

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street  
                        New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	May 13, 2004
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(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: 4,025

Form 13F Information Table Value Total: \$18,631,186 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION	OTHER (A) MGRS SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	EQUITY	681977104	48	2,715	SH			SOLE	1	2,715
1-800-FLOWERS.COM INC	EQUITY	68243Q106	92	9,585	SH			SOLE	1	9,585
1ST SOURCE CORP.	EQUITY	336901103	160	6,463	SH			SOLE	1	6,463
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	769617	53,445,620	SH			SOLE	1	53,445,620
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	172	11,972	SH			SOLE	1	11,972
3COM CORP.	EQUITY	885535104	4056	574,442	SH			SOLE	1	574,442
3M	EQUITY	88579Y101	2702	33000	SH			DEFINED	4	33000
3M CO	EQUITY	88579Y101	102371	1,250,415	SH			SOLE	1	1,250,415
3M CO	EQUITY	88579Y101	16462	201070	SH			DEFINED	2	201070
4KIDS ENTERTAINMENT INC	EQUITY	350865101	138	6,188	SH			SOLE	1	6,188
7-ELEVEN INC.	EQUITY	817826209	189	12,468	SH			SOLE	1	12,468
99 CENTS ONLY STORES	EQUITY	65440K106	2630	107,708	SH			SOLE	1	107,708
A C MOORE ARTS & CRAFT	EQUITY	00086T103	173	6,427	SH			SOLE	1	6,427
A.G. EDWARDS, INC.	EQUITY	281760108	4705	120,277	SH			SOLE	1	120,277
A.S.V. INC	EQUITY	001963107	102	3,372	SH			SOLE	1	3,372
AAIPHARMA INC	EQUITY	00252W104	47	7,116	SH			SOLE	1	7,116
AAON INC	EQUITY	000360206	94	4,641	SH			SOLE	1	4,641
AAR CORP.	EQUITY	000361105	199	16,187	SH			SOLE	1	16,187
AARON RENTS INC COM	EQUITY	002535201	10912	438389	SH			SOLE	3	420035
AARON RENTS, INC.	EQUITY	002535201	305	12,270	SH			SOLE	1	12,270
ABBEY NATIONAL PLC	CorpBond	002920809	19299	698,200	SH			SOLE	1	698
Abbey National PLC 7.375%	EQUITY	002920809	2910	105000	SH			DEFINED	4	105000
ABBOTT LABORATORIES	EQUITY	002824100	31487	766,095	SH			SOLE	1	766,095
Abbott Labs	EQUITY	002824100	1028	25000	SH			DEFINED	4	25000
ABBOTT LABS	EQUITY	002824100	10058	244714	SH			DEFINED	2	244714
ABC BANCORP	EQUITY	000400101	95	4,991	SH			SOLE	1	4,991
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	4913	145,188	SH			SOLE	1	145,188
ABGENIX INC	EQUITY	00339B107	2126	160000	SH			DEFINED	2	160000
ABGENIX, INC.	EQUITY	00339B107	601	45,085	SH			SOLE	1	45,085
ABLE LABORATORIES INC	EQUITY	00371N407	156	7,997	SH			SOLE	1	7,997
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	3189	163300	SH			SOLE	3	163300
ABM INDUSTRIES, INC.	EQUITY	000957100	340	18,966	SH			SOLE	1	18,966
ACADIA REALTY TRUST	EQUITY	004239109	195	13,831	SH			SOLE	1	13,831
ACCENTURE LTD-CL A	EQUITY	G1150G111	709	28,570	SH			SOLE	1	28,570
ACCREDITED HOME LENDERS	EQUITY	00437P107	194	4,928	SH			SOLE	1	4,928
ACCREDO HEALTH INC	EQUITY	00437V104	3429	90000	SH			DEFINED	2	90000
ACCREDO HEALTH INC.	EQUITY	00437V104	927	24,343	SH			SOLE	1	24,343
ACE LTD	EQUITY	G0070K103	5276	123,680	SH			SOLE	1	123,680
ACE LTD	EQUITY	G0070K103	12	290	SH			DEFINED	2	290
ACETO CORP	EQUITY	004446100	107	6,806	SH			SOLE	1	6,806
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	50	12,380	SH			SOLE	1	12,380
ACME COMMUNICATION INC	EQUITY	004631107	34	4,253	SH			SOLE	1	4,253
ACTEL CORP.	EQUITY	004934105	256	11,319	SH			SOLE	1	11,319
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	120	7,845	SH			SOLE	1	7,845
ACTIVCARD CORP	EQUITY	00506J107	119	19,272	SH			SOLE	1	19,272
ACTIVISION, INC.	EQUITY	004930202	4230	267,411	SH			SOLE	1	267,411
ACTUANT CORP	EQUITY	00508X203	423	10,793	SH			SOLE	1	10,793
ACTUANT CORP CL A NEW	EQUITY	00508X203	14474	368956	SH			SOLE	3	350010
ACUIITY BRANDS INC	EQUITY	00508Y102	508	21,291	SH			SOLE	1	21,291
ACXIOM CORP.	EQUITY	005125109	2817	128,266	SH			SOLE	1	128,266
ADAPTEC, INC.	EQUITY	00651F108	478	54,544	SH			SOLE	1	54,544
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	850	SH			DEFINED	2	850
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1049	361,791	SH			SOLE	1	361,791
ADMINISTAFF, INC.	EQUITY	007094105	174	10,008	SH			SOLE	1	10,008
ADOBE SYS INC	EQUITY	00724F101	10814	274250	SH			DEFINED	2	274250
ADOBE SYSTEMS INC.	EQUITY	00724F101	5360	136,388	SH			SOLE	1	136,388
ADOLOR CORPORATION	EQUITY	00724X102	292	19,364	SH			SOLE	1	19,364

ADTRAN INC COM	EQUITY	00738A106	15798	526076	SH	Sole	3	476600	49476
ADTRAN, INC.	EQUITY	00738A106	3547	118,122	SH	SOLE	1	118,122	
ADVANCE AUTO PARTS	EQUITY	00751Y106	41	1,016	SH	SOLE	1	1,016	
Advance Auto Parts	EQUITY	00751Y106	1220	30000	SH	DEFINED	4	30000	
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	362	31,797	SH	SOLE	1	31,797	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	174	8,556	SH	SOLE	1	8,556	
ADVANCED FIBRE COMMUNCT COM	EQUITY	00754A105	9605	436018	SH	Sole	3	398400	37618
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	17158	776,734	SH	SOLE	1	776,734	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	74	7,459	SH	SOLE	1	7,459	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	357	14,623	SH	SOLE	1	14,623	
ADVANCED MICRO DEVICES COM	EQUITY	007903107	893	55000	SH	Sole	3	55000	
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6	360	SH	DEFINED	2		360
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2533	156,065	SH	SOLE	1	156,065	
ADVANCED NEUROMOD SYS COM	EQUITY	00757T101	7117	197200	SH	Sole	3	192700	4500
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	334	9,250	SH	SOLE	1	9,250	
ADVANTA CORP [B]	EQUITY	007942204	171	10,338	SH	SOLE	1	10,338	
ADVENT SOFTWARE, INC.	EQUITY	007974108	1215	65,033	SH	SOLE	1	65,033	
ADVISORY BRD CO	EQUITY	00762W107	182	4,956	SH	SOLE	1	4,956	
ADVO, INC.	EQUITY	007585102	491	15,251	SH	SOLE	1	15,251	
AEROFLEX, INC	EQUITY	007768104	394	29,273	SH	SOLE	1	29,273	
AEROPOSTALE INC	EQUITY	007865108	371	10,227	SH	SOLE	1	10,227	
AES CORP	EQUITY	00130H105	6	650	SH	DEFINED	2		650
AES DRAX ENERGY LTD	EQUITY	00130H105	2356	276,171	SH	SOLE	1	276,171	
AETHER SYSTEMS INC.	EQUITY	00808V105	80	18,572	SH	SOLE	1	18,572	
AETNA INC	EQUITY	00817Y108	19591	218360	SH	DEFINED	2		218360
Aetna Inc Com USD0.01	EQUITY	00817Y108	42210	470,461	SH	SOLE	1	470,461	
AFFILIATED COMPUTER CL A	EQUITY	008190100	2813	54200	SH	Sole	3	51000	3200
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	10592	204,079	SH	SOLE	1	204,079	
AFFILIATED MANAGERS GROUP	EQUITY	008252108	877	16,077	SH	SOLE	1	16,077	
AFFYMETRIX INC	EQUITY	00826T108	42	1,235	SH	SOLE	1	1,235	
AFLAC INC	EQUITY	001055102	22	540	SH	DEFINED	2		540
AFLAC Inc USD0.10	EQUITY	001055102	46243	1,152,050	SH	SOLE	1	1,152,050	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	105	7,168	SH	SOLE	1	7,168	
AGCO CORP.	EQUITY	001084102	2342	113,066	SH	SOLE	1	113,066	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	112	35,901	SH	SOLE	1	35,901	
AGILE SOFTWARE CORP.	EQUITY	00846X105	206	23,502	SH	SOLE	1	23,502	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	13225	418100	SH	DEFINED	2		418100
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	7708	243,685	SH	SOLE	1	243,685	
AGILYSYS INC	EQUITY	00847J105	171	14,534	SH	SOLE	1	14,534	
AGL RESOURCES, INC.	EQUITY	001204106	3687	127,047	SH	SOLE	1	127,047	
AIR PRODS + CHEMS INC	EQUITY	009158106	12	240	SH	DEFINED	2		240
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4895	97,660	SH	SOLE	1	97,660	
AIRGAS, INC.	EQUITY	009363102	2339	109,797	SH	SOLE	1	109,797	
AIRGATE PCS INC	EQUITY	009367400	3494	232941	SH	DEFINED	2		232941
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	460	38,707	SH	SOLE	1	38,707	
AK STEEL CORP.	EQUITY	001547108	290	49,444	SH	SOLE	1	49,444	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	686	52,192	SH	SOLE	1	52,192	
AKSYS LTD	EQUITY	010196103	99	15,203	SH	SOLE	1	15,203	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	275	4,963	SH	SOLE	1	4,963	
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	3155	168600	SH	Sole	3	168600	
ALAMO GROUP INC	EQUITY	011311107	48	2,753	SH	SOLE	1	2,753	
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	169	9,037	SH	SOLE	1	9,037	
ALASKA AIR GROUP, INC.	EQUITY	011659109	1275	51,702	SH	SOLE	1	51,702	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	367	13,635	SH	SOLE	1	13,635	
ALBANY MOLECULAR	EQUITY	012423109	202	13,580	SH	SOLE	1	13,580	
ALBEMARLE CORP.	EQUITY	012653101	2256	77,781	SH	SOLE	1	77,781	
ALBERTO CULVER CO	EQUITY	013068101	4	85	SH	DEFINED	2		85
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1746	39,793	SH	SOLE	1	39,793	
ALBERTSONS INC	EQUITY	013104104	11150	503393	SH	DEFINED	2		503393

ALBERTSON'S, INC.	EQUITY	013104104	3622	163,542	SH	SOLE	1	163,542	
ALCOA INC	EQUITY	013817101	32	910	SH	DEFINED	2		910
ALCOA, INC.	EQUITY	013817101	14115	406,900	SH	SOLE	1	406,900	
ALDERWOODS GROUP INC	EQUITY	014383103	197	18,931	SH	SOLE	1	18,931	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	2746	83,311	SH	SOLE	1	83,311	
ALEXANDER'S, INC.	EQUITY	014752109	162	1,010	SH	SOLE	1	1,010	
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	269	4270	SH	SOLE	3	4270	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	880	13,973	SH	SOLE	1	13,973	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	241	10,126	SH	SOLE	1	10,126	
ALFA CORP.	EQUITY	015385107	237	17,438	SH	SOLE	1	17,438	
ALICO INC	EQUITY	016230104	57	1,785	SH	SOLE	1	1,785	
ALIGN TECHNOLOGY INC	EQUITY	016255101	429	22,558	SH	SOLE	1	22,558	
ALKERMES INC	EQUITY	01642T108	525	32,819	SH	SOLE	1	32,819	
ALKERMES INC	EQUITY	01642T108	1199	75000	SH	DEFINED	2		75000
ALLEGHANY CORP	EQUITY	017175100	14	56	SH	SOLE	1	56	
ALLEGHENY ENERGY INC	EQUITY	017361106	2	140	SH	DEFINED	2		140
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1632	119,054	SH	SOLE	1	119,054	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	1	90	SH	DEFINED	2		90
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1033	85,395	SH	SOLE	1	85,395	
ALLEGIANT BANCORP INC	EQUITY	017476102	193	6,552	SH	SOLE	1	6,552	
ALLERGAN INC	EQUITY	018490102	29528	350860	SH	DEFINED	2		350860
Allergan Inc USD 0.01	EQUITY	018490102	1519	18,050	SH	SOLE	1	18,050	
ALLERGAN, INC.	EQUITY	018490102	23422	278,298	SH	SOLE	1	278,298	
ALLETE INC.	EQUITY	018522102	4581	130,541	SH	SOLE	1	130,541	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	8415	250832	SH	SOLE	3	227400	23432
ALLIANCE DATA SYSTEMS	EQUITY	018581108	11	325	SH	SOLE	1	325	
ALLIANCE GAMING CORP	EQUITY	01859P609	813	25,295	SH	SOLE	1	25,295	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	35919	1117913	SH	SOLE	3	1050335	67578
ALLIANCE IMAGING INC	EQUITY	018606202	24	6,051	SH	SOLE	1	6,051	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	85	11,107	SH	SOLE	1	11,107	
ALLIANT ENERGY CORP.	EQUITY	018802108	4332	166,237	SH	SOLE	1	166,237	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	42	770	SH	SOLE	1	770	
ALLIED CAPITAL CORP	EQUITY	01903Q108	66	2,190	SH	SOLE	1	2,190	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1895	142,387	SH	SOLE	1	142,387	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3656	105,825	SH	SOLE	1	105,825	
ALLOS THERAPEUTICS INC	EQUITY	019777101	40	8,294	SH	SOLE	1	8,294	
ALLOY ONLINE, INC	EQUITY	019855105	80	17,441	SH	SOLE	1	17,441	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	120	12,321	SH	SOLE	1	12,321	
ALLSTATE CORP	EQUITY	020002101	34	740	SH	DEFINED	2		740
ALLSTATE CORP.	EQUITY	020002101	19069	419,473	SH	SOLE	1	419,473	
ALLSTREAM INC-CL A VOTING SH	EQUITY	02004C105		4	SH	SOLE	1	4	
ALLSTREAM INC-CL B LTD VOTIN	EQUITY	02004C204		3	SH	SOLE	1	3	
ALLTEL CORP	EQUITY	020039103	1917	38420	SH	DEFINED	2		38420
ALLTEL CORP.	EQUITY	020039103	7802	156,380	SH	SOLE	1	156,380	
ALPHARMA INC. CLASS A	EQUITY	020813101	387	19,737	SH	SOLE	1	19,737	
ALTEON INC	EQUITY	02144G107	35	19,353	SH	SOLE	1	19,353	
ALTERA CORP	EQUITY	021441100	8	390	SH	DEFINED	2		390
ALTERA CORP.	EQUITY	021441100	4335	211,685	SH	SOLE	1	211,685	
ALTIRIS INC	EQUITY	02148M100	137	4,911	SH	SOLE	1	4,911	
Altria Group	EQUITY	02209S103	2995	55000	SH	DEFINED	4	55000	
ALTRIA GROUP INC	EQUITY	02209S103	133737	2,456,139	SH	SOLE	1	2,456,139	
ALTRIA GROUP INC	EQUITY	02209S103	24886	457040	SH	DEFINED	2		457040
Altria Group Inc USD0.333	EQUITY	02209S103	2452	45,030	SH	SOLE	1	45,030	
ALVARION LTD	EQUITY	M0861T100	1563	123200	SH	DEFINED	2		123200
ALVARION LTD SHS (F)	EQUITY	M0861T100	2534	199700	SH	SOLE	3	199700	
AMAZON COM INC	EQUITY	023135106	6258	144600	SH	DEFINED	2		144600
AMAZON.COM, INC.	EQUITY	023135106	898	20,760	SH	SOLE	1	20,760	
AMB PPTY CORP	EQUITY	00163T109	677	18220	SH	SOLE	3	18220	
AMB PROPERTY CORP	EQUITY	00163T109	5237	140,886	SH	SOLE	1	140,886	

AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3499	47,420	SH	SOLE	1	47,420	
AMBAC FINL GROUP INC	EQUITY	023139108	9	120	SH	DEFINED	2		120
AMBASSADORS GROUP INC	EQUITY	023177108	65	2,646	SH	SOLE	1	2,646	
AMBASSADORS INTERNATIONAL	EQUITY	023178106	40	3,051	SH	SOLE	1	3,051	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	243	15,832	SH	SOLE	1	15,832	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	170	9,752	SH	SOLE	1	9,752	
AMCORE FINANCIAL, INC.	EQUITY	023912108	377	12,682	SH	SOLE	1	12,682	
AMDOCS LIMITED	EQUITY	G02602103	5498	197,850	SH	SOLE	1	197,850	
AMERADA HESS CORP	EQUITY	023551104	2671	40,918	SH	SOLE	1	40,918	
AMERADA HESS CORP	EQUITY	023551104	7	100	SH	DEFINED	2		100
Ameren	EQUITY	023608102	5761	125000	SH	DEFINED	4	125000	
AMEREN CORP	EQUITY	023608102	9	200	SH	DEFINED	2		200
AMEREN CORP.	EQUITY	023608102	3750	81,365	SH	SOLE	1	81,365	
AMERICA MOVIL (ADR)	EQUITY	02364W105	14432	373400	SH	SOLE	3	353600	19800
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	11400	302,230	SH	SOLE	1	302,230	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	19	505	SH	SOLE	1	505	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	38	1,142	SH	SOLE	1	1,142	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	3566	132,323	SH	SOLE	1	132,323	
AMERICAN ELEC PWR INC	EQUITY	025537101	14	420	SH	DEFINED	2		420
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	35265	1,071,240	SH	SOLE	1	1,071,240	
AMERICAN EXPRESS CO	EQUITY	025816109	18487	356555	SH	DEFINED	2		356555
AMERICAN EXPRESS CO.	EQUITY	025816109	56929	1,097,955	SH	SOLE	1	1,097,955	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3250	108,943	SH	SOLE	1	108,943	
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	408	24,080	SH	SOLE	1	24,080	
AMERICAN FINL REALTY	EQUITY	02607P305	408	24080	SH	SOLE	3	24080	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	8175	809,419	SH	SOLE	1	809,419	
AMERICAN GREETINGS CORP	EQUITY	026375105	2	80	SH	DEFINED	2		80
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	1386	60,849	SH	SOLE	1	60,849	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	326	13,363	SH	SOLE	1	13,363	
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	2732	94,844	SH	SOLE	1	94,844	
AMERICAN INTL GROUP INC	EQUITY	026874107	2161	30290	SH	DEFINED	2		30290
AMERICAN INTL GRP INC COM	EQUITY	026874107	168285	2,358,589	SH	SOLE	1	2,358,589	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	307	7,678	SH	SOLE	1	7,678	
AMERICAN LAND LEASE INC	EQUITY	027118108	86	4,205	SH	SOLE	1	4,205	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	4002	208,629	SH	SOLE	1	208,629	
AMERICAN MED SEC GROUP	EQUITY	02744P101	156	5,839	SH	SOLE	1	5,839	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	682	25,718	SH	SOLE	1	25,718	
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	74	4,116	SH	SOLE	1	4,116	
AMERICAN NATIONAL IN	EQUITY	028591105	14	159	SH	SOLE	1	159	
AMERICAN NATL BANKSHAR	EQUITY	027745108	57	2,323	SH	SOLE	1	2,323	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	18	379	SH	SOLE	1	379	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	93	4,444	SH	SOLE	1	4,444	
AMERICAN POWER CONVERSION	EQUITY	029066107	3810	165,708	SH	SOLE	1	165,708	
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	210	SH	DEFINED	2		210
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	10	1,085	SH	SOLE	1	1,085	
AMERICAN SAFETY INS ORD	EQUITY	G02995101	3215	220800	SH	SOLE	3	220800	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3669	32,251	SH	SOLE	1	32,251	
AMERICAN STATES WATER CO.	EQUITY	029899101	189	7,763	SH	SOLE	1	7,763	
AMERICAN STD COS INC DEL	EQUITY	029712106	9	80	SH	DEFINED	2		80
AMERICAN TOWER CORP	EQUITY	029912201	44	3,901	SH	SOLE	1	3,901	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	152	15,977	SH	SOLE	1	15,977	
AMERICAN WOODMARK CORP.	EQUITY	030506109	186	2,794	SH	SOLE	1	2,794	
AMERICANWEST BANCORPORATION	EQUITY	03058P109	104	5,282	SH	SOLE	1	5,282	
AMERICA'S CAR-MART INC	EQUITY	03062T105	59	2,199	SH	SOLE	1	2,199	
AMERICREDIT CORP.	EQUITY	03060R101	4015	235,737	SH	SOLE	1	235,737	
AMERIGROUP CORP	EQUITY	03073T102	558	12,211	SH	SOLE	1	12,211	
AMERISOURCEBERGEN CO	EQUITY	03073E105	21011	384,256	SH	SOLE	1	384,256	
AMERISOURCEBERGEN CORP	EQUITY	03073E105	6	110	SH	DEFINED	2		110
AMERISTAR CASINOS	EQUITY	03070Q101	183	5,464	SH	SOLE	1	5,464	

