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	157	23,313	SH	SOLE	1
ORBITAL SCIENCES CORP.	EQUITY	685564106	559	47,248	SH	SOLE	1
OREGON STEEL MILLS, INC.	EQUITY	686079104	407	20,077	SH	SOLE	1
OREGON STL MLS INC COM	EQUITY	686079104	2	88600	SH	SOLE	3
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	4222	93,725	SH	SOLE	1
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	310	10,940	SH	SOLE	1
ORIGEN FINANCIAL INC	EQUITY	68619E208	36	4,837	SH	SOLE	1
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	28	1,434	SH	SOLE	1
ORMAT TECHNOLOGIES INC	EQUITY	686688102	68	4,198	SH	SOLE	1
ORTHOLOGIC CORP	EQUITY	68750J107	139	22,305	SH	SOLE	1
ORTHOVITA INC	EQUITY	68750U102	114	27,279	SH	SOLE	1
OSCIENT PHARMACEUTICALS CORP	EQUITY	68812R105	130	35,640	SH	SOLE	1
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	84	3,908	SH	SOLE	1
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	56	823	SH	SOLE	1
OSI PHARMACEUTICALS	EQUITY	671040103	84	1,126	SH	SOLE	1
OSI PHARMACEUTICALS INC	EQUITY	671040103	1497	20,000	SH	DEFINED	2
OSI SYSTEMS INC	EQUITY	671044105	194	8,555	SH	SOLE	1
OTTER TAIL POWER CO.	EQUITY	689648103	388	15,192	SH	SOLE	1
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5735	125,263	SH	SOLE	1
OVERLAND STORAGE INC	EQUITY	690310107	134	8,029	SH	SOLE	1
OVERNITE CORP	EQUITY	690322102	613	16,448	SH	SOLE	1
OVERNITE CORP COM	EQUITY	690322102	7	181888	SH	SOLE	3
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	4520	81,893	SH	SOLE	1
OVERSTOCK.COM	EQUITY	690370101	477	6,911	SH	SOLE	1
OWENS & MINOR, INC.	EQUITY	690732102	648	22,987	SH	SOLE	1
OWENS-ILLINOIS, INC.	EQUITY	690768403	62	2,716	SH	SOLE	1
OXFORD INDS INC.	EQUITY	691497309	322	7,791	SH	SOLE	1
P A M TRANSN SVCS INC	EQUITY	693149106	70	3,745	SH	SOLE	1
P G & E CORP.	EQUITY	69331C108	6100	183,302	SH	SOLE	1
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	846	15,019	SH	SOLE	1
PACCAR INC	EQUITY	693718108	16	197	SH	DEFINED	2
PACCAR, INC	EQUITY	693718108	7374	91,620	SH	SOLE	1
PACER INTERNATIONAL INC	EQUITY	69373H106	345	16,234	SH	SOLE	1
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	907	26,678	SH	SOLE	1
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	2809	126,171	SH	SOLE	1
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	11304	200,000	SH	DEFINED	2
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	8111	143,498	SH	SOLE	1
PACKAGING CORP OF AMERICA	EQUITY	695156109	4260	180,896	SH	SOLE	1

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PACKETEER, INC	EQUITY	695210104	279	19,274	SH	SOLE	1	19,27
PACTIV CORP	EQUITY	695257105	4	169	SH	DEFINED	2	
PACTIV CORPORATION	EQUITY	695257105	1682	66,514	SH	SOLE	1	66,51
PAIN THERAPEUTICS INC	EQUITY	69562K100	134	18,613	SH	SOLE	1	18,61
PALATIN TECHNOLOGIES INC	EQUITY	696077304	82	30,921	SH	SOLE	1	30,92
PALL CORP	EQUITY	696429307	1617	55,849	SH	SOLE	1	55,84
PALL CORP	EQUITY	696429307	4	141	SH	DEFINED	2	
PALM HARBOR HOMES, INC	EQUITY	696639103	94	5,579	SH	SOLE	1	5,57
PALMONE INC	EQUITY	69713P107	774	24,541	SH	SOLE	1	24,54
PALMSOURCE INC	EQUITY	697154102	109	8,591	SH	SOLE	1	8,59
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	184	7,044	SH	SOLE	1	7,04
PAN PACIFIC RETAIL COM	EQUITY	69806L104		4520	SH	SOLE	3	
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	346	5,512	SH	SOLE	1	5,51
PANERA BREAD COMPANY CL A	EQUITY	69840W108	670	16,619	SH	SOLE	1	16,61
PANTRY INC	EQUITY	698657103	205	6,808	SH	SOLE	1	6,80
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	222	6,439	SH	SOLE	1	6,43
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	3181	76,861	SH	SOLE	1	76,86
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	3273	79,100	SH	DEFINED	2	
PARADYNE NETWORKS INC	EQUITY	69911G107	83	23,123	SH	SOLE	1	23,12
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	2982	506,306	SH	DEFINED	2	
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1717	291,493	SH	SOLE	1	291,49
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	311	15,328	SH	SOLE	1	15,32
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	220	10,147	SH	SOLE	1	10,14
PARK NATIONAL CORP.	EQUITY	700658107	1144	8,440	SH	SOLE	1	8,44
PARKER DRILLING CO.	EQUITY	701081101	218	55,368	SH	SOLE	1	55,36
PARKER HANNIFIN CORP	EQUITY	701094104	10	136	SH	DEFINED	2	
PARKER HANNIFIN CORP.	EQUITY	701094104	6103	80,572	SH	SOLE	1	80,57
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	392	7,720	SH	SOLE	1	7,72
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	211	18,146	SH	SOLE	1	18,14
PARTY CITY CORP	EQUITY	702145103	87	6,693	SH	SOLE	1	6,69
PATHMARK STORES INC	EQUITY	70322A101	103	17,657	SH	SOLE	1	17,65
PATINA OIL & GAS CORP	EQUITY	703224105	61	1,626	SH	SOLE	1	1,62
PATTERSON COS INC	EQUITY	703395103	10513	242,281	SH	SOLE	1	242,28
PATTERSON UTI ENERGY INC	EQUITY	703481101	6294	323,600	SH	DEFINED	2	
PATTERSON-UTI ENERGY INC	EQUITY	703481101	5537	284,666	SH	SOLE	1	284,66
PAXAR CORP.	EQUITY	704227107	450	20,301	SH	SOLE	1	20,30
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	37	26,623	SH	SOLE	1	26,62
PAYCHEX INC	EQUITY	704326107	15	430	SH	DEFINED	2	
PAYCHEX, INC.	EQUITY	704326107	6318	185,400	SH	SOLE	1	185,40
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1897	154,250	SH	SOLE	1	154,25
PC CONNECTION INC	EQUITY	69318J100	40	4,224	SH	SOLE	1	4,22
PC MALL INC	EQUITY	69323K100	108	4,805	SH	SOLE	1	4,80
PC-TEL INC.	EQUITY	69325Q105	97	12,293	SH	SOLE	1	12,29
PDF SOLUTIONS INC	EQUITY	693282105	138	8,570	SH	SOLE	1	8,57
PEABODY ENERGY CORP	EQUITY	704549104	8898	109,975	SH	SOLE	1	109,97
PEAPACK-GLADSTONE FINL	EQUITY	704699107	135	4,288	SH	SOLE	1	4,28
PEC SOLUTIONS INC	EQUITY	705107100	96	6,773	SH	SOLE	1	6,77
PEDIATRIX MED GROUP	EQUITY	705324101	1185	18,500	SH	DEFINED	2	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	840	13,118	SH	SOLE	1	13,11
PEETS COFFEE & TEA INC	EQUITY	705560100	182	6,893	SH	SOLE	1	6,89
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	1	66	SH	SOLE	1	66
PEGASUS SOLUTIONS INC.	EQUITY	705906105	160	12,662	SH	SOLE	1	12,66
PEGASYSTEMS INC	EQUITY	705573103	57	6,633	SH	SOLE	1	6,63
PENN ENGINERRING & MFG CORP	EQUITY	707389300	114	6,305	SH	SOLE	1	6,30
PENN NATIONAL GAMING, INC.	EQUITY	707569109	1138	18,791	SH	SOLE	1	18,79
PENN VA CORP COM	EQUITY	707882106	2	46500	SH	SOLE	3	4650

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PENN VIRGINIA CORPORATION	EQUITY	707882106	434	10,709	SH	SOLE	1	10,70
PENN-AMERICA GROUP INC	EQUITY	707247102	85	5,636	SH	SOLE	1	5,63
PENNEY J C INC	EQUITY	708160106	13	325	SH	DEFINED	2	
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	86	5,333	SH	SOLE	1	
PENNRock FINL SVCS COR	EQUITY	708352109	173	4,454	SH	SOLE	1	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	962	22,477	SH	SOLE	1	
PENTAIR INC COM	EQUITY	709631105	5	119434	SH	SOLE	3	
PENTAIR INC.	EQUITY	709631105	7469	171,475	SH	SOLE	1	1
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	117	9,745	SH	SOLE	1	
PEOPLES BANCORP INC	EQUITY	709789101	171	6,235	SH	SOLE	1	
PEOPLES BANK	EQUITY	710198102	37	952	SH	SOLE	1	
PEOPLES ENERGY CORP	EQUITY	711030106	2	43	SH	DEFINED	2	
PEOPLES ENERGY CORP.	EQUITY	711030106	13192	300,152	SH	SOLE	1	3
PEOPLES HOLDING COMPANY	EQUITY	711148106	174	5,266	SH	SOLE	1	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	579	33,891	SH	SOLE	1	
PEPCO HOLDINGS INC	EQUITY	713291102	17917	840,366	SH	SOLE	1	8
PEPSI BOTTLING	EQUITY	713409100	3569	131,977	SH	SOLE	1	1
PEPSI BOTTLING GROUP INC	EQUITY	713409100	8	284	SH	DEFINED	2	
PEPSIAMERICAS INC	EQUITY	71343P200	4971	234,053	SH	SOLE	1	2
Pepsico	EQUITY	713448108	1566	30,000	SH	SOLE	4	
PEPSICO INC	EQUITY	713448108	13239	253,614	SH	DEFINED	2	
PEPSICO, INC.	EQUITY	713448108	72139	1,381,976	SH	SOLE	1	1,3
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	86	73,826	SH	SOLE	1	
PERFICIENT INC COM	EQUITY	71375U101	3	478700	SH	SOLE	3	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	732	27,214	SH	SOLE	1	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	123	13,002	SH	SOLE	1	
PERINI CORP	EQUITY	713839108	44459	2,663,826	SH	SOLE	1	2,6
PERKINELMER INC	EQUITY	714046109	3	146	SH	DEFINED	2	
PERKINELMER INC COM	EQUITY	714046109	2	70400	SH	SOLE	3	
PERKINELMER INC.	EQUITY	714046109	1294	57,515	SH	SOLE	1	
PEROT SYSTEM CORP.	EQUITY	714265105	716	44,641	SH	SOLE	1	
PERRIGO CO.	EQUITY	714290103	2731	158,148	SH	SOLE	1	1
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	65	3,179	SH	SOLE	1	
PER-SE TECHNOLOGIES	EQUITY	713569309	217	13,694	SH	SOLE	1	
PETCO ANIMAL SUPPLIES	EQUITY	716016209	37	949	SH	SOLE	1	
PETMED EXPRESS INC	EQUITY	716382106	44	5,785	SH	SOLE	1	
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	2342	63,300	SH	DEFINED	1	
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	364	12,100	SH	SOLE	1	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	8235	208,150	SH	SOLE	1	2
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	368	9,537	SH	SOLE	1	
PETSMART, INC	EQUITY	716768106	9135	257,095	SH	SOLE	1	2
PFF BANCORP, INC.	EQUITY	69331W104	337	7,280	SH	SOLE	1	
PFIZER INC	EQUITY	717081103	48461	1,802,467	SH	DEFINED	2	
PFIZER, INC.	EQUITY	717081103	125013	4,639,299	SH	SOLE	1	4,6
PG+E CORP	EQUITY	69331C108	15	458	SH	DEFINED	2	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	46	1,105	SH	SOLE	1	
PHARMACYCLICS INC.	EQUITY	716933106	121	11,516	SH	SOLE	1	
PHARMION CORP	EQUITY	71715B409	368	8,729	SH	SOLE	1	
PHARMOS CORP	EQUITY	717139208	79	55,352	SH	SOLE	1	
PHASE FORWARD INC	EQUITY	71721R406	26	3,221	SH	SOLE	1	
PHELPS DODGE CORP	EQUITY	717265102	11	109	SH	DEFINED	2	
PHELPS DODGE CORP.	EQUITY	717265102	4241	42,875	SH	SOLE	1	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	693	10,471	SH	SOLE	1	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	384	14,234	SH	SOLE	1	
PHOENIX COMPANIES INC	EQUITY	71902E109	694	55,550	SH	SOLE	1	
PHOENIX TECHNOLOGY LTD COM	EQUITY	719153108	1	167600	SH	SOLE	3	

