

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2005

Check here if Amendment [] ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger New York, New York August 12, 2005

(Signature) (City, State) (Date)

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are 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: 3,931

Form 13F Information Table Value Total: \$17,501,935 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MGRS	(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	EQUITY	681977104	114	5,910	SH		SOLE	1	5,910		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	123	17,525	SH		SOLE	1	17,525		
1ST SOURCE CORP.	EQUITY	336901103	186	8,096	SH		SOLE	1	8,096		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	330	22,234	SH		SOLE	1	22,234		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	793133	53,445,620	SH		SOLE	1	53,445,620		
3COM CORP.	EQUITY	885535104	3440	947,738	SH		SOLE	1	947,738		
3D SYSTEMS CORP	EQUITY	88554D205	202	8,394	SH		SOLE	1	8,394		
3M	EQUITY	88579Y101	2386	33,000	SH		SOLE	4	33,000		
3M CO	EQUITY	88579Y101	66	919	SH		DEFINED	2		919	
3M CO	EQUITY	88579Y101	40228	556,402	SH		SOLE	1	556,402		
3M COMPANY	EQUITY	88579Y101	27	370	SH		DEFINED	2		370	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	183	9,208	SH		SOLE	1	9,208		
7-ELEVEN INC.	EQUITY	817826209	16	522	SH		SOLE	1	522		
99 CENTS ONLY STORES	EQUITY	65440K106	1711	134,586	SH		SOLE	1	134,586		
A C MOORE ARTS & CRAFT	EQUITY	00086T103	317	10,018	SH		SOLE	1	10,018		
A.G. EDWARDS, INC.	EQUITY	281760108	6282	139,141	SH		SOLE	1	139,141		
A.S.V. INC	EQUITY	001963107	247	6,087	SH		SOLE	1	6,087		
AAMES INVESTMENT CORP	EQUITY	00253G108	277	28,471	SH		SOLE	1	28,471		
AAON INC	EQUITY	000360206	108	6,064	SH		SOLE	1	6,064		
AAR CORP.	EQUITY	000361105	352	22,408	SH		SOLE	1	22,408		
AARON RENTS, INC.	EQUITY	002535201	670	26,926	SH		SOLE	1	26,926		
AASTROM BIOSCIENCES INC	EQUITY	00253U107	219	70,311	SH		SOLE	1	70,311		
ABAXIS INC	EQUITY	002567105	149	13,672	SH		SOLE	1	13,672		
ABBEY NATIONAL PLC	CorpBond	002920809	43089	1,640,800	SH		SOLE	1	1,641		
Abbey National PLC 7.375%	EQUITY	002920809	2764	105,000	SH		SOLE	4	105,000		
ABBOTT LABORATORIES	EQUITY	002824100	34814	710,335	SH		SOLE	1	710,335		
Abbott Labs	EQUITY	002824100	1715	35,000	SH		SOLE	4	35,000		
ABBOTT LABS	EQUITY	002824100	25414	518,541	SH		DEFINED	2		518,541	
ABC BANCORP	EQUITY	000400101	148	8,189	SH		SOLE	1	8,189		
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	2	27005	SH		SOLE	3	27005		1278
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	10682	155,490	SH		SOLE	1	155,490		
ABGENIX, INC.	EQUITY	00339B107	532	61,971	SH		SOLE	1	61,971		
ABIOMED, INC.	EQUITY	003654100	112	13,134	SH		SOLE	1	13,134		
ABM INDUSTRIES, INC.	EQUITY	000957100	532	27,276	SH		SOLE	1	27,276		
ABX AIR INC	EQUITY	00080S101	328	40,253	SH		SOLE	1	40,253		
ACADIA PHARMACEUTICALS INC	EQUITY	004225108	95	11,275	SH		SOLE	1	11,275		
ACADIA REALTY TRUST	EQUITY	004239109	393	21,062	SH		SOLE	1	21,062		
ACCENTURE LTD-CL A	EQUITY	G1150G111	7705	339,870	SH		SOLE	1	339,870		
ACCREDITED HOME LENDERS	EQUITY	00437P107	535	12,156	SH		SOLE	1	12,156		
ACCREDO HEALTH INC.	EQUITY	00437V104	47	1,028	SH		SOLE	1	1,028		
ACCURIDE CORP	EQUITY	004398103	81	7,595	SH		SOLE	1	7,595		
ACE CASH EXPRESS INC	EQUITY	004403101	201	7,852	SH		SOLE	1	7,852		
ACE LTD	EQUITY	G0070K103	16	349	SH		DEFINED	2		349	
ACE LTD	EQUITY	G0070K103	5613	125,141	SH		SOLE	1	125,141		
ACTEL CORP.	EQUITY	004934105	242	17,391	SH		SOLE	1	17,391		
ACTIVISION, INC.	EQUITY	004930202	6000	363,205	SH		SOLE	1	363,205		
ACTUANT CORP	EQUITY	00508X203	886	18,483	SH		SOLE	1	18,483		
ACUITY BRANDS INC	EQUITY	00508Y102	783	30,484	SH		SOLE	1	30,484		
ACXIOM CORP.	EQUITY	005125109	4534	217,138	SH		SOLE	1	217,138		
ADAPTEC, INC.	EQUITY	00651F108	299	77,078	SH		SOLE	1	77,078		

ADC TELECOMMUNICATIONS INC	EQUITY	000886309	3	139	SH	DEFINED	2		139
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	1159	53,246	SH	SOLE	1	53,246	
ADE CORP.	EQUITY	00089C107	195	6,958	SH	SOLE	1	6,958	
ADESA INC	EQUITY	00686U104	3516	161,484	SH	SOLE	1	161,484	
ADEZA BIOMEDICAL CORP	EQUITY	006864102	49	2,897	SH	SOLE	1	2,897	
ADMINISTAFF, INC.	EQUITY	007094105	323	13,580	SH	SOLE	1	13,580	
ADOBE SYS INC	EQUITY	00724F101	17	588	SH	DEFINED	2		588
ADOBE SYSTEMS INC.	EQUITY	00724F101	16101	562,790	SH	SOLE	1	562,790	
ADOLOR CORPORATION	EQUITY	00724X102	250	27,001	SH	SOLE	1	27,001	
ADTRAN INC	EQUITY	00738A106	5647	227,800	SH	DEFINED	2		227,800
ADTRAN INC COM	EQUITY	00738A106	3	109207	SH	SOLE	3	109207	
ADTRAN, INC.	EQUITY	00738A106	4140	167,425	SH	SOLE	1	167,425	
ADVANCE AMERICA CASH ADVANCE	EQUITY	00739W107	754	47,153	SH	SOLE	1	47,153	
ADVANCE AUTO PARTS	EQUITY	00751Y106	25205	390,477	SH	SOLE	1	390,477	
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	335	44,091	SH	SOLE	1	44,091	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	116	14,701	SH	SOLE	1	14,701	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	4649	116,948	SH	SOLE	1	116,948	
ADVANCED MICRO DEVICES INC	EQUITY	007903107	8	469	SH	DEFINED	2		469
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3123	180,104	SH	SOLE	1	180,104	
ADVANCED NEUROMODULATION S	EQUITY	00757T101	6555	165,200	SH	DEFINED	2		165,200
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	544	13,702	SH	SOLE	1	13,702	
ADVANTA CORP [B]	EQUITY	007942204	369	13,121	SH	SOLE	1	13,121	
ADVENT SOFTWARE, INC.	EQUITY	007974108	1267	62,515	SH	SOLE	1	62,515	
ADVISORY BRD CO	EQUITY	00762W107	647	13,262	SH	SOLE	1	13,262	
ADVO, INC.	EQUITY	007585102	688	21,600	SH	SOLE	1	21,600	
AEROFLEX, INC	EQUITY	007768104	433	51,543	SH	SOLE	1	51,543	
AEROPOSTALE INC	EQUITY	007865108	4604	137,030	SH	SOLE	1	137,030	
AES CORP	EQUITY	00130H105	13	777	SH	DEFINED	2		777
AES DRAX ENERGY LTD	EQUITY	00130H105	8398	512,712	SH	SOLE	1	512,712	
AETNA INC	EQUITY	00817Y108	1089	13,146	SH	DEFINED	2		13,146
AETNA INC-NEW	EQUITY	00817Y108	36469	440,340	SH	SOLE	1	440,340	
AFC ENTERPRISES	EQUITY	00104Q107	2361	179,107	SH	SOLE	1	179,107	
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3585	70,153	SH	SOLE	1	70,153	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8	156	SH	DEFINED	2		156
AFFILIATED MANAGERS GROUP	EQUITY	008252108	39	570	SH	SOLE	1	570	
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	106	6,659	SH	SOLE	1	6,659	
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	265	19,839	SH	SOLE	1	19,839	
AFFYMETRIX INC	EQUITY	00826T108	71	1,309	SH	SOLE	1	1,309	
AFFYMETRIX INC COM	EQUITY	00826T108	2	30373	SH	SOLE	3	30373	1171
AFLAC INC	EQUITY	001055102	26	594	SH	DEFINED	2		594
AFLAC, INC.	EQUITY	001055102	21438	495,330	SH	SOLE	1	495,330	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	257	14,719	SH	SOLE	1	14,719	
AGCO CORP.	EQUITY	001084102	4273	223,465	SH	SOLE	1	223,465	
AGERE SYSTEMS INC	EQUITY	00845V308	45	3,766	SH	SOLE	1	3,766	
AGILE SOFTWARE CORP.	EQUITY	00846X105	232	36,804	SH	SOLE	1	36,804	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	12	512	SH	DEFINED	2		512
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	4552	197,751	SH	SOLE	1	197,751	
AGILYSYS INC	EQUITY	00847J105	312	19,867	SH	SOLE	1	19,867	
AGL RESOURCES, INC.	EQUITY	001204106	6970	180,329	SH	SOLE	1	180,329	
AGNICO-EAGLE MINES	EQUITY	008474108	3854	308,100	SH	Defined	1	0	308,100
AGREE REALTY CORP	EQUITY	008492100	160	5,302	SH	SOLE	1	5,302	
AIR PRODS + CHEMS INC	EQUITY	009158106	17	278	SH	DEFINED	2		278

AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5973	99,058	SH	SOLE	1	99,058	
AIRGAS, INC.	EQUITY	009363102	3147	127,577	SH	SOLE	1	127,577	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	1979	214,368	SH	SOLE	1	214,368	
AK STEEL CORP.	EQUITY	001547108	486	75,831	SH	SOLE	1	75,831	
AKAMAI TECHNOLOGIES INC.	EQUITY	009717101	30	2,251	SH	SOLE	1	2,251	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	615	9,405	SH	SOLE	1	9,405	
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	6	269500	SH	SOLE	3	269500	
ALAMO GROUP INC	EQUITY	011311107	79	4,254	SH	SOLE	1	4,254	
ALAMOSA HOLDINGS INC	EQUITY	011589108	344	24,721	SH	DEFINED	2		24,721
ALAMOSA HOLDINGS INC.	EQUITY	011589108	14805	1,065,110	SH	SOLE	1	1,065,110	
ALASKA AIR GROUP, INC.	EQUITY	011659109	1927	64,778	SH	SOLE	1	64,778	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	89	8,962	SH	SOLE	1	8,962	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	632	19,672	SH	SOLE	1	19,672	
ALBANY MOLECULAR	EQUITY	012423109	230	16,407	SH	SOLE	1	16,407	
ALBEMARLE CORP.	EQUITY	012653101	3062	83,965	SH	SOLE	1	83,965	
ALBERTO CULVER CO	EQUITY	013068101	4	103	SH	DEFINED	2		103
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1762	40,672	SH	SOLE	1	40,672	
ALBERTSONS INC	EQUITY	013104104	10252	495,731	SH	DEFINED	2		495,731
ALBERTSON'S, INC.	EQUITY	013104104	3502	169,339	SH	SOLE	1	169,339	
ALCAN INC	EQUITY	013716105	4802	160,000	SH	Defined	1	0	160,000
ALCOA INC	EQUITY	013817101	27	1,043	SH	DEFINED	2		1,043
ALCOA, INC.	EQUITY	013817101	11837	453,021	SH	SOLE	1	453,021	
ALDERWOODS GROUP INC	EQUITY	014383103	397	27,696	SH	SOLE	1	27,696	
ALDILA INC	EQUITY	014384200	1189	60,810	SH	SOLE	1	60,810	
ALERIS INTERNATIONAL INC	EQUITY	014477103	479	21,258	SH	SOLE	1	21,258	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	3662	79,017	SH	SOLE	1	79,017	
ALEXANDER'S, INC.	EQUITY	014752109	330	1,328	SH	SOLE	1	1,328	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1183	16,105	SH	SOLE	1	16,105	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	445	19,296	SH	SOLE	1	19,296	
ALFA CORP.	EQUITY	015385107	331	22,460	SH	SOLE	1	22,460	
ALICO INC	EQUITY	016230104	135	2,633	SH	SOLE	1	2,633	
ALIGN TECHNOLOGY INC	EQUITY	016255101	313	42,458	SH	SOLE	1	42,458	
ALKERMES INC	EQUITY	01642T108	825	62,400	SH	SOLE	1	62,400	
ALLEGHANY CORP	EQUITY	017175100	40	134	SH	SOLE	1	134	
ALLEGHENY ENERGY INC	EQUITY	017361106	5	196	SH	DEFINED	2		196
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1884	74,696	SH	SOLE	1	74,696	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2726	32,058	SH	DEFINED	2		32,058
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2692	122,047	SH	SOLE	1	122,047	
ALLERGAN, INC.	EQUITY	018490102	19410	227,707	SH	SOLE	1	227,707	
ALLETE INC.	EQUITY	018522300	874	17,511	SH	SOLE	1	17,511	
ALLIANCE DATA SYSTEMS	EQUITY	018581108	4849	119,551	SH	SOLE	1	119,551	
ALLIANCE GAMING CORP	EQUITY	01859P609	495	35,299	SH	SOLE	1	35,299	
ALLIANCE IMAGING INC	EQUITY	018606202	100	9,524	SH	SOLE	1	9,524	
ALLIANCE ONE INTERNATIONAL I	EQUITY	018772103	360	59,819	SH	SOLE	1	59,819	
ALLIANT ENERGY CORP.	EQUITY	018802108	5915	210,132	SH	SOLE	1	210,132	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4698	66,549	SH	SOLE	1	66,549	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	20721	293,500	SH	DEFINED	2		293,500
ALLIED CAPITAL CORP	EQUITY	01903Q108	108	3,715	SH	SOLE	1	3,715	
ALLIED HEALTHCARE INTL INC	EQUITY	01923A109	149	20,997	SH	SOLE	1	20,997	
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	3	332	SH	DEFINED	2		332
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	987	124,409	SH	SOLE	1	124,409	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3581	96,560	SH	SOLE	1	96,560	

ALLOS THERAPEUTICS INC	EQUITY	019777101	18	8,294	SH	SOLE	1	8,294	
ALLOY ONLINE, INC	EQUITY	019855105	121	23,475	SH	SOLE	1	23,475	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	385	23,196	SH	SOLE	1	23,196	
ALLSCRIPTS HEALTHCARE SOLUT	EQUITY	01988P108	615	37,000	SH	DEFINED	2		37,000
ALLSTATE CORP	EQUITY	020002101	6424	107,508	SH	DEFINED	2		107,508
ALLSTATE CORP.	EQUITY	020002101	31014	519,071	SH	SOLE	1	519,071	
ALLTEL CORP	EQUITY	020039103	25	395	SH	DEFINED	2		395
ALLTEL CORP.	EQUITY	020039103	8802	141,335	SH	SOLE	1	141,335	
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	486	20,371	SH	SOLE	1	20,371	
ALPHARMA INC. CLASS A	EQUITY	020813101	396	27,374	SH	SOLE	1	27,374	
ALTERA CORP	EQUITY	021441100	9	453	SH	DEFINED	2		453
ALTERA CORP.	EQUITY	021441100	4006	202,300	SH	SOLE	1	202,300	
ALTIRIS INC	EQUITY	02148M100	223	15,207	SH	SOLE	1	15,207	
Altria Group Inc	EQUITY	02209S103	7113	110,000	SH	SOLE	4	110,000	
ALTRIA GROUP INC	EQUITY	02209S103	18557	286,995	SH	DEFINED	2		286,995
ALTRIA GROUP INC	EQUITY	02209S103	127480	1,971,537	SH	SOLE	1	1,971,537	
AMAZON COM INC	EQUITY	023135106	26	795	SH	DEFINED	2		795
AMAZON.COM, INC.	EQUITY	023135106	601	18,170	SH	SOLE	1	18,170	
AMB PPTY CORP	EQUITY	00163T109		5860	SH	SOLE	3	5860	5860
AMB PROPERTY CORP	EQUITY	00163T109	6853	157,797	SH	SOLE	1	157,797	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	4731	67,815	SH	SOLE	1	67,815	
AMBAC FINL GROUP INC	EQUITY	023139108	9	134	SH	DEFINED	2		134
AMBASSADORS GROUP INC	EQUITY	023177108	216	5,820	SH	SOLE	1	5,820	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	280	14,921	SH	SOLE	1	14,921	
AMCORE FINANCIAL, INC.	EQUITY	023912108	437	14,627	SH	SOLE	1	14,627	
AMDOCS LIMITED	EQUITY	G02602103	1359	51,420	SH	SOLE	1	51,420	
AMEDISYS INC	EQUITY	023436108	393	10,686	SH	SOLE	1	10,686	
AMEDISYS INC COM	EQUITY	023436108	3	70300	SH	SOLE	3	70300	
AMEGY BANCORP INC	EQUITY	02343R102	1085	48,471	SH	SOLE	1	48,471	
AMERADA HESS CORP	EQUITY	023551104	11	104	SH	DEFINED	2		104
AMERADA HESS CORP	EQUITY	023551104	20112	188,831	SH	SOLE	1	188,831	
AMERCO, INC.	EQUITY	023586100	380	7,087	SH	SOLE	1	7,087	
Ameren	EQUITY	023608102	5972	108,000	SH	SOLE	4	108,000	
AMEREN CORP	EQUITY	023608102	13	241	SH	DEFINED	2		241
AMEREN CORP.	EQUITY	023608102	5159	93,288	SH	SOLE	1	93,288	
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	7233	121,340	SH	SOLE	1	121,340	
AMERICA SERVICE GROUP INC	EQUITY	02364L109	119	7,510	SH	SOLE	1	7,510	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	748	29,585	SH	SOLE	1	29,585	
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	198	8,714	SH	SOLE	1	8,714	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	93	2,574	SH	SOLE	1	2,574	
AMERICAN DENTAL PARTNERS INC	EQUITY	025353103	134	5,503	SH	SOLE	1	5,503	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	7633	249,121	SH	SOLE	1	249,121	
AMERICAN ECOLOGY CORP	EQUITY	025533407	149	8,341	SH	SOLE	1	8,341	
AMERICAN ECOLOGY CORP COM NEW	EQUITY	025533407	5	291600	SH	SOLE	3	291600	
AMERICAN ELEC PWR INC	EQUITY	025537101	17	468	SH	DEFINED	2		468
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	13788	373,966	SH	SOLE	1	373,966	
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	270	22,692	SH	SOLE	1	22,692	
AMERICAN EXPRESS CO	EQUITY	025816109	15598	293,030	SH	DEFINED	2		293,030
AMERICAN EXPRESS CO.	EQUITY	025816109	38978	732,265	SH	SOLE	1	732,265	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3529	105,271	SH	SOLE	1	105,271	
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	4343	282,394	SH	SOLE	1	282,394	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	424	56,912	SH	SOLE	1	56,912	

AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3279	123,753	SH	SOLE	1	123,753	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	968	22,910	SH	SOLE	1	22,910	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	1433	33,900	SH	DEFINED	2		33,900
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	917	26,220	SH	SOLE	1	26,220	
AMERICAN INTL GROUP INC	EQUITY	026874107	181	3,120	SH	DEFINED	2		3,120
AMERICAN INTL GRP INC COM	EQUITY	026874107	67107	115,019	SH	SOLE	1	115,019	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	268	12,734	SH	SOLE	1	12,734	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	985	47,710	SH	SOLE	1	47,710	
AMERICAN NATIONAL IN	EQUITY	028591105	25	222	SH	SOLE	1	222	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	17	403	SH	SOLE	1	403	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	189	5,088	SH	SOLE	1	5,088	
AMERICAN POWER CONVERSION	EQUITY	029066107	2407	102,050	SH	SOLE	1	102,050	
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	217	SH	DEFINED	2		217
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	148	9,226	SH	SOLE	1	9,226	
AMERICAN RETIREMENT CORP	EQUITY	028913101	280	19,137	SH	SOLE	1	19,137	
AMERICAN SCIENCE & ENGINEERI	EQUITY	029429107	251	5,650	SH	SOLE	1	5,650	
AMERICAN SCIENCE & ENGR COM	EQUITY	029429107	1	30700	SH	SOLE	3	30700	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3385	80,750	SH	SOLE	1	80,750	
AMERICAN STATES WATER CO.	EQUITY	029899101	340	11,586	SH	SOLE	1	11,586	
AMERICAN STD COS INC DEL	EQUITY	029712106	9	222	SH	DEFINED	2		222
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	202	22,066	SH	SOLE	1	22,066	
AMERICAN TOWER CORP	EQUITY	029912201	9637	458,484	SH	SOLE	1	458,484	
AMERICAN VANGUARD CORP	EQUITY	030371108	153	7,331	SH	SOLE	1	7,331	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	148	24,590	SH	SOLE	1	24,590	
AMERICAN WOODMARK CORP.	EQUITY	030506109	235	7,821	SH	SOLE	1	7,821	
AMERICANWEST BANCORPORATION	EQUITY	03058P109	143	7,177	SH	SOLE	1	7,177	
AMERICA'S CAR-MART INC	EQUITY	03062T105	139	6,182	SH	SOLE	1	6,182	
AMERICREDIT CORP.	EQUITY	03060R101	6795	266,465	SH	SOLE	1	266,465	
AMERIGROUP CORP	EQUITY	03073T102	43	1,061	SH	SOLE	1	1,061	
AMERIGROUP CORP COM	EQUITY	03073T102	3	64372	SH	SOLE	3	64372	2023
AMERISOURCEBERGEN CO	EQUITY	03073E105	3346	48,394	SH	SOLE	1	48,394	
AMERISOURCEBERGEN CORP	EQUITY	03073E105	9	126	SH	DEFINED	2		126
AMERISTAR CASINOS	EQUITY	03070Q101	441	16,894	SH	SOLE	1	16,894	
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	109	5,860	SH	SOLE	1	5,860	
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	1	28916	SH	SOLE	3	28916	1065
AMERON, INC.	EQUITY	030710107	219	5,851	SH	SOLE	1	5,851	
AMERUS GROUP CO.	EQUITY	03072M108	3406	70,889	SH	SOLE	1	70,889	
AMES NATIONAL CORP	EQUITY	031001100	214	1,940	SH	SOLE	1	1,940	
AMETEK INC NEW	EQUITY	031100100	24277	580,100	SH	DEFINED	2		580,100
AMETEK, INC.	EQUITY	031100100	5246	125,345	SH	SOLE	1	125,345	
AMGEN INC	EQUITY	031162100	24378	403,198	SH	DEFINED	2		403,198
AMGEN, INC.	EQUITY	031162100	76092	1,258,549	SH	SOLE	1	1,258,549	
AMICAS INC	EQUITY	001712108	141	31,038	SH	SOLE	1	31,038	
AMIS HOLDINGS INC	EQUITY	031538101	405	30,360	SH	SOLE	1	30,360	
AMKOR TECHNOLOGY, INC	EQUITY	031652100	314	69,218	SH	SOLE	1	69,218	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	610	19,517	SH	SOLE	1	19,517	
AMN HEALTHCARE SERVICE	EQUITY	001744101	120	7,982	SH	SOLE	1	7,982	
AMPHENOL CORP. CLASS A	EQUITY	032095101	6380	158,829	SH	SOLE	1	158,829	
AMR CORP.	EQUITY	001765106	183	15,104	SH	SOLE	1	15,104	
Amsouth Bancorp	EQUITY	032165102	1820	70,000	SH	SOLE	4	70,000	
AMSOUTH BANCORPORATION	EQUITY	032165102	11	424	SH	DEFINED	2		424
AMSOUTH BANCORPORATION	EQUITY	032165102	4224	162,459	SH	SOLE	1	162,459	

AMSURG CORP CL A	EQUITY	03232P405	564	20,379	SH	SOLE	1	20,379	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	1507	72,010	SH	SOLE	1	72,010	
ANADARKO PETE CORP	EQUITY	032511107	23	283	SH	DEFINED	2		283
ANADARKO PETROLEUM CORP.	EQUITY	032511107	10244	124,693	SH	SOLE	1	124,693	
ANALOG DEVICES INC	EQUITY	032654105	22052	591,042	SH	DEFINED	2		591,042
ANALOG DEVICES, INC.	EQUITY	032654105	8600	230,506	SH	SOLE	1	230,506	
ANALOGIC CORP.	EQUITY	032657207	476	9,469	SH	SOLE	1	9,469	
ANAREN INC	EQUITY	032744104	170	12,915	SH	SOLE	1	12,915	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	475	15,707	SH	SOLE	1	15,707	
ANDERSONS INC/THE	EQUITY	034164103	164	4,590	SH	SOLE	1	4,590	
ANDREW CORP	EQUITY	034425108	6279	492,103	SH	DEFINED	2		492,103
ANDREW CORP.	EQUITY	034425108	11482	899,844	SH	SOLE	1	899,844	
ANDRX GROUP	EQUITY	034553107	1027	50,556	SH	SOLE	1	50,556	
ANGELICA CORP	EQUITY	034663104	155	6,340	SH	SOLE	1	6,340	
ANGIODYNAMICS INC	EQUITY	03475V101	35	1,604	SH	SOLE	1	1,604	
ANGLOGOLD ASHANTI-SPON ADR	EQUITY	035128206	2973	83,200	SH	SOLE	1	83,200	
ANHEUSER BUSCH COS INC	EQUITY	035229103	10648	232,741	SH	DEFINED	2		232,741
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	16497	360,599	SH	SOLE	1	360,599	
ANIMAS CORP	EQUITY	03525Y105	171	8,473	SH	SOLE	1	8,473	
ANIMAS CORP DEL	EQUITY	03525Y105	1326	65,800	SH	DEFINED	2		65,800
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	820	22,048	SH	SOLE	1	22,048	
ANN TAYLOR STORES CORP.	EQUITY	036115103	3195	131,592	SH	SOLE	1	131,592	
ANNALY MTG MGMT INC	EQUITY	035710409	60	3,372	SH	SOLE	1	3,372	
ANSOFT CORP	EQUITY	036384105	108	4,464	SH	SOLE	1	4,464	
ANSYS INC	EQUITY	03662Q105	779	21,856	SH	SOLE	1	21,856	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	3477	76,217	SH	SOLE	1	76,217	
ANTHRACITE CAPITAL INC.	EQUITY	037023108	3233	272,823	SH	SOLE	1	272,823	
ANTIGENICS INC.	EQUITY	037032109	108	19,925	SH	SOLE	1	19,925	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	322	32,728	SH	SOLE	1	32,728	
AON CORP	EQUITY	037389103	10	328	SH	DEFINED	2		382
AON CORP.	EQUITY	037389103	13237	528,619	SH	SOLE	1	528,619	
APACHE CORP	EQUITY	037411105	100	1,501	SH	DEFINED	2		1,501
APACHE CORP.	EQUITY	037411105	9268	143,461	SH	SOLE	1	143,461	
APARTMENT INVT & MGMT CL A	EQUITY	03748R101		6700	SH	SOLE	3	6700	6700
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	2072	50,638	SH	SOLE	1	50,638	
APARTMENT INVT + MGMT CO	EQUITY	03748R101	5	118	SH	DEFINED	2		118
APOGEE ENTERPRISES, INC.	EQUITY	037598109	295	19,205	SH	SOLE	1	19,205	
APOLLO GROUP INC	EQUITY	037604105	15	195	SH	DEFINED	2		195
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	6581	84,135	SH	SOLE	1	84,135	
APOLLO INVESTMENT CORP	EQUITY	03761U106	793	43,030	SH	SOLE	1	43,030	
APPLE COMPUTER	EQUITY	037833100	36	991	SH	DEFINED	2		991
APPLE COMPUTER, INC.	EQUITY	037833100	19334	525,249	SH	SOLE	1	525,249	
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3870	146,082	SH	SOLE	1	146,082	
APPLEBEES INTL INC	EQUITY	037899101	11625	438,850	SH	DEFINED	2		438,850
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1784	90,691	SH	SOLE	1	90,691	
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	243	SH	DEFINED	2		243
APPLIED DIGITAL SOLUTIONS	EQUITY	038188306	142	43,115	SH	SOLE	1	43,115	
APPLIED FILMS CORP	EQUITY	038197109	264	10,299	SH	SOLE	1	10,299	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	670	20,759	SH	SOLE	1	20,759	
APPLIED MATERIALS INC	EQUITY	038222105	6423	396,977	SH	DEFINED	2		396,977
APPLIED MATERIALS, INC.	EQUITY	038222105	16433	1,015,625	SH	SOLE	1	1,015,625	
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	370	SH	DEFINED	2		370

APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	884	345,352	SH	SOLE	1	345,352	
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	149	7,846	SH	SOLE	1	7,846	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	4194	121,074	SH	SOLE	1	121,074	
APTARGROUP, INC.	EQUITY	038336103	50	987	SH	SOLE	1	987	
APTIMUS INC COM	EQUITY	03833V108	1	59700	SH	SOLE	3	59700	
AQUA AMERICA INC	EQUITY	03836W103	5145	172,989	SH	SOLE	1	172,989	
AQUA AMERICA INC COM (F)	EQUITY	03836W103	3	95000	SH	SOLE	3	95000	
AQUANTIVE INC	EQUITY	03839G105	693	39,134	SH	SOLE	1	39,134	
AQUILA INC	EQUITY	03840P102	2157	597,471	SH	SOLE	1	597,471	
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	841	24,200	SH	SOLE	1	24,200	
ARAIID PHARMACEUTICLAS, INC.	EQUITY	04033A100	243	36,528	SH	SOLE	1	36,528	
ARAMARK CORP	EQUITY	038521100	58	2,192	SH	SOLE	1	2,192	
ARBINET-THEXCHANGE INC	EQUITY	03875P100	31	4,575	SH	SOLE	1	4,575	
ARBITRON INC	EQUITY	03875Q108	1364	31,800	SH	DEFINED	2		31,800
ARBITRON, INC.	EQUITY	03875Q108	931	21,704	SH	SOLE	1	21,704	
ARBOR REALTY TRUST INC	EQUITY	038923108	254	8,859	SH	SOLE	1	8,859	
ARCH CHEMICALS, INC.	EQUITY	03937R102	407	16,326	SH	SOLE	1	16,326	
ARCH COAL, INC.	EQUITY	039380100	6223	114,250	SH	SOLE	1	114,250	
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	16	744	SH	DEFINED	2		744
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	6111	285,820	SH	SOLE	1	285,820	
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	793	20,385	SH	SOLE	1	20,385	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	4078	105,601	SH	SOLE	1	105,601	
ARCHSTONE SMITH TR	EQUITY	039583109	9	242	SH	DEFINED	2		242
ARCHSTONE SMITH TR COM	EQUITY	039583109	1	14120	SH	SOLE	3	14120	14120
ARCTIC CAT, INC.	EQUITY	039670104	193	9,384	SH	SOLE	1	9,384	
ARDEN GROUP INC	EQUITY	039762109	73	918	SH	SOLE	1	918	
ARDEN REALTY INC.	EQUITY	039793104	234	6,497	SH	SOLE	1	6,497	
ARENA PHARMACEUTICALS INC	EQUITY	040047102	166	24,355	SH	SOLE	1	24,355	
ARES CAPITAL CORP	EQUITY	04010L103	285	16,005	SH	SOLE	1	16,005	
ARGON ST INC	EQUITY	040149106	215	6,050	SH	SOLE	1	6,050	
ARGONAUT GROUP, INC.	EQUITY	040157109	445	19,264	SH	SOLE	1	19,264	
ARGOSY GAMING CO.	EQUITY	040228108	5268	113,031	SH	SOLE	1	113,031	
ARIBA INC	EQUITY	04033V203	264	45,671	SH	SOLE	1	45,671	
ARKANSAS BEST CORP.	EQUITY	040790107	557	17,514	SH	SOLE	1	17,514	
ARMOR HOLDINGS, INC.	EQUITY	042260109	945	23,858	SH	SOLE	1	23,858	
ARQULE, INC.	EQUITY	04269E107	141	21,789	SH	SOLE	1	21,789	
ARRAY BIOPHARMA INC	EQUITY	04269X105	137	21,736	SH	SOLE	1	21,736	
ARRIS GROUP INC	EQUITY	04269Q100	529	60,741	SH	SOLE	1	60,741	
ARRIS GROUP INC COM	EQUITY	04269Q100	2	261681	SH	SOLE	3	261681	5019
ARROW ELECTRONICS INC	EQUITY	042735100	5773	212,572	SH	SOLE	1	212,572	
ARROW FINANCIAL CORP	EQUITY	042744102	197	7,078	SH	SOLE	1	7,078	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	466	14,618	SH	SOLE	1	14,618	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	225	25,899	SH	SOLE	1	25,899	
ARTHROCARE CORP COM	EQUITY	043136100	6	162800	SH	SOLE	3	162800	
ARTHROCARE CORP.	EQUITY	043136100	585	16,747	SH	SOLE	1	16,747	
ARVINMERITOR, INC	EQUITY	043353101	3082	173,230	SH	SOLE	1	173,230	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	138	8,941	SH	SOLE	1	8,941	
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	259	23,947	SH	SOLE	1	23,947	
ASHLAND INC	EQUITY	044204105	6	81	SH	DEFINED	2		81
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	141	25,664	SH	SOLE	1	25,664	
ASK JEEVES INC	EQUITY	045174109	37	1,227	SH	SOLE	1	1,227	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	336	29,929	SH	SOLE	1	29,929	

ASPECT MED SYS INC COM	EQUITY	045235108	5	176100	SH	SOLE	3	176100	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	334	11,233	SH	SOLE	1	11,233	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	154	29,630	SH	SOLE	1	29,630	
ASSET ACCEP CAP CORP COM	EQUITY	04543P100	8	322279	SH	SOLE	3	322279	6283
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	160	6,172	SH	SOLE	1	6,172	
ASSOCIATED BANC-CORP.	EQUITY	045487105	7757	231,008	SH	SOLE	1	231,008	
ASSURANT INC	EQUITY	04621X108	116	3,226	SH	SOLE	1	3,226	
ASTA FUNDING INC	EQUITY	046220109	198	7,140	SH	SOLE	1	7,140	
ASTEC INDS INC COM	EQUITY	046224101	252	10,859	SH	SOLE	1	10,859	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	5167	181,482	SH	SOLE	1	181,482	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	147	32,870	SH	SOLE	1	32,870	
AT & T CORP	EQUITY	001957505	9107	478,300	SH	SOLE	1	478,300	
AT+T CORP	EQUITY	001957505	24	1,276	SH	DEFINED	2		1,276
ATARI INC	EQUITY	04651M105	93	33,516	SH	SOLE	1	33,516	
ATHEROGENICS INC	EQUITY	047439104	416	26,044	SH	SOLE	1	26,044	
ATHEROS COMMUNICATIONS	EQUITY	04743P108	191	23,682	SH	SOLE	1	23,682	
ATI TECHNOLOGIES	EQUITY	001941103	1350	114,100	SH	Defined	1	0	114,100
ATLAS AMERICA INC	EQUITY	049167109	65	1,749	SH	SOLE	1	1,749	
ATMEL CORP.	EQUITY	049513104	2582	1,094,007	SH	SOLE	1	1,094,007	
ATMI, INC.	EQUITY	00207R101	744	25,662	SH	SOLE	1	25,662	
ATMOS ENERGY CORP.	EQUITY	049560105	1495	51,923	SH	SOLE	1	51,923	
ATP OIL & GAS CORP	EQUITY	00208J108	294	12,550	SH	SOLE	1	12,550	
ATWOOD OCEANICS INC COM	EQUITY	050095108	2	36400	SH	SOLE	3	36400	
ATWOOD OCEANICS, INC.	EQUITY	050095108	563	9,140	SH	SOLE	1	9,140	
AU OPTRONICS CORP-ADR	EQUITY	002255107	3031	178,900	SH	SOLE	1	178,900	
AUDIBLE INC	EQUITY	05069A302	289	16,646	SH	SOLE	1	16,646	
AUDIOVOX COPR.	EQUITY	050757103	183	11,794	SH	SOLE	1	11,794	
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	145	12,421	SH	SOLE	1	12,421	
AUTOBYTEL.COM INC	EQUITY	05275N106	139	28,852	SH	SOLE	1	28,852	
AUTODESK INCORPORATED	EQUITY	052769106	9	270	SH	DEFINED	2		270
AUTODESK, INC.	EQUITY	052769106	4084	118,942	SH	SOLE	1	118,942	
AUTOLIV, INC.	EQUITY	052800109	107	2,436	SH	SOLE	1	2,436	
AUTOMATIC DATA PROCESSING	EQUITY	053015103	29	692	SH	DEFINED	2		692
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	23230	553,484	SH	SOLE	1	553,484	
AUTONATION INC	EQUITY	05329W102	2080	101,362	SH	SOLE	1	101,362	
AUTONATION INC DEL	EQUITY	05329W102	6	271	SH	DEFINED	2		271
AUTOZONE INC	EQUITY	053332102	7	79	SH	DEFINED	2		79
AUTOZONE, INC.	EQUITY	053332102	6321	68,361	SH	SOLE	1	68,361	
AVALONBAY COMM	EQUITY	053484101		5110	SH	SOLE	3	5110	5110
AVALONBAY COMMUNITIE	EQUITY	053484101	577	7,138	SH	SOLE	1	7,138	
AVANIR PHARMACEUTICALS	EQUITY	05348P104	208	74,299	SH	SOLE	1	74,299	
AVATAR HOLDINGS, INC.	EQUITY	053494100	201	4,002	SH	SOLE	1	4,002	
AVAYA INC	EQUITY	053499109	7	841	SH	DEFINED	2		841
AVAYA INC.	EQUITY	053499109	5265	632,758	SH	SOLE	1	632,758	
AVERY DENNISON CORP	EQUITY	053611109	10292	194,331	SH	DEFINED	2		194,331
AVERY DENNISON CORP.	EQUITY	053611109	3709	70,028	SH	SOLE	1	70,028	
AVIALL, INC.	EQUITY	05366B102	730	23,116	SH	SOLE	1	23,116	
AVISTA CORP	EQUITY	05379B107	623	33,506	SH	SOLE	1	33,506	
AVNET, INC.	EQUITY	053807103	4909	217,891	SH	SOLE	1	217,891	
AVOCENT CORPORATION	EQUITY	053893103	3208	122,708	SH	SOLE	1	122,708	
AVON PRODS INC	EQUITY	054303102	11510	304,098	SH	DEFINED	2		304,098
AVON PRODUCTS, INC.	EQUITY	054303102	32338	854,378	SH	SOLE	1	854,378	

AVX CORP	EQUITY	002444107	17	1,362	SH	SOLE	1	1,362	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	475	69,214	SH	SOLE	1	69,214	
AZTAR CORP	EQUITY	054802103	1315	38,400	SH	DEFINED	2		38,400
AZTAR CORP.	EQUITY	054802103	2324	67,856	SH	SOLE	1	67,856	
BADGER METER INC	EQUITY	056525108	160	3,880	SH	SOLE	1	3,880	
BAKER HUGHES INC	EQUITY	057224107	21	411	SH	DEFINED	2		411
BAKER HUGHES, INC.	EQUITY	057224107	15842	309,660	SH	SOLE	1	309,660	
BALCHEM CORP	EQUITY	057665200	160	5,317	SH	SOLE	1	5,317	
BALDOR ELECTRIC CO.	EQUITY	057741100	557	22,920	SH	SOLE	1	22,920	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	125	5,187	SH	SOLE	1	5,187	
BALL CORP	EQUITY	058498106	5	138	SH	DEFINED	2		138
BALL CORP.	EQUITY	058498106	1807	50,252	SH	SOLE	1	50,252	
BANC CORP	EQUITY	059448103	98	9,251	SH	SOLE	1	9,251	
BANCFIRST CORP.	EQUITY	05945F103	236	2,712	SH	SOLE	1	2,712	
BANCOLOMBIA S.A.-SPONS ADR	EQUITY	059681102	1719	107,500	SH	SOLE	1	107,500	
BANCORP INC/THE	EQUITY	05969A105	109	6,249	SH	SOLE	1	6,249	
BANCORPSOUTH, INC.	EQUITY	059692103	1276	54,076	SH	SOLE	1	54,076	
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	126	6,474	SH	SOLE	1	6,474	
BANDAG, INC.	EQUITY	059815100	1638	35,576	SH	SOLE	1	35,576	
BANK AMER CORP	EQUITY	060505104	29703	651,234	SH	DEFINED	2		651,234
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	573	30,252	SH	SOLE	1	30,252	
BANK MUTUAL CORP	EQUITY	063750103	437	39,522	SH	SOLE	1	39,522	
BANK NEW YORK INC	EQUITY	064057102	27	932	SH	DEFINED	2		932
BANK OF AMERICA CORP	EQUITY	060505104	119658	2,623,504	SH	SOLE	1	2,623,504	
BANK OF GRANITE CORP.	EQUITY	062401104	175	9,119	SH	SOLE	1	9,119	
BANK OF HAWAII CORP	EQUITY	062540109	4801	94,610	SH	SOLE	1	94,610	
BANK OF MONTREAL	EQUITY	063671101	7743	166,400	SH	Defined	1	0	166,400
BANK OF NEW YORK CO., INC.	EQUITY	064057102	39465	1,371,252	SH	SOLE	1	1,371,252	
BANK OF NOVA SCOTIA	EQUITY	064149107	8263	249,800	SH	Defined	1	0	249,800
BANK OF THE OZARKS INC	EQUITY	063904106	258	7,844	SH	SOLE	1	7,844	
BANKRATE INC	EQUITY	06646V108	132	6,550	SH	SOLE	1	6,550	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	484	17,888	SH	SOLE	1	17,888	
BANNER CORPORATION	EQUITY	06652V109	203	7,240	SH	SOLE	1	7,240	
BANTA CORP.	EQUITY	066821109	2782	61,339	SH	SOLE	1	61,339	
BARD C R INC	EQUITY	067383109	9	129	SH	DEFINED	2		129
BARNES & NOBLE, INC.	EQUITY	067774109	4419	113,886	SH	SOLE	1	113,886	
BARNES GROUP, INC.	EQUITY	067806109	399	12,042	SH	SOLE	1	12,042	
BARR PHARMACEUTICALS INC	EQUITY	068306109	8147	167,142	SH	SOLE	1	167,142	
BARRIER THERAPEUTICS INC	EQUITY	06850R108	80	10,148	SH	SOLE	1	10,148	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	135	7,153	SH	SOLE	1	7,153	
BAUSCH & LOMB, INC.	EQUITY	071707103	2021	24,348	SH	SOLE	1	24,348	
BAUSCH + LOMB INC	EQUITY	071707103	6	71	SH	DEFINED	2		71
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	9900	266,857	SH	SOLE	1	266,857	
BAXTER INTL INC	EQUITY	071813109	27	737	SH	DEFINED	2		737
BB+T CORP	EQUITY	054937107	26	658	SH	DEFINED	2		658
BBT CORP.	EQUITY	054937107	9439	236,148	SH	SOLE	1	236,148	
BE AEROSPACE, INC.	EQUITY	073302101	615	39,378	SH	SOLE	1	39,378	
BEA SYSTEMS, INC.	EQUITY	073325102	298	33,886	SH	SOLE	1	33,886	
BEACON ROOFING SUPPLY INC	EQUITY	073685109	300	11,404	SH	SOLE	1	11,404	
BEAR STEARNS COS	EQUITY	073902108	7330	70,517	SH	SOLE	1	70,517	
BEAR STEARNS COS INC	EQUITY	073902108	15	143	SH	DEFINED	2		143
BEARINGPOINT INC	EQUITY	074002106	929	126,749	SH	SOLE	1	126,749	

BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	74	5,140	SH	SOLE	1	5,140	
BEAZER HOMES USA INC COM	EQUITY	07556Q105	1	10100	SH	SOLE	3	10100	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	59	1,030	SH	SOLE	1	1,030	
BEBE STORES, INC.	EQUITY	075571109	10	392	SH	SOLE	1	392	
BECKMAN COULTER, INC.	EQUITY	075811109	7081	111,383	SH	SOLE	1	111,383	
BECTON DICKINSON + CO	EQUITY	075887109	12629	240,698	SH	DEFINED	2		240,698
BECTON, DICKINSON AND CO.	EQUITY	075887109	5748	109,552	SH	SOLE	1	109,552	
BED BATH & BEYOND, INC.	EQUITY	075896100	9259	221,624	SH	SOLE	1	221,624	
BED BATH + BEYOND INC	EQUITY	075896100	15	362	SH	DEFINED	2		362
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	259	11,240	SH	SOLE	1	11,240	
BEI TECHNOLOGIES INC	EQUITY	05538P104	215	8,059	SH	SOLE	1	8,059	
BEL FUSE INC. CLASS B	EQUITY	077347300	242	7,929	SH	SOLE	1	7,929	
BELDEN CDT INC	EQUITY	077454106	690	32,545	SH	SOLE	1	32,545	
BELL MICROPRODUCTS INC	EQUITY	078137106	188	20,012	SH	SOLE	1	20,012	
BELL MICROPRODUCTS INC COM	EQUITY	078137106	2	189300	SH	SOLE	3	189300	
BELLSOUTH CORP	EQUITY	079860102	58	2,193	SH	DEFINED	2		2,193
Bellsouth Corp	EQUITY	079860102	399	15,000	SH	SOLE	4	15,000	
BELLSOUTH CORP.	EQUITY	079860102	71399	2,687,202	SH	SOLE	1	2,687,202	
BELO CORP.	EQUITY	080555105	4625	192,957	SH	SOLE	1	192,957	
BEMIS CO INC	EQUITY	081437105	10682	402,473	SH	DEFINED	2		402,473
BEMIS CO., INC.	EQUITY	081437105	1307	49,242	SH	SOLE	1	49,242	
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	876	28,793	SH	SOLE	1	28,793	
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	2	54800	SH	SOLE	3	54800	
BENTLEY PHARMACEUTICAL	EQUITY	082657107	138	12,608	SH	SOLE	1	12,608	
BERKSHIRE HATHAWAY INC	EQUITY	084670207	28	10	SH	DEFINED	2		10
BERKSHIRE HILLS BANCOR	EQUITY	084680107	120	3,610	SH	SOLE	1	3,610	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	626	11,843	SH	SOLE	1	11,843	
BEST BUY CO INC	EQUITY	086516101	24	354	SH	DEFINED	2		354
BEST BUY CO., INC.	EQUITY	086516101	46037	671,581	SH	SOLE	1	671,581	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	964	75,635	SH	SOLE	1	75,635	
BEVERY HILLS BANCORP INC	EQUITY	087866109	104	9,483	SH	SOLE	1	9,483	
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	117	13,711	SH	SOLE	1	13,711	
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	398	14,034	SH	SOLE	1	14,034	
BIG LOTS INC	EQUITY	089302103	2	138	SH	DEFINED	2		138
BIG LOTS INC.	EQUITY	089302103	2189	165,356	SH	SOLE	1	165,356	
BILL BARRETT CORP	EQUITY	06846N104	266	8,992	SH	SOLE	1	8,992	
BILL BARRETT CORP.	EQUITY	06846N104	2	65281	SH	SOLE	3	65281	1917
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	205	14,516	SH	SOLE	1	14,516	
BIOENVISION INC	EQUITY	09059N100	203	27,930	SH	SOLE	1	27,930	
BIOGEN IDEC INC	EQUITY	09062X103	324	9,414	SH	DEFINED	2		9,414
BIOGEN IDEC INC	EQUITY	09062X103	6280	182,293	SH	SOLE	1	182,293	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	724	96,700	SH	DEFINED	2		96,700
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	334	44,650	SH	SOLE	1	44,650	
BIOMED REALTY TRUST INC	EQUITY	09063H107	571	23,934	SH	SOLE	1	23,934	
BIOMET INC	EQUITY	090613100	589	16,998	SH	DEFINED	2		16,998
BIOMET, INC.	EQUITY	090613100	4712	136,072	SH	SOLE	1	136,072	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	719	12,148	SH	SOLE	1	12,148	
BIO-REFERENCE LABS INC	EQUITY	09057G602	97	7,001	SH	SOLE	1	7,001	
BIOSITE INC.	EQUITY	090945106	642	11,671	SH	SOLE	1	11,671	
BIOSYS INC	EQUITY	09069N108	153	25,517	SH	SOLE	1	25,517	
BISYS GROUP, INC.	EQUITY	055472104	3257	217,988	SH	SOLE	1	217,988	
BJ SERVICES CO.	EQUITY	055482103	3836	73,102	SH	SOLE	1	73,102	

BJ SVCS CO	EQUITY	055482103	11	204	SH	DEFINED	2		204
BJ'S RESTAURANTS INC	EQUITY	09180C106	202	9,908	SH	SOLE	1	9,908	
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	4019	123,703	SH	SOLE	1	123,703	
BKF CAPITAL GROUP INC	EQUITY	05548G102	178	4,698	SH	SOLE	1	4,698	
BLACK & DECKER CORP.	EQUITY	091797100	8918	99,257	SH	SOLE	1	99,257	
BLACK + DECKER CORPORATION	EQUITY	091797100	9	102	SH	DEFINED	2		102
BLACK BOX CORP.	EQUITY	091826107	412	11,633	SH	SOLE	1	11,633	
BLACK HILLS CORP.	EQUITY	092113109	2962	80,382	SH	SOLE	1	80,382	
BLACKBAUD INC	EQUITY	09227Q100	96	7,120	SH	SOLE	1	7,120	
BLACKBOARD INC	EQUITY	091935502	300	12,558	SH	SOLE	1	12,558	
BLACKROCK INC	EQUITY	09247X101	31	388	SH	SOLE	1	388	
BLAIR CORP	EQUITY	092828102	225	5,697	SH	SOLE	1	5,697	
BLOCK FINANCIAL CORP	EQUITY	093671105	4344	74,444	SH	SOLE	1	74,444	
BLOCK H + R INC	EQUITY	093671105	12	207	SH	DEFINED	2		207
BLOCKBUSTER INC -CLA	EQUITY	093679108	1199	131,521	SH	SOLE	1	131,521	
BLOUNT INTERNATIONAL INC	EQUITY	095180105	344	20,595	SH	SOLE	1	20,595	
BLUE COAT SYSTEMS INC	EQUITY	095347508	217	7,250	SH	SOLE	1	7,250	
BLUE NILE INC	EQUITY	09578R103	334	10,225	SH	SOLE	1	10,225	
BLUE NILE INC	EQUITY	09578R103	1804	55,200	SH	DEFINED	2		55,200
BLUEGREEN CORP	EQUITY	096231105	249	14,316	SH	SOLE	1	14,316	
BLUELINX HOLDINGS INC	EQUITY	09624H109	71	6,715	SH	SOLE	1	6,715	
BLYTH INC.	EQUITY	09643P108	2273	81,047	SH	SOLE	1	81,047	
BMC SOFTWARE INC	EQUITY	055921100	5	262	SH	DEFINED	2		262
BMC SOFTWARE, INC.	EQUITY	055921100	1815	101,117	SH	SOLE	1	101,117	
BOB EVANS FARMS, INC.	EQUITY	096761101	2041	87,428	SH	SOLE	1	87,428	
BOEING CO	EQUITY	097023105	136	2,083	SH	DEFINED	2		2,083
Boeing Co	EQUITY	097023105	2640	40,000	SH	SOLE	4	40,000	
BOEING CO.	EQUITY	097023105	27235	412,647	SH	SOLE	1	412,647	
BOIS D' ARC ENERGY INC	EQUITY	09738U103	137	9,305	SH	SOLE	1	9,305	
BOK FINANCIAL CORP.	EQUITY	05561Q201	26	562	SH	SOLE	1	562	
BOMBAY CO INC	EQUITY	097924104	141	24,821	SH	SOLE	1	24,821	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	3132	94,974	SH	SOLE	1	94,974	
BON-TON STORES INC/THE	EQUITY	09776J101	86	4,436	SH	SOLE	1	4,436	
BORDERS GROUP, INC.	EQUITY	099709107	3252	128,477	SH	SOLE	1	128,477	
BORG WARNER INC	EQUITY	099724106	5471	101,943	SH	SOLE	1	101,943	
BORLAND SOFTWARE CORP.	EQUITY	099849101	377	54,961	SH	SOLE	1	54,961	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	150	6,674	SH	SOLE	1	6,674	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	488	19,354	SH	SOLE	1	19,354	
BOSTON PROPERTIES INC	EQUITY	101121101	706	10,081	SH	SOLE	1	10,081	
BOSTON PROPERTIES INC COM	EQUITY	101121101	1	7710	SH	SOLE	3	7710	7710
BOSTON SCIENTIFIC CORP	EQUITY	101137107	456	16,906	SH	DEFINED	2		16,906
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	9092	336,730	SH	SOLE	1	336,730	
BOTTOMLINE TECH DEL COM	EQUITY	101388106	1	90000	SH	SOLE	3	90000	
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388106	133	8,893	SH	SOLE	1	8,893	
BOWATER, INC.	EQUITY	102183100	4522	139,682	SH	SOLE	1	139,682	
BOWNE & CO., INC.	EQUITY	103043105	342	23,619	SH	SOLE	1	23,619	
BOYD GAMING CORP	EQUITY	103304101	1212	23,700	SH	DEFINED	2		23,700
BOYD GAMING CORP.	EQUITY	103304101	6155	120,380	SH	SOLE	1	120,380	
BOYKIN LODGING CO.	EQUITY	103430104	162	12,112	SH	SOLE	1	12,112	
BRADY CORP.	EQUITY	104674106	883	28,476	SH	SOLE	1	28,476	
BRANDYWINE REALTY TRUST	EQUITY	105368203	1301	42,443	SH	SOLE	1	42,443	
BRASKEM SA-SPON ADR	EQUITY	105532105	1209	72,022	SH	SOLE	1	72,022	

BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	209	4,983	SH	SOLE	1	4,983		
BRIGGS & STRATTON CORP.	EQUITY	109043109	1234	35,641	SH	SOLE	1	35,641		
BRIGHAM EXPLORATION CO	EQUITY	109178103	160	17,551	SH	SOLE	1	17,551		
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	2	45406	SH	SOLE	3	45406		
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	762	18,705	SH	SOLE	1	18,705		
BRIGHTPOINT INC	EQUITY	109473405	278	12,522	SH	SOLE	1	12,522		
BRIGHTPOINT INC COM NEW	EQUITY	109473405	3	134900	SH	SOLE	3	134900		
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	6394	159,640	SH	SOLE	1	159,640		
BRINK'S CO/THE	EQUITY	109696104	3636	101,000	SH	SOLE	1	101,000		
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	11559	462,708	SH	DEFINED	2		462,708	
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37892	1,516,885	SH	SOLE	1	1,516,885		
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	219	11,989	SH	SOLE	1	11,989		
BROADCOM CORP	EQUITY	111320107	12	344	SH	DEFINED	2		344	
BROADCOM CORP CL A	EQUITY	111320107	1	40217	SH	SOLE	3	40217		1384
BROADCOM CORP.	EQUITY	111320107	10461	294,422	SH	SOLE	1	294,422		
BROADWING CORP	EQUITY	11161E101	208	45,021	SH	SOLE	1	45,021		
BROCADE COMMUNICATION	EQUITY	111621108	720	185,490	SH	SOLE	1	185,490		
BROOKFIELD HOMES CORP	EQUITY	112723101	462	10,123	SH	SOLE	1	10,123		
BROOKLINE BANCORP INC	EQUITY	11373M107	693	42,595	SH	SOLE	1	42,595		
BROOKS AUTOMATION INC	EQUITY	114340102	464	31,270	SH	SOLE	1	31,270		
BROOKSTONE INC	EQUITY	114537103	266	14,068	SH	SOLE	1	14,068		
BROWN & BROWN INC	EQUITY	115236101	5031	111,947	SH	SOLE	1	111,947		
BROWN FORMAN CORP	EQUITY	115637209	14602	241,507	SH	DEFINED	2		241,507	
BROWN SHOE COMANY, INC.	EQUITY	115736100	494	12,616	SH	SOLE	1	12,616		
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	4313	71,342	SH	SOLE	1	71,342		
BRUKER BIOSCIENCES CORP	EQUITY	116794108	103	25,835	SH	SOLE	1	25,835		
BRUNSWICK CORP	EQUITY	117043109	5	119	SH	DEFINED	2		119	
BRUNSWICK CORP.	EQUITY	117043109	2392	55,207	SH	SOLE	1	55,207		
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	189	13,282	SH	SOLE	1	13,282		
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	169	21,260	SH	SOLE	1	21,260		
BUCKLE, INC.	EQUITY	118440106	236	5,326	SH	SOLE	1	5,326		
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	533	14,040	SH	SOLE	1	14,040		
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	3	68300	SH	SOLE	3	68300		
BUFFALO WILD WINGS INC	EQUITY	119848109	149	4,778	SH	SOLE	1	4,778		
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	155	6,605	SH	SOLE	1	6,605		
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	666	9,612	SH	SOLE	1	9,612		
BUILDING MATLS HLDG CP COM	EQUITY	120113105	1	18300	SH	SOLE	3	18300		
BUNGE LIMITED	EQUITY	G16962105	3956	62,400	SH	SOLE	1	62,400		
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	489	11,468	SH	SOLE	1	11,468		
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	7663	162,770	SH	SOLE	1	162,770		
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	21	450	SH	DEFINED	2		450	
BURLINGTON RES INC	EQUITY	122014103	26	463	SH	DEFINED	2		463	
BURLINGTON RESOURCES, INC.	EQUITY	122014103	9579	173,413	SH	SOLE	1	173,413		
C & D TECHNOLOGIES, INC.	EQUITY	124661109	161	17,509	SH	SOLE	1	17,509		
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	9292	159,648	SH	SOLE	1	159,648		
C. R. BARD, INC.	EQUITY	067383109	3253	48,909	SH	SOLE	1	48,909		
CABELA'S INC-CL A	EQUITY	126804301	455	21,289	SH	SOLE	1	21,289		
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	120	3,725	SH	SOLE	1	3,725		
CABOT CORP.	EQUITY	127055101	3756	113,819	SH	SOLE	1	113,819		
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1770	61,060	SH	SOLE	1	61,060		
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	1173	33,797	SH	SOLE	1	33,797		
CACHE INC	EQUITY	127150308	142	8,517	SH	SOLE	1	8,517		

CACI INTERNATIONAL	EQUITY	127190304	39	621	SH	SOLE	1	621	
CACI INTL INC CL A	EQUITY	127190304	3	41473	SH	SOLE	3	41473	1171
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6760	494,868	SH	SOLE	1	494,868	
CAKTRONICS INC	EQUITY	234264109	207	10,359	SH	SOLE	1	10,359	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	1401	26,746	SH	SOLE	1	26,746	
CALAMOS ASSET MANAGEMENT	EQUITY	12811R104	6	204960	SH	SOLE	3	204960	1917
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	446	16,358	SH	SOLE	1	16,358	
CALGON CARBON CORP.	EQUITY	129603106	207	23,343	SH	SOLE	1	23,343	
CALIFORNIA COASTAL COMM INC	EQUITY	129915203	186	5,418	SH	SOLE	1	5,418	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	364	13,335	SH	SOLE	1	13,335	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	448	11,930	SH	SOLE	1	11,930	
CALIPER LIFE SCIENCES INC	EQUITY	130872104	106	18,926	SH	SOLE	1	18,926	
CALLAWAY GOLF CO.	EQUITY	131193104	2762	179,002	SH	SOLE	1	179,002	
CALLON PETROLEUM CO.	EQUITY	13123X102	128	8,658	SH	SOLE	1	8,658	
CALPINE CORP	EQUITY	131347106	2	647	SH	DEFINED	2		647
CALPINE CORP.	EQUITY	131347106	4180	1,229,317	SH	SOLE	1	1,229,317	
CAMBREX CORP.	EQUITY	132011107	347	18,233	SH	SOLE	1	18,233	
CAMDEN NATL CORP	EQUITY	133034108	173	5,278	SH	SOLE	1	5,278	
CAMDEN POPERTY TRUST	EQUITY	133131102	277	5,160	SH	SOLE	1	5,160	
CAMPBELL SOUP CO	EQUITY	134429109	12	394	SH	DEFINED	2		394
CAMPBELL SOUP CO.	EQUITY	134429109	4602	149,560	SH	SOLE	1	149,560	
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	600	9,700	SH	Defined	1	0	9,700
CANDELA CORP	EQUITY	136907102	163	15,600	SH	SOLE	1	15,600	
CANTEL MEDICAL CORP	EQUITY	138098108	127	7,782	SH	SOLE	1	7,782	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	1153	30,208	SH	SOLE	1	30,208	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	260	6,427	SH	SOLE	1	6,427	
CAPITAL CORP OF THE WEST	EQUITY	140065202	178	6,414	SH	SOLE	1	6,414	
CAPITAL CROSSING BANK	EQUITY	140071101	139	4,067	SH	SOLE	1	4,067	
CAPITAL LEASE FUNDING INC	EQUITY	140288101	181	16,714	SH	SOLE	1	16,714	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	20093	226,265	SH	SOLE	1	226,265	
CAPITAL ONE FINL CORP	EQUITY	14040H105	26663	333,248	SH	DEFINED	2		333,248
CAPITAL SOURCE INC.	EQUITY	14055X102	1	35504	SH	SOLE	3	35504	1704
CAPITAL SOUTHWEST CORP	EQUITY	140501107	171	1,908	SH	SOLE	1	1,908	
CAPITAL TRUST-CL A	EQUITY	14052H506	277	8,281	SH	SOLE	1	8,281	
CAPITALSOURCE INC	EQUITY	14055X102	29	1,485	SH	SOLE	1	1,485	
CAPITALSOURCE INC	EQUITY	14055X102	3180	162,000	SH	DEFINED	2		162,000
CAPITOL BANCORP LTD	EQUITY	14056D105	289	8,607	SH	SOLE	1	8,607	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	1042	30,209	SH	SOLE	1	30,209	
CAPTIVA SOFTWARE CORP COM	EQUITY	14073T109	1	82700	SH	SOLE	3	82700	
CARACO PHARM LABS INC	EQUITY	14075T107	57	6,647	SH	SOLE	1	6,647	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	209	19,870	SH	SOLE	1	19,870	
CARBO CERAMICS INC	EQUITY	140781105	709	8,982	SH	SOLE	1	8,982	
CARDINAL FINANCIAL CORP	EQUITY	14149F109	149	15,910	SH	SOLE	1	15,910	
CARDINAL HEALTH INC	EQUITY	14149Y108	513	8,916	SH	DEFINED	2		8,916
CARDINAL HEALTH INC	EQUITY	14149Y108	10663	185,186	SH	SOLE	1	185,186	
CAREER EDUCATION CORP	EQUITY	141665109	7021	191,790	SH	SOLE	1	191,790	
CAREMARK RX INC	EQUITY	141705103	24	546	SH	DEFINED	2		546
CAREMARK RX INC	EQUITY	141705103	16284	365,769	SH	SOLE	1	365,769	
CAREMARK RX INC COM	EQUITY	141705103	4	90695	SH	SOLE	3	90695	3126
CARLISLE COS INC.	EQUITY	142339100	3853	56,148	SH	SOLE	1	56,148	
CARMAX INC	EQUITY	143130102	5001	187,666	SH	SOLE	1	187,666	
CARMIKE CINEMAS INC	EQUITY	143436400	261	8,503	SH	SOLE	1	8,503	

CARNIVAL CORP	EQUITY	143658300	12421	227,694	SH	SOLE	1	227,694	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	880	16,990	SH	SOLE	1	16,990	
CARRAMERICA REALTY C	EQUITY	144418100	196	5,425	SH	SOLE	1	5,425	
CARRIZO OIL & GAS INC	EQUITY	144577103	221	12,974	SH	SOLE	1	12,974	
CARTER INC	EQUITY	146229109	1905	32,624	SH	SOLE	1	32,624	
CASCADE BANCORP	EQUITY	147154108	245	11,633	SH	SOLE	1	11,633	
CASCADE CORP	EQUITY	147195101	365	8,447	SH	SOLE	1	8,447	
CASCADE NAT GAS CORP COM	EQUITY	147339105	161	7,847	SH	SOLE	1	7,847	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	160	13,354	SH	SOLE	1	13,354	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	687	34,660	SH	SOLE	1	34,660	
CASH AMERICA INTERNATIONAL	EQUITY	147540100	407	20,238	SH	SOLE	1	20,238	
CASTLE A. M. & CO.	EQUITY	148411101	112	7,248	SH	SOLE	1	7,248	
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	131	17,947	SH	SOLE	1	17,947	
CATALINA MARKETING CORP	EQUITY	148867104	808	31,800	SH	DEFINED	2		31,800
CATALINA MARKETING CORP.	EQUITY	148867104	3068	120,738	SH	SOLE	1	120,738	
CATAPULT COMM CORP	EQUITY	149016107	116	6,774	SH	SOLE	1	6,774	
CATELLUS DEVELOPMENT	EQUITY	149113102	325	9,905	SH	SOLE	1	9,905	
CATELLUS DEVELOPMENT CORP	EQUITY	149113102		7300	SH	SOLE	3	7300	7300
Caterpillar	EQUITY	149123101	2192	23,000	SH	SOLE	4	23,000	
CATERPILLAR INC	EQUITY	149123101	39	409	SH	DEFINED	2		409
CATERPILLAR, INC.	EQUITY	149123101	22304	234,016	SH	SOLE	1	234,016	
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	1055	31,417	SH	SOLE	1	31,417	
CATO CORP. CLASS A	EQUITY	149205106	436	21,107	SH	SOLE	1	21,107	
CB RICHARD ELLIS GROUP CL A	EQUITY	124977101	4	99686	SH	SOLE	3	99686	2130
CB RICHARD ELLIS GROUP INC-A	EQUITY	124977101	43	986	SH	SOLE	1	986	
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	233	5,413	SH	SOLE	1	5,413	
CBRL GROUP, INC.	EQUITY	12489V106	3282	84,456	SH	SOLE	1	84,456	
CCC INFORMATION SERVICES	EQUITY	124870109	139	5,787	SH	SOLE	1	5,787	
C-COR INC.	EQUITY	125010108	226	32,973	SH	SOLE	1	32,973	
CDI CORP.	EQUITY	125071100	189	8,641	SH	SOLE	1	8,641	
CDW CORP	EQUITY	12512N105	7756	136,186	SH	SOLE	1	136,186	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	1021	24,269	SH	SOLE	1	24,269	
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	205	13,921	SH	SOLE	1	13,921	
CELANESE CORP-SERIES A	EQUITY	150870103	20	1,230	SH	SOLE	1	1,230	
CELEBRATE EXPRESS INC.	EQUITY	15100A104	2	135200	SH	SOLE	3	135200	
CELERA GENOMICS GROU	EQUITY	038020202	559	50,939	SH	SOLE	1	50,939	
CELGENE CORP	EQUITY	151020104	141	3,460	SH	SOLE	1	3,460	
CELGENE CORP	EQUITY	151020104	1223	30,000	SH	DEFINED	2		30,000
CELL GENESYS, INC.	EQUITY	150921104	168	31,365	SH	SOLE	1	31,365	
CELL THERAPEUTICS, INC.	EQUITY	150934107	121	44,603	SH	SOLE	1	44,603	
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	4098	96,600	SH	SOLE	1	96,600	
CENDANT CORP	EQUITY	151313103	28	1,263	SH	DEFINED	2		1,263
CENDANT CORP.	EQUITY	151313103	10167	454,493	SH	SOLE	1	454,493	
CENTENE CORP DEL	EQUITY	15135B101	970	28,891	SH	SOLE	1	28,891	
CENTENE CORP.	EQUITY	15135B101	4	108359	SH	SOLE	3	108359	2343
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	211	15,219	SH	SOLE	1	15,219	
CENTER FINANCIAL CORP	EQUITY	15146E102	191	7,702	SH	SOLE	1	7,702	
CENTERPOINT ENERGY INC	EQUITY	15189T107	5	350	SH	DEFINED	2		350
CENTERPOINT ENERGY INC	EQUITY	15189T107	16827	1,273,774	SH	SOLE	1	1,273,774	
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	202	4,772	SH	SOLE	1	4,772	
CENTEX CORP	EQUITY	152312104	11	151	SH	DEFINED	2		151
CENTEX CORP COM	EQUITY	152312104	1	18338	SH	SOLE	3	18338	586

CENTEX CORP.	EQUITY	152312104	4129	58,429	SH	SOLE	1	58,429	
CENTRAL COAST BANCORP	EQUITY	153145107	144	7,968	SH	SOLE	1	7,968	
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	353	9,452	SH	SOLE	1	9,452	
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	3	74400	SH	SOLE	3	74400	
CENTRAL GARDEN & PET C	EQUITY	153527106	655	13,327	SH	SOLE	1	13,327	
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	746	20,968	SH	SOLE	1	20,968	
CENTRAL PARKING CORP.	EQUITY	154785109	191	13,863	SH	SOLE	1	13,863	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	157	8,460	SH	SOLE	1	8,460	
CENTURY ALUMINUM CO.	EQUITY	156431108	320	15,678	SH	SOLE	1	15,678	
CENTURY BUSINESS SERVICES	EQUITY	156490104	170	42,010	SH	SOLE	1	42,010	
CENTURY CASINOS INC COM	EQUITY	156492100	2	300000	SH	SOLE	3	300000	
CENTURYTEL INC	EQUITY	156700106	6	163	SH	DEFINED	2		163
CENTURYTEL, INC.	EQUITY	156700106	2342	67,624	SH	SOLE	1	67,624	
CENVEO INC	EQUITY	15670S105	256	33,896	SH	SOLE	1	33,896	
CEPHALON INC	EQUITY	156708109	418	10,500	SH	DEFINED	2		10,500
CEPHALON INC	EQUITY	156708109	4159	104,504	SH	SOLE	1	104,504	
CEPHEID	EQUITY	15670R107	215	29,330	SH	SOLE	1	29,330	
CERADYNE INC	EQUITY	156710105	407	16,924	SH	SOLE	1	16,924	
CERES GROUP INC	EQUITY	156772105	145	23,874	SH	SOLE	1	23,874	
CERIDIAN CORP	EQUITY	156779100	5260	270,043	SH	SOLE	1	270,043	
CERNER CORP	EQUITY	156782104	41	596	SH	SOLE	1	596	
CERNER CORP	EQUITY	156782104	1890	27,800	SH	DEFINED	2		27,800
CERTEGY INC	EQUITY	156880106	4257	111,382	SH	SOLE	1	111,382	
CH ENERGY GROUP INC.	EQUITY	12541M102	2357	48,478	SH	SOLE	1	48,478	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	520	52,284	SH	SOLE	1	52,284	
CHARLES & COLVARD LTD	EQUITY	159765106	207	8,438	SH	SOLE	1	8,438	
CHARLES RIV LABORATORIES I	EQUITY	159864107	314	6,500	SH	DEFINED	2		6,500
CHARLES RIVER LABORATORIES	EQUITY	159864107	5801	120,230	SH	SOLE	1	120,230	
CHARLES SCHWAB	EQUITY	808513105	18	1,620	SH	DEFINED	2		1,620
CHARLES SCHWAB CORP.	EQUITY	808513105	5554	492,375	SH	SOLE	1	492,375	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	129	10,320	SH	SOLE	1	10,320	
CHARMING SHOPPES, INC.	EQUITY	161133103	772	82,769	SH	SOLE	1	82,769	
CHARTER COMMUNICATIONS INC	EQUITY	16117M107	2537	2,150,000	SH	DEFINED	2		2,150,000
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	4401	3,729,929	SH	SOLE	1	3,729,929	
CHARTER FINL CORP WEST	EQUITY	16122M100	95	2,709	SH	SOLE	1	2,709	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1362	62,027	SH	SOLE	1	62,027	
CHATTEM INC	EQUITY	162456107	509	12,288	SH	SOLE	1	12,288	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	324	16,340	SH	SOLE	1	16,340	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	5211	152,983	SH	SOLE	1	152,983	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	463	26,140	SH	SOLE	1	26,140	
CHEESECAKE FACTORY	EQUITY	163072101	4880	140,519	SH	SOLE	1	140,519	
CHEMED CORP.	EQUITY	16359R103	714	17,473	SH	SOLE	1	17,473	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	576	17,402	SH	SOLE	1	17,402	
CHENIERE ENERGY INC	EQUITY	16411R208	1029	33,080	SH	SOLE	1	33,080	
CHEROKEE INC DEL NEW	EQUITY	16444H102	168	4,849	SH	SOLE	1	4,849	
CHESAPEAKE CORP.	EQUITY	165159104	285	13,612	SH	SOLE	1	13,612	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	180	7,890	SH	SOLE	1	7,890	
CHEVRON CORP	EQUITY	166764100	18933	338,533	SH	DEFINED	2		338,533
CHEVRON CORPORATION	EQUITY	166764100	70001	1,251,808	SH	SOLE	1	1,251,808	
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	210	710	SH	SOLE	1	710	
CHICOS FAS INC COM	EQUITY	168615102	1	23412	SH	SOLE	3	23412	1143
CHICOS'S FAS INC.	EQUITY	168615102	11136	324,842	SH	SOLE	1	324,842	

CHILDREN'S PLACE, INC.	EQUITY	168905107	678	14,523	SH	SOLE	1	14,523	
CHINA ENERGY SAVINGS TECHNOL	EQUITY	16938W102	9	921	SH	SOLE	1	921	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	3714	199,790	SH	SOLE	1	199,790	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	2645	67,780	SH	SOLE	1	67,780	
CHIQUITA BRANDS INTL	EQUITY	170032809	791	28,809	SH	SOLE	1	28,809	
CHIRON CORP	EQUITY	170040109	6	182	SH	DEFINED	2		182
CHIRON CORP.	EQUITY	170040109	2922	83,751	SH	SOLE	1	83,751	
CHITTENDEN CORP.	EQUITY	170228100	872	32,055	SH	SOLE	1	32,055	
CHOICE HOTELS INTL INC.	EQUITY	169905106	24	370	SH	SOLE	1	370	
CHOICEPOINT INC.	EQUITY	170388102	6503	162,371	SH	SOLE	1	162,371	
CHOLESTECH CORP COM	EQUITY	170393102	2	204300	SH	SOLE	3	204300	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	451	24,719	SH	SOLE	1	24,719	
CHUBB CORP	EQUITY	171232101	5739	67,038	SH	DEFINED	2		67,038
CHUBB CORP.	EQUITY	171232101	47064	549,745	SH	SOLE	1	549,745	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	4138	114,317	SH	SOLE	1	114,317	
CHURCHILL DOWNS, INC.	EQUITY	171484108	228	5,368	SH	SOLE	1	5,368	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	104	5,500	SH	SOLE	1	5,500	
CIA CERVECERIA UNIDAS-ADR	EQUITY	204429104	389	16,200	SH	SOLE	1	16,200	
CIA SANEAMENTO BASICODE-ADR	EQUITY	20441A102	2201	146,226	SH	SOLE	1	146,226	
CIBER, INC.	EQUITY	171638102	293	36,742	SH	SOLE	1	36,742	
CIENA CORP	EQUITY	171779101	1	690	SH	DEFINED	2		690
CIENA CORP.	EQUITY	171779101	1347	644,337	SH	SOLE	1	644,337	
CIGNA CORP	EQUITY	125509109	391	3,653	SH	DEFINED	2		3,653
CIGNA CORP.	EQUITY	125509109	10757	100,502	SH	SOLE	1	100,502	
CIMAREX ENERGY CO	EQUITY	171798101	2185	56,151	SH	SOLE	1	56,151	
CINCINNATI BELL INC	EQUITY	171871106	4273	993,710	SH	SOLE	1	993,710	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3030	76,584	SH	SOLE	1	76,584	
CINCINNATI FINL CORP	EQUITY	172062101	8	200	SH	DEFINED	2		200
CINERGY CORP	EQUITY	172474108	11	236	SH	DEFINED	2		236
CINERGY CORP.	EQUITY	172474108	24393	544,242	SH	SOLE	1	544,242	
CINTAS CORP	EQUITY	172908105	7	185	SH	DEFINED	2		185
CINTAS CORP.	EQUITY	172908105	3361	87,060	SH	SOLE	1	87,060	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	266	10,801	SH	SOLE	1	10,801	
CIRCUIT CITY STORES INC	EQUITY	172737108	4	232	SH	DEFINED	2		232
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1508	87,226	SH	SOLE	1	87,226	
CIRRUS LOGIC, INC.	EQUITY	172755100	312	58,780	SH	SOLE	1	58,780	
CISCO SYS INC	EQUITY	17275R102	17265	903,495	SH	DEFINED	2		903,495
CISCO SYS INC COM	EQUITY	17275R102		15800	SH	SOLE	3	15800	
Cisco Systems Inc	EQUITY	17275R102	1145	60,000	SH	SOLE	4	60,000	
CISCO SYSTEMS, INC.	EQUITY	17275R102	91646	4,803,269	SH	SOLE	1	4,803,269	
CIT GROUP INC	EQUITY	125581108	4158	96,762	SH	SOLE	1	96,762	
CIT GROUP INC NEW	EQUITY	125581108	11	249	SH	DEFINED	2		249
CITADEL BROADCASTING CORP	EQUITY	17285T106	347	30,288	SH	SOLE	1	30,288	
CITI TRENDS INC	EQUITY	17306X102	51	2,795	SH	SOLE	1	2,795	
CITIGROUP INC	EQUITY	172967101	220590	4,771,583	SH	SOLE	1	4,771,583	
CITIGROUP INC	EQUITY	172967101	34094	737,502	SH	DEFINED	2		737,502
CITIZENS & NORTHERN CORP	EQUITY	172922106	177	5,672	SH	SOLE	1	5,672	
CITIZENS BANKING CORP.	EQUITY	174420109	901	29,824	SH	SOLE	1	29,824	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	6	411	SH	DEFINED	2		411
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	24531	1,825,247	SH	SOLE	1	1,825,247	
CITIZENS INC	EQUITY	174740100	133	21,775	SH	SOLE	1	21,775	
CITRIX SYS INC	EQUITY	177376100	4	203	SH	DEFINED	2		203

CITRIX SYSTEMS, INC.	EQUITY	177376100	1943	89,684	SH	SOLE	1	89,684	
CITY HOLDING CO.	EQUITY	177835105	419	11,486	SH	SOLE	1	11,486	
CITY NATIONAL CORP.	EQUITY	178566105	5848	81,546	SH	SOLE	1	81,546	
CITYBANK	EQUITY	17770A109	167	5,378	SH	SOLE	1	5,378	
CKE RESTAURANTS INC	EQUITY	12561E105	567	40,763	SH	SOLE	1	40,763	
CKX INC	EQUITY	12562M106	5	355	SH	SOLE	1	355	
CLAIRE'S STORES, INC.	EQUITY	179584107	4290	178,371	SH	SOLE	1	178,371	
CLARCOR, INC.	EQUITY	179895107	1041	35,590	SH	SOLE	1	35,590	
CLARK INC	EQUITY	181457102	160	11,173	SH	SOLE	1	11,173	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	117	3,887	SH	SOLE	1	3,887	
CLEAN HARBORS INC	EQUITY	184496107	226	10,444	SH	SOLE	1	10,444	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	19	613	SH	DEFINED	2		613
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	17807	575,733	SH	SOLE	1	575,733	
CLECO CORP	EQUITY	12561W105	743	34,466	SH	SOLE	1	34,466	
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	873	15,111	SH	SOLE	1	15,111	
CLICK COMMERCE INC	EQUITY	18681D208	131	5,708	SH	SOLE	1	5,708	
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	98	9,280	SH	SOLE	1	9,280	
CLOROX CO	EQUITY	189054109	12538	225,022	SH	DEFINED	2		225,022
CLOROX CO.	EQUITY	189054109	4103	73,629	SH	SOLE	1	73,629	
CMGI INC.	EQUITY	125750109	630	333,204	SH	SOLE	1	333,204	
CMS ENERGY CORP	EQUITY	125896100	4	258	SH	DEFINED	2		258
CMS ENERGY CORP.	EQUITY	125896100	14153	939,748	SH	SOLE	1	939,748	
CNA FINANCIAL CORP	EQUITY	126117100	20	712	SH	SOLE	1	712	
CNA SURETY CORP.	EQUITY	12612L108	160	10,789	SH	SOLE	1	10,789	
CNET NETWORKS INC.	EQUITY	12613R104	1050	89,404	SH	SOLE	1	89,404	
CNF INC.	EQUITY	12612W104	4252	94,692	SH	SOLE	1	94,692	
CNS INC	EQUITY	126136100	223	9,779	SH	SOLE	1	9,779	
COACH INC	EQUITY	189754104	6943	206,812	SH	SOLE	1	206,812	
COACH INC	EQUITY	189754104	7313	217,850	SH	DEFINED	2		217,850
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	123	9,806	SH	SOLE	1	9,806	
COASTAL FINL CORP DEL	EQUITY	19046E105	147	10,044	SH	SOLE	1	10,044	
COBIZ INC	EQUITY	190897108	184	10,131	SH	SOLE	1	10,131	
COCA COLA CO	EQUITY	191216100	30614	733,258	SH	DEFINED	2		733,258
COCA COLA ENTERPRISES INC	EQUITY	191219104	9	423	SH	DEFINED	2		423
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4764	216,463	SH	SOLE	1	216,463	
COCA-COLA BOTTLING CO.	EQUITY	191098102	162	3,213	SH	SOLE	1	3,213	
COCA-COLA CO.	EQUITY	191216100	54628	1,308,451	SH	SOLE	1	1,308,451	
COEUR D'ALENE MINES CORP	EQUITY	192108108	602	165,810	SH	SOLE	1	165,810	
COGENT COMMUNICATIONS GROUP	EQUITY	19239V302	33	4,912	SH	SOLE	1	4,912	
COGENT INC	EQUITY	19239Y108	444	15,549	SH	SOLE	1	15,549	
COGNEX CORP.	EQUITY	192422103	750	28,618	SH	SOLE	1	28,618	
COGNIZANT TECH SOLUTION	EQUITY	192446102	11900	252,488	SH	SOLE	1	252,488	
COHEN & STEERS INC	EQUITY	19247A100	119	5,793	SH	SOLE	1	5,793	
COHERENT, INC.	EQUITY	192479103	766	21,270	SH	SOLE	1	21,270	
COHU, INC.	EQUITY	192576106	300	14,952	SH	SOLE	1	14,952	
COINSTAR, INC	EQUITY	19259P300	397	17,546	SH	SOLE	1	17,546	
COLDWATER CREEK, INC.	EQUITY	193068103	612	24,563	SH	SOLE	1	24,563	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	195	6,258	SH	SOLE	1	6,258	
COLGATE PALMOLIVE CO	EQUITY	194162103	11513	230,674	SH	DEFINED	2		230,674
COLGATE-PALMOLIVE CO.	EQUITY	194162103	15046	301,458	SH	SOLE	1	301,458	
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	148	10,185	SH	SOLE	1	10,185	
COLONIAL BANCGROUP, INC.	EQUITY	195493309	6184	280,308	SH	SOLE	1	280,308	

COLONIAL PROPERTIES TRUST	EQUITY	195872106	1327	30,158	SH	SOLE	1	30,158	
COLONY BANKCORP	EQUITY	19623P101	114	3,782	SH	SOLE	1	3,782	
COLOR KINETICS INC	EQUITY	19624P100	96	9,015	SH	SOLE	1	9,015	
COLUMBIA BANCORP	EQUITY	197227101	139	3,821	SH	SOLE	1	3,821	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	266	10,811	SH	SOLE	1	10,811	
COLUMBIA SPORTSWEAR	EQUITY	198516106	20	409	SH	SOLE	1	409	
COMCAST CORP NEW	EQUITY	20030N101	5265	171,511	SH	DEFINED	2		171,511
COMCAST CORP-CL A	EQUITY	20030N101	31369	1,022,776	SH	SOLE	1	1,022,776	
COMERICA INC	EQUITY	200340107	12	203	SH	DEFINED	2		203
COMERICA, INC.	EQUITY	200340107	4494	77,747	SH	SOLE	1	77,747	
COMFORT SYS USA INC	EQUITY	199908104	179	27,242	SH	SOLE	1	27,242	
COMMERCE BANCORP INC	EQUITY	200519106	8834	291,471	SH	SOLE	1	291,471	
COMMERCE BANCSHARES	EQUITY	200525103	82	1,635	SH	SOLE	1	1,635	
COMMERCE GROUP, INC.	EQUITY	200641108	41	663	SH	SOLE	1	663	
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	124	3,237	SH	SOLE	1	3,237	
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	511	30,569	SH	SOLE	1	30,569	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	890	26,419	SH	SOLE	1	26,419	
COMMERCIAL METALS CO.	EQUITY	201723103	995	41,767	SH	SOLE	1	41,767	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	2943	143,758	SH	SOLE	1	143,758	
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	153	8,635	SH	SOLE	1	8,635	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	613	14,632	SH	SOLE	1	14,632	
COMMSCOPE INC.	EQUITY	203372107	2244	128,872	SH	SOLE	1	128,872	
COMMUNITY BANCORP	EQUITY	20343T100	106	3,418	SH	SOLE	1	3,418	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	511	20,968	SH	SOLE	1	20,968	
COMMUNITY BANKS INC	EQUITY	203628102	191	7,435	SH	SOLE	1	7,435	
COMMUNITY HEALTH SYS	EQUITY	203668108	4609	121,975	SH	SOLE	1	121,975	
COMMUNITY TRUST BANCORP	EQUITY	204149108	336	10,273	SH	SOLE	1	10,273	
COMPASS BANCSHARES INC	EQUITY	20449H109	7	149	SH	DEFINED	2		149
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2565	57,005	SH	SOLE	1	57,005	
COMPASS MINERALS INTERNATION	EQUITY	20451N101	393	16,802	SH	SOLE	1	16,802	
COMPUCREDIT CORPORATION	EQUITY	20478N100	492	14,339	SH	SOLE	1	14,339	
COMPUTER ASSOC INTL INC	EQUITY	204912109	17	636	SH	DEFINED	2		636
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6319	229,966	SH	SOLE	1	229,966	
COMPUTER PROGRAMS & SY	EQUITY	205306103	196	5,268	SH	SOLE	1	5,268	
COMPUTER SCIENCES CORP	EQUITY	205363104	10	225	SH	DEFINED	2		225
COMPUTER SCIENCES CORP.	EQUITY	205363104	3711	84,929	SH	SOLE	1	84,929	
COMPUWARE CORP	EQUITY	205638109	3	470	SH	DEFINED	2		470
COMPUWARE CORP.	EQUITY	205638109	1275	177,300	SH	SOLE	1	177,300	
COMPX INTERNATIONAL INC.	EQUITY	20563P101	23	1,365	SH	SOLE	1	1,365	
COMSTOCK HOMEBUILDG CO CL A	EQUITY	205684103	2	90600	SH	SOLE	3	90600	
COMSTOCK HOMEBUILDING COS-A	EQUITY	205684103	70	2,883	SH	SOLE	1	2,883	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	711	28,128	SH	SOLE	1	28,128	
COMSYS IT PARTNERS INC	EQUITY	20581E104	149	8,716	SH	SOLE	1	8,716	
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	488	14,960	SH	SOLE	1	14,960	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	6	235	SH	DEFINED	2		235
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	4067	172,114	SH	SOLE	1	172,114	
CONAGRA INC	EQUITY	205887102	9304	401,731	SH	DEFINED	2		401,731
CONAGRA, INC.	EQUITY	205887102	5515	238,143	SH	SOLE	1	238,143	
CONCUR TECHNOLOGIES INC	EQUITY	206708109	211	19,996	SH	SOLE	1	19,996	
CONEXANT SYSTEMS INC.	EQUITY	207142100	524	325,542	SH	SOLE	1	325,542	
CONMED CORP.	EQUITY	207410101	624	20,294	SH	SOLE	1	20,294	
CONNECTICUT WATER SVC INC	EQUITY	207797101	139	5,574	SH	SOLE	1	5,574	

CONNETICS CORP	EQUITY	208192104	424	24,034	SH	SOLE	1	24,034	
CONN'S INC	EQUITY	208242107	80	3,284	SH	SOLE	1	3,284	
CONOCOPHILLIPS	EQUITY	20825C104	96	1,674	SH	DEFINED	2		1,674
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	64571	1,123,174	SH	SOLE	1	1,123,174	
CONOR MEDSYSTEMS INC	EQUITY	208264101	88	5,759	SH	SOLE	1	5,759	
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	336	3,912	SH	SOLE	1	3,912	
CONSECO INC	EQUITY	208464883	92	4,200	SH	SOLE	1	4,200	
CONSOL ENERGY INC	EQUITY	20854P109	112	2,088	SH	SOLE	1	2,088	
CONSOLIDATED EDISON INC	EQUITY	209115104	14	295	SH	DEFINED	2		295
CONSOLIDATED EDISON, INC.	EQUITY	209115104	25121	536,310	SH	SOLE	1	536,310	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	318	7,794	SH	SOLE	1	7,794	
CONSOLIDATED WATER CO ORD (F)	EQUITY	G23773107	5	116800	SH	SOLE	3	116800	
CONSTELLATION BRANDS	EQUITY	21036P108	11106	376,459	SH	SOLE	1	376,459	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	13	220	SH	DEFINED	2		220
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	4706	81,576	SH	SOLE	1	81,576	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	637	47,976	SH	SOLE	1	47,976	
CONVERGYS CORP	EQUITY	212485106	2	171	SH	DEFINED	2		171
CONVERGYS CORP	EQUITY	212485106	1478	103,968	SH	SOLE	1	103,968	
COOPER CAMERON CORP.	EQUITY	216640102	40743	656,609	SH	SOLE	1	656,609	
COOPER COMPANIES, INC.	EQUITY	216648402	59	972	SH	SOLE	1	972	
COOPER COS INC	EQUITY	216648402	1217	20,000	SH	DEFINED	2		20,000
COOPER COS INC COM NEW	EQUITY	216648402	4	69721	SH	SOLE	3	69721	1491
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2565	40,144	SH	SOLE	1	40,144	
COOPER TIRE & RUBBER CO	EQUITY	216831107	1333	71,802	SH	SOLE	1	71,802	
COOPER TIRE + RUBR CO	EQUITY	216831107	1	77	SH	DEFINED	2		77
COPART, INC.	EQUITY	217204106	3439	144,365	SH	SOLE	1	144,365	
CORINTHIAN COLLEGES INC	EQUITY	218868107	2869	224,647	SH	SOLE	1	224,647	
CORIXA CORP.	EQUITY	21887F100	180	41,207	SH	SOLE	1	41,207	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1234	51,939	SH	SOLE	1	51,939	
CORNING INC	EQUITY	219350105	8367	503,443	SH	DEFINED	2		503,443
CORNING, INC.	EQUITY	219350105	14510	873,064	SH	SOLE	1	873,064	
CORP EXEC BOARD CO.	EQUITY	21988R102	67	858	SH	SOLE	1	858	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	6	74726	SH	SOLE	3	74726	958
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	662	22,494	SH	SOLE	1	22,494	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	215	7,596	SH	SOLE	1	7,596	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	1062	27,052	SH	SOLE	1	27,052	
CORUS BANKSHARES, INC.	EQUITY	220873103	716	12,910	SH	SOLE	1	12,910	
CORVEL CORP.	EQUITY	221006109	107	4,273	SH	SOLE	1	4,273	
COST PLUS, INC.	EQUITY	221485105	379	15,206	SH	SOLE	1	15,206	
COSTAR GROUP, INC.	EQUITY	22160N109	490	11,235	SH	SOLE	1	11,235	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10035	224,344	SH	SOLE	1	224,344	
COSTCO WHSL CORP NEW	EQUITY	22160K105	26	574	SH	DEFINED	2		574
COTHERIX INC	EQUITY	22163T103	88	8,653	SH	SOLE	1	8,653	
COUNTRYWIDE FINANCIAL	EQUITY	222372104	10885	281,919	SH	SOLE	1	281,919	
COUNTRYWIDE FINANCIAL COM	EQUITY	222372104	1	38542	SH	SOLE	3	38542	1917
COUNTRYWIDE FINL CORP	EQUITY	222372104	27	707	SH	DEFINED	2		707
COURIER CORP	EQUITY	222660102	262	6,809	SH	SOLE	1	6,809	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	583	33,331	SH	SOLE	1	33,331	
COUSINS PROPERTIES, INC.	EQUITY	222795106	882	29,811	SH	SOLE	1	29,811	
COVANCE INC COM	EQUITY	222816100	4	94747	SH	SOLE	3	94747	1983
COVANCE INC.	EQUITY	222816100	5089	113,407	SH	SOLE	1	113,407	
COVANSYS CORP.	EQUITY	22281W103	274	21,286	SH	SOLE	1	21,286	

COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	77	5,828	SH	SOLE	1	5,828	
COVENTRY HEALTH CARE INC	EQUITY	222862104	2193	31,000	SH	DEFINED	2		31,000
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	13671	193,227	SH	SOLE	1	193,227	
COX RADIO INC-CL A	EQUITY	224051102	418	26,527	SH	SOLE	1	26,527	
CRA INTERNATIONAL INC	EQUITY	126187105	373	6,931	SH	SOLE	1	6,931	
CRANE CO.	EQUITY	224399105	3534	134,362	SH	SOLE	1	134,362	
CRAWFORD & CO. CLASS B	EQUITY	224633107	120	16,108	SH	SOLE	1	16,108	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1987	219,575	SH	SOLE	1	219,575	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	103	6,917	SH	SOLE	1	6,917	
CREE INC	EQUITY	225447101	3453	135,561	SH	SOLE	1	135,561	
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	5306	282,964	SH	SOLE	1	282,964	
CRIIMI MAE INC	EQUITY	226603504	235	10,768	SH	SOLE	1	10,768	
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	379	22,268	SH	SOLE	1	22,268	
CROSSTEX ENERGY INC	EQUITY	22765Y104	205	4,249	SH	SOLE	1	4,249	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	88	4,314	SH	SOLE	1	4,314	
CROWN HOLDINGS INC	EQUITY	228368106	49	3,445	SH	SOLE	1	3,445	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	95	10,110	SH	SOLE	1	10,110	
CRT PROPERTIES INC	EQUITY	22876P109	1440	52,755	SH	SOLE	1	52,755	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2363	124,488	SH	SOLE	1	124,488	
CSK AUTO CORP	EQUITY	125965103	520	31,188	SH	SOLE	1	31,188	
CSS INDUSTRIES, INC.	EQUITY	125906107	138	4,082	SH	SOLE	1	4,082	
CSX CORP.	EQUITY	126408103	4249	99,596	SH	SOLE	1	99,596	
CSX CORP	EQUITY	126408103	11	264	SH	DEFINED	2		264
CT COMMUNICATION	EQUITY	126426402	171	13,127	SH	SOLE	1	13,127	
CTS CORP.	EQUITY	126501105	312	25,392	SH	SOLE	1	25,392	
CUBIC CORP.	EQUITY	229669106	191	10,743	SH	SOLE	1	10,743	
CUBIST PHARMA INC	EQUITY	229678107	484	36,772	SH	SOLE	1	36,772	
CULLEN/FROST BANKERS	EQUITY	229899109	4203	88,214	SH	SOLE	1	88,214	
CUMMINS INC	EQUITY	231021106	4	52	SH	DEFINED	2		52
CUMMINS INC.	EQUITY	231021106	1478	19,814	SH	SOLE	1	19,814	
CUMULUS MEDIA, INC.	EQUITY	231082108	464	39,394	SH	SOLE	1	39,394	
CUNO, INC.	EQUITY	126583103	849	11,882	SH	SOLE	1	11,882	
CURAGEN CORP	EQUITY	23126R101	154	29,981	SH	SOLE	1	29,981	
CURIS INC.	EQUITY	231269101	129	33,090	SH	SOLE	1	33,090	
CURTISS-WRIGHT CORP.	EQUITY	231561101	806	14,931	SH	SOLE	1	14,931	
CV THERAPEUTICS INC	EQUITY	126667104	1090	48,600	SH	DEFINED	2		48,600
CV THERAPEUTICS, INC.	EQUITY	126667104	558	24,889	SH	SOLE	1	24,889	
CVB FINANCIAL CORP	EQUITY	126600105	640	32,516	SH	SOLE	1	32,516	
CVS CORP	EQUITY	126650100	28	974	SH	DEFINED	2		974
CVS Corp	EQUITY	126650100	2326	80,000	SH	SOLE	4	80,000	
CVS CORP.	EQUITY	126650100	10708	368,342	SH	SOLE	1	368,342	
CYBERGUARD CORP	EQUITY	231910100	87	14,608	SH	SOLE	1	14,608	
CYBERONICS	EQUITY	23251P102	638	14,700	SH	SOLE	1	14,700	
CYBERSOURCE CORP	EQUITY	23251J106	135	18,498	SH	SOLE	1	18,498	
CYMER, INC.	EQUITY	232572107	660	25,061	SH	SOLE	1	25,061	
CYPRESS BIOSCIENCE INC	EQUITY	232674507	277	21,004	SH	SOLE	1	21,004	
CYPRESS BIOSCIENCES INC	EQUITY	232674507	7125	539,800	SH	DEFINED	2		539,800
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	6705	532,600	SH	DEFINED	2		532,600
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	4097	325,429	SH	SOLE	1	325,429	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	3108	78,078	SH	SOLE	1	78,078	
CYTYC CORPORATION	EQUITY	232946103	4526	205,164	SH	SOLE	1	205,164	
D.R. HORTON INC	EQUITY	23331A109	19911	529,394	SH	SOLE	1	529,394	

DADE BEHRING HOLDINGS INC	EQUITY	23342J206	60	918	SH	SOLE	1	918	
DANA CORP	EQUITY	235811106	3	190	SH	DEFINED	2		190
DANA CORP	EQUITY	235811106	1790	119,222	SH	SOLE	1	119,222	
Danaher Corp	EQUITY	235851102	1047	20,000	SH	SOLE	4	20,000	
DANAHER CORP	EQUITY	235851102	19242	367,626	SH	DEFINED	2		367,626
DANAHER CORP.	EQUITY	235851102	19121	365,325	SH	SOLE	1	365,325	
DANIELSON HOLDING CORP	EQUITY	236274106	739	60,749	SH	SOLE	1	60,749	
DARDEN RESTAURANTS INC	EQUITY	237194105	6	179	SH	DEFINED	2		179
DARDEN RESTAURANTS, INC.	EQUITY	237194105	2236	67,788	SH	SOLE	1	67,788	
DARLING INTERNATIONAL INC	EQUITY	237266101	166	44,151	SH	SOLE	1	44,151	
DATASCOPE CORP.	EQUITY	238113104	270	8,085	SH	SOLE	1	8,085	
DAVE & BUSTERS INC	EQUITY	23833N104	179	9,686	SH	SOLE	1	9,686	
DAVITA INC	EQUITY	23918K108	94	2,076	SH	SOLE	1	2,076	
DEAN FOODS CO	EQUITY	242370104	9581	271,885	SH	SOLE	1	271,885	
DEB SHOPS, INC	EQUITY	242728103	86	2,976	SH	SOLE	1	2,976	
DECKERS OUTDOOR CORP	EQUITY	243537107	173	7,014	SH	SOLE	1	7,014	
DECODE GENETICS, INC	EQUITY	243586104	354	37,680	SH	SOLE	1	37,680	
DEERE & CO.	EQUITY	244199105	6974	106,489	SH	SOLE	1	106,489	
DEERE + CO	EQUITY	244199105	97	1,464	SH	DEFINED	2		1,464
DEL MONTE	EQUITY	24522P103	55	5,106	SH	SOLE	1	5,106	
DELL INC	EQUITY	24702R101	24091	609,736	SH	DEFINED	2		609,736
DELL INC	EQUITY	24702R101	87610	2,220,234	SH	SOLE	1	2,220,234	
DELPHI CORP	EQUITY	247126105	3	678	SH	DEFINED	2		678
DELPHI CORP	EQUITY	247126105	4975	1,069,863	SH	SOLE	1	1,069,863	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	850	19,251	SH	SOLE	1	19,251	
DELTA & PINE LAND CO.	EQUITY	247357106	657	26,218	SH	SOLE	1	26,218	
DELTA AIR LINES INC	EQUITY	247361108	1	168	SH	DEFINED	2		168
DELTA AIR LINES, INC.	EQUITY	247361108	574	152,731	SH	SOLE	1	152,731	
DELTA FINANCIAL CORP	EQUITY	247918105	71	7,464	SH	SOLE	1	7,464	
DELTA PETROLEUM CORP	EQUITY	247907207	299	21,144	SH	SOLE	1	21,144	
DELTIC TIMBER CORP.	EQUITY	247850100	264	6,939	SH	SOLE	1	6,939	
DELUXE CORP.	EQUITY	248019101	8602	211,876	SH	SOLE	1	211,876	
DENBURY RESOURCES INC	EQUITY	247916208	47	1,177	SH	SOLE	1	1,177	
DENDREON CORP	EQUITY	24823Q107	947	181,163	SH	SOLE	1	181,163	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	406	29,418	SH	SOLE	1	29,418	
DENNY'S CORPORATION	EQUITY	24869P104	313	62,647	SH	SOLE	1	62,647	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	7622	141,140	SH	SOLE	1	141,140	
DESIGN WITHIN REACH INC	EQUITY	250557105	149	8,246	SH	SOLE	1	8,246	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103		7260	SH	SOLE	3	7260	7260
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	9352	203,479	SH	SOLE	1	203,479	
DEVON ENERGY CORP.	EQUITY	25179M103	11731	231,472	SH	SOLE	1	231,472	
DEVON ENERGY CORPORATION N	EQUITY	25179M103	29	572	SH	DEFINED	2		572
DEVRY, INC.	EQUITY	251893103	3097	155,633	SH	SOLE	1	155,633	
DEX MEDIA INC	EQUITY	25212E100	38	1,560	SH	SOLE	1	1,560	
DEXCOM INC	EQUITY	252131107	40	3,241	SH	SOLE	1	3,241	
DHB INDS INC	EQUITY	23321E103	161	19,104	SH	SOLE	1	19,104	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	747	15,774	SH	SOLE	1	15,774	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	66	1,227	SH	SOLE	1	1,227	
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	232	20,511	SH	SOLE	1	20,511	
DIAMONDROCK HOSPITALITY CO	EQUITY	252784301	192	17,028	SH	SOLE	1	17,028	
DICK'S SPORTING GOODS INC	EQUITY	253393102	26	665	SH	SOLE	1	665	
DIEBOLD, INC.	EQUITY	253651103	5802	128,622	SH	SOLE	1	128,622	

DIGENE CORP	EQUITY	253752109	286	10,349	SH	SOLE	1	10,349	
DIGI INTERNATIONAL INC	EQUITY	253798102	185	15,595	SH	SOLE	1	15,595	
DIGITAL INSIGHT	EQUITY	25385P106	576	24,088	SH	SOLE	1	24,088	
DIGITAL REALTY TRUST INC	EQUITY	253868103	106	6,126	SH	SOLE	1	6,126	
DIGITAL RIV INC	EQUITY	25388B104	750	23,630	SH	SOLE	1	23,630	
DIGITAS INC	EQUITY	25388K104	703	61,626	SH	SOLE	1	61,626	
DILLARDS INC	EQUITY	254067101	2	93	SH	DEFINED	2		93
DILLARDS, INC. CLASS A	EQUITY	254067101	763	32,593	SH	SOLE	1	32,593	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	280	18,400	SH	SOLE	1	18,400	
DIODES INC	EQUITY	254543101	209	6,715	SH	SOLE	1	6,715	
DIONEX CORP.	EQUITY	254546104	611	14,018	SH	SOLE	1	14,018	
DIRECT GENERAL CORP	EQUITY	25456W204	205	11,026	SH	SOLE	1	11,026	
DISCOVERY LABORATORIES INC	EQUITY	254668106	270	36,974	SH	SOLE	1	36,974	
DISNEY WALT CO	EQUITY	254687106	62	2,453	SH	DEFINED	2		2,453
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	143	22,089	SH	SOLE	1	22,089	
DIVERSA CORP	EQUITY	255064107	84	16,133	SH	SOLE	1	16,133	
DIXIE GROUP INC	EQUITY	255519100	130	7,404	SH	SOLE	1	7,404	
DJ ORTHOPEDICS INC	EQUITY	23325G104	411	14,989	SH	SOLE	1	14,989	
DOBSON COMMUNICATIONS	EQUITY	256069105	7581	1,779,623	SH	SOLE	1	1,779,623	
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	751	176,316	SH	DEFINED	2		176,316
DOLBY LABORATORIES INC-CL A	EQUITY	25659T107	13	578	SH	SOLE	1	578	
DOLLAR GEN CORP	EQUITY	256669102	7	362	SH	DEFINED	2		362
DOLLAR GENERAL CORP.	EQUITY	256669102	4258	209,160	SH	SOLE	1	209,160	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	660	17,369	SH	SOLE	1	17,369	
DOLLAR TREE STORES INC.	EQUITY	256747106	4862	202,587	SH	SOLE	1	202,587	
DOMINION RES INC VA NEW	EQUITY	25746U109	30	406	SH	DEFINED	2		406
DOMINION RESOURCES, INC.	EQUITY	25746U109	10799	147,146	SH	SOLE	1	147,146	
DOMINO'S PIZZA INC	EQUITY	25754A201	933	41,927	SH	SOLE	1	41,927	
DONALDSON CO., INC.	EQUITY	257651109	4161	137,193	SH	SOLE	1	137,193	
DONEGAL GROUP INC-CL A	EQUITY	257701201	130	6,530	SH	SOLE	1	6,530	
DONNELLEY R R + SONS CO	EQUITY	257867101	9	260	SH	DEFINED	2		260
DORAL FINANCIAL CORP.	EQUITY	25811P100	984	59,493	SH	SOLE	1	59,493	
DORCHESTER MINERALS LP	EQUITY	25820R105	100	4,200	SH	SOLE	1	4,200	
DOT HILL SYSTEMS CORP	EQUITY	25848T109	159	30,259	SH	SOLE	1	30,259	
DOUBLECLICK INC	EQUITY	258609304	731	87,132	SH	SOLE	1	87,132	
DOV PHARMACEUTICAL INC	EQUITY	259858108	293	15,722	SH	SOLE	1	15,722	
DOVER CORP	EQUITY	260003108	25113	690,286	SH	DEFINED	2		690,286
DOVER CORP.	EQUITY	260003108	9456	259,932	SH	SOLE	1	259,932	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	88	6,606	SH	SOLE	1	6,606	
DOVER MOTORSPORTS INC	EQUITY	260174107	71	11,776	SH	SOLE	1	11,776	
DOW CHEM CO	EQUITY	260543103	2144	48,156	SH	DEFINED	2		48,156
DOW CHEMICAL CO.	EQUITY	260543103	20214	453,946	SH	SOLE	1	453,946	
DOW JONES & CO., INC.	EQUITY	260561105	3269	92,225	SH	SOLE	1	92,225	
DOW JONES + CO INC	EQUITY	260561105	3	93	SH	DEFINED	2		93
DOWNEY FINANCIAL CORP.	EQUITY	261018105	40	542	SH	SOLE	1	542	
DPL, INC.	EQUITY	233293109	6278	228,718	SH	SOLE	1	228,718	
DREAMWORKS ANIMATION SKG-A	EQUITY	26153C103	48	1,816	SH	SOLE	1	1,816	
DRESS BARN, INC.	EQUITY	261570105	334	14,770	SH	SOLE	1	14,770	
DREW INDUSTRIES INC	EQUITY	26168L205	238	5,240	SH	SOLE	1	5,240	
DRILL QUIP	EQUITY	262037104	141	4,870	SH	SOLE	1	4,870	
DRS TECHNOLOGIES INC	EQUITY	23330X100	968	18,874	SH	SOLE	1	18,874	
DRS TECHNOLOGIES INC COM	EQUITY	23330X100	3	55289	SH	SOLE	3	55289	1025

DRUGSTORE.COM	EQUITY	262241102	197	47,168	SH	SOLE	1	47,168	
DSP GROUP, INC. COM	EQUITY	23332B106	467	19,569	SH	SOLE	1	19,569	
DST SYSTEMS INC	EQUITY	233326107	6395	136,640	SH	SOLE	1	136,640	
DTE ENERGY CO	EQUITY	233331107	10	218	SH	DEFINED	2		218
DTE ENERGY CO.	EQUITY	233331107	17342	370,791	SH	SOLE	1	370,791	
DTE Energy Company	EQUITY	233331107	7249	155,000	SH	SOLE	4	155,000	
Du Pont E I De Nemours & Co	EQUITY	263534109	1290	30,000	SH	SOLE	4	30,000	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	16369	380,594	SH	DEFINED	2		380,594
DUKE ENERGY CO	EQUITY	264399106	33	1,117	SH	DEFINED	2		1,117
DUKE ENERGY CORP.	EQUITY	264399106	27824	935,884	SH	SOLE	1	935,884	
DUKE REALTY	EQUITY	264411505	445	14,069	SH	SOLE	1	14,069	
DUKE REALTY CORP COM NEW	EQUITY	264411505		10080	SH	SOLE	3	10080	10080
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	7559	122,612	SH	SOLE	1	122,612	
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	3577	191,466	SH	SOLE	1	191,466	
DURATEK INC	EQUITY	26658Q102	224	9,646	SH	SOLE	1	9,646	
DURECT CORP COM	EQUITY	266605104	2	302300	SH	SOLE	3	302300	
DURECT CORPORATION	EQUITY	266605104	127	24,898	SH	SOLE	1	24,898	
DUSA PHARAMACEUTICALS INC	EQUITY	266898105	109	11,689	SH	SOLE	1	11,689	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2390	120,622	SH	SOLE	1	120,622	
DYNAMEX INC	EQUITY	26784F103	136	8,004	SH	SOLE	1	8,004	
DYNAMIC MATERIALS CORP	EQUITY	267888105	72	1,866	SH	SOLE	1	1,866	
DYNEGY INC NEW	EQUITY	26816Q101	2	402	SH	DEFINED	2		402
DYNEGY INC.	EQUITY	26816Q101	735	151,264	SH	SOLE	1	151,264	
E M C CORP MASS COM	EQUITY	268648102		22000	SH	SOLE	3	22000	
E TRADE FINL CORP	EQUITY	269246104	6	443	SH	DEFINED	2		443
E*TRADE FINANCIAL CORP	EQUITY	269246104	2416	172,661	SH	SOLE	1	172,661	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	33868	787,441	SH	SOLE	1	787,441	
E.PIHPANY, INC.	EQUITY	26881V100	186	53,575	SH	SOLE	1	53,575	
EAGLE MATERIALS INC	EQUITY	26969P108	1173	12,671	SH	SOLE	1	12,671	
EARTHLINK INC	EQUITY	270321102	765	88,327	SH	SOLE	1	88,327	
EAST WEST BANCORP	EQUITY	27579R104	37	1,092	SH	SOLE	1	1,092	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	705	16,734	SH	SOLE	1	16,734	
EASTMAN CHEM CO	EQUITY	277432100	5	99	SH	DEFINED	2		99
EASTMAN CHEMICAL CO.	EQUITY	277432100	2623	47,563	SH	SOLE	1	47,563	
EASTMAN KODAK CO	EQUITY	277461109	9	336	SH	DEFINED	2		336
EASTMAN KODAK CO.	EQUITY	277461109	3544	132,009	SH	SOLE	1	132,009	
EATON CORP	EQUITY	278058102	11	181	SH	DEFINED	2		181
EATON CORP.	EQUITY	278058102	4141	69,139	SH	SOLE	1	69,139	
EATON VANCE CORP.	EQUITY	278265103	5666	236,962	SH	SOLE	1	236,962	
EBAY INC	EQUITY	278642103	6842	207,261	SH	DEFINED	2		207,261
EBAY, INC.	EQUITY	278642103	26405	799,907	SH	SOLE	1	799,907	
ECC CAPITAL CORP	EQUITY	26826M108	262	39,382	SH	SOLE	1	39,382	
ECHELON	EQUITY	27874N105	140	20,400	SH	SOLE	1	20,400	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	9709	322,015	SH	DEFINED	2		322,015
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	574	19,045	SH	SOLE	1	19,045	
ECLIPSYS CORP.	EQUITY	278856109	372	26,442	SH	SOLE	1	26,442	
ECOLAB INC	EQUITY	278865100	9	273	SH	DEFINED	2		273
ECOLAB, INC.	EQUITY	278865100	7303	225,669	SH	SOLE	1	225,669	
ECOLLEGE.COM INC	EQUITY	27887E100	145	12,213	SH	SOLE	1	12,213	
EDGE PETROLEUM CORP	EQUITY	279862106	185	11,825	SH	SOLE	1	11,825	
EDISON INTERNATIONAL INC	EQUITY	281020107	35557	876,879	SH	SOLE	1	876,879	
EDISON INTL	EQUITY	281020107	16	400	SH	DEFINED	2		400

EDO CORP	EQUITY	281347104	327	10,937	SH	SOLE	1	10,937	
EDUCATE INC	EQUITY	28138P100	179	12,650	SH	SOLE	1	12,650	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	4154	123,141	SH	SOLE	1	123,141	
EDUCATION REALTY TRUST INC	EQUITY	28140H104	276	15,084	SH	SOLE	1	15,084	
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	4613	107,235	SH	SOLE	1	107,235	
EFUNDS CORP	EQUITY	28224R101	563	31,291	SH	SOLE	1	31,291	
EGL INC.	EQUITY	268484102	594	29,222	SH	SOLE	1	29,222	
EL PASO CORP	EQUITY	28336L109	9	771	SH	DEFINED	2		771
EL PASO CORP	EQUITY	28336L109	4823	418,699	SH	SOLE	1	418,699	
EL PASO ELECTRIC CO.	EQUITY	283677854	674	32,973	SH	SOLE	1	32,973	
ELECTRO RENT CORP.	EQUITY	285218103	180	12,399	SH	SOLE	1	12,399	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	353	19,725	SH	SOLE	1	19,725	
ELECTRONIC ARTS	EQUITY	285512109	8628	152,420	SH	SOLE	1	152,420	
ELECTRONIC ARTS INC	EQUITY	285512109	20	360	SH	DEFINED	2		360
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	12	624	SH	DEFINED	2		624
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4577	237,752	SH	SOLE	1	237,752	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	514	8,090	SH	SOLE	1	8,090	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	787	37,384	SH	SOLE	1	37,384	
ELI LILLY AND CO.	EQUITY	532457108	31133	558,839	SH	SOLE	1	558,839	
ELIZABETH ARDEN INC	EQUITY	28660G106	411	17,574	SH	SOLE	1	17,574	
ELKCORP	EQUITY	287456107	398	13,929	SH	SOLE	1	13,929	
E-LOAN INC	EQUITY	26861P107	127	37,902	SH	SOLE	1	37,902	
EMAGEON INC	EQUITY	29076V109	139	9,919	SH	SOLE	1	9,919	
EMC CORP	EQUITY	268648102	14117	1,029,569	SH	DEFINED	2		1,029,569
EMC CORP.	EQUITY	268648102	16362	1,193,409	SH	SOLE	1	1,193,409	
EMC INS GROUP INC	EQUITY	268664109	79	4,350	SH	SOLE	1	4,350	
EMCOR GROUP, INC.	EQUITY	29084Q100	679	13,894	SH	SOLE	1	13,894	
EMCORE CORPORATION	EQUITY	290846104	106	25,582	SH	SOLE	1	25,582	
EMERSON ELEC CO	EQUITY	291011104	10547	168,403	SH	DEFINED	2		168,403
Emerson Electric	EQUITY	291011104	1879	30,000	SH	SOLE	4	30,000	
EMERSON ELECTRIC CO.	EQUITY	291011104	23262	371,423	SH	SOLE	1	371,423	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1652	93,504	SH	SOLE	1	93,504	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	427	17,833	SH	SOLE	1	17,833	
EMULEX CORP	EQUITY	292475209	1048	57,411	SH	SOLE	1	57,411	
ENCANA CORP	EQUITY	292505104	3332	84,500	SH	Defined	1	0	84,500
ENCORE ACQUISITION CO	EQUITY	29255W100	3285	80,131	SH	SOLE	1	80,131	
ENCORE CAPITAL GROUP INC	EQUITY	292554102	173	10,148	SH	SOLE	1	10,148	
ENCORE MEDICAL CORP	EQUITY	29256E109	155	27,846	SH	SOLE	1	27,846	
ENCORE WIRE CORP	EQUITY	292562105	128	11,046	SH	SOLE	1	11,046	
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	434	40,141	SH	SOLE	1	40,141	
ENDEAVOUR INTERNATIONAL CORP	EQUITY	29259G101	141	38,790	SH	SOLE	1	38,790	
ENDO PHARMACEUTICALS	EQUITY	29264F205	28	1,067	SH	SOLE	1	1,067	
ENDWAVE CORPORATION	EQUITY	29264A206	225	4,719	SH	SOLE	1	4,719	
ENERGEN CORP.	EQUITY	29265N108	71	2,037	SH	SOLE	1	2,037	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	8000	128,678	SH	SOLE	1	128,678	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	357	15,957	SH	SOLE	1	15,957	
ENERGY EAST CORP	EQUITY	29266M109	7711	266,096	SH	SOLE	1	266,096	
ENERGY PARTNERS LTD	EQUITY	29270U105	605	23,076	SH	SOLE	1	23,076	
ENERGYSOUTH INC	EQUITY	292970100	130	4,698	SH	SOLE	1	4,698	
ENERSIS SA ADR	EQUITY	29274F104	4745	454,510	SH	SOLE	1	454,510	
ENERSYS	EQUITY	29275Y102	433	31,780	SH	SOLE	1	31,780	
ENGELHARD CORP	EQUITY	292845104	4	149	SH	DEFINED	2		149

ENGELHARD CORP.	EQUITY	292845104	1586	55,553	SH	SOLE	1	55,553	
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	2	64745	SH	SOLE	3	64745	2130
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	1025	28,615	SH	SOLE	1	28,615	
ENNIS INC	EQUITY	293389102	318	17,559	SH	SOLE	1	17,559	
ENPRO INDUSTRIES INC	EQUITY	29355X107	417	14,457	SH	SOLE	1	14,457	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	9776	273,449	SH	SOLE	1	273,449	
ENSCO INTL INC	EQUITY	26874Q100	43	1,195	SH	DEFINED	2		1,195
ENSCO INTL INC COM	EQUITY	26874Q100	1	39854	SH	SOLE	3	39854	1917
ENSTAR GROUP INC	EQUITY	29358R107	148	2,245	SH	SOLE	1	2,245	
ENTEGRIS INC	EQUITY	29362U104	411	41,550	SH	SOLE	1	41,550	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3332	100,102	SH	SOLE	1	100,102	
ENTERGY ARKANSAS INC	EQUITY	29364G103	6929	91,714	SH	SOLE	1	91,714	
ENTERGY CORP NEW	EQUITY	29364G103	20	264	SH	DEFINED	2		264
ENTERPRISE FINANCIAL SERVICE	EQUITY	293712105	127	5,349	SH	SOLE	1	5,349	
Enterprise Prod Partners	EQUITY	293792107	2367	88,350	SH	SOLE	4	88,350	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	888	19,309	SH	SOLE	1	19,309	
ENTRAVISION COMMUNIC	EQUITY	29382R107	412	52,880	SH	SOLE	1	52,880	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	205	42,809	SH	SOLE	1	42,809	
ENZO BIOCHEM, INC.	EQUITY	294100102	340	18,977	SH	SOLE	1	18,977	
ENZON PHARMACEUTICALS INC	EQUITY	293904108	196	30,298	SH	SOLE	1	30,298	
EOG RESOURCES INC	EQUITY	26875P101	6149	108,252	SH	SOLE	1	108,252	
EOG RESOURCES INC	EQUITY	26875P101	9178	161,590	SH	DEFINED	2		161,590
EON LABS INC	EQUITY	29412E100	3031	98,933	SH	SOLE	1	98,933	
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	483	36,610	SH	SOLE	1	36,610	
EPIQ SYSTEMS INC	EQUITY	26882D109	150	9,173	SH	SOLE	1	9,173	
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	142	16,066	SH	SOLE	1	16,066	
EQUIFAX INC	EQUITY	294429105	6	164	SH	DEFINED	2		164
EQUIFAX, INC.	EQUITY	294429105	2119	59,328	SH	SOLE	1	59,328	
EQUINIX INC	EQUITY	29444U502	462	10,661	SH	SOLE	1	10,661	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	7460	109,706	SH	SOLE	1	109,706	
EQUITY INNS, INC.	EQUITY	294703103	546	41,062	SH	SOLE	1	41,062	
EQUITY LIFESTYLE PROPERTIES	EQUITY	29472R108	580	14,598	SH	SOLE	1	14,598	
EQUITY OFFICE PPTYS TR	EQUITY	294741103	16	488	SH	DEFINED	2		488
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	1	28550	SH	SOLE	3	28550	28550
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	7149	215,971	SH	SOLE	1	215,971	
EQUITY ONE INC	EQUITY	294752100	639	28,129	SH	SOLE	1	28,129	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1	20150	SH	SOLE	3	20150	20150
EQUITY RESIDENTIAL	EQUITY	29476L107	5597	152,011	SH	SOLE	1	152,011	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	467	34,876	SH	SOLE	1	34,876	
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	26568	831,540	SH	SOLE	1	831,540	
ERIE INDEMNITY COMPA	EQUITY	29530P102	40	733	SH	SOLE	1	733	
ESCALADE INC	EQUITY	296056104	75	5,436	SH	SOLE	1	5,436	
ESCO ELECTRONICS CORP	EQUITY	296315104	885	8,778	SH	SOLE	1	8,778	
ESCO TECHNOLOGIES INC COM	EQUITY	296315104	1	5300	SH	SOLE	3	5300	
ESPEED INC	EQUITY	296643109	129	14,461	SH	SOLE	1	14,461	
ESSEX CORP	EQUITY	296744105	270	11,817	SH	SOLE	1	11,817	
ESSEX CORP COM	EQUITY	296744105	2	69000	SH	SOLE	3	69000	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	181	2,181	SH	SOLE	1	2,181	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	93	2,389	SH	SOLE	1	2,389	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	695	17,331	SH	SOLE	1	17,331	
ETHAN ALLEN INTERIOR	EQUITY	297602104	808	24,114	SH	SOLE	1	24,114	
EUROBANCSHARES INC	EQUITY	298716101	102	6,379	SH	SOLE	1	6,379	

EURONET WORLDWIDE INC	EQUITY	298736109	624	21,462	SH	SOLE	1	21,462	
EURONET WORLDWIDE INC COM	EQUITY	298736109	7	245300	SH	SOLE	3	245300	
EVEREST RE GROUP, LTD	EQUITY	G3223R108	9328	100,300	SH	SOLE	1	100,300	
EVERGREEN SOLAR INC	EQUITY	30033R108	175	27,287	SH	SOLE	1	27,287	
EXAR CORP.	EQUITY	300645108	430	28,866	SH	SOLE	1	28,866	
EXCEL TECHNOLOGY	EQUITY	300677103	202	8,327	SH	SOLE	1	8,327	
EXELIXIS, INC.	EQUITY	30161Q104	392	52,712	SH	SOLE	1	52,712	
EXELON CORP	EQUITY	30161N101	41	805	SH	DEFINED	2		805
EXELON CORP	EQUITY	30161N101	14839	289,095	SH	SOLE	1	289,095	
EXIDE TECHNOLOGIES	EQUITY	302051206	97	20,070	SH	SOLE	1	20,070	
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	25	50,176	SH	SOLE	1	50,176	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	9912	198,992	SH	SOLE	1	198,992	
EXPONENT INC	EQUITY	30214U102	158	5,511	SH	SOLE	1	5,511	
EXPRESS SCRIPTS INC	EQUITY	302182100	2	33288	SH	SOLE	3	33288	1078
EXPRESS SCRIPTS INC	EQUITY	302182100	10	192	SH	DEFINED	2		192
EXPRESS SCRIPTS, INC.	EQUITY	302182100	5124	102,522	SH	SOLE	1	102,522	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	257	30,218	SH	SOLE	1	30,218	
EXTRA SPACE STORAGE INC	EQUITY	30225T102	332	23,192	SH	SOLE	1	23,192	
EXTREME NETWORK INC	EQUITY	30226D106	343	84,180	SH	SOLE	1	84,180	
EXXON MOBIL CORP	EQUITY	30231G102	13773	239,652	SH	DEFINED	2		239,652
EXXON MOBIL CORP.	EQUITY	30231G102	259200	4,510,173	SH	SOLE	1	4,510,173	
ExxonMobil Corp	EQUITY	30231G102	2586	45,000	SH	SOLE	4	45,000	
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	296	23,397	SH	SOLE	1	23,397	
F N B CORP VA	EQUITY	302930102	141	5,031	SH	SOLE	1	5,031	
F5 NETWORKS INC	EQUITY	315616102	3194	67,579	SH	SOLE	1	67,579	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	850	23,711	SH	SOLE	1	23,711	
FAIR ISSAC CORP	EQUITY	303250104	4439	121,612	SH	SOLE	1	121,612	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4363	295,790	SH	SOLE	1	295,790	
FAIRPOINT COMMUNICATIONS INC	EQUITY	305560104	303	18,750	SH	SOLE	1	18,750	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	109	16,692	SH	SOLE	1	16,692	
FAMILY DLR STORES INC	EQUITY	307000109	5	201	SH	DEFINED	2		201
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2065	79,126	SH	SOLE	1	79,126	
FARGO ELECTRONICS	EQUITY	30744P102	174	8,729	SH	SOLE	1	8,729	
FARMER BROS. CO.	EQUITY	307675108	104	4,652	SH	SOLE	1	4,652	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	146	4,207	SH	SOLE	1	4,207	
FARO TECHNOLOGIES INC	EQUITY	311642102	213	7,826	SH	SOLE	1	7,826	
FASTENAL CO.	EQUITY	311900104	7822	127,699	SH	SOLE	1	127,699	
FAVRILLE INC COM	EQUITY	312088404	1	236600	SH	SOLE	3	236600	13000
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	248	8,965	SH	SOLE	1	8,965	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	167	7,572	SH	SOLE	1	7,572	
FEDERAL HOME LN MTG CORP	EQUITY	313400301	54	821	SH	DEFINED	2		821
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	38386	657,291	SH	SOLE	1	657,291	
FEDERAL NATL MTG ASSN	EQUITY	313586109	7730	132,359	SH	DEFINED	2		132,359
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	295	4,996	SH	SOLE	1	4,996	
FEDERAL REALTY INVT TR SH BEN	EQUITY	313747206		3680	SH	SOLE	3	3680	3680
FEDERAL SIGNAL CORP.	EQUITY	313855108	1865	119,527	SH	SOLE	1	119,527	
FEDERATED DEPT STORES INC	EQUITY	31410H101	15	202	SH	DEFINED	2		202
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	12961	102,342	SH	SOLE	1	102,342	
FEDERATED INVESTORS	EQUITY	314211103	2654	88,426	SH	SOLE	1	88,426	
FEDERATED INVS INC PA	EQUITY	314211103	4	122	SH	DEFINED	2		122
FEDEX CORP	EQUITY	31428X106	29	363	SH	DEFINED	2		363
FEDEX CORPORATION	EQUITY	31428X106	10573	130,513	SH	SOLE	1	130,513	

FEI COMPANY	EQUITY	30241L109	376	16,499	SH	SOLE	1	16,499	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	552	38,153	SH	SOLE	1	38,153	
FERRO CORP.	EQUITY	315405100	2056	103,547	SH	SOLE	1	103,547	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	411	15,496	SH	SOLE	1	15,496	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	11136	312,016	SH	SOLE	1	312,016	
FIELDSTONE INVESTMENT CORP	EQUITY	31659U300	4509	313,096	SH	SOLE	1	313,096	
FIFTH THIRD BANCORP	EQUITY	316773100	26	631	SH	DEFINED	2		631
FIFTH THIRD BANCORP	EQUITY	316773100	9279	225,391	SH	SOLE	1	225,391	
FILENET CORP.	EQUITY	316869106	711	28,280	SH	SOLE	1	28,280	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	465	12,033	SH	SOLE	1	12,033	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	112	6,241	SH	SOLE	1	6,241	
FINISAR CORPORATION	EQUITY	31787A101	137	130,552	SH	SOLE	1	130,552	
FINISH LINE INC	EQUITY	317923100	4948	261,500	SH	DEFINED	2		261,500
FINISH LINE, INC.	EQUITY	317923100	550	29,075	SH	SOLE	1	29,075	
FIRST ACCEPTANCE CORP	EQUITY	318457108	111	11,733	SH	SOLE	1	11,733	
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	56	2,372	SH	SOLE	1	2,372	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	6233	155,284	SH	SOLE	1	155,284	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	174	7,864	SH	SOLE	1	7,864	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	949	23,642	SH	SOLE	1	23,642	
FIRST BUSEY CORP	EQUITY	319383105	187	9,662	SH	SOLE	1	9,662	
FIRST CASH FINL SVCS INC	EQUITY	31942D107	189	8,822	SH	SOLE	1	8,822	
FIRST CHARTER CORP.	EQUITY	319439105	461	20,990	SH	SOLE	1	20,990	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	602	4,166	SH	SOLE	1	4,166	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	429	9,042	SH	SOLE	1	9,042	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	662	48,300	SH	SOLE	1	48,300	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	226	6,961	SH	SOLE	1	6,961	
FIRST DATA CORP	EQUITY	319963104	38	936	SH	DEFINED	2		936
FIRST DATA CORP.	EQUITY	319963104	18270	455,154	SH	SOLE	1	455,154	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	130	4,854	SH	SOLE	1	4,854	
FIRST FINANCIAL BANCORP	EQUITY	320209109	460	24,343	SH	SOLE	1	24,343	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	430	12,707	SH	SOLE	1	12,707	
FIRST FINANCIAL CORP.	EQUITY	320218100	268	9,321	SH	SOLE	1	9,321	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	255	8,533	SH	SOLE	1	8,533	
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2408	57,072	SH	SOLE	1	57,072	
FIRST HORIZON NATL CORP	EQUITY	320517105	6	150	SH	DEFINED	2		150
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	363	19,079	SH	SOLE	1	19,079	
FIRST INDIANA CORP.	EQUITY	32054R108	219	7,386	SH	SOLE	1	7,386	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1305	32,707	SH	SOLE	1	32,707	
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	20	562	SH	SOLE	1	562	
FIRST MERCHANTS CORP.	EQUITY	320817109	318	12,779	SH	SOLE	1	12,779	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	1107	31,568	SH	SOLE	1	31,568	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	1165	79,870	SH	SOLE	1	79,870	
FIRST OAK BROOK BANCSH	EQUITY	335847208	129	4,575	SH	SOLE	1	4,575	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	208	10,351	SH	SOLE	1	10,351	
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	282	11,366	SH	SOLE	1	11,366	
FIRST REGIONAL BANCORP/CAL	EQUITY	33615C101	111	1,673	SH	SOLE	1	1,673	
FIRST REPUBLIC BANK	EQUITY	336158100	528	14,954	SH	SOLE	1	14,954	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	106	3,351	SH	SOLE	1	3,351	
FIRST ST BANCORPORATIO	EQUITY	336453105	205	10,604	SH	SOLE	1	10,604	
FIRSTENERGY CORP	EQUITY	337932107	19	405	SH	DEFINED	2		405
FIRSTENERGY CORP.	EQUITY	337932107	6855	142,485	SH	SOLE	1	142,485	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	681	11,421	SH	SOLE	1	11,421	

FIRSTMERIT CORP.	EQUITY	337915102	4233	162,125	SH	SOLE	1	162,125	
FISERV INC	EQUITY	337738108	10	232	SH	DEFINED	2		232
FISERV, INC.	EQUITY	337738108	5486	127,899	SH	SOLE	1	127,899	
FISHER COMMUNICATIONS INC	EQUITY	337756209	216	4,568	SH	SOLE	1	4,568	
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	3	53804	SH	SOLE	3	53804	1704
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	1281	19,743	SH	DEFINED	2		19,743
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	5911	91,085	SH	SOLE	1	91,085	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	7822	413,229	SH	SOLE	1	413,229	
FLANDERS CORP COM	EQUITY	338494107	1	126700	SH	SOLE	3	126700	
FLANDERS CORPORATION	EQUITY	338494107	82	9,068	SH	SOLE	1	9,068	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	390	38,385	SH	SOLE	1	38,385	
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	540	40,850	SH	SOLE	1	41	
FLIR SYSTEMS INC (USD)	EQUITY	302445101	43	1,438	SH	SOLE	1	1,438	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	969	22,380	SH	SOLE	1	22,380	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	46	633	SH	SOLE	1	633	
FLOWERS FOODS INC	EQUITY	343498101	816	23,087	SH	SOLE	1	23,087	
FLOWERVE CORP.	EQUITY	34354P105	4133	136,584	SH	SOLE	1	136,584	
FLUOR CORP	EQUITY	343412102	15647	271,691	SH	SOLE	1	271,691	
FLUOR CORP NEW	EQUITY	343412102	6	105	SH	DEFINED	2		105
FLUSHING FINANCIAL CORP	EQUITY	343873105	244	13,278	SH	SOLE	1	13,278	
FMC CORP.	EQUITY	302491303	3803	67,743	SH	SOLE	1	67,743	
FMC TECHNOLOGIES INC	EQUITY	30249U101	3978	124,435	SH	SOLE	1	124,435	
FNB CORP.	EQUITY	302520101	764	38,858	SH	SOLE	1	38,858	
FOOT LOCKER INC	EQUITY	344849104	7692	282,586	SH	SOLE	1	282,586	
FORD MOTOR CO.	EQUITY	345370860	8144	795,323	SH	SOLE	1	795,323	
FORD MOTOR COMPANY	CorpBond	345395206	2884	71,500	SH	SOLE	1	72	
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	41	584	SH	SOLE	1	584	
FOREST LABORATORIES, INC.	EQUITY	345838106	50835	1,308,502	SH	SOLE	1	1,308,502	
FOREST LABS INC	EQUITY	345838106	16	415	SH	DEFINED	2		415
FOREST OIL CORP	EQUITY	346091705	4273	101,733	SH	SOLE	1	101,733	
FORMFACTOR INC	EQUITY	346375108	617	23,368	SH	SOLE	1	23,368	
FORRESTER RESEARCH, INC.	EQUITY	346563109	160	8,948	SH	SOLE	1	8,948	
FORTUNE BRANDS INC	EQUITY	349631101	3408	38,374	SH	DEFINED	2		38,374
FORTUNE BRANDS, INC.	EQUITY	349631101	6315	71,120	SH	SOLE	1	71,120	
FORWARD AIR CORP	EQUITY	349853101	631	22,325	SH	SOLE	1	22,325	
FOSSIL, INC.	EQUITY	349882100	759	33,437	SH	SOLE	1	33,437	
FOUNDATION COAL HOLDINGS INC	EQUITY	35039W100	425	16,401	SH	SOLE	1	16,401	
FOUNDRY NETWORKS INC	EQUITY	35063R100	729	84,539	SH	SOLE	1	84,539	
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	367	9,592	SH	SOLE	1	9,592	
FPIC INS GROUP INC	EQUITY	302563101	206	7,020	SH	SOLE	1	7,020	
FPL GROUP INC	EQUITY	302571104	6821	162,176	SH	DEFINED	2		162,176
FPL GROUP, INC.	EQUITY	302571104	7125	169,396	SH	SOLE	1	169,396	
FRANKLIN BANK CORP	EQUITY	352451108	4448	237,100	SH	DEFINED	2		237,100
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	262	13,957	SH	SOLE	1	13,957	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	593	15,349	SH	SOLE	1	15,349	
FRANKLIN RES INC	EQUITY	354613101	19	242	SH	DEFINED	2		242
FRANKLIN RESOURCES, INC.	EQUITY	354613101	6560	85,222	SH	SOLE	1	85,222	
FREDDIE MAC	EQUITY	313400301	87213	1,632,071	SH	SOLE	1	514,690	
FRED'S INC.	EQUITY	356108100	456	27,502	SH	SOLE	1	27,502	
FREEPORT MCMORAN COPPER +	EQUITY	35671D857	8	223	SH	DEFINED	2		223
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	6714	179,322	SH	SOLE	1	179,322	
FREESCALE SEMICONDUCTOR IN	EQUITY	35687M206	10	483	SH	DEFINED	2		483