AMERITRADE HLDG CORP NEW	EQUITY	03074K100	9267	601750	SH	DEFINED	2		601750
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	80	5,178	SH	SOLE	1	5,178	
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	20320	753714	SH	SOLE	3	706700	47014
AMERON, INC.	EQUITY	030710107	115	3,396	SH	SOLE	1	3,396	
AMERUS GROUP CO.	EQUITY	03072M108	3156	78,219	SH	SOLE	1	78,219	
AMETEK INC NEW	EQUITY	031100100	2195	85600	SH	DEFINED	2		85600
AMETEK, INC.	EQUITY	031100100	2572	100,313	SH	SOLE	1	100,313	
AMGEN INC	EQUITY	031162100	20024	344240	SH	DEFINED	2		344240
AMGEN, INC.	EQUITY	031162100	65664	1,129,226	SH	SOLE	1	1,129,226	
AMIS HLDGS INC	EQUITY	031538101	170	10500	SH	DEFINED	2		10500
AMKOR TECHNOLOGY, INC	EQUITY	031652100	28	1,925	SH	SOLE	1	1,925	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	384	13,598	SH	SOLE	1	13,598	
AMN HEALTHCARE SERVICE	EQUITY	001744101	127	6,930	SH	SOLE	1	6,930	
AMPCO-PITTSBURGH CORP	EQUITY	032037103	33	2,572	SH	SOLE	1	2,572	
AMPHENOL CORP. CLASS A	EQUITY	032095101	24	820	SH	SOLE	1	820	
AMR CORP.	EQUITY	001765106	1167	91,683	SH	SOLE	1	91,683	
Amsouth Bancorp	EQUITY	032165102	1646	70000	SH	DEFINED	4	70000	
AMSOUTH BANCORPORATION	EQUITY	032165102	3691	156,989	SH	SOLE	1	156,989	
AMSOUTH BANCORPORATION	EQUITY	032165102	9	370	SH	DEFINED	2		370
AMSURG CORP CL A	EQUITY	03232P405	306	13,472	SH	SOLE	1	13,472	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	46	1,950	SH	SOLE	1	1,950	
ANADARKO PETE CORP	EQUITY	032511107	13	260	SH	DEFINED	2		260
ANADARKO PETROLEUM CORP.	EQUITY	032511107	5818	112,190	SH	SOLE	1	112,190	
ANALOG DEVICES INC	EQUITY	032654105	19	390	SH	DEFINED	2		390
ANALOG DEVICES, INC.	EQUITY	032654105	17230	358,890	SH	SOLE	1	358,890	
ANALOGIC CORP.	EQUITY	032657207	183	4,023	SH	SOLE	1	4,023	
ANAREN INC	EQUITY	032744104	180	11,349	SH	SOLE	1	11,349	
ANAREN INC COM	EQUITY	032744104	12725	806396	SH	SOLE	3	766800	39596
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	254	10,027	SH	SOLE	1	10,027	
ANDREW CORP	EQUITY	034425108	3468	198170	SH	DEFINED	2		198170
ANDREW CORP.	EQUITY	034425108	18228	1,041,586	SH	SOLE	1	1,041,586	
ANDRX GROUP	EQUITY	034553107	39	1,424	SH	SOLE	1	1,424	
ANGELICA CORP	EQUITY	034663104	103	4,492	SH	SOLE	1	4,492	
ANGIOTECH PHARMACEUTLS COM (F)	EQUITY	034918102	3335	136644	SH	SOLE	3	122400	14244
ANHEUSER BUSCH COS INC	EQUITY	035229103	11053	216732	SH	DEFINED	2		216732
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18126	355,410	SH	SOLE	1	355,410	
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	8531	301,975	SH	SOLE	1	301,975	
ANN TAYLOR STORES CORP.	EQUITY	036115103	3845	89,832	SH	SOLE	1	89,832	
ANNALY MTG MGMT INC	EQUITY	035710409	4695	240,154	SH	SOLE	1	240,154	
ANNTAYLOR STORES CORP COM	EQUITY	036115103	49046	1145935	SH	SOLE	3	1078143	67792
ANSOFT CORP	EQUITY	036384105	48	3,312	SH	SOLE	1	3,312	
ANSYS INC	EQUITY	03662Q105	301	7,562	SH	SOLE	1	7,562	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	275	9,507	SH	SOLE	1	9,507	
ANTHEM INC	EQUITY	03674B104	11619	54,590	SH	SOLE	1	54,590	
ANTHEM INC	EQUITY	03674B104	25909	285840	SH	DEFINED	2		285840
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2860	224,644	SH	SOLE	1	224,644	
ANTIGENICS INC.	EQUITY	037032109	107	10,050	SH	SOLE	1	10,050	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	7891	565,224	SH	SOLE	1	565,224	
AON CORP	EQUITY	037389103	9	340	SH	DEFINED	2		340
AON CORP.	EQUITY	037389103	3886	139,238	SH	SOLE	1	139,238	
APAC TELESERVICES, INC.	EQUITY	00185E106	45	15,316	SH	SOLE	1	15,316	
APACHE CORP	EQUITY	037411105	73	1692	SH	DEFINED	2		1692
APACHE CORP.	EQUITY	037411105	6003	139,050	SH	SOLE	1	139,050	
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	653	21000	SH	SOLE	3	21000	
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	20236	650,878	SH	SOLE	1	650,878	
APARTMENT INVT. + MGMT CO	EQUITY	03748R101	3	100	SH	DEFINED	2		100
APHTON CORP.	EQUITY	03759P101	60	12,747	SH	SOLE	1	12,747	
APOGEE ENTERPRISES, INC.	EQUITY	037598109	140	11,380	SH	SOLE	1	11,380	
APOGENT TECHNOLOGIES	EQUITY	03760A101	4074	132,791	SH	SOLE	1	132,791	

APOLLO GROUP INC	EQUITY	037604105	8506	98780	SH	DEFINED	2		98780	
APOLLO GROUP INC CL A	EQUITY	037604105	7427	86250	SH	SOLE	3	81800		4450
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	10052	116,670	SH	SOLE	1	116,670		
APPLE COMPUTER	EQUITY	037833100	10	380	SH	DEFINED	2		380	
APPLE COMPUTER, INC.	EQUITY	037833100	6481	239,689	SH	SOLE	1	239,689		
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3446	83,478	SH	SOLE	1	83,478		
APPLEBEES INTL INC	EQUITY	037899101	6885	166500	SH	DEFINED	2		166500	
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2130	107,660	SH	SOLE	1	107,660		
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	4	220	SH	DEFINED	2		220	
APPLICA INC.	EQUITY	03815A106	110	9,764	SH	SOLE	1	9,764		
APPLIED FILMS CORP	EQUITY	038197109	210	7,492	SH	SOLE	1	7,492		
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	197	8,680	SH	SOLE	1	8,680		
APPLIED MATERIALS INC	EQUITY	038222105	12705	594270	SH	DEFINED	2		594270	
APPLIED MATERIALS, INC.	EQUITY	038222105	27082	1,269,655	SH	SOLE	1	1,269,655		
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1669	290340	SH	DEFINED	2		290340	
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	812	142,147	SH	SOLE	1	142,147		
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	126	4,583	SH	SOLE	1	4,583		
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2301	76,869	SH	SOLE	1	76,869		
APTARGROUP, INC.	EQUITY	038336103	24	618	SH	SOLE	1	618		
AQUA AMERICA INC	EQUITY	03836W103	3008	138,764	SH	SOLE	1	138,764		
AQUANTIVE INC	EQUITY	03839G105	192	19,963	SH	SOLE	1	19,963		
AQUILA INC	EQUITY	03840P102	1809	384,112	SH	SOLE	1	384,112		
ARAD PHARMACEUTICLAS, INC.	EQUITY	04033A100	201	21,075	SH	SOLE	1	21,075		
ARAMARK CORP	EQUITY	038521100	46	1,675	SH	SOLE	1	1,675		
ARBITRON, INC.	EQUITY	03875Q108	614	15,260	SH	SOLE	1	15,260		
ARCH CHEMICALS, INC.	EQUITY	03937R102	287	10,182	SH	SOLE	1	10,182		
ARCH COAL INC COM	EQUITY	039380100	11157	355430	SH	SOLE	3	337314		18116
ARCH COAL, INC.	EQUITY	039380100	3196	101,809	SH	SOLE	1	101,809		
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	11	680	SH	DEFINED	2		680	
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	4846	287,272	SH	SOLE	1	287,272		
ARCHER DANIELS MIDLAND COM	EQUITY	039483102	742	44000	SH	SOLE	3	44000		
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	1353	45,847	SH	SOLE	1	45,847		
ARCHSTONE SMITH TR COM	EQUITY	039583109	1258	42620	SH	SOLE	3	42620		
ARCTIC CAT, INC.	EQUITY	039670104	195	7,685	SH	SOLE	1	7,685		
ARDEN GROUP INC	EQUITY	039762109	53	709	SH	SOLE	1	709		
ARDEN REALTY INC.	EQUITY	039793104	495	15,311	SH	SOLE	1	15,311		
ARDEN RLTY GROUP INC COM	EQUITY	039793104	463	14320	SH	SOLE	3	14320		
ARENA PHARMACEUTICALS INC	EQUITY	040047102	55	8,502	SH	SOLE	1	8,502		
ARGONAUT GROUP, INC.	EQUITY	040157109	246	12,865	SH	SOLE	1	12,865		
ARGOSY GAMING CO.	EQUITY	040228108	416	11,712	SH	SOLE	1	11,712		
ARGOSY GAMING CORP	EQUITY	040228108	1067	30000	SH	DEFINED	2		30000	
ARKANSAS BEST CORP.	EQUITY	040790107	298	11,189	SH	SOLE	1	11,189		
ARMOR HOLDINGS, INC.	EQUITY	042260109	347	10,488	SH	SOLE	1	10,488		
ARRIS GROUP INC	EQUITY	04269Q100	248	27,094	SH	SOLE	1	27,094		
ARRIS GROUP INC	EQUITY	04269Q100	552	60000	SH	DEFINED	2		60000	
ARRIS GROUP INC COM	EQUITY	04269Q100	19759	2147687	SH	SOLE	3	2030933		116754
ARROW ELECTRONICS INC	EQUITY	042735100	4302	168,961	SH	SOLE	1	168,961		
ARROW FINANCIAL CORP	EQUITY	042744102	128	4,264	SH	SOLE	1	4,264		
ARROW INTERNATIONAL, INC.	EQUITY	042764100	352	11,793	SH	SOLE	1	11,793		
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	156	16,425	SH	SOLE	1	16,425		
ARTHROCARE CORP.	EQUITY	043136100	213	9,145	SH	SOLE	1	9,145		
ARTISAN COMPONENTS INC.	EQUITY	042923102	199	8,927	SH	SOLE	1	8,927		
ARVINMERITOR, INC	EQUITY	043353101	2062	104,008	SH	SOLE	1	104,008		
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	107	6,185	SH	SOLE	1	6,185		
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	2566	117,592	SH	SOLE	1	117,592		
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	1973	90000	SH	DEFINED	2		90000	
ASHLAND INC	EQUITY	044204105	4	80	SH	DEFINED	2		80	
ASHLAND OIL, INC.	EQUITY	044204105	1449	31,173	SH	SOLE	1	31,173		
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	99	15,175	SH	SOLE	1	15,175		



ASK JEEVES INC	EQUITY	045174109	676	18,926	SH	SOLE	1	18,926	
ASPECT COMMUNICATIONS INC.	EQUITY	045230102	248	15,835	SH	SOLE	1	15,835	
ASPECT MED SYS INC COM	EQUITY	045235108	2383	159900	SH	SOLE	3	159900	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	71	4,730	SH	SOLE	1	4,730	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	147	17,938	SH	SOLE	1	17,938	
ASSOCIATED BANC-CORP.	EQUITY	045487105	4928	110,026	SH	SOLE	1	110,026	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	119	13,021	SH	SOLE	1	13,021	
ASTEC INDS INC COM	EQUITY	046224101	122	7,573	SH	SOLE	1	7,573	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4533	119,183	SH	SOLE	1	119,183	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	194	23,581	SH	SOLE	1	23,581	
AT & T CORP	EQUITY	001957505	27660	1,413370	SH	SOLE	1	1,413,370	
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2975	218580	SH	DEFINED	2		218580
AT RD INC	EQUITY	04648K105	182	14,809	SH	SOLE	1	14,809	
AT&T WIRELESS (USD)	EQUITY	00209A106	36787	2,702,934	SH	SOLE	1	2,702,934	
AT+T CORP	EQUITY	001957505	11063	565311	SH	DEFINED	2		565311
ATARI INC	EQUITY	04651M105	14	4,032	SH	SOLE	1	4,032	
ATHEROGENICS INC	EQUITY	047439104	421	18,401	SH	SOLE	1	18,401	
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	153	21,217	SH	SOLE	1	21,217	
ATMEL CORP.	EQUITY	049513104	4597	707,225	SH	SOLE	1	707,225	
ATMI INC	EQUITY	00207R101	411	15600	SH	DEFINED	2		15600
ATMI, INC.	EQUITY	00207R101	363	13,783	SH	SOLE	1	13,783	
ATMOS ENERGY CORP.	EQUITY	049560105	3707	144,981	SH	SOLE	1	144,981	
ATRIX LABS INC	EQUITY	04962L101	273	10,703	SH	SOLE	1	10,703	
ATWOOD OCEANICS, INC.	EQUITY	050095108	144	4,035	SH	SOLE	1	4,035	
AUDIO CODES LTD	EQUITY	M15342104	825	71100	SH	DEFINED	2		71100
AUDIOVOX CPR.	EQUITY	050757103	173	8,638	SH	SOLE	1	8,638	
AUTOBYTEL.COM INC	EQUITY	05275N106	223	16,883	SH	SOLE	1	16,883	
AUTODESK INCORPORATED	EQUITY	052769106	4	120	SH	DEFINED	2		120
AUTODESK, INC.	EQUITY	052769106	1585	50,297	SH	SOLE	1	50,297	
AUTOLIV, INC.	EQUITY	052800109	78	1,914	SH	SOLE	1	1,914	
AUTOMATIC DATA PROCESSING	EQUITY	053015103	12133	288886	SH	DEFINED	2		288886
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10768	256,390	SH	SOLE	1	256,390	
AUTONATION INC	EQUITY	05329W102	2068	121,296	SH	SOLE	1	121,296	
AUTONATION INC DEL	EQUITY	05329W102	5	290	SH	DEFINED	2		290
AUTOZONE INC	EQUITY	053332102	8	90	SH	DEFINED	2		90
AUTOZONE, INC.	EQUITY	053332102	3326	38,688	SH	SOLE	1	38,688	
AVALONBAY COMM	EQUITY	053484101	850	15860	SH	SOLE	3	15860	
AVALONBAY COMMUNITIE	EQUITY	053484101	912	17,012	SH	SOLE	1	17,012	
AVANEX CORP	EQUITY	05348W109	127	29,355	SH	SOLE	1	29,355	
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	86	32,917	SH	SOLE	1	32,917	
AVATAR HOLDINGS, INC.	EQUITY	053494100	111	2,959	SH	SOLE	1	2,959	
AVAYA INC	EQUITY	053499109	3428	215838	SH	DEFINED	2		215838
AVAYA INC.	EQUITY	053499109	3010	189,544	SH	SOLE	1	189,544	
AVERY DENNISON CORP	EQUITY	053611109	12657	203451	SH	DEFINED	2		203451
AVERY DENNISON CORP.	EQUITY	053611109	3099	49,812	SH	SOLE	1	49,812	
AVI BIOPHARMA INC	EQUITY	002346104	32	10,659	SH	SOLE	1	10,659	
AVIALL, INC.	EQUITY	05366B102	244	16,052	SH	SOLE	1	16,052	
AVID TECHNOLOGY, INC.	EQUITY	05367P100	700	15,169	SH	SOLE	1	15,169	
AVISTA CORP	EQUITY	05379B107	461	24,362	SH	SOLE	1	24,362	
AVNET, INC.	EQUITY	053807103	4414	180,222	SH	SOLE	1	180,222	
AVOCENT CORP	EQUITY	053893103	2233	60700	SH	DEFINED	2		60700
AVOCENT CORP COM	EQUITY	053893103	19059	518042	SH	SOLE	3	491842	26200
AVOCENT CORPORATION	EQUITY	053893103	2639	71,646	SH	SOLE	1	71,646	
AVON PRODS INC	EQUITY	054303102	18	240	SH	DEFINED	2		240
AVON PRODUCTS, INC.	EQUITY	054303102	7648	100,810	SH	SOLE	1	100,810	
AVX CORP	EQUITY	002444107	17	1,028	SH	SOLE	1	1,028	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	561	50,476	SH	SOLE	1	50,476	
AZTAR CORP.	EQUITY	054802103	356	14,520	SH	SOLE	1	14,520	
BAKER HUGHES INC	EQUITY	057224107	13	360	SH	DEFINED	2		360

BAKER HUGHES, INC.	EQUITY	057224107	5676	155,585	SH	SOLE	1	155,585	
BALDOR ELECTRIC CO.	EQUITY	057741100	343	14,940	SH	SOLE	1	14,940	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	112	3,863	SH	SOLE	1	3,863	
BALL CORP	EQUITY	058498106	4	60	SH	DEFINED	2		60
BALL CORP.	EQUITY	058498106	1724	25,432	SH	SOLE	1	25,432	
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	94	16,024	SH	SOLE	1	16,024	
BANCFIRST CORP.	EQUITY	05945F103	102	1,836	SH	SOLE	1	1,836	
BANCORPSOUTH, INC.	EQUITY	059692103	29	1,341	SH	SOLE	1	1,341	
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	67	3,814	SH	SOLE	1	3,814	
BANDAG, INC.	EQUITY	059815100	1718	34,528	SH	SOLE	1	34,528	
BANK AMER CORP	EQUITY	060505104	15528	191745	SH	DEFINED	2		191745
Bank America Corp	EQUITY	060505104	2025	25000	SH	DEFINED	4	25000	
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	364	21,436	SH	SOLE	1	21,436	
BANK MUTUAL CORP	EQUITY	063750103	214	19,120	SH	SOLE	1	19,120	
BANK NEW YORK INC	EQUITY	064057102	26	810	SH	DEFINED	2		810
BANK OF AMERICA CORP	EQUITY	060505104	57470	598,671	SH	SOLE	1	563,706	
BANK OF GRANITE CORP.	EQUITY	062401104	142	6,854	SH	SOLE	1	6,854	
BANK OF HAWAII CORP	EQUITY	062540109	3809	82,222	SH	SOLE	1	82,222	
BANK OF MONTREAL	EQUITY	063671101	5298	127,900	SH	OTHER	1	0	127,900
BANK OF NEW YORK CO., INC.	EQUITY	064057102	10461	332,100	SH	SOLE	1	332,100	
BANK OF NOVA SCOTIA	EQUITY	064149107	8841	163,500	SH	OTHER	1	0	163,500
BANK OF THE OZARKS INC	EQUITY	063904106	136	4,949	SH	SOLE	1	4,949	
BANK ONE CORP	EQUITY	06423A103	64	1170	SH	DEFINED	2		1170
BANK UNITED CORP-CPR WI	EQUITY	065416117	56	506,802	SH	SOLE	1	506,802	
BANKNORTH GROUP INC.	EQUITY	06646R107	9925	197,383	SH	SOLE	1	197,383	
BANKONE CORP.	EQUITY	06423A103	27179	498,520	SH	SOLE	1	498,520	
BANKRATE INC	EQUITY	06646V108	61	3,049	SH	SOLE	1	3,049	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	435	14,653	SH	SOLE	1	14,653	
BANNER CORPORATION	EQUITY	06652V109	149	5,081	SH	SOLE	1	5,081	
BANTA CORP.	EQUITY	066821109	2311	49,918	SH	SOLE	1	49,918	
BARD C R INC	EQUITY	067383109	6	60	SH	DEFINED	2		60
BARNES & NOBLE, INC.	EQUITY	067774109	3319	101,812	SH	SOLE	1	101,812	
BARNES GROUP, INC.	EQUITY	067806109	175	6,258	SH	SOLE	1	6,258	
BARR LABS INC COM	EQUITY	068306109	8797	191650	SH	SOLE	3	176200	15450
BARR PHARMACEUTICALS INC	EQUITY	068306109	6945	151,303	SH	SOLE	1	151,303	
BARRA, INC.	EQUITY	068313105	266	7,597	SH	SOLE	1	7,597	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	105	5,278	SH	SOLE	1	5,278	
BAUSCH & LOMB, INC.	EQUITY	071707103	1411	23,525	SH	SOLE	1	23,525	
BAUSCH + LOMB INC	EQUITY	071707103	4	60	SH	DEFINED	2		60
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	8076	261,460	SH	SOLE	1	261,460	
BAXTER INTL INC	EQUITY	071813109	20	640	SH	DEFINED	2		640
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	72	32,483	SH	SOLE	1	32,483	
BB+T CORP	EQUITY	054937107	20	580	SH	DEFINED	2		580
BBT CORP.	EQUITY	054937107	8281	234,590	SH	SOLE	1	234,590	
BBVA BANCO FRANCES SA - ADR	EQUITY	07329M100	265	29,100	SH	SOLE	1	29,100	
BCE INC COM	EQUITY	05534B109	1732	82,205	SH	OTHER	1	0	82,205
BEA SYS INC	EQUITY	073325102	3966	310800	SH	DEFINED	2		310800
BEA SYSTEMS, INC.	EQUITY	073325102	473	37,224	SH	SOLE	1	37,224	
BEAR STEARNS COS	EQUITY	073902108	4061	46,314	SH	SOLE	1	46,314	
BEAR STEARNS COS INC	EQUITY	073902108	9	100	SH	DEFINED	2		100
BEARINGPOINT INC	EQUITY	074002106	32	2,941	SH	SOLE	1	2,941	
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	39	2,221	SH	SOLE	1	2,221	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	710	6,703	SH	SOLE	1	6,703	
BEBE STORES, INC.	EQUITY	075571109	80	2,396	SH	SOLE	1	2,396	
BECKMAN COULTER, INC.	EQUITY	075811109	5065	92,875	SH	SOLE	1	92,875	
BECTON DICKINSON + CO	EQUITY	075887109	26495	546522	SH	DEFINED	2		546522
BECTON, DICKINSON AND CO.	EQUITY	075887109	8568	176,730	SH	SOLE	1	176,730	
BED BATH & BEYOND, INC.	EQUITY	075896100	8715	207,990	SH	SOLE	1	207,990	
BED BATH + BEYOND INC	EQUITY	075896100	13	310	SH	DEFINED	2		310

BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	319	10,456	SH	SOLE	1	10,456	
BEI TECHNOLOGIES INC	EQUITY	05538P104	125	5,604	SH	SOLE	1	5,604	
BEL FUSE INC. CLASS B	EQUITY	077347300	166	5,054	SH	SOLE	1	5,054	
BELDEN, INC.	EQUITY	077459105	217	11,427	SH	SOLE	1	11,427	
BELL MICROPRODUCTS INC COM	EQUITY	078137106	2274	315800	SH	Sole	3	315800	
Bellsouth Corp	EQUITY	079860102	1108	40000	SH	DEFINED	4	40000	
BELLSOUTH CORP	EQUITY	079860102	53	1920	SH	DEFINED	2		1920
BELLSOUTH CORP.	EQUITY	079860102	23932	864,280	SH	SOLE	1	864,280	
BELO CORP.	EQUITY	080555105	4814	173,406	SH	SOLE	1	173,406	
BEMA GOLD CORP.	EQUITY	08135F107	2651	720,000	SH	OTHER	1	0	720,000
BEMIS CO., INC.	EQUITY	081437105	1229	47,276	SH	SOLE	1	47,276	
BEMIS INC	EQUITY	081437105	11951	459650	SH	DEFINED	2		459650
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	654	20,762	SH	SOLE	1	20,762	
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	1180	37500	SH	Sole	3	35600	1900
BENTLEY PHARMACEUTICAL	EQUITY	082657107	86	7,130	SH	SOLE	1	7,130	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	32454	10432	SH	DEFINED	2		10432
BERKSHIRE HILLS BANCOR	EQUITY	084680107	96	2,739	SH	SOLE	1	2,739	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	220	8,074	SH	SOLE	1	8,074	
BEST BUY CO INC	EQUITY	086516101	18	340	SH	DEFINED	2		340
BEST BUY CO., INC.	EQUITY	086516101	45290	875,673	SH	SOLE	1	875,673	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	300	46,873	SH	SOLE	1	46,873	
BHA GROUP HOLDINGS INC	EQUITY	055446108	60	1,994	SH	SOLE	1	1,994	
BHP Billiton Ltd-Spon ADR 100	EQUITY	088606108	89	4,750	SH	SOLE	1	4,750	
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	164	6,513	SH	SOLE	1	6,513	
BIG LOTS INC	EQUITY	089302103	2	130	SH	DEFINED	2		130
BIG LOTS INC.	EQUITY	089302103	765	52,725	SH	SOLE	1	52,725	
BIOGEN IDEC INC	EQUITY	09062X103	9825	176,712	SH	SOLE	1	176,712	
BIOGEN IDEC INC	EQUITY	09062X103	7636	137340	SH	DEFINED	2		137340
BIOLASE TECHNOLOGY INC	EQUITY	090911108	168	9,615	SH	SOLE	1	9,615	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	752	100000	SH	DEFINED	2		100000
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	246	32,714	SH	SOLE	1	32,714	
BIOMET INC	EQUITY	090613100	10	260	SH	DEFINED	2		260
BIOMET, INC.	EQUITY	090613100	5437	141,738	SH	SOLE	1	141,738	
BIOPURE CORP.	EQUITY	09065H105	27	17,000	SH	SOLE	1	17,000	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	21	367	SH	SOLE	1	367	
BIOSITE INC.	EQUITY	090945106	170	5,325	SH	SOLE	1	5,325	
BIOVERIS CORP	EQUITY	090676107	207	17,431	SH	SOLE	1	17,431	
BISYS GROUP, INC.	EQUITY	055472104	3031	180,834	SH	SOLE	1	180,834	
BJ SERVICES CO.	EQUITY	055482103	3094	71,505	SH	SOLE	1	71,505	
BJ SVCS CO	EQUITY	055482103	5689	131470	SH	DEFINED	2		131470
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3537	138,983	SH	SOLE	1	138,983	
Black & Decker Corp	EQUITY	091797100	1139	20000	SH	DEFINED	4	20000	
BLACK & DECKER CORP.	EQUITY	091797100	4617	81,092	SH	SOLE	1	81,092	
BLACK + DECKER CORPORATION	EQUITY	091797100	5	90	SH	DEFINED	2		90
BLACK BOX CORP.	EQUITY	091826107	433	8,099	SH	SOLE	1	8,099	
BLACK HILLS CORP.	EQUITY	092113109	2040	64,024	SH	SOLE	1	64,024	
BLACKROCK INC	EQUITY	09247X101	24	396	SH	SOLE	1	396	
BLAIR CORP	EQUITY	092828102	90	3,381	SH	SOLE	1	3,381	
BLOCK FINANCIAL CORP	EQUITY	093671105	4097	80,283	SH	SOLE	1	80,283	
BLOCK H + R INC	EQUITY	093671105	10	190	SH	DEFINED	2		190
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	617	SH	SOLE	1	617	
BLOUNT INTERNATIONAL INC	EQUITY	095180105	21	2,096	SH	SOLE	1	2,096	
Blue Rhino Corp	EQUITY	095811105	95	5,595	SH	SOLE	1	5,595	
BLYTH INC.	EQUITY	09643P108	2225	68,113	SH	SOLE	1	68,113	
BMC SOFTWARE INC	EQUITY	055921100	4	230	SH	DEFINED	2		230
BMC SOFTWARE, INC.	EQUITY	055921100	1982	101,379	SH	SOLE	1	101,379	
BOB EVANS FARMS, INC.	EQUITY	096761101	2249	69,574	SH	SOLE	1	69,574	
BOCA RESORTS INC -CL A	EQUITY	09688T106	225	12,877	SH	SOLE	1	12,877	
Boeing Co	EQUITY	097023105	2054	50000	SH	DEFINED	4	50000	

BOEING CO	EQUITY	097023105	7669	186730	SH	DEFINED	2		186730
BOEING CO.	EQUITY	097023105	14875	362,180	SH	SOLE	1	362,180	
BOISE CASCADE CORP	EQUITY	097383103	3	100	SH	DEFINED	2		100
BOISE CASCADE CORP.	EQUITY	097383103	1659	47,876	SH	SOLE	1	47,876	
BOK FINANCIAL CORP.	EQUITY	05561Q201	14	337	SH	SOLE	1	337	
BOMBAY CO INC	EQUITY	097924104	135	17,163	SH	SOLE	1	17,163	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	97	4,781	SH	SOLE	1	4,781	
BOOKHAM TECHNOLOGY - SPON ADR	EQUITY	09856Q108	71	32,513	SH	SOLE	1	32,513	
BORDERS GROUP, INC.	EQUITY	099709107	2789	117,460	SH	SOLE	1	117,460	
BORG WARNER INC	EQUITY	099724106	3491	41,158	SH	SOLE	1	41,158	
BORLAND SOFTWARE CORP.	EQUITY	099849101	329	36,429	SH	SOLE	1	36,429	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	65	3,531	SH	SOLE	1	3,531	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	97	8,157	SH	SOLE	1	8,157	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	307	10,979	SH	SOLE	1	10,979	
BOSTON PROPERTIES INC	EQUITY	101121101	1320	24,306	SH	SOLE	1	24,306	
BOSTON PROPERTIES INC COM	EQUITY	101121101	1254	23090	SH	SOLE	3	23090	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	5236	123560	SH	DEFINED	2		123560
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	16735	394,890	SH	SOLE	1	394,890	
BOWATER, INC.	EQUITY	102183100	3628	83,145	SH	SOLE	1	83,145	
BOWNE & CO., INC.	EQUITY	103043105	296	17,320	SH	SOLE	1	17,320	
BOYD GAMING CORP.	EQUITY	103304101	2597	113,454	SH	SOLE	1	113,454	
BOYDS COLLECTION, LTD.	EQUITY	103354106	24	9,655	SH	SOLE	1	9,655	
BOYKIN LODGING CO.	EQUITY	103430104	118	12,744	SH	SOLE	1	12,744	
BP AMOCO	EQUITY	055622104	125	2440	SH	DEFINED	2		2440
BRADLEY PHARMACEUTICAL	EQUITY	104576103	145	5,749	SH	SOLE	1	5,749	
BRADLEY PHARMACEUTICAL COM	EQUITY	104576103	4331	172000	SH	SOLE	3	172000	
BRADY CORP.	EQUITY	104674106	340	8,934	SH	SOLE	1	8,934	
BRANDYWINE REALTY TRUST	EQUITY	105368203	735	24,050	SH	SOLE	1	24,050	
BRANDYWINE RLTY TR SH BEN INT	EQUITY	105368203	301	9840	SH	SOLE	3	9840	
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	227	10,800	SH	SOLE	1	10,800	
BRE PROPERTIES INC CL A	EQUITY	05564E106	382	11140	SH	SOLE	3	11140	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	412	12,004	SH	SOLE	1	12,004	
BRIGGS & STRATTON CORP.	EQUITY	109043109	748	11,079	SH	SOLE	1	11,079	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	16645	352950	SH	SOLE	3	345050	7900
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	285	6,052	SH	SOLE	1	6,052	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	5467	144,137	SH	SOLE	1	144,137	
BRINK'S CO/THE	EQUITY	109696104	2982	108,139	SH	SOLE	1	108,139	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	9699	400288	SH	DEFINED	2		400288
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	30262	1,248,940	SH	SOLE	1	1,248,940	
BROADCOM CORP	EQUITY	111320107	10803	275810	SH	DEFINED	2		275810
BROADCOM CORP.	EQUITY	111320107	5917	151,685	SH	SOLE	1	151,685	
BROADVISION INC	EQUITY	111412607	80	13,094	SH	SOLE	1	13,094	
BROADVISION INC COM	EQUITY	111412607	6086	992798	SH	SOLE	3	905400	87398
BROCADE COMMUNICATION	EQUITY	111621108	32	4,863	SH	SOLE	1	4,863	
BROOKFIELD HOMES CORP	EQUITY	112723101	282	8,033	SH	SOLE	1	8,033	
BROOKFIELD PROPERTIES COR	EQUITY	112900105	697	22,500	SH	OTHER	1	0	22,500
BROOKLINE BANCORP INC	EQUITY	11373M107	472	29,591	SH	SOLE	1	29,591	
BROOKS AUTOMATION INC	EQUITY	114340102	464	22,050	SH	SOLE	1	22,050	
BROOKSTONE INC	EQUITY	114537103	168	6,139	SH	SOLE	1	6,139	
BROWN & BROWN INC	EQUITY	115236101	3990	102,952	SH	SOLE	1	102,952	
BROWN FORMAN CORP	EQUITY	115637209	7145	149911	SH	DEFINED	2		149911
BROWN SHOE COMANY, INC.	EQUITY	115736100	329	9,025	SH	SOLE	1	9,025	
BROWN, TOM INC.	EQUITY	115660201	704	18,715	SH	SOLE	1	18,715	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2541	53,322	SH	SOLE	1	53,322	
BRT REALTY TRUST	EQUITY	055645303	42	1,777	SH	SOLE	1	1,777	
BRUKER BIOSCIENCES CORP	EQUITY	116794108	52	10,357	SH	SOLE	1	10,357	
Brunswick Corp	EQUITY	117043109	241	5900	SH	DEFINED	4	5900	
BRUNSWICK CORP	EQUITY	117043109	4	100	SH	DEFINED	2		100
BRUNSWICK CORP.	EQUITY	117043109	1701	41,653	SH	SOLE	1	41,653	

BRUSH ENGINEERED MATERIALS	EQUITY	117421107	141	6,947	SH	SOLE	1	6,947	
BRYN MAWR BK CORP	EQUITY	117665109	85	3,731	SH	SOLE	1	3,731	
BSB BANCORP, INC.	EQUITY	055652101	161	4,179	SH	SOLE	1	4,179	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	141	13,625	SH	SOLE	1	13,625	
BUCKLE, INC.	EQUITY	118440106	111	3,826	SH	SOLE	1	3,826	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	112	6,417	SH	SOLE	1	6,417	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	185	9,320	SH	SOLE	1	9,320	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5031	159,720	SH	SOLE	1	159,720	
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	13	400	SH	DEFINED	2		400
BURLINGTON RES INC	EQUITY	122014103	35068	286910	SH	DEFINED	2		286910
BURLINGTON RESOURCES, INC.	EQUITY	122014103	5404	84,930	SH	SOLE	1	84,930	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	177	10,597	SH	SOLE	1	10,597	
C & F FINANCIAL CORP	EQUITY	12466Q104	70	1,710	SH	SOLE	1	1,710	
C COR NET CORP COM	EQUITY	125010108	25012	1784036	SH	SOLE	3	1686600	97436
C D W CORP COM	EQUITY	12512N105	19039	281600	SH	SOLE	3	267000	14600
C H ROBINSON WORLDWIDE	EQUITY	12541W100	1780	42900	SH	DEFINED	2		42900
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	5535	133,372	SH	SOLE	1	133,372	
C. R. BARD, INC.	EQUITY	067383109	2288	23,437	SH	SOLE	1	23,437	
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	194	20,504	SH	SOLE	1	20,504	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	38	1,674	SH	SOLE	1	1,674	
CABOT CORP.	EQUITY	127055101	3040	92,686	SH	SOLE	1	92,686	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1944	46,146	SH	SOLE	1	46,146	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	391	12,803	SH	SOLE	1	12,803	
CACI INTERNATIONAL	EQUITY	127190304	628	14,613	SH	SOLE	1	14,613	
CACI INTL INC	EQUITY	127190304	5298	123200	SH	DEFINED	2		123200
CACI INTL INC CL A	EQUITY	127190304	12635	293830	SH	SOLE	3	276812	17018
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	5825	395,150	SH	SOLE	1	395,150	
CAESARS ENTERTAINMENT INC	EQUITY	127687101	5927	454,501	SH	SOLE	1	454,501	
CAESARS ENMT INC COM	EQUITY	127687101	14184	1087700	SH	SOLE	3	1029700	58000
CAKTRONICS INC	EQUITY	234264109	163	7,218	SH	SOLE	1	7,218	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	457	17,718	SH	SOLE	1	17,718	
CALGON CARBON CORP.	EQUITY	129603106	134	17,395	SH	SOLE	1	17,395	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	169	8,470	SH	SOLE	1	8,470	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	227	8,014	SH	SOLE	1	8,014	
CALLAWAY GOLF CO.	EQUITY	131193104	2763	145,599	SH	SOLE	1	145,599	
CALPINE CORP	EQUITY	131347106	2	430	SH	DEFINED	2		430
CALPINE CORP.	EQUITY	131347106	861	184,319	SH	SOLE	1	184,319	
CAMBREX CORP.	EQUITY	132011107	265	9,857	SH	SOLE	1	9,857	
CAMCO FINANCIAL CORP	EQUITY	132618109	63	3,842	SH	SOLE	1	3,842	
CAMDEN NATL CORP	EQUITY	133034108	131	4,088	SH	SOLE	1	4,088	
CAMDEN PROPERTY TRUST	EQUITY	133131102	424	9,429	SH	SOLE	1	9,429	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	397	8830	SH	SOLE	3	8830	
CAMECO CORP	EQUITY	13321L108	1445	29,000	SH	OTHER	1	0	29,000
CAMPBELL SOUP CO	EQUITY	134429109	770	28240	SH	DEFINED	2		28240
CAMPBELL SOUP CO.	EQUITY	134429109	4870	178,590	SH	SOLE	1	178,590	
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	4905	93,900	SH	OTHER	1	0	93,900
CANADIAN NATURAL RESOURCES	EQUITY	136385101	2682	48,300	SH	OTHER	1	0	48,300
CANDELA CORP	EQUITY	136907102	114	8,294	SH	SOLE	1	8,294	
CANTEL MEDICAL CORP	EQUITY	138098108	62	3,458	SH	SOLE	1	3,458	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	742	21,021	SH	SOLE	1	21,021	
CAPITAL AUTOMOTV REIT COM SH B	EQUITY	139733109	271	7680	SH	SOLE	3	7680	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	185	4,482	SH	SOLE	1	4,482	
CAPITAL CORP OF THE WEST	EQUITY	140065103	99	2,528	SH	SOLE	1	2,528	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	11450	151,790	SH	SOLE	1	151,790	
CAPITAL ONE FINL CORP	EQUITY	14040H105	21372	283340	SH	DEFINED	2		283340
CAPITAL SOURCE INC.	EQUITY	14055X102	7811	347918	SH	SOLE	3	313300	34618
CAPITOL BANCORP LTD	EQUITY	14056D105	134	4,940	SH	SOLE	1	4,940	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	12	332	SH	SOLE	1	332	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	93	5,063	SH	SOLE	1	5,063	

CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	156	13,376	SH	SOLE	1	13,376		
CARBO CERAMICS INC	EQUITY	140781105	330	5,242	SH	SOLE	1	5,242		
CARDIAC SCIENCE INC.	EQUITY	141410209	114	26,261	SH	SOLE	1	26,261		
CARDINAL HEALTH INC	EQUITY	14149Y108	15646	227,085	SH	SOLE	1	227,085		
CARDINAL HEALTH INC	EQUITY	14149Y108	31	450	SH	DEFINED	2		450	
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	107	16,949	SH	SOLE	1	16,949		
CAREER EDUCATION CORP	EQUITY	141665109	37803	668,480	SH	SOLE	1	668,480		
CAREMARK RX INC	EQUITY	141705103	6666	200,477	SH	SOLE	1	200,477		
CAREMARK RX INC	EQUITY	141705103	21053	633170	SH	DEFINED	2		633170	
CAREMARK RX INC COM	EQUITY	141705103	3837	115400	SH	SOLE	3	108400		7000
CARLISLE COS INC.	EQUITY	142339100	2624	46,327	SH	SOLE	1	46,327		
CARMAX INC	EQUITY	143130102	4554	155,971	SH	SOLE	1	155,971		
CARMIKE CINEMAS INC	EQUITY	143436400	28	763	SH	SOLE	1	763		
CARNIVAL CORP	EQUITY	143658300	12143	270,380	SH	SOLE	1	270,380		
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	330	10,046	SH	SOLE	1	10,046		
CARRAMERICA REALTY C	EQUITY	144418100	428	12,619	SH	SOLE	1	12,619		
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	397	11710	SH	SOLE	3	11710		
CASCADE BANCORP	EQUITY	147154108	149	6,422	SH	SOLE	1	6,422		
CASCADE CORP	EQUITY	147195101	106	5,229	SH	SOLE	1	5,229		
CASCADE NAT GAS CORP COM	EQUITY	147339105	124	5,679	SH	SOLE	1	5,679		
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	94	6,475	SH	SOLE	1	6,475		
CASEYS GENERAL STORES, INC.	EQUITY	147528103	355	22,348	SH	SOLE	1	22,348		
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	329	14,289	SH	SOLE	1	14,289		
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	159	15,416	SH	SOLE	1	15,416		
CATALINA MARKETING CORP.	EQUITY	148867104	1917	98,855	SH	SOLE	1	98,855		
CATAPULT COMM CORP	EQUITY	149016107	51	2,857	SH	SOLE	1	2,857		
CATELLUS DEVELOPMENT	EQUITY	149113102	578	22,213	SH	SOLE	1	22,213		
CATELLUS DEVELOPMENT CORP	EQUITY	149113102	533	20480	SH	SOLE	3	20480		
CATERPILLAR INC	EQUITY	149123101	8157	103160	SH	DEFINED	2		103160	
CATERPILLAR, INC.	EQUITY	149123101	11783	149,020	SH	SOLE	1	149,020		
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	670	10,176	SH	SOLE	1	10,176		
CATO CORP. CLASS A	EQUITY	149205106	136	6,782	SH	SOLE	1	6,782		
CAVALIER HOMES INC COM	EQUITY	149507105	3121	594500	SH	SOLE	3	594500		
CAVALRY BANCORP INC	EQUITY	149547101	44	2,614	SH	SOLE	1	2,614		
CB BANCSHARES INC HAWA	EQUITY	124785106	157	2,242	SH	SOLE	1	2,242		
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	413	6740	SH	SOLE	3	6740		
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	437	7,123	SH	SOLE	1	7,123		
CBRL GROUP, INC.	EQUITY	12489V106	2953	74,499	SH	SOLE	1	74,499		
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	1758	47,707	SH	SOLE	1	47,707		
CCC INFORMATION SERVICES	EQUITY	12487Q109	114	6,318	SH	SOLE	1	6,318		
C-COR ELECTRONICS, INC.	EQUITY	125010108	225	16,076	SH	SOLE	1	16,076		
CDI CORP.	EQUITY	125071100	201	6,221	SH	SOLE	1	6,221		
CDW CORP	EQUITY	12512N105	8885	131,416	SH	SOLE	1	131,416		
CEC ENTERTAINMENT, INC.	EQUITY	125137109	622	17,914	SH	SOLE	1	17,914		
CELERA GENOMICS GROU	EQUITY	038020202	532	36,650	SH	SOLE	1	36,650		
CELGENE CORP	EQUITY	151020104	87	1,821	SH	SOLE	1	1,821		
CELGENE CORP	EQUITY	151020104	2383	50000	SH	DEFINED	2		50000	
CELL GENESYS, INC.	EQUITY	150921104	214	17,733	SH	SOLE	1	17,733		
CELL THERAPEUTICS, INC.	EQUITY	150934107	135	15,914	SH	SOLE	1	15,914		
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	875	29,335	SH	SOLE	1	29,335		
CEMIG CIA ENER MG SPON ADR	EQUITY	204409601	1378	78,815	SH	SOLE	1	78,815		
CENDANT CORP	EQUITY	151313103	26	1060	SH	DEFINED	2		1060	
CENDANT CORP.	EQUITY	151313103	10551	432,590	SH	SOLE	1	432,590		
CENTENE CORP DEL	EQUITY	15135B101	273	8,920	SH	SOLE	1	8,920		
CENTENE CORP DEL	EQUITY	15135B101	6445	210700	SH	DEFINED	2		210700	
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	40	5,890	SH	SOLE	1	5,890		
CENTER BANCORP INC	EQUITY	151408101	61	3,838	SH	SOLE	1	3,838		
CENTER FINANCIAL CORP	EQUITY	15146E102	75	4,714	SH	SOLE	1	4,714		
CENTERPOINT ENERGY INC	EQUITY	15189T107	1742	152,441	SH	SOLE	1	152,441		