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PHOTON DYNAMICS	EQUITY	719364101	237	9,769	SH	SOLE	1
PHOTRONICS INC.	EQUITY	719405102	315	19,091	SH	SOLE	1
PICO HOLDINGS INC	EQUITY	693366205	97	4,689	SH	SOLE	1
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	1039	44,696	SH	SOLE	1
PIER 1 IMPORTS, INC.	EQUITY	720279108	2880	146,200	SH	SOLE	1
PILGRIMS PRIDE CORP.	EQUITY	721467108	11	373	SH	SOLE	1
PINNACLE AIRL CORP COM	EQUITY	723443107	2	162200	SH	SOLE	3
PINNACLE AIRLINES CORP	EQUITY	723443107	159	11,390	SH	SOLE	1
PINNACLE SYSTEMS, INC.	EQUITY	723481107	246	40,404	SH	SOLE	1
PINNACLE WEST CAP CORP	EQUITY	723484101	5	104	SH	DEFINED	2
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	18888	425,300	SH	SOLE	1
PIONEER DRILLING CO COM	EQUITY	723655106	2	186000	SH	SOLE	3
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	8710	248,152	SH	SOLE	1
PIPER JAFFRAY COS	EQUITY	724078100	727	15,152	SH	SOLE	1
PIPER JAFFRAY COS	EQUITY	724078100	9595	200,100	SH	DEFINED	2
PITNEY BOWES INC	EQUITY	724479100	12	262	SH	DEFINED	2
PITNEY BOWES, INC.	EQUITY	724479100	4775	103,177	SH	SOLE	1
PIXAR INC	EQUITY	725811103	399	4,656	SH	SOLE	1
PIXELWORKS INC	EQUITY	72581M107	270	23,776	SH	SOLE	1
PLACER DOME INC	EQUITY	725906101	4210	224,400	SH	DEFINED	1
PLACER SIERRA BANCSHARES	EQUITY	726079106	96	3,363	SH	SOLE	1
PLAINS ALL AMER PIPELINE LP	EQUITY	726503105	917	24,290	SH	SOLE	1
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	4540	174,611	SH	SOLE	1
PLANAR SYSTEMS, INC.	EQUITY	726900103	96	8,588	SH	SOLE	1
PLANETOUT INC	EQUITY	727058109	46	3,371	SH	SOLE	1
PLANTRONICS, INC.	EQUITY	727493108	3413	82,300	SH	SOLE	1
PLATO LEARNING INC	EQUITY	72764Y100	101	13,500	SH	SOLE	1
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	141	11,469	SH	SOLE	1
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	163	20,418	SH	SOLE	1
PLEXUS CORP.	EQUITY	729132100	1271	97,683	SH	SOLE	1
PLUG POWER INC	EQUITY	72919P103	174	28,439	SH	SOLE	1
PLUM CREEK TIMBER CO INC	EQUITY	729251108	3174	82,574	SH	SOLE	1
PLUM CREEK TIMBER CO INC	EQUITY	729251108	8	209	SH	DEFINED	2
PLX TECHNOLOGY, INC.	EQUITY	693417107	131	12,622	SH	SOLE	1
PMA CAPITAL CORP.	EQUITY	693419202	164	15,857	SH	SOLE	1
PMC SIERRA INC	EQUITY	69344F106	2174	193,203	SH	DEFINED	2
PMC-SIERRA INC COM	EQUITY	69344F106	4	385000	SH	SOLE	3
PMC-SIERRA, INC.	EQUITY	69344F106	895	79,549	SH	SOLE	1
PMI GROUP, INC.	EQUITY	69344M101	6770	162,167	SH	SOLE	1
PNC FINANCIAL SERVICES	EQUITY	693475105	27777	483,581	SH	SOLE	1
PNC FINL SVCS GROUP INC	EQUITY	693475105	18	321	SH	DEFINED	2
PNM RESOURCES INC	EQUITY	69349H107	3459	136,791	SH	SOLE	1
POGO PRODUCING CO	EQUITY	730448107	5317	109,656	SH	SOLE	1
POLARIS INDUSTRIES, INC.	EQUITY	731068102	67	987	SH	SOLE	1
POLO RALPH LAUREN CO	EQUITY	731572103	44	1,040	SH	SOLE	1
POLO RALPH LAUREN CORP CL A	EQUITY	731572103	2	37900	SH	SOLE	3
POLYCOM, INC.	EQUITY	73172K104	3889	166,771	SH	SOLE	1
POLYMEDICA CORP	EQUITY	731738100	575	15,419	SH	SOLE	1
POLYONE CORPORATION	EQUITY	73179P106	487	53,770	SH	SOLE	1
POPE & TALBOT, INC.	EQUITY	732827100	158	9,256	SH	SOLE	1
POPULAR INC	EQUITY	733174106	190	6,574	SH	SOLE	1
PORTAL SOFTWARE INC	EQUITY	736126301	50	18,933	SH	SOLE	1
PORTALPLAYER INC	EQUITY	736187204	91	3,685	SH	SOLE	1
PORTFOLIO RECOVERY ASS COM	EQUITY	73640Q105	13	308400	SH	SOLE	3
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	293	7,118	SH	SOLE	1
POSSIS MEDICAL INC	EQUITY	737407106	127	9,419	SH	SOLE	1
POST PROPERTIES, INC.	EQUITY	737464107	971	27,821	SH	SOLE	1

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POTASH CORP SASK INC COM (F)	EQUITY	73755L107	2	25300	SH	SOLE	3
POTLATCH CORP.	EQUITY	737628107	3399	67,203	SH	SOLE	1
POWELL INDUSTRIES INC	EQUITY	739128106	74	3,987	SH	SOLE	1
POWER INTEGRATIONS, INC.	EQUITY	739276103	320	16,189	SH	SOLE	1
POWER ONE INC	EQUITY	739308104	1	95	SH	DEFINED	2
POWER-ONE , INC.	EQUITY	739308104	653	73,173	SH	SOLE	1
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	2005	236,395	SH	SOLE	1
POZEN INC.	EQUITY	73941U102	102	14,083	SH	SOLE	1
PPG INDS INC	EQUITY	693506107	13	195	SH	DEFINED	2
PPG INDUSTRIES, INC.	EQUITY	693506107	10970	160,948	SH	SOLE	1
PPL CORP	EQUITY	69351T106	11	215	SH	DEFINED	2
PPL CORPORATION	EQUITY	69351T106	4844	90,922	SH	SOLE	1
PRA INTERNATIONAL	EQUITY	69353C101	119	4,798	SH	SOLE	1
PRAECIS PHARMACEUTICALS IN	EQUITY	739421105	114	60,000	SH	DEFINED	2
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	58	30,719	SH	SOLE	1
PRANA BIOTECHNOLOGY SPONSORED	EQUITY	739727105	1	292700	SH	SOLE	3
PRAXAIR INC	EQUITY	74005P104	16	369	SH	DEFINED	2
PRAXAIR, INC.	EQUITY	74005P104	6421	145,425	SH	SOLE	1
PRECISION CASTPARTS CORP.	EQUITY	740189105	7346	111,846	SH	SOLE	1
PRECISION DRILLING CORP C	EQUITY	74022D100	6231	99,300	SH	DEFINED	1
PREMCO INC	EQUITY	74045Q104	40	959	SH	SOLE	1
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1190	31,145	SH	SOLE	1
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	216	5,752	SH	SOLE	1
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	212	12,505	SH	SOLE	1
PRESSTEK INC	EQUITY	741113104	146	15,085	SH	SOLE	1
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	121	24,079	SH	SOLE	1
PRICE COMMUNICATIONS CO.	EQUITY	741437305	438	23,548	SH	SOLE	1
PRICE T ROWE GROUP INC	EQUITY	74144T108	9	146	SH	DEFINED	2
PRICELINE.COM INC	EQUITY	741503403	331	14,016	SH	SOLE	1
PRIDE INTERNATIONAL	EQUITY	74153Q102	4751	231,302	SH	SOLE	1
PRIMEDIA INC	EQUITY	74157K101	294	77,474	SH	SOLE	1
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	138	43,464	SH	SOLE	1
PRINCETON REVIEW INC	EQUITY	742352107	59	9,674	SH	SOLE	1
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	48425	1,184,832	SH	SOLE	1
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	14	349	SH	DEFINED	2
PRIORITY HEALTHCARE	EQUITY	74264T102	366	16,796	SH	SOLE	1
PRIVATEBANCORP INC	EQUITY	742962103	311	9,638	SH	SOLE	1
PROASSURANCE CORPORATION	EQUITY	74267C106	601	15,372	SH	SOLE	1
PROCTER & GAMBLE CO.	EQUITY	742718109	171676	3,118,214	SH	SOLE	1
PROCTER AND GAMBLE CO	EQUITY	742718109	24631	447,183	SH	DEFINED	2
Proctor & Gamble Co	EQUITY	742718109	1652	30,000	SH	SOLE	4
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	110	4,955	SH	SOLE	1
PROGENICS PHARMACEUTICALS	EQUITY	743187106	118	6,903	SH	SOLE	1
Progress Energy	EQUITY	743263105	5429	120,000	SH	SOLE	4
PROGRESS ENERGY INC	EQUITY	743263105	13	281	SH	DEFINED	2
PROGRESS ENERGY INC.	EQUITY	743263105	5508	121,747	SH	SOLE	1
PROGRESS SOFTWARE CORP.	EQUITY	743312100	431	18,465	SH	SOLE	1
PROGRESSIVE CORP OHIO	EQUITY	743315103	19	228	SH	DEFINED	2
PROGRESSIVE CORP.	EQUITY	743315103	7810	92,058	SH	SOLE	1
PROLOGIS	EQUITY	743410102	4564	105,324	SH	SOLE	1
PROLOGIS TR SH BEN INT	EQUITY	743410102	1	20340	SH	SOLE	3
PROQUEST CO.	EQUITY	74346P102	417	14,049	SH	SOLE	1
PROSPERITY BANCSHARES INC	EQUITY	743606105	284	9,710	SH	SOLE	1
PROTECTIVE LIFE CORP COM	EQUITY	743674103	5046	118,211	SH	SOLE	1
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3357	162,500	SH	SOLE	1
PROVIDE COMMERCE INC	EQUITY	74373W103	95	2,564	SH	SOLE	1