FREESCALE SEMICONDUCTOR-B	EQUITY	35687M206	3907	184,453	SH	SOLE	1	184,453	
FREIGHTCAR AMERICA INC	EQUITY	357023100	115	5,783	SH	SOLE	1	5,783	
FREMONT GENERAL CORP.	EQUITY	357288109	1091	44,844	SH	SOLE	1	44,844	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	18598	1,300,560	SH	SOLE	1	1,300,560	
FRONTIER AIRLINES, INC.	EQUITY	359065109	254	24,627	SH	SOLE	1	24,627	
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	430	17,013	SH	SOLE	1	17,013	
FRONTIER OIL CORP.	EQUITY	35914P105	1111	37,856	SH	SOLE	1	37,856	
FROZEN FOOD EXPRESS INDS	EQUITY	359360104	117	10,353	SH	SOLE	1	10,353	
FTD GROUP INC	EQUITY	30267U108	104	9,196	SH	SOLE	1	9,196	
FTI CONSULTING INC	EQUITY	302941109	623	29,793	SH	SOLE	1	29,793	
FUELCELL ENERGY INC	EQUITY	35952H106	340	33,287	SH	SOLE	1	33,287	
FULTON FIN CORP	EQUITY	360271100	79	4,369	SH	SOLE	1	4,369	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2774	128,367	SH	SOLE	1	128,367	
FX ENERGY INC	EQUITY	302695101	264	23,935	SH	SOLE	1	23,935	
G & K SERVICES, INC. CLASS A	EQUITY	361268105	505	13,387	SH	SOLE	1	13,387	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	218	4,931	SH	SOLE	1	4,931	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	5196	120,192	SH	SOLE	1	120,192	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	29098	1,072,525	SH	SOLE	1	1,072,525	
GAMESTOP CORP-CL B	EQUITY	36466R200	937	31,325	SH	SOLE	1	31,325	
GANNETT CO., INC.	EQUITY	364730101	7646	107,494	SH	SOLE	1	107,494	
GANNETT INC	EQUITY	364730101	22	304	SH	DEFINED	2		304
GAP INC	EQUITY	364760108	59	2,996	SH	DEFINED	2		2,996
GAP, INC.	EQUITY	364760108	6537	330,971	SH	SOLE	1	330,971	
GARDNER DENVER, INC.	EQUITY	365558105	608	17,343	SH	SOLE	1	17,343	
GARMIN LTD	EQUITY	G37260109	286	6,700	SH	SOLE	1	6,700	
GARTNER INC. CLASS A	EQUITY	366651107	2040	192,083	SH	SOLE	1	192,083	
GASCO ENERGY INC	EQUITY	367220100	164	44,355	SH	SOLE	1	44,355	
GATEWAY INC	EQUITY	367626108	1	365	SH	DEFINED	2		365
GATEWAY, INC.	EQUITY	367626108	1010	306,024	SH	SOLE	1	306,024	
GATX CORP.	EQUITY	361448103	4112	119,195	SH	SOLE	1	119,195	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	1289	27,726	SH	SOLE	1	27,726	
GB&T BANCSHARES INC	EQUITY	361462104	208	8,757	SH	SOLE	1	8,757	
GCI, INC.	EQUITY	369385109	378	38,291	SH	SOLE	1	38,291	
GEHL COMPANY	EQUITY	368483103	182	4,671	SH	SOLE	1	4,671	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	611	170,104	SH	SOLE	1	170,104	
GEN PROBE INC NEW	EQUITY	36866T103	362	10,000	SH	DEFINED	2		10,000
GENCORP, INC.	EQUITY	368682100	725	37,618	SH	SOLE	1	37,618	
GENENTECH INC	EQUITY	368710406	12221	152,210	SH	DEFINED	2		152,210
GENENTECH, INC.	EQUITY	368710406	2891	36,014	SH	SOLE	1	36,014	
GENERAL BINDING CORP	EQUITY	369154109	94	4,300	SH	SOLE	1	4,300	
GENERAL CABLE CORP.	EQUITY	369300108	405	27,315	SH	SOLE	1	27,315	
General Dynamics	EQUITY	369550108	2739	25,000	SH	SOLE	4	25,000	
GENERAL DYNAMICS CORP	EQUITY	369550108	12568	114,738	SH	DEFINED	2		114,738
GENERAL DYNAMICS CORP.	EQUITY	369550108	9737	88,892	SH	SOLE	1	88,892	
General Elec Co	EQUITY	369604103	1906	55,000	SH	SOLE	4	55,000	
GENERAL ELEC CO	EQUITY	369604103	34942	1,008,410	SH	DEFINED	2		1,008,410
GENERAL ELECTRIC CO.	EQUITY	369604103	317507	9,163,263	SH	SOLE	1	9,163,263	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	1	15769	SH	SOLE	3	15769	15769
GENERAL GROWTH PROPE	EQUITY	370021107	885	21,537	SH	SOLE	1	21,537	
GENERAL MILLS, INC.	EQUITY	370334104	31381	670,675	SH	SOLE	1	670,675	
GENERAL MLS INC	EQUITY	370334104	21	445	SH	DEFINED	2		445
GENERAL MOTORS	CorpBond	370442733	2973	159,000	SH	SOLE	1	159	

GENERAL MOTORS CORP.	EQUITY	370442105	8796	258,702	SH	SOLE	1	258,702	
GENERAL MTRS CORP	EQUITY	370442105	10016	294,588	SH	DEFINED	2		294,588
GENESCO, INC.	EQUITY	371532102	578	15,593	SH	SOLE	1	15,593	
GENESEE & WYO INC	EQUITY	371559105	437	16,077	SH	SOLE	1	16,077	
GENESIS HEALTHCARE CORP	EQUITY	37184D101	634	13,692	SH	SOLE	1	13,692	
GENESIS MICROCHIP INC	EQUITY	37184C103	426	23,097	SH	SOLE	1	23,097	
GENITOPE CORP	EQUITY	37229P507	211	16,468	SH	SOLE	1	16,468	
GEN-PROBE INC	EQUITY	36866T103	3295	90,948	SH	SOLE	1	90,948	
GENTEX CORP.	EQUITY	371901109	5111	280,834	SH	SOLE	1	280,834	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	288	16,124	SH	SOLE	1	16,124	
GENUINE PARTS CO	EQUITY	372460105	11006	267,863	SH	DEFINED	2		267,863
GENUINE PARTS CO.	EQUITY	372460105	3297	80,239	SH	SOLE	1	80,239	
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	178	5,884	SH	SOLE	1	5,884	
GENZYME CORP	EQUITY	372917104	9582	159,457	SH	SOLE	1	159,457	
GENZYME CORP	EQUITY	372917104	16351	272,103	SH	DEFINED	2		272,103
GENZYME CORP COM	EQUITY	372917104	1	21537	SH	SOLE	3	21537	1086
GEO GROUP INC	EQUITY	36159R103	165	6,597	SH	SOLE	1	6,597	
GEORGIA GULF CORP.	EQUITY	373200203	732	23,563	SH	SOLE	1	23,563	
GEORGIA PAC CORP	EQUITY	373298108	10	313	SH	DEFINED	2		313
GEORGIA-PACIFIC CORP.	EQUITY	373298108	3805	119,656	SH	SOLE	1	119,656	
GERON CORP	EQUITY	374163103	296	38,295	SH	SOLE	1	38,295	
GETTY IMAGES INC COM	EQUITY	374276103	3	36954	SH	SOLE	3	36954	1597
GETTY IMAGES, INC.	EQUITY	374276103	77	1,041	SH	SOLE	1	1,041	
GETTY REALTY CORP.	EQUITY	374297109	535	19,314	SH	SOLE	1	19,314	
GEVITY HR INC	EQUITY	374393106	383	19,109	SH	SOLE	1	19,109	
GFI GROUP INC	EQUITY	361652209	144	4,048	SH	SOLE	1	4,048	
GFI GROUP INC COM	EQUITY	361652209	4	103000	SH	SOLE	3	103000	
GIANT INDUSTRIES INC	EQUITY	374508109	333	9,250	SH	SOLE	1	9,250	
GIBRALTAR INDUSTRIES INC	EQUITY	374689107	307	16,640	SH	SOLE	1	16,640	
GILEAD SCIENCES INC	EQUITY	375558103	12618	286,843	SH	DEFINED	2		286,843
GILEAD SCIENCES, INC.	EQUITY	375558103	63208	1,436,869	SH	SOLE	1	1,436,869	
GILLETTE CO	EQUITY	375766102	61	1,200	SH	DEFINED	2		1,200
GILLETTE CO.	EQUITY	375766102	31394	620,059	SH	SOLE	1	620,059	
GLACIER BANCORP, INC.	EQUITY	37637Q105	564	21,570	SH	SOLE	1	21,570	
GLADSTONE CAPITAL CORP	EQUITY	376535100	183	7,805	SH	SOLE	1	7,805	
GLATFELTER, P.H. CO.	EQUITY	377316104	1203	96,979	SH	SOLE	1	96,979	
GLENAYRE TECHNOLOGIES INC	EQUITY	377899109	174	46,232	SH	SOLE	1	46,232	
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	508	24,672	SH	SOLE	1	24,672	
GLIMCHER REALITY TRUST	EQUITY	379302102	1228	44,248	SH	SOLE	1	44,248	
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	517	16,213	SH	SOLE	1	16,213	
GLOBAL INDUSTRIES INC	EQUITY	379336100	3631	427,200	SH	DEFINED	2		427,200
GLOBAL INDUSTRIES LT	EQUITY	379336100	486	57,199	SH	SOLE	1	57,199	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	39	582	SH	SOLE	1	582	
GLOBAL POWER EQUIPME	EQUITY	37941P108	196	24,697	SH	SOLE	1	24,697	
GLOBAL SANTAFE CORP	EQUITY	G3930E101	32	700	SH	DEFINED	2		700
GLOBAL SIGNAL INC	EQUITY	37944Q103	12	311	SH	SOLE	1	311	
GLOBETEL COMMUNICATIONS CORP	EQUITY	37958F209	123	44,075	SH	SOLE	1	44,075	
GMH COMMUNITIES TRUST	EQUITY	36188G102	320	23,133	SH	SOLE	1	23,133	
GOL LINHAS AREAS INTEL ADR	EQUITY	38045R107	2155	71,700	SH	SOLE	1	71,700	
GOLD BANK CORP., INC.	EQUITY	379907108	394	27,053	SH	SOLE	1	27,053	
GOLD KIST INC	EQUITY	380614107	768	35,578	SH	SOLE	1	35,578	
GOLDCORP INC.	EQUITY	380956409	5785	363,775	SH	Defined	1	0	363,775

GOLDEN TELECOM INC	EQUITY	38122G107	1014	33,036	SH	SOLE	1	33,036	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7865	122,168	SH	SOLE	1	122,168	
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	8580	84,230	SH	DEFINED	2		84,230
GOLDMAN SACHS GROUP INC	EQUITY	381416104	33892	332,209	SH	SOLE	1	332,209	
GOODRICH CORP	EQUITY	382388106	6150	150,145	SH	DEFINED	2		150,145
GOODRICH CORP.	EQUITY	382388106	2235	54,575	SH	SOLE	1	54,575	
GOODRICH PETROLEUM CORP	EQUITY	382410405	146	7,070	SH	SOLE	1	7,070	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	2342	157,185	SH	SOLE	1	157,185	
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	3	219	SH	DEFINED	2		219
GOODYEAR TIRE AND RUBBER	EQUITY	382588101	96	12,969	SH	SOLE	1	12,969	
GORMAN RUPP CO COM	EQUITY	383082104	135	6,324	SH	SOLE	1	6,324	
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	139	14,300	SH	SOLE	1	14,300	
GPO TELEVISIA SA ADR-REPR 20	EQUITY	40049J206	3389	54,580	SH	SOLE	1	54,580	
GRACE, W.R. & CO.	EQUITY	38388F108	360	46,218	SH	SOLE	1	46,218	
GRACO, INC.	EQUITY	384109104	4243	124,535	SH	SOLE	1	124,535	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	290	67,422	SH	SOLE	1	67,422	
GRAINGER W W INC	EQUITY	384802104	6	102	SH	DEFINED	2		102
GRAMERCY CAPITAL CORP	EQUITY	384871109	231	9,458	SH	SOLE	1	9,458	
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	2530	90,018	SH	SOLE	1	90,018	
GRANT PRIDECO INC	EQUITY	38821G101	238	8,785	SH	DEFINED	2		8,785
GRANT PRIDECO INC	EQUITY	38821G101	5927	224,082	SH	SOLE	1	224,082	
GRAPHIC PACKAGING CORP	EQUITY	388688103	164	44,999	SH	SOLE	1	44,999	
GRAY TELEVISION INC	EQUITY	389375106	360	29,871	SH	SOLE	1	29,871	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	116	5,846	SH	SOLE	1	5,846	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	351	12,072	SH	SOLE	1	12,072	
GREAT LAKES CHEM CORP.	EQUITY	390568103	1838	58,403	SH	SOLE	1	58,403	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	68	SH	DEFINED	2		68
GREAT PLAINS ENERGY INC	EQUITY	391164100	5523	173,174	SH	SOLE	1	173,174	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	225	7,191	SH	SOLE	1	7,191	
GREAT WOLF RESORTS INC	EQUITY	391523107	360	17,602	SH	SOLE	1	17,602	
GREATER BAY BANCORP	EQUITY	391648102	3327	126,346	SH	SOLE	1	126,346	
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	104	3,050	SH	SOLE	1	3,050	
GREENBRIER COMPANIES INC	EQUITY	393657101	116	4,293	SH	SOLE	1	4,293	
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	123	4,503	SH	SOLE	1	4,503	
GREENFIELD ONLINE	EQUITY	395150105	138	11,386	SH	SOLE	1	11,386	
GREENHILL & CO INC	EQUITY	395259104	335	8,266	SH	SOLE	1	8,266	
GREENHILL & CO INC COM	EQUITY	395259104	4	96948	SH	SOLE	3		1491
GREIF INC CL A	EQUITY	397624107	651	10,652	SH	SOLE	1	10,652	
GREY WOLF, INC.	EQUITY	397888108	977	131,846	SH	SOLE	1	131,846	
GRIFFON CORP.	EQUITY	398433102	447	20,133	SH	SOLE	1	20,133	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	348	14,481	SH	SOLE	1	14,481	
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	2437	76,500	SH	SOLE	1	76,500	
GSI COMMERCE INC	EQUITY	36238G102	358	21,363	SH	SOLE	1	21,363	
GTECH HOLDINGS CORP.	EQUITY	400518106	6049	206,883	SH	SOLE	1	206,883	
GTX INC	EQUITY	40052B108	52	5,248	SH	SOLE	1	5,248	
GUESS? INC	EQUITY	401617105	184	11,117	SH	SOLE	1	11,117	
GUIDANT CORP	EQUITY	401698105	26	391	SH	DEFINED	2		391
GUIDANT CORP.	EQUITY	401698105	11667	173,359	SH	SOLE	1	173,359	
GUITAR CENTER, INC.	EQUITY	402040109	1043	17,868	SH	SOLE	1	17,868	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	128	6,444	SH	SOLE	1	6,444	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	280	10,242	SH	SOLE	1	10,242	
GYMBOREE CORP	EQUITY	403777105	4341	317,800	SH	DEFINED	2		317,800

GYMBOREE CORP.	EQUITY	403777105	294	21,540	SH	SOLE	1	21,540	
H J HEINZ CO.	EQUITY	423074103	5629	158,927	SH	SOLE	1	158,927	
H.B. FULLER CO.	EQUITY	359694106	678	19,894	SH	SOLE	1	19,894	
HAEMONETICS CORP.	EQUITY	405024100	727	17,882	SH	SOLE	1	17,882	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	393	20,177	SH	SOLE	1	20,177	
HALLIBURTON CO	EQUITY	406216101	137	2,860	SH	DEFINED	2		2,860
HALLIBURTON CO.	EQUITY	406216101	23751	496,677	SH	SOLE	1	496,677	
HANCOCK HOLDING CO.	EQUITY	410120109	636	18,483	SH	SOLE	1	18,483	
HANDLEMAN CO.	EQUITY	410252100	249	15,070	SH	SOLE	1	15,070	
HANMI FINL CORP	EQUITY	410495105	460	27,565	SH	SOLE	1	27,565	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2226	193,412	SH	SOLE	1	193,412	
HANSEN NATURAL CORP	EQUITY	411310105	437	5,154	SH	SOLE	1	5,154	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	538	14,373	SH	SOLE	1	14,373	
HARLAND, JOHN H. CO.	EQUITY	412693103	721	18,973	SH	SOLE	1	18,973	
HARLEY DAVIDSON INC	EQUITY	412822108	17	344	SH	DEFINED	2		344
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	6307	127,164	SH	SOLE	1	127,164	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	191	9,153	SH	SOLE	1	9,153	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	420	18,130	SH	SOLE	1	18,130	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	9367	115,129	SH	SOLE	1	115,129	
HARMONIC INC.	EQUITY	413160102	244	50,497	SH	SOLE	1	50,497	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	19156	265,791	SH	SOLE	1	265,791	
HARRAHS ENTMT INC	EQUITY	413619107	9039	125,418	SH	DEFINED	2		125,418
HARRAHS ENTMT INC COM	EQUITY	413619107	2	24180	SH	SOLE	3	24180	745
HARRIS & HARRIS GROUP INC	EQUITY	413833104	142	11,916	SH	SOLE	1	11,916	
HARRIS CORP DEL COM	EQUITY	413875105	1	45997	SH	SOLE	3	45997	1481
HARRIS CORP.	EQUITY	413875105	7507	240,516	SH	SOLE	1	240,516	
HARRIS INTERACTIVE INC	EQUITY	414549105	172	35,354	SH	SOLE	1	35,354	
HARSCO CORP.	EQUITY	415864107	4086	74,896	SH	SOLE	1	74,896	
HART MARX	EQUITY	417119104	179	17,819	SH	SOLE	1	17,819	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3790	127,491	SH	SOLE	1	127,491	
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	26	353	SH	DEFINED	2		353
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	47344	633,117	SH	SOLE	1	633,117	
HARVEST NATURAL RESOUR	EQUITY	41754V103	284	26,001	SH	SOLE	1	26,001	
HASBRO INC	EQUITY	418056107	4	201	SH	DEFINED	2		201
HASBRO, INC.	EQUITY	418056107	1596	76,764	SH	SOLE	1	76,764	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	199	13,445	SH	SOLE	1	13,445	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4950	184,632	SH	SOLE	1	184,632	
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	186	26,158	SH	SOLE	1	26,158	
HCA INC	EQUITY	404119109	709	12,504	SH	DEFINED	2		12,504
HCA INC.	EQUITY	404119109	10215	180,252	SH	SOLE	1	180,252	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	4768	125,897	SH	SOLE	1	125,897	
HEADWATERS INC	EQUITY	42210P102	982	28,570	SH	SOLE	1	28,570	
HEALTH CARE PPTY INVS COM	EQUITY	421915109		9400	SH	SOLE	3	9400	9400
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	355	13,135	SH	SOLE	1	13,135	
Health Care Prop Investors	EQUITY	421915109	2434	90,000	SH	SOLE	4	90,000	
HEALTH CARE REIT, INC.	EQUITY	42217K106	196	5,197	SH	SOLE	1	5,197	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2925	111,737	SH	SOLE	1	111,737	
HEALTH MGMT ASSOC	EQUITY	421933102	8	297	SH	DEFINED	2		297
HEALTH NET INC.	EQUITY	42222G108	7737	202,745	SH	SOLE	1	202,745	
Healthcare Realty Trust	EQUITY	421946104	2510	65,000	SH	SOLE	4	65,000	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	182	4,706	SH	SOLE	1	4,706	
HEALTHCARE SVCS GRP IN	EQUITY	421906108	369	18,378	SH	SOLE	1	18,378	

HEALTHEXTRAS INC	EQUITY	422211102	658	32,793	SH	SOLE	1	32,793	
HEALTHEXTRAS INC COM	EQUITY	422211102	4	208800	SH	SOLE	3	208800	
HEALTHTRONICS SURGICAL	EQUITY	42222L107	304	23,375	SH	SOLE	1	23,375	
HEARST-ARGYLE TELEVI	EQUITY	422317107	15	619	SH	SOLE	1	619	
HEARTLAND EXPRESS, INC.	EQUITY	422347104	610	31,397	SH	SOLE	1	31,397	
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	143	7,325	SH	SOLE	1	7,325	
HECLA MNG CO	EQUITY	422704106	373	81,790	SH	SOLE	1	81,790	
HEICO CORP.	EQUITY	422806109	348	14,875	SH	SOLE	1	14,875	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	351	13,476	SH	SOLE	1	13,476	
HEINZ H J CO	EQUITY	423074103	15	427	SH	DEFINED	2		427
HELIX TECHNOLOGY CORP.	EQUITY	423319102	240	18,042	SH	SOLE	1	18,042	
HELMERICH & PAYNE, INC.	EQUITY	423452101	4325	92,185	SH	SOLE	1	92,185	
HENRY JACK & ASSOCIATES	EQUITY	426281101	3567	194,819	SH	SOLE	1	194,819	
HENRY SCHEIN INC	EQUITY	806407102	6481	156,099	SH	SOLE	1	156,099	
HERCULES INC	EQUITY	427056106	2	137	SH	DEFINED	2		137
HERCULES, INC.	EQUITY	427056106	1872	132,294	SH	SOLE	1	132,294	
HERITAGE COMMERCE CORP	EQUITY	426927109	150	8,197	SH	SOLE	1	8,197	
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	724	20,682	SH	SOLE	1	20,682	
HERLEY INDS INC DEL	EQUITY	427398102	163	8,927	SH	SOLE	1	8,927	
HERMAN MILLER, INC.	EQUITY	600544100	3903	126,559	SH	SOLE	1	126,559	
HERSHA HOSPITALITY TRUST	EQUITY	427825104	134	14,018	SH	SOLE	1	14,018	
HERSHEY CO / THE	EQUITY	427866108	1600	25,770	SH	DEFINED	2		25,770
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	22	821	SH	SOLE	1	821	
HEWLETT PACKARD CO	EQUITY	428236103	116	4,948	SH	DEFINED	2		4,948
HEWLETT PACKARD CO.	EQUITY	428236103	39180	1,666,505	SH	SOLE	1	1,666,505	
HEXCEL CORP.	EQUITY	428291108	548	32,364	SH	SOLE	1	32,364	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	592	15,645	SH	SOLE	1	15,645	
HIBERNIA CORP	EQUITY	428656102	11878	358,000	SH	DEFINED	2		358,000
HIBERNIA CORP. CLASS A	EQUITY	428656102	11234	338,563	SH	SOLE	1	338,563	
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	319	30,506	SH	SOLE	1	30,506	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	4047	136,004	SH	SOLE	1	136,004	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	762	22,146	SH	SOLE	1	22,146	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5338	105,590	SH	SOLE	1	105,590	
HILTON HOTELS CORP	EQUITY	432848109	4105	172,138	SH	SOLE	1	172,138	
HILTON HOTELS CORP	EQUITY	432848109	10829	454,059	SH	DEFINED	2		454,059
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	113	3,548	SH	SOLE	1	3,548	
HNI CORP	EQUITY	404251100	4769	93,241	SH	SOLE	1	93,241	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	408	40,779	SH	SOLE	1	40,779	
HOLLY CORP.	EQUITY	435758305	706	15,123	SH	SOLE	1	15,123	
HOLLYWOOD PARK, INC.	EQUITY	723456109	547	27,985	SH	SOLE	1	27,985	
HOLOGIC INC	EQUITY	436440101	598	15,051	SH	SOLE	1	15,051	
HOLOGIC INC COM	EQUITY	436440101	5	123473	SH	SOLE	3	123473	1597
HOME DEPOT INC	EQUITY	437076102	18536	476,486	SH	DEFINED	2		476,486
HOME DEPOT, INC.	EQUITY	437076102	47501	1,221,112	SH	SOLE	1	1,221,112	
HOME PROPERTIES INC.	EQUITY	437306103	1033	24,023	SH	SOLE	1	24,023	
HOMEBANC CORP/GA	EQUITY	43738R109	354	38,979	SH	SOLE	1	38,979	
HOMESTORE.COM	EQUITY	437852106	207	101,730	SH	SOLE	1	101,730	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13502	368,606	SH	SOLE	1	368,606	
HONEYWELL INTL INC	EQUITY	438516106	38	1,026	SH	DEFINED	2		1,026
HOOVER FURNITURE CORP	EQUITY	439038100	126	7,224	SH	SOLE	1	7,224	
HOOPER HOLMES, INC.	EQUITY	439104100	187	45,075	SH	SOLE	1	45,075	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1994	105,925	SH	SOLE	1	105,925	

HORIZON FINANCIAL CORP	EQUITY	44041F105	155	6,991	SH	SOLE	1	6,991	
HORIZON HEALTH CORP	EQUITY	44041Y104	170	7,272	SH	SOLE	1	7,272	
HORMEL FOODS CORP.	EQUITY	440452100	5546	189,075	SH	SOLE	1	189,075	
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	268	9,891	SH	SOLE	1	9,891	
HORNBECK OFFSHORE SVCS COM	EQUITY	440543106	4	158100	SH	SOLE	3	158100	
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	3438	126,900	SH	DEFINED	2		126,900
HOSPIRA INC	EQUITY	441060100	17	423	SH	DEFINED	2		423
Hospira Inc	EQUITY	441060100	98	2,500	SH	SOLE	4	2,500	
HOSPIRA INC	EQUITY	441060100	2843	72,899	SH	SOLE	1	72,899	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102		4810	SH	SOLE	3	4810	4810
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5583	126,679	SH	SOLE	1	126,679	
HOT MARRIOTT CORP COM	EQUITY	44107p104		23530	SH	SOLE	3	23530	23530
HOT TOPIC INC	EQUITY	441339108	592	30,958	SH	SOLE	1	30,958	
HOT TOPIC INC COM	EQUITY	441339108	1	53300	SH	SOLE	3	53300	
HOUSEVALUES INC	EQUITY	44183Y102	80	4,434	SH	SOLE	1	4,434	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	1050	19,802	SH	SOLE	1	19,802	
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	5707	87,524	SH	SOLE	1	87,524	
HRPT PROPERTIES TRUST	EQUITY	40426W101	245	19,686	SH	SOLE	1	19,686	
HRPT TRUST	EQUITY	40426W101		14130	SH	SOLE	3	14130	14130
HUB GROUP INC-CL A	EQUITY	443320106	337	13,462	SH	SOLE	1	13,462	
HUBBELL INC. CLASS B	EQUITY	443510201	4908	111,283	SH	SOLE	1	111,283	
HUDSON CITY BANCORP	EQUITY	443683107	48	4,239	SH	SOLE	1	4,239	
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	222	14,241	SH	SOLE	1	14,241	
HUGHES SUPPLY, INC.	EQUITY	444482103	1289	45,884	SH	SOLE	1	45,884	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	1045	90,236	SH	SOLE	1	90,236	
HUMANA, INC.	EQUITY	444859102	3782	95,177	SH	SOLE	1	95,177	
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	46	2,672	SH	SOLE	1	2,672	
HUNT JB TRANS SVC INC COM	EQUITY	445658107	2	94208	SH	SOLE	3	94208	3408
HUNTINGTON BANCSHARES INC	EQUITY	446150104	7	283	SH	DEFINED	2		283
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2578	106,802	SH	SOLE	1	106,802	
HUNTSMAN CORP	EQUITY	447011107	36	1,784	SH	SOLE	1	1,784	
HURON CONSULTING GROUP INC	EQUITY	447462102	108	4,605	SH	SOLE	1	4,605	
HUDSON UNITED BANCORP	EQUITY	444165104	1116	30,915	SH	SOLE	1	30,915	
HUTCHINSON TECHNOLOGY COM	EQUITY	448407106	2	56590	SH	SOLE	3	56590	1296
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	672	17,451	SH	SOLE	1	17,451	
HUTTIG BUILDING PRODUCTS INC.	EQUITY	448451104	106	9,708	SH	SOLE	1	9,708	
HYDRIL	EQUITY	448774109	713	13,115	SH	SOLE	1	13,115	
HYPERCOM CORP	EQUITY	44913M105	235	36,334	SH	SOLE	1	36,334	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	34	838	SH	SOLE	1	838	
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	1	34500	SH	SOLE	3	34500	
IAC/INTERACTIVECORP	EQUITY	44919P102	1095	45,590	SH	SOLE	1	45,590	
IAMGOLD CORPORATION	EQUITY	450913108	4214	624,500	SH	Defined	1	0	624,500
IBERIABANK CORP	EQUITY	450828108	326	5,296	SH	SOLE	1	5,296	
ICOS CORPORATION	EQUITY	449295104	934	44,105	SH	SOLE	1	44,105	
ICU MEDICAL, INC.	EQUITY	44930G107	307	9,552	SH	SOLE	1	9,552	
ID BIOMEDICAL CORP	EQUITY	44936D108	1580	96,700	SH	DEFINED	2		96,700
IDACORP, INC.	EQUITY	451107106	3193	104,249	SH	SOLE	1	104,249	
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	187	8,617	SH	SOLE	1	8,617	
IDENTIX INC	EQUITY	451906101	309	61,429	SH	SOLE	1	61,429	
IDEX CORP	EQUITY	45167R104	5683	147,200	SH	DEFINED	2		147,200
IDEX CORP.	EQUITY	45167R104	44	1,130	SH	SOLE	1	1,130	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	42	676	SH	SOLE	1	676	

IDT CORP-CL B	EQUITY	448947309	529	40,204	SH	SOLE	1	40,204	
IDX SYSTEMS CORP.	EQUITY	449491109	520	17,266	SH	SOLE	1	17,266	
I-FLOW CORP	EQUITY	449520303	229	13,774	SH	SOLE	1	13,774	
IGATE CORP	EQUITY	45169U105	52	14,597	SH	SOLE	1	14,597	
IHOP CORP.	EQUITY	449623107	601	13,843	SH	SOLE	1	13,843	
II-VI INC	EQUITY	902104108	293	15,934	SH	SOLE	1	15,934	
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	759	79,760	SH	SOLE	1	79,760	
ILLINOIS TOOL WKS INC	EQUITY	452308109	26	326	SH	DEFINED	2		326
Illinois Tool Works	EQUITY	452308109	1992	25,000	SH	SOLE	4	25,000	
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	14693	184,403	SH	SOLE	1	184,403	
ILLUMINA INC	EQUITY	452327109	299	24,791	SH	SOLE	1	24,791	
ILLUMINA INC COM	EQUITY	452327109	2	194100	SH	SOLE	3	194100	
IMAGISTICS INTL INC	EQUITY	45247T104	316	11,284	SH	SOLE	1	11,284	
IMATION CORP.	EQUITY	45245A107	3225	83,136	SH	SOLE	1	83,136	
IMAX CORP	EQUITY	45245E109	2480	250,000	SH	Defined	1	0	250,000
IMCLONE SYSTEMS	EQUITY	45245W109	44	1,405	SH	SOLE	1	1,405	
IMMUCOR INC	EQUITY	452526106	909	31,388	SH	SOLE	1	31,388	
IMMUNOGEN INC	EQUITY	45253H101	164	28,329	SH	SOLE	1	28,329	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	969	51,983	SH	SOLE	1	51,983	
IMPAX LABORATORIES INC	EQUITY	45256B101	532	33,856	SH	SOLE	1	33,856	
IMPAX LABORATORIES INC COM	EQUITY	45256B101	1	91900	SH	SOLE	3	91900	
IMPERIAL OIL LIMITED COMM	EQUITY	453038408	4578	55,000	SH	Defined	1	0	55,000
IMS HEALTH INC	EQUITY	449934108	7	272	SH	DEFINED	2		272
IMS HEALTH, INC.	EQUITY	449934108	2533	102,241	SH	SOLE	1	102,241	
INAMED CORP	EQUITY	453235103	6201	92,550	SH	SOLE	1	92,550	
INCO LTD	EQUITY	453258402	1902	50,500	SH	Defined	1	0	50,500
INCYTE CORP	EQUITY	45337C102	411	57,420	SH	SOLE	1	57,420	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	5219	141,334	SH	SOLE	1	141,334	
INDEPENDENCE HLDG CO N	EQUITY	453440307	56	3,200	SH	SOLE	1	3,200	
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	300	10,636	SH	SOLE	1	10,636	
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	415	14,608	SH	SOLE	1	14,608	
INDYMAC BANCORP, INC.	EQUITY	456607100	4586	112,603	SH	SOLE	1	112,603	
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	499	14,292	SH	SOLE	1	14,292	
INFOCROSSING INC	EQUITY	45664X109	174	13,989	SH	SOLE	1	13,989	
INFOCROSSING INC COM	EQUITY	45664X109	1	76400	SH	SOLE	3	76400	
INFORMATICA CORP	EQUITY	45666Q102	503	59,993	SH	SOLE	1	59,993	
INFOSPACE INC.	EQUITY	45678T201	755	22,934	SH	SOLE	1	22,934	
INFOSYS TECHNOLOGIES-SP ADR	EQUITY	456788108	414	5,330	SH	SOLE	1	5,330	
INFOUSA INC. CLASS B	EQUITY	456818301	264	22,585	SH	SOLE	1	22,585	
INFRASTRUCTURE SERVICES INC	EQUITY	45684P102	93	8,915	SH	SOLE	1	8,915	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	15	212	SH	DEFINED	2		212
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	7270	101,886	SH	SOLE	1	101,886	
INGLES MARKETS INC CLASS A	EQUITY	457030104	106	7,709	SH	SOLE	1	7,709	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	44	2,822	SH	SOLE	1	2,822	
INLAND REAL ESTATE CORP	EQUITY	457461200	819	50,941	SH	SOLE	1	50,941	
INNKEEPERS USA TRUST	EQUITY	4576J0104	486	32,518	SH	SOLE	1	32,518	
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	206	6,146	SH	SOLE	1	6,146	
INNOVO GROUP INC	EQUITY	457954600	38	17,551	SH	SOLE	1	17,551	
INPHONIC INC	EQUITY	45772G105	163	10,691	SH	SOLE	1	10,691	
INPUT/OUTPUT, INC.	EQUITY	457652105	303	48,258	SH	SOLE	1	48,258	
INSIGHT COMMUNICATIO	EQUITY	45768V108	383	34,667	SH	SOLE	1	34,667	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	675	33,427	SH	SOLE	1	33,427	

INSITUFORM TECH INC CL A	EQUITY	457667103	2	117600	SH	SOLE	3	117600	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	295	18,520	SH	SOLE	1	18,520	
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	245	29,060	SH	SOLE	1	29,060	
INSTINET GROUP INCORPORATED	EQUITY	457750107	15	2,827	SH	SOLE	1	2,827	
INSWEB CORP	EQUITY	45809K202	30	9,194	SH	SOLE	1	9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	240	10,597	SH	SOLE	1	10,597	
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	414	14,191	SH	SOLE	1	14,191	
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	162	7,168	SH	SOLE	1	7,168	
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	4349	210,692	SH	SOLE	1	210,692	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	3254	216,798	SH	SOLE	1	216,798	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	189	25,444	SH	SOLE	1	25,444	
INTEL CORP	EQUITY	458140100	36975	1,418,845	SH	DEFINED	2		1,418,845
INTEL CORP COM	EQUITY	458140100		11800	SH	SOLE	3	11800	
INTEL CORP.	EQUITY	458140100	110457	4,245,073	SH	SOLE	1	4,245,073	
INTER PARFUMS INC	EQUITY	458334109	58	3,011	SH	SOLE	1	3,011	
INTERACTIVE DATA CORP	EQUITY	45840J107	1315	63,302	SH	SOLE	1	63,302	
INTERCHANGE FINL SVCS	EQUITY	458447109	217	11,815	SH	SOLE	1	11,815	
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	646	36,920	SH	SOLE	1	36,920	
INTERFACE, INC. CLASS A	EQUITY	458665106	254	31,543	SH	SOLE	1	31,543	
INTERGRAPH CORP.	EQUITY	458683109	672	19,496	SH	SOLE	1	19,496	
INTERLINE BRANDS INC	EQUITY	458743101	171	8,627	SH	SOLE	1	8,627	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	596	19,385	SH	SOLE	1	19,385	
INTERMIX MEDIA INC	EQUITY	45881X106	659	78,751	SH	SOLE	1	78,751	
INTERMUNE INC.	EQUITY	45884X103	225	17,271	SH	SOLE	1	17,271	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	36	1,276	SH	SOLE	1	1,276	
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	10909	147,010	SH	DEFINED	2		147,010
INTERNATIONAL DISPLAYWORKS I	EQUITY	459412102	174	21,750	SH	SOLE	1	21,750	
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	107	SH	DEFINED	2		107
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	12	412	SH	DEFINED	2		412
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	4379	155,542	SH	SOLE	1	155,542	
INTERNATIONAL PAPER CO	EQUITY	460146103	18	590	SH	DEFINED	2		590
INTERNATIONAL PAPER CO.	EQUITY	460146103	6401	211,890	SH	SOLE	1	211,890	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	5547	116,234	SH	SOLE	1	116,234	
INTERNATIONAL SECS EXCHANG	EQUITY	46031W204	316	12,600	SH	DEFINED	2		12,600
INTERNATIONAL SECURITIES EXC	EQUITY	46031W204	196	7,802	SH	SOLE	1	7,802	
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4478	79,620	SH	SOLE	1	79,620	
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	194	26,527	SH	SOLE	1	26,527	
INTERNET SECURITY SY	EQUITY	46060X107	549	27,042	SH	SOLE	1	27,042	
INTEROIL CORP	EQUITY	460951106	1812	67,908	SH	Defined	1	46,408	21,500
INTERPOOL, INC.	EQUITY	46062R108	120	5,633	SH	SOLE	1	5,633	
INTERPUBLIC GROUP CORP	EQUITY	460690100	2434	199,817	SH	SOLE	1	199,817	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	6	511	SH	DEFINED	2		511
INTERSIL CORP -CL A	EQUITY	46069S109	5368	286,010	SH	SOLE	1	286,010	
INTER-TEL, INC.	EQUITY	458372109	275	14,798	SH	SOLE	1	14,798	
INTERVIDEO INC	EQUITY	46114Y101	101	7,034	SH	SOLE	1	7,034	
INTERVOICE-BRITE INC.	EQUITY	461142101	226	26,160	SH	SOLE	1	26,160	
INTERWOVEN INC	EQUITY	46114T508	215	28,539	SH	SOLE	1	28,539	
INTEVAC INC	EQUITY	461148108	147	14,071	SH	SOLE	1	14,071	
INTL BUSINESS MACHINES CORP	EQUITY	459200101	68705	925,940	SH	SOLE	1	925,940	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1441	39,776	SH	SOLE	1	39,776	
INTRADO INC	EQUITY	46117A100	182	12,193	SH	SOLE	1	12,193	
INTRALASE CORP	EQUITY	461169104	176	8,976	SH	SOLE	1	8,976	

INTRALASE CORP COM	EQUITY	461169104	4	199800	SH	SOLE	3	199800	
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	82	12,709	SH	SOLE	1	12,709	
INTUIT	EQUITY	461202103	10	223	SH	DEFINED	2		223
INTUIT, INC.	EQUITY	461202103	6829	151,382	SH	SOLE	1	151,382	
INTUITIVE SURGICAL INC	EQUITY	46120E602	1120	24,003	SH	SOLE	1	24,003	
INVACARE CORP.	EQUITY	461203101	935	21,069	SH	SOLE	1	21,069	
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	323	11,818	SH	SOLE	1	11,818	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	576	27,387	SH	SOLE	1	27,387	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4545	120,185	SH	SOLE	1	120,185	
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	326	33,716	SH	SOLE	1	33,716	
INVITROGEN CORP	EQUITY	46185R100	8072	96,911	SH	SOLE	1	96,911	
IONATRON INC	EQUITY	462070103	143	16,674	SH	SOLE	1	16,674	
IOWA TELECOMMUNICATIONS SERV	EQUITY	462594201	9454	504,213	SH	SOLE	1	504,213	
IPASS INC	EQUITY	46261V108	226	37,216	SH	SOLE	1	37,216	
IPAYMENT INC	EQUITY	46262E105	310	8,475	SH	SOLE	1	8,475	
IPC Holdings Ltd.	EQUITY	G4933P101	464426	11,722,000	SH	SOLE	1	11,722,000	
IRIS INTERNATIONAL INC	EQUITY	46270W105	202	11,340	SH	SOLE	1	11,340	
IRON MOUNTAIN INC.	EQUITY	462846106	71	2,298	SH	SOLE	1	2,298	
IRWIN FINANCIAL CORP.	EQUITY	464119106	279	12,577	SH	SOLE	1	12,577	
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	171	2,400	SH	SOLE	1	2,400	
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	2009	23,100	SH	SOLE	1	23,100	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	11950	228,100	SH	SOLE	1	228,100	
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1983	159,000	SH	SOLE	1	159	
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	8948	882,400	SH	SOLE	1	882,400	
ISHARES RUSSELL 2000	EQUITY	464287655	4166	65,400	SH	SOLE	1	65,400	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	488	5,700	SH	SOLE	1	5,700	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	2421	20,500	SH	SOLE	1	20,500	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1559	27,600	SH	SOLE	1	27,600	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	2294	36,800	SH	SOLE	1	36,800	
ISHARES S&P GLOBAL 100	EQUITY	464287572	138	2,300	SH	SOLE	1	2,300	
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	155	39,741	SH	SOLE	1	39,741	
ISLE CAPRI CASINOS INC	EQUITY	464592104	1069	40,800	SH	DEFINED	2		40,800
ISLE OF CAPRI CASINOS	EQUITY	464592104	1458	55,658	SH	SOLE	1	55,658	
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	78	9,427	SH	SOLE	1	9,427	
ISTAR FINANCIAL INC	EQUITY	45031U101	7985	191,988	SH	SOLE	1	191,988	
ITLA CAP CORP	EQUITY	450565106	214	3,975	SH	SOLE	1	3,975	
ITRON, INC.	EQUITY	465741106	718	16,068	SH	SOLE	1	16,068	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	4437	83,057	SH	SOLE	1	83,057	
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	4	82661	SH	SOLE	3	82661	1065
ITT INDS INC	EQUITY	450911102	15559	159,367	SH	DEFINED	2		159,367
ITT INDUSTRIAL INC	EQUITY	450911102	4077	41,759	SH	SOLE	1	41,759	
ITT Industries	EQUITY	450911102	2363	24,200	SH	SOLE	4	24,200	
IVANHOE MINES LTD	EQUITY	46579N103	10981	1,413,737	SH	Defined	1	0	1,413,737
IVAX CORP COM	EQUITY	465823102	2	86321	SH	SOLE	3	86321	2662
IVAX CORP.	EQUITY	465823102	8955	416,496	SH	SOLE	1	416,496	
IVILLAGE INC	EQUITY	46588H105	196	32,699	SH	SOLE	1	32,699	
IXIA	EQUITY	45071R109	441	22,701	SH	SOLE	1	22,701	
IXIA COM	EQUITY	45071R109	2	117600	SH	SOLE	3	117600	
IXYS CORP.	EQUITY	46600W106	242	17,066	SH	SOLE	1	17,066	
J & J SNACK FOODS CORP	EQUITY	466032109	226	4,326	SH	SOLE	1	4,326	
J JILL GROUP INC	EQUITY	466189107	191	13,917	SH	SOLE	1	13,917	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	4708	244,800	SH	SOLE	1	244,800	

J.C. PENNEY CO., INC.	EQUITY	708160106	11499	218,694	SH	SOLE	1	218,694	
J0-ANN STORES INC	EQUITY	47758P307	419	15,896	SH	SOLE	1	15,896	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	564	16,383	SH	SOLE	1	16,383	
JABIL CIRCUIT INC	EQUITY	466313103	7	229	SH	DEFINED	2		229
JABIL CIRCUIT, INC.	EQUITY	466313103	17393	566,008	SH	SOLE	1	566,008	
JACK IN THE BOX INC.	EQUITY	466367109	956	25,220	SH	SOLE	1	25,220	
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	614	25,993	SH	SOLE	1	25,993	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	5810	103,266	SH	SOLE	1	103,266	
JACUZZI BRANDS INC	EQUITY	469865109	568	52,981	SH	SOLE	1	52,981	
JAKKS PACIFIC, INC.	EQUITY	47012E106	334	17,408	SH	SOLE	1	17,408	
JAMDAT MOBILE INC	EQUITY	47023T100	28	1,000	SH	DEFINED	2		1,000
JAMDAT MOBILE INC	EQUITY	47023T100	227	8,203	SH	SOLE	1	8,203	
JAMES RIVER COAL CO	EQUITY	470355207	314	9,054	SH	SOLE	1	9,054	
JANUS CAP GROUP INC	EQUITY	47102X105	4	273	SH	DEFINED	2		273
JANUS CAPITAL GROUP	EQUITY	47102X105	2675	177,841	SH	SOLE	1	177,841	
JARDEN CORP	EQUITY	471109108	1088	20,180	SH	SOLE	1	20,180	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	229	20,083	SH	SOLE	1	20,083	
JDS UNIPHASE CORP	EQUITY	46612J101	3	1,741	SH	DEFINED	2		1,741
JDS UNIPHASE CORP	EQUITY	46612J101	2121	1,395,439	SH	SOLE	1	1,395,439	
JEFFERIES GROUP, INC.	EQUITY	472319102	3546	93,599	SH	SOLE	1	93,599	
JEFFERSON PILOT CORP	EQUITY	475070108	8	165	SH	DEFINED	2		165
JEFFERSON-PILOT CORP.	EQUITY	475070108	3657	72,526	SH	SOLE	1	72,526	
JETBLUE AIRWAYS CORP	EQUITY	477143101	3612	176,706	SH	SOLE	1	176,706	
JLG INDUSTRIES, INC.	EQUITY	466210101	968	35,213	SH	SOLE	1	35,213	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	4958	105,624	SH	SOLE	1	105,624	
JOHN B. SANFILIPPO & SON	EQUITY	800422107	126	5,445	SH	SOLE	1	5,445	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	38	953	SH	SOLE	1	953	
JOHNSON & JOHNSON	EQUITY	478160104	170412	2,621,720	SH	SOLE	1	2,621,720	
JOHNSON + JOHNSON	EQUITY	478160104	46174	710,374	SH	DEFINED	2		710,374
Johnson and Johnson	EQUITY	478160104	3900	60,000	SH	SOLE	4	60,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	4973	88,288	SH	SOLE	1	88,288	
JOHNSON CTLS INC	EQUITY	478366107	10420	184,980	SH	DEFINED	2		184,980
JONES APPAREL GROUP INC	EQUITY	480074103	5	149	SH	DEFINED	2		149
JONES APPAREL GROUP, INC.	EQUITY	480074103	4247	136,830	SH	SOLE	1	136,830	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	1040	23,520	SH	SOLE	1	23,520	
JORGENSEN (EARLE M.) CO	EQUITY	480829100	101	12,535	SH	SOLE	1	12,535	
JOS A BANK CLOTHIERS INC	EQUITY	480838101	403	9,303	SH	SOLE	1	9,303	
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	324	19,295	SH	SOLE	1	19,295	
JOURNAL REGISTER CO.	EQUITY	481138105	505	28,824	SH	SOLE	1	28,824	
JOY GLOBAL INC.	EQUITY	481165108	56	1,665	SH	SOLE	1	1,665	
JPMORGAN CHASE + CO	EQUITY	46625H100	15720	445,081	SH	DEFINED	2		445,081
JPMORGAN CHASE AND CO.	EQUITY	46625H100	118600	3,357,875	SH	SOLE	1	3,357,875	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	32359	1,285,097	SH	SOLE	1	1,285,097	
JUPITERMEDIA CORP	EQUITY	48207D101	240	13,994	SH	SOLE	1	13,994	
K V PHARMACEUT [A]	EQUITY	482740206	415	24,802	SH	SOLE	1	24,802	
K.FORCE INC.	EQUITY	493732101	188	22,205	SH	SOLE	1	22,205	
K2, INC.	EQUITY	482732104	417	32,853	SH	SOLE	1	32,853	
KADANT INC	EQUITY	48282T104	211	9,602	SH	SOLE	1	9,602	
KAMAN CORP., CLASS A	EQUITY	483548103	276	15,301	SH	SOLE	1	15,301	
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	SOLE	1	36	
KANBAY INTERNATIONAL INC	EQUITY	48369P207	395	17,080	SH	SOLE	1	17,080	
KANBAY INTL INC COM	EQUITY	48369P207	5	198002	SH	SOLE	3	198002	3408

KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	122	2,536	SH	SOLE	1	2,536	
KANSAS CITY SOUTHERN	EQUITY	485170302	1142	56,586	SH	SOLE	1	56,586	
KAYDON CORP.	EQUITY	486587108	542	19,456	SH	SOLE	1	19,456	
KB HOME	EQUITY	48666K109	8	106	SH	DEFINED	2		106
KB HOME	EQUITY	48666K109	2862	37,548	SH	SOLE	1	37,548	
KB HOME COM	EQUITY	48666K109	1	17289	SH	SOLE	3	17289	552
KCS ENERGY, INC.	EQUITY	482434206	598	34,413	SH	SOLE	1	34,413	
KEANE INC	EQUITY	486665102	2813	205,300	SH	DEFINED	2		205,300
KEANE, INC.	EQUITY	486665102	1820	132,848	SH	SOLE	1	132,848	
KEARNY FINANCIAL CORP	EQUITY	487169104	178	15,074	SH	SOLE	1	15,074	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	136	8,828	SH	SOLE	1	8,828	
KELLOGG CO	EQUITY	487836108	19	429	SH	DEFINED	2		429
KELLOGG CO.	EQUITY	487836108	7058	158,819	SH	SOLE	1	158,819	
KELLWOOD CO.	EQUITY	488044108	516	19,180	SH	SOLE	1	19,180	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1760	61,457	SH	SOLE	1	61,457	
KEMET CORP.	EQUITY	488360108	1348	213,952	SH	SOLE	1	213,952	
KENNAMETAL, INC.	EQUITY	489170100	4297	93,721	SH	SOLE	1	93,721	
KENSEY NASH CORP	EQUITY	490057106	195	6,458	SH	SOLE	1	6,458	
KERR MCGEE CORP	EQUITY	492386107	11	140	SH	DEFINED	2		140
KERR-MCGEE CORP	EQUITY	492386107	4083	53,503	SH	SOLE	1	53,503	
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	217	16,431	SH	SOLE	1	16,431	
KEY BANK NA	EQUITY	493267108	6217	187,528	SH	SOLE	1	187,528	
Keycorp	EQUITY	493267108	2155	65,000	SH	SOLE	4	65,000	
KEYCORP NEW	EQUITY	493267108	16	492	SH	DEFINED	2		492
KEYNOTE SYSTEMS INC	EQUITY	493308100	144	12,325	SH	SOLE	1	12,325	
KEYSPAN CORP	EQUITY	49337W100	8	208	SH	DEFINED	2		208
KEYSPAN CORPORATION	EQUITY	49337W100	14168	348,107	SH	SOLE	1	348,107	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	269	10,884	SH	SOLE	1	10,884	
KFX INC	EQUITY	48245L107	580	40,622	SH	SOLE	1	40,622	
KILROY REALTY CORP.	EQUITY	49427F108	1044	21,981	SH	SOLE	1	21,981	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	203	15,391	SH	SOLE	1	15,391	
KIMBERLY CLARK CORP	EQUITY	494368103	36	574	SH	DEFINED	2		574
KIMBERLY-CLARK CORP.	EQUITY	494368103	12881	205,804	SH	SOLE	1	205,804	
KIMCO REALTY	EQUITY	49446R109	559	9,486	SH	SOLE	1	9,486	
KIMCO REALTY CORP COM	EQUITY	49446R109		6750	SH	SOLE	3	6750	6750
Kinder Morgan Energy Partners	EQUITY	494550106	2801	55,000	SH	SOLE	4	55,000	
Kinder Morgan Inc	EQUITY	49455P101	2496	30,000	SH	SOLE	4	30,000	
KINDER MORGAN INC KANS	EQUITY	49455P101	11	130	SH	DEFINED	2		130
KINDER MORGAN INC.	EQUITY	49455P101	13178	158,394	SH	SOLE	1	158,394	
KINDRED HEALTHCARE INC	EQUITY	494580103	779	19,670	SH	SOLE	1	19,670	
KINETIC CONCEPTS INC	EQUITY	49460W208	1308	21,800	SH	DEFINED	2		21,800
KINETIC CONCEPTS INC	EQUITY	49460W208	60	1,005	SH	SOLE	1	1,005	
KING PHARMACEUTICALS INC	EQUITY	495582108	3	295	SH	DEFINED	2		295
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1806	173,341	SH	SOLE	1	173,341	
KINGSWAY FINANCIALS SERVICES	EQUITY	496904103	2654	156,400	SH	Defined	1	0	156,400
KINROSS GOLD	EQUITY	496902404	5661	925,100	SH	Defined	1	0	925,100
KIRBY CORP.	EQUITY	497266106	679	15,048	SH	SOLE	1	15,048	
KITE REALTY GROUP TRUST	EQUITY	49803T102	198	13,228	SH	SOLE	1	13,228	
KLA TENCOR CORP	EQUITY	482480100	10	238	SH	DEFINED	2		238
KLA-TENCOR CORP.	EQUITY	482480100	5135	117,549	SH	SOLE	1	117,549	
KMG AMERICA CORP	EQUITY	482563103	145	14,607	SH	SOLE	1	14,607	
KNBT BANCORP INC	EQUITY	482921103	343	22,727	SH	SOLE	1	22,727	

KNIGHT CAPITAL GROUP INC	EQUITY	499005106	565	74,189	SH	SOLE	1	74,189	
KNIGHT RIDDER INC	EQUITY	499040103	6	98	SH	DEFINED	2		98
KNIGHT TRANSPORTATION INC	EQUITY	499064103	641	26,327	SH	SOLE	1	26,327	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2103	34,277	SH	SOLE	1	34,277	
KNOLL INC	EQUITY	498904200	130	7,603	SH	SOLE	1	7,603	
KNOLOGY INC	EQUITY	499183804	76	39,813	SH	SOLE	1	39,813	
KOHL'S CORP	EQUITY	500255104	22	392	SH	DEFINED	2		392
KOHL'S CORP.	EQUITY	500255104	9730	174,038	SH	SOLE	1	174,038	
KOMAG INC	EQUITY	500453204	568	20,007	SH	SOLE	1	20,007	
KOMAG INC COM NEW	EQUITY	500453204	2	81340	SH	SOLE	3	81340	1449
KOPIN CORP.	EQUITY	500600101	248	48,625	SH	SOLE	1	48,625	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1530	86,193	SH	SOLE	1	86,193	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	26	402	SH	SOLE	1	402	
KRAFT FOODS INC	EQUITY	50075N104	892	28,029	SH	SOLE	1	28,029	
KRISPY KREME DOUGHNU	EQUITY	501014104	1031	148,080	SH	SOLE	1	148,080	
KROGER CO	EQUITY	501044101	17	870	SH	DEFINED	2		870
KROGER CO.	EQUITY	501044101	6376	335,045	SH	SOLE	1	335,045	
KRONOS WORLDWIDE INC	EQUITY	50105F105	73	2,434	SH	SOLE	1	2,434	
KRONOS, INC.	EQUITY	501052104	895	22,153	SH	SOLE	1	22,153	
K-SWISS, INC.	EQUITY	482686102	557	17,229	SH	SOLE	1	17,229	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	283	35,766	SH	SOLE	1	35,766	
KYPHON INC	EQUITY	501577100	699	20,080	SH	SOLE	1	20,080	
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	18957	247,541	SH	DEFINED	2		247,541
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	4117	53,767	SH	SOLE	1	53,767	
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	2	31149	SH	SOLE	3	31149	1065
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	1693	181,498	SH	SOLE	1	181,498	
LABARGE INC	EQUITY	502470107	126	6,961	SH	SOLE	1	6,961	
LABONE INC NEW	EQUITY	50540L105	885	22,244	SH	SOLE	1	22,244	
LABOR READY INC COM NEW	EQUITY	505401208	4	161845	SH	SOLE	3	161845	
LABOR READY, INC.	EQUITY	505401208	690	29,591	SH	SOLE	1	29,591	
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	8	167	SH	DEFINED	2		167
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	3045	61,029	SH	SOLE	1	61,029	
LABRANCHE & CO. INC.	EQUITY	505447102	880	139,673	SH	SOLE	1	139,673	
LACLEDE GAS CO.	EQUITY	505597104	463	14,584	SH	SOLE	1	14,584	
LAFARGE NORTH AMERIC	EQUITY	505862102	55	885	SH	SOLE	1	885	
LAIDLAW INTERNATIONAL	EQUITY	50730R102	10948	454,266	SH	SOLE	1	454,266	
LAKELAND BANCORP INC	EQUITY	511637100	188	12,027	SH	SOLE	1	12,027	
LAKELAND FINL CORP	EQUITY	511656100	166	4,085	SH	SOLE	1	4,085	
LAKES ENTERTAINMENT INC	EQUITY	51206P109	163	10,606	SH	SOLE	1	10,606	
LAM RESEARCH CORP.	EQUITY	512807108	7501	259,115	SH	SOLE	1	259,115	
LAM RESH CORP	EQUITY	512807108	38667	1,336,100	SH	DEFINED	2		1,336,100
LAMAR ADVERTISING CO	EQUITY	512815101	325	7,589	SH	SOLE	1	7,589	
LANCASTER COLONY CORP.	EQUITY	513847103	3077	71,652	SH	SOLE	1	71,652	
LANCE, INC.	EQUITY	514606102	355	20,605	SH	SOLE	1	20,605	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	742	12,496	SH	SOLE	1	12,496	
LANDAUER, INC.	EQUITY	51476K103	321	6,191	SH	SOLE	1	6,191	
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	341	11,334	SH	SOLE	1	11,334	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	37	1,239	SH	SOLE	1	1,239	
LAS VEGAS SANDS CORP	EQUITY	517834107	18	514	SH	SOLE	1	514	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	749	22,818	SH	SOLE	1	22,818	
LASERSCOPE	EQUITY	518081104	569	13,720	SH	SOLE	1	13,720	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1246	280,683	SH	SOLE	1	280,683	

LAUREATE EDUCATION INC	EQUITY	518613104	4247	88,735	SH	SOLE	1	88,735	
LAWSON PRODUCTS, INC.	EQUITY	520776105	123	3,163	SH	SOLE	1	3,163	
LAWSON SOFTWARE	EQUITY	520780107	221	42,873	SH	SOLE	1	42,873	
LAWSON SOFTWARE INC	EQUITY	520780107	4054	787,200	SH	DEFINED	2		787,200
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	131	6,573	SH	SOLE	1	6,573	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	525	36,037	SH	SOLE	1	36,037	
LCA-VISION INC	EQUITY	501803308	681	14,055	SH	SOLE	1	14,055	
LEADIS TECHNOLOGY INC	EQUITY	52171N103	101	12,505	SH	SOLE	1	12,505	
LEAPFROG ENTERPRISES	EQUITY	52186N106	6	550	SH	DEFINED	2		550
LEAPFROG ENTERPRISES	EQUITY	52186N106	253	22,386	SH	SOLE	1	22,386	
LEAR CORP	EQUITY	521865105	4412	121,266	SH	SOLE	1	121,266	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	74	6,208	SH	SOLE	1	6,208	
LECG CORP	EQUITY	523234102	216	10,172	SH	SOLE	1	10,172	
LECROY CORP	EQUITY	52324W109	117	8,524	SH	SOLE	1	8,524	
LEE ENTERPRISES, INC.	EQUITY	523768109	3290	82,062	SH	SOLE	1	82,062	
LEGG MASON, INC.	EQUITY	524901105	20609	197,957	SH	SOLE	1	197,957	
LEGGETT & PLATT, INC.	EQUITY	524660107	2873	108,090	SH	SOLE	1	108,090	
LEGGETT + PLATT INC	EQUITY	524660107	6	237	SH	DEFINED	2		237
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	33	328	SH	DEFINED	2		328
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	11865	119,508	SH	SOLE	1	119,508	
LENNAR CORP. COM CLASS A	EQUITY	526057104	16524	260,431	SH	SOLE	1	260,431	
LENNOX INTERNATIONAL INC	EQUITY	526107107	727	34,344	SH	SOLE	1	34,344	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	6595	170,735	SH	SOLE	1	170,735	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	1066	525,325	SH	SOLE	1	525,325	
LEVITT CORP-CL A	EQUITY	52742P108	340	11,347	SH	SOLE	1	11,347	
LEXAR MEDIA INC	EQUITY	52886P104	270	55,079	SH	SOLE	1	55,079	
LEXICON GENETICS INC.	EQUITY	528872104	217	43,913	SH	SOLE	1	43,913	
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	5424	223,102	SH	SOLE	1	223,102	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5897	90,960	SH	SOLE	1	90,960	
LEXMARK INTL INC	EQUITY	529771107	10	147	SH	DEFINED	2		147
LIBBEY, INC.	EQUITY	529898108	151	9,564	SH	SOLE	1	9,564	
LIBERTY CORP.	EQUITY	530370105	392	10,656	SH	SOLE	1	10,656	
LIBERTY MEDIA CORP	EQUITY	530718105	69	6,780	SH	DEFINED	2		6,780
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104		6050	SH	SOLE	3	6050	6050
LIBERTY PROPERTY TRUST	EQUITY	531172104	7234	163,270	SH	SOLE	1	163,270	
LIFE TIME FITNESS INC	EQUITY	53217R207	530	16,164	SH	SOLE	1	16,164	
LIFE TIME FITNESS INC COM	EQUITY	53217R207	3	94090	SH	SOLE	3	94090	2329
LIFECCELL CORPORATION	EQUITY	531927101	320	20,211	SH	SOLE	1	20,211	
LIFELINE SYS INC	EQUITY	532192101	272	8,462	SH	SOLE	1	8,462	
LIFEPOINT HOSPITALS COM	EQUITY	53219L109	3	59005	SH	SOLE	3	59005	1278
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	4679	92,559	SH	SOLE	1	92,559	
LIFEPOINT HOSPS INC	EQUITY	53219L109	1197	23,700	SH	DEFINED	2		23,700
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	355	51,072	SH	SOLE	1	51,072	
LILLY ELI + CO	EQUITY	532457108	493	8,856	SH	DEFINED	2		8,856
LIMITED BRANDS INC	EQUITY	532716107	10	452	SH	DEFINED	2		452
LIMITED BRANDS, INC.	EQUITY	532716107	3657	170,738	SH	SOLE	1	170,738	
LIN TV CORP	EQUITY	532774106	260	18,740	SH	SOLE	1	18,740	
LINCARE HOLDINGS, INC.	EQUITY	532791100	7555	184,724	SH	SOLE	1	184,724	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	840	25,347	SH	SOLE	1	25,347	
LINCOLN NATIONAL CORP.	EQUITY	534187109	7057	150,409	SH	SOLE	1	150,409	
LINCOLN NATL CORP IN	EQUITY	534187109	39	828	SH	DEFINED	2		828
LINDSAY MANUFACTURING CO.	EQUITY	535555106	189	8,012	SH	SOLE	1	8,012	

LINEAR TECHNOLOGY CORP	EQUITY	535678106	14	372 SH	DEFINED	2		372
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6205	169,120 SH	SOLE	1	169,120	
LINENS 'N THINGS, INC.	EQUITY	535679104	740	31,262 SH	SOLE	1	31,262	
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	200	29,429 SH	SOLE	1	29,429	
LITHIA MOTORS, INC.	EQUITY	536797103	307	10,651 SH	SOLE	1	10,651	
LITTELFUSE, INC.	EQUITY	537008104	431	15,481 SH	SOLE	1	15,481	
LIZ CLAIBORNE INC	EQUITY	539320101	5	133 SH	DEFINED	2		133
LIZ CLAIBORNE, INC.	EQUITY	539320101	1986	49,943 SH	SOLE	1	49,943	
LKQ CORP	EQUITY	501889208	264	9,739 SH	SOLE	1	9,739	
LOCKHEED MARTIN CORP	EQUITY	539830109	32	486 SH	DEFINED	2		486
LOCKHEED MARTIN CORP.	EQUITY	539830109	16575	255,505 SH	SOLE	1	255,505	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	186	11,182 SH	SOLE	1	11,182	
LODGIAN INC	EQUITY	54021P403	175	17,081 SH	SOLE	1	17,081	
LOEWS CORP	EQUITY	540424108	16	201 SH	DEFINED	2		201
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	56	1,688 SH	SOLE	1	1,688	
LOEWS CORP.	EQUITY	540424108	5344	68,951 SH	SOLE	1	68,951	
LO-JACK CORPORATION	EQUITY	539451104	1468	83,588 SH	SOLE	1	83,588	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	375	12,332 SH	SOLE	1	12,332	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	938	20,618 SH	SOLE	1	20,618	
LONGS DRUG STORES CORP.	EQUITY	543162101	914	21,234 SH	SOLE	1	21,234	
LONGVIEW FIBRE CO.	EQUITY	543213102	2593	126,184 SH	SOLE	1	126,184	
LOUISIANA PAC CORP	EQUITY	546347105	3	135 SH	DEFINED	2		135
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1252	50,927 SH	SOLE	1	50,927	
LOWE'S COMPANIES, INC.	EQUITY	548661107	24098	413,919 SH	SOLE	1	413,919	
LSI INDUSTRIES, INC.	EQUITY	50216C108	191	13,673 SH	SOLE	1	13,673	
LSI LOGIC CORP	EQUITY	502161102	4	467 SH	DEFINED	2		467
LSI LOGIC CORP.	EQUITY	502161102	12197	1,436,592 SH	SOLE	1	1,436,592	
LTC PROP INC	EQUITY	502175102	309	14,909 SH	SOLE	1	14,909	
LTX CORP.	EQUITY	502392103	750	151,587 SH	SOLE	1	151,587	
LUBRIZOL CORP.	EQUITY	549271104	5146	122,485 SH	SOLE	1	122,485	
LUBY'S, INC.	EQUITY	549282101	187	15,634 SH	SOLE	1	15,634	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	16	5,327 SH	DEFINED	2		5,327
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5901	2,027,963 SH	SOLE	1	2,027,963	
LUFKIN INDS INC COM	EQUITY	549764108	351	9,748 SH	SOLE	1	9,748	
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	1682	155,857 SH	SOLE	1	155,857	
LUMINEX CORP	EQUITY	55027E102	173	17,632 SH	SOLE	1	17,632	
LYON WILLIAM HOMES	EQUITY	552074106	165	1,702 SH	SOLE	1	1,702	
LYONDELL CHEMICAL CO.	EQUITY	552078107	10547	399,221 SH	SOLE	1	399,221	
M & F WORLDWIDE CORP	EQUITY	552541104	99	7,428 SH	SOLE	1	7,428	
M + T BK CORP	EQUITY	55261F104	13	122 SH	DEFINED	2		122
M&T BANK CORP.	EQUITY	55261F104	4670	44,407 SH	SOLE	1	44,407	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	64	776 SH	SOLE	1	776	
M/I HOMES INC	EQUITY	55305B101	464	8,579 SH	SOLE	1	8,579	
MACATAWA BK CORP	EQUITY	554225102	244	7,041 SH	SOLE	1	7,041	
MACDERMID, INC.	EQUITY	554273102	653	20,941 SH	SOLE	1	20,941	
MACERICH CO COM	EQUITY	554382101		4190 SH	SOLE	3	4190	4190
MACERICH CO.	EQUITY	554382101	384	5,720 SH	SOLE	1	5,720	
MACK-CALI REALTY CORP	EQUITY	554489104	4839	106,812 SH	SOLE	1	106,812	
MACROMEDIA, INC.	EQUITY	556100105	5173	135,356 SH	SOLE	1	135,356	
MACROVISION CORP	EQUITY	555904101	2807	124,550 SH	SOLE	1	124,550	
MAF BANCORP, INC.	EQUITY	55261R108	951	22,305 SH	SOLE	1	22,305	
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	657	18,610 SH	SOLE	1	18,610	

Magellan Midstream Partner	EQUITY	559080106	2622	80,000	SH	SOLE	4	80,000	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	203	24,256	SH	SOLE	1	24,256	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	1233	218,654	SH	SOLE	1	218,654	
MAGNA ENTMT CORP	EQUITY	559211107	719	127,500	SH	DEFINED	2		127,500
MAGUIRE PROPERTIES INC	EQUITY	559775101	764	26,966	SH	SOLE	1	26,966	
MAIN STREET BANKS INC	EQUITY	56034R102	275	10,816	SH	SOLE	1	10,816	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	128	7,100	SH	SOLE	1	7,100	
MAIR HOLDINGS INC	EQUITY	560635104	74	8,399	SH	SOLE	1	8,399	
MAJESCO ENTERTAINMENT CO	EQUITY	560690208	73	11,178	SH	SOLE	1	11,178	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	389	20,252	SH	SOLE	1	20,252	
MANITOWOC CO., INC.	EQUITY	563571108	854	20,810	SH	SOLE	1	20,810	
MANNATECH INC	EQUITY	563771104	207	10,889	SH	SOLE	1	10,889	
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	50	4,153	SH	SOLE	1	4,153	
MANNKIND CORP	EQUITY	56400P201	115	11,434	SH	SOLE	1	11,434	
MANOR CARE INC NEW	EQUITY	564055101	4	108	SH	DEFINED	2		108
MANOR CARE, INC.	EQUITY	564055101	1552	39,070	SH	SOLE	1	39,070	
MANPOWER, INC.	EQUITY	56418H100	6466	162,532	SH	SOLE	1	162,532	
MANTECH INTL CORP	EQUITY	564563104	335	10,783	SH	SOLE	1	10,783	
MANULIFE FINANCIAL	EQUITY	56501R106	2769	58,000	SH	Defined	1	0	58,000
MAPINFO CORP COM	EQUITY	565105103	150	14,262	SH	SOLE	1	14,262	
MARATHON OIL CORP	EQUITY	565849106	6987	130,918	SH	DEFINED	2		130,918
MARATHON OIL CORP	EQUITY	565849106	8024	150,338	SH	SOLE	1	150,338	
MARCHEX INC-CLASS B	EQUITY	56624R108	206	13,676	SH	SOLE	1	13,676	
MARCUS CORP	EQUITY	566330106	297	14,012	SH	SOLE	1	14,012	
MARINEMAX INC	EQUITY	567908108	290	9,282	SH	SOLE	1	9,282	
MARITRANS INC	EQUITY	570363101	159	5,878	SH	SOLE	1	5,878	
MARKEL CORP	EQUITY	570535104	71	209	SH	SOLE	1	209	
MARKETAXESS HLDGS INC	EQUITY	57060D108	2335	206,600	SH	DEFINED	2		206,600
MARKETAXESS HOLDINGS INC	EQUITY	57060D108	180	54,565	SH	SOLE	1	54,565	
MARKWEST HYDROCARBON INC	EQUITY	570762104	90	3,894	SH	SOLE	1	3,894	
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	89	4,446	SH	SOLE	1	4,446	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	55620	815,298	SH	SOLE	1	815,298	
MARRIOTT INTL INC NEW	EQUITY	571903202	2623	38,445	SH	DEFINED	2		38,445
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	11501	415,191	SH	SOLE	1	415,191	
MARSH + MCLENNAN COS INC	EQUITY	571748102	18	641	SH	DEFINED	2		641
MARSHALL & ILSLEY CORP.	EQUITY	571834100	4371	98,330	SH	SOLE	1	98,330	
MARSHALL + ILSLEY CORP	EQUITY	571834100	11	254	SH	DEFINED	2		254
MARSHALL EDWARDS INC	EQUITY	572322303	37	5,153	SH	SOLE	1	5,153	
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	2961	77,998	SH	SOLE	1	77,998	
MARTEN TRANSPORT LTD	EQUITY	573075108	144	6,852	SH	SOLE	1	6,852	
MARTHA STEWART LIVING-CL A	EQUITY	573083102	452	15,505	SH	SOLE	1	15,505	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	5807	84,018	SH	SOLE	1	84,018	
MARVEL ENTERPRISES INC	EQUITY	57383M108	28	1,420	SH	SOLE	1	1,420	
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	1	29129	SH	SOLE	3	29129	1384
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	674	17,750	SH	SOLE	1	17,750	
MASCO CORP	EQUITY	574599106	17	522	SH	DEFINED	2		522
MASCO CORP.	EQUITY	574599106	7395	232,855	SH	SOLE	1	232,855	
MASSEY ENERGY COMPANY	EQUITY	576206106	60	1,592	SH	SOLE	1	1,592	
MASSEY ENERGY CORP	EQUITY	576206106	2422	64,200	SH	DEFINED	2		64,200
MASTEC, INC.	EQUITY	576323109	165	18,731	SH	SOLE	1	18,731	
MATRIA HEALTHCARE INC	EQUITY	576817209	358	11,118	SH	SOLE	1	11,118	
MATRIXONE INC	EQUITY	57685P304	187	37,371	SH	SOLE	1	37,371	

MATTEL INC	EQUITY	577081102	9	502 SH	DEFINED	2		502
MATTEL INC	EQUITY	577081102	487	26,600 SH	DEFINED	2		26,600
MATTEL INC	EQUITY	577081102	970	53,000 SH	DEFINED	2		53,000
MATTEL, INC.	EQUITY	577081102	3815	208,448 SH	SOLE	1	208,448	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	860	22,071 SH	SOLE	1	22,071	
MATTHEWS INTL CORP	EQUITY	577128101	1239	31,800 SH	DEFINED	2		31,800
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	211	29,410 SH	SOLE	1	29,410	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	90	2,352 SH	SOLE	1	2,352	
MAVERICK TUBE CORP.	EQUITY	577914104	883	29,627 SH	SOLE	1	29,627	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	15	390 SH	DEFINED	2		390
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	6815	178,302 SH	SOLE	1	178,302	
MAXIMUS, INC.	EQUITY	577933104	467	13,233 SH	SOLE	1	13,233	
MAXTOR CORP	EQUITY	577729205	910	174,920 SH	SOLE	1	174,920	
MAXYGEN	EQUITY	577776107	121	17,629 SH	SOLE	1	17,629	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	10331	257,248 SH	SOLE	1	257,248	
MAY DEPT STORES CO	EQUITY	577778103	14	360 SH	DEFINED	2		360
MAYTAG CORP	EQUITY	578592107	2	100 SH	DEFINED	2		100
MAYTAG CORP.	EQUITY	578592107	1420	90,687 SH	SOLE	1	90,687	
MB FINANCIAL INC	EQUITY	55264U108	604	15,172 SH	SOLE	1	15,172	
MBIA INC	EQUITY	55262C100	10	170 SH	DEFINED	2		170
MBIA, INC	EQUITY	55262C100	5812	97,987 SH	SOLE	1	97,987	
MBNA CORP	EQUITY	55262L100	40	1,531 SH	DEFINED	2		1,531
MBNA CORP.	EQUITY	55262L100	38734	1,480,647 SH	SOLE	1	1,480,647	
MBT FINANCIAL CORP	EQUITY	578877102	196	10,202 SH	SOLE	1	10,202	
MCAFFEE INC	EQUITY	579064106	7667	292,875 SH	SOLE	1	292,875	
MCCLATCHY COMPANY-CL	EQUITY	579489105	35	532 SH	SOLE	1	532	
MCCORMICK & CO., INC.	EQUITY	579780206	2006	61,374 SH	SOLE	1	61,374	
MCCORMICK & SCHMICK'S SEAFOO	EQUITY	579793100	83	5,237 SH	SOLE	1	5,237	
MCCORMICK + CO INC	EQUITY	579780206	10005	306,146 SH	DEFINED	2		306,146
MCDATA CORP	EQUITY	580031201		50 SH	DEFINED	2		50
MCDATA CORP-CL A	EQUITY	580031201	1452	362,917 SH	SOLE	1	362,917	
MCDONALDS CORP	EQUITY	580135101	42	1,520 SH	DEFINED	2		1,520
MCDONALD'S CORP.	EQUITY	580135101	24149	870,243 SH	SOLE	1	870,243	
MCG CAPITAL CORP	EQUITY	58047P107	2208	129,246 SH	SOLE	1	129,246	
MCGRATH RENTCORP	EQUITY	580589109	337	14,214 SH	SOLE	1	14,214	
MCGRAW HILL COS INC	EQUITY	580645109	20	450 SH	DEFINED	2		450
MCGRAW-HILL, INC.	EQUITY	580645109	7131	161,160 SH	SOLE	1	161,160	
MCI INC	EQUITY	552691107	4490	174,629 SH	SOLE	1	174,629	
MCKESSON CORP	EQUITY	58155Q103	16	354 SH	DEFINED	2		354
MCKESSON CORP.	EQUITY	58155Q103	6049	135,054 SH	SOLE	1	135,054	
MCMORAN EXPLORATION CO	EQUITY	582411104	278	14,257 SH	SOLE	1	14,257	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	6031	214,093 SH	SOLE	1	214,093	
MEADWESTVACO CORP	EQUITY	583334107	6	221 SH	DEFINED	2		221
MEADWESTVACO CORP	EQUITY	583334107	2420	86,314 SH	SOLE	1	86,314	
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	189	8,163 SH	SOLE	1	8,163	
MECHEL STEEL GROUP OAO-ADR	EQUITY	583840103	8116	319,510 SH	SOLE	1	319,510	
MEDAREX INC	EQUITY	583916101	635	76,455 SH	SOLE	1	76,455	
MEDCATH CORP	EQUITY	58404W109	141	5,059 SH	SOLE	1	5,059	
MEDCATH CORP COM	EQUITY	58404W109	4	132800 SH	SOLE	3	132800	
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	39	732 SH	DEFINED	2		732
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	6389	119,740 SH	SOLE	1	119,740	
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	3727	57,553 SH	SOLE	1	57,553	

MEDIACOM COMMUNICATI	EQUITY	58446K105	293	42,613	SH	SOLE	1	42,613	
MEDICINES CO	EQUITY	584688105	4669	199,600	SH	DEFINED	2		199,600
MEDICINES COMPANY	EQUITY	584688105	796	34,132	SH	SOLE	1	34,132	
MEDICURE	EQUITY	58469E101	672	895,400	SH	Defined	1	0	895,400
MEDIMMUNE INC	EQUITY	584699102	8	293	SH	DEFINED	2		293
MEDIMMUNE, INC.	EQUITY	584699102	3457	129,382	SH	SOLE	1	129,382	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	170	10,261	SH	SOLE	1	10,261	
MEDTRONIC INC	EQUITY	585055106	21014	405,754	SH	DEFINED	2		405,754
MEDTRONIC, INC.	EQUITY	585055106	52956	1,022,507	SH	SOLE	1	1,022,507	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5579	194,449	SH	SOLE	1	194,449	
MELLON FINL CORP	EQUITY	58551A108	15	516	SH	DEFINED	2		516
MEMC ELECTR MATLS INC COM	EQUITY	552715104	2	98641	SH	SOLE	3	98641	3126
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	34	2,169	SH	SOLE	1	2,169	
MENS WEARHOUSE, INC.	EQUITY	587118100	34	1,001	SH	SOLE	1	1,001	
MENTOR CORP.	EQUITY	587188103	923	22,253	SH	SOLE	1	22,253	
MENTOR GRAPHICS CORP.	EQUITY	587200106	1970	192,975	SH	SOLE	1	192,975	
MERCANTILE BANK CORP	EQUITY	587376104	219	4,987	SH	SOLE	1	4,987	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	7400	143,610	SH	SOLE	1	143,610	
MERCER INTL INC-SBI	EQUITY	588056101	144	19,797	SH	SOLE	1	19,797	
MERCK & CO., INC.	EQUITY	589331107	37788	1,226,885	SH	SOLE	1	1,226,885	
MERCK + CO INC	EQUITY	589331107	11463	372,150	SH	DEFINED	2		372,150
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	397	14,466	SH	SOLE	1	14,466	
MERCURY GENERAL CORP	EQUITY	589400100	48	880	SH	SOLE	1	880	
MERCURY INTERACTIVE CORP	EQUITY	589405109	4	106	SH	DEFINED	2		106
MERCURY INTERACTIVE CORP.	EQUITY	589405109	4095	106,757	SH	SOLE	1	106,757	
MEREDITH CORP	EQUITY	589433101	3	57	SH	DEFINED	2		57
MEREDITH CORP	EQUITY	589433101	1027	20,935	SH	SOLE	1	20,935	
MERGE TECHNOLOGIES INC	EQUITY	589981109	154	8,203	SH	SOLE	1	8,203	
MERGE TECHNOLOGIES INC COM	EQUITY	589981109	2	123400	SH	SOLE	3	123400	
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	146	7,726	SH	SOLE	1	7,726	
MERIDIAN GOLD	EQUITY	589975101	2524	140,600	SH	Defined	1	0	140,600
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	286	59,819	SH	SOLE	1	59,819	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	4246	493,695	SH	DEFINED	2		493,695
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	5300	616,273	SH	SOLE	1	616,273	
MERIT MED SYS INC	EQUITY	589889104	283	18,366	SH	SOLE	1	18,366	
MERIT MED SYS INC COM	EQUITY	589889104	1	91500	SH	SOLE	3	91500	
MERITAGE HOMES CORPORATION	EQUITY	59001A102	49	616	SH	SOLE	1	616	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	25315	460,182	SH	SOLE	1	460,182	
MERRILL LYNCH + CO INC	EQUITY	590188108	10474	190,394	SH	DEFINED	2		190,394
MESA AIRLINES, INC.	EQUITY	590479101	139	20,776	SH	SOLE	1	20,776	
MESTEK, INC.	EQUITY	590829107	52	2,056	SH	SOLE	1	2,056	
METAL MANAGEMENT INC	EQUITY	591097209	290	15,007	SH	SOLE	1	15,007	
METALS USA INC	EQUITY	591324207	495	26,012	SH	SOLE	1	26,012	
METHODE ELECTRONICS, INC.	EQUITY	591520200	298	25,126	SH	SOLE	1	25,126	
METLIFE INC	EQUITY	59156R108	39	875	SH	DEFINED	2		875
METLIFE, INC.	EQUITY	59156R108	24027	534,655	SH	SOLE	1	534,655	
METRIS COMPANIES INC	EQUITY	591598107	581	40,192	SH	SOLE	1	40,192	
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	102	8,153	SH	SOLE	1	8,153	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	45	957	SH	SOLE	1	957	
MFS Municipal Inc	EQUITY	552738106	146	17,700	SH	SOLE	4	17,700	
MGE ENERGY INC	EQUITY	55277P104	514	14,129	SH	SOLE	1	14,129	
MGI PHARMA INC	EQUITY	552880106	1078	49,569	SH	SOLE	1	49,569	

MGIC INVESTMENT CORP.	EQUITY	552848103	2837	43,504	SH	SOLE	1	43,504	
MGIC INVT CORP WIS	EQUITY	552848103	8	120	SH	DEFINED	2		120
MGM GRAND INC	EQUITY	552953101	3297	83,299	SH	SOLE	1	83,299	
MGM MIRAGE COM	EQUITY	552953101	3	83471	SH	SOLE	3	83471	2343
MGM MIRAGEINC	EQUITY	552953101	2830	71,500	SH	DEFINED	2		71,500
MICHAELS STORES, INC.	EQUITY	594087108	10095	244,006	SH	SOLE	1	244,006	
MICREL, INC.	EQUITY	594793101	2072	179,821	SH	SOLE	1	179,821	
MICRO THERAPEUTICS INC	EQUITY	59500W100	29	7,393	SH	SOLE	1	7,393	
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	11456	386,774	SH	SOLE	1	386,774	
MICROMUSE INC	EQUITY	595094103	315	55,735	SH	SOLE	1	55,735	
MICRON TECHNOLOGY INC	EQUITY	595112103	8	736	SH	DEFINED	2		736
MICRON TECHNOLOGY, INC.	EQUITY	595112103	2865	280,573	SH	SOLE	1	280,573	
MICROS SYS INC COM	EQUITY	594901100	1	21100	SH	SOLE	3	21100	
MICROS SYSTEMS, INC.	EQUITY	594901100	1176	26,272	SH	SOLE	1	26,272	
MICROSEMI CORP COM	EQUITY	595137100	3	143704	SH	SOLE	3	143704	1704
MICROSEMI CORP.	EQUITY	595137100	801	42,581	SH	SOLE	1	42,581	
MICROSOFT CORP	EQUITY	594918104	33730	1,357,900	SH	DEFINED	2		1,357,900
MICROSOFT CORP.	EQUITY	594918104	212104	8,538,796	SH	SOLE	1	8,538,796	
MICROSTRATEGY INC	EQUITY	594972408	597	11,258	SH	SOLE	1	11,258	
MICROSTRATEGY INC-WT07	EQUITY	594972119		509	SH	SOLE	1	1	
MICROTUNE INC	EQUITY	59514P109	180	35,921	SH	SOLE	1	35,921	
MID STATE BANCSHARES	EQUITY	595440108	439	15,823	SH	SOLE	1	15,823	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	653	14,382	SH	SOLE	1	14,382	
MIDAS, INC.	EQUITY	595626102	254	11,053	SH	SOLE	1	11,053	
MIDDLEBY CORP	EQUITY	596278101	186	3,510	SH	SOLE	1	3,510	
MIDDLESEX WATER CO	EQUITY	596680108	153	7,862	SH	SOLE	1	7,862	
MIDLAND CO COM	EQUITY	597486109	261	7,417	SH	SOLE	1	7,417	
MIDWAY GAMES INC.	EQUITY	598148104	135	12,296	SH	SOLE	1	12,296	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	151	7,851	SH	SOLE	1	7,851	
MIKOHN GAMING CORP	EQUITY	59862K108	233	15,856	SH	SOLE	1	15,856	
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	2649	285,800	SH	DEFINED	2		285,800
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	5591	603,113	SH	SOLE	1	603,113	
MILLIPORE CORP	EQUITY	601073109	4	67	SH	DEFINED	2		67
MILLIPORE CORP.	EQUITY	601073109	1273	22,443	SH	SOLE	1	22,443	
MILLS CORP COM	EQUITY	601148109		3870	SH	SOLE	3	3870	3870
MILLS CORP.	EQUITY	601148109	10300	169,443	SH	SOLE	1	169,443	
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106		1	SH	SOLE	1	1	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	921	19,933	SH	SOLE	1	19,933	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	3127	50,771	SH	SOLE	1	50,771	
MIPS TECHNOLOGIES INC	EQUITY	604567107	211	29,319	SH	SOLE	1	29,319	
MISSION RESOURCES CORP	EQUITY	605109107	232	28,773	SH	SOLE	1	28,773	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	381	22,539	SH	SOLE	1	22,539	
MOBILE MINI INC.	EQUITY	60740F105	352	10,215	SH	SOLE	1	10,215	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5717	169,900	SH	SOLE	1	169,900	
MOBILITY ELECTRONICS INC	EQUITY	60741U101	170	18,537	SH	SOLE	1	18,537	
MODINE MANUFACTURING CO.	EQUITY	607828100	2674	82,134	SH	SOLE	1	82,134	
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8833	107,061	SH	SOLE	1	107,061	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	253	11,691	SH	SOLE	1	11,691	
MOLEX INC	EQUITY	608554101	5	204	SH	DEFINED	2		204
MOLEX, INC.	EQUITY	608554101	2325	89,273	SH	SOLE	1	89,273	
MOLINA HEALTHCARE INC	EQUITY	60855R100	338	7,645	SH	SOLE	1	7,645	
MOLSON COORS BREWING CO	EQUITY	60871R209	6	98	SH	DEFINED	2		98

MOLSON COORS BREWING CO -B	EQUITY	60871R209	2186	35,254	SH	SOLE	1	35,254	
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	109	5,510	SH	SOLE	1	5,510	
MONACO COACH CORP	EQUITY	60886R103	310	18,007	SH	SOLE	1	18,007	
MONARCH CASINO & RESOR	EQUITY	609027107	141	6,387	SH	SOLE	1	6,387	
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	4078	213,259	SH	SOLE	1	213,259	
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839105	106	11,884	SH	SOLE	1	11,884	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	214	7,246	SH	SOLE	1	7,246	
MONSANTO CO	EQUITY	61166W101	7293	115,997	SH	SOLE	1	115,997	
MONSANTO CO NEW	EQUITY	61166W101	20	317	SH	DEFINED	2		317
MONSTER WORLDWIDE INC	EQUITY	611742107	4	145	SH	DEFINED	2		145
MONSTER WORLDWIDE INC	EQUITY	611742107	2564	89,415	SH	SOLE	1	89,415	
MONSTER WORLDWIDE INC COM	EQUITY	611742107	3	89656	SH	SOLE	3	89656	1958
MOODYS CORP	EQUITY	615369105	15	336	SH	DEFINED	2		336
MOODY'S CORP.	EQUITY	615369105	6903	153,530	SH	SOLE	1	153,530	
MOOG INC.	EQUITY	615394202	736	23,387	SH	SOLE	1	23,387	
MORGAN STANLEY	EQUITY	617446448	440	8,302	SH	DEFINED	2		8,302
MORGAN STANLEY	EQUITY	617446448	44060	839,717	SH	SOLE	1	839,717	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	131	8,991	SH	SOLE	1	8,991	
MORNINGSTAR INC	EQUITY	617700109	165	5,874	SH	SOLE	1	5,874	
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	213	11,662	SH	SOLE	1	11,662	
MOSAIC CO/THE	EQUITY	61945A107	52	3,315	SH	SOLE	1	3,315	
MOTIVE INC	EQUITY	61980V107	151	15,223	SH	SOLE	1	15,223	
MOTOROLA INC	EQUITY	620076109	15295	837,649	SH	DEFINED	2		837,649
MOTOROLA, INC.	EQUITY	620076109	24990	1,368,579	SH	SOLE	1	1,368,579	
MOVADO GROUP, INC.	EQUITY	624580106	239	12,657	SH	SOLE	1	12,657	
MOVIE GALLERY, INC.	EQUITY	624581104	457	17,300	SH	SOLE	1	17,300	
MPS GROUP INC	EQUITY	553409103	2412	256,011	SH	SOLE	1	256,011	
MRO SOFTWARE	EQUITY	55347W105	202	13,809	SH	SOLE	1	13,809	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	156	72,036	SH	SOLE	1	72,036	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	33	972	SH	SOLE	1	972	
MTC TECHNOLOGIES INC	EQUITY	55377A106	256	6,951	SH	SOLE	1	6,951	
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	6	169600	SH	SOLE	3	169600	
MTR GAMING GROUP INC	EQUITY	553769100	189	16,209	SH	SOLE	1	16,209	
MTS SYSTEMS CORP.	EQUITY	553777103	459	13,670	SH	SOLE	1	13,670	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	685	25,281	SH	SOLE	1	25,281	
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	102	5,551	SH	SOLE	1	5,551	
MULTIMEDIA GAMES INC	EQUITY	625453105	209	18,944	SH	SOLE	1	18,944	
Municipal High Income Fund	EQUITY	626214100	717	98,900	SH	SOLE	4	98,900	
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	369	14,200	SH	SOLE	1	14,200	
Murphy Oil Corp	EQUITY	626717102	1045	20,000	SH	SOLE	4	20,000	
MURPHY OIL CORP.	EQUITY	626717102	16464	315,220	SH	SOLE	1	315,220	
MYERS INDUSTRIES, INC.	EQUITY	628464109	227	18,161	SH	SOLE	1	18,161	
MYKROLIS CORP	EQUITY	62852P103	412	29,006	SH	SOLE	1	29,006	
MYLAN LABORATORIES INC.	EQUITY	628530107	2372	123,262	SH	SOLE	1	123,262	
MYLAN LABS INC	EQUITY	628530107	6	326	SH	DEFINED	2		326
MYOGEN INC	EQUITY	62856E104	88	12,651	SH	SOLE	1	12,651	
MYRIAD GENETICS INC	EQUITY	62855J104	333	21,256	SH	SOLE	1	21,256	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	619	40,648	SH	SOLE	1	40,648	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	1176	77,200	SH	DEFINED	2		77,200
NABORS INDUSTRIES LTD	EQUITY	G6359F103	53	870	SH	DEFINED	2		870
NABORS INDUSTRIES LTD	EQUITY	G6359F103	10317	170,195	SH	SOLE	1	170,195	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	384	3,585	SH	SOLE	1	3,585	