CENTERPOINT ENERGY INC	EQUITY	15189T107	4	330	SH	DEFINED	2		330
CENTERPOINT PPTYS TRUST	EQUITY	151895109	422	5120	SH	SOLE	3	5120	
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	455	5,521	SH	SOLE	1	5,521	
CENTEX CORP	EQUITY	152312104	8	140	SH	DEFINED	2		140
CENTEX CORP.	EQUITY	152312104	2999	55,470	SH	SOLE	1	55,470	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	72	15,934	SH	SOLE	1	15,934	
CENTRAL COAST BANCORP	EQUITY	153145107	84	4,581	SH	SOLE	1	4,581	
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	115	3,549	SH	SOLE	1	3,549	
CENTRAL GARDEN & PET C	EQUITY	153527106	290	8,061	SH	SOLE	1	8,061	
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	218	7,324	SH	SOLE	1	7,324	
CENTRAL PARKING CORP.	EQUITY	154785109	188	9,376	SH	SOLE	1	9,376	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	136	6,035	SH	SOLE	1	6,035	
CENTURY ALUMINUM CO.	EQUITY	156431108	178	6,291	SH	SOLE	1	6,291	
CENTURY BANCORP INC	EQUITY	156432106	54	1,639	SH	SOLE	1	1,639	
CENTURY BUSINESS SERVICES	EQUITY	156490104	183	37,175	SH	SOLE	1	37,175	
CENTURYTEL INC	EQUITY	156700106	4	160	SH	DEFINED	2		160
CENTURYTEL, INC.	EQUITY	156700106	1772	64,448	SH	SOLE	1	64,448	
CEPHALON INC	EQUITY	156708109	5022	87,603	SH	SOLE	1	87,603	
CEPHALON INC	EQUITY	156708109	8717	152100	SH	DEFINED	2		152100
CEPHEID	EQUITY	15670R107	149	15,951	SH	SOLE	1	15,951	
CERADYNE INC	EQUITY	156710105	153	4,229	SH	SOLE	1	4,229	
CERIDIAN CORP	EQUITY	156779100	4418	224,174	SH	SOLE	1	224,174	
CERNER CORP	EQUITY	156782104	651	14,444	SH	SOLE	1	14,444	
CERTEGY INC	EQUITY	156880106	3384	96,642	SH	SOLE	1	96,642	
CERUS CORP.	EQUITY	157085101	25	7,440	SH	SOLE	1	7,440	
CEVA INC	EQUITY	157210105	73	7,751	SH	SOLE	1	7,751	
CFS BANCORP, INC.	EQUITY	12525D102	72	4,905	SH	SOLE	1	4,905	
CH ENERGY GROUP INC.	EQUITY	12541M102	359	7,313	SH	SOLE	1	7,313	
CHAMPION ENTERPRISES COM	EQUITY	158496109	8072	761520	SH	SOLE	3	719900	41620
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	283	26,706	SH	SOLE	1	26,706	
CHARLES RIVER ASSOCIAT	EQUITY	159852102	134	4,082	SH	SOLE	1	4,082	
CHARLES RIVER LABORATORIES	EQUITY	159864107	2946	68,753	SH	SOLE	1	68,753	
CHARLES SCHWAB CORP.	EQUITY	808513105	6937	597,470	SH	SOLE	1	597,470	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	106	5,787	SH	SOLE	1	5,787	
CHARMING SHOPPES, INC.	EQUITY	161133103	403	51,770	SH	SOLE	1	51,770	
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	625	132,341	SH	SOLE	1	132,341	
CHARTER FINL CORP WEST	EQUITY	16122M100	80	2,023	SH	SOLE	1	2,023	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	3655	147,511	SH	SOLE	1	147,511	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3528	99,780	SH	SOLE	1	99,780	
CHARTER ONE FINL INC	EQUITY	160903100	8	240	SH	DEFINED	2		240
CHATTEM INC	EQUITY	162456107	186	7,238	SH	SOLE	1	7,238	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	427	18,780	SH	SOLE	1	18,780	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	3532	119,898	SH	SOLE	1	119,898	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	328	17,374	SH	SOLE	1	17,374	
CHEESECAKE FACTORY	EQUITY	163072101	3581	77,689	SH	SOLE	1	77,689	
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	610	9690	SH	SOLE	3	9690	
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	653	10,375	SH	SOLE	1	10,375	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	431	12,046	SH	SOLE	1	12,046	
CHEROKEE INC DEL NEW	EQUITY	16444H102	74	3,148	SH	SOLE	1	3,148	
CHESAPEAKE CORP.	EQUITY	165159104	174	7,298	SH	SOLE	1	7,298	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	59	4,373	SH	SOLE	1	4,373	
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	73	2,846	SH	SOLE	1	2,846	
CHEVRONTEXACO CORP	EQUITY	166764100	40987	466,930	SH	SOLE	1	466,930	
CHEVRONTEXACO CORP	EQUITY	166764100	108	1228	SH	DEFINED	2		1228
CHICAGO BRIDGE & IRON N Y REGI	EQUITY	167250109	9694	348326	SH	SOLE	3	324000	24326
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	10	106	SH	SOLE	1	106	
CHICAGO PIZZA & BREWER	EQUITY	167889104	72	5,495	SH	SOLE	1	5,495	
CHICOS FAS INC	EQUITY	168615102	5624	121200	SH	DEFINED	2		121200
CHICOS'S FAS INC.	EQUITY	168615102	6078	130,998	SH	SOLE	1	130,998	

CHILDREN'S PLACE, INC.	EQUITY	168905107	198	6,395	SH	SOLE	1	6,395	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2495	169,870	SH	SOLE	1	169,870	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1704	44,490	SH	SOLE	1	44,490	
CHIPPAC INC	EQUITY	169657103	590	74,637	SH	SOLE	1	74,637	
CHIQUITA BRANDS INTL	EQUITY	170032809	366	17,541	SH	SOLE	1	17,541	
CHIRON CORP	EQUITY	170040109	8	190	SH	DEFINED	2		190
CHIRON CORP.	EQUITY	170040109	4571	103,866	SH	SOLE	1	103,866	
CHITTENDEN CORP.	EQUITY	170228100	568	17,204	SH	SOLE	1	17,204	
CHOICE HOTELS INTL INC.	EQUITY	169905106	448	10,015	SH	SOLE	1	10,015	
CHOICEPOINT INC.	EQUITY	170388102	5000	131,465	SH	SOLE	1	131,465	
CHOLESTECH CORP	EQUITY	170393102	61	6,947	SH	SOLE	1	6,947	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	379	17,952	SH	SOLE	1	17,952	
CHRONIMED INC	EQUITY	171164106	50	6,385	SH	SOLE	1	6,385	
CHUBB CORP	EQUITY	171232101	13	190	SH	DEFINED	2		190
Chubb Corp Com Stk USD1	EQUITY	171232101	1631	23,450	SH	SOLE	1	23,450	
CHUBB CORP.	EQUITY	171232101	39435	567,090	SH	SOLE	1	567,090	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	2664	61,505	SH	SOLE	1	61,505	
CHURCHILL DOWNS, INC.	EQUITY	171484108	118	3,046	SH	SOLE	1	3,046	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	784	40,000	SH	SOLE	1	40,000	
CIBER, INC.	EQUITY	17163B102	287	26,069	SH	SOLE	1	26,069	
CIENA CORP	EQUITY	171779101	2	500	SH	DEFINED	2		500
CIENA CORP.	EQUITY	171779101	1058	212,945	SH	SOLE	1	212,945	
CIGNA CORP	EQUITY	125509109	8	140	SH	DEFINED	2		140
CIGNA CORP.	EQUITY	125509109	3836	64,989	SH	SOLE	1	64,989	
CIMA LABS	EQUITY	171796105	230	7,314	SH	SOLE	1	7,314	
CIMAREX ENERGY CO	EQUITY	171798101	613	21,221	SH	SOLE	1	21,221	
CINCINNATI BELL INC	EQUITY	171871106	3448	847,220	SH	SOLE	1	847,220	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3103	71,410	SH	SOLE	1	71,410	
CINCINNATI FINL CORP	EQUITY	172062101	7	170	SH	DEFINED	2		170
CINERGY CORP	EQUITY	172474108	8	190	SH	DEFINED	2		190
CINERGY CORP.	EQUITY	172474108	3258	79,684	SH	SOLE	1	79,684	
CINTAS CORP	EQUITY	172908105	8	180	SH	DEFINED	2		180
CINTAS CORP.	EQUITY	172908105	3992	91,787	SH	SOLE	1	91,787	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	97	11,537	SH	SOLE	1	11,537	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	142	6,296	SH	SOLE	1	6,296	
CIRCUIT CITY STORES INC	EQUITY	172737108	3	230	SH	DEFINED	2		230
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1058	93,589	SH	SOLE	1	93,589	
CIRRUS LOGIC, INC.	EQUITY	172755100	268	35,307	SH	SOLE	1	35,307	
CISCO SYS INC	EQUITY	17275R102	27347	1162735	SH	DEFINED	2		1162735
Cisco Systems Inc Com Stk	EQUITY	17275R102	129757	5,505,180	SH	SOLE	1	5,505,180	
CIT GROUP INC	EQUITY	125581108	12418	326,355	SH	SOLE	1	326,355	
CIT GROUP INC NEW	EQUITY	125581108	11388	299300	SH	DEFINED	2		299300
CITIGROUP INC	EQUITY	172967101	235714	4,559,256	SH	SOLE	1	4,559,256	
CITIGROUP INC	EQUITY	172967101	52302	1024083	SH	DEFINED	2		1024083
CITIZENS BANKING CORP.	EQUITY	174420109	723	22,170	SH	SOLE	1	22,170	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	4	300	SH	DEFINED	2		300
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1645	127,160	SH	SOLE	1	127,160	
CITIZENS FIRST BANCORP	EQUITY	17461R106	106	4,369	SH	SOLE	1	4,369	
CITIZENS INC	EQUITY	174740100	109	14,599	SH	SOLE	1	14,599	
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	62	4,553	SH	SOLE	1	4,553	
CITRIX SYS INC	EQUITY	177376100	4	170	SH	DEFINED	2		170
CITRIX SYSTEMS, INC.	EQUITY	177376100	1925	89,050	SH	SOLE	1	89,050	
CITY HOLDING CO.	EQUITY	177835105	293	8,484	SH	SOLE	1	8,484	
CITY NATIONAL CORP.	EQUITY	178566105	4399	73,441	SH	SOLE	1	73,441	
CITYBANK	EQUITY	17770A109	140	4,095	SH	SOLE	1	4,095	
CK WITCO CORP	EQUITY	227116100	1422	222,856	SH	SOLE	1	222,856	
CKE RESTAURANTS INC	EQUITY	12561E105	238	24,033	SH	SOLE	1	24,033	
CLAIRE'S STORES, INC.	EQUITY	179584107	3069	147,248	SH	SOLE	1	147,248	
CLARCOR, INC.	EQUITY	179895107	562	12,727	SH	SOLE	1	12,727	



CLARK INC	EQUITY	181457102	135	7,966	SH	SOLE	1	7,966	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	61	1,755	SH	SOLE	1	1,755	
CLEAN HARBORS INC	EQUITY	184496107	29	3,969	SH	SOLE	1	3,969	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	27	640	SH	DEFINED	2		640
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	58766	1,387,622	SH	SOLE	1	1,387,622	
CLECO CORP	EQUITY	12561W105	428	22,468	SH	SOLE	1	22,468	
CLEVELAND CLIFFS INC	EQUITY	185896107	4593	70200	SH	DEFINED	2		70200
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	304	4,640	SH	SOLE	1	4,640	
CLOROX CO	EQUITY	189054109	11376	232584	SH	DEFINED	2		232584
CLOROX CO.	EQUITY	189054109	4595	93,952	SH	SOLE	1	93,952	
CLOSURE MED CORP COM	EQUITY	189093107	4760	173100	SH	SOLE	3	173100	
CLOSURE MEDICAL CORP.	EQUITY	189093107	94	3,412	SH	SOLE	1	3,412	
CMGI INC.	EQUITY	125750109	461	188,266	SH	SOLE	1	188,266	
CMS ENERGY CORP	EQUITY	125896100	2	170	SH	DEFINED	2		170
CMS ENERGY CORP.	EQUITY	125896100	1316	147,031	SH	SOLE	1	147,031	
CNA FINANCIAL CORP	EQUITY	126117100	10	353	SH	SOLE	1	353	
CNA SURETY CORP.	EQUITY	12612L108	87	7,915	SH	SOLE	1	7,915	
CNB FINANCIAL CORP/PA	EQUITY	126128107	81	1,861	SH	SOLE	1	1,861	
CNET NETWORKS INC	EQUITY	12613R104	1343	130000	SH	DEFINED	2		130000
CNET NETWORKS INC.	EQUITY	12613R104	531	51,380	SH	SOLE	1	51,380	
CNF INC.	EQUITY	12612W104	2509	74,660	SH	SOLE	1	74,660	
COACH INC	EQUITY	189754104	11512	280,848	SH	SOLE	1	280,848	
COACH INC	EQUITY	189754104	7210	175900	SH	DEFINED	2		175900
COACH INC COM	EQUITY	189754104	9399	229300	SH	SOLE	3	217100	12200
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	118	7,085	SH	SOLE	1	7,085	
COASTAL BANCORP INC	EQUITY	19041P105	2002	48,422	SH	SOLE	1	48,422	
COASTAL FINL CORP DEL	EQUITY	19046E105	97	5,977	SH	SOLE	1	5,977	
COBIZ INC	EQUITY	190897108	86	4,207	SH	SOLE	1	4,207	
COCA COLA CO	EQUITY	191216100	21633	430080	SH	DEFINED	2		430080
COCA COLA ENTERPRISES INC	EQUITY	191219104	12	480	SH	DEFINED	2		480
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	5672	234,669	SH	SOLE	1	234,669	
COCA-COLA BOTTLING CO.	EQUITY	191098102	94	1,842	SH	SOLE	1	1,842	
COCA-COLA CO.	EQUITY	191216100	110970	2,206,155	SH	SOLE	1	2,206,155	
COEUR D ALENE MINES ID COM	EQUITY	192108108	10018	1431078	SH	SOLE	3	1346500	84578
COEUR D'ALENE MINES CORP	EQUITY	192108108	735	105,049	SH	SOLE	1	105,049	
COGNEX CORP COM	EQUITY	192422103	21273	639786	SH	SOLE	3	595600	44186
COGNEX CORP.	EQUITY	192422103	571	17,164	SH	SOLE	1	17,164	
COGNIZANT TECH SOLUTION	EQUITY	192446102	4348	96,096	SH	SOLE	1	96,096	
COGNOS INC	EQUITY	19244C109	10576	340500	SH	DEFINED	2		340500
COHERENT, INC.	EQUITY	192479103	394	14,971	SH	SOLE	1	14,971	
COHU, INC.	EQUITY	192576106	201	10,692	SH	SOLE	1	10,692	
COINSTAR, INC	EQUITY	19259P300	177	11,225	SH	SOLE	1	11,225	
COLDWATER CREEK, INC.	EQUITY	193068103	128	6,017	SH	SOLE	1	6,017	
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	3154	142,907	SH	SOLE	1	142,907	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	98	2,887	SH	SOLE	1	2,887	
Colgate	EQUITY	194162103	2204	40000	SH	DEFINED	4	40000	
COLGATE PALMOLIVE CO	EQUITY	194162103	12503	226909	SH	DEFINED	2		226909
Colgate-Palmolive Co Com Stk USD1	EQUITY	194162103	41184	747,435	SH	SOLE	1	747,435	
COLLAGENEX	EQUITY	19419B100	63	4,746	SH	SOLE	1	4,746	
COLLINS & AIKMAN CORP	EQUITY	194830204	88	16,006	SH	SOLE	1	16,006	
COLONIAL BANCORP, INC.	EQUITY	195493309	3527	190,625	SH	SOLE	1	190,625	
COLONIAL PPTYS TR COM SH BEN I	EQUITY	195872106	238	5840	SH	SOLE	3	5840	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	602	14,766	SH	SOLE	1	14,766	
COLUMBIA BANCORP	EQUITY	197227101	87	2,790	SH	SOLE	1	2,790	
COLUMBIA BANCORP/OR	EQUITY	197231103	63	3,852	SH	SOLE	1	3,852	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	194	6,932	SH	SOLE	1	6,932	
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	83	16,788	SH	SOLE	1	16,788	
COLUMBIA SPORTSWEAR	EQUITY	198516106	16	295	SH	SOLE	1	295	
COMCAST CORP NEW	EQUITY	20030N101	98	3407	SH	DEFINED	2		3407

COMCAST CORP-CL A	EQUITY	20030N101	34350	1,194,380	SH	SOLE	1	1,194,380	
COMERICA INC	EQUITY	200340107	10	190	SH	DEFINED	2		190
COMERICA, INC.	EQUITY	200340107	6453	118,800	SH	SOLE	1	118,800	
COMMERCE BANCORP INC	EQUITY	200519106	7497	113,791	SH	SOLE	1	113,791	
COMMERCE BANCSHARES	EQUITY	200525103	52	1,096	SH	SOLE	1	1,096	
COMMERCE GROUP, INC.	EQUITY	200641108	567	11,816	SH	SOLE	1	11,816	
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	59	2,157	SH	SOLE	1	2,157	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	626	22,679	SH	SOLE	1	22,679	
COMMERCIAL METALS CO.	EQUITY	201723103	408	12,806	SH	SOLE	1	12,806	
COMMERCIAL NET LEASE COM	EQUITY	202218103	218	11040	SH	SOLE	3	11040	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	1454	73,615	SH	SOLE	1	73,615	
COMMONWEALTH EDISON	EQUITY	30161N101	10226	148,480	SH	SOLE	1	148,480	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	452	11,033	SH	SOLE	1	11,033	
COMMSCOPE INC.	EQUITY	203372107	1902	114,230	SH	SOLE	1	114,230	
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	36	2,099	SH	SOLE	1	2,099	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	293	6,328	SH	SOLE	1	6,328	
COMMUNITY BANKS INC	EQUITY	203628102	155	4,953	SH	SOLE	1	4,953	
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	597	18,582	SH	SOLE	1	18,582	
COMMUNITY HEALTH SYS	EQUITY	203668108	4092	147,026	SH	SOLE	1	147,026	
COMMUNITY TRUST BANCORP	EQUITY	204149108	225	6,833	SH	SOLE	1	6,833	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2179	108,930	SH	SOLE	1	108,930	
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	501	33,500	SH	SOLE	1	33,500	
COMPASS BANCSHARES, INC.	EQUITY	20449H109	7581	182,799	SH	SOLE	1	182,799	
COMPUCOM SYS INC	EQUITY	204780100	67	12,126	SH	SOLE	1	12,126	
COMPUCREDIT CORPORATION	EQUITY	20478N100	144	6,799	SH	SOLE	1	6,799	
COMPUTER ASSOC INTL INC	EQUITY	204912109	16	610	SH	DEFINED	2		610
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6708	249,730	SH	SOLE	1	249,730	
COMPUTER HORIZONS CORP	EQUITY	205908106	67	15,467	SH	SOLE	1	15,467	
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	110	13,774	SH	SOLE	1	13,774	
COMPUTER PROGRAMS & SY	EQUITY	205306103	60	3,168	SH	SOLE	1	3,168	
COMPUTER SCIENCES CORP	EQUITY	205363104	8	190	SH	DEFINED	2		190
COMPUTER SCIENCES CORP.	EQUITY	205363104	3939	97,675	SH	SOLE	1	97,675	
COMPUWARE CORP	EQUITY	205638109	3	410	SH	DEFINED	2		410
COMPUWARE CORP.	EQUITY	205638109	1410	190,280	SH	SOLE	1	190,280	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	307	15,440	SH	SOLE	1	15,440	
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	168	7,234	SH	SOLE	1	7,234	
COMVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	5008	276100	SH	SOLE	3	259700	16400
COMVERSE TECHNOLOGY INC	EQUITY	205862402	4	210	SH	DEFINED	2		210
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1838	101,312	SH	SOLE	1	101,312	
CONAGRA INC	EQUITY	205887102	11623	595980	SH	DEFINED	2		595980
CONAGRA, INC.	EQUITY	205887102	6212	230,590	SH	SOLE	1	230,590	
CONCEPTUS INC	EQUITY	206016107	106	8,834	SH	SOLE	1	8,834	
CONCORD CAMERA CORP.	EQUITY	206156101	78	12,432	SH	SOLE	1	12,432	
CONCORD COMMUNICATIONS	EQUITY	206186108	122	8,317	SH	SOLE	1	8,317	
CONCORD COMMUNICATIONS COM	EQUITY	206186108	2517	174700	SH	SOLE	3	174700	
CONCUR TECHNOLOGIES INC	EQUITY	206708109	131	11,691	SH	SOLE	1	11,691	
CONCURRENT COMPUTER	EQUITY	206710204	109	31,686	SH	SOLE	1	31,686	
CONEXANT SYSTEMS INC.	EQUITY	207142100	1292	210,791	SH	SOLE	1	210,791	
CONMED CORP.	EQUITY	207410101	437	14,789	SH	SOLE	1	14,789	
CONNECTICUT BANCSHARES INC	EQUITY	207540105	6156	118,400	SH	SOLE	1	118,400	
CONNECTICUT WATER SVC INC	EQUITY	207797101	116	4,067	SH	SOLE	1	4,067	
CONNETICS CORP	EQUITY	208192104	317	14,402	SH	SOLE	1	14,402	
ConocoPhillips	EQUITY	20825C104	1745	25000	SH	DEFINED	4	25000	
CONOCOPHILLIPS	EQUITY	20825C104	50	720	SH	DEFINED	2		720
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	52101	746,321	SH	SOLE	1	746,321	
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	107	2,872	SH	SOLE	1	2,872	
CONSOL ENERGY INC	EQUITY	20854P109	14	506	SH	SOLE	1	506	
CONSOLIDATED EDISON INC	EQUITY	209115104	11	240	SH	DEFINED	2		240
CONSOLIDATED EDISON, INC.	EQUITY	209115104	18144	411,418	SH	SOLE	1	411,418	

CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	221	5,744	SH	SOLE	1	5,744	
CONSTELLATION BRANDS	EQUITY	21036P108	5091	158,598	SH	SOLE	1	158,598	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	7	180	SH	DEFINED	2		180
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2990	74,855	SH	SOLE	1	74,855	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	430	34,283	SH	SOLE	1	34,283	
CONVERA CORP.	EQUITY	211919105	24	6,590	SH	SOLE	1	6,590	
CONVERGYS CORP	EQUITY	212485106	975	64,171	SH	SOLE	1	64,171	
CONVERGYS CORP	EQUITY	212485106	2	160	SH	DEFINED	2		160
COOPER CAMERON CORP.	EQUITY	216640102	4889	110,997	SH	SOLE	1	110,997	
COOPER COMPANIES, INC.	EQUITY	216648402	859	15,903	SH	SOLE	1	15,903	
COOPER COS INC COM NEW	EQUITY	216648402	20459	378866	SH	SOLE	3	366166	12700
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2260	39,520	SH	SOLE	1	39,520	
COOPER INDUSTRIES LTD	EQUITY	G24182100	3053	53400	SH	DEFINED	2		53400
COOPER TIRE & RUBBER CO	EQUITY	216831107	1317	65,363	SH	SOLE	1	65,363	
COOPER TIRE + RUBR CO	EQUITY	216831107	2	90	SH	DEFINED	2		90
COORS ADOLPH CLASS B	EQUITY	217016104	1133	16,307	SH	SOLE	1	16,307	
COORS ADOLPH CO	EQUITY	217016104	3	50	SH	DEFINED	2		50
COPART, INC.	EQUITY	217204106	3623	166,743	SH	SOLE	1	166,743	
CORINTHIAN COLLEGES COM	EQUITY	218868107	4766	144160	SH	SOLE	3	132500	11660
CORINTHIAN COLLEGES INC	EQUITY	218868107	4457	135,014	SH	SOLE	1	135,014	
CORIXA CORP.	EQUITY	21887F100	148	23,077	SH	SOLE	1	23,077	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	738	18,460	SH	SOLE	1	18,460	
CORNELL COMPANIES INC	EQUITY	219141108	73	6,288	SH	SOLE	1	6,288	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	397	42,497	SH	SOLE	1	42,497	
CORNERSTONE RLTY INCME COM	EQUITY	21922V102	120	12830	SH	SOLE	3	12830	
CORNING INC	EQUITY	219350105	22981	205510	SH	DEFINED	2		2055510
CORNING, INC.	EQUITY	219350105	6761	604,743	SH	SOLE	1	604,743	
CORP EXEC BOARD CO.	EQUITY	21988R102	42	892	SH	SOLE	1	892	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	22679	482522	SH	SOLE	3	455190	27332
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	531	21,231	SH	SOLE	1	21,231	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	238	7,723	SH	SOLE	1	7,723	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	632	17,739	SH	SOLE	1	17,739	
CORRECTIONS CP AM NEW COM NEW	EQUITY	22025Y407	2745	77100	SH	SOLE	3	72000	5100
CORUS BANKSHARES, INC.	EQUITY	220873103	318	7,890	SH	SOLE	1	7,890	
CORVEL CORP.	EQUITY	221006109	120	3,313	SH	SOLE	1	3,313	
CORVIS CORP	EQUITY	221009103	345	179,621	SH	SOLE	1	179,621	
COST PLUS, INC.	EQUITY	221485105	451	10,797	SH	SOLE	1	10,797	
COSTAR GROUP INC COM	EQUITY	22160N109	2416	65500	SH	SOLE	3	65500	
COSTAR GROUP, INC.	EQUITY	22160N109	277	7,519	SH	SOLE	1	7,519	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8094	215,210	SH	SOLE	1	215,210	
COSTCO WHSL CORP NEW	EQUITY	22160K105	18	480	SH	DEFINED	2		480
COUNTRYWIDE FINANCIAL	EQUITY	222372104	7849	81,844	SH	SOLE	1	81,844	
COUNTRYWIDE FINL CORP	EQUITY	222372104	19	193	SH	DEFINED	2		193
COURIER CORP	EQUITY	222660102	129	2,880	SH	SOLE	1	2,880	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	972	76,034	SH	SOLE	1	76,034	
COUSINS PPTYS INC COM	EQUITY	222795106	355	10840	SH	SOLE	3	10840	
COUSINS PROPERTIES, INC.	EQUITY	222795106	378	11,543	SH	SOLE	1	11,543	
COVANCE INC	EQUITY	222816100	3158	91700	SH	DEFINED	2		91700
COVANCE INC COM	EQUITY	222816100	10244	297456	SH	SOLE	3	269600	27856
COVANCE INC.	EQUITY	222816100	4282	124,325	SH	SOLE	1	124,325	
COVANSYS CORP COM	EQUITY	22281W103	2556	220700	SH	SOLE	3	220700	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	67	3,734	SH	SOLE	1	3,734	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	8136	192,203	SH	SOLE	1	192,203	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	750	23,740	SH	SOLE	1	23,740	
COX RADIO INC-CL A	EQUITY	224051102	14	642	SH	SOLE	1	642	
CPI CORP.	EQUITY	125902106	79	4,139	SH	SOLE	1	4,139	
CRANE CO	EQUITY	224399105	3	80	SH	DEFINED	2		80
CRANE CO.	EQUITY	224399105	4165	126,202	SH	SOLE	1	126,202	
CRAWFORD & CO. CLASS B	EQUITY	224633107	28	5,484	SH	SOLE	1	5,484	

CRAY INC	EQUITY	225223106	236	35,638	SH	SOLE	1	35,638	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	125	6,591	SH	SOLE	1	6,591	
CREE INC	EQUITY	225447101	2464	110,837	SH	SOLE	1	110,837	
CRESCENT REAL ESTATE COM	EQUITY	225756105	397	22,120	SH	SOLE	3	22,120	
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	423	23,522	SH	SOLE	1	23,522	
CRIIMI MAE INC	EQUITY	226603504	70	6,309	SH	SOLE	1	6,309	
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	167	9,997	SH	SOLE	1	9,997	
CROSS TIMBERS RLTY TR	EQUITY	22757R109	13	442	SH	DEFINED	2		442
CROSSTEX ENERGY INC COM	EQUITY	22765Y104	5368	127,800	SH	SOLE	3	127,800	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	19	1,535	SH	SOLE	1	1,535	
CROWN HOLDINGS INC	EQUITY	228368106	782	83,900	SH	SOLE	1	83,900	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	52	6,399	SH	SOLE	1	6,399	
CRYOLIFE INC.	EQUITY	228903100	50	8,329	SH	SOLE	1	8,329	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1794	104,409	SH	SOLE	1	104,409	
CSK AUTO CORP	EQUITY	125965103	310	17,113	SH	SOLE	1	17,113	
CSS INDUSTRIES, INC.	EQUITY	125906107	79	2,367	SH	SOLE	1	2,367	
CSX CORP.	EQUITY	126408103	4246	140,186	SH	SOLE	1	140,186	
CSX CORP	EQUITY	126408103	21	640	SH	DEFINED	2		640
CT COMMUNICATION	EQUITY	126426402	124	8,961	SH	SOLE	1	8,961	
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	183	12,522	SH	SOLE	1	12,522	
CTS CORP.	EQUITY	126501105	228	17,458	SH	SOLE	1	17,458	
CUBIC CORP.	EQUITY	229669106	208	8,002	SH	SOLE	1	8,002	
CUBIST PHARMA INC	EQUITY	229678107	182	19,777	SH	SOLE	1	19,777	
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	2156	576,300	SH	DEFINED	2		576,300
CULLEN/FROST BANKERS	EQUITY	229899109	3326	77,778	SH	SOLE	1	77,778	
CUMMINS INC	EQUITY	231021106	5602	95,850	SH	DEFINED	2		95,850
CUMMINS INC.	EQUITY	231021106	1108	18,953	SH	SOLE	1	18,953	
CUMULUS MEDIA INC	EQUITY	231082108	768	38,400	SH	DEFINED	2		38,400
CUMULUS MEDIA INC CL A	EQUITY	231082108	23097	115,545	SH	SOLE	3	109,373	61,715
CUMULUS MEDIA, INC.	EQUITY	231082108	435	21,747	SH	SOLE	1	21,747	
CUNO, INC.	EQUITY	126583103	334	7,455	SH	SOLE	1	7,455	
CURAGEN CORP	EQUITY	23126R101	136	21,863	SH	SOLE	1	21,863	
CURATIVE HEALTH SVCS I	EQUITY	23126W100	73	5,418	SH	SOLE	1	5,418	
CURTISS-WRIGHT CORP.	EQUITY	231561101	395	8,430	SH	SOLE	1	8,430	
CV THERAPEUTICS, INC.	EQUITY	126667104	218	14,433	SH	SOLE	1	14,433	
CVB FINANCIAL CORP	EQUITY	126600105	387	18,640	SH	SOLE	1	18,640	
CVS CORP.	EQUITY	126650100	6162	174,570	SH	SOLE	1	174,570	
CYBERGUARD CORP	EQUITY	231910100	54	5,511	SH	SOLE	1	5,511	
CYBERONICS	EQUITY	23251P102	245	10,240	SH	SOLE	1	10,240	
CYMER INC	EQUITY	232572107	3313	85,800	SH	DEFINED	2		85,800
CYMER, INC.	EQUITY	232572107	715	18,515	SH	SOLE	1	18,515	
CYPRESS BIOSCIENCES INC	EQUITY	232674507	1428	125,000	SH	DEFINED	2		125,000
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	3698	180,672	SH	SOLE	1	180,672	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	2091	58,779	SH	SOLE	1	58,779	
CYTYC CORP	EQUITY	232946103	5462	245,500	SH	DEFINED	2		245,500
CYTYC CORPORATION	EQUITY	232946103	4885	219,542	SH	SOLE	1	219,542	
D & E COMMUNICATIONS INC	EQUITY	232860106	95	6,759	SH	SOLE	1	6,759	
D & K HEALTHCARE RES I	EQUITY	232861104	66	6,417	SH	SOLE	1	6,417	
D.R. HORTON INC	EQUITY	23331A109	12339	348,260	SH	SOLE	1	348,260	
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	913	20,518	SH	SOLE	1	20,518	
DANA CORP	EQUITY	235811106	2676	134,748	SH	SOLE	1	134,748	
DANA CORP	EQUITY	235811106	3	160	SH	DEFINED	2		160
DANAHER CORP	EQUITY	235851102	15	160	SH	DEFINED	2		160
DANAHER CORP.	EQUITY	235851102	39620	424,334	SH	SOLE	1	424,334	
DARDEN RESTAURANTS INC	EQUITY	237194105	4	180	SH	DEFINED	2		180
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1847	74,514	SH	SOLE	1	74,514	
DARLING INTERNATIONAL INC	EQUITY	237266101	97	28,516	SH	SOLE	1	28,516	
DATASCOPE CORP.	EQUITY	238113104	188	5,357	SH	SOLE	1	5,357	
DATASTREAM SYSTEMS	EQUITY	238124101	63	8,820	SH	SOLE	1	8,820	

DAVE & BUSTERS INC	EQUITY	23833N104	85	5,654	SH	SOLE	1	5,654	
DAVITA INC	EQUITY	23918K108	60	1,253	SH	SOLE	1	1,253	
DEAN FOODS CO	EQUITY	242370104	7820	234,137	SH	SOLE	1	234,137	
DEB SHOPS, INC	EQUITY	242728103	57	2,213	SH	SOLE	1	2,213	
DECODE GENETICS, INC	EQUITY	243586104	250	23,501	SH	SOLE	1	23,501	
DEERE & CO COM	EQUITY	244199105	901	13000	SH	SOLE	3	13000	
DEERE & CO.	EQUITY	244199105	7242	104,480	SH	SOLE	1	104,480	
DEERE + CO	EQUITY	244199105	123	1775	SH	DEFINED	2		1775
DEL LABS INC	EQUITY	245091103	78	2,363	SH	SOLE	1	2,363	
DEL MONTE	EQUITY	24522P103	41	3,652	SH	SOLE	1	3,652	
DELL INC	EQUITY	24702R101	83948	2,496,965	SH	SOLE	1	2,496,965	
DELL INC	EQUITY	24702R101	18226	542115	SH	DEFINED	2		542115
DELPHI CORP	EQUITY	247126105	2479	248,847	SH	SOLE	1	248,847	
DELPHI CORP	EQUITY	247126105	6	590	SH	DEFINED	2		590
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	529	12,594	SH	SOLE	1	12,594	
DELTA & PINE LAND CO.	EQUITY	247357106	472	18,937	SH	SOLE	1	18,937	
DELTA AIR LINES INC	EQUITY	247361108	1	140	SH	DEFINED	2		140
DELTA AIR LINES, INC.	EQUITY	247361108	1285	162,210	SH	SOLE	1	162,210	
DELTIC TIMBER CORP.	EQUITY	247850100	174	4,913	SH	SOLE	1	4,913	
DELUXE CORP	EQUITY	248019101	2	60	SH	DEFINED	2		60
DELUXE CORP.	EQUITY	248019101	1144	28,535	SH	SOLE	1	28,535	
DENBURY RESOURCES INC	EQUITY	247916208	295	17,490	SH	SOLE	1	17,490	
DENDREON CORP	EQUITY	24823Q107	1943	146,119	SH	SOLE	1	146,119	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	245	15,323	SH	SOLE	1	15,323	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	5543	125,050	SH	SOLE	1	125,050	
DEPARTMENT 56 INC	EQUITY	249509100	93	6,308	SH	SOLE	1	6,308	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	778	19250	SH	SOLE	3	19250	
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	833	20,609	SH	SOLE	1	20,609	
DEVON ENERGY CORP.	EQUITY	25179M103	5806	99,850	SH	SOLE	1	99,850	
DEVON ENERGY CORPORATION N	EQUITY	25179M103	14	240	SH	DEFINED	2		240
DEVRY, INC.	EQUITY	251893103	3169	105,109	SH	SOLE	1	105,109	
DHB INDS INC	EQUITY	23321E103	76	10,313	SH	SOLE	1	10,313	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	450	10,392	SH	SOLE	1	10,392	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	536	22,175	SH	SOLE	1	22,175	
DICKS SPORTING GOODS COM	EQUITY	253393102	7733	133000	SH	SOLE	3	128700	4300
DICK'S SPORTING GOODS INC	EQUITY	253393102	398	6,848	SH	SOLE	1	6,848	
DIEBOLD, INC.	EQUITY	253651103	5265	109,409	SH	SOLE	1	109,409	
DIGENE CORP	EQUITY	253752109	220	6,405	SH	SOLE	1	6,405	
DIGIMARC CORP	EQUITY	253807101	66	5,374	SH	SOLE	1	5,374	
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	22	14,592	SH	SOLE	1	14,592	
DIGITAL INSIGHT	EQUITY	25385P106	307	14,837	SH	SOLE	1	14,837	
DIGITAL INSIGHT CORP	EQUITY	25385P106	2532	122200	SH	DEFINED	2		122200
DIGITAL RIV INC	EQUITY	25388B104	326	13,862	SH	SOLE	1	13,862	
DIGITAL THINK INC	EQUITY	25388M100	48	20,425	SH	SOLE	1	20,425	
DIGITALNET HLDGS INC COM	EQUITY	25389B103	1224	60000	SH	SOLE	3	60000	
DIGITAS INC	EQUITY	25388K104	87	8,433	SH	SOLE	1	8,433	
DIGITAS INC COM	EQUITY	25388K104	20563	1998313	SH	SOLE	3	1895539	102774
DILLARDS INC	EQUITY	254067101	2	90	SH	DEFINED	2		90
DILLARDS, INC. CLASS A	EQUITY	254067101	1328	69,290	SH	SOLE	1	69,290	
DIME CMNTY BANCORP INC	EQUITY	253922108	1068	52500	SH	DEFINED	2		52500
DIME COMMUNITY BANCSHARES	EQUITY	253922108	317	15,563	SH	SOLE	1	15,563	
DIMON, INC.	EQUITY	254394109	150	21,163	SH	SOLE	1	21,163	
DIODES INC	EQUITY	254543101	69	3,169	SH	SOLE	1	3,169	
DIONEX CORP.	EQUITY	254546104	445	8,426	SH	SOLE	1	8,426	
DISCOVERY LABORATORIES INC	EQUITY	254668106	222	18,334	SH	SOLE	1	18,334	
DISCOVERY LABORATORIES INC	EQUITY	254668106	610	50000	SH	DEFINED	2		50000
DISNEY WALT CO	EQUITY	254687106	16220	649050	SH	DEFINED	2		649050
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	234	14,041	SH	SOLE	1	14,041	
DIVERSA CORP	EQUITY	255064107	88	9,907	SH	SOLE	1	9,907	

DJ ORTHOPEDICS INC	EQUITY	233256104	86	3,332	SH	SOLE	1	3,332	
DJ ORTHOPEDICS INC COM	EQUITY	233256104	1357	52500	SH	SOLE	3	52500	
DOBSON COMMUNICATIONS	EQUITY	256069105	4279	1,480,638	SH	SOLE	1	1,480,638	
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	510	176316	SH	DEFINED	2		176316
DOLLAR GEN CORP	EQUITY	256669102	7	350	SH	DEFINED	2		350
DOLLAR GENERAL CORP.	EQUITY	256669102	3803	198,055	SH	SOLE	1	198,055	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	291	11,524	SH	SOLE	1	11,524	
DOLLAR TREE STORES INC.	EQUITY	256747106	5618	182,047	SH	SOLE	1	182,047	
DOMINION HOMES INC	EQUITY	257386102	72	1,901	SH	SOLE	1	1,901	
DOMINION RES INC VA NEW	EQUITY	25746U109	23	350	SH	DEFINED	2		350
DOMINION RESOURCES, INC.	EQUITY	25746U109	8960	139,350	SH	SOLE	1	139,350	
DONALDSON CO., INC.	EQUITY	257651109	3454	130,176	SH	SOLE	1	130,176	
DONEGAL GROUP INC-CL A	EQUITY	257701201	35	1,770	SH	SOLE	1	1,770	
DONNELLEY R R + SONS CO	EQUITY	257867101	7	220	SH	DEFINED	2		220
DORAL FINANCIAL CORP.	EQUITY	25811P100	69	1,969	SH	SOLE	1	1,969	
DORCHESTER MINERALS LP	EQUITY	25820R105	75	4,200	SH	SOLE	1	4,200	
DOT HILL SYSTEMS CORP	EQUITY	25848T109	182	18,095	SH	SOLE	1	18,095	
DOUBLECLICK INC	EQUITY	258609304	24	2,095	SH	SOLE	1	2,095	
DOV PHARMACEUTICAL INC	EQUITY	259858108	93	5,973	SH	SOLE	1	5,973	
DOVER CORP	EQUITY	260003108	9	220	SH	DEFINED	2		220
Dover Corp Com Stk USD1	EQUITY	260003108	44045	1,136,065	SH	SOLE	1	1,136,065	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	46	4,279	SH	SOLE	1	4,279	
DOVER MOTORSPORTS INC	EQUITY	260174107	28	7,361	SH	SOLE	1	7,361	
DOW CHEM CO	EQUITY	260543103	1228	30480	SH	DEFINED	2		30480
Dow Chemical	EQUITY	260543103	604	15000	SH	DEFINED	4	15000	
DOW CHEMICAL CO.	EQUITY	260543103	16079	399,190	SH	SOLE	1	399,190	
DOW JONES & CO., INC.	EQUITY	260561105	2764	57,689	SH	SOLE	1	57,689	
DOW JONES + CO INC	EQUITY	260561105	4	90	SH	DEFINED	2		90
DOWNEY FINANCIAL CORP.	EQUITY	261018105	21	395	SH	SOLE	1	395	
DPL, INC.	EQUITY	233293109	3563	190,004	SH	SOLE	1	190,004	
DRESS BARN, INC.	EQUITY	261570105	170	9,695	SH	SOLE	1	9,695	
DREW INDUSTRIES INC	EQUITY	26168L205	111	3,158	SH	SOLE	1	3,158	
DREXLER TECHNOLOGY COR	EQUITY	261876106	61	4,546	SH	SOLE	1	4,546	
DREYERS GRAND ICE CREAM	EQUITY	261877104	1024	12,940	SH	SOLE	1	12,940	
DRILL QUIP	EQUITY	262037104	52	3,168	SH	SOLE	1	3,168	
DRS TECHNOLOGIES INC	EQUITY	23330X100	348	12,435	SH	SOLE	1	12,435	
DRUGSTORE.COM	EQUITY	262241102	87	16,159	SH	SOLE	1	16,159	
DSP GROUP, INC. COM	EQUITY	23332B106	361	14,006	SH	SOLE	1	14,006	
DST SYS INC DEL	EQUITY	233326107	3900	86000	SH	DEFINED	2		86000
DST SYS INC DEL COM	EQUITY	233326107	4476	98700	SH	SOLE	3	93500	5200
DST SYSTEMS INC	EQUITY	233326107	5689	125,440	SH	SOLE	1	125,440	
DTE ENERGY CO	EQUITY	233331107	7	180	SH	DEFINED	2		180
DTE ENERGY CO.	EQUITY	233331107	3109	75,545	SH	SOLE	1	75,545	
DTE Energy Company	EQUITY	233331107	7201	175000	SH	DEFINED	4	175000	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	10468	247930	SH	DEFINED	2		247930
DUANE READE, INC.	EQUITY	263578106	272	16,029	SH	SOLE	1	16,029	
DUCOMMUN INC DEL	EQUITY	264147109	79	3,401	SH	SOLE	1	3,401	
DUKE ENERGY CO	EQUITY	264399106	21	950	SH	DEFINED	2		950
DUKE ENERGY CORP.	EQUITY	264399106	20617	912,260	SH	SOLE	1	912,260	
DUKE REALTY	EQUITY	264411505	1136	32,725	SH	SOLE	1	32,725	
DUKE REALTY CORP COM NEW	EQUITY	264411505	1052	30310	SH	SOLE	3	30310	
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	5856	109,455	SH	SOLE	1	109,455	
DUPONT PHOTOMASKS	EQUITY	26613X101	141	6,084	SH	SOLE	1	6,084	
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	2995	153,566	SH	SOLE	1	153,566	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	102	7,779	SH	SOLE	1	7,779	
DURATEK INC	EQUITY	26658Q102	62	3,893	SH	SOLE	1	3,893	
DURECT CORPORATION	EQUITY	266605104	50	14,881	SH	SOLE	1	14,881	
DYAX CORP	EQUITY	26746E103	772	75000	SH	DEFINED	2		75000
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2547	96,035	SH	SOLE	1	96,035	