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PROVIDENT BANCORP INC	EQUITY	74383A109	356	26,956	SH	SOLE	1
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	694	19,089	SH	SOLE	1
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	85	2,946	SH	SOLE	1
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	857	44,220	SH	SOLE	1
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2169	131,705	SH	SOLE	1
PROVIDIAN FINL CORP	EQUITY	74406A102	7246	439,933	SH	DEFINED	2
PROVINCE HEALTHCARE CO.	EQUITY	743977100	648	28,976	SH	SOLE	1
PROXYMED PHARMACY INC	EQUITY	744290305	35	3,520	SH	SOLE	1
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	11992	218,193	SH	SOLE	1
PRUDENTIAL FINL INC	EQUITY	744320102	32	583	SH	DEFINED	2
PS BUSINESS PARKS, INC.	EQUITY	69360J107	527	11,694	SH	SOLE	1
PSEG ENERGY HOLDINGS	EQUITY	744573106	5536	106,933	SH	SOLE	1
PSS WORLD MEDICAL, INC	EQUITY	69366A100	495	39,580	SH	SOLE	1
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	14	369600	SH	SOLE	3
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	253	6,915	SH	SOLE	1
PTEK HLDGS INC	EQUITY	69366M104	396	36,940	SH	SOLE	1
Public Service	EQUITY	744573106	2847	55,000	SH	SOLE	4
PUBLIC STORAGE INC	EQUITY	74460D109	916	16,425	SH	SOLE	1
PUBLIC STORAGE INC COM	EQUITY	74460D109	1	14400	SH	SOLE	3
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	14	270	SH	DEFINED	2
PUGET ENEGY INC.	EQUITY	745310102	13551	548,615	SH	SOLE	1
PULITZER INC.	EQUITY	745769109	317	4,883	SH	SOLE	1
PULTE HOMES INC	EQUITY	745867101	9	145	SH	DEFINED	2
PULTE HOMES INC.	EQUITY	745867101	3670	57,521	SH	SOLE	1
QAD INC	EQUITY	74727D108	67	7,525	SH	SOLE	1
QC HOLDINGS INC	EQUITY	74729T101	56	2,930	SH	SOLE	1
QLOGIC CORP	EQUITY	747277101	4	105	SH	DEFINED	2
QLOGIC CORP.	EQUITY	747277101	1824	49,656	SH	SOLE	1
QUAKER CHEM CORP COM	EQUITY	747316107	120	4,843	SH	SOLE	1
QUALCOMM INC	EQUITY	747525103	14514	342,313	SH	DEFINED	2
QUALCOMM, INC.	EQUITY	747525103	37426	882,691	SH	SOLE	1
QUALITY SYSTEMS INC	EQUITY	747582104	119	1,982	SH	SOLE	1
QUALTY DISTRIBUTION INC	EQUITY	74756M102	41	4,898	SH	SOLE	1
QUANEX CORP.	EQUITY	747620102	661	9,641	SH	SOLE	1
QUANTA SERVICES, INC.	EQUITY	74762E102	1912	238,995	SH	SOLE	1
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	277	105,795	SH	SOLE	1
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	16154	169,061	SH	SOLE	1
QUEST SOFTWARE INC	EQUITY	74834T103	466	29,195	SH	SOLE	1
QUEST SOFTWARE INC COM	EQUITY	74834T103	2	134300	SH	SOLE	3
QUESTAR CORP.	EQUITY	748356102	7311	143,469	SH	SOLE	1
QUICKSILVER RESOURCES COM	EQUITY	74837R104	4	99392	SH	SOLE	3
QUICKSILVER RESOURCES INC	EQUITY	74837R104	638	17,336	SH	SOLE	1
QUICKSILVER, INC.	EQUITY	74838C106	972	32,634	SH	SOLE	1
QUIDEL CORPORATION	EQUITY	74838J101	94	18,553	SH	SOLE	1
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	360	7,000	SH	SOLE	1
QUIXOTE CORP	EQUITY	749056107	88	4,323	SH	SOLE	1
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	4037	909,164	SH	SOLE	1
R&G FINANCIAL CO.	EQUITY	749136107	635	16,327	SH	SOLE	1
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3487	98,800	SH	SOLE	1
R.H. DONNELLEY CORP.	EQUITY	74955W307	781	13,230	SH	SOLE	1
RADIAN GROUP, INC.	EQUITY	750236101	8330	156,465	SH	SOLE	1
RADIATION THERAPY SERVICES	EQUITY	750323206	55	3,229	SH	SOLE	1
RADIO ONE INC -CL D	EQUITY	75040P405	31	1,941	SH	SOLE	1
RADIOSHACK CORP	EQUITY	750438103	6	180	SH	DEFINED	2
RADIOSHACK CORP.	EQUITY	750438103	3319	100,947	SH	SOLE	1
RADISYS CORP.	EQUITY	750459109	215	11,007	SH	SOLE	1

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RAE SYSTEMS INC	EQUITY	75061P102	148	20,268	SH	SOLE	1
RAILAMERICA INC	EQUITY	750753105	282	21,577	SH	SOLE	1
RAIT INVESTMENT TRUST	EQUITY	749227104	419	14,988	SH	SOLE	1
RALCORP HOLDINGS, INC.	EQUITY	751028101	720	17,164	SH	SOLE	1
RAMBUS INC.	EQUITY	750917106	46	2,003	SH	SOLE	1
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	331	10,267	SH	SOLE	1
RANGE RES CORP COM	EQUITY	75281A109	2	73922	SH	SOLE	3
RANGE RESOURCES CORP	EQUITY	75281A109	811	39,658	SH	SOLE	1
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	636	19,957	SH	SOLE	1
RAVEN INDUSTRIES INC	EQUITY	754212108	194	9,086	SH	SOLE	1
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3882	125,318	SH	SOLE	1
RAYONIER, INC.	EQUITY	754907103	4149	84,829	SH	SOLE	1
RAYOVAC CORP.	EQUITY	755081106	618	20,227	SH	SOLE	1
RAYTHEON CO	EQUITY	755111507	20	514	SH	DEFINED	2
RAYTHEON CO.	EQUITY	755111507	8768	225,804	SH	SOLE	
RC2 CORP	EQUITY	749388104	316	9,683	SH	SOLE	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	3130	224,994	SH	SOLE	
READING INTERNATIONAL INC-A	EQUITY	755408101	71	8,463	SH	SOLE	
REALNETWORKS, INC.	EQUITY	75605L104	437	66,046	SH	SOLE	
REALTY INCOME CORP COM	EQUITY	756109104		4440	SH	SOLE	
REALTY INCOME CORP.	EQUITY	756109104	1401	27,702	SH	SOLE	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	355	10,812	SH	SOLE	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106		8940	SH	SOLE	
RED HAT INC COM	EQUITY	756577102	1	82400	SH	SOLE	
RED HAT, INC.	EQUITY	756577102	50	3,741	SH	SOLE	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	376	7,023	SH	SOLE	
REDBACK NETWORKS INC	EQUITY	757209507	98	18,323	SH	SOLE	
REDWOOD TRUST, INC.	EQUITY	758075402	638	10,278	SH	SOLE	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	1234	28,046	SH	SOLE	
REEBOK INTL LTD	EQUITY	758110100	3	66	SH	DEFI	
REGAL ENTMT GROUP	EQUITY	758766109	21	1,016	SH	SOLE	
REGAL-BELOIT CORP.	EQUITY	758750103	409	14,291	SH	SOLE	
REGENCY CENTERS CORPORATION	EQUITY	758849103	467	8,434	SH	SOLE	
REGENCY CTRS CORP COM	EQUITY	758849103		6990	SH	SOLE	
REGENERATION TECHNOLOGIES	EQUITY	75886N100	143	13,633	SH	SOLE	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	205	22,288	SH	SOLE	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	108	20,467	SH	SOLE	
REGIONS FINANCIAL CORP	EQUITY	7591EP100	7441	209,088	SH	SOLE	
REGIONS FINL CORP NEW	EQUITY	7591EP100	19	528	SH	DEFI	
REGIS CORP.	EQUITY	758932107	3482	75,460	SH	SOLE	
REHAB CARE GROUP	EQUITY	759148109	266	9,514	SH	SOLE	
REINSURANCE GROUP OF	EQUITY	759351109	35	723	SH	SOLE	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	645	16,557	SH	SOLE	
RELIANT ENERGY INC	EQUITY	75952B105	100	7,320	SH	SOLE	
REMEC, INC.	EQUITY	759543101	260	36,128	SH	SOLE	
REMINGTON OIL & GAS CORP	EQUITY	759594302	345	12,675	SH	SOLE	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	83	4,472	SH	SOLE	
RENAL CARE GROUP, INC.	EQUITY	759930100	4122	114,543	SH	SOLE	
RENOVIS INC	EQUITY	759885106	50	3,501	SH	SOLE	
RENT-A-CENTER INC	EQUITY	76009N100	3410	128,681	SH	SOLE	
RENT-WAY, INC.	EQUITY	76009U104	123	15,393	SH	SOLE	
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	39	2,929	SH	SOLE	
REPUBLIC BANCORP, INC.	EQUITY	760281204	755	46,127	SH	SOLE	
REPUBLIC SERVICES IN	EQUITY	760759100	8613	256,805	SH	SOLE	
RES-CARE INC	EQUITY	760943100	156	10,228	SH	SOLE	
RESMED INC	EQUITY	761152107	40	786	SH	SOLE	
RESOURCE AMERICA, INC.	EQUITY	761195205	284	8,726	SH	SOLE	