NALCO HOLDING CO	EQUITY	62985Q101	22	1,146	SH	SOLE	1	1,146	
NANOGEN INC.	EQUITY	630075109	127	33,001	SH	SOLE	1	33,001	
NARA BANCORP INC	EQUITY	63080P105	188	12,776	SH	SOLE	1	12,776	
NASB FINL INC	EQUITY	628968109	93	2,118	SH	SOLE	1	2,118	
NASDAQ STOCK MARKET INC	EQUITY	631103108	581	30,832	SH	SOLE	1	30,832	
NASDAQ-100 SHARES	EQUITY	631100104	9261	251,800	SH	SOLE	1	251,800	
NASHFINCH CO.	EQUITY	631158102	324	8,824	SH	SOLE	1	8,824	
NASTECH PHARMACEUTICAL	EQUITY	631728409	177	12,415	SH	SOLE	1	12,415	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	42	5,210	SH	SOLE	1	5,210	
NATIONAL CITY CORP	EQUITY	635405103	24	713	SH	DEFINED	2		713
NATIONAL CITY CORP.	EQUITY	635405103	19829	581,153	SH	SOLE	1	581,153	
NATIONAL DATA CORP.	EQUITY	639480102	448	24,907	SH	SOLE	1	24,907	
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	954	24,363	SH	SOLE	1	24,363	
NATIONAL FUEL GAS CO.	EQUITY	636180101	21711	750,980	SH	SOLE	1	750,980	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	2716	96,761	SH	SOLE	1	96,761	
NATIONAL HEALTH REALTY	EQUITY	635905102	93	4,983	SH	SOLE	1	4,983	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	153	4,345	SH	SOLE	1	4,345	
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2544	120,022	SH	SOLE	1	120,022	
NATIONAL INTERSTATE CORP	EQUITY	63654U100	62	3,118	SH	SOLE	1	3,118	
NATIONAL OILWELL VARCO INC	EQUITY	637071101	10	208	SH	DEFINED	2		208
NATIONAL OILWELL VARCO INC	EQUITY	637071101	3725	78,360	SH	SOLE	1	78,360	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	597	23,917	SH	SOLE	1	23,917	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	144	3,268	SH	SOLE	1	3,268	
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	12725	577,617	SH	DEFINED	2		577,617
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	6855	311,146	SH	SOLE	1	311,146	
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	299	1,540	SH	SOLE	1	1,540	
NATIONAL-OILWELL INC COM	EQUITY	637071101	2	36573	SH	SOLE	3	36573	1171
NATIONWIDE FINANCIAL	EQUITY	638612101	60	1,574	SH	SOLE	1	1,574	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1206	51,091	SH	SOLE	1	51,091	
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	135	7,740	SH	SOLE	1	7,740	
NAUTILUS INC	EQUITY	63910B102	655	22,997	SH	SOLE	1	22,997	
NAVARRE CORP	EQUITY	639208107	141	17,695	SH	SOLE	1	17,695	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	598	33,849	SH	SOLE	1	33,849	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	157	10,700	SH	SOLE	1	10,700	
NAVIGATORS GROUP INC	EQUITY	638904102	212	6,144	SH	SOLE	1	6,144	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	949	29,647	SH	SOLE	1	29,647	
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	79	SH	DEFINED	2		79
NAVTEQ CORP	EQUITY	63936L100	69	1,860	SH	SOLE	1	1,860	
NBC CAPITAL CORP	EQUITY	628729105	117	4,789	SH	SOLE	1	4,789	
NBT BANCORP, INC.	EQUITY	628778102	529	22,393	SH	SOLE	1	22,393	
NBTY, INC.	EQUITY	628782104	997	38,428	SH	SOLE	1	38,428	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	471	14,372	SH	SOLE	1	14,372	
NCO GROUP, INC.	EQUITY	628858102	479	22,167	SH	SOLE	1	22,167	
NCR CORP NEW	EQUITY	62886E108	8	222	SH	DEFINED	2		222
NCR CORP.	EQUITY	62886E108	3104	88,390	SH	SOLE	1	88,390	
NDS GROUP PLC-SPONS ADR	EQUITY	628891103	4345	130,400	SH	SOLE	1	130,400	
NECTAR THERAPEUTICS	EQUITY	640268108	988	58,694	SH	SOLE	1	58,694	
NEENAH PAPER INC	EQUITY	640079109	316	10,198	SH	SOLE	1	10,198	
NEIGHBORCARE INC	EQUITY	64015Y104	870	26,218	SH	SOLE	1	26,218	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	13497	139,255	SH	SOLE	1	139,255	
NELNET INC-CL A	EQUITY	64031N108	6	167	SH	SOLE	1	167	
NEOPHARM INC	EQUITY	640919106	119	11,876	SH	SOLE	1	11,876	

NESS TECHNOLOGIES INC	EQUITY	64104X108	139	13,103	SH	SOLE	1	13,103	
NETBANK INC	EQUITY	640933107	298	31,940	SH	SOLE	1	31,940	
NETFLIX.COM INC	EQUITY	64110L106	415	25,294	SH	SOLE	1	25,294	
NETGEAR INC	EQUITY	64111Q104	409	21,979	SH	SOLE	1	21,979	
NETIQ CORP.	EQUITY	64115P102	424	37,424	SH	SOLE	1	37,424	
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	128	7,235	SH	SOLE	1	7,235	
NETRATINGS INC	EQUITY	64116M108	134	9,820	SH	SOLE	1	9,820	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	108	16,406	SH	SOLE	1	16,406	
NETWORK APPLIANCE INC	EQUITY	64120L104	12	438	SH	DEFINED	2		438
NETWORK APPLIANCE, INC.	EQUITY	64120L104	5349	189,207	SH	SOLE	1	189,207	
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1703	40,500	SH	DEFINED	2		40,500
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	1065	25,312	SH	SOLE	1	25,312	
NEUROGEN CORP.	EQUITY	64124E106	107	15,697	SH	SOLE	1	15,697	
NEUROMETRIX INC	EQUITY	641255104	79	3,949	SH	SOLE	1	3,949	
NEW CENTURY FINANCIAL CORP	EQUITY	6435EV108	7796	151,518	SH	SOLE	1	151,518	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	914	18,952	SH	SOLE	1	18,952	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8717	320,819	SH	SOLE	1	320,819	
NEW RIVER PHARMACEUTICALS	EQUITY	648468205	126	4,190	SH	SOLE	1	4,190	
NEW YORK & CO	EQUITY	649295102	190	9,007	SH	SOLE	1	9,007	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	8012	442,184	SH	SOLE	1	442,184	
NEW YORK TIMES CO	EQUITY	650111107	6	183	SH	DEFINED	2		183
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2085	66,940	SH	SOLE	1	66,940	
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	1108	78,861	SH	SOLE	1	78,861	
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	4445	147,413	SH	SOLE	1	147,413	
NEWELL RUBBERMAID INC	EQUITY	651229106	8	332	SH	DEFINED	2		332
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2995	125,626	SH	SOLE	1	125,626	
NEWFIELD EXPLORATION	EQUITY	651290108	9101	228,161	SH	SOLE	1	228,161	
NEWMARKET CORP	EQUITY	651587107	174	11,753	SH	SOLE	1	11,753	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	13734	351,884	SH	SOLE	1	351,884	
NEWMONT MNG CORP	EQUITY	651639106	21	536	SH	DEFINED	2		536
NEWPARK RESOURCES, INC.	EQUITY	651718504	436	58,162	SH	SOLE	1	58,162	
NEWPORT CORP	EQUITY	651824104	1445	104,270	SH	SOLE	1	104,270	
NEWS CORP	EQUITY	65248E104	26062	1,610,773	SH	DEFINED	2		1,610,773
NEWS CORP INC-CL A	EQUITY	65248E104	20281	1,253,442	SH	SOLE	1	1,253,442	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	1546	687,233	SH	SOLE	1	687,233	
NEXEN	EQUITY	65334H102	3615	119,100	SH	Defined	1	0	119,100
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	44	1,348	SH	DEFINED	2		1,348
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	25739	796,612	SH	SOLE	1	796,612	
NEXTEL PARTNERS INC	EQUITY	65333F107	1338	53,174	SH	SOLE	1	53,174	
NGP CAPITAL RESOURCES CO	EQUITY	62912R107	179	12,020	SH	SOLE	1	12,020	
NIC INC	EQUITY	62914B100	107	23,145	SH	SOLE	1	23,145	
NICE SYS LTD SPONSORED ADR	EQUITY	653656108	1	25300	SH	SOLE	3	25300	
NICOR INC	EQUITY	654086107	2	60	SH	DEFINED	2		60
Nicor Inc	EQUITY	654086107	4323	105,000	SH	SOLE	4	105,000	
NICOR, INC.	EQUITY	654086107	2040	49,559	SH	SOLE	1	49,559	
NII HLDGS INC	EQUITY	62913F201	9923	155,200	SH	DEFINED	2		155,200
NII HOLDINGS INC-CL B	EQUITY	62913F201	76	1,188	SH	SOLE	1	1,188	
NIKE INC	EQUITY	654106103	18983	219,220	SH	DEFINED	2		219,220
NIKE, INC. CLASS B	EQUITY	654106103	15161	175,075	SH	SOLE	1	175,075	
NIKU CORP	EQUITY	654113703	932	44,971	SH	SOLE	1	44,971	
NISOURCE INC	EQUITY	65473P105	8	327	SH	DEFINED	2		327
NISOURCE, INC.	EQUITY	65473P105	7774	314,356	SH	SOLE	1	314,356	

NITROMED INC	EQUITY	654798503	221	11,356	SH	SOLE	1	11,356	
NL INDUSTRIES, INC.	EQUITY	629156407	84	5,433	SH	SOLE	1	5,433	
NN INC	EQUITY	629337106	148	11,682	SH	SOLE	1	11,682	
NOBLE CORPORATION	EQUITY	665422100	3608	58,654	SH	SOLE	1	58,654	
NOBLE CORPORATION SHS	EQUITY	665422100	2	33617	SH	SOLE	3	33617	958
NOBLE ENERGYINC	EQUITY	655044105	11888	157,142	SH	SOLE	1	157,142	
NOBLE INTERNATIONAL LTD	EQUITY	655053106	121	5,135	SH	SOLE	1	5,135	
NOKIA CORP SPON-ADR	EQUITY	654902204	1280	76,920	SH	SOLE	1	76,920	
NORDSON CORP	EQUITY	655663102	9578	279,400	SH	DEFINED	2		279,400
NORDSON CORP.	EQUITY	655663102	2664	77,712	SH	SOLE	1	77,712	
NORDSTROM INC	EQUITY	655664100	10	148	SH	DEFINED	2		148
NORDSTROM, INC.	EQUITY	655664100	5728	84,266	SH	SOLE	1	84,266	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	9879	319,073	SH	SOLE	1	319,073	
NORFOLK SOUTHN CORP	EQUITY	655844108	15	480	SH	DEFINED	2		480
NORTEL NETWORKS CORP	EQUITY	656568102	5	2,010	SH	DEFINED	2		2,010
NORTH FORK BANCORPORATION	EQUITY	659424105	16	574	SH	DEFINED	2		574
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	6140	218,592	SH	SOLE	1	218,592	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	202	10,366	SH	SOLE	1	10,366	
NORTHEAST UTILITIES	EQUITY	664397106	4877	233,798	SH	SOLE	1	233,798	
NORTHERN EMPIRE BANCSHARES	EQUITY	665112108	171	5,515	SH	SOLE	1	5,515	
NORTHERN ORION RESOURCES INC	EQUITY	665575106	2352	954,500	SH	Defined	1	0	954,500
NORTHERN TRUST CORP	EQUITY	665859104	11	249	SH	DEFINED	2		249
NORTHERN TRUST CORP.	EQUITY	665859104	6047	132,638	SH	SOLE	1	132,638	
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	232	16,221	SH	SOLE	1	16,221	
NORTHROP GRUMMAN CORP	EQUITY	666807102	23	425	SH	DEFINED	2		425
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8575	155,195	SH	SOLE	1	155,195	
NORTHSTAR REALTY FINANCE COR	EQUITY	66704R100	139	13,211	SH	SOLE	1	13,211	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	275	60,201	SH	SOLE	1	60,201	
NORTHWEST BANCORP INC.	EQUITY	667328108	288	13,553	SH	SOLE	1	13,553	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	728	19,032	SH	SOLE	1	19,032	
NORTHWESTERN CORP	EQUITY	668074305	775	24,600	SH	SOLE	1	24,600	
NOVA CHEMICALS	EQUITY	66977W109	3735	122,400	SH	Defined	1	0	122,400
NOVASTAR FINL INC	EQUITY	669947400	713	18,217	SH	SOLE	1	18,217	
NOVATEL WIRELESS INC	EQUITY	66987M604	250	20,051	SH	SOLE	1	20,051	
NOVATEL WIRELESS INC COM NEW	EQUITY	66987M604	2	134300	SH	SOLE	3	134300	
NOVELL INC	EQUITY	670006105	3	457	SH	DEFINED	2		457
NOVELL, INC .	EQUITY	670006105	1086	175,105	SH	SOLE	1	175,105	
NOVELLUS SYS INC	EQUITY	670008101	4	169	SH	DEFINED	2		169
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1790	72,439	SH	SOLE	1	72,439	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	284	16,275	SH	SOLE	1	16,275	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	304	26,810	SH	SOLE	1	26,810	
NRG ENERGY INC	EQUITY	629377508	5435	144,536	SH	SOLE	1	144,536	
NS GROUP, INC.	EQUITY	628916108	499	15,353	SH	SOLE	1	15,353	
NSTAR	EQUITY	67019E107	5943	192,767	SH	SOLE	1	192,767	
NTL INC	EQUITY	62940M104	550	8,044	SH	SOLE	1	8,044	
NTN COMMUNICATIONS INC	EQUITY	629410309	86	45,639	SH	SOLE	1	45,639	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	906	38,881	SH	SOLE	1	38,881	
NUCO2 INC	EQUITY	629428103	190	7,411	SH	SOLE	1	7,411	
NUCOR CORP	EQUITY	670346105	9	191	SH	DEFINED	2		191
NUCOR CORP.	EQUITY	670346105	4018	88,078	SH	SOLE	1	88,078	
NUTRI/SYSTEM INC	EQUITY	67069D108	226	15,307	SH	SOLE	1	15,307	
NUVASIVE INC	EQUITY	670704105	175	10,553	SH	SOLE	1	10,553	

NUVEEN INVESTMENTS INC	EQUITY	67090F106	47	1,244	SH	SOLE	1	1,244	
NUVELO INC	EQUITY	67072M301	268	34,638	SH	SOLE	1	34,638	
NVIDIA CORP	EQUITY	67066G104	5	199	SH	DEFINED	2		199
NVIDIA CORP	EQUITY	67066G104	2736	102,405	SH	SOLE	1	102,405	
NVR, INC.	EQUITY	62944T105	91	112	SH	SOLE	1	112	
OAKLEY INC.	EQUITY	673662102	286	16,800	SH	SOLE	1	16,800	
OCA INC	EQUITY	67083Q101	48	25,354	SH	SOLE	1	25,354	
OCCIDENTAL PETE CORP	EQUITY	674599105	36	473	SH	DEFINED	2		473
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	13232	172,003	SH	SOLE	1	172,003	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	693	17,933	SH	SOLE	1	17,933	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	140	6,203	SH	SOLE	1	6,203	
O'CHARLEY'S INC.	EQUITY	670823103	270	15,299	SH	SOLE	1	15,299	
OCTEL CORP.	EQUITY	675727101	155	8,611	SH	SOLE	1	8,611	
OCWEN FINANCIAL CORP.	EQUITY	675746101	161	23,756	SH	SOLE	1	23,756	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	344	23,830	SH	SOLE	1	23,830	
ODYSSEY MARINE EXPLORATION	EQUITY	676118102	123	24,632	SH	SOLE	1	24,632	
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	201	8,153	SH	SOLE	1	8,153	
OFFICE DEPOT INC	EQUITY	676220106	9	375	SH	DEFINED	2		375
OFFICE DEPOT, INC.	EQUITY	676220106	3741	163,783	SH	SOLE	1	163,783	
OFFICEMAX INC	EQUITY	67622P101	966	32,443	SH	SOLE	1	32,443	
OFFICEMAX INC DE	EQUITY	67622P101	3	87	SH	DEFINED	2		87
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	529	16,106	SH	SOLE	1	16,106	
OGE ENERGY CORP.	EQUITY	670837103	6419	221,803	SH	SOLE	1	221,803	
OHIO CASUALTY CORP.	EQUITY	677240103	3738	154,667	SH	SOLE	1	154,667	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	707	28,101	SH	SOLE	1	28,101	
OLD DOMINION FGHT LINE COM	EQUITY	679580100	1	36809	SH	SOLE	3	36809	1801
OLD DOMINION FREIGHT LINE	EQUITY	679580100	348	12,976	SH	SOLE	1	12,976	
OLD NATL BANCORP	EQUITY	680033107	1010	47,196	SH	SOLE	1	47,196	
OLD REPUBLIC INTL CORP.	EQUITY	680223104	8350	330,180	SH	SOLE	1	330,180	
OLD SECOND BANCORP INC	EQUITY	680277100	271	9,323	SH	SOLE	1	9,323	
OLIN CORP.	EQUITY	680665205	3206	175,766	SH	SOLE	1	175,766	
OM GROUP INC	EQUITY	670872100	486	19,674	SH	SOLE	1	19,674	
OMEGA FINANCIAL CORP.	EQUITY	682092101	271	8,714	SH	SOLE	1	8,714	
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	500	38,862	SH	SOLE	1	38,862	
OMNICARE, INC.	EQUITY	681904108	8036	189,384	SH	SOLE	1	189,384	
OMNICOM GROUP	EQUITY	681919106	17	215	SH	DEFINED	2		215
OMNICOM GROUP, INC.	EQUITY	681919106	6301	78,895	SH	SOLE	1	78,895	
OMNIVISION TECHNOLOGIE	EQUITY	682128103	534	39,293	SH	SOLE	1	39,293	
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	455	98,906	SH	SOLE	1	98,906	
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	110	5,313	SH	SOLE	1	5,313	
ONEOK, INC.	EQUITY	682680103	6687	204,813	SH	SOLE	1	204,813	
ONLINE RESOURCES CORP	EQUITY	682736101	165	14,595	SH	SOLE	1	14,595	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	581	24,379	SH	SOLE	1	24,379	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	654	27,400	SH	DEFINED	2		27,400
OPEN SOLLUTIONS INC	EQUITY	68371P102	274	13,479	SH	SOLE	1	13,479	
OPENWAVE SYSTEMS INC.	EQUITY	683718308	780	47,561	SH	SOLE	1	47,561	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	117	70,991	SH	SOLE	1	70,991	
OPSWARE INC	EQUITY	68383A101	264	51,488	SH	SOLE	1	51,488	
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	20	10,374	SH	SOLE	1	10,374	
OPTION CARE INC	EQUITY	683948103	211	14,960	SH	SOLE	1	14,960	
OPTIONSPRESS HOLDINGS INC	EQUITY	684010101	216	14,243	SH	SOLE	1	14,243	
ORACLE CORP	EQUITY	68389X105	32903	2,492,617	SH	DEFINED	2		2,492,617

ORACLE CORP.	EQUITY	68389X105	57910	4,387,125	SH	SOLE	1	4,387,125	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	308	30,874	SH	SOLE	1	30,874	
ORBITAL SCIENCES CORP.	EQUITY	685564106	548	55,354	SH	SOLE	1	55,354	
OREGON STEEL MILLS, INC.	EQUITY	686079104	421	24,474	SH	SOLE	1	24,474	
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	5679	190,373	SH	SOLE	1	190,373	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	223	14,640	SH	SOLE	1	14,640	
ORIGEN FINANCIAL INC	EQUITY	68619E208	88	11,878	SH	SOLE	1	11,878	
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	67	2,842	SH	SOLE	1	2,842	
ORMAT TECHNOLOGIES INC	EQUITY	686688102	95	4,971	SH	SOLE	1	4,971	
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	140	5,394	SH	SOLE	1	5,394	
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	60	771	SH	SOLE	1	771	
OSI PHARMACEUTICALS	EQUITY	671040103	43	1,063	SH	SOLE	1	1,063	
OSI SYSTEMS INC	EQUITY	671044105	164	10,390	SH	SOLE	1	10,390	
OTTER TAIL POWER CO.	EQUITY	689648103	551	20,143	SH	SOLE	1	20,143	
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5534	122,331	SH	SOLE	1	122,331	
OUTDOOR CHANNEL HOLDINGS INC	EQUITY	690027206	55	3,978	SH	SOLE	1	3,978	
OVERNITE CORP	EQUITY	690322102	3869	90,024	SH	SOLE	1	90,024	
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	3730	62,535	SH	SOLE	1	62,535	
OVERSTOCK.COM	EQUITY	690370101	280	7,856	SH	SOLE	1	7,856	
OWENS & MINOR, INC.	EQUITY	690732102	887	27,426	SH	SOLE	1	27,426	
OWENS-ILLINOIS, INC.	EQUITY	690768403	89	3,539	SH	SOLE	1	3,539	
OXFORD INDS INC.	EQUITY	691497309	415	9,649	SH	SOLE	1	9,649	
P A M TRANSN SVCS INC	EQUITY	693149106	72	4,293	SH	SOLE	1	4,293	
P G & E CORP.	EQUITY	69333C108	6388	170,176	SH	SOLE	1	170,176	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	1065	18,060	SH	SOLE	1	18,060	
PACCAR INC	EQUITY	693718108	14	207	SH	DEFINED	2		207
PACCAR, INC	EQUITY	693718108	6240	91,770	SH	SOLE	1	91,770	
PACER INTERNATIONAL INC	EQUITY	69373H106	562	25,802	SH	SOLE	1	25,802	
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	1171	31,657	SH	SOLE	1	31,657	
PACIFIC ETHANOL INC	EQUITY	69423U107	21	2,143	SH	SOLE	1	2,143	
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	4268	185,654	SH	SOLE	1	185,654	
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	9496	132,900	SH	DEFINED	2		132,900
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	11221	157,052	SH	SOLE	1	157,052	
PACKAGING CORP OF AMERICA	EQUITY	695156109	9819	466,443	SH	SOLE	1	466,443	
PACKETEER, INC	EQUITY	695210104	330	23,375	SH	SOLE	1	23,375	
PACTIV CORP	EQUITY	695257105	4	179	SH	DEFINED	2		179
PACTIV CORPORATION	EQUITY	695257105	1478	68,485	SH	SOLE	1	68,485	
PAIN THERAPEUTICS INC	EQUITY	69562K100	130	19,293	SH	SOLE	1	19,293	
PAINCARE HOLDINGS INC	EQUITY	69562E104	129	29,858	SH	SOLE	1	29,858	
PALL CORP	EQUITY	696429307	5	151	SH	DEFINED	2		151
PALL CORP	EQUITY	696429307	1734	57,123	SH	SOLE	1	57,123	
PALM HARBOR HOMES, INC	EQUITY	696639103	124	6,592	SH	SOLE	1	6,592	
PALMONE INC	EQUITY	69713P107	859	28,862	SH	SOLE	1	28,862	
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	279	11,655	SH	SOLE	1	11,655	
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	266	4,000	SH	SOLE	1	4,000	
PANAMSAT HOLDING CORP	EQUITY	69831Y105	26	1,247	SH	SOLE	1	1,247	
PANERA BREAD COMPANY CL A	EQUITY	69840W108	40	639	SH	SOLE	1	639	
PANTRY INC	EQUITY	698657103	455	11,748	SH	SOLE	1	11,748	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	300	7,497	SH	SOLE	1	7,497	
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2685	84,420	SH	SOLE	1	84,420	
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	3076	96,700	SH	DEFINED	2		96,700
PAR TECHNOLOGY CORP/DEL	EQUITY	698884103	89	2,785	SH	SOLE	1	2,785	

PARALLEL PETROLEUM CORP	EQUITY	699157103	191	21,545	SH	SOLE	1	21,545	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	3919	614,226	SH	DEFINED	2		614,226
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	2089	327,399	SH	SOLE	1	327,399	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	357	18,030	SH	SOLE	1	18,030	
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	348	13,802	SH	SOLE	1	13,802	
PARK NATIONAL CORP.	EQUITY	700658107	929	8,403	SH	SOLE	1	8,403	
PARKER DRILLING CO.	EQUITY	701081101	464	66,135	SH	SOLE	1	66,135	
PARKER HANNIFIN CORP	EQUITY	701094104	9	146	SH	DEFINED	2		146
PARKER HANNIFIN CORP.	EQUITY	701094104	4553	73,429	SH	SOLE	1	73,429	
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	536	10,722	SH	SOLE	1	10,722	
PARLUX FRAGRANCES INC	EQUITY	701645103	119	4,308	SH	SOLE	1	4,308	
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	368	34,481	SH	SOLE	1	34,481	
PARTY CITY CORP	EQUITY	702145103	97	8,077	SH	SOLE	1	8,077	
PATHMARK STORES INC	EQUITY	70322A101	182	20,773	SH	SOLE	1	20,773	
PATTERSON COS INC	EQUITY	703395103	11534	255,916	SH	SOLE	1	255,916	
PATTERSON UTI ENERGY COM	EQUITY	703481101	2	59792	SH	SOLE	3	59792	2130
PATTERSON UTI ENERGY INC	EQUITY	703481101	1030	37,000	SH	DEFINED	2		37,000
PATTERSON UTI ENERGY INC	EQUITY	703481101	1500	53,900	SH	DEFINED	2		53,900
PATTERSON-UTI ENERGY INC	EQUITY	703481101	8494	305,217	SH	SOLE	1	305,217	
PAXAR CORP.	EQUITY	704227107	430	24,241	SH	SOLE	1	24,241	
PAYCHEX INC	EQUITY	704326107	11394	350,152	SH	DEFINED	2		350,152
PAYCHEX, INC.	EQUITY	704326107	6489	199,542	SH	SOLE	1	199,542	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	3195	166,389	SH	SOLE	1	166,389	
PDF SOLUTIONS INC	EQUITY	693282105	167	12,741	SH	SOLE	1	12,741	
PEABODY ENERGY CORP	EQUITY	704549104	4142	79,600	SH	DEFINED	2		79,600
PEABODY ENERGY CORP	EQUITY	704549104	11158	214,412	SH	SOLE	1	214,412	
PEAPACK-GLADSTONE FINL	EQUITY	704699107	159	5,732	SH	SOLE	1	5,732	
PEDIATRIX MED GROUP	EQUITY	705324101	1633	22,200	SH	DEFINED	2		22,200
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	1163	15,819	SH	SOLE	1	15,819	
PEETS COFFEE & TEA INC	EQUITY	705560100	312	9,428	SH	SOLE	1	9,428	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605		66	SH	SOLE	1	66	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	159	14,304	SH	SOLE	1	14,304	
PEGASYSTEMS INC	EQUITY	705573103	54	9,135	SH	SOLE	1	9,135	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	50	1,358	SH	SOLE	1	1,358	
PENN NATL GAMING INC COM	EQUITY	707569109	1	24600	SH	SOLE	3	24600	
PENN VA CORP COM	EQUITY	707882106	2	46500	SH	SOLE	3	46500	
PENN VIRGINIA CORPORATION	EQUITY	707882106	571	12,787	SH	SOLE	1	12,787	
PENNEY J C INC	EQUITY	708160106	17	324	SH	DEFINED	2		324
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	106	6,295	SH	SOLE	1	6,295	
PENNRock FINL SVCS COR	EQUITY	708352109	190	5,320	SH	SOLE	1	5,320	
PENNSYLVANIA COMMERCE BANCRP	EQUITY	708677109	100	3,042	SH	SOLE	1	3,042	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	1319	27,761	SH	SOLE	1	27,761	
PENTAIR INC COM	EQUITY	709631105	3	58915	SH	SOLE	3	58915	2236
PENTAIR INC.	EQUITY	709631105	7834	183,004	SH	SOLE	1	183,004	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	177	15,009	SH	SOLE	1	15,009	
PEOPLES BANCORP INC	EQUITY	709789101	173	6,469	SH	SOLE	1	6,469	
PEOPLES BANK	EQUITY	710198102	36	1,196	SH	SOLE	1	1,196	
PEOPLES ENERGY CORP	EQUITY	711030106	2	53	SH	DEFINED	2		53
Peoples Energy Corp	EQUITY	711030106	5215	120,000	SH	SOLE	4	120,000	
PEOPLES ENERGY CORP.	EQUITY	711030106	2290	52,686	SH	SOLE	1	52,686	
PEOPLESUPPORT INC	EQUITY	712714302	377	41,292	SH	SOLE	1	41,292	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	517	38,188	SH	SOLE	1	38,188	

PEPCO HOLDINGS INC	EQUITY	713291102	8167	341,149	SH	SOLE	1	341,149	
PEPSI BOTTLING	EQUITY	713409100	5627	196,688	SH	SOLE	1	196,688	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	7	244	SH	DEFINED	2		244
PEPSIAMERICAS INC	EQUITY	71343P200	4812	187,546	SH	SOLE	1	187,546	
Pepsico	EQUITY	713448108	1618	30,000	SH	SOLE	4	30,000	
PEPSICO INC	EQUITY	713448108	25752	477,499	SH	DEFINED	2		477,499
PEPSICO, INC.	EQUITY	713448108	91212	1,691,298	SH	SOLE	1	1,691,298	
PERFICIENT INC COM	EQUITY	71375U101	3	465900	SH	SOLE	3	465900	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	980	32,445	SH	SOLE	1	32,445	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	148	18,227	SH	SOLE	1	18,227	
PERINI CORP	EQUITY	713839108	43894	2,673,173	SH	SOLE	1	2,673,173	
PERKINELMER INC	EQUITY	714046109	3	156	SH	DEFINED	2		156
PERKINELMER INC.	EQUITY	714046109	1507	79,739	SH	SOLE	1	79,739	
PEROT SYSTEM CORP.	EQUITY	714265105	804	56,563	SH	SOLE	1	56,563	
PERRIGO CO.	EQUITY	714290103	3020	216,616	SH	SOLE	1	216,616	
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	153	6,546	SH	SOLE	1	6,546	
PER-SE TECHNOLOGIES	EQUITY	713569309	321	15,279	SH	SOLE	1	15,279	
PERU COPPER INC	EQUITY	715455101	550	518,200	SH	Defined	1	0	518,200
PERU COPPER INC PURCHASE WARRANTS	EQUITY	715455119	9	112,500	SH	Defined	1	0	112,500
PETCO ANIMAL SUPPLIES	EQUITY	716016209	1167	39,804	SH	SOLE	1	39,804	
PETRO-CANADA	EQUITY	71644E102	5889	90,500	SH	Defined	1	0	90,500
PETROHAWK ENERGY CORP	EQUITY	716495106	177	16,360	SH	SOLE	1	16,360	
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	4179	114,400	SH	Defined	1	0	114,400
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	11024	211,480	SH	SOLE	1	211,480	
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	365	11,461	SH	SOLE	1	11,461	
PETROQUEST ENERGY INC	EQUITY	716748108	185	28,138	SH	SOLE	1	28,138	
PETSMART, INC	EQUITY	716768106	8131	267,907	SH	SOLE	1	267,907	
PFF BANCORP, INC.	EQUITY	69331W104	407	13,422	SH	SOLE	1	13,422	
PFIZER INC	EQUITY	717081103	23271	844,027	SH	DEFINED	2		844,027
PFIZER, INC.	EQUITY	717081103	148254	5,375,421	SH	SOLE	1	5,375,421	
PG+E CORP	EQUITY	69331C108	17	445	SH	DEFINED	2		445
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	47	1,002	SH	SOLE	1	1,002	
PHARMION CORP	EQUITY	71715B409	393	16,951	SH	SOLE	1	16,951	
PHASE FORWARD INC	EQUITY	71721R406	104	15,266	SH	SOLE	1	15,266	
PHELPS DODGE CORP	EQUITY	717265102	10	109	SH	DEFINED	2		109
PHELPS DODGE CORP.	EQUITY	717265102	4171	45,093	SH	SOLE	1	45,093	
PHH CORP	EQUITY	693320202	934	36,314	SH	SOLE	1	36,314	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	33	386	SH	SOLE	1	386	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	598	18,295	SH	SOLE	1	18,295	
PHOENIX COMPANIES INC	EQUITY	71902E109	781	65,632	SH	SOLE	1	65,632	
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	134	17,172	SH	SOLE	1	17,172	
PHOENIX TECHNOLOGY LTD COM	EQUITY	719153108	1	151400	SH	SOLE	3	151400	
PHOTON DYNAMICS	EQUITY	719364101	241	11,685	SH	SOLE	1	11,685	
PHOTRONICS INC.	EQUITY	719405102	530	22,691	SH	SOLE	1	22,691	
PICO HOLDINGS INC	EQUITY	693366205	164	5,501	SH	SOLE	1	5,501	
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	51	2,132	SH	SOLE	1	2,132	
PIER 1 IMPORTS, INC.	EQUITY	720279108	3018	212,666	SH	SOLE	1	212,666	
PILGRIMS PRIDE CORP.	EQUITY	721467108	24	703	SH	SOLE	1	703	
PINNACLE AIRLINES CORP	EQUITY	723443107	115	13,431	SH	SOLE	1	13,431	
PINNACLE FINANCIAL PARTNERS	EQUITY	72346Q104	121	5,024	SH	SOLE	1	5,024	
PINNACLE SYSTEMS, INC.	EQUITY	723481107	2187	397,580	SH	SOLE	1	397,580	
PINNACLE WEST CAP CORP	EQUITY	723484101	6	124	SH	DEFINED	2		124

PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	2541	57,159	SH	SOLE	1	57,159	
PIONEER COMPANIES	EQUITY	723643300	171	7,796	SH	SOLE	1	7,796	
PIONEER COS INC COM NEW	EQUITY	723643300	1	60600	SH	SOLE	3	60600	
PIONEER DRILLING CO COM	EQUITY	723655106	3	183300	SH	SOLE	3	183300	
PIONEER DRILLING COMPANY	EQUITY	723655106	208	13,628	SH	SOLE	1	13,628	
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	10951	260,250	SH	SOLE	1	260,250	
PIPER JAFFRAY COS	EQUITY	724078100	432	14,187	SH	SOLE	1	14,187	
PITNEY BOWES INC	EQUITY	724479100	12	282	SH	DEFINED	2		282
PITNEY BOWES, INC.	EQUITY	724479100	13444	308,703	SH	SOLE	1	308,703	
PIXAR INC	EQUITY	725811103	445	8,900	SH	SOLE	1	8,900	
PIXELWORKS INC	EQUITY	72581M107	276	32,120	SH	SOLE	1	32,120	
PLACER DOME INC	EQUITY	725906101	3722	243,300	SH	Defined	1	0	243,300
PLACER SIERRA BANCSHARES	EQUITY	726079106	126	4,633	SH	SOLE	1	4,633	
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	4950	139,305	SH	SOLE	1	139,305	
PLANTRONICS, INC.	EQUITY	727493108	4279	117,692	SH	SOLE	1	117,692	
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	183	14,139	SH	SOLE	1	14,139	
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	301	27,935	SH	SOLE	1	27,935	
PLEXUS CORP.	EQUITY	729132100	1525	107,152	SH	SOLE	1	107,152	
PLUG POWER INC	EQUITY	72919P103	208	30,296	SH	SOLE	1	30,296	
PLUM CREEK TIMBER CO INC	EQUITY	729251108	8	229	SH	DEFINED	2		229
PLUM CREEK TIMBER CO INC	EQUITY	729251108	3124	86,057	SH	SOLE	1	86,057	
PLX TECHNOLOGY, INC.	EQUITY	693417107	164	16,095	SH	SOLE	1	16,095	
PMA CAPITAL CORP.	EQUITY	693419202	194	21,992	SH	SOLE	1	21,992	
PMC SIERRA INC	EQUITY	69344F106	2160	231,523	SH	DEFINED	2		231,523
PMC-SIERRA, INC.	EQUITY	69344F106	1886	202,126	SH	SOLE	1	202,126	
PMI GROUP, INC.	EQUITY	69344M101	6592	169,100	SH	SOLE	1	169,100	
PNC FINANCIAL SERVICES	EQUITY	693475105	6669	122,451	SH	OLE	1	122,451	
PNC FINL SVCS GROUP INC	EQUITY	693475105	19	341	SH	DEFINED	2		341
PNM RESOURCES INC	EQUITY	69349H107	4125	134,591	SH	SOLE	1	124,601	
POGO PRODUCING CO	EQUITY	730448107	5727	110,296	SH	SOLE	1	110,296	
POLARIS INDUSTRIES, INC.	EQUITY	731068102	48	883	SH	SOLE	1	883	
POLO RALPH LAUREN CO	EQUITY	731572103	51	1,177	SH	SOLE	1	1,177	
POLO RALPH LAUREN CORP CL A	EQUITY	731572103	2	40866	SH	SOLE	3	40866	2023
POLYCOM, INC.	EQUITY	73172K104	3611	242,206	SH	SOLE	1	242,206	
POLYMEDICA CORP	EQUITY	731738100	683	19,165	SH	SOLE	1	19,165	
POLYONE CORPORATION	EQUITY	73179P106	420	63,446	SH	SOLE	1	63,446	
POPULAR INC	EQUITY	733174106	187	7,425	SH	SOLE	1	7,425	
PORTALPLAYER INC	EQUITY	736187204	220	10,543	SH	SOLE	1	10,543	
PORTEC RAIL PRODS INC COM	EQUITY	736212101	2	193283	SH	SOLE	3	193283	
PORTFOLIO RECOVERY ASS COM	EQUITY	73640Q105	6	135400	SH	SOLE	3	135400	
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	452	10,763	SH	SOLE	1	10,763	
POSSIS MEDICAL INC	EQUITY	737407106	122	12,042	SH	SOLE	1	12,042	
POST PROPERTIES, INC.	EQUITY	737464107	2392	66,240	SH	SOLE	1	66,240	
POTLATCH CORP.	EQUITY	737628107	3748	71,615	SH	SOLE	1	71,615	
POWELL INDUSTRIES INC	EQUITY	739128106	88	4,668	SH	SOLE	1	4,668	
POWER INTEGRATIONS, INC.	EQUITY	739276103	438	20,308	SH	SOLE	1	20,308	
POWER-ONE , INC.	EQUITY	739308104	325	51,519	SH	SOLE	1	51,519	
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109		22300	SH	SOLE	3	22300	
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	2516	246,217	SH	SOLE	1	246,217	
POZEN INC.	EQUITY	73941U102	136	16,500	SH	SOLE	1	16,500	
PPG INDS INC	EQUITY	693506107	13	215	SH	DEFINED	2		215
PPG INDUSTRIES, INC.	EQUITY	693506107	10428	166,159	SH	SOLE	1	166,159	

PPL CORP	EQUITY	69351T106	14	235	SH	DEFINED	2		235
PPL Corp	EQUITY	69351T106	1485	25,000	SH	SOLE	4	25,000	
PPL CORPORATION	EQUITY	69351T106	5179	87,221	SH	SOLE	1	87,221	
PRA INTERNATIONAL	EQUITY	69353C101	208	7,760	SH	SOLE	1	7,760	
PRA INTL COM	EQUITY	69353C101	1	51000	SH	SOLE	3	51000	
PRAXAIR INC	EQUITY	74005P104	18	389	SH	DEFINED	2		389
PRAXAIR, INC.	EQUITY	74005P104	6479	139,039	SH	SOLE	1	139,039	
PRECISION CASTPARTS CORP.	EQUITY	740189105	9292	119,275	SH	SOLE	1	119,275	
PREFERRED BANK/LOS ANGELES	EQUITY	740367107	112	2,855	SH	SOLE	1	2,855	
PREFORMED LINE PRODUCTS CO	EQUITY	740444104	69	1,703	SH	SOLE	1	1,703	
PREMCOR INC	EQUITY	74045Q104	7702	103,824	SH	SOLE	1	103,824	
PREMIERE GLOBAL SERVICES INC	EQUITY	740585104	561	49,728	SH	SOLE	1	49,728	
PREMIERWEST BANCORP	EQUITY	740921101	134	9,060	SH	SOLE	1	9,060	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1248	34,248	SH	SOLE	1	34,248	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	301	6,751	SH	SOLE	1	6,751	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	242	14,159	SH	SOLE	1	14,159	
PRESSTEK INC	EQUITY	741113104	229	20,197	SH	SOLE	1	20,197	
PRESTIGE BRANDS HOLDINGS INC	EQUITY	74112D101	377	19,343	SH	SOLE	1	19,343	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	81	28,579	SH	SOLE	1	28,579	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	548	31,649	SH	SOLE	1	31,649	
PRICE T ROWE GROUP INC	EQUITY	74144T108	10	156	SH	DEFINED	2		156
PRICELINE.COM INC	EQUITY	741503403	405	17,380	SH	SOLE	1	17,380	
PRIDE INTERNATIONAL	EQUITY	74153Q102	6806	264,826	SH	SOLE	1	264,826	
PRIMEDIA INC	EQUITY	74157K101	412	101,820	SH	SOLE	1	101,820	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	15	353	SH	DEFINED	2		353
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13946	332,883	SH	SOLE	1	332,883	
PRIORITY HEALTHCARE	EQUITY	74264T102	615	24,235	SH	SOLE	1	24,235	
PRIVATEBANCORP INC	EQUITY	742962103	405	11,439	SH	SOLE	1	11,439	
PROASSURANCE CORPORATION	EQUITY	74267C106	757	18,126	SH	SOLE	1	18,126	
PROCTER & GAMBLE CO.	EQUITY	742718109	150435	2,774,378	SH	SOLE	1	2,774,378	
PROCTER AND GAMBLE CO	EQUITY	742718109	24058	456,076	SH	DEFINED	2		456,076
Procter & Gamble Co	EQUITY	742718109	1583	30,000	SH	SOLE	4	30,000	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	252	12,091	SH	SOLE	1	12,091	
Progress Energy	EQUITY	743263105	4072	90,000	SH	SOLE	4	90,000	
PROGRESS ENERGY INC	EQUITY	743263105	14	301	SH	DEFINED	2		301
PROGRESS ENERGY INC.	EQUITY	743263105	5372	118,736	SH	SOLE	1	118,736	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	775	25,717	SH	SOLE	1	25,717	
PROGRESSIVE CORP OHIO	EQUITY	743315103	24	238	SH	DEFINED	2		238
PROGRESSIVE CORP.	EQUITY	743315103	8508	86,108	SH	SOLE	1	86,108	
PROLOGIS	EQUITY	743410102	4068	101,093	SH	SOLE	1	101,093	
PROLOGIS TR SH BEN INT	EQUITY	743410102	1	13000	SH	SOLE	3	13000	13000
PROQUEST CO.	EQUITY	74346P102	575	17,527	SH	SOLE	1	17,527	
PROSPERITY BANCSHARES INC	EQUITY	743606105	422	14,776	SH	SOLE	1	14,776	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	5309	125,736	SH	SOLE	1	125,736	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3856	190,799	SH	SOLE	1	190,799	
PROVIDE COMMERCE INC	EQUITY	74373W103	119	5,521	SH	SOLE	1	5,521	
PROVIDENCE SERVICE CORP	EQUITY	743815102	162	6,523	SH	SOLE	1	6,523	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	727	22,770	SH	SOLE	1	22,770	
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	96	3,401	SH	SOLE	1	3,401	
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	881	50,143	SH	SOLE	1	50,143	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2480	140,669	SH	SOLE	1	140,669	
PROVIDIAN FINL CORP	EQUITY	74406A102	8231	466,854	SH	DEFINED	2		466,854

PRUDENTIAL FINANCIAL INC	EQUITY	744320102	14817	225,670	SH	SOLE	1	225,670	
PRUDENTIAL FINL INC	EQUITY	744320102	41	620	SH	DEFINED	2		620
PS BUSINESS PARKS, INC.	EQUITY	69360J107	557	12,532	SH	SOLE	1	12,532	
PSEG ENERGY HOLDINGS	EQUITY	744573106	6677	109,778	SH	SOLE	1	109,778	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	556	44,651	SH	SOLE	1	44,651	
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	4	74500	SH	SOLE	3	74500	
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	690	14,167	SH	SOLE	1	14,167	
Public Service	EQUITY	744573106	3649	60,000	SH	SOLE	4	60,000	
PUBLIC STORAGE INC	EQUITY	74460D109	497	7,852	SH	SOLE	1	7,852	
PUBLIC STORAGE INC COM	EQUITY	74460D109		5940	SH	SOLE	3	5940	5940
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	18	290	SH	DEFINED	2		290
PUGET ENEGY INC.	EQUITY	745310102	16860	721,136	SH	SOLE	1	721,136	
PULTE HOMES INC	EQUITY	745867101	8310	98,635	SH	DEFINED	2		98,635
PULTE HOMES INC.	EQUITY	745867101	4583	54,398	SH	SOLE	1	54,398	
QAD INC	EQUITY	74727D108	65	8,395	SH	SOLE	1	8,395	
QC HOLDINGS INC	EQUITY	74729T101	74	5,105	SH	SOLE	1	5,105	
QLOGIC CORP	EQUITY	747277101	4	115	SH	DEFINED	2		115
QLOGIC CORP.	EQUITY	747277101	1733	56,150	SH	SOLE	1	56,150	
QUALCOMM INC	EQUITY	747525103	8180	247,814	SH	DEFINED	2		247,814
QUALCOMM, INC.	EQUITY	747525103	61270	1,856,092	SH	SOLE	1	1,856,092	
QUALITY SYSTEMS INC	EQUITY	747582104	246	5,190	SH	SOLE	1	5,190	
QUANEX CORP.	EQUITY	747620102	919	17,327	SH	SOLE	1	17,327	
QUANTA SERVICES, INC.	EQUITY	74762E102	2239	254,399	SH	SOLE	1	254,399	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	376	126,693	SH	SOLE	1	126,693	
QUANTUM FUEL SYSTEMS TECHNOLOGY	EQUITY	74765E109	156	31,219	SH	SOLE	1	31,219	
QUEENSTAKE RESOURCES LTD	EQUITY	748314101	229	1,100,000	SH	Defined	1	0	1,100,000
QUEST DIAGNOSTICS INC	EQUITY	74834L100	1706	32,030	SH	DEFINED	2		32,030
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4373	82,097	SH	SOLE	1	82,097	
QUEST SOFTWARE INC	EQUITY	74834T103	604	44,278	SH	SOLE	1	44,278	
QUESTAR CORP.	EQUITY	748356102	10097	153,211	SH	SOLE	1	153,211	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	1	21100	SH	SOLE	3	21100	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	41	639	SH	SOLE	1	639	
QUICKSILVER, INC.	EQUITY	74838C106	39	2,447	SH	SOLE	1	2,447	
QWEST COMMUNICATIONS INTL	EQUITY	749121109	7	2,004	SH	DEFINED	2		2,004
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2819	759,861	SH	SOLE	1	759,861	
R&B INC	EQUITY	749124103	96	6,860	SH	SOLE	1	6,860	
R&G FINANCIAL CO.	EQUITY	749136107	340	19,232	SH	SOLE	1	19,232	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3465	100,395	SH	SOLE	1	100,395	
R.H. DONNELLEY CORP.	EQUITY	74955W307	32	519	SH	SOLE	1	519	
RADIAN GROUP, INC.	EQUITY	750236101	7357	155,796	SH	SOLE	1	155,796	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	181	15,841	SH	SOLE	1	15,841	
RADIATION THERAPY SERVICES	EQUITY	750323206	203	7,643	SH	SOLE	1	7,643	
RADIO ONE INC -CL D	EQUITY	75040P405	738	57,783	SH	SOLE	1	57,783	
RADIOSHACK CORP	EQUITY	750438103	4	187	SH	DEFINED	2		187
RADIOSHACK CORP.	EQUITY	750438103	1843	79,525	SH	SOLE	1	79,525	
RADISYS CORP.	EQUITY	750459109	223	13,781	SH	SOLE	1	13,781	
RAILAMERICA INC	EQUITY	750753105	310	26,091	SH	SOLE	1	26,091	
RAIT INVESTMENT TRUST	EQUITY	749227104	529	17,679	SH	SOLE	1	17,679	
RALCORP HOLDINGS, INC.	EQUITY	751028101	843	20,478	SH	SOLE	1	20,478	
RAMBUS INC.	EQUITY	750917106	920	68,737	SH	SOLE	1	68,737	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	329	11,223	SH	SOLE	1	11,223	
RANGE RES CORP COM	EQUITY	75281A109	1	32800	SH	SOLE	3	32800	