DYNACQ INTERNATIONAL INC	EQUITY	26779V105	15	2,895	SH	SOLE	1	2,895	
DYNEGY INC NEW	EQUITY	26816Q101	2	400	SH	DEFINED	2		400
DYNEGY INC.	EQUITY	26816Q101	661	166,912	SH	SOLE	1	166,912	
E TRADE FINL CORP	EQUITY	269246104	1873	140300	SH	DEFINED	2		140300
E TRADE GROUP INC COM	EQUITY	269246104	4699	352022	SH	SOLE	3	315000	37022
E*TRADE FINANCIAL CORP	EQUITY	269246104	2189	163,979	SH	SOLE	1	163,979	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19148	453,535	SH	SOLE	1	453,535	
E.PIHPANY, INC.	EQUITY	26881V100	205	28,358	SH	SOLE	1	28,358	
EAGLE MATERIALS INC	EQUITY	26969P108	557	9,466	SH	SOLE	1	9,466	
EARTHLINK INC	EQUITY	270321102	532	59,936	SH	SOLE	1	59,936	
EAST WEST BANCORP	EQUITY	27579R104	647	11,549	SH	SOLE	1	11,549	
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	57	2,476	SH	SOLE	1	2,476	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	492	13,853	SH	SOLE	1	13,853	
EASTMAN CHEM CO	EQUITY	277432100	4	90	SH	DEFINED	2		90
EASTMAN CHEMICAL CO.	EQUITY	277432100	1961	45,955	SH	SOLE	1	45,955	
EASTMAN KODAK CO	EQUITY	277461109	8	300	SH	DEFINED	2		300
EASTMAN KODAK CO.	EQUITY	277461109	3350	128,025	SH	SOLE	1	128,025	
EATON CORP	EQUITY	278058102	9	160	SH	DEFINED	2		160
EATON CORP.	EQUITY	278058102	3819	67,971	SH	SOLE	1	67,971	
EATON VANCE CORP.	EQUITY	278265103	3930	103,094	SH	SOLE	1	103,094	
EBAY INC	EQUITY	278642103	15480	223280	SH	DEFINED	2		223280
EBAY, INC.	EQUITY	278642103	33384	481,865	SH	SOLE	1	481,865	
ECHELON	EQUITY	27874N105	163	14,425	SH	SOLE	1	14,425	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	3602	109975	SH	DEFINED	2		109975
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	644	19,650	SH	SOLE	1	19,650	
ECLIPSYS CORP.	EQUITY	278856109	242	17,951	SH	SOLE	1	17,951	
ECOLAB INC	EQUITY	278865100	8	280	SH	DEFINED	2		280
ECOLAB, INC.	EQUITY	278865100	5478	192,018	SH	SOLE	1	192,018	
ECOLLEGE COM COM	EQUITY	27887E100	4143	198400	SH	SOLE	3	198400	
ECOLLEGE.COM INC	EQUITY	27887E100	154	7,372	SH	SOLE	1	7,372	
EDISON INTERNATIONAL INC	EQUITY	281020107	3518	144,835	SH	SOLE	1	144,835	
EDISON INTL	EQUITY	281020107	9	350	SH	DEFINED	2		350
EDO CORP	EQUITY	281347104	190	7,897	SH	SOLE	1	7,897	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3483	109,420	SH	SOLE	1	109,420	
EDUCATION MGMT CORP COM	EQUITY	28139T101	16349	513649	SH	SOLE	3	480589	33060
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2857	89,435	SH	SOLE	1	89,435	
EFUNDS CORP	EQUITY	28224R101	391	23,836	SH	SOLE	1	23,836	
EGL INC.	EQUITY	268484102	288	16,051	SH	SOLE	1	16,051	
EL PASO CORP	EQUITY	28336L109	2081	292,684	SH	SOLE	1	292,684	
EL PASO CORP	EQUITY	28336L109	5	670	SH	DEFINED	2		670
EL PASO ELECTRIC CO.	EQUITY	283677854	343	24,754	SH	SOLE	1	24,754	
ELECTRO RENT CORP.	EQUITY	285218103	134	13,207	SH	SOLE	1	13,207	
ELECTRO SCIENTIFIC INDS IN	EQUITY	285229100	1412	60000	SH	DEFINED	2		60000
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	334	14,199	SH	SOLE	1	14,199	
ELECTRONIC ARTS	EQUITY	285512109	8686	161,635	SH	SOLE	1	161,635	
ELECTRONIC ARTS INC	EQUITY	285512109	17	310	SH	DEFINED	2		310
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	10	500	SH	DEFINED	2		500
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4146	214,254	SH	SOLE	1	214,254	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	202	6,892	SH	SOLE	1	6,892	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	551	22,422	SH	SOLE	1	22,422	
ELI LILLY AND CO.	EQUITY	532457108	35221	526,470	SH	SOLE	1	526,470	
ELIZABETH ARDEN INC	EQUITY	28660G106	164	7,787	SH	SOLE	1	7,787	
ELKCORP	EQUITY	287456107	270	9,979	SH	SOLE	1	9,979	
E-LOAN INC	EQUITY	26861P107	71	22,820	SH	SOLE	1	22,820	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	90	7,057	SH	SOLE	1	7,057	
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	3360	104,670	SH	SOLE	1	104,670	
EMC CORP	EQUITY	268648102	22811	1676050	SH	DEFINED	2		1676050
EMC CORP.	EQUITY	268648102	14238	1,046,150	SH	SOLE	1	1,046,150	
EMC INS GROUP INC	EQUITY	268664109	25	1,179	SH	SOLE	1	1,179	

EMCOR GROUP, INC.	EQUITY	29084Q100	245	6,677	SH	SOLE	1	6,677	
EMERSON ELEC CO	EQUITY	291011104	10471	174746	SH	DEFINED	2		174746
Emerson Electric	EQUITY	291011104	1798	30000	SH	DEFINED	4	30000	
EMERSON ELECTRIC CO.	EQUITY	291011104	30943	516,410	SH	SOLE	1	516,410	
EMERSON RADIO CORP	EQUITY	291087203	32	8,374	SH	SOLE	1	8,374	
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	721	30300	SH	DEFINED	2		30300
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2496	104,842	SH	SOLE	1	104,842	
EMMIS COMMUNICTNS CORP CL A	EQUITY	291525103	9513	399519	SH	SOLE	3	386219	13300
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	262	11,589	SH	SOLE	1	11,589	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	1967	162,151	SH	SOLE	1	162,151	
EMS TECHNOLOGIES INC	EQUITY	26873N108	104	5,439	SH	SOLE	1	5,439	
EMULEX CORP	EQUITY	292475209	34	1,606	SH	SOLE	1	1,606	
ENCORE ACQUISITION CO	EQUITY	29255W100	545	19,680	SH	SOLE	1	19,680	
ENCORE ACQUISITION CO	EQUITY	29255W100	3617	130560	SH	SOLE	3	130560	
ENCORE MED CORP	EQUITY	29256E109	1033	129000	SH	DEFINED	2		129000
ENCORE WIRE CORP	EQUITY	292562105	200	5,379	SH	SOLE	1	5,379	
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	267	25,981	SH	SOLE	1	25,981	
ENDO PHARMACEUTICALS	EQUITY	29264F205	17	690	SH	SOLE	1	690	
ENERGEN CORP.	EQUITY	29265N108	738	17,900	SH	SOLE	1	17,900	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	5710	122,299	SH	SOLE	1	122,299	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	91	9,279	SH	SOLE	1	9,279	
ENERGY EAST CORP	EQUITY	29266M109	5560	219,251	SH	SOLE	1	219,251	
ENERGY PARTNERS LTD	EQUITY	29270U105	143	10,743	SH	SOLE	1	10,743	
ENERGYSOUTH INC	EQUITY	292970100	78	2,241	SH	SOLE	1	2,241	
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	SOLE	1	13,500	
ENGELHARD CORP	EQUITY	292845104	4	140	SH	DEFINED	2		140
ENGELHARD CORP.	EQUITY	292845104	1676	56,070	SH	SOLE	1	56,070	
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	431	8,820	SH	SOLE	1	8,820	
ENNIS BUSINESS FORMS I	EQUITY	293389102	140	8,344	SH	SOLE	1	8,344	
ENPRO INDUSTRIES INC	EQUITY	29355X107	197	10,426	SH	SOLE	1	10,426	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	6391	226,870	SH	SOLE	1	226,870	
ENSCO INTL INC	EQUITY	26874Q100	41	1450	SH	DEFINED	2		1450
ENSTAR GROUP INC	EQUITY	29358R107	69	1,546	SH	SOLE	1	1,546	
ENTEGRIS INC	EQUITY	29362U104	342	26,892	SH	SOLE	1	26,892	
ENTEGRIS INC COM	EQUITY	29362U104	694	54808	SH	SOLE	3	29800	25008
ENTERASYS NETWORKS INC	EQUITY	293637104	262	103,508	SH	SOLE	1	103,508	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3490	77,089	SH	SOLE	1	77,089	
ENTERGY ARKANSAS INC	EQUITY	29364G103	5849	98,310	SH	SOLE	1	98,310	
ENTERGY CORP	EQUITY	29364G103	15	250	SH	DEFINED	2		250
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	595	14,550	SH	SOLE	1	14,550	
ENTRAVISION COMMUNIC	EQUITY	29382R107	7	829	SH	SOLE	1	829	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	108	24,724	SH	SOLE	1	24,724	
ENZO BIOCHEM, INC.	EQUITY	294100102	193	11,472	SH	SOLE	1	11,472	
ENZON PHARMACEUTICALS INC	EQUITY	293904108	338	21,892	SH	SOLE	1	21,892	
EOG RESOURCES INC	EQUITY	26875P101	2393	52,152	SH	SOLE	1	52,152	
EOG RESOURCES INC	EQUITY	26875P101	12809	279130	SH	DEFINED	2		279130
EON LABS INC	EQUITY	29412E100	17	252	SH	SOLE	1	252	
EON LABS INC	EQUITY	29412E100	2012	30000	SH	DEFINED	2		30000
EON LABS INC COM	EQUITY	29412E100	11727	174826	SH	SOLE	3	168926	5900
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	254	19,294	SH	SOLE	1	19,294	
EPIQ SYSTEMS INC	EQUITY	26882D109	106	6,498	SH	SOLE	1	6,498	
EPIX MEDICAL INC	EQUITY	26881Q101	174	8,389	SH	SOLE	1	8,389	
EQUIFAX INC	EQUITY	294429105	4	150	SH	DEFINED	2		150
EQUIFAX, INC.	EQUITY	294429105	1621	62,778	SH	SOLE	1	62,778	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	4114	92,625	SH	SOLE	1	92,625	
EQUITY INNS, INC.	EQUITY	294703103	280	30,478	SH	SOLE	1	30,478	
EQUITY OFFICE PPTYS TR	EQUITY	294741103	12	430	SH	DEFINED	2		430
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	2574	89110	SH	SOLE	3	89110	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	9991	345,830	SH	SOLE	1	345,830	



EQUITY ONE COM	EQUITY	294752100	293	15260	SH	Sole	3	15260	
EQUITY ONE INC	EQUITY	294752100	583	30,339	SH	SOLE	1	30,339	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1833	61400	SH	Sole	3	61400	
EQUITY RESIDENTIAL	EQUITY	29476L107	5547	185,840	SH	SOLE	1	185,840	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	384	13,694	SH	SOLE	1	13,694	
ERIE INDEMNITY COMPA	EQUITY	29530P102	24	503	SH	SOLE	1	503	
ESB FINANCIAL CORP	EQUITY	26884F102	51	3,649	SH	SOLE	1	3,649	
ESCO ELECTRONICS CORP	EQUITY	296315104	285	6,181	SH	SOLE	1	6,181	
ESPEED INC	EQUITY	296643109	255	12,160	SH	SOLE	1	12,160	
ESS TECHNOLOGY, INC.	EQUITY	269151106	231	15,765	SH	SOLE	1	15,765	
ESSEX PPTY TR INC COM	EQUITY	297178105	333	5090	SH	Sole	3	5090	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	935	14,277	SH	SOLE	1	14,277	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	99	2,231	SH	SOLE	1	2,231	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	264	10,628	SH	SOLE	1	10,628	
ETHAN ALLEN INTERIOR	EQUITY	297602104	24	587	SH	SOLE	1	587	
ETHYL CORP	EQUITY	297659609	148	7,451	SH	SOLE	1	7,451	
EURONET WORLDWIDE INC	EQUITY	298736109	155	8,135	SH	SOLE	1	8,135	
EURONET WORLDWIDE INC COM	EQUITY	298736109	1152	60600	SH	Sole	3	60600	
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	5562	65100	SH	Sole	3	61500	3600
EVEREST RE GROUP, LTD	EQUITY	G3223R108	7032	82,300	SH	SOLE	1	82,300	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	12693	369530	SH	Sole	3	345490	24040
EVERGREEN RESOURCES, INC.	EQUITY	299900308	751	21,870	SH	SOLE	1	21,870	
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	58	3,219	SH	SOLE	1	3,219	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	59	7,469	SH	SOLE	1	7,469	
EXACTECH INC	EQUITY	30064E109	56	3,026	SH	SOLE	1	3,026	
EXAR CORP.	EQUITY	300645108	376	20,411	SH	SOLE	1	20,411	
EXCEL TECHNOLOGY	EQUITY	30067T103	149	4,752	SH	SOLE	1	4,752	
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	67	2,129	SH	SOLE	1	2,129	
EXELIXIS, INC.	EQUITY	30161Q104	216	25,384	SH	SOLE	1	25,384	
EXELON CORP	EQUITY	30161N101	23	340	SH	DEFINED	2		340
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	6523	165,734	SH	SOLE	1	165,734	
EXPRESS SCRIPTS INC	EQUITY	302182100	8727	117000	SH	Sole	3	109900	7100
EXPRESS SCRIPTS INC	EQUITY	302182100	1499	20090	SH	DEFINED	2		20090
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2977	39,935	SH	SOLE	1	39,935	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	191	15,352	SH	SOLE	1	15,352	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	6014	310,468	SH	SOLE	1	310,468	
EXTREME NETWORK INC	EQUITY	30226D106	355	49,210	SH	SOLE	1	49,210	
EXTREME NETWORKS INC COM	EQUITY	30226D106	25614	3552528	SH	Sole	3	3325000	227528
EXULT INC	EQUITY	302284104	105	17,023	SH	SOLE	1	17,023	
EXXON MOBIL CORP	EQUITY	30231G102	41125	952786	SH	DEFINED	2		952786
Exxon Mobil Corp Stk NPV	EQUITY	30231G102	189893	4,565,826	SH	SOLE	1	4,565,826	
F N B CORP VA	EQUITY	302930102	102	3,693	SH	SOLE	1	3,693	
F5 NETWORKS INC	EQUITY	315616102	472	13,965	SH	SOLE	1	13,965	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	17	410	SH	SOLE	1	410	
FAIR ISSAC CORP	EQUITY	303250104	3827	106,059	SH	SOLE	1	106,059	
FAIRCHILD CORP. CLASS A	EQUITY	303698104	28	5,691	SH	SOLE	1	5,691	
FAIRCHILD SEMICND INTL COM	EQUITY	303726103	10638	442700	SH	Sole	3	422700	20000
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4237	176,320	SH	SOLE	1	176,320	
FALCON FINANCIAL INVESTMENT	EQUITY	306032103	3577	386,250	SH	SOLE	1	386,250	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	129	17,344	SH	SOLE	1	17,344	
FAMILY DLR STORES INC	EQUITY	307000109	7	190	SH	DEFINED	2		190
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2764	76,896	SH	SOLE	1	76,896	
FARGO ELECTRONICS	EQUITY	30744P102	66	5,868	SH	SOLE	1	5,868	
FARMER BROS. CO.	EQUITY	307675108	136	377	SH	SOLE	1	377	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	107	3,066	SH	SOLE	1	3,066	
FASTENAL CO	EQUITY	311900104	9782	182200	SH	DEFINED	2		182200
FASTENAL CO.	EQUITY	311900104	6415	119,479	SH	SOLE	1	119,479	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	168	5,961	SH	SOLE	1	5,961	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	104	3,986	SH	SOLE	1	3,986	

FEDERAL HOME LN MTG CORP	EQUITY	313400301	43	730	SH	DEFINED	2		730
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	40092	539,227	SH	SOLE	1	539,227	
FEDERAL NATL MTG ASSN	EQUITY	313586109	76	1020	SH	DEFINED	2		1020
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	541	11,720	SH	SOLE	1	11,720	
FEDERAL REALTY INVT TR SH BEN	EQUITY	313747206	506	10960	SH	SOLE	3	10960	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1900	95,696	SH	SOLE	1	95,696	
FEDERATED DEPT STORES INC	EQUITY	31410H101	9388	173700	SH	DEFINED	2		173700
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	4374	80,923	SH	SOLE	1	80,923	
FEDERATED INVESTORS	EQUITY	314211103	1518	48,309	SH	SOLE	1	48,309	
FEDERATED INVS INC PA	EQUITY	314211103	4	130	SH	DEFINED	2		130
FEDEX CORP	EQUITY	31428X106	23	310	SH	DEFINED	2		310
FEDEX CORPORATION	EQUITY	31428X106	9626	128,070	SH	SOLE	1	128,070	
FEI COMPANY	EQUITY	30241L109	272	12,460	SH	SOLE	1	12,460	
FELCOR LODGING TRUST	EQUITY	31430F101	137	13170	SH	SOLE	3	13170	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	397	38,091	SH	SOLE	1	38,091	
FERRO CORP.	EQUITY	315405100	2077	79,422	SH	SOLE	1	79,422	
FFLC BANCORP INC	EQUITY	30242W104	56	2,088	SH	SOLE	1	2,088	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	248	6,760	SH	SOLE	1	6,760	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	9683	244,512	SH	SOLE	1	244,512	
FIFTH THIRD BANCORP	EQUITY	316773100	13400	242,010	SH	SOLE	1	242,010	
FIFTH THIRD BANCORP	EQUITY	316773100	33	590	SH	DEFINED	2		590
FILENET CORP COM	EQUITY	316869106	9623	361100	SH	SOLE	3	349000	12100
FILENET CORP.	EQUITY	316869106	465	17,449	SH	SOLE	1	17,449	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	251	7,506	SH	SOLE	1	7,506	
FINANCIAL INDS CORP	EQUITY	317574101	54	4,044	SH	SOLE	1	4,044	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	98	4,258	SH	SOLE	1	4,258	
FINDWHAT.COM	EQUITY	317794105	132	6,108	SH	SOLE	1	6,108	
FINISAR CORPORATION	EQUITY	31787A101	167	77,540	SH	SOLE	1	77,540	
FINISH LINE, INC.	EQUITY	317923100	333	9,052	SH	SOLE	1	9,052	
FINLAY ENTERPRISES INC.	EQUITY	317884203	57	3,168	SH	SOLE	1	3,168	
FIRST ALBANY COMPANIES INC	EQUITY	318465101	50	3,569	SH	SOLE	1	3,569	
FIRST ALBANY COS INC COM	EQUITY	318465101	2688	194196	SH	SOLE	3	180300	13896
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	3567	117,259	SH	SOLE	1	117,259	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	120	3,796	SH	SOLE	1	3,796	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	27	650	SH	SOLE	1	650	
FIRST BUSEY CORP	EQUITY	319383105	122	4,502	SH	SOLE	1	4,502	
FIRST CHARTER CORP.	EQUITY	319439105	320	15,115	SH	SOLE	1	15,115	
FIRST CITIZENS BANC CORP	EQUITY	319459202	57	2,132	SH	SOLE	1	2,132	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	383	3,115	SH	SOLE	1	3,115	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	236	6,310	SH	SOLE	1	6,310	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	445	30,115	SH	SOLE	1	30,115	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	149	4,895	SH	SOLE	1	4,895	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	61	9,722	SH	SOLE	1	9,722	
FIRST DATA CORP	EQUITY	319963104	39	935	SH	DEFINED	2		935
FIRST DATA CORP.	EQUITY	319963104	38645	916,617	SH	SOLE	1	916,617	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	68	2,514	SH	SOLE	1	2,514	
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	43	1,615	SH	SOLE	1	1,615	
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	210	9,850	SH	SOLE	1	9,850	
FIRST FINANCIAL BANCORP	EQUITY	320209109	306	16,530	SH	SOLE	1	16,530	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	279	6,942	SH	SOLE	1	6,942	
FIRST FINANCIAL CORP.	EQUITY	320218100	203	6,935	SH	SOLE	1	6,935	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	194	6,461	SH	SOLE	1	6,461	
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3265	149,376	SH	SOLE	1	149,376	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	163	10,339	SH	SOLE	1	10,339	
FIRST INDIANA CORP.	EQUITY	32054R108	119	5,920	SH	SOLE	1	5,920	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1143	28,935	SH	SOLE	1	28,935	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	349	8830	SH	SOLE	3	8830	
FIRST M & F CORP	EQUITY	320744105	58	1,745	SH	SOLE	1	1,745	
FIRST MERCHANTS CORP.	EQUITY	320817109	226	9,390	SH	SOLE	1	9,390	

FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	28	827	SH	SOLE	1	827	
FIRST NATIONAL BANKSHARES-WI	EQUITY	321100109	17	983	SH	SOLE	1	983	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	557	40,835	SH	SOLE	1	40,835	
FIRST OAK BROOK BANCSH	EQUITY	335847208	100	3,278	SH	SOLE	1	3,278	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	87	1,731	SH	SOLE	1	1,731	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	110	6,039	SH	SOLE	1	6,039	
FIRST REPUBLIC BANK	EQUITY	336158100	205	5,319	SH	SOLE	1	5,319	
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	239	11,301	SH	SOLE	1	11,301	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	61	1,575	SH	SOLE	1	1,575	
FIRST ST BANCORPORATIO	EQUITY	336453105	116	3,785	SH	SOLE	1	3,785	
FIRST TENN NATL CORP	EQUITY	337162101	7	140	SH	DEFINED	2		140
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2686	56,313	SH	SOLE	1	56,313	
FIRST UNITED CORP	EQUITY	33741H107	72	3,107	SH	SOLE	1	3,107	
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	77	2,883	SH	SOLE	1	2,883	
FIRSTENERGY CORP	EQUITY	337932107	14	350	SH	DEFINED	2		350
FIRSTENERGY CORP.	EQUITY	337932107	5538	141,700	SH	SOLE	1	141,700	
FIRSTFED AMER BANCORP	EQUITY	337929103	226	8,096	SH	SOLE	1	8,096	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	403	8,730	SH	SOLE	1	8,730	
FIRSTMERIT CORP.	EQUITY	337915102	3312	127,126	SH	SOLE	1	127,126	
FISERV INC	EQUITY	337738108	1824	51000	SH	DEFINED	2		51000
FISERV, INC.	EQUITY	337738108	6405	179,067	SH	SOLE	1	179,067	
FISHER COMMUNICATIONS INC	EQUITY	337756209	123	2,513	SH	SOLE	1	2,513	
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	12054	219000	SH	SOLE	3	207400	11600
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	59	1,075	SH	SOLE	1	1,075	
FLAG FINANCIAL CORP	EQUITY	33832H107	43	3,352	SH	SOLE	1	3,352	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	385	15,018	SH	SOLE	1	15,018	
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	55646	1,239,336	SH	SOLE	1	1,239,336	
FLEETBOSTON FINL CORP	EQUITY	339030108	50	1120	SH	DEFINED	2		1120
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	242	19,706	SH	SOLE	1	19,706	
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	2502	145300	SH	DEFINED	2		145300
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	759	44,400	SH	SOLE	1	44	
FLEXTRONICS INTL LTD ORD	EQUITY	Y2573F102	2809	163100	SH	SOLE	3	154700	8400
FLIR SYS INC	EQUITY	302445101	10213	267918	SH	SOLE	3	251298	16620
FLIR SYSTEMS INC (USD)	EQUITY	302445101	610	15,996	SH	SOLE	1	15,996	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	270	7,540	SH	SOLE	1	7,540	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	23	545	SH	SOLE	1	545	
FLORIDAFIRST BANCORP INC	EQUITY	343258109	76	2,826	SH	SOLE	1	2,826	
FLOWERS FOODS INC	EQUITY	343498101	424	16,147	SH	SOLE	1	16,147	
FLOWSERVE CORP.	EQUITY	34354P105	2216	105,780	SH	SOLE	1	105,780	
FLUOR CORP	EQUITY	343412102	1468	37,935	SH	SOLE	1	37,935	
FLUOR CORP NEW	EQUITY	343412102	3	90	SH	DEFINED	2		90
FLUSHING FINANCIAL CORP	EQUITY	343873105	131	7,255	SH	SOLE	1	7,255	
FMC CORP.	EQUITY	302491303	3016	70,439	SH	SOLE	1	70,439	
FMC TECHNOLOGIES INC	EQUITY	30249U101	2691	99,539	SH	SOLE	1	99,539	
FMS FINANCIAL CORP	EQUITY	302509104	34	1,917	SH	SOLE	1	1,917	
FNB CORP.	EQUITY	302520101	21	953	SH	SOLE	1	953	
FNB CORP/NORTH CAROLINA	EQUITY	302519103	54	2,522	SH	SOLE	1	2,522	
FOMENTO ECONOMICO MEX -SP ADR	EQUITY	344419106	1631	33,100	SH	SOLE	1	33,100	
FOOT LOCKER INC	EQUITY	344849104	64	2,497	SH	SOLE	1	2,497	
FOOT LOCKER INC	EQUITY	344849104	2327	90200	SH	DEFINED	2		90200
FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	56	2,551	SH	SOLE	1	2,551	
FORD MOTOR CO.	EQUITY	345370860	11526	849,380	SH	SOLE	1	849,380	
FORD MTR CO DEL	EQUITY	345370860	26	1920	SH	DEFINED	2		1920
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	28	517	SH	SOLE	1	517	
FOREST LABORATORIES, INC.	EQUITY	345838106	11352	158,510	SH	SOLE	1	158,510	
FOREST LABS INC	EQUITY	345838106	27	380	SH	DEFINED	2		380
FOREST OIL CORP	EQUITY	346091705	2574	101,957	SH	SOLE	1	101,957	
FOREST OIL CORP COM PAR \$0.01	EQUITY	346091705	8675	343549	SH	SOLE	3	325267	18282
FORRESTER RESEARCH, INC.	EQUITY	346563109	134	7,071	SH	SOLE	1	7,071	

FORTUNE BRANDS INC	EQUITY	349631101	12	160	SH	DEFINED	2		160
FORTUNE BRANDS, INC.	EQUITY	349631101	4999	65,239	SH	SOLE	1	65,239	
FORWARD AIR CORP	EQUITY	349853101	183	5,562	SH	SOLE	1	5,562	
FOSSIL INC COM	EQUITY	349882100	10440	313042	SH	SOLE	3	289300	23742
FOSSIL, INC.	EQUITY	349882100	410	12,327	SH	SOLE	1	12,327	
FOUNDRY NETWORKS INC	EQUITY	35063R100	43	2,484	SH	SOLE	1	2,484	
FOUNDRY NETWORKS INC	EQUITY	35063R100	4615	268800	SH	DEFINED	2		268800
FOX ENTMT GROUP INC	EQUITY	35138T107	10439	385200	SH	DEFINED	2		385200
FPL GROUP INC	EQUITY	302571104	13	200	SH	DEFINED	2		200
FPL GROUP, INC.	EQUITY	302571104	5290	79,130	SH	SOLE	1	79,130	
FRANKLIN BANK CORP	EQUITY	352451108	1547	83200	SH	DEFINED	2		83200
FRANKLIN BK CORP DEL COM	EQUITY	352451108	2432	130800	SH	SOLE	3	130800	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	216	3,398	SH	SOLE	1	3,398	
FRANKLIN FINL CORP TEN	EQUITY	353523202	53	1,679	SH	SOLE	1	1,679	
FRANKLIN RES INC	EQUITY	354613101	15	270	SH	DEFINED	2		270
FRANKLIN RESOURCES, INC.	EQUITY	354613101	6121	109,936	SH	SOLE	1	109,936	
FREDDIE MAC	EQUITY	313400301	24807	423,720	SH	SOLE	1	338,805	
FRED'S INC.	EQUITY	356108100	476	19,637	SH	SOLE	1	19,637	
FREEMARKETS INC	EQUITY	356602102	2705	328,642	SH	SOLE	1	328,642	
FREEPORT MCMORAN COPPER +	EQUITY	35671D857	8	200	SH	DEFINED	2		200
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	2998	76,704	SH	SOLE	1	76,704	
FREMONT GENERAL CORP.	EQUITY	357288109	953	31,132	SH	SOLE	1	31,132	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	43	1,591	SH	SOLE	1	1,591	
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	58	10,083	SH	SOLE	1	10,083	
FRONTIER AIRLINES, INC.	EQUITY	359065109	185	17,747	SH	SOLE	1	17,747	
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	271	7,851	SH	SOLE	1	7,851	
FRONTIER OIL CORP.	EQUITY	35914P105	262	13,494	SH	SOLE	1	13,494	
FTI CONSULTING INC	EQUITY	302941109	352	21,134	SH	SOLE	1	21,134	
FUELCELL ENERGY INC	EQUITY	35952H106	283	20,891	SH	SOLE	1	20,891	
FULTON FIN CORP	EQUITY	360271100	43	1,933	SH	SOLE	1	1,933	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2693	83,629	SH	SOLE	1	83,629	
G & K SERVICES, INC. CLASS A	EQUITY	361268105	323	8,675	SH	SOLE	1	8,675	
GA FINANCIAL INC	EQUITY	361437106	2304	65,737	SH	SOLE	1	65,737	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	137	3,395	SH	SOLE	1	3,395	
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	231	6360	SH	SOLE	3	6360	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	741	20,432	SH	SOLE	1	20,432	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	22576	693,146	SH	SOLE	1	693,146	
GALYANS TRADING INC	EQUITY	36458R101	34	3,401	SH	SOLE	1	3,401	
GAMESTOP CORP	EQUITY	36466R101	194	10,760	SH	SOLE	1	10,760	
GANNETT CO., INC.	EQUITY	364730101	10259	116,400	SH	SOLE	1	116,400	
GANNETT INC	EQUITY	364730101	26	290	SH	DEFINED	2		290
GAP INC	EQUITY	364760108	88	3995	SH	DEFINED	2		3995
GAP, INC.	EQUITY	364760108	9308	424,657	SH	SOLE	1	424,657	
GARDNER DENVER, INC.	EQUITY	365558105	222	8,189	SH	SOLE	1	8,189	
GARMIN LTD	EQUITY	G37260109	331	7,760	SH	SOLE	1	7,760	
GARTNER INC. CLASS A	EQUITY	366651107	2698	231,549	SH	SOLE	1	231,549	
GATEWAY INC	EQUITY	367626108	2	400	SH	DEFINED	2		400
GATEWAY, INC.	EQUITY	367626108	1429	270,605	SH	SOLE	1	270,605	
GATX CORP.	EQUITY	361448103	2092	94,384	SH	SOLE	1	94,384	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	195	6,295	SH	SOLE	1	6,295	
GB&T BANCSHARES INC	EQUITY	361462104	84	2,967	SH	SOLE	1	2,967	
GCI, INC.	EQUITY	369385109	208	22,825	SH	SOLE	1	22,825	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	23	3,481	SH	SOLE	1	3,481	
GENCORP, INC.	EQUITY	368682100	173	16,007	SH	SOLE	1	16,007	
GENE LOGIC, INC.	EQUITY	368689105	80	15,850	SH	SOLE	1	15,850	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	58	4,365	SH	SOLE	1	4,365	
GENENTECH INC	EQUITY	368710406	26965	254820	SH	DEFINED	2		254820
GENENTECH, INC.	EQUITY	368710406	340	3,210	SH	SOLE	1	3,210	
GENERAL BINDING CORP	EQUITY	369154109	53	3,103	SH	SOLE	1	3,103	

GENERAL CABLE CORP.	EQUITY	369300108	144	19,481	SH	SOLE	1	19,481	
General Dynamics	EQUITY	369550108	2233	25000	SH	DEFINED	4	25000	
GENERAL DYNAMICS CORP	EQUITY	369550108	18	200	SH	DEFINED	2		200
GENERAL DYNAMICS CORP.	EQUITY	369550108	7837	87,730	SH	SOLE	1	87,730	
General Elec Co	EQUITY	369604103	1679	55000	SH	DEFINED	4	55000	
GENERAL ELEC CO	EQUITY	369604103	53984	1772517	SH	DEFINED	2		1772517
GENERAL ELECTRIC CO.	EQUITY	369604103	206574	6,768,471	SH	SOLE	1	6,768,471	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	1683	47890	SH	SOLE	3	47890	
GENERAL GROWTH PROPE	EQUITY	370021107	1815	51,635	SH	SOLE	1	51,635	
GENERAL MILLS, INC.	EQUITY	370334104	10399	222,780	SH	SOLE	1	222,780	
GENERAL MLS INC	EQUITY	370334104	19	400	SH	DEFINED	2		400
GENERAL MOTORS CORP.	EQUITY	370442105	11449	243,080	SH	SOLE	1	243,080	
GENERAL MTRS CORP	EQUITY	370442105	9981	211904	SH	DEFINED	2		211904
GENESCO, INC.	EQUITY	371532102	260	11,226	SH	SOLE	1	11,226	
GENESEE & WYO INC	EQUITY	371559105	233	9,446	SH	SOLE	1	9,446	
GENESIS HEALTHCARE CORP	EQUITY	37184D101	151	6,205	SH	SOLE	1	6,205	
GENESIS MICROCHIP INC	EQUITY	37184C103	270	16,096	SH	SOLE	1	16,096	
GEN-PROBE INC	EQUITY	36866T103	808	24,233	SH	SOLE	1	24,233	
GENTA INC	EQUITY	37245M207	251	23,943	SH	SOLE	1	23,943	
GENTEX CORP.	EQUITY	371901109	5297	122,136	SH	SOLE	1	122,136	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	198	12,784	SH	SOLE	1	12,784	
GENUINE PARTS CO	EQUITY	372460105	11194	342118	SH	DEFINED	2		342118
GENUINE PARTS CO.	EQUITY	372460105	2544	77,758	SH	SOLE	1	77,758	
GENZYME CORP	EQUITY	372917104	16471	352,100	SH	SOLE	1	352,100	
GENZYME CORP	EQUITY	372917104	11	230	SH	DEFINED	2		230
GEO GROUP INC	EQUITY	36159R103	112	4,852	SH	SOLE	1	4,852	
GEORGIA GULF CORP.	EQUITY	373200203	432	14,327	SH	SOLE	1	14,327	
GEORGIA PAC CORP	EQUITY	373298108	9	260	SH	DEFINED	2		260
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4179	124,037	SH	SOLE	1	124,037	
GERBER SCIENTIFIC, INC.	EQUITY	373730100	72	10,651	SH	SOLE	1	10,651	
GERMAN AMERICAN BANCORP	EQUITY	373865104	81	4,731	SH	SOLE	1	4,731	
GERON CORP	EQUITY	374163103	188	19,959	SH	SOLE	1	19,959	
GETTY IMAGES INC COM	EQUITY	374276103	1705	31584	SH	SOLE	3	23400	8184
GETTY IMAGES, INC.	EQUITY	374276103	36	666	SH	SOLE	1	666	
GETTY REALTY CORP.	EQUITY	374297109	918	34,552	SH	SOLE	1	34,552	
GEVITY HR INC	EQUITY	374393106	183	6,265	SH	SOLE	1	6,265	
GIBRALTAR STEEL CORP.	EQUITY	37476F103	143	5,817	SH	SOLE	1	5,817	
GILEAD SCIENCES INC	EQUITY	375558103	15582	279400	SH	DEFINED	2		279400
GILEAD SCIENCES, INC.	EQUITY	375558103	17560	316,680	SH	SOLE	1	316,680	
GILLETTE CO	EQUITY	375766102	11439	292560	SH	DEFINED	2		292560
GILLETTE CO.	EQUITY	375766102	21595	552,310	SH	SOLE	1	552,310	
GLACIER BANCORP, INC.	EQUITY	37637Q105	296	9,189	SH	SOLE	1	9,189	
GLADSTONE CAPITAL CORP	EQUITY	376535100	100	4,478	SH	SOLE	1	4,478	
GLATFELTER, P.H. CO.	EQUITY	377316104	894	79,523	SH	SOLE	1	79,523	
GLAXOSMITHKLINE PLC-ADR	EQUITY	37733W105	45	1130	SH	DEFINED	2		1130
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	353	15,787	SH	SOLE	1	15,787	
GLIMCHER REALITY TRUST	EQUITY	379302102	636	23,456	SH	SOLE	1	23,456	
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	212	7810	SH	SOLE	3	7810	
GLOBAL IMAGING SYSTEMS COM	EQUITY	37934A100	20106	605252	SH	SOLE	3	568160	37092
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	254	7,648	SH	SOLE	1	7,648	
GLOBAL INDUSTRIES INC	EQUITY	379336100	761	130000	SH	DEFINED	2		130000
GLOBAL INDUSTRIES LT	EQUITY	379336100	214	36,323	SH	SOLE	1	36,323	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	26	570	SH	SOLE	1	570	
GLOBAL POWER EQUIPME	EQUITY	37941P108	105	12,526	SH	SOLE	1	12,526	
GLOBALSANTAFE CORP	EQUITY	G3930E101	32	1165	SH	DEFINED	2		1165
GOLD BANK CORP., INC.	EQUITY	379907108	1515	92,964	SH	SOLE	1	92,964	
GOLDEN TELECOM INC	EQUITY	38122G107	2459	72,252	SH	SOLE	1	72,252	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7314	65,330	SH	SOLE	1	65,330	
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	18	160	SH	DEFINED	2		160

GOLDMAN SACHS GROUP INC	EQUITY	381416104	65942	631,935	SH	SOLE	1	631,935	
GOLDMAN SACHS GROUP INC	EQUITY	381416104	25477	244150	SH	DEFINED	2		244150
GOODRICH CORP	EQUITY	382388106	4	130	SH	DEFINED	2		130
GOODRICH CORP.	EQUITY	382388106	1478	52,669	SH	SOLE	1	52,669	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1303	152,630	SH	SOLE	1	152,630	
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	2	190	SH	DEFINED	2		190
GOODY'S FAMILY CLOTHING	EQUITY	382588101	134	9,388	SH	SOLE	1	9,388	
GOODY'S FAMILY CLOTHING COM	EQUITY	382588101	2574	180400	SH	SOLE	3	180400	
GORMAN RUPP CO COM	EQUITY	383082104	97	3,735	SH	SOLE	1	3,735	
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	3703	78,220	SH	SOLE	1	78,220	
GRACE, W.R. & CO.	EQUITY	38388F108	104	33,453	SH	SOLE	1	33,453	
GRACO INC	EQUITY	384109104	1869	64200	SH	DEFINED	2		64200
GRACO, INC.	EQUITY	384109104	5273	181,155	SH	SOLE	1	181,155	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	643	43,005	SH	SOLE	1	43,005	
GRAINGER W W INC	EQUITY	384802104	5	100	SH	DEFINED	2		100
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1864	78,417	SH	SOLE	1	78,417	
GRANT PRIDE CO INC	EQUITY	388216101	2825	182,252	SH	SOLE	1	182,252	
GRANT PRIDE CO INC	EQUITY	388216101	163	10530	SH	DEFINED	2		10530
GRAY TELEVISION INC	EQUITY	389375106	301	20,571	SH	SOLE	1	20,571	
GRAY TELEVISION INC COM	EQUITY	389375106	2262	154700	SH	SOLE	3	154700	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	54	3,396	SH	SOLE	1	3,396	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	58	7,548	SH	SOLE	1	7,548	
GREAT LAKES CHEM CORP.	EQUITY	390568103	2163	90,711	SH	SOLE	1	90,711	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	70	SH	DEFINED	2		70
GREAT LAKES REIT, INC.	EQUITY	390752103	168	10,830	SH	SOLE	1	10,830	
GREAT PLAINS ENERGY INC	EQUITY	391164100	3854	114,069	SH	SOLE	1	114,069	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	142	2,892	SH	SOLE	1	2,892	
GREAT BAY BANCORP	EQUITY	391648102	3069	104,930	SH	SOLE	1	104,930	
GREAT COMMUNITY BANCORP	EQUITY	39167M108	42	2,636	SH	SOLE	1	2,636	
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	36	1,809	SH	SOLE	1	1,809	
GREENBRIER COMPANIES INC	EQUITY	393657101	46	2,739	SH	SOLE	1	2,739	
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	67	2,988	SH	SOLE	1	2,988	
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	8737	199,894	SH	SOLE	1	199,894	
GREIF INC CL A	EQUITY	397624107	233	6,656	SH	SOLE	1	6,656	
GREY GLOBAL GROUP INC	EQUITY	39787M108	309	449	SH	SOLE	1	449	
GREY WOLF, INC.	EQUITY	397888108	359	86,649	SH	SOLE	1	86,649	
GRIFFON CORP.	EQUITY	398433102	274	12,680	SH	SOLE	1	12,680	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	305	8,417	SH	SOLE	1	8,417	
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	75	4,593	SH	SOLE	1	4,593	
GSI COMMERCE INC	EQUITY	36238G102	80	7,872	SH	SOLE	1	7,872	
GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	30	13,427	SH	SOLE	1	13,427	
GTECH HLDGS CORP	EQUITY	400518106	2454	41500	SH	DEFINED	2		41500
GTECH HOLDINGS CORP.	EQUITY	400518106	5249	88,762	SH	SOLE	1	88,762	
GUESS? INC	EQUITY	401617105	69	3,854	SH	SOLE	1	3,854	
GUIDANT CORP	EQUITY	401698105	8835	139420	SH	DEFINED	2		139420
GUIDANT CORP.	EQUITY	401698105	14448	227,995	SH	SOLE	1	227,995	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	84	11,561	SH	SOLE	1	11,561	
GUITAR CENTER INC	EQUITY	402040109	7903	212782	SH	SOLE	3	201500	11282
GUITAR CENTER, INC.	EQUITY	402040109	256	6,887	SH	SOLE	1	6,887	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	73	3,589	SH	SOLE	1	3,589	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	109	6,930	SH	SOLE	1	6,930	
Gulfterra Energy Partners	EQUITY	40274U108	1492	35000	SH	DEFINED	4		
GUNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	51	2,748	SH	SOLE	1	2,748	
GYMBOREE CORP.	EQUITY	403777105	252	15,005	SH	SOLE	1	15,005	
H J HEINZ CO.	EQUITY	423074103	6735	180,608	SH	SOLE	1	180,608	
H.B. FULLER CO.	EQUITY	359694106	415	14,592	SH	SOLE	1	14,592	
HAEMONETICS CORP.	EQUITY	405024100	256	8,152	SH	SOLE	1	8,152	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	251	11,357	SH	SOLE	1	11,357	
HALLIBURTON CO	EQUITY	406216101	110	3630	SH	DEFINED	2		3630