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RESOURCES GLOBAL PROFESSIONALS	EQUITY	76122Q105	736	13,545	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	44	808	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	89	15,439	SH	SOLE
RETAIL VENTURES INC	EQUITY	76128Y102	55	7,768	SH	SOLE
RETEK INC.	EQUITY	76128Q109	780	126,755	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	197	85,685	SH	SOLE
REYNOLDS AMERICAN INC	EQUITY	761713106	5224	66,466	SH	SOLE
REYNOLDS AMERN INC	EQUITY	761713106	13	168	SH	DEFI
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2913	109,866	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	2894	423,119	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	42	4,973	SH	SOLE
RHODIA SA - SPONSORED ADR	EQUITY	762397107	2700	1,000,000	SH	SOLE
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	153	6,273	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	216	10,141	SH	SOLE
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	60	3,694	SH	SOLE
RITE AID CORP	EQUITY	767754104	36	9,897	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	14355	345,900	SH	SOLE
RLI CORP.	EQUITY	749607107	546	13,145	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	152	6,384	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2260	76,786	SH	SOLE
ROBERT HALF INTL INC	EQUITY	770323103	6	197	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	260	17,154	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	19703	397,639	SH	SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	3109	78,833	SH	SOLE
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	372	8,762	SH	SOLE
ROGERS CORP.	EQUITY	775133101	419	9,726	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	12058	272,626	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	10953	247,634	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	2318	88,074	SH	SOLE
ROPER INDS	EQUITY	776696106	27067	445,400	SH	DEFINED
ROPER INDUSTRIES, INC.	EQUITY	776696106	52	858	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	7541	261,203	SH	SOLE
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	2048	173,000	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	1400	54,035	SH	SOLE
ROWAN COS INC	EQUITY	779382100	6478	250,122	SH	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	69	2,567	SH	SOLE
ROYAL BANK CDA COMMON	EQUITY	780087102	5189	97,200	SH	DEFINED
ROYAL BK OF SCOT GRP PLC PERP	CorpBond	780097796	955	36,400	SH	SOLE
Royal Bk Scotland 8.5%	EQUITY	780097804	543	20,000	SH	SOLE
Royal Bk Scotland 8.8889%	EQUITY	780097861	3066	120,000	SH	SOLE
Royal Bk Scotland 9.125%	EQUITY	780097606	1184	45,000	SH	SOLE
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	26464	486,118	SH	SOLE
ROYAL GOLD INC	EQUITY	780287108	176	9,638	SH	SOLE
RPC	EQUITY	749660106	141	5,601	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	3896	198,162	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	3160	157,527	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	256	12,441	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	4895	187,700	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	2883	110,539	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	2121	97,799	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	130	7,551	SH	SOLE
RUSH ENTERPRISES INC - CL B	EQUITY	781846308	89	5,124	SH	SOLE
RUSH ENTERPRISES INC CL B	EQUITY	781846308	2	132000	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	105	4,614	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	327	16,785	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	58	1,431	SH	SOLE

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RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	381	24,692	SH	SOLE
RYDER SYS INC	EQUITY	783549108	3	73	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	1608	33,652	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	217	13,807	SH	SOLE
RYLAND GROUP	EQUITY	783764103	4659	80,976	SH	SOLE
S J W CORP COM	EQUITY	784305104	138	3,784	SH	SOLE
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	42639	352,764	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	524	13,909	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	167	6,937	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	375	41,420	SH	SOLE
SABRE HLDGS CORP	EQUITY	785905100	3	154	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	1370	61,805	SH	SOLE
SAFECO CORP	EQUITY	786429100	8	144	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2981	57,062	SH	SOLE
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	149	70,292	SH	SOLE
SAFENET INC	EQUITY	78645R107	513	13,956	SH	SOLE
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	185	5,889	SH	SOLE
SAFeway INC	EQUITY	786514208	3975	201,385	SH	SOLE
SAFeway INC	EQUITY	786514208	10	509	SH	DEFINED
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	162	9,586	SH	SOLE
SAKS INC.	EQUITY	79377W108	3439	237,034	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	141	5,636	SH	SOLE
SALESFORCE.COM INC	EQUITY	79466L302	115	6,764	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	372	21,137	SH	SOLE
SALIX PHARMACEUTICALS LTD	EQUITY	795435106	880	50,000	SH	DEFINED
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	124	7,005	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	262	6,048	SH	SOLE
SANDISK CORP.	EQUITY	80004C101	7181	287,588	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	327	8,523	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	2376	280,574	SH	SOLE
SANMINA SCI CORP	EQUITY	800907107	5	592	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	93	3,094	SH	SOLE
SANTARUS INC	EQUITY	802817304	44	4,913	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	366	46,247	SH	SOLE
SARA LEE CORP	EQUITY	803111103	22	892	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	9496	393,372	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	129	5,905	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	321	8,384	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556T106	701	29,238	SH	SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	252	27,118	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	11550	448,196	SH	DEFINED
SBC Communications Inc	EQUITY	78387G103	1031	40,000	SH	SOLE
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	78666	3,052,629	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	125	8,963	SH	SOLE
SCANA CORP	EQUITY	80589M102	7535	191,248	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	199	47,395	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	456	7,335	SH	SOLE
SCBT FINANCIAL CORP	EQUITY	78401V102	158	4,709	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	97	5,327	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	44	2,084	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	14027	671,804	SH	SOLE
SCHLUMBERGER	EQUITY	806857108	142	2,179	SH	DEFINED
Schlumberger LTD	EQUITY	806857108	1841	27,500	SH	SOLE
SCHLUMBERGER, LTD.	EQUITY	806857108	21744	324,787	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	391	11,511	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	3117	84,323	SH	SOLE

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SCHOOL SPECIALTY, INC.	EQUITY	807863105	511	13,257	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	379	17,706	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	18	1,531	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	299	8,819	SH	SOLE
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	97	26,180	SH	SOLE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	6	174	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	1069	44,850	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2306	69,856	SH	SOLE
SCOTTS CO.	EQUITY	810186106	4097	55,726	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	997	31,254	SH	SOLE
SCRIPPS CO	EQUITY	811054204	70	1,460	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	204	8,727	SH	SOLE
Scudder Strategic Muni Inc	EQUITY	811234103	248	20,000	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	207	207	SH	SOLE
SEABULK INTERNATIONAL INC	EQUITY	81169P101	41	3,407	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	250	14,360	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	151	6,789	SH	SOLE
SEACOR HOLDINGS INC	EQUITY	811904101	580	10,861	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1991	37,383	SH	SOLE
SEALED AIR CORP NEW	EQUITY	81211K100	5	95	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	4755	93,181	SH	SOLE
SEARS ROEBUCK + CO	EQUITY	812387108	12	235	SH	DEFINED

SEATTLE GENETICS INC WA	EQUITY	812578102	120	18,318	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	208	20,891	SH	SOLE
SECURITY BANK CORP	EQUITY	814047106	110	2,744	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	104	29,120	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	7274	173,481	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	383	21,368	SH	SOLE
SELECT MEDICAL CORP	EQUITY	816196109	951	54,035	SH	SOLE
Select Sector Spdr Tr	EQUITY	81369Y803	1056	50,000	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	720	16,281	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	89	9,553	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	4292	117,023	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	10	265	SH	DEFINED
SEMTECH CORP.	EQUITY	816850101	2748	125,820	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	740	39,064	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2547	106,170	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	10609	178,698	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	1300	21,257	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	318	14,737	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	384	17,375	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	62	8,339	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	95	6,907	SH	SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	289	7,329	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	130	6,876	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	661	37,015	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	115	3,851	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	15116	338,702	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2801	62,767	SH	SOLE
SHIRE PHARMACEUTICALS GR ADR	EQUITY	82481R106	9426	295,037	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	56	4,329	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	322	17,233	SH	SOLE
SHUFFLE MASTER INC	EQUITY	825549108	4	88550	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	642	13,626	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	279	6,333	SH	SOLE
SHURGARD STORAGE CTRS COM	EQUITY	82567D104		5200	SH	SOLE

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SI INTERNATIONAL	EQUITY	78427V102	13	407800	SH	SOLE
SI INTERNATIONAL INC	EQUITY	78427V102	116	3,781	SH	SOLE
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	527	33,200	SH	SOLE
SIEBEL SYS INC	EQUITY	826170102	3785	360,478	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3378	322,048	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	743	13,474	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	2791	265,850	SH	SOLE
SIGMA ALDRICH	EQUITY	826552101	5	78	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	2154	35,623	SH	SOLE
SIGMATEL INC	EQUITY	82661W107	513	14,441	SH	SOLE
SIGMATEL INC COM	EQUITY	82661W107	9	264094	SH	SOLE
SIGNATURE BANK	EQUITY	82669G104	117	3,614	SH	SOLE
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	16665	515,000	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	392	6,432	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	265	153,280	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	715	43,465	SH	SOLE
SILICON LABORATORIES INC	EQUITY	826919102	3109	88,053	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	284	47,666	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	3635	81,095	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	125	3,437	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	249	8,615	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	2	24735	SH	SOLE
SIMON PPTY GROUP INC NEW	EQUITY	828806109	16	251	SH	DEFINED
SIMON PROPERTY GROUP INC	EQUITY	828806109	7925	122,543	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	54	11,834	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	752	21,551	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	242	26,285	SH	SOLE
SIPEX CORP.	EQUITY	829909100	54	11,613	SH	SOLE
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	86	6,749	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	3951	518,457	SH	SOLE
SIRVA INC	EQUITY	82967Y104	9	466	SH	SOLE
SITEL CORP.	EQUITY	82980K107	84	34,213	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	293	54,628	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	17	1,480	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	151	11,643	SH	SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	73	2,557	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	163	4,002	SH	SOLE
SKYWEST INC	EQUITY	830879102	50296	2,507,262	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	827	87,698	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	328	5,423	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101		4470	SH	SOLE
SLM CORP	EQUITY	78442P106	42655	1,400,235	SH	SOLE
SLM CORP	EQUITY	78442P106	26	489	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	106	7,336	SH	SOLE
SMITH INTERNATIONAL, INC.	EQUITY	832110100	9707	178,413	SH	SOLE
SMITH, A.O. CORP.	EQUITY	831865209	299	9,991	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	5572	188,295	SH	SOLE
SMITHTOWN BANCORP INC	EQUITY	832449102	97	3,059	SH	SOLE
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1732	92,700	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	47994	2,569,271	SH	SOLE
SNAP ON INC	EQUITY	833034101	2	65	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	889	25,874	SH	SOLE
SOHU.COM INC	EQUITY	83408W103	229	12,956	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	2869	104,165	SH	SOLE
SOLETRON CORP	EQUITY	834182107	6	1,103	SH	DEFINED
SOLETRON CORP.	EQUITY	834182107	2314	434,224	SH	SOLE

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SONIC AUTOMOTIVE INC	EQUITY	83545G102	403	16,258	SH	SOLE
SONIC CORP.	EQUITY	835451105	1063	34,856	SH	SOLE
SONIC INNOVATIONS INC	EQUITY	83545M109	45	10,818	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	246	10,966	SH	SOLE
SONICWALL INC	EQUITY	835470105	221	34,910	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	4961	167,319	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	294	8,646	SH	SOLE
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	2421	133,311	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	153	11,542	SH	SOLE
SOURCECORP	EQUITY	836167106	181	9,454	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	57	1,742	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	424	8,066	SH	SOLE
SOUTHERN CO	EQUITY	842587107	30513	910,301	SH	SOLE
SOUTHERN CO	EQUITY	842587107	28	841	SH	DEFINED
SOUTHERN COMMUNITY FINANCIAL	EQUITY	842632101	90	8,740	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	16	339	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	930	38,769	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	125	5,471	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5753	353,357	SH	SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	2352	144,486	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	155	6,289	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	939	40,304	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	517	20,364	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	152	11,292	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	1074	21,183	SH	SOLE
SOVEREIGN BANCORP INC	EQUITY	845905108	9	392	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3502	155,293	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	463	10,977	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	229	21,691	SH	SOLE
SPARTECH CORP.	EQUITY	847220209	399	14,729	SH	SOLE
SPATIALIGHT INC	EQUITY	847248101	123	13,787	SH	SOLE
SPECIALTY LABORATORIES INC	EQUITY	84749R100	52	4,690	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	159	11,183	SH	SOLE
SPECTRASITE INC	EQUITY	84761M104	52	903	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	340	8,688	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	298	35,446	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	517	14,728	SH	SOLE
SPORTS AUTHORITY INC	EQUITY	84917U109	337	13,068	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	2	821	SH	SOLE
SPRINT CORP	EQUITY	852061100	59866	2,270,891	SH	SOLE
SPRINT CORP	EQUITY	852061100	42	1,672	SH	DEFINED
SPSS, INC.	EQUITY	78462K102	130	8,313	SH	SOLE
SPX CORP.	EQUITY	784635104	5126	127,970	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	489	7,618	SH	SOLE
SRA INTL INC CL A	EQUITY	78464R105	10	152974	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	165	7,979	SH	SOLE
ST JUDE MED INC	EQUITY	790849103	21238	506,506	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	6348	151,396	SH	SOLE
ST. MARY LAND & EXPLORATION	EQUITY	792228108	698	16,715	SH	SOLE
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	15076	406,694	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	455	10,959	SH	SOLE
STAKTEK HOLDINGS INC	EQUITY	85256P106	28	6,002	SH	SOLE
STAMPS.COM INC	EQUITY	852857200	156	9,853	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	3994	48,415	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	115	5,927	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	193	10,806	SH	SOLE