RANGE RESOURCES CORP	EQUITY	75281A109	46	1,692	SH	SOLE	1	1,692	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	722	23,695	SH	SOLE	1	23,695	
RAVEN INDUSTRIES INC	EQUITY	754212108	253	10,797	SH	SOLE	1	10,797	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3394	120,146	SH	SOLE	1	120,146	
Rayonier Inc	EQUITY	754907103	1591	30,000	SH	SOLE	4	30,000	
RAYONIER, INC.	EQUITY	754907103	4815	90,798	SH	SOLE	1	90,798	
RAYTHEON CO	EQUITY	755111507	21	538	SH	DEFINED	2		538
RAYTHEON CO.	EQUITY	755111507	9945	254,210	SH	SOLE	1	254,210	
RC2 CORP	EQUITY	749388104	466	12,399	SH	SOLE	1	12,399	
RCN CORP	EQUITY	749361200	365	15,788	SH	SOLE	1	15,788	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	4061	246,092	SH	SOLE	1	246,092	
REALNETWORKS, INC.	EQUITY	75605L104	395	79,563	SH	SOLE	1	79,563	
REALTY INCOME CORP.	EQUITY	756109104	196	7,823	SH	SOLE	1	7,823	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	267	7,960	SH	SOLE	1	7,960	
RED HAT, INC.	EQUITY	756577102	42	3,226	SH	SOLE	1	3,226	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	607	9,793	SH	SOLE	1	9,793	
REDBACK NETWORKS INC	EQUITY	757209507	185	28,940	SH	SOLE	1	28,940	
REDWOOD TRUST, INC.	EQUITY	758075402	701	13,578	SH	SOLE	1	13,578	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	2152	51,444	SH	SOLE	1	51,444	
REEBOK INTL LTD	EQUITY	758110100	3	76	SH	DEFINED	2		76
REGAL ENTMT GROUP	EQUITY	758766109	6080	322,016	SH	SOLE	1	322,016	
REGAL-BELOIT CORP.	EQUITY	758750103	493	16,915	SH	SOLE	1	16,915	
REGENCY CENTERS CORPORATION	EQUITY	758849103	6794	118,775	SH	SOLE	1	118,775	
REGENCY CTRS CORP COM	EQUITY	758849103		4720	SH	SOLE	3	4720	4720
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	201	23,997	SH	SOLE	1	23,997	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	155	26,398	SH	SOLE	1	26,398	
REGIONS FINANCIAL CORP	EQUITY	7591EP100	8465	249,848	SH	SOLE	1	249,848	
REGIONS FINL CORP NEW	EQUITY	7591EP100	19	558	SH	DEFINED	2		558
REGIS CORP.	EQUITY	758932107	4341	111,079	SH	SOLE	1	111,079	
REHAB CARE GROUP	EQUITY	759148109	309	11,568	SH	SOLE	1	11,568	
REINSURANCE GROUP OF	EQUITY	759351109	40	853	SH	SOLE	1	853	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	735	19,823	SH	SOLE	1	19,823	
RELIANT ENERGY INC	EQUITY	75952B105	104	8,367	SH	SOLE	1	8,367	
REMEC INC	EQUITY	759543200	14	2,161	SH	SOLE	1	2,161	
REMINGTON OIL & GAS CORP	EQUITY	759594302	576	16,121	SH	SOLE	1	16,121	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	105	5,158	SH	SOLE	1	5,158	
RENAL CARE GROUP, INC.	EQUITY	759930100	5920	128,410	SH	SOLE	1	128,410	
RENASANT CORP	EQUITY	75970E107	221	7,174	SH	SOLE	1	7,174	
RENOVIS INC	EQUITY	759885106	203	13,304	SH	SOLE	1	13,304	
RENOVIS INC	EQUITY	759885106	886	58,000	SH	DEFINED	2		58,000
RENT-A-CENTER INC	EQUITY	76009N100	2962	127,178	SH	SOLE	1	127,178	
RENT-WAY, INC.	EQUITY	76009U104	178	18,133	SH	SOLE	1	18,133	
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	122	8,409	SH	SOLE	1	8,409	
REPUBLIC BANCORP, INC.	EQUITY	760281204	832	53,356	SH	SOLE	1	53,356	
REPUBLIC SERVICES IN	EQUITY	760759100	8405	233,416	SH	SOLE	1	233,416	
RES-CARE INC	EQUITY	760943100	189	13,956	SH	SOLE	1	13,956	
RESMED INC	EQUITY	761152107	48	724	SH	SOLE	1	724	
RESOURCE AMERICA, INC.	EQUITY	761195205	423	10,987	SH	SOLE	1	10,987	
RESOURCES GLOBAL PROFESSIONALS	EQUITY	76122Q105	764	32,871	SH	SOLE	1	32,871	
RESPIRONICS INC.	EQUITY	761230101	54	1,484	SH	SOLE	1	1,484	
RESTORATION HARDWARE I	EQUITY	760981100	150	18,341	SH	SOLE	1	18,341	
RETAIL VENTURES INC	EQUITY	76128Y102	157	11,510	SH	SOLE	1	11,510	

REVLON, INC.-CL A	EQUITY	761525500	308	100,228	SH	SOLE	1	100,228	
Reynolds American Inc	EQUITY	761713106	2364	30,000	SH	SOLE	4	30,000	
REYNOLDS AMERICAN INC	EQUITY	761713106	4152	52,695	SH	SOLE	1	52,695	
REYNOLDS AMERN INC	EQUITY	761713106	11	138	SH	DEFINED	2		138
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2819	104,284	SH	SOLE	1	104,284	
RF MICRO DEVICES INC	EQUITY	749941100	2512	464,243	SH	SOLE	1	464,243	
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	33	4,973	SH	SOLE	1	4,973	
RHODIA SA - SPONSORED ADR	EQUITY	762397107	1780	1,000,000	SH	SOLE	1	1,000,000	
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	273	13,728	SH	SOLE	1	13,728	
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	143	11,933	SH	SOLE	1	11,933	
RIMAGE CORP	EQUITY	766721104	139	6,547	SH	SOLE	1	6,547	
Rio Tinto PLC	EQUITY	767204100	1341	11,000	SH	SOLE	4	11,000	
RITE AID CORP	EQUITY	767754104	50	12,023	SH	SOLE	1	12,023	
RIVIERA HOLDINGS CORP	EQUITY	769627100	23637	1,043,566	SH	SOLE	1	1,043,566	
RLI CORP.	EQUITY	749607107	694	15,565	SH	SOLE	1	15,565	
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	127	7,675	SH	SOLE	1	7,675	
ROBBINS & MYERS, INC.	EQUITY	770196103	173	8,032	SH	SOLE	1	8,032	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	4399	176,154	SH	SOLE	1	176,154	
ROBERT HALF INTL INC	EQUITY	770323103	5	197	SH	DEFINED	2		197
ROCK-TENN CO., CLASS A	EQUITY	772739207	257	20,354	SH	SOLE	1	20,354	
ROCKVILLE FINANCIAL INC	EQUITY	774186100	74	6,041	SH	SOLE	1	6,041	
ROCKWELL AUTOMATION INC	EQUITY	773903109	6450	132,409	SH	DEFINED	2		132,409
ROCKWELL AUTOMATION INC	EQUITY	773903109	37999	780,115	SH	SOLE	1	780,115	
ROCKWELL COLLINS INC	EQUITY	774341101	11	221	SH	DEFINED	2		221
ROCKWELL COLLINS INC	EQUITY	774341101	4289	89,962	SH	SOLE	1	89,962	
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	342	10,426	SH	SOLE	1	10,426	
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	4694	143,100	SH	Defined	1	0	143,100
ROGERS CORP.	EQUITY	775133101	460	11,354	SH	SOLE	1	11,354	
ROHM + HAAS CO	EQUITY	775371107	12321	265,890	SH	DEFINED	2		265,890
ROHM AND HAAS CO.	EQUITY	775371107	18378	396,592	SH	SOLE	1	396,592	
ROLLINS, INC.	EQUITY	775711104	2154	107,472	SH	SOLE	1	107,472	
ROPER INDS	EQUITY	776696106	31374	439,600	SH	DEFINED	2		439,600
ROPER INDUSTRIES, INC.	EQUITY	776696106	66	924	SH	SOLE	1	924	
ROSS STORES, INC.	EQUITY	778296103	7943	274,754	SH	SOLE	1	274,754	
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	1097	91,000	SH	SOLE	1	91,000	
ROWAN COMPANIES, INC.	EQUITY	779382100	2976	100,170	SH	SOLE	1	100,170	
ROWAN COS INC	EQUITY	779382100	4	132	SH	DEFINED	2		132
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	74	3,134	SH	SOLE	1	3,134	
ROYAL BANK CDA COMMON	EQUITY	780087102	4378	70,700	SH	Defined	1	0	70,700
ROYAL BK OF SCOT PERP	CorpBond	780097770	3425	135,000	SH	SOLE	1	135	
Royal Bk Scotland 8.5%	EQUITY	780097804	1593	60,000	SH	SOLE	4	60,000	
Royal Bk Scotland 8.8889%	EQUITY	780097861	2439	93,800	SH	SOLE	4	93,800	
Royal Bk Scotland 9.125%	EQUITY	780097606	695	26,900	SH	SOLE	4	26,900	
ROYAL GOLD INC	EQUITY	780287108	240	11,916	SH	SOLE	1	11,916	
RPC	EQUITY	749660106	172	10,147	SH	SOLE	1	10,147	
RPM INTERNATIONAL INC.	EQUITY	749685103	3878	212,368	SH	SOLE	1	212,368	
RSA SECURITY INC.	EQUITY	749719100	2019	175,894	SH	SOLE	1	175,894	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	481	15,313	SH	SOLE	1	15,313	
RUBY TUESDAY INC	EQUITY	781182100	5157	199,100	SH	DEFINED	2		199,100
RUBY TUESDAY, INC.	EQUITY	781182100	4124	159,226	SH	SOLE	1	159,226	
RUDDICK CORP.	EQUITY	781258108	2648	103,708	SH	SOLE	1	103,708	
RUDDOLPH TECHNOLOGIES INC.	EQUITY	781270103	128	8,913	SH	SOLE	1	8,913	

RUSH ENTERPRISES INC CL B	EQUITY	781846308	2	132000	SH	SOLE	3	132000	
RUSH ENTERPRISES INC-CL A	EQUITY	781846209	191	14,272	SH	SOLE	1	14,272	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	104	8,128	SH	SOLE	1	8,128	
RUSSELL CORP.	EQUITY	782352108	465	22,741	SH	SOLE	1	22,741	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	87	1,934	SH	SOLE	1	1,934	
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	406	29,003	SH	SOLE	1	29,003	
RYDER SYS INC	EQUITY	783549108	3	83	SH	DEFINED	2		83
RYDER SYSTEM, INC.	EQUITY	783549108	1155	31,550	SH	SOLE	1	31,550	
RYERSON TULL, INC.	EQUITY	78375P107	247	17,339	SH	SOLE	1	17,339	
RYLAND GROUP	EQUITY	783764103	6445	84,942	SH	SOLE	1	84,942	
S J W CORP COM	EQUITY	784305104	248	5,283	SH	SOLE	1	5,283	
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	39438	330,909	SH	SOLE	1	330,909	
S&T BANCORP, INC.	EQUITY	783859101	663	18,365	SH	SOLE	1	18,365	
S.Y. BANCORP INC	EQUITY	785060104	190	8,311	SH	SOLE	1	8,311	
S1 CORPORATION	EQUITY	78463B101	228	48,470	SH	SOLE	1	48,470	
SABRE HLDGS CORP	EQUITY	785905100	3	164	SH	DEFINED	2		164
SABRE HOLDINGS CORP.	EQUITY	785905100	1205	60,390	SH	SOLE	1	60,390	
SAFECO CORP	EQUITY	786429100	8	154	SH	DEFINED	2		154
SAFECO CORP.	EQUITY	786429100	3183	58,579	SH	SOLE	1	58,579	
SAFENET INC	EQUITY	78645R107	579	16,987	SH	SOLE	1	16,987	
SAFENET INC	EQUITY	78645R107	7776	228,300	SH	DEFINED	2		228,300
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	271	8,040	SH	SOLE	1	8,040	
SAFEWAY INC	EQUITY	786514208	12	539	SH	DEFINED	2		539
SAFEWAY INC	EQUITY	786514208	4657	206,152	SH	SOLE	1	206,152	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	166	11,832	SH	SOLE	1	11,832	
SAKS INC.	EQUITY	79377W108	4783	252,109	SH	SOLE	1	252,109	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	163	8,215	SH	SOLE	1	8,215	
SALESFORCE.COM INC	EQUITY	79466L302	24	1,166	SH	SOLE	1	1,166	
SALIX PHARMACEUTICALS	EQUITY	795435106	447	25,323	SH	SOLE	1	25,323	
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	151	8,767	SH	SOLE	1	8,767	
SANDERSON FARMS, INC.	EQUITY	800013104	562	12,362	SH	SOLE	1	12,362	
SANDISK CORP.	EQUITY	80004C101	29498	1,243,057	SH	SOLE	1	1,243,057	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	355	10,120	SH	SOLE	1	10,120	
SANMINA - SCI CORP	EQUITY	800907107	1558	284,783	SH	SOLE	1	284,783	
SANMINA SCI CORP	EQUITY	800907107	3	632	SH	DEFINED	2		632
SANTANDER BANCORP	EQUITY	802809103	92	3,673	SH	SOLE	1	3,673	
SAPIENT CORP.	EQUITY	803062108	442	55,693	SH	SOLE	1	55,693	
SARA LEE CORP	EQUITY	803111103	19	944	SH	DEFINED	2		944
SARA LEE CORP.	EQUITY	803111103	7388	372,964	SH	SOLE	1	372,964	
SATYAM COMP SRVCS LTD ADR (F)	EQUITY	804098101	3	107892	SH	SOLE	3	107892	3953
SAUER-DANFOSS INC.	EQUITY	804137107	124	6,956	SH	SOLE	1	6,956	
SAUL CENTERS, INC.	EQUITY	804395101	302	8,313	SH	SOLE	1	8,313	
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	185	41,985	SH	SOLE	1	41,985	
SAXON CAPITAL INC	EQUITY	80556T106	588	34,460	SH	SOLE	1	34,460	
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	687	50,892	SH	SOLE	1	50,892	
SBC COMMUNICATIONS INC	EQUITY	78387G103	10967	461,763	SH	DEFINED	2		461,763
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	57924	2,319,608	SH	SOLE	1	2,319,608	
SCANA CORP	EQUITY	80589M102	8758	205,056	SH	SOLE	1	205,056	
SCANSOFT INC	EQUITY	80603P107	217	57,680	SH	SOLE	1	57,680	
SCANSOURCE INC	EQUITY	806037107	376	8,748	SH	SOLE	1	8,748	
SCBT FINANCIAL CORP	EQUITY	78401V102	176	5,564	SH	SOLE	1	5,564	
SCHAWK, INC.	EQUITY	806373106	215	8,614	SH	SOLE	1	8,614	

SCHERING PLOUGH CORP	EQUITY	806605101	13897	729,118	SH	DEFINED	2		729,118
SCHERING-PLOUGH CORP.	EQUITY	806605101	12801	648,148	SH	SOLE	1	634,162	
SCHLUMBERGER LTD	EQUITY	806857108	144	1,889	SH	DEFINED	2		1,889
Schlumberger LTD	EQUITY	806857108	2088	27,500	SH	SOLE	4	27,500	
SCHLUMBERGER, LTD.	EQUITY	806857108	27556	362,871	SH	SOLE	1	362,871	
SCHNITZER STL INDS	EQUITY	806882106	358	15,111	SH	SOLE	1	15,111	
SCHOLASTIC CORP.	EQUITY	807066105	3444	89,338	SH	SOLE	1	89,338	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	981	21,097	SH	SOLE	1	21,097	
SCHULMAN, A. INC.	EQUITY	808194104	379	21,181	SH	SOLE	1	21,181	
SCHWAB CHARLES CORP	EQUITY	808513105	15	1,371	SH	DEFINED	2		1,371
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	327	10,494	SH	SOLE	1	10,494	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	6	184	SH	DEFINED	2		184
SCIENTIFIC GAMES CORP	EQUITY	80874P109	1562	58,000	SH	DEFINED	2		58,000
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	34	1,257	SH	SOLE	1	1,257	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2953	88,767	SH	SOLE	1	88,767	
SCOTTS MIRACLE-GRO CO.	EQUITY	810186106	3559	49,980	SH	SOLE	1	49,980	
SCP POOL CORPORATION	EQUITY	784028102	38	1,089	SH	SOLE	1	1,089	
SCRIPPS CO	EQUITY	811054204	88	1,799	SH	SOLE	1	1,799	
SCS TRANSPORTATION INC	EQUITY	81111T102	187	10,480	SH	SOLE	1	10,480	
Scudder Strategic Muni Inc	EQUITY	811234103	278	20,000	SH	SOLE	4	20,000	
SEABOARD CORP.	EQUITY	811543107	408	245	SH	SOLE	1	245	
SEABRIGHT INSURANCE HOLDINGS	EQUITY	811656107	64	5,563	SH	SOLE	1	5,563	
SEABULK INTERNATIONAL INC	EQUITY	81169P101	89	4,177	SH	SOLE	1	4,177	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	123	17,539	SH	SOLE	1	17,539	
SEACOAST BANKING CORP FL	EQUITY	811707306	157	7,979	SH	SOLE	1	7,979	
SEACOR HOLDINGS INC	EQUITY	811904101	727	11,313	SH	SOLE	1	11,313	
SEAGATE TECHNOLOGY SHS	EQUITY	G7945J104	2	85812	SH	SOLE	3	85812	2497
SEALED AIR CORP	EQUITY	81211K100	9642	193,650	SH	SOLE	1	193,650	
SEALED AIR CORP NEW	EQUITY	81211K100	5	105	SH	DEFINED	2		105
SEARS HLDGS CORP	EQUITY	812350106	17	115	SH	DEFINED	2		115
SEARS HOLDINGS CORP	EQUITY	812350106	9188	61,304	SH	SOLE	1	61,304	
SEATTLE GENETICS INC WA	EQUITY	812578102	98	18,271	SH	SOLE	1	18,271	
SECURE COMPUTING CORP	EQUITY	813705100	270	24,822	SH	SOLE	1	24,822	
SECURITY BANK CORP	EQUITY	814047106	152	6,620	SH	SOLE	1	6,620	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	159	37,929	SH	SOLE	1	37,929	
SEI INVESTMENTS CO.	EQUITY	784117103	5558	148,800	SH	SOLE	1	148,800	
SELECT COMFORT CORP	EQUITY	81616X103	534	24,929	SH	SOLE	1	24,929	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	971	19,592	SH	SOLE	1	19,592	
SEMITOOL, INC.	EQUITY	816909105	110	11,486	SH	SOLE	1	11,486	
SEMPRA ENERGY	EQUITY	816851109	12	295	SH	DEFINED	2		295
SEMPRA ENERGY	EQUITY	816851109	5071	122,760	SH	SOLE	1	122,760	
SEMTECH CORP.	EQUITY	816850101	3039	182,548	SH	SOLE	1	182,548	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	862	45,597	SH	SOLE	1	45,597	
SENOYX INC	EQUITY	81724Q107	240	14,544	SH	SOLE	1	14,544	
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2404	116,635	SH	SOLE	1	116,635	
SEPRACOR, INC.	EQUITY	817315104	11332	188,841	SH	SOLE	1	188,841	
SEQUA CORP CLASS A	EQUITY	817320104	1281	19,355	SH	SOLE	1	19,355	
SERENA SOFTWARE, INC.	EQUITY	817492101	372	19,295	SH	SOLE	1	19,295	
SEROLOGICALS CORP.	EQUITY	817523103	511	24,025	SH	SOLE	1	24,025	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	69	8,602	SH	SOLE	1	8,602	
SERVICEMASTER COMPAN	EQUITY	81760N109	91	6,819	SH	SOLE	1	6,819	
SFBC INTERNATIONAL INC	EQUITY	784121105	488	12,627	SH	SOLE	1	12,627	

SHARPER IMAGE CORP	EQUITY	820013100	103	8,054	SH	SOLE	1	8,054	
SHAW GROUP INC	EQUITY	820280105	1153	53,595	SH	SOLE	1	53,595	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	188	4,718	SH	SOLE	1	4,718	
SHERWIN WILLIAMS CO	EQUITY	824348106	12380	262,903	SH	DEFINED	2		262,903
SHERWIN WILLIAMS CO COM	EQUITY	824348106	1	28223	SH	SOLE	3	28223	1384
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2902	61,634	SH	SOLE	1	61,634	
SHOE CARNIVAL INC	EQUITY	824889109	112	5,146	SH	SOLE	1	5,146	
SHOPKO STORES, INC.	EQUITY	824911101	500	20,583	SH	SOLE	1	20,583	
SHUFFLE MASTER INC	EQUITY	825549108	2	80550	SH	SOLE	3	80550	
SHUFFLE MASTER, INC.	EQUITY	825549108	688	24,551	SH	SOLE	1	24,551	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	211	4,587	SH	SOLE	1	4,587	
SI INTERNATIONAL	EQUITY	78427V102	7	247200	SH	SOLE	3	247200	
SI INTERNATIONAL INC	EQUITY	78427V102	201	6,721	SH	SOLE	1	6,721	
SIEBEL SYS INC	EQUITY	826170102	3404	382,421	SH	DEFINED	2		382,421
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2449	275,182	SH	SOLE	1	275,182	
SIERRA BANCORP	EQUITY	82620P102	85	3,740	SH	SOLE	1	3,740	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	37	511	SH	SOLE	1	511	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	3617	290,517	SH	SOLE	1	290,517	
SIGMA ALDRICH	EQUITY	826552101	5	88	SH	DEFINED	2		88
SIGMA ALDRICH CORP.	EQUITY	826552101	14499	258,727	SH	SOLE	1	258,727	
SIGMATEL INC	EQUITY	82661W107	423	24,657	SH	SOLE	1	24,657	
SIGNATURE BANK	EQUITY	82669G104	198	8,111	SH	SOLE	1	8,111	
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	14403	590,300	SH	DEFINED	2		590,300
SILGAN HOLDINGS, INC.	EQUITY	827048109	433	7,693	SH	SOLE	1	7,693	
SILICON IMAGE INC	EQUITY	82705T102	560	54,608	SH	SOLE	1	54,608	
SILICON LABORATORIES INC	EQUITY	826919102	2892	110,322	SH	SOLE	1	110,322	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	244	60,677	SH	SOLE	1	60,677	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	269	9,930	SH	SOLE	1	9,930	
SIMON PPTY GROUP	EQUITY	828806109	1	14795	SH	SOLE	3	14795	14795
SIMON PPTY GROUP INC NEW	EQUITY	828806109	20	271	SH	DEFINED	2		271
SIMON PROPERTY GROUP INC	EQUITY	828806109	7923	109,296	SH	SOLE	1	109,296	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	766	25,065	SH	SOLE	1	25,065	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	276	30,383	SH	SOLE	1	30,383	
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	429	24,268	SH	SOLE	1	24,268	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	3335	514,666	SH	SOLE	1	514,666	
SIRVA INC	EQUITY	82967Y104	138	16,208	SH	SOLE	1	16,208	
SIX FLAGS, INC	EQUITY	83001P109	299	64,318	SH	SOLE	1	64,318	
SIZELER PPTY INVS INC	EQUITY	830137105	168	12,758	SH	SOLE	1	12,758	
SKECHERS USA INC. CL-A	EQUITY	830566105	220	15,444	SH	SOLE	1	15,444	
SKY FINANCIAL GROUP	EQUITY	83080P103	82	2,922	SH	SOLE	1	2,922	
SKYLINE CORP.	EQUITY	830830105	188	4,712	SH	SOLE	1	4,712	
SKYWEST INC	EQUITY	830879102	17421	958,246	SH	SOLE	1	958,246	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	802	108,814	SH	SOLE	1	108,814	
SL GREEN REALTY CORP.	EQUITY	78440X101	261	4,052	SH	SOLE	1	4,052	
SLM CORP	EQUITY	78442P106	26	505	SH	DEFINED	2		505
SLM CORP	EQUITY	78442P106	40991	1,424,693	SH	SOLE	1	209,509	
SMART & FINAL, INC.,	EQUITY	831683107	113	9,186	SH	SOLE	1	9,186	
SMITH INTERNATIONAL, INC.	EQUITY	832110100	12173	191,101	SH	SOLE	1	191,101	
SMITH, A.O. CORP.	EQUITY	831865209	310	11,606	SH	SOLE	1	11,606	
SMITHFIELD FOODS INC	EQUITY	832248108	4926	180,652	SH	SOLE	1	180,652	
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1000	98,300	SH	DEFINED	2		98,300
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	240	23,639	SH	SOLE	1	23,639	

SNAP ON INC	EQUITY	833034101	3	75	SH	DEFINED	2		75
SNAP-ON, INC.	EQUITY	833034101	912	26,602	SH	SOLE	1	26,602	
SOHU.COM INC	EQUITY	83408W103	376	17,159	SH	SOLE	1	17,159	
SOLETRON CORP	EQUITY	834182107	4	1,163	SH	DEFINED	2		1,163
SOLETRON CORP.	EQUITY	834182107	1681	443,660	SH	SOLE	1	443,660	
SOMANETICS CORP	EQUITY	834445405	158	7,030	SH	SOLE	1	7,030	
SONIC AUTOMOTIVE INC	EQUITY	835456102	432	20,301	SH	SOLE	1	20,301	
SONIC CORP.	EQUITY	835451105	38	1,252	SH	SOLE	1	1,252	
SONIC SOLUTIONS	EQUITY	835460106	312	16,771	SH	SOLE	1	16,771	
SONICWALL INC	EQUITY	835470105	199	36,934	SH	SOLE	1	36,934	
SONOCO PRODUCTS CO.	EQUITY	835495102	4750	179,259	SH	SOLE	1	179,259	
SONOSIGHT, INC.	EQUITY	835686104	330	10,644	SH	SOLE	1	10,644	
SONUS NETWORKS INC	EQUITY	835916107	818	171,443	SH	SOLE	1	171,443	
SOTHEYB'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1559	113,795	SH	SOLE	1	113,795	
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	124	7,699	SH	SOLE	1	7,699	
SOURCE INTERLINK COS INC	EQUITY	836151209	282	22,797	SH	SOLE	1	22,797	
SOURCECORP	EQUITY	836167106	215	10,823	SH	SOLE	1	10,823	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	59	2,060	SH	SOLE	1	2,060	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	590	9,656	SH	SOLE	1	9,656	
SOUTHERN CO	EQUITY	842587107	31	895	SH	DEFINED	2		895
SOUTHERN CO	EQUITY	842587107	14504	418,345	SH	SOLE	1	418,345	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	2200	51,363	SH	SOLE	1	51,363	
SOUTHERN UNION CO.	EQUITY	844030106	58	2,378	SH	SOLE	1	2,378	
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	139	6,771	SH	SOLE	1	6,771	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4714	338,398	SH	SOLE	1	338,398	
SOUTHWEST AIRLS CO	EQUITY	844741108	2082	149,492	SH	DEFINED	2		149,492
SOUTHWEST BANCORP INC	EQUITY	844767103	192	9,398	SH	SOLE	1	9,398	
SOUTHWEST GAS CORP	EQUITY	844895102	663	25,986	SH	SOLE	1	25,986	
SOUTHWEST WTR CO	EQUITY	845331107	159	13,449	SH	SOLE	1	13,449	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	71	1,512	SH	SOLE	1	1,512	
SOVEREIGN BANCORP INC	EQUITY	845905108	10	439	SH	DEFINED	2		439
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3748	167,749	SH	SOLE	1	167,749	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	558	12,279	SH	SOLE	1	12,279	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	266	26,627	SH	SOLE	1	26,627	
SPARTAN STORES INC	EQUITY	846822104	211	14,365	SH	SOLE	1	14,365	
SPARTECH CORP.	EQUITY	847220209	396	22,249	SH	SOLE	1	22,249	
SPATIALIGHT INC	EQUITY	847248101	114	20,052	SH	SOLE	1	20,052	
SPECIALTY LABORATORIES INC	EQUITY	84749R100	44	5,272	SH	SOLE	1	5,272	
SPECTRALINK CORP	EQUITY	847580107	139	13,229	SH	SOLE	1	13,229	
SPECTRASITE INC	EQUITY	84761M104	56	750	SH	SOLE	1	750	
SPECTRUM BRANDS INC	EQUITY	84762L105	27	817	SH	SOLE	1	817	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	389	10,630	SH	SOLE	1	10,630	
SPHERION CORPORATION	EQUITY	848420105	281	42,588	SH	SOLE	1	42,588	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	616	17,355	SH	SOLE	1	17,355	
SPIRIT FINANCE CORP	EQUITY	848568309	597	50,777	SH	SOLE	1	50,777	
SPORTS AUTHORITY INC	EQUITY	84917U109	568	17,873	SH	SOLE	1	17,873	
SPRINT CORP	EQUITY	852061100	44	1,772	SH	DEFINED	2		1,772
SPRINT CORP	EQUITY	852061100	44707	1,378,760	SH	SOLE	1	1,378,760	
SPSS, INC.	EQUITY	78462K102	236	12,300	SH	SOLE	1	12,300	
SPX CORP.	EQUITY	784635104	6248	135,889	SH	SOLE	1	135,889	
SRA INTL INC CL A	EQUITY	78464R105	1	28200	SH	SOLE	3	28200	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	352	11,106	SH	SOLE	1	11,106	

SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P108	76	6,299	SH	SOLE	1	6,299	
ST JUDE MED INC	EQUITY	790849103	11938	273,736	SH	DEFINED	2		273,736
ST JUDE MEDICAL, INC.	EQUITY	790849103	13774	315,835	SH	SOLE	1	315,835	
ST. MARY LAND & EXPLORATION	EQUITY	792228108	1146	39,541	SH	SOLE	1	39,541	
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	59865	1,514,421	SH	SOLE	1	1,514,421	
STAGE STORES INC	EQUITY	85254C305	551	12,639	SH	SOLE	1	12,639	
STAMPS COM INC COM NEW	EQUITY	852857200	1	73300	SH	SOLE	3	73300	
STAMPS.COM INC	EQUITY	852857200	210	11,193	SH	SOLE	1	11,193	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	3881	50,678	SH	SOLE	1	50,678	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	337	14,402	SH	SOLE	1	14,402	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	136	10,289	SH	SOLE	1	10,289	
STANDARD PAC CORP NEW COM	EQUITY	85375C101	2	22937	SH	SOLE	3	22937	883
STANDARD PACIFIC CORP.	EQUITY	85375C101	80	912	SH	SOLE	1	912	
STANDARD REGISTER CO.	EQUITY	853887107	187	11,835	SH	SOLE	1	11,835	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	242	8,535	SH	SOLE	1	8,535	
STANLEY FURNITURE CO INC	EQUITY	854305208	221	8,987	SH	SOLE	1	8,987	
STANLEY WORKS	EQUITY	854616109	4	93	SH	DEFINED	2		93
STANLEY WORKS	EQUITY	854616109	1555	34,153	SH	SOLE	1	34,153	
STAPLES INC	EQUITY	855030102	19	880	SH	DEFINED	2		880
STAPLES, INC.	EQUITY	855030102	13827	649,474	SH	SOLE	1	649,474	
STAR SCIENTIFIC INC	EQUITY	85517P101	112	24,969	SH	SOLE	1	24,969	
STARBUCKS CORP	EQUITY	855244109	25	478	SH	DEFINED	2		478
STARBUCKS CORP.	EQUITY	855244109	15352	297,178	SH	SOLE	1	297,178	
STARTEK INC	EQUITY	85569C107	1626	99,031	SH	SOLE	1	99,031	
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	5782	98,725	SH	SOLE	1	98,725	
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	300	9,671	SH	SOLE	1	9,671	
STATE BANCORP INC	EQUITY	855716106	128	5,658	SH	SOLE	1	5,658	
STATE FINL SERVICES CORP-A	EQUITY	856855101	160	3,982	SH	SOLE	1	3,982	
STATE STREET CORP.	EQUITY	857477103	6907	143,158	SH	SOLE	1	143,158	
STATE STREET CORPORATION	EQUITY	857477103	19	398	SH	DEFINED	2		398
STATION CASINOS, INC.	EQUITY	857689103	64	970	SH	SOLE	1	970	
STATS CHIPPAC LTD-ADR	EQUITY	85771T104	311	43,742	SH	SOLE	1	43,742	
STEEL DYNAMICS, INC.	EQUITY	858119100	2662	101,405	SH	SOLE	1	101,405	
STEEL TECHNOLOGIES INC	EQUITY	858147101	130	7,713	SH	SOLE	1	7,713	
STEELCASE INC-CL A	EQUITY	858155203	17	1,208	SH	SOLE	1	1,208	
STEIN MART, INC.	EQUITY	858375108	391	17,797	SH	SOLE	1	17,797	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	12086	411,655	SH	SOLE	1	411,655	
STELLENT INC	EQUITY	85856W105	124	16,522	SH	SOLE	1	16,522	
STEMCELLS INC	EQUITY	85857R105	182	43,181	SH	SOLE	1	43,181	
STEPAN CO.	EQUITY	858586100	80	3,642	SH	SOLE	1	3,642	
STEREOTAXIS INC	EQUITY	85916J102	113	14,062	SH	SOLE	1	14,062	
STERICYCLE INC	EQUITY	858912108	5747	114,200	SH	DEFINED	2		114,200
STERICYCLE, INC.	EQUITY	858912108	4115	81,781	SH	SOLE	1	81,781	
STERIS CORP COM	EQUITY	859152100	4406	170,969	SH	SOLE	1	170,969	
STERLING BANCORP	EQUITY	859158107	271	12,674	SH	SOLE	1	12,674	
STERLING BANCSHARES, INC.	EQUITY	858907108	486	31,254	SH	SOLE	1	31,254	
STERLING FINANCIAL CORP	EQUITY	859317109	376	17,659	SH	SOLE	1	17,659	
STERLING FINL CORP WAS	EQUITY	859319105	596	15,926	SH	SOLE	1	15,926	
STEVEN MADDEN, LTD.	EQUITY	556269108	159	8,977	SH	SOLE	1	8,977	
STEWART & STEVENSON SERVICES	EQUITY	860342104	453	19,987	SH	SOLE	1	19,987	
STEWART ENTERPRISES, INC.	EQUITY	860370105	477	73,431	SH	SOLE	1	73,431	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	495	11,796	SH	SOLE	1	11,796	

STIFEL FINANCIAL CORP	EQUITY	860630102	140	5,810	SH	SOLE	1	5,810	
STILLWATER MINING CO.	EQUITY	860740102	209	28,159	SH	SOLE	1	28,159	
STONE ENERGY CORP.	EQUITY	861642106	809	16,538	SH	SOLE	1	16,538	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	9613	264,884	SH	SOLE	1	264,884	
STRATAGENE CORP	EQUITY	86269H107	45	5,134	SH	SOLE	1	5,134	
STRATASYS INC	EQUITY	862685104	236	7,214	SH	SOLE	1	7,214	
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	403	22,375	SH	SOLE	1	22,375	
STRATTEC SEC CORP	EQUITY	863111100	142	2,613	SH	SOLE	1	2,613	
STRAYER EDUCATION, INC	EQUITY	863236105	873	10,115	SH	SOLE	1	10,115	
STRIDE RITE CORP.	EQUITY	863314100	345	25,014	SH	SOLE	1	25,014	
STRYKER CORP	EQUITY	863667101	530	11,147	SH	DEFINED	2		11,147
Stryker Corp	EQUITY	863667101	951	20,000	SH	SOLE	4	20,000	
STRYKER CORP.	EQUITY	863667101	9049	190,257	SH	SOLE	1	190,257	
STUDENT LOAN CORP.	EQUITY	863902102	18	83	SH	SOLE	1	83	
STURM, RUGER & CO., INC.	EQUITY	864159108	123	14,650	SH	SOLE	1	14,650	
SUFFOLK BANCORP	EQUITY	864739107	237	7,343	SH	SOLE	1	7,343	
SUMMIT BANCSHARES INC	EQUITY	866011109	123	7,105	SH	SOLE	1	7,105	
SUMMIT FINANCIAL GROUP INC	EQUITY	866066101	116	3,545	SH	SOLE	1	3,545	
SUN BANCORP INC	EQUITY	86663B102	161	7,778	SH	SOLE	1	7,778	
SUN COMMUNITIES, INC.	EQUITY	866674104	462	12,427	SH	SOLE	1	12,427	
SUN HEALTHCARE GROUP COM NEW	EQUITY	866933401	2	278900	SH	SOLE	3	278900	
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	18	2,793	SH	SOLE	1	2,793	
SUN HYDRAULICS CORP	EQUITY	866942105	113	3,094	SH	SOLE	1	3,094	
SUN HYDRAULICS CORP COM	EQUITY	866942105	3	82000	SH	SOLE	3	82000	
SUN LIFE FINANCIAL SERVICES OF CANADA	EQUITY	866796105	3943	117,100	SH	Defined	1	0	117,100
SUN MICROSYSTEMS INC	EQUITY	866810104	15	4,096	SH	DEFINED	2		4,096
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6760	1,812,392	SH	SOLE	1	1,812,392	
SUNCOM WIRELESS HOLDING-CL A	EQUITY	86722Q108	1080	500,000	SH	SOLE	1	500,000	
SUNGARD DATA SYS INC	EQUITY	867363103	12	348	SH	DEFINED	2		348
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9212	261,931	SH	SOLE	1	261,931	
SUNOCO INC	EQUITY	86764P109	10	92	SH	DEFINED	2		92
SUNOCO, INC.	EQUITY	86764P109	9762	85,872	SH	SOLE	1	85,872	
SUNOPTA INC	EQUITY	8676EP108	1465	258,000	SH	DEFINED	2		258,000
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	617	11,434	SH	SOLE	1	11,434	
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892101	5070	208,969	SH	SOLE	1	208,969	
SUNTERRA CORP	EQUITY	86787D208	218	13,430	SH	SOLE	1	13,430	
SUNTRUST BANKS, INC.	EQUITY	867914103	16775	232,217	SH	SOLE	1	232,217	
SUNTRUST BKS INC	EQUITY	867914103	29	401	SH	DEFINED	2		401
SUPERGEN, INC.	EQUITY	868059106	175	35,353	SH	SOLE	1	35,353	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	955	53,663	SH	SOLE	1	53,663	
SUPERIOR ESSEX INC	EQUITY	86815V105	209	11,825	SH	SOLE	1	11,825	
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	363	15,316	SH	SOLE	1	15,316	
SUPERTEX INC	EQUITY	868532102	122	6,901	SH	SOLE	1	6,901	
SUPERVALU INC	EQUITY	868536103	5	163	SH	DEFINED	2		163
SUPERVALU, INC.	EQUITY	868536103	2038	62,511	SH	SOLE	1	62,511	
SUPPORTSOFT INC	EQUITY	868587106	154	29,696	SH	SOLE	1	29,696	
SUREWEST COMMUNICATION	EQUITY	868733106	259	10,079	SH	SOLE	1	10,079	
SURMODICS INC	EQUITY	868873100	453	10,436	SH	SOLE	1	10,436	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	792	32,226	SH	SOLE	1	32,226	
SVB FINANCIAL GROUP	EQUITY	78486Q101	4202	87,714	SH	SOLE	1	87,714	
SWIFT ENERGY CO.	EQUITY	870738101	701	19,573	SH	SOLE	1	19,573	
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2601	111,697	SH	SOLE	1	111,697	

SWS GROUP INC	EQUITY	78503N107	182	10,610	SH	SOLE	1	10,610	
SYBASE, INC.	EQUITY	871130100	2974	162,094	SH	SOLE	1	162,094	
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	1042	27,696	SH	SOLE	1	27,696	
SYCAMORE NETWORKS, INC	EQUITY	871206108	421	121,916	SH	SOLE	1	121,916	
SYKES ENTERPRISES, INC.	EQUITY	871237103	169	17,790	SH	SOLE	1	17,790	
SYMANTEC CORP	EQUITY	871503108	40777	1,875,655	SH	DEFINED	2		1,875,655
SYMANTEC CORP.	EQUITY	871503108	12781	453,855	SH	SOLE	1	453,855	
SYMBION INC	EQUITY	871507109	285	11,967	SH	SOLE	1	11,967	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3	293	SH	DEFINED	2		293
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1087	110,167	SH	SOLE	1	110,167	
SYMMETRICOM, INC.	EQUITY	871543104	330	31,857	SH	SOLE	1	31,857	
SYMMETRY MED INC COM	EQUITY	871546206	3	124300	SH	SOLE	3	124300	
SYMMETRY MEDICAL INC	EQUITY	871546206	135	5,755	SH	SOLE	1	5,755	
SYMS CORP	EQUITY	871551107	66	4,504	SH	SOLE	1	4,504	
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	630	22,526	SH	SOLE	1	22,526	
SYNAPTICS INC	EQUITY	87157D109	345	16,138	SH	SOLE	1	16,138	
SYNVERSE HOLDINGS INC	EQUITY	87163F106	170	12,153	SH	SOLE	1	12,153	
SYNNEX CORP	EQUITY	87162W100	105	5,968	SH	SOLE	1	5,968	
SYNOPSIS INC.	EQUITY	871607107	4475	268,452	SH	SOLE	1	268,452	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	14760	514,823	SH	SOLE	1	514,823	
SYNOVUS FINL CORP	EQUITY	87161C105	11	382	SH	DEFINED	2		382
SYNTEL, INC.	EQUITY	87162H103	87	5,408	SH	SOLE	1	5,408	
SYNTROLEUM CORPORATION	EQUITY	871630109	277	26,977	SH	SOLE	1	26,977	
SYPRIS SOLUTIONS INC	EQUITY	87165S106	76	6,160	SH	SOLE	1	6,160	
SYSCO CORP	EQUITY	871829107	11291	311,991	SH	DEFINED	2		311,991
SYSCO CORP.	EQUITY	871829107	11425	315,706	SH	SOLE	1	315,706	
SYSTEMAX INC	EQUITY	871851101	45	6,660	SH	SOLE	1	6,660	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3475	55,511	SH	SOLE	1	55,511	
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	49	5,336	SH	SOLE	1	5,336	
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	39	1,545	SH	SOLE	1	1,545	
TALBOTS INC	EQUITY	874161102	514	15,827	SH	SOLE	1	15,827	
TALISMAN ENERGY INC.	EQUITY	87425E103	4599	122,800	SH	Defined	1	0	122,800
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	188	18,814	SH	SOLE	1	18,814	
TALX CORP	EQUITY	874918105	380	13,136	SH	SOLE	1	13,136	
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	566	21,024	SH	SOLE	1	21,024	
TANOX INC	EQUITY	87588Q109	198	16,904	SH	SOLE	1	16,904	
TARGET CORP	EQUITY	87612E106	58	1,068	SH	DEFINED	2		1,068
TARGET CORPORATION	EQUITY	87612E106	22024	404,776	SH	SOLE	1	404,776	
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	3672	126,310	SH	SOLE	1	126,310	
TARRAGON CORP	EQUITY	876287103	185	7,310	SH	SOLE	1	7,310	
TASER INTERNATIONAL INC	EQUITY	87651B104	424	42,212	SH	SOLE	1	42,212	
TAUBMAN CENTERS, INC.	EQUITY	876664103	1311	38,448	SH	SOLE	1	38,448	
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	110	2,802	SH	SOLE	1	2,802	
TBC CORP	EQUITY	872183108	421	15,505	SH	SOLE	1	15,505	
TCF FINANCIAL CORP.	EQUITY	872275102	5874	226,964	SH	SOLE	1	226,964	
TD BANKNORTH INC	EQUITY	87235A101	70	2,361	SH	SOLE	1	2,361	
TECH DATA CORP.	EQUITY	878237106	3880	106,009	SH	SOLE	1	106,009	
TECHE CORP.	EQUITY	878377100	3177	69,197	SH	SOLE	1	69,197	
TECHNE CORP	EQUITY	878377100	1116	24,300	SH	DEFINED	2		24,300
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	250	10,306	SH	SOLE	1	10,306	
TECHNITROL, INC.	EQUITY	878555101	395	27,956	SH	SOLE	1	27,956	
TECHNOLOGY INVSTMT CAP CORP	EQUITY	878717305	136	9,204	SH	SOLE	1	9,204	