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STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	117	7,384	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	54	835	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	97	6,876	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	204	7,157	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	148	3,282	SH	SOLE
STANLEY WORKS	EQUITY	854616109	3031	61,872	SH	SOLE
STANLEY WORKS	EQUITY	854616109	5	93	SH	DEFINED
STAPLES INC	EQUITY	855030102	19	566	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	18471	562,809	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	83	16,327	SH	SOLE
STARBUCKS CORP	EQUITY	855244109	28	455	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	12985	208,225	SH	SOLE
STARTEK INC	EQUITY	85569C107	181	6,379	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	5438	93,118	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	205	7,912	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	129	4,681	SH	SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	102	3,377	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	6968	141,859	SH	SOLE
STATE STREET CORPORATION	EQUITY	857477103	19	379	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	53	975	SH	SOLE
Statoil ASA - ADR	EQUITY	85771P102	454	31,430	SH	SOLE
STATS CHIPPAK LTD-ADR	EQUITY	85771T104	268	43,742	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	3700	97,669	SH	SOLE
STEEL TECHNOLOGIES INC	EQUITY	858147101	162	5,890	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	17	1,225	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	248	14,532	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	14584	503,922	SH	SOLE
STELLENT INC	EQUITY	85856W105	105	11,914	SH	SOLE
STELMAR SHIPPING LTD	EQUITY	V8726M103	3400	71,270	SH	SOLE
STEPAN CO.	EQUITY	858586100	75	3,099	SH	SOLE
STEREOTAXIS INC	EQUITY	85916J102	32	3,236	SH	SOLE
STERICYCLE INC	EQUITY	858912108	4944	107,600	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	1	25700	SH	SOLE
STERICYCLE, INC.	EQUITY	858912108	3615	78,672	SH	SOLE
STERIS CORP COM	EQUITY	859152100	3722	156,916	SH	SOLE
STERLING BANCORP	EQUITY	859158107	266	9,412	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	375	26,282	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	362	12,612	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	521	13,272	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	128	6,809	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	339	16,773	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	441	63,045	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	416	9,987	SH	SOLE
STIFEL FINANCIAL CORP	EQUITY	860630102	89	4,233	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	266	23,596	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	610	13,535	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	138	9,127	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	5731	181,311	SH	SOLE
STRATASYS INC	EQUITY	862685104	181	5,390	SH	SOLE
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	196	11,876	SH	SOLE
STRATEG NETWORKS INC	EQUITY	86279T109	126	55,610	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	141	2,246	SH	SOLE
STRAYER EDUCATION, INC	EQUITY	863236105	954	8,688	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	240	21,491	SH	SOLE
STRYKER CORP	EQUITY	863667101	22	457	SH	DEFINED
Stryker Corp	EQUITY	863667101	965	20,000	SH	SOLE
STRYKER CORP.	EQUITY	863667101	8595	178,137	SH	SOLE

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STUDENT LOAN CORP.	EQUITY	863902102	19	104	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	112	12,434	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	223	6,391	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	652	20,032	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	139	5,708	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	467	11,591	SH	SOLE
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	26	2,793	SH	SOLE
SUN MICROSYSTEMS INC	EQUITY	866810104	21	3,822	SH	DEFINE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	8371	1,553,013	SH	SOLE
SUNGARD DATA SYS INC	EQUITY	867363103	9	328	SH	DEFINE
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4103	144,817	SH	SOLE
SUNOCO INC	EQUITY	86764P109	7	83	SH	DEFINE
SUNOCO, INC.	EQUITY	86764P109	2695	32,980	SH	SOLE
SUNOPTA INC	EQUITY	8676EP108	1527	212,700	SH	DEFINE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	442	9,531	SH	SOLE
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892101	268	12,904	SH	SOLE
SUNTERRA CORP	EQUITY	86787D208	153	10,893	SH	SOLE
SUNTRON CORP	EQUITY	86789P100	5	1,437	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	13589	183,937	SH	SOLE
SUNTRUST BKS INC	EQUITY	867914103	31	421	SH	DEFINE
SUPERGEN, INC.	EQUITY	868059106	208	29,473	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	491	31,846	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	381	13,100	SH	SOLE
SUPERTEX INC	EQUITY	868532102	114	5,242	SH	SOLE
SUPERVALU INC	EQUITY	868536103	5	153	SH	DEFINE
SUPERVALU, INC.	EQUITY	868536103	2087	60,468	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	142	21,304	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	2320	348,400	SH	DEFINE
SUREWEST COMMUNICATION	EQUITY	868733106	243	8,559	SH	SOLE
SURMODICS INC	EQUITY	868873100	271	8,330	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	675	27,044	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	469	16,208	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	3211	149,481	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	194	8,863	SH	SOLE
SYBASE, INC.	EQUITY	871130100	3232	161,996	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	799	22,580	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	414	102,036	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	102	14,689	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	4341	168,521	SH	DEFINE
SYMANTEC CORP.	EQUITY	871503108	11960	206,690	SH	SOLE
SYMBION INC	EQUITY	871507109	107	4,862	SH	SOLE
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	5	273	SH	DEFINE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1857	107,327	SH	SOLE
SYMMETRICOM, INC.	EQUITY	871543104	256	26,351	SH	SOLE
SYMMETRY MED INC COM	EQUITY	871546206	6	268500	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	497	16,526	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	401	12,917	SH	SOLE
SYNNEX CORP	EQUITY	87162W100	92	3,843	SH	SOLE
SYNOPSIS INC.	EQUITY	871607107	5246	268,335	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	10954	383,259	SH	SOLE
SYNOVUS FINL CORP	EQUITY	87161C105	10	352	SH	DEFINE
SYNTEL, INC.	EQUITY	87162H103	76	4,307	SH	SOLE
SYNTROLEUM CORPORATION	EQUITY	871630109	132	16,485	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	61	3,960	SH	SOLE
SYSCO CORP.	EQUITY	871829107	11957	313,257	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	41	5,651	SH	SOLE

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T ROWE PRICE GROUP INC.	EQUITY	74144T108	3529	56,737	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	911	26,191	SH	SOLE
TALBOTS INC	EQUITY	874161102	12	449	SH	SOLE
TALISMAN ENERGY INC.	EQUITY	87425E103	6948	258,500	SH	DEFINE
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	104	15,666	SH	SOLE
TALX CORP	EQUITY	874918105	207	8,012	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	504	19,054	SH	SOLE
TANOX INC	EQUITY	87588Q109	212	13,936	SH	SOLE
TARGET CORP	EQUITY	87612E106	12204	235,018	SH	DEFINE
TARGET CORPORATION	EQUITY	87612E106	57372	1,104,793	SH	SOLE
TARRAGON CORP	EQUITY	876287103	70	3,921	SH	SOLE
TASER INTERNATIONAL INC	EQUITY	87651B104	895	28,283	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	1035	34,558	SH	SOLE
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	77	2,284	SH	SOLE
TBC CORP	EQUITY	872183108	323	11,618	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	7588	236,083	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	4492	98,936	SH	SOLE
TECHE CORP.	EQUITY	878377100	3634	93,431	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	137	5,400	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	431	23,688	SH	SOLE
TECO ENERGY, INC.	EQUITY	872375100	2508	163,384	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1943	40,654	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	182	4,451	SH	SOLE
TEKELEC	EQUITY	879101103	595	29,132	SH	SOLE
TEKELEC COM	EQUITY	879101103	11	524804	SH	SOLE
TEKELEC INC	EQUITY	879101103	3430	167,800	SH	DEFINE
TEKTRONIX INC	EQUITY	879131100	3	102	SH	DEFINE
TEKTRONIX, INC.	EQUITY	879131100	1221	40,405	SH	SOLE
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	105	10,687	SH	SOLE
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	225	20,000	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	561	19,057	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	3557	68,482	SH	SOLE
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	6205	149,100	SH	SOLE
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	4429	210,700	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	7666	107,488	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	214	22,088	SH	SOLE
TELEWEST GLOBAL INC	EQUITY	87956T107	20175	1,147,597	SH	SOLE
TELEWEST GLOBAL INC	EQUITY	87956T107	5202	295,912	SH	DEFINED
TELIK INC	EQUITY	87959M109	489	25,553	SH	SOLE
TELIK INC COM	EQUITY	87959M109	4	206502	SH	SOLE
TELLABS INC	EQUITY	879664100	5	525	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	2494	224,327	SH	SOLE
TELVENT GIT SA SHS (F)	EQUITY	E90215109	4	303000	SH	SOLE
TEMPLE INLAND INC	EQUITY	879868107	4	64	SH	DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	17254	252,258	SH	SOLE
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	234	11,042	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	2505	52,479	SH	SOLE
TENET HEALTHCARE CORP.	EQUITY	88033G100	2770	252,284	SH	SOLE
TENNANT CO.	EQUITY	880345103	177	4,463	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	424	24,595	SH	SOLE
TERADYNE, INC.	EQUITY	880770102	1487	87,091	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	110	40,458	SH	SOLE
TERCICA INC	EQUITY	88078L105	33	3,341	SH	SOLE
TEREX CORP.	EQUITY	880779103	1378	28,909	SH	SOLE
TERRA INDS INC COM	EQUITY	880915103	5	544800	SH	SOLE

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TERRA INDUSTRIES, INC.	EQUITY	880915103	203	22,916	SH	SOLE
TERREMARK WORLDWIDE INC	EQUITY	881448104	113	176,257	SH	SOLE
TESORO CORP	EQUITY	881609101	1224	38,408	SH	SOLE
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	945	25,397	SH	SOLE
TETRA TECH, INC.	EQUITY	88162G103	549	32,819	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	371	13,097	SH	SOLE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	966	32,350	SH	SOLE
TEVA PHARMACEUTICL	EQUITY	881624209	190	6,500	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	271	12,517	SH	SOLE
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	18	375	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	775	12,429	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104	15780	640,989	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	19165	778,436	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	788	24,105	SH	SOLE
TEXAS ROADHOUSE INC	EQUITY	882681109	665	22,500	SH	DEFINED
TEXAS ROADHOUSE INC-CLASS A	EQUITY	882681109	182	6,149	SH	SOLE
TEXTRON FINANCIAL CORP	EQUITY	883203101	4535	61,447	SH	SOLE
TEXTRON INC	EQUITY	883203101	12	156	SH	DEFINED
THE GENLYTE GROUP, INC.	EQUITY	372302109	611	7,129	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	82	1,280	SH	SOLE
THE ST PAUL TRAVELERS COS	EQUITY	792860108	28	761	SH	DEFINED
THE STEAK N SHAKE COMPANY	EQUITY	857873103	287	14,270	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	3098	191,253	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	968	29,189	SH	SOLE
THERMO ELECTRON CORP	EQUITY	883556102	5	182	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	3072	101,763	SH	SOLE
THERMOGENESIS CORP	EQUITY	883623209	166	26,194	SH	SOLE
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	142	16,488	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	4105	133,502	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	340	8,519	SH	SOLE
THOMAS NELSON	EQUITY	640376109	133	5,892	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	4310	116,319	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	274	26,334	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	63	2,187	SH	SOLE
THQ INC	EQUITY	872443403	511	22,269	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	64	4,913	SH	SOLE
TIDEWATER INC	EQUITY	886423102	2817	79,100	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	5678	159,442	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	90	9,736	SH	SOLE
TIERONE CORP	EQUITY	88650R108	265	10,666	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	2088	65,296	SH	SOLE
TIFFANY + CO	EQUITY	886547108	19	590	SH	DEFIN
TIMBERLAND COMPANY	EQUITY	887100105	3645	58,163	SH	SOLE
TIME WARNER INC	EQUITY	887317105	92998	4,781,404	SH	SOLE
TIME WARNER INC NEW	EQUITY	887317105	27084	1,393,203	SH	DEFIN
TIME WARNER TELECOM	EQUITY	887319101	127	29,139	SH	SOLE
TIMKEN CO.	EQUITY	887389104	42	1,619	SH	SOLE
TIPPINGPOINT TECHNOLOGIES	EQUITY	888011103	90	1,925	SH	SOLE
TITANIUM METALS CORPORATION	EQUITY	888339207	93	3,843	SH	SOLE
TIVO INC	EQUITY	888706108	157	26,797	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	5201	206,978	SH	SOLE
TJX COS INC NEW	EQUITY	872540109	14	548	SH	DEFIN
TNS INC	EQUITY	872960109	57	2,611	SH	SOLE
TODCO	EQUITY	88889T107	4255	231,000	SH	DEFIN
TODCO-CL A	EQUITY	88889T107	130	7,076	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	8685	126,578	SH	SOLE

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TOMPKINS TRUSTCO INC	EQUITY	890110109	227	4,244	SH	SOLE
TOO INC	EQUITY	890333107	494	20,212	SH	SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	3058	88,308	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	203	20,815	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	2784	48,726	SH	SOLE
TORCHMARK INC	EQUITY	891027104	7	123	SH	DEFIN
TORO CO.	EQUITY	891092108	1090	13,393	SH	SOLE
TORONTO DOMINION BK	EQUITY	891160509	5172	124,700	SH	DEFIN
TOTAL SYSTEM SERVICE	EQUITY	891906109	21	861	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	81	34,082	SH	SOLE
TOWER GROUP INC	EQUITY	891777104	105	8,759	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	336	12,173	SH	SOLE
TOYS R US INC	EQUITY	892335100	5	244	SH	DEFIN
TOYS R US INC.	EQUITY	892335100	1980	96,705	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	679	18,261	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	77	11,024	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	348	19,214	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	161	12,942	SH	SOLE
TRANSACT TECHNOLOGIES INC	EQUITY	892918103	107	5,019	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASSS	EQUITY	893416107	1682	84,732	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	40	648	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2417099	39,092,662	SH	SOLE
TRANSKARYOTIC THERAPIES IN	EQUITY	893735100	2539	100,000	SH	DEFIN
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	437	17,203	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	154	94,256	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	78	12,741	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	27380	645,902	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	20544	484,654	SH	DEFIN
TRANSOCEAN INC ORD	EQUITY	G90078109	1	16800	SH	SOLE
TRAVELZOO INC	EQUITY	89421Q106	91	956	SH	SOLE
TRC COS INC	EQUITY	872625108	91	5,338	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	329	16,270	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	316	6,033	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	331	5,475	SH	SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	4872	130,932	SH	SOLE
TRIARC COS-B	EQUITY	895927309	257	20,959	SH	SOLE
TRIBUNE CO NEW	EQUITY	896047107	15	361	SH	DEFIN
TRIBUNE CO.	EQUITY	896047107	5809	137,851	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	154	6,573	SH	SOLE
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	184	11,004	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	981	29,685	SH	SOLE
TRIMERIS INC	EQUITY	896263100	130	9,159	SH	SOLE
Trinity Biotech PLC ADR	EQUITY	896438108	957	320,000	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	3453	101,329	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	145	16,144	SH	SOLE
TRIPATH TECHNOLOGY	EQUITY	89672P104	25	20,084	SH	SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1383	310,717	SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	77	22,411	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	368	9,309	SH	SOLE
TRIZEC HAHN CORP SUB VTG	EQUITY	89687P107		16980	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	363	19,172	SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	175	18,398	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	602	43,690	SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	858	27,618	SH	SOLE
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	12	594	SH	SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	282	23,926	SH	SOLE

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TUESDAY MORNING CORPORATION	EQUITY	899035505	463	15,110	SH	SOLE	
TUMBLEWEED COMMUNICATIONS CP	EQUITY	899690101	93	27,991	SH	SOLE	
TUPPERWARE CORP.	EQUITY	899896104	6821	329,218	SH	SOLE	
TXU CORP	EQUITY	873168108	7039	109,024	SH	SOLE	
TXU CORP	EQUITY	873168108	18	273	SH	DEFINED	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	39532	1,106,095	SH	SOLE	
TYCO INTL LTD	EQUITY	902124106	26260	734,766	SH	DEFINED	
TYLER TECHNOLOGIES INC	EQUITY	902252105	180	21,552	SH	SOLE	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	10996	597,605	SH	SOLE	
U S XPRESS ENTERPRISES	EQUITY	90338N103	99	3,376	SH	SOLE	
U.S. BANCORP, INC.	EQUITY	902973304	50135	1,600,746	SH	SOLE	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	283	15,672	SH	SOLE	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	168	6,756	SH	SOLE	
UAP HOLDING CORP	EQUITY	903441103	279	16,161	SH	SOLE	
UBIQUITEL INC	EQUITY	903474302	294	41,309	SH	SOLE	
UCBH HOLDINGS INC	EQUITY	90262T308	48	1,046	SH	SOLE	
UGI CORP.	EQUITY	902681105	51	1,257	SH	SOLE	
UICI	EQUITY	902737105	751	22,166	SH	SOLE	
UIL HOLDINGS CORP.	EQUITY	902748102	376	7,329	SH	SOLE	
ULTICOM INC	EQUITY	903844108	97	6,074	SH	SOLE	
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	122	9,625	SH	SOLE	
ULTRALIFE BATTERIES INC	EQUITY	903899102	160	8,246	SH	SOLE	
ULTRATECH , INC.	EQUITY	904034105	235	12,442	SH	SOLE	
UMB FINANCIAL CORP.	EQUITY	902788108	502	8,858	SH	SOLE	
UMPQUA HOLDINGS CORP	EQUITY	904214103	647	25,684	SH	SOLE	
UNIFIRST CORP.	EQUITY	904708104	150	5,312	SH	SOLE	
UNION BANKSHARES CORP	EQUITY	905399101	196	5,097	SH	SOLE	
UNION PAC CORP	EQUITY	907818108	20	295	SH	DEFINED	
UNION PACIFIC CORP.	EQUITY	907818108	7426	110,425	SH	SOLE	
UNIONBANCAL CORP	EQUITY	908906100	89	1,378	SH	SOLE	
UNISOURCE ENERGY CORP.	EQUITY	909205106	483	20,051	SH	SOLE	
UNISYS CORP	EQUITY	909214108	4	382	SH	DEFINED	
UNISYS CORP.	EQUITY	909214108	1618	158,923	SH	SOLE	
UNIT CORP.	EQUITY	909218109	846	22,152	SH	SOLE	
UNITED AUTO GROUP, INC.	EQUITY	909440109	333	11,247	SH	SOLE	
UNITED BANKSHARES INC. WV	EQUITY	909907107	839	21,983	SH	SOLE	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	450	16,704	SH	SOLE	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	178	15,852	SH	SOLE	
UNITED DEFENSE INDS COM	EQUITY	91018B104	7	158124	SH	SOLE	
UNITED DEFENSE INDS IN	EQUITY	91018B104	52	1,092	SH	SOLE	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	5949	239,870	SH	SOLE	
UNITED DOMINION RLTYTR COM	EQUITY	910197102		14310	SH	SOLE	
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	285	8,446	SH	SOLE	
UNITED INDL CORP COM	EQUITY	910671106	4	97200	SH	SOLE	
UNITED INDUSTRIAL CORP	EQUITY	910671106	227	5,854	SH	SOLE	
UNITED MOBILE HOMES INC	EQUITY	911024107	15	980	SH	SOLE	1 9
UNITED NATURAL FOODS, INC.	EQUITY	911163103	723	23,254	SH	SOLE	1 23,2
UNITED ONLINE INC	EQUITY	911268100	360	31,265	SH	SOLE	1 31,2
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	52	2,712	SH	SOLE	1 2,7
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	48057	562,333	SH	SOLE	1 562,3
UNITED PARCEL SVC INC	EQUITY	911312106	24255	283,830	SH	DEFINED	2
UNITED RENTALS, INC.	EQUITY	911363109	2947	155,925	SH	SOLE	1 155,9
UNITED STATES STEEL CORP	EQUITY	912909108	2619	51,108	SH	SOLE	1 51,1
UNITED STATIONERS, INC.	EQUITY	913004107	919	19,882	SH	SOLE	1 19,8
UNITED STS STL CORP NEW	EQUITY	912909108	7	129	SH	DEFINED	2
UNITED SURGICAL PARTNE	EQUITY	913016309	689	16,512	SH	SOLE	1 16,5