Technology Select Sector Spdr Tr	EQUITY	81369Y803	498	25,000	SH	SOLE	4	25,000	
TECHTEAM GLOBAL INC COM	EQUITY	878311109	2	128900	SH	SOLE	3	128900	
TECO ENERGY INC	EQUITY	872375100	5	257	SH	DEFINED	2		257
TECO ENERGY, INC.	EQUITY	872375100	1800	95,202	SH	SOLE	1	95,202	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1216	44,326	SH	SOLE	1	44,326	
TEJON RANCH CO.	EQUITY	879080109	309	6,004	SH	SOLE	1	6,004	
TEKELEC	EQUITY	879101103	656	39,038	SH	SOLE	1	39,038	
TEKELEC COM	EQUITY	879101103	1	49815	SH	SOLE	3	49815	2554
TEKELEC INC	EQUITY	879101103	3442	204,900	SH	DEFINED	2		204,900
TEKTRONIX INC	EQUITY	879131100	3	112	SH	DEFINED	2		112
TEKTRONIX, INC.	EQUITY	879131100	946	40,650	SH	SOLE	1	40,650	
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	2041	122,570	SH	SOLE	1	122,570	
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	1460	122,300	SH	SOLE	1	122,300	
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	1905	187,340	SH	SOLE	1	187,340	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	749	22,995	SH	SOLE	1	22,995	
TELEFLEX INC.	EQUITY	879369106	4138	69,695	SH	SOLE	1	69,695	
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	3586	189,840	SH	SOLE	1	189,840	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	8051	197,271	SH	SOLE	1	197,271	
TELETECH HOLDINGS	EQUITY	879939106	201	24,631	SH	SOLE	1	24,631	
TELEWEST GLOBAL INC	EQUITY	87956T107	18993	833,771	SH	SOLE	1	833,771	
TELIK INC	EQUITY	87959M109	583	35,895	SH	SOLE	1	35,895	
TELKONET INC	EQUITY	879604106	121	24,537	SH	SOLE	1	24,537	
TELLABS INC	EQUITY	879664100	5	539	SH	DEFINED	2		539
TELLABS, INC.	EQUITY	879664100	1943	223,294	SH	SOLE	1	223,294	
TEMPLE INLAND INC	EQUITY	879868107	5	148	SH	DEFINED	2		148
TEMPLE-INLAND INC.	EQUITY	879868107	2126	57,229	SH	SOLE	1	57,229	
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	20	900	SH	SOLE	1	900	
TENARIS SA-ADR	EQUITY	88031M109	2952	37,711	SH	SOLE	1	37,711	
TENET HEALTHCARE CORP	EQUITY	88033G100	7	560	SH	DEFINED	2		560
TENET HEALTHCARE CORP.	EQUITY	88033G100	2630	214,907	SH	SOLE	1	214,907	
TENNANT CO.	EQUITY	880345103	193	5,444	SH	SOLE	1	5,444	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	501	30,122	SH	SOLE	1	30,122	
TERADYNE INC	EQUITY	880770102	3	241	SH	DEFINED	2		241
TERADYNE, INC.	EQUITY	880770102	1066	89,034	SH	SOLE	1	89,034	
TERAYON COMMUNICATION	EQUITY	880775101	168	54,349	SH	SOLE	1	54,349	
TERCICA INC	EQUITY	88078L105	67	7,701	SH	SOLE	1	7,701	
TEREX CORP.	EQUITY	880779103	54	1,374	SH	SOLE	1	1,374	
TERRA INDUSTRIES, INC.	EQUITY	880915103	6531	959,054	SH	SOLE	1	959,054	
TERREMARK WORLDWIDE INC	EQUITY	881448203	145	20,694	SH	SOLE	1	20,694	
TESORO CORP	EQUITY	881609101	75	1,616	SH	SOLE	1	1,616	
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	1014	30,339	SH	SOLE	1	30,339	
TETRA TECH, INC.	EQUITY	88162G103	489	36,150	SH	SOLE	1	36,150	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	497	15,617	SH	SOLE	1	15,617	
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	1	31233	SH	SOLE	3	31233	1525
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	964	30,960	SH	SOLE	1	30,960	
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	305	15,431	SH	SOLE	1	15,431	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	881	15,668	SH	SOLE	1	15,668	
TEXAS INSTRS INC	EQUITY	882508104		16600	SH	SOLE	3	16600	
TEXAS INSTRS INC	EQUITY	882508104	12947	461,249	SH	DEFINED	2		461,249
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	20209	719,938	SH	SOLE	1	719,938	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	3101	101,736	SH	SOLE	1	101,736	
TEXAS ROADHOUSE INC	EQUITY	882681109	935	26,900	SH	DEFINED	2		26,900

TEXAS ROADHOUSE INC-CLASS A	EQUITY	882681109	505	14,544	SH	SOLE	1	14,544	
TEXTRON FINANCIAL CORP	EQUITY	883203101	4644	61,230	SH	SOLE	1	61,230	
TEXTRON INC	EQUITY	883203101	13	166	SH	DEFINED	2		166
THE GENLYTE GROUP, INC.	EQUITY	372302109	807	16,564	SH	SOLE	1	16,564	
THE HERSHEY COMPANY	EQUITY	427866108	5810	93,560	SH	SOLE	1	93,560	
THE ST JOE COMPANY	EQUITY	790148100	94	1,150	SH	SOLE	1	1,150	
THE ST PAUL TRAVELERS COS	EQUITY	792860108	32	810	SH	DEFINED	2		810
THE STEAK N SHAKE COMPANY	EQUITY	857873103	357	19,191	SH	SOLE	1	19,191	
THE TITAN CORPORATION	EQUITY	888266103	3492	153,569	SH	SOLE	1	153,569	
THE YANKEE CANDLE CO.	EQUITY	984757104	1007	31,365	SH	SOLE	1	31,365	
THERMO ELECTRON CORP	EQUITY	883556102	5	192	SH	DEFINED	2		192
THERMO ELECTRON CORP.	EQUITY	883556102	6175	229,814	SH	SOLE	1	229,814	
THERMOGENESIS CORP	EQUITY	883623209	138	31,673	SH	SOLE	1	31,673	
THOMAS & BETTS CORP.	EQUITY	884315102	3055	108,175	SH	SOLE	1	108,175	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	414	10,372	SH	SOLE	1	10,372	
THOMAS NELSON	EQUITY	640376109	172	7,925	SH	SOLE	1	7,925	
THOR INDUSTRIES, INC.	EQUITY	885160101	3319	105,585	SH	SOLE	1	105,585	
THORATEC LABORATORIES CORP.	EQUITY	885175307	511	33,343	SH	SOLE	1	33,343	
THORNBURG MORTGAGE INC.	EQUITY	885218107	5407	185,625	SH	SOLE	1	185,625	
THQ INC	EQUITY	872443403	794	27,110	SH	SOLE	1	27,110	
THRESHOLD PHARMACEUTICALS	EQUITY	885807107	32	3,865	SH	SOLE	1	3,865	
TIBCO SOFTWARE INC	EQUITY	88632Q103	975	149,066	SH	SOLE	1	149,066	
TIDEWATER, INC.	EQUITY	886423102	4176	109,542	SH	SOLE	1	109,542	
TIENS BIOTECH GROUP USA INC	EQUITY	88650T104	18	2,858	SH	SOLE	1	2,858	
TIERONE CORP	EQUITY	88650R108	340	12,531	SH	SOLE	1	12,531	
TIFFANY & CO.	EQUITY	886547108	2269	69,275	SH	SOLE	1	69,275	
TIFFANY + CO NEW	EQUITY	886547108	17	525	SH	DEFINED	2		525
TIMBERLAND COMPANY	EQUITY	887100105	4194	108,324	SH	SOLE	1	108,324	
TIME WARNER INC	EQUITY	887317105	77615	4,644,803	SH	SOLE	1	4,644,803	
TIME WARNER INC NEW	EQUITY	887317105	7872	471,142	SH	DEFINED	2		471,142
TIME WARNER TELECOM	EQUITY	887319101	205	34,644	SH	SOLE	1	34,644	
TIMKEN CO.	EQUITY	887389104	38	1,662	SH	SOLE	1	1,662	
TIPPERARY CORP	EQUITY	888002300	78	12,487	SH	SOLE	1	12,487	
TITAN INTERNATIONAL INC	EQUITY	88830M102	125	8,967	SH	SOLE	1	8,967	
TITANIUM METALS CORPORATION	EQUITY	888339207	221	3,899	SH	SOLE	1	3,899	
TIVO INC	EQUITY	888706108	263	39,372	SH	SOLE	1	39,372	
TJX COMPANIES, INC.	EQUITY	872540109	5443	223,552	SH	SOLE	1	223,552	
TJX COS INC NEW	EQUITY	872540109	14	568	SH	DEFINED	2		568
TNS INC	EQUITY	872960109	210	8,998	SH	SOLE	1	8,998	
TODCO	EQUITY	88889T107	4323	168,400	SH	DEFINED	2		168,400
TODCO CL A	EQUITY	88889T107	1	47500	SH	SOLE	3	47500	
TODCO-CL A	EQUITY	88889T107	840	32,720	SH	SOLE	1	32,720	
TOLL BROTHERS, INC.	EQUITY	889478103	11431	112,561	SH	SOLE	1	112,561	
TOMPKINS TRUSTCO INC	EQUITY	890110109	190	4,379	SH	SOLE	1	4,379	
TOO INC	EQUITY	890333107	554	23,723	SH	SOLE	1	23,723	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2711	92,691	SH	SOLE	1	92,691	
TOPPS CO. INC.	EQUITY	890786106	246	24,510	SH	SOLE	1	24,510	
TORCHMARK CORP.	EQUITY	891027104	2756	52,799	SH	SOLE	1	52,799	
TORCHMARK INC	EQUITY	891027104	7	133	SH	DEFINED	2		133
TREADOR RESOURCES CORP	EQUITY	891050106	239	9,828	SH	SOLE	1	9,828	
TORO CO.	EQUITY	891092108	35	897	SH	SOLE	1	897	
TORONTO DOMINION BK	EQUITY	891160509	6513	146,084	SH	Defined	1	0	146,084

TOTAL SYSTEM SERVICE	EQUITY	891906109	19	777	SH	SOLE	1	777	
TOWER GROUP INC	EQUITY	891777104	181	11,572	SH	SOLE	1	11,572	
TOWN & COUNTRY TRUST	EQUITY	892081100	380	13,313	SH	SOLE	1	13,313	
TOYS R US INC	EQUITY	892335100	7	264	SH	DEFINED	2		264
TOYS R US INC.	EQUITY	892335100	6143	231,991	SH	SOLE	1	231,991	
TRACTOR SUPPLY CO	EQUITY	892356106	1114	22,682	SH	SOLE	1	22,682	
TRADESTATION GROUP INC	EQUITY	89267P105	118	13,793	SH	SOLE	1	13,793	
TRAMMELL CROW CO.	EQUITY	89288R106	584	24,107	SH	SOLE	1	24,107	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	158	13,385	SH	SOLE	1	13,385	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	2195	89,136	SH	SOLE	1	89,136	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	40	719	SH	SOLE	1	719	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2182152	39,092,662	SH	SOLE	1	39,092,662	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	1097	29,980	SH	SOLE	1	29,980	
TRANSMONTAIGNE, INC.	EQUITY	893934109	266	25,309	SH	SOLE	1	25,309	
TRANSOCEAN INC	EQUITY	G90078109	12	228	SH	DEFINED	2		228
TRANSOCEAN INC	EQUITY	G90078109	13307	246,556	SH	SOLE	1	246,556	
TRANSWITCH CORP.	EQUITY	894065101	147	71,578	SH	SOLE	1	71,578	
TRAVELZOO INC	EQUITY	89421Q106	79	2,413	SH	SOLE	1	2,413	
TREDEGAR CORP.	EQUITY	894650100	309	19,799	SH	SOLE	1	19,799	
TREX COMPANY, INC.	EQUITY	89531P105	205	7,960	SH	SOLE	1	7,960	
TRIAD GUARANTY, INC.	EQUITY	895925105	311	6,167	SH	SOLE	1	6,167	
TRIAD HOSPITALS INC COM	EQUITY	89579K109	1	23067	SH	SOLE	3	23067	1171
TRIAD HOSPITALS, INC.	EQUITY	89579K109	7968	145,834	SH	SOLE	1	145,834	
TRIAD HOSPS INC	EQUITY	89579K109	710	13,000	SH	DEFINED	2		13,000
TRIARC COS-B	EQUITY	895927309	392	26,395	SH	SOLE	1	26,395	
TRIBUNE CO NEW	EQUITY	896047107	13	358	SH	DEFINED	2		358
TRIBUNE CO.	EQUITY	896047107	4772	135,654	SH	SOLE	1	135,654	
TRICO BANCSHARES	EQUITY	896095106	187	8,365	SH	SOLE	1	8,365	
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	397	17,482	SH	SOLE	1	17,482	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	43	1,094	SH	SOLE	1	1,094	
TRIMERIS INC	EQUITY	896263100	122	12,252	SH	SOLE	1	12,252	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	3337	104,184	SH	SOLE	1	104,184	
TRIPATH IMAGIN INC	EQUITY	896942109	179	20,885	SH	SOLE	1	20,885	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1142	342,902	SH	SOLE	1	342,902	
TRIUMPH GROUP, INC.	EQUITY	896818101	382	10,978	SH	SOLE	1	10,978	
TRI-VALLEY CORP	EQUITY	895735108	214	15,368	SH	SOLE	1	15,368	
TRIZEC PROPERTIES INC	EQUITY	89687P107	184	8,941	SH	SOLE	1	8,941	
TRIZETTO GROUP INC	EQUITY	896882107	410	29,268	SH	SOLE	1	29,268	
TRM CORPORATION	EQUITY	872636105	126	7,471	SH	SOLE	1	7,471	
TRUSTCO BANK CORP. NY	EQUITY	898349105	679	51,979	SH	SOLE	1	51,979	
TRUSTMARK CORP.	EQUITY	898402102	955	32,665	SH	SOLE	1	32,665	
TRUSTREET PROPERTIES INC	EQUITY	898404108	691	41,628	SH	SOLE	1	41,628	
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	23	936	SH	SOLE	1	936	
TTM TECHNOLOGIES	EQUITY	87305R109	217	28,501	SH	SOLE	1	28,501	
TUESDAY MORNING CORPORATION	EQUITY	899035505	563	17,848	SH	SOLE	1	17,848	
TUPPERWARE CORP.	EQUITY	899896104	3208	137,272	SH	SOLE	1	137,272	
TURBOCHEF TECHNOLOGIES INC	EQUITY	900006206	158	8,837	SH	SOLE	1	8,837	
TVI CORP NEW COM	EQUITY	872916101	1	288500	SH	SOLE	3	288500	
TXU CORP	EQUITY	873168108	24	284	SH	DEFINED	2		284
TXU CORP	EQUITY	873168108	8557	102,984	SH	SOLE	1	102,984	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	69408	2,376,982	SH	SOLE	1	2,376,982	
TYCO INTL LTD	EQUITY	902124106	14222	487,059	SH	DEFINED	2		487,059

TYLER TECHNOLOGIES INC	EQUITY	902252105	184	24,389	SH	SOLE	1	24,389	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9742	547,296	SH	SOLE	1	547,296	
U S XPRESS ENTERPRISES	EQUITY	90338N103	83	6,952	SH	SOLE	1	6,952	
U.S. BANCORP, INC.	EQUITY	902973304	72764	2,491,909	SH	SOLE	1	2,491,909	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	178	7,604	SH	SOLE	1	7,604	
UAP HOLDING CORP	EQUITY	903441103	384	23,106	SH	SOLE	1	23,106	
UBIQUITEL INC	EQUITY	903474302	428	52,481	SH	SOLE	1	52,481	
UCBH HOLDINGS INC	EQUITY	90262T308	1026	63,203	SH	SOLE	1	63,203	
UGI CORP.	EQUITY	902681105	80	2,884	SH	SOLE	1	2,884	
UICI	EQUITY	902737105	725	24,352	SH	SOLE	1	24,352	
UIL HOLDINGS CORP.	EQUITY	902748102	544	10,117	SH	SOLE	1	10,117	
ULTICOM INC	EQUITY	903844108	95	8,913	SH	SOLE	1	8,913	
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	257	15,701	SH	SOLE	1	15,701	
ULTRALIFE BATTERIES INC	EQUITY	903899102	161	9,957	SH	SOLE	1	9,957	
ULTRATECH , INC.	EQUITY	904034105	302	16,524	SH	SOLE	1	16,524	
UMB FINANCIAL CORP.	EQUITY	902788108	615	10,789	SH	SOLE	1	10,789	
UMPQUA HOLDINGS CORP	EQUITY	904214103	723	30,707	SH	SOLE	1	30,707	
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	560	14,500	SH	SOLE	1	14,500	
UNIFIRST CORP.	EQUITY	904708104	260	6,414	SH	SOLE	1	6,414	
UNION BANKSHARES CORP	EQUITY	905399101	234	6,048	SH	SOLE	1	6,048	
UNION PAC CORP	EQUITY	907818108	20	315	SH	DEFINED	2		315
UNION PACIFIC CORP.	EQUITY	907818108	7361	113,595	SH	SOLE	1	113,595	
UNIONBANCAL CORP	EQUITY	908906100	105	1,569	SH	SOLE	1	1,569	
UNISOURCE ENERGY CORP.	EQUITY	909205106	734	23,871	SH	SOLE	1	23,871	
UNISYS CORP	EQUITY	909214108	3	412	SH	DEFINED	2		412
UNISYS CORP.	EQUITY	909214108	1208	190,862	SH	SOLE	1	190,862	
UNIT CORP.	EQUITY	909218109	34	780	SH	SOLE	1	780	
UNITED AUTO GROUP, INC.	EQUITY	909440109	550	18,459	SH	SOLE	1	18,459	
UNITED BANKSHARES INC. WV	EQUITY	909907107	920	25,849	SH	SOLE	1	25,849	
UNITED CAPITAL CORPORATION	EQUITY	909912107	52	2,006	SH	SOLE	1	2,006	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	568	21,826	SH	SOLE	1	21,826	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	205	18,700	SH	SOLE	1	18,700	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	6174	256,735	SH	SOLE	1	256,735	
UNITED DOMINION RLTYTR COM	EQUITY	910197102		9660	SH	SOLE	3	9660	9660
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	472	10,636	SH	SOLE	1	10,636	
UNITED INDL CORP COM	EQUITY	910671106	2	49400	SH	SOLE	3	49400	
UNITED INDUSTRIAL CORP	EQUITY	910671106	257	7,178	SH	SOLE	1	7,178	
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	1569	381,700	SH	SOLE	1	381,700	
UNITED NATURAL FOODS, INC.	EQUITY	911163103	857	28,228	SH	SOLE	1	28,228	
UNITED ONLINE INC	EQUITY	911268100	459	42,324	SH	SOLE	1	42,324	
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	94	3,444	SH	SOLE	1	3,444	
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	43020	622,029	SH	SOLE	1	622,029	
UNITED PARCEL SVC INC	EQUITY	911312106	98	1,416	SH	DEFINED	2		1,416
UNITED RENTALS, INC.	EQUITY	911363109	3545	175,414	SH	SOLE	1	175,414	
UNITED SECURITY BANCSHARES	EQUITY	911459105	123	3,993	SH	SOLE	1	3,993	
UNITED STATES STEEL CORP	EQUITY	912909108	1934	56,284	SH	SOLE	1	56,284	
UNITED STATIONERS, INC.	EQUITY	913004107	1126	22,936	SH	SOLE	1	22,936	
UNITED STS STL CORP NEW	EQUITY	912909108	4	129	SH	DEFINED	2		129
UNITED SURGICAL PARTNE	EQUITY	913016309	1037	19,914	SH	SOLE	1	19,914	
UNITED SURGICAL PARTNERS	EQUITY	913016309	1687	32,400	SH	DEFINED	2		32,400
UNITED TECHNOLOGIES CORP	EQUITY	913017109	17654	343,800	SH	DEFINED	2		343,800
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	24062	468,591	SH	SOLE	1	468,591	

UNITED THERAPEUTICS CORP.	EQUITY	91307C102	753	15,630	SH	SOLE	1	15,630	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	9605	184,140	SH	DEFINED	2		184,140
UNITEDHEALTH GROUP INC	EQUITY	91324P102	35491	680,678	SH	SOLE	1	680,678	
UNITRIN, INC.	EQUITY	913275103	5123	104,343	SH	SOLE	1	104,343	
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	389	17,211	SH	SOLE	1	17,211	
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	445	12,281	SH	SOLE	1	12,281	
UNIVERSAL CORP.	EQUITY	913456109	2771	63,300	SH	SOLE	1	63,300	
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	167	16,237	SH	SOLE	1	16,237	
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	155	9,358	SH	SOLE	1	9,358	
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	456	11,004	SH	SOLE	1	11,004	
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	340	8,915	SH	SOLE	1	8,915	
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	6498	104,497	SH	SOLE	1	104,497	
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	1	20774	SH	SOLE	3	20774	649
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	491	14,777	SH	SOLE	1	14,777	
UNIVERSAL TRUCKLOAD SERVICES	EQUITY	91388P105	65	3,853	SH	SOLE	1	3,853	
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	238	7,932	SH	SOLE	1	7,932	
UNIVISION COMMUNICATIONS I	EQUITY	914906102	10	347	SH	DEFINED	2		347
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	3742	135,835	SH	SOLE	1	135,835	
UNIZAN FINANCIAL CORP	EQUITY	91528W101	409	15,266	SH	SOLE	1	15,266	
UNOCAL CORP	EQUITY	915289102	21	323	SH	DEFINED	2		323
UNOCAL CORP.	EQUITY	915289102	7637	117,403	SH	SOLE	1	117,403	
UNOVA, INC.	EQUITY	91529B106	901	33,845	SH	SOLE	1	33,845	
UNUMPROVIDENT CORP	EQUITY	91529Y106	7	357	SH	DEFINED	2		357
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2545	138,920	SH	SOLE	1	138,920	
URBAN OUTFITTERS INC	EQUITY	917047102	4773	84,200	SH	DEFINED	2		84,200
URBAN OUTFITTERS, INC.	EQUITY	917047102	6666	117,585	SH	SOLE	1	117,585	
URS CORP.	EQUITY	903236107	1053	28,198	SH	SOLE	1	28,198	
URSTADT BIDDLE [A]	EQUITY	917286205	275	15,871	SH	SOLE	1	15,871	
URSTADT BIDDLE PROPERTIES	EQUITY	917286106	4	260	SH	SOLE	1	260	
US Bancorp	EQUITY	902973304	2336	80,000	SH	SOLE	4	80,000	
US BANCORP DEL	EQUITY	902973304	6045	207,004	SH	DEFINED	2		207,004
US CELLULAR	EQUITY	911684108	6571	239,497	SH	SOLE	1	636	
US PHYSICAL THERAPY INC	EQUITY	90337L108	157	8,210	SH	SOLE	1	8,210	
US UNSIRED INC	EQUITY	90338R104	522	89,686	SH	SOLE	1	89,686	
USA MOBILITY INC	EQUITY	90341G103	545	18,549	SH	SOLE	1	18,549	
USA TRUCK INC	EQUITY	902925106	88	3,553	SH	SOLE	1	3,553	
USANA HEALTH SCIENCES INC	EQUITY	90328M107	301	7,112	SH	SOLE	1	7,112	
USEC, INC	EQUITY	90333E108	871	59,484	SH	SOLE	1	59,484	
USG CORP.	EQUITY	903293405	44	1,024	SH	SOLE	1	1,024	
USI HOLDINGS CORP	EQUITY	90333H101	403	31,318	SH	SOLE	1	31,318	
UST INC	EQUITY	902911106	9	208	SH	DEFINED	2		208
UST INC.	EQUITY	902911106	3424	74,997	SH	SOLE	1	74,997	
U-STORE-IT TRUST	EQUITY	91274F104	417	21,881	SH	SOLE	1	21,881	
UTSTARCOM INC	EQUITY	918076100	1911	255,078	SH	SOLE	1	255,078	
V F CORP	EQUITY	918204108	7	126	SH	DEFINED	2		126
V. F. CORP.	EQUITY	918204108	3267	57,088	SH	SOLE	1	57,088	
VAIL RESORTS, INC.	EQUITY	91879Q109	597	21,249	SH	SOLE	1	21,249	
VALANCE TECHNOLOGY, INC	EQUITY	918914102	81	28,869	SH	SOLE	1	28,869	
VALASSIS COMMUNICATIONS IN	EQUITY	918866104	3538	95,500	SH	DEFINED	2		95,500
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	4576	123,514	SH	SOLE	1	123,514	
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	2936	166,519	SH	SOLE	1	166,519	
VALERO ENERGY CORP	EQUITY	91913Y100	24	302	SH	DEFINED	2		302

VALERO ENERGY CORP.	EQUITY	91913Y100	8776	110,932	SH	SOLE	1	110,932	
VALHI INC	EQUITY	918905100	5	261	SH	SOLE	1	261	
VALLEY NATIONAL BANC	EQUITY	919794107	71	3,017	SH	SOLE	1	3,017	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	307	11,886	SH	SOLE	1	11,886	
VALOR COMMUNICATIONS GROUP	EQUITY	920255106	280	20,278	SH	SOLE	1	20,278	
VALSPAR CORP.	EQUITY	920355104	4453	92,215	SH	SOLE	1	92,215	
VALUE LINE, INC.	EQUITY	920437100	37	931	SH	SOLE	1	931	
VALUECLICK INC.	EQUITY	92046N102	705	57,218	SH	SOLE	1	57,218	
VALUEVISION MEDIA INC	EQUITY	92047K107	227	18,871	SH	SOLE	1	18,871	
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8882	237,940	SH	SOLE	1	237,940	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	941	25,432	SH	SOLE	1	25,432	
VARIAN, INC.	EQUITY	922206107	3189	84,395	SH	SOLE	1	84,395	
VASCO DATA SECURITY INTL	EQUITY	92230Y104	160	16,541	SH	SOLE	1	16,541	
VCA ANTECH INC	EQUITY	918194101	3336	137,585	SH	SOLE	1	137,585	
VECTOR GROUP LTD.	EQUITY	92240M108	2303	124,005	SH	SOLE	1	124,005	
VECTREN CORP	EQUITY	92240G101	3951	137,516	SH	SOLE	1	137,516	
VEECO INSTRUMENTS, INC.	EQUITY	922417100	296	18,192	SH	SOLE	1	18,192	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	2430	60,411	SH	SOLE	1	60,411	
VENTAS, INC.	EQUITY	92276F100	245	8,100	SH	SOLE	1	8,100	
VENTIV HEALTH	EQUITY	922793104	356	18,465	SH	SOLE	1	18,465	
VERIFONE HOLDINGS INC	EQUITY	92342Y109	279	17,167	SH	SOLE	1	17,167	
VERINT SYSTEMS	EQUITY	92343X100	291	9,039	SH	SOLE	1	9,039	
VERISIGN INC COM	EQUITY	92343E102	2	70654	SH	SOLE	3	70654	1917
VERISIGN, INC.	EQUITY	92343E102	635	22,096	SH	SOLE	1	22,096	
VERITAS DGC, INC.	EQUITY	92343P107	649	23,384	SH	SOLE	1	23,384	
VERITAS SOFTWARE CORP	EQUITY	923436109	13	514	SH	DEFINED	2		514
VERITAS SOFTWARE CORP.	EQUITY	923436109	8449	346,275	SH	SOLE	1	346,275	
VERITY INC COM	EQUITY	92343C106	228	25,968	SH	SOLE	1	25,968	
VERIZON COMMUNICATIONS	EQUITY	92343V104	20393	590,238	SH	DEFINED	2		590,238
VERIZON COMMUNICATIONS	EQUITY	92343V104	83920	2,428,958	SH	SOLE	1	2,428,958	
VERTEX PHARMACEUTICALS INC	EQUITY	92532F100	960	57,000	SH	DEFINED	2		57,000
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	3891	230,930	SH	SOLE	1	230,930	
VERTRUE INC	EQUITY	92534N101	205	5,261	SH	SOLE	1	5,261	
VIACELL INC	EQUITY	92554J105	58	5,453	SH	SOLE	1	5,453	
VIACOM INC	EQUITY	925524308	120	3,740	SH	DEFINED	2		3,740
VIACOM INC CLASS A	EQUITY	925524100	24	735	SH	DEFINED	2		735
VIACOM, INC. CLASS B	EQUITY	925524308	30229	944,064	SH	SOLE	1	944,064	
VIAD CORP	EQUITY	92552R406	436	15,383	SH	SOLE	1	15,383	
VIASAT, INC.	EQUITY	92552V100	303	14,910	SH	SOLE	1	14,910	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	487	21,539	SH	SOLE	1	21,539	
VICOR CORP.	EQUITY	925815102	180	13,246	SH	SOLE	1	13,246	
VICURON PHARMACEUTICALS	EQUITY	926471103	3056	109,544	SH	SOLE	1	109,544	
VIGNETTE CORPORATION	EQUITY	926734401	226	20,100	SH	SOLE	1	20,100	
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	100	22,411	SH	SOLE	1	22,411	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2151	63,200	SH	SOLE	1	63,200	
VINEYARD NATL BANCORP CO	EQUITY	927426106	170	5,391	SH	SOLE	1	5,391	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	44	1,430	SH	SOLE	1	1,430	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	97	9,412	SH	SOLE	1	9,412	
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	154	6,309	SH	SOLE	1	6,309	
VIRGINIA FINL CORP	EQUITY	927810101	174	4,949	SH	SOLE	1	4,949	
VIROLOGIC INC	EQUITY	92823R201	208	84,015	SH	SOLE	1	84,015	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3855	324,801	SH	SOLE	1	324,801	

VISTACARE INC-CL A	EQUITY	92839Y109	141	7,619	SH	SOLE	1	7,619	
VISTEON CORP	EQUITY	92839U107	1	157	SH	DEFINED	2		157
VISTEON CORP.	EQUITY	92839U107	882	146,269	SH	SOLE	1	146,269	
VITAL IMAGES INC	EQUITY	92846N104	152	8,474	SH	SOLE	1	8,474	
VITAL SIGNS, INC.	EQUITY	928469105	165	3,798	SH	SOLE	1	3,798	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	592	283,300	SH	DEFINED	2		283,300
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	314	150,759	SH	SOLE	1	150,759	
VNUS MED TECHNOLOGIES INC	EQUITY	928566108	653	54,300	SH	DEFINED	2		54,300
VNUS MEDICAL TECHNOLOGIES	EQUITY	928566108	43	3,561	SH	SOLE	1	3,561	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	132	5,557	SH	SOLE	1	5,557	
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	157	10,525	SH	SOLE	1	10,525	
VORNADO	EQUITY	929042109	871	10,838	SH	SOLE	1	10,838	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1	8130	SH	SOLE	3	8130	8130
VULCAN MATERIALS CO.	EQUITY	929160109	3022	46,496	SH	SOLE	1	46,496	
VULCAN MATLS CO	EQUITY	929160109	8	126	SH	DEFINED	2		126
W HOLDING COMPANY INC.	EQUITY	929251106	771	75,470	SH	SOLE	1	75,470	
W&T OFFSHORE INC	EQUITY	92922P106	211	8,750	SH	SOLE	1	8,750	
W. R. BERKLEY CORP.	EQUITY	084423102	7668	214,903	SH	SOLE	1	214,903	
W. W. GRAINGER, INC.	EQUITY	384802104	2094	38,214	SH	SOLE	1	38,214	
W.P. CAREY & CO. LLC	EQUITY	92930Y107	702	23,990	SH	SOLE	1	23,990	
WABASH NATIONAL CORP.	EQUITY	929566107	521	21,497	SH	SOLE	1	21,497	
WABTEC	EQUITY	929740108	695	32,362	SH	SOLE	1	32,362	
Wachovia Corp	EQUITY	929903102	1984	40,000	SH	SOLE	4	40,000	
WACHOVIA CORP	EQUITY	929903102	68715	1,385,385	SH	SOLE	1	1,385,385	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	94	1,897	SH	DEFINED	2		1,897
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3726	201,389	SH	SOLE	1	201,389	
WAL MART STORES INC	EQUITY	931142103	25495	528,933	SH	DEFINED	2		528,933
WALGREEN CO	EQUITY	931422109	7843	170,529	SH	DEFINED	2		170,529
WALGREEN CO.	EQUITY	931422109	20213	439,499	SH	SOLE	1	439,499	
WAL-MART STORES, INC.	EQUITY	931142103	115023	2,386,367	SH	SOLE	1	2,386,367	
WALT DISNEY	EQUITY	254687106	90305	3,586,388	SH	SOLE	1	3,586,388	
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	1052	26,166	SH	SOLE	1	26,166	
WARNACO GROUP INC	EQUITY	934390402	743	31,942	SH	SOLE	1	31,942	
WARNER MUSIC GROUP CORP	EQUITY	934550104	13	824	SH	SOLE	1	824	
WARREN RESOURCES INC	EQUITY	93564A100	136	13,000	SH	SOLE	1	13,000	
WASHINGTON FEDERAL I	EQUITY	938824109	3688	156,822	SH	SOLE	1	156,822	
WASHINGTON GROUP INTL INC	EQUITY	938862208	919	17,983	SH	SOLE	1	17,983	
WASHINGTON MUT INC	EQUITY	939322103	43	1,055	SH	DEFINED	2		1,055
WASHINGTON MUTUAL INC	EQUITY	939322103	38165	937,945	SH	SOLE	1	937,945	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	10370	12,419	SH	SOLE	1	12,419	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	999	32,008	SH	SOLE	1	32,008	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	227	8,186	SH	SOLE	1	8,186	
WASTE CONNECTIONS	EQUITY	941053100	63	1,695	SH	DEFINED	2		1,695
WASTE CONNECTIONS, INC.	EQUITY	941053100	1206	32,341	SH	SOLE	1	32,341	
WASTE INDUSTRIES USA INC	EQUITY	941057101	57	4,050	SH	SOLE	1	4,050	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	9116	321,651	SH	SOLE	1	321,651	
WASTE MGMT INC DEL	EQUITY	94106L109	20	690	SH	DEFINED	2		690
WASTE SERVICES INC	EQUITY	941075103	169	44,089	SH	SOLE	1	44,089	
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	160	8,412	SH	SOLE	1	8,412	
WATERS CORP	EQUITY	941848103	5	147	SH	DEFINED	2		147
WATERS CORP.	EQUITY	941848103	2243	60,352	SH	SOLE	1	60,352	
WATSCO, INC.	EQUITY	942622200	631	14,822	SH	SOLE	1	14,822	

WATSON PHARMACEUTICALS INC	EQUITY	942683103	4	134	SH	DEFINED	2		134
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1495	50,577	SH	SOLE	1	50,577	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	579	22,589	SH	SOLE	1	22,589	
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	579	17,275	SH	SOLE	1	17,275	
WAUSAU PAPER CORP.	EQUITY	943315101	352	29,354	SH	SOLE	1	29,354	
WCI COMMUNITIES INC	EQUITY	92923C104	768	23,981	SH	SOLE	1	23,981	
WD-40 CO.	EQUITY	929236107	322	11,517	SH	SOLE	1	11,517	
WEATHERFORDNINTL LTD	EQUITY	G95089101	14275	246,200	SH	SOLE	1	246,200	
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	603	22,842	SH	SOLE	1	22,842	
WEBMD CORPORATION	EQUITY	94769M105	78	7,610	SH	SOLE	1	7,610	
WEBMETHODS INC	EQUITY	94768C108	206	36,832	SH	SOLE	1	36,832	
WEBSense INC	EQUITY	947684106	793	16,510	SH	SOLE	1	16,510	
WEBSIDESTORY	EQUITY	947685103	91	6,208	SH	SOLE	1	6,208	
WEBSTER FINANCIAL CORP.	EQUITY	947890109	4538	97,195	SH	SOLE	1	97,195	
WEIGHT WATCHERS INTL	EQUITY	948626106	24	475	SH	DEFINED	2		475
WEIGHT WATCHERS INTL INC	EQUITY	948626106	44	854	SH	SOLE	1	854	
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	6231	158,876	SH	SOLE	1	158,876	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103		5970	SH	SOLE	3	5970	5970
WEIS MARKETS INC	EQUITY	948849104	381	9,823	SH	SOLE	1	9,823	
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	457	12,857	SH	SOLE	1	12,857	
WELLCHOICE INC	EQUITY	949475107	48	694	SH	SOLE	1	694	
WELLCHOICE INC	EQUITY	949475107	813	11,700	SH	DEFINED	2		11,700
WELLMAN, INC.	EQUITY	949702104	228	22,413	SH	SOLE	1	22,413	
WELLPOINT INC	EQUITY	94973V107	22767	326,921	SH	SOLE	1	326,921	
WELLPOINT INC	EQUITY	94973V107	24662	354,137	SH	DEFINED	2		354,137
WELLS FARGO + CO NEW	EQUITY	949746101	5254	85,327	SH	DEFINED	2		85,327
WELLS FARGO CO.	EQUITY	949746101	55656	903,804	SH	SOLE	1	903,804	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2497	52,405	SH	SOLE	1	52,405	
WENDYS INTL INC	EQUITY	950590109	7	140	SH	DEFINED	2		140
WERNER ENTERPRISES, INC.	EQUITY	950755108	2910	148,330	SH	SOLE	1	148,330	
WESBANCO, INC.	EQUITY	950810101	471	15,685	SH	SOLE	1	15,685	
WESCO FINANCIAL CORP	EQUITY	950817106	14	40	SH	SOLE	1	40	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	695	22,163	SH	SOLE	1	22,163	
WEST BANCORPORATION	EQUITY	95123P106	217	11,537	SH	SOLE	1	11,537	
WEST COAST BANCORP	EQUITY	952145100	250	10,224	SH	SOLE	1	10,224	
WEST CORPORATION	EQUITY	952355105	16	412	SH	SOLE	1	412	
WEST MARINE INC	EQUITY	954235107	170	9,417	SH	SOLE	1	9,417	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	602	21,478	SH	SOLE	1	21,478	
WESTAMERICA BANKCORPORATION	EQUITY	957090103	4281	81,055	SH	SOLE	1	81,055	
WESTAR ENERGY	EQUITY	95709T100	3761	156,509	SH	SOLE	1	156,509	
WESTCORP	EQUITY	957907108	30	571	SH	SOLE	1	571	
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	223	37,293	SH	SOLE	1	37,293	
WESTERN DIGITAL CORP.	EQUITY	958102105	5144	383,315	SH	SOLE	1	383,315	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	4052	116,108	SH	SOLE	1	116,108	
WESTERN SIERRA BANCORP	EQUITY	959522103	155	4,591	SH	SOLE	1	4,591	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	72	1,704	SH	SOLE	1	1,704	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	73	3,005	SH	SOLE	1	3,005	
WESTLAKE CHEMICAL CORP	EQUITY	960413102	228	9,294	SH	SOLE	1	9,294	
WESTWOOD ONE, INC.	EQUITY	961815107	3139	153,641	SH	SOLE	1	153,641	
WET SEAL, INC.	EQUITY	961840105	201	29,554	SH	SOLE	1	29,554	
WEYCO GROUP INC	EQUITY	962149100	79	3,995	SH	SOLE	1	3,995	
WEYERHAEUSER CO	EQUITY	962166104	19	293	SH	DEFINED	2		293

WEYERHAEUSER CO.	EQUITY	962166104	6733	105,774	SH	SOLE	1	105,774	
WFS FINANCIAL, INC.	EQUITY	92923B106	9	183	SH	SOLE	1	183	
WGL HOLDINGS INC.	EQUITY	92924F106	4048	120,337	SH	SOLE	1	120,337	
W-H ENERGY SERVICES INC	EQUITY	92925E108	481	19,310	SH	SOLE	1	19,310	
WHEELING-PITTSBURG CORP	EQUITY	963142302	93	6,047	SH	SOLE	1	6,047	
WHIRLPOOL CORP	EQUITY	963320106	6	85	SH	DEFINED	2		85
WHIRLPOOL CORP.	EQUITY	963320106	2160	30,815	SH	SOLE	1	30,815	
WHITING PETROLEUM CORP	EQUITY	966387102	747	20,581	SH	SOLE	1	20,581	
WHITNEY HOLDING CORP.	EQUITY	966612103	57	1,750	SH	SOLE	1	1,750	
WHOLE FOODS MARKET I	EQUITY	966837106	14401	121,825	SH	SOLE	1	121,825	
WILD OATS MARKETS, INC.	EQUITY	96808B107	226	19,743	SH	SOLE	1	19,743	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	5592	294,291	SH	SOLE	1	294,291	
WILLIAMS COS INC	EQUITY	969457100	13	682	SH	DEFINED	2		682
WILLIAMS SONOMA INC	EQUITY	969904101	14977	378,500	SH	DEFINED	2		378,500
WILLIAMS-SONOMA, INC.	EQUITY	969904101	8243	208,320	SH	SOLE	1	208,320	
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	13056	399,028	SH	SOLE	1	399,028	
WILMINGTON TRUST CORP	EQUITY	971807102	4392	121,978	SH	SOLE	1	121,978	
WILSHIRE BANCORP INC	EQUITY	97186T108	153	10,658	SH	SOLE	1	10,658	
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	87	13,085	SH	SOLE	1	13,085	
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	830	50,500	SH	SOLE	1	50,500	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2973	189,587	SH	SOLE	1	189,587	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	755	23,059	SH	SOLE	1	23,059	
WINSTON HOTELS INC	EQUITY	97563A102	206	18,315	SH	SOLE	1	18,315	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	849	16,214	SH	SOLE	1	16,214	
WIRELESS FACILITIES INC.	EQUITY	97653A103	246	38,815	SH	SOLE	1	38,815	
WISCONSIN ENERGY CORP.	EQUITY	976657106	8247	211,453	SH	SOLE	1	211,453	
WITNESS SYSTEMS INC	EQUITY	977424100	340	18,637	SH	SOLE	1	18,637	
WM. WRIGLEY JR. CO.	EQUITY	982526105	5794	84,165	SH	SOLE	1	84,165	
WMS INDUSTRIES INC.	EQUITY	929297109	497	14,713	SH	SOLE	1	14,713	
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	960	39,965	SH	SOLE	1	39,965	
WOODWARD GOVERNOR CO.	EQUITY	980745103	571	6,796	SH	SOLE	1	6,796	
WORLD ACCEPTANCE CORP.	EQUITY	981419104	394	13,121	SH	SOLE	1	13,121	
WORLD AIR HOLDINGS INC	EQUITY	98142V104	190	16,244	SH	SOLE	1	16,244	
WORLD FUEL SVCS CORP	EQUITY	981475106	370	15,791	SH	SOLE	1	15,791	
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	161	14,077	SH	SOLE	1	14,077	
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	3006	190,239	SH	SOLE	1	190,239	
WPS RESOURCES CORP.	EQUITY	92931B106	3845	68,352	SH	SOLE	1	68,352	
WPT ENTERPRISES INC	EQUITY	98211W108	77	3,975	SH	SOLE	1	3,975	
WRIGHT EXPRESS CORP	EQUITY	98233Q105	513	27,761	SH	SOLE	1	27,761	
WRIGHT MED GROUP INC	EQUITY	98235T107	1102	41,257	SH	SOLE	1	41,257	
WRIGLEY WM JR CO	EQUITY	982526105	16	235	SH	DEFINED	2		235
WSFS FINANCIAL CORP	EQUITY	929328102	221	4,038	SH	SOLE	1	4,038	
WYETH	EQUITY	983024100	5701	128,110	SH	DEFINED	2		128,110
WYETH	EQUITY	983024100	56148	1,261,754	SH	SOLE	1	1,261,754	
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	222	200,000	SH	SOLE	1	200,000	
WYNN RESORTS LTD	EQUITY	983134107	388	8,210	SH	SOLE	1	8,210	
XCEL ENERGY INC	EQUITY	98389B100	9	485	SH	DEFINED	2		485
XCEL STATES POWER-MINES	EQUITY	98389B100	3611	184,980	SH	SOLE	1	184,980	
XERIUM TECHNOLOGIES INC	EQUITY	98416J100	110	9,259	SH	SOLE	1	9,259	
XEROX CORP	EQUITY	984121103	16	1,144	SH	DEFINED	2		1,144
XEROX CORP.	EQUITY	984121103	8657	627,739	SH	SOLE	1	627,739	
XILINX INC	EQUITY	983919101	11	416	SH	DEFINED	2		416

XILINX INC COM	EQUITY	983919101	2	60258	SH	SOLE	3	60258	1928
XILINX, INC.	EQUITY	983919101	19196	752,799	SH	SOLE	1	752,799	
XL CAPITAL LTD	EQUITY	G98255105	7905	137,128	SH	SOLE	1	89,076	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	605	17,966	SH	SOLE	1	17,966	
X-RITE, INC.	EQUITY	983857103	168	14,608	SH	SOLE	1	14,608	
XTO ENERGY INC	EQUITY	98385X106	15	434	SH	DEFINED	2		434
XTO ENERGY INC	EQUITY	98385X106	5526	162,571	SH	SOLE	1	162,571	
YAHOO INC	EQUITY	984332106	17683	510,349	SH	DEFINED	2		510,349
YAHOO!, INC.	EQUITY	984332106	22961	662,649	SH	SOLE	1	662,649	
YANKEE CANDLE INC	EQUITY	984757104	6012	187,300	SH	DEFINED	2		187,300
YARDVILLE NATL BANCORP	EQUITY	985021104	211	5,908	SH	SOLE	1	5,908	
YELLOW ROADWAY CORP	EQUITY	985577105	5273	103,797	SH	SOLE	1	103,797	
YORK INTERNATIONAL CORP.	EQUITY	986670107	3941	103,707	SH	SOLE	1	103,707	
YOUNG INNOVATIONS INC	EQUITY	987520103	122	3,278	SH	SOLE	1	3,278	
Yum Brands Inc	EQUITY	988498101	2995	57,500	SH	SOLE	4	57,500	
YUM BRANDS INC	EQUITY	988498101	3336	64,053	SH	DEFINED	2		64,053
YUM! BRANDS INC	EQUITY	988498101	6490	124,623	SH	SOLE	1	124,623	
ZALE CORP.	EQUITY	988858106	1105	34,876	SH	SOLE	1	34,876	
ZARLINK SEMICONDUCTOR INC	EQUITY	989139100	337	250,000	SH	Defined	1	0	250,000
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	5662	129,294	SH	SOLE	1	129,294	
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	746	10,997	SH	SOLE	1	10,997	
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	135	40,379	SH	SOLE	1	40,379	
ZIMMER HOLDINGS INC	EQUITY	98956P102	9087	119,294	SH	DEFINED	2		119,294
ZIMMER HOLDINGS INC	EQUITY	98956P102	12364	162,319	SH	SOLE	1	162,319	
ZIONS BANCORP	EQUITY	989701107	8	112	SH	DEFINED	2		112
ZIONS BANCORPORATION	EQUITY	989701107	3033	41,246	SH	SOLE	1	41,246	
ZIPREALTY INC	EQUITY	98974V107	62	4,801	SH	SOLE	1	4,801	
ZOLL MEDICAL CORP.	EQUITY	989922109	168	6,614	SH	SOLE	1	6,614	
ZOLTEK COMPANIES INC	EQUITY	98975W104	83	7,401	SH	SOLE	1	7,401	
ZORAN CORP.	EQUITY	98975F101	399	30,059	SH	SOLE	1	30,059	
ZUMIEZ INC	EQUITY	989817101	63	2,158	SH	SOLE	1	2,158	
ZUMIEZ INC	EQUITY	989817101	157	5,400	SH	DEFINED	2		5,400
ZYMOGENETICS INC	EQUITY	98985T109	327	18,570	SH	SOLE	1	18,570	