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UNITED SURGICAL PARTNERS	EQUITY	913016309	1126	27,000	SH	DEFINED	2	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	28244	273,281	SH	DEFINED	2	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	24542	237,461	SH	SOLE	1	237,4
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	501	11,098	SH	SOLE	1	11,0
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	79	8,144	SH	SOLE	1	8,1
UNITEDHEALTH GROUP INC	EQUITY	91324P102	27823	316,067	SH	SOLE	1	316,0
UNITEDHEALTH GROUP INC	EQUITY	91324P102	402	4,628	SH	DEFINED	2	
UNITRIN, INC.	EQUITY	913275103	5278	116,123	SH	SOLE	1	116,1
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	240	15,519	SH	SOLE	1	15,5
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	352	10,097	SH	SOLE	1	10,0
UNIVERSAL CORP.	EQUITY	913456109	2754	57,563	SH	SOLE	1	57,5
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	110	12,214	SH	SOLE	1	12,2
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	139	7,923	SH	SOLE	1	7,9
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	402	9,254	SH	SOLE	1	9,2
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	264	8,211	SH	SOLE	1	8,2
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4408	99,059	SH	SOLE	1	99,0
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	316	8,301	SH	SOLE	1	8,3
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	203	4,420	SH	SOLE	1	4,4
UNIVISION COMMUNICATIONS I	EQUITY	914906102	11	367	SH	DEFINED	2	
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4185	142,981	SH	SOLE	1	142,9
UNIZAN FINANCIAL CORP	EQUITY	91528W101	337	12,773	SH	SOLE	1	12,7
UNOCAL CORP	EQUITY	915289102	13	299	SH	DEFINED	2	
UNOCAL CORP.	EQUITY	915289102	5789	133,882	SH	SOLE	1	133,8
UNOVA, INC.	EQUITY	91529B106	710	28,079	SH	SOLE	1	28,0
UNUMPROVIDENT CORP	EQUITY	91529Y106	6	337	SH	DEFINED	2	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	3627	202,165	SH	SOLE	1	202,1
URBAN OUTFITTERS, INC.	EQUITY	917047102	6076	136,857	SH	SOLE	1	136,8
UROLOGIX INC	EQUITY	917273104	53	8,257	SH	SOLE	1	8,2
URS CORP.	EQUITY	903236107	591	18,412	SH	SOLE	1	18,4
URSTADT BIDDLE [A]	EQUITY	917286205	246	14,439	SH	SOLE	1	14,4
US AIRWAYS GROUP INC-CL A	EQUITY	911905503	9	7,955	SH	SOLE	1	7,9
US BANCORP DEL	EQUITY	902973304	14145	451,622	SH	DEFINED	2	
US CELLULAR	EQUITY	911684108	6704	239,471	SH	SOLE	1	6
US CONCRETE INC	EQUITY	90333L102	95	12,410	SH	SOLE	1	12,4
USA MOBILITY INC	EQUITY	90341G103	519	14,697	SH	SOLE	1	14,6
USANA HEALTH SCIENCES INC	EQUITY	90328M107	211	6,169	SH	SOLE	1	6,1
USEC, INC	EQUITY	90333E108	475	49,036	SH	SOLE	1	49,0
USF CORP	EQUITY	91729Q101	616	16,229	SH	SOLE	1	16,2
USG CORP.	EQUITY	903293405	762	18,915	SH	SOLE	1	18,9
USI HOLDINGS CORP	EQUITY	90333H101	239	20,698	SH	SOLE	1	20,6
UST INC	EQUITY	902911106	9	188	SH	DEFINED	2	
UST INC.	EQUITY	902911106	24615	511,648	SH	SOLE	1	511,6
U-STORE-IT TRUST	EQUITY	91274F104	262	15,128	SH	SOLE	1	15,1
UTSTARCOM INC	EQUITY	918076100	4293	193,793	SH	SOLE	1	193,7
V F CORP	EQUITY	918204108	7	126	SH	DEFINED	2	
V. F. CORP.	EQUITY	918204108	2733	49,344	SH	SOLE	1	49,3
VAIL RESORTS, INC.	EQUITY	91879Q109	2144	95,622	SH	SOLE	1	95,6
VALANCE TECHNOLOGY, INC	EQUITY	918914102	106	33,930	SH	SOLE	1	33,9
VALASSIS COMMUNICATIONS IN	EQUITY	918866104	2741	78,300	SH	DEFINED	2	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	4082	116,590	SH	SOLE	1	
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	5012	190,225	SH	SOLE	1	
VALERO ENERGY CORP	EQUITY	91913Y100	13	292	SH	DEFINED	2	
VALERO ENERGY CORP.	EQUITY	91913Y100	5244	115,512	SH	SOLE	1	
VALHI INC	EQUITY	918905100	96	5,962	SH	SOLE	1	
VALLEY NATIONAL BANC	EQUITY	919794107	67	2,430	SH	SOLE	1	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	212	8,447	SH	SOLE	1	

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VALSPAR CORP.	EQUITY	920355104	4374	87,468	SH	SOLE	1
VALUE LINE, INC.	EQUITY	920437100	32	801	SH	SOLE	1
VALUECLICK INC.	EQUITY	92046N102	619	46,428	SH	SOLE	1
VALUEVISION MEDIA INC	EQUITY	92047K107	147	10,555	SH	SOLE	1
VARCO INTERNATIONAL	EQUITY	922122106	5016	172,070	SH	SOLE	1
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	9991	231,058	SH	SOLE	1
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	785	21,313	SH	SOLE	1
VARIAN, INC.	EQUITY	922206107	3222	78,560	SH	SOLE	1
VCA ANTECH INC	EQUITY	918194101	2719	139,154	SH	SOLE	1
VECTOR GROUP LTD.	EQUITY	92240M108	1045	62,822	SH	SOLE	1
VECTREN CORP	EQUITY	92240G101	3467	129,374	SH	SOLE	1
VEECO INSTRUMENTS, INC.	EQUITY	922417100	320	15,170	SH	SOLE	1
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1758	27,478	SH	SOLE	1
VENTAS INC COM	EQUITY	92276F100		9410	SH	SOLE	3
VENTAS, INC.	EQUITY	92276F100	313	11,411	SH	SOLE	1
VENTIV HEALTH	EQUITY	922793104	220	10,845	SH	SOLE	1
VERINT SYSTEMS	EQUITY	92343X100	249	6,859	SH	SOLE	1
VERISIGN INC	EQUITY	92343E102	10532	314,200	SH	DEFINED	2
VERISIGN INC COM	EQUITY	92343E102	5	138500	SH	SOLE	3
VERISIGN, INC.	EQUITY	92343E102	764	22,741	SH	SOLE	1
VERITAS DGC, INC.	EQUITY	92343P107	448	19,973	SH	SOLE	1
VERITAS SOFTWARE CORP	EQUITY	923436109	14	480	SH	DEFINED	2
VERITAS SOFTWARE CORP.	EQUITY	923436109	10130	354,833	SH	SOLE	1
VERITY INC COM	EQUITY	92343C106	229	17,479	SH	SOLE	1
VERIZON COMMUNICATIONS	EQUITY	92343V104	76775	1,897,664	SH	SOLE	1
VERIZON COMMUNICATIONS	EQUITY	92343V104	15311	377,947	SH	DEFINED	2
Verizon Communications	EQUITY	92343V104	1620	40,000	SH	SOLE	4
VERSO TECHNOLOGIES INC	EQUITY	925317109	56	78,039	SH	SOLE	1
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1911	180,789	SH	SOLE	1
VERTRUE INC	EQUITY	92534N101	124	3,292	SH	SOLE	1
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	78	21,177	SH	SOLE	1
VIACOM INC	EQUITY	925524308	13719	376,989	SH	DEFINED	2
Viacom Inc	EQUITY	925524308	728	20,000	SH	SOLE	4
VIACOM INC CLASS A	EQUITY	925524100	33	890	SH	DEFINED	2
VIACOM, INC. CLASS B	EQUITY	925524308	31766	872,933	SH	SOLE	1
VIAD CORP	EQUITY	92552R406	15	534	SH	SOLE	1
VIASAT, INC.	EQUITY	92552V100	297	12,226	SH	SOLE	1
VIASYS HEALTHCARE INC	EQUITY	92553Q209	343	18,073	SH	SOLE	1
VICOR CORP.	EQUITY	925815102	147	11,228	SH	SOLE	1
VICURON PHARMACEUTICALS	EQUITY	926471103	525	30,130	SH	SOLE	1
VIGNETTE CORPORATION	EQUITY	926734104	236	169,528	SH	SOLE	1
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	159	17,682	SH	SOLE	1
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2826	78,200	SH	SOLE	1
VINTAGE PETROLEUM, INC.	EQUITY	927460105	675	29,764	SH	SOLE	1
VION PHARMACEUTICALS INC	EQUITY	927624106	152	32,502	SH	SOLE	1
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	113	3,999	SH	SOLE	1
VIRGINIA FINL CORP	EQUITY	927810101	154	4,200	SH	SOLE	1
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4239	282,248	SH	SOLE	1
VISTACARE INC-CL A	EQUITY	92839Y109	88	5,285	SH	SOLE	1
VISTEON CORP	EQUITY	92839U107	1	147	SH	DEFINED	2
VISTEON CORP.	EQUITY	92839U107	1279	130,915	SH	SOLE	1
VISX, INC.	EQUITY	92844S105		4686	181,133	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105		128	3,294	SH	SOLE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106		826	234,000	SH	DEFINE
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106		450	127,447	SH	SOLE
VNUS MED TECHNOLOGIES INC	EQUITY	928566108		557	41,200	SH	DEFINE

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VNUS MEDICAL TECHNOLOGIES	EQUITY	928566108	42	3,139	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	137	4,652	SH	SOLE
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	59	2,655	SH	SOLE
Volvo AB-Sponsored ADR USD	EQUITY	928856400	401	11,370	SH	SOLE
VON PHARMACEUTICALS INC	EQUITY	927624106	469	100,000	SH	DEFINE
VORNADO	EQUITY	929042109	1253	16,463	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1	14090	SH	SOLE
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	2698	166,523	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	2515	46,054	SH	SOLE
VULCAN MATLS CO	EQUITY	929160109	6	116	SH	DEFINE
W HOLDING COMPANY INC.	EQUITY	929251106	40	1,735	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	6743	142,960	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	2679	40,220	SH	SOLE
Wabash National Corp	EQUITY	929566107	269	10,000	SH	SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	480	17,816	SH	SOLE
WABTEC	EQUITY	929740108	497	23,322	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	116452	2,222,296	SH	SOLE
Wachovia Corp	EQUITY	929903102	2104	40,000	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	96	1,823	SH	DEFINE
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3359	140,610	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	31704	600,223	SH	DEFINE
WALGREEN CO	EQUITY	931422109	45	1,162	SH	DEFINE
WALGREEN CO.	EQUITY	931422109	16607	432,802	SH	SOLE
WAL-MART STORES, INC.	EQUITY	931142103	135375	2,562,957	SH	SOLE
WALT DISNEY	EQUITY	254687106	43011	1,547,142	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	505	14,970	SH	SOLE
WARNACO GROUP INC	EQUITY	934390402	582	26,953	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	3557	134,035	SH	SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	611	14,806	SH	SOLE
WASHINGTON MUT INC	EQUITY	939322103	42	992	SH	DEFINE
WASHINGTON MUTUAL INC	EQUITY	939322103	55659	1,316,442	SH	SOLE
WASHINGTON POST CO. CLASS B	EQUITY	939640108	15952	16,228	SH	SOLE
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	989	29,201	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	228	7,771	SH	SOLE
WASTE CONNECTIONS	EQUITY	941053100	70	2,070	SH	DEFINE
WASTE CONNECTIONS, INC.	EQUITY	941053100	965	28,186	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7743	258,631	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	19	650	SH	DEFINE
WATCHGUARD TECH. INC.	EQUITY	941105108	87	19,652	SH	SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	103	5,829	SH	SOLE
WATERS CORP	EQUITY	941848103	6	137	SH	DEFINE
WATERS CORP.	EQUITY	941848103	3133	66,964	SH	SOLE
WATSCO, INC.	EQUITY	942622200	460	13,067	SH	SOLE
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1616	49,250	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	509	18,904	SH	SOLE
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	452	14,016	SH	SOLE
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	479	26,811	SH	SOLE
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	498	17,571	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	582	19,807	SH	SOLE
WD-40 CO.	EQUITY	929236107	285	10,017	SH	SOLE
WEATHERFORDNINTL LTD	EQUITY	G95089101	11691	227,900	SH	SOLE
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	421	17,688	SH	SOLE
WEBEX COMMUNICATNS INC COM	EQUITY	94767L109	5	198582	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	60	7,399	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	196	27,160	SH	SOLE
WEBSense INC	EQUITY	947684106	681	13,435	SH	SOLE

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WEBSense INC	EQUITY	947684106	10	205049	SH	SOLE	3
WEBSIDESTORY	EQUITY	947685103	42	3,346	SH	SOLE	1
WEBSTER FINANCIAL CORP.	EQUITY	947890109	4572	90,289	SH	SOLE	1
WEIGHT WATCHERS INTL INC	EQUITY	948626106	39	939	SH	SOLE	1
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	6452	160,893	SH	SOLE	1
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103		9930	SH	SOLE	3
WEIS MARKETS INC	EQUITY	948849104	254	6,592	SH	SOLE	1
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	173	5,314	SH	SOLE	1
WELLCHOICE INC	EQUITY	949475107	29	548	SH	SOLE	1
WELLMAN, INC.	EQUITY	949702104	200	18,721	SH	SOLE	1
WELLPOINT INC	EQUITY	94973V107	20036	174,229	SH	SOLE	1
WELLPOINT INC	EQUITY	94973V107	23533	204,635	SH	DEFINED	2
WELLS FARGO + CO NEW	EQUITY	949746101	13239	213,023	SH	DEFINED	2
WELLS FARGO CO.	EQUITY	949746101	54298	873,666	SH	SOLE	1
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2015	51,319	SH	SOLE	1
WENDYS INTL INC	EQUITY	950590109	7743	197,230	SH	DEFINED	2
WERNER ENTERPRISES, INC.	EQUITY	950755108	3631	160,373	SH	SOLE	1
WESBANCO, INC.	EQUITY	950810101	349	10,925	SH	SOLE	1
WESCO FINANCIAL CORP	EQUITY	950817106	12	31	SH	SOLE	1
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	312	10,532	SH	SOLE	1
WEST BANCORPORATION	EQUITY	95123P106	174	9,898	SH	SOLE	1
WEST COAST BANCORP	EQUITY	952145100	224	8,830	SH	SOLE	1
WEST CORPORATION	EQUITY	952355105	16	472	SH	SOLE	1
WEST MARINE INC	EQUITY	954235107	195	7,881	SH	SOLE	1
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	436	17,410	SH	SOLE	1
WESTAMERICA BANCORPORATION	EQUITY	957090103	4201	72,038	SH	SOLE	1
WESTAR ENERGY	EQUITY	95709T100	3344	146,210	SH	SOLE	1
WESTCORP	EQUITY	957907108	25	552	SH	SOLE	1
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	197	28,900	SH	SOLE	1
WESTERN DIGITAL CORP.	EQUITY	958102105	55	5,059	SH	SOLE	1
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	3668	125,412	SH	SOLE	1
WESTERN SIERRA BANCORP	EQUITY	959522103	144	3,756	SH	SOLE	1
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	56	1,909	SH	SOLE	1
WESTFIELD FINANCIAL IN	EQUITY	96008D101	74	2,863	SH	SOLE	1
WESTLAKE CHEM CORP COM	EQUITY	960413102	13	390100	SH	SOLE	3
WESTLAKE CHEMICAL CORP	EQUITY	960413102	231	6,907	SH	SOLE	1
WESTWOOD ONE, INC.	EQUITY	961815107	4385	162,848	SH	SOLE	1
WEYCO GROUP INC	EQUITY	962149100	69	1,599	SH	SOLE	1
WEYERHAEUSER CO	EQUITY	962166104	18	273	SH	DEFINED	2
WEYERHAEUSER CO.	EQUITY	962166104	6859	102,034	SH	SOLE	1
WFS FINANCIAL, INC.	EQUITY	92923B106	8	159	SH	SOLE	1
WGL HOLDINGS INC.	EQUITY	92924F106	5277	171,097	SH	SOLE	1
W-H ENERGY SERVICES INC	EQUITY	92925E108	321	14,364	SH	SOLE	1
WHEATON RIVER MINERALS LTD	EQUITY	962902102	5553	1,713,800	SH	DEFINED	1
WHEELING-PITTSBURG CORP	EQUITY	963142302	184	4,762	SH	SOLE	1
WHIRLPOOL CORP	EQUITY	963320106	5	75	SH	DEFINED	2
WHIRLPOOL CORP.	EQUITY	963320106	2073	29,948	SH	SOLE	1
WHITING PETROLEUM CORP	EQUITY	966387102	479	15,835	SH	SOLE	1
WHITNEY HOLDING CORP.	EQUITY	966612103	45	1,000	SH	SOLE	1
WHOLE FOODS MARKET I	EQUITY	966837106	10511	110,234	SH	SOLE	1
WILD OATS MARKETS, INC.	EQUITY	96808B107	147	16,705	SH	SOLE	1
WILLIAMS COMPANIES, INC.	EQUITY	969457100	4135	253,817	SH	SOLE	1
WILLIAMS COS INC	EQUITY	969457100	10	632	SH	DEFINED	2
WILLIAMS SONOMA INC	EQUITY	969904101	5766	164,500	SH	DEFINED	2
WILLIAMS-SONOMA, INC.	EQUITY	969904101	6929	197,759	SH	SOLE	1
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	20392	495,300	SH	SOLE	1
WILMINGTON TRUST CORP	EQUITY	971807102	4144	114,643	SH	SOLE	1

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WILSHIRE BANCORP INC	EQUITY	97186T108	137	8,266	SH	SOLE	1
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	281	12,544	SH	SOLE	1
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1563	109,200	SH	SOLE	1
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2435	179,686	SH	SOLE	1
WINDROSE MEDICAL PROPERTIES	EQUITY	973491103	19	1,290	SH	SOLE	1
WINN-DIXIE STORES, INC.	EQUITY	974280109	222	48,684	SH	SOLE	1
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	595	15,240	SH	SOLE	1
WINSTON HOTELS INC	EQUITY	97563A102	196	16,565	SH	SOLE	1
WINTRUST FINANCIAL CORP	EQUITY	97650W108	720	12,649	SH	SOLE	1
WIRELESS FACILITIES INC.	EQUITY	97653A103	263	27,811	SH	SOLE	1
WISCONSIN ENERGY CORP.	EQUITY	976657106	6711	199,082	SH	SOLE	1
WITNESS SYSTEMS INC	EQUITY	977424100	222	12,741	SH	SOLE	1
WJ COMMUNICATIONS INC	EQUITY	929284107	64	18,585	SH	SOLE	1
WM. WRIGLEY JR. CO.	EQUITY	982526105	6575	95,035	SH	SOLE	1
WMS INDUSTRIES INC.	EQUITY	929297109	382	11,404	SH	SOLE	1
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	734	23,347	SH	SOLE	1
WOODHEAD INDS INC COM	EQUITY	979438108	114	7,105	SH	SOLE	1
WOODWARD GOVERNOR CO.	EQUITY	980745103	408	5,700	SH	SOLE	1
WORLD ACCEPTANCE CORP.	EQUITY	981419104	260	9,456	SH	SOLE	1
WORLD FUEL SVCS CORP	EQUITY	981475106	328	6,581	SH	SOLE	1
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	95	7,840	SH	SOLE	1
WORTHINGTON INDS IN	EQUITY	981811102	3315	169,300	SH	DEFINED	2
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	2640	134,825	SH	SOLE	1
WPS RESOURCES CORP.	EQUITY	92931B106	3178	63,618	SH	SOLE	1
WRIGHT MED GROUP INC	EQUITY	98235T107	878	30,803	SH	SOLE	1
WRIGLEY WM JR CO	EQUITY	982526105	18	255	SH	DEFINED	2
WSFS FINANCIAL CORP	EQUITY	929328102	211	3,523	SH	SOLE	1
WYETH	EQUITY	983024100	43199	1,014,301	SH	SOLE	1
WYETH	EQUITY	983024100	65	1,516	SH	DEFINED	2
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	238	200,000	SH	SOLE	1
WYNN RESORTS LTD	EQUITY	983134107	554	8,280	SH	SOLE	1
XCEL STATES POWER-MINES	EQUITY	98389B100	35217	1,935,022	SH	SOLE	1
XEROX CORP	EQUITY	984121103	2808	165,084	SH	DEFINED	2
XEROX CORP.	EQUITY	984121103	22096	1,298,976	SH	SOLE	1
XILINX INC	EQUITY	983919101	12	396	SH	DEFINED	2
XILINX INC COM	EQUITY	983919101	1	33000	SH	SOLE	3
XILINX, INC.	EQUITY	983919101	31381	1,060,495	SH	SOLE	1
XL CAPITAL LTD	EQUITY	G98255105	6420	113,868	SH	SOLE	1
XL CAPITAL LTD	EQUITY	G98255105	12	158	SH	DEFINED	2
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	698	18,556	SH	SOLE	1
X-RITE, INC.	EQUITY	983857103	195	12,180	SH	SOLE	1
XTO ENERGY INC	EQUITY	98385X106	4110	116,157	SH	SOLE	1
XYBERNAUT CORP.	EQUITY	984149104	128	103,849	SH	SOLE	1
YAHOO INC	EQUITY	984332106	10382	275,473	SH	DEFINED	2
YAHOO!, INC.	EQUITY	984332106	24297	644,833	SH	SOLE	1
YAMANA GOLD INC.	EQUITY	98462Y100	598	200,000	SH	DEFINED	1
YANKEE CANDLE INC	EQUITY	984757104	7910	176,500	SH	DEFINED	2
YARDVILLE NATL BANCORP	EQUITY	985021104	169	4,935	SH	SOLE	1
YELLOW ROADWAY CORP	EQUITY	985577105	66	1,183	SH	SOLE	1
YORK INTERNATIONAL CORP.	EQUITY	986670107	3246	93,967	SH	SOLE	1
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	100	9,493	SH	SOLE	1
YOUNG INNOVATIONS INC	EQUITY	987520103	93	2,760	SH	SOLE	1
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SOLE	1
YUM BRANDS INC	EQUITY	988498101	16	333	SH	DEFINED	2
Yum Brands Inc	EQUITY	988498101	2713	57,500	SH	SOLE	4
YUM! BRANDS INC	EQUITY	988498101	6163	130,618	SH	SOLE	1
ZALE CORP.	EQUITY	988858106	930	31,150	SH	SOLE	1
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	6851	121,727	SH	SOLE	1
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	311	6,249	SH	SOLE	1

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ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	82	31,840	SH	SOLE	1	31,84
ZILA INC	EQUITY	989513205	114	26,623	SH	SOLE	1	26,62
ZIMMER HLDGS INC COM	EQUITY	98956P102		3600	SH	SOLE	3	360
ZIMMER HOLDINGS INC	EQUITY	98956P102	8551	106,729	SH	SOLE	1	106,72
ZIMMER HOLDINGS INC	EQUITY	98956P102	22	279	SH	DEFINED	2	
ZIONS BANCORP	EQUITY	989701107	7	102	SH	DEFINED	2	
ZIONS BANCORPORATION	EQUITY	989701107	2744	40,336	SH	SOLE	1	40,33
ZIPREALTY INC	EQUITY	98974V107	48	2,677	SH	SOLE	1	2,67
ZIXIT CORP.	EQUITY	98974P100	63	12,239	SH	SOLE	1	12,23
ZOLL MEDICAL CORP.	EQUITY	989922109	186	5,402	SH	SOLE	1	5,40
ZORAN CORP.	EQUITY	98975F101	291	25,093	SH	SOLE	1	25,09
ZYGO CORP.	EQUITY	989855101	124	10,495	SH	SOLE	1	10,49
ZYMOGENETICS INC	EQUITY	98985T109	262	11,396	SH	SOLE	1	11,39