Halliburton Co USD2.5	EQUITY	406216101	62673	2,062,280	SH	SOLE	1	2,062,280	
HAMPSHIRE GROUP LTD	EQUITY	408859106	27	877	SH	SOLE	1	877	
HANCOCK FABRICS, INC.	EQUITY	409900107	118	7,398	SH	SOLE	1	7,398	
HANCOCK HOLDING CO.	EQUITY	410120109	423	13,660	SH	SOLE	1	13,660	
HANDLEMAN CO.	EQUITY	410252100	292	12,177	SH	SOLE	1	12,177	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	191	10,558	SH	SOLE	1	10,558	
HANMI FINL CORP	EQUITY	410495105	126	4,726	SH	SOLE	1	4,726	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2395	198,072	SH	SOLE	1	198,072	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	310	10,700	SH	SOLE	1	10,700	
HARLAND, JOHN H. CO.	EQUITY	412693103	437	14,038	SH	SOLE	1	14,038	
HARLEY DAVIDSON INC	EQUITY	412822108	17	310	SH	DEFINED	2		310
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	9001	168,741	SH	SOLE	1	168,741	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	288	15,373	SH	SOLE	1	15,373	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	333	11,964	SH	SOLE	1	11,964	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	7868	98,839	SH	SOLE	1	98,839	
HARMONIC INC.	EQUITY	413160102	346	35,584	SH	SOLE	1	35,584	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2745	50,008	SH	SOLE	1	50,008	
HARRAHS ENTMT INC	EQUITY	413619107	7	120	SH	DEFINED	2		120
HARRIS CORP.	EQUITY	413875105	4853	100,239	SH	SOLE	1	100,239	
HARRIS INTERACTIVE INC	EQUITY	414549105	181	21,677	SH	SOLE	1	21,677	
HARSCO CORP.	EQUITY	415864107	2794	61,406	SH	SOLE	1	61,406	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3065	130,877	SH	SOLE	1	130,877	
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	19	300	SH	DEFINED	2		300
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	61669	968,120	SH	SOLE	1	968,120	
HARVEST NATURAL RESOUR	EQUITY	41754V103	263	17,997	SH	SOLE	1	17,997	
HASBRO INC	EQUITY	418056107	4	190	SH	DEFINED	2		190
HASBRO, INC.	EQUITY	418056107	1962	90,199	SH	SOLE	1	90,199	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	172	8,069	SH	SOLE	1	8,069	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	8439	162,784	SH	SOLE	1	162,784	
HAWTHORNE FINL CORP	EQUITY	420542102	911	20,684	SH	SOLE	1	20,684	
HCA INC	EQUITY	404119109	21	520	SH	DEFINED	2		520
HCA INC.	EQUITY	404119109	8651	212,968	SH	SOLE	1	212,968	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	3101	95,918	SH	SOLE	1	95,918	
HEADWATERS INC	EQUITY	42210P102	403	15,719	SH	SOLE	1	15,719	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	817	28880	SH	SOLE	3	28880	
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	878	31,009	SH	SOLE	1	31,009	
Health Care Prop Investors	EQUITY	421915109	2547	90000	SH	DEFINED	4	90000	
HEALTH CARE REIT INC COM	EQUITY	42217K106	445	10970	SH	SOLE	3	10970	
HEALTH CARE REIT, INC.	EQUITY	42217K106	2934	72,277	SH	SOLE	1	72,277	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2542	109,526	SH	SOLE	1	109,526	
HEALTH MGMT ASSOC	EQUITY	421933102	6	260	SH	DEFINED	2		260
HEALTH NET INC. CLASS A	EQUITY	42222G108	4255	170,691	SH	SOLE	1	170,691	
Healthcare Realty Trust	EQUITY	421946104	2776	65000	SH	DEFINED	4	65000	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	439	10,282	SH	SOLE	1	10,282	
HEALTHCARE RLTY TR COM	EQUITY	421946104	407	9540	SH	SOLE	3	9540	
HEALTHCARE SVCS GRP IN	EQUITY	421906108	118	7,172	SH	SOLE	1	7,172	
HEALTHEXTRAS INC	EQUITY	422211102	298	25,923	SH	SOLE	1	25,923	
HEARST-ARGYLE TELEVI	EQUITY	422317107	16	579	SH	SOLE	1	579	
HEARTLAND EXPRESS INC	EQUITY	422347104	3849	168950	SH	DEFINED	2		168950
HEARTLAND EXPRESS, INC.	EQUITY	422347104	355	15,570	SH	SOLE	1	15,570	
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	89	4,763	SH	SOLE	1	4,763	
HECLA MNG CO	EQUITY	422704106	472	56,154	SH	SOLE	1	56,154	
HEICO CORP.	EQUITY	422806109	112	7,168	SH	SOLE	1	7,168	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	199	8,320	SH	SOLE	1	8,320	
HEINZ H J CO	EQUITY	423074103	14	380	SH	DEFINED	2		380
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	32743	1055888	SH	SOLE	3	1019968	35920
HELIX TECHNOLOGY CORP.	EQUITY	423319102	322	13,271	SH	SOLE	1	13,271	
HELMERICH & PAYNE, INC.	EQUITY	423452101	3643	127,157	SH	SOLE	1	127,157	
HENRY JACK & ASSOCIATES	EQUITY	426281101	2571	134,416	SH	SOLE	1	134,416	

HENRY SCHEIN INC	EQUITY	806407102	4895	68,666	SH	SOLE	1	68,666	
HERCULES INC	EQUITY	427056106	1	120	SH	DEFINED	2		120
HERCULES, INC.	EQUITY	427056106	1182	102,941	SH	SOLE	1	102,941	
HERITAGE COMMERCE CORP	EQUITY	426927109	74	5,733	SH	SOLE	1	5,733	
HERITAGE FINANCIAL CORP	EQUITY	42722X106	58	2,752	SH	SOLE	1	2,752	
HERITAGE PPTY INVNT TR COM	EQUITY	42725M107	321	10310	SH	SOLE	3	10310	
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	2559	82,270	SH	SOLE	1	82,270	
HERLEY INDS INC DEL	EQUITY	427398102	105	5,535	SH	SOLE	1	5,535	
HERMAN MILLER, INC.	EQUITY	600544100	2913	109,526	SH	SOLE	1	109,526	
HERSHEY FOODS CORP	EQUITY	427866108	12	140	SH	DEFINED	2		140
HERSHEY FOODS CORP.	EQUITY	427866108	4771	57,591	SH	SOLE	1	57,591	
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	12	371	SH	SOLE	1	371	
HEWLETT PACKARD CO	EQUITY	428236103	1793	78508	SH	DEFINED	2		78508
HEWLETT PACKARD CO.	EQUITY	428236103	49151	2,151,956	SH	SOLE	1	2,151,956	
HEXCEL CORP.	EQUITY	428291108	82	11,327	SH	SOLE	1	11,327	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	213	5,581	SH	SOLE	1	5,581	
HIBERNIA CORP	EQUITY	428656102	6324	269200	SH	DEFINED	2		269200
HIBERNIA CORP. CLASS A	EQUITY	428656102	5474	233,032	SH	SOLE	1	233,032	
HICKORY TECH CORP	EQUITY	429060106	81	6,594	SH	SOLE	1	6,594	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	311	11850	SH	SOLE	3	11850	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	3097	118,158	SH	SOLE	1	118,158	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	615	16,139	SH	SOLE	1	16,139	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	6303	92,843	SH	SOLE	1	92,843	
HILTON HOTELS CORP	EQUITY	432848109	2760	169,872	SH	SOLE	1	169,872	
HILTON HOTELS CORP	EQUITY	432848109	7	400	SH	DEFINED	2		400
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	49	2,516	SH	SOLE	1	2,516	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	420	21,195	SH	SOLE	1	21,195	
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	48	4,999	SH	SOLE	1	4,999	
HOLLY CORP.	EQUITY	435758305	160	5,037	SH	SOLE	1	5,037	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	1951	143,867	SH	SOLE	1	143,867	
HOLLYWOOD PARK, INC.	EQUITY	723456109	154	11,183	SH	SOLE	1	11,183	
HOLOGIC INC	EQUITY	436440101	204	10,055	SH	SOLE	1	10,055	
HOME DEPOT INC	EQUITY	437076102	21692	580610	SH	DEFINED	2		580610
HOME DEPOT, INC.	EQUITY	437076102	38572	1,032,450	SH	SOLE	1	1,032,450	
HOME PPTYS N Y INC COM	EQUITY	437306103	280	6880	SH	SOLE	3	6880	
HOME PROPERTIES INC.	EQUITY	437306103	925	22,690	SH	SOLE	1	22,690	
HOMESTORE.COM	EQUITY	437852106	191	45,064	SH	SOLE	1	45,064	
HON INDS INC	EQUITY	438092108	1590	42800	SH	DEFINED	2		42800
HON INDUSTRIES INC.	EQUITY	438092108	3252	87,523	SH	SOLE	1	87,523	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	12476	368,570	SH	SOLE	1	368,570	
HONEYWELL INTL INC	EQUITY	438516106	15659	466000	SH	DEFINED	2		466000
HOOKER FURNITURE CORP	EQUITY	439038100	72	3,102	SH	SOLE	1	3,102	
HOOPER HOLMES, INC.	EQUITY	439104100	184	29,444	SH	SOLE	1	29,444	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1311	83,377	SH	SOLE	1	83,377	
HORIZON FINANCIAL CORP	EQUITY	44041F105	100	5,429	SH	SOLE	1	5,429	
HORIZON OFFSHORE, INC.	EQUITY	44043J105	41	13,482	SH	SOLE	1	13,482	
HORMEL FOODS CORP.	EQUITY	440452100	6074	207,088	SH	SOLE	1	207,088	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	689	14840	SH	SOLE	3	14840	
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5322	114,699	SH	SOLE	1	114,699	
HOST MARRIOTT CORP COM	EQUITY	44107P104	909	71160	SH	SOLE	3	71160	
HOT TOPIC INC	EQUITY	441339108	639	24,148	SH	SOLE	1	24,148	
HOUSEHOLD FIN CORP	EQUITY	441812JX3	272	250000	SH	DEFINED	2		250000
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	311	6,954	SH	SOLE	1	6,954	
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	3912	90,650	SH	SOLE	1	90,650	
HRPT PROPERTIES TRUST	EQUITY	40426W101	469	41,464	SH	SOLE	1	41,464	
HRPT TRUST	EQUITY	40426W101	434	38400	SH	SOLE	3	38400	
HUB GROUP INC CL A	EQUITY	443320106	2348	78200	SH	SOLE	3	78200	
HUBBELL INC. CLASS B	EQUITY	443510201	3594	89,551	SH	SOLE	1	89,551	
HUDSON CITY BANCORP	EQUITY	443683107	50	1,319	SH	SOLE	1	1,319	



HUDSON HIGHLAND GROUP INC	EQUITY	443792106	105	3,781	SH	SOLE	1	3,781		
HUDSON RIVER BANKCORP.	EQUITY	444128102	314	15,256	SH	SOLE	1	15,256		
HUGHES SUPPLY, INC.	EQUITY	444482103	803	15,329	SH	SOLE	1	15,329		
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	33	2,636	SH	SOLE	1	2,636		
HUMANA INC	EQUITY	444859102	3	170	SH	DEFINED	2		170	
HUMANA, INC.	EQUITY	444859102	1378	72,431	SH	SOLE	1	72,431		
HUMBOLDT BANCORP	EQUITY	445069107	125	6,323	SH	SOLE	1	6,323		
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	15	1,703	SH	SOLE	1	1,703		
HUNT J B TRANS SVCS INC	EQUITY	445658107	3456	122700	SH	DEFINED	2		122700	
HUNT JB TRANS SVC INC COM	EQUITY	445658107	8801	312418	SH	SOLE	3	281100		31318
HUNTINGTON BANCSHARES INC	EQUITY	446150104	6	250	SH	DEFINED	2		250	
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2259	102,557	SH	SOLE	1	102,557		
HUDSON UNITED BANCORP	EQUITY	444165104	31	811	SH	SOLE	1	811		
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	327	11,658	SH	SOLE	1	11,658		
HYDRIL	EQUITY	448774109	184	7,037	SH	SOLE	1	7,037		
HYPERCOM CORP	EQUITY	44913M105	105	13,251	SH	SOLE	1	13,251		
HYPERION SOLUTIONS CORP	EQUITY	44914M104	849	20,489	SH	SOLE	1	20,489		
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	5907	142500	SH	SOLE	3	137500		5000
IBERIABANK CORP	EQUITY	450828108	201	3,421	SH	SOLE	1	3,421		
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	64	1,329	SH	SOLE	1	1,329		
Icon Plc - Sponsored ADR	EQUITY	45103T107	1375	38,800	SH	SOLE	1	38,800		
ICOS CORPORATION	EQUITY	449295104	37	1,009	SH	SOLE	1	1,009		
ICT GROUP INC	EQUITY	44929Y101	36	2,803	SH	SOLE	1	2,803		
ICU MEDICAL, INC.	EQUITY	44930G107	164	5,384	SH	SOLE	1	5,384		
IDACORP, INC.	EQUITY	451107106	2278	76,200	SH	SOLE	1	76,200		
IDENTIX INC	EQUITY	451906101	252	43,749	SH	SOLE	1	43,749		
IDEX CORP.	EQUITY	45167R104	615	14,150	SH	SOLE	1	14,150		
IDEXX LABORATORIES, INC.	EQUITY	45168D104	43	752	SH	SOLE	1	752		
IDINE REWARDS NETWORK	EQUITY	761557107	123	12,335	SH	SOLE	1	12,335		
IDT CORP.	EQUITY	448947101	19	967	SH	SOLE	1	967		
IDX SYSTEMS CORP.	EQUITY	449491109	307	8,883	SH	SOLE	1	8,883		
IGATE CORP	EQUITY	45169U105	72	10,346	SH	SOLE	1	10,346		
IHOP CORP.	EQUITY	449623107	347	10,061	SH	SOLE	1	10,061		
II-VI INC	EQUITY	902104108	137	5,583	SH	SOLE	1	5,583		
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	32	2,532	SH	SOLE	1	2,532		
ILEX ONCOLOGY INC	EQUITY	451923106	471	19,693	SH	SOLE	1	19,693		
Illinois Tool Works	EQUITY	452308109	1585	20000	SH	DEFINED	4	20000		
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	12689	160,160	SH	SOLE	1	160,160		
IMAGISTICS INTL INC	EQUITY	45247T104	344	7,803	SH	SOLE	1	7,803		
IMATION CORP.	EQUITY	45245A107	1999	53,145	SH	SOLE	1	53,145		
IMC GLOBAL, INC.	EQUITY	449669100	3227	225,648	SH	SOLE	1	225,648		
IMCLONE SYSTEMS	EQUITY	45245W109	55	1,074	SH	SOLE	1	1,074		
IMMUCOR INC	EQUITY	452526106	177	9,766	SH	SOLE	1	9,766		
IMMUNOGEN INC	EQUITY	45253H101	139	20,712	SH	SOLE	1	20,712		
IMMUNOMEDICS, INC.	EQUITY	452907108	86	21,282	SH	SOLE	1	21,282		
IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	71	3,142	SH	SOLE	1	3,142		
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	782	28,733	SH	SOLE	1	28,733		
IMPAX LABORATORIES INC	EQUITY	45256B101	345	15,411	SH	SOLE	1	15,411		
IMPERIAL SUGAR CO	EQUITY	453096208		1	SH	SOLE	1	1		
IMPSAT FIBER NETWORKS INC	EQUITY	45321T202	64	9294	SH	DEFINED	2		9294	
IMS HEALTH, INC.	EQUITY	449934108	2508	107,832	SH	SOLE	1	107,832		
INAMED CORP	EQUITY	453235103	723	13,574	SH	SOLE	1	13,574		
INCO LTD	EQUITY	453258402	2299	66,700	SH	OTHER	1	0	66,700	
INCYTE CORP	EQUITY	45337C102	305	36,647	SH	SOLE	1	36,647		
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	3327	81,647	SH	SOLE	1	81,647		
INDEPENDENCE HLDG CO N	EQUITY	453440307	52	1,664	SH	SOLE	1	1,664		
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	182	6,006	SH	SOLE	1	6,006		
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	282	10,110	SH	SOLE	1	10,110		
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	116	19,158	SH	SOLE	1	19,158		

INDYMAC BANCORP, INC.	EQUITY	456607100	3030	83,497	SH	SOLE	1	83,497	
INET TECHNOLOGY	EQUITY	45662V105	82	6,637	SH	SOLE	1	6,637	
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	198	6,314	SH	SOLE	1	6,314	
INFOCUS CORPORATION	EQUITY	45665B106	177	18,952	SH	SOLE	1	18,952	
INFONET SERVICES COR	EQUITY	45666T106	69	34,829	SH	SOLE	1	34,829	
INFORMATICA CORP	EQUITY	45666Q102	280	32,609	SH	SOLE	1	32,609	
INFORMATION HOLDINGS INC.	EQUITY	456727106	133	6,453	SH	SOLE	1	6,453	
INFOSPACE INC.	EQUITY	45678T201	504	12,960	SH	SOLE	1	12,960	
INFOUSA INC. CLASS B	EQUITY	456818301	158	15,080	SH	SOLE	1	15,080	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	13623	201380	SH	DEFINED	2		201380
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	5247	77,560	SH	SOLE	1	77,560	
INGERSOLL-RAND COMPANY CL A	EQUITY	G4776G101	5256	77700	SH	SOLE	3	73000	4700
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	47	4,358	SH	SOLE	1	4,358	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	33	1,850	SH	SOLE	1	1,850	
INNKEEPERS USA TRUST	EQUITY	4576J0104	202	22,079	SH	SOLE	1	22,079	
INNOVEX INC/MN	EQUITY	457647105	63	9,270	SH	SOLE	1	9,270	
INPUT/OUTPUT, INC.	EQUITY	457652105	178	22,948	SH	SOLE	1	22,948	
INSIGHT COMMUNICATIO	EQUITY	45768V108	228	22,670	SH	SOLE	1	22,670	
INSIGHT ENTERPRISES COM	EQUITY	45765U103	11616	603411	SH	SOLE	3	561409	42002
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	453	23,546	SH	SOLE	1	23,546	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	180	11,494	SH	SOLE	1	11,494	
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	184	14,307	SH	SOLE	1	14,307	
INSTINET GROUP INCORPORATED	EQUITY	457750107	17	2,421	SH	SOLE	1	2,421	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	65	4,456	SH	SOLE	1	4,456	
INSWEB CORP	EQUITY	45809K202	46	9,194	SH	SOLE	1	9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	188	7,804	SH	SOLE	1	7,804	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5873	191800	SH	DEFINED	2		191800
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	280	9,181	SH	SOLE	1	9,181	
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	94	4,959	SH	SOLE	1	4,959	
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	2837	113,346	SH	SOLE	1	113,346	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2375	158,363	SH	SOLE	1	158,363	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	184	16,391	SH	SOLE	1	16,391	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	255	14,368	SH	SOLE	1	14,368	
INTEL CORP	EQUITY	458140100	28124	1033982	SH	DEFINED	2		1033982
INTEL CORP.	EQUITY	458140100	130692	4,804,845	SH	SOLE	1	4,804,845	
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	31	24,991	SH	SOLE	1	24,991	
INTELLISYNC CORP	EQUITY	458176104	69	20,860	SH	SOLE	1	20,860	
INTER PARFUMS INC	EQUITY	458334109	40	1,737	SH	SOLE	1	1,737	
INTER TEL INC COM	EQUITY	458372109	16330	543232	SH	SOLE	3	515300	27932
INTER VOICE INC	EQUITY	461142101	14839	879600	SH	SOLE	3	865700	13900
INTERACTIVE CORP	EQUITY	45840Q101	1513	47900	SH	DEFINED	2		47900
INTERACTIVE DATA CORP	EQUITY	45840J107	12	661	SH	SOLE	1	661	
INTERACTIVECORP	EQUITY	45840Q101	1807	57,120	SH	SOLE	1	57,120	
INTERCEPT INC	EQUITY	45845L107	111	9,132	SH	SOLE	1	9,132	
INTERCHANGE FINL SVCS	EQUITY	458447109	138	5,698	SH	SOLE	1	5,698	
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	20	1,171	SH	SOLE	1	1,171	
INTERFACE, INC. CLASS A	EQUITY	458665106	179	22,537	SH	SOLE	1	22,537	
INTERGRAPH CORP	EQUITY	458683109	401	16600	SH	DEFINED	2		16600
INTERGRAPH CORP.	EQUITY	458683109	562	23,155	SH	SOLE	1	23,155	
INTERLAND INC	EQUITY	458727203	28	6,920	SH	SOLE	1	6,920	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	223	8,405	SH	SOLE	1	8,405	
INTERMUNE INC.	EQUITY	45884X103	248	12,735	SH	SOLE	1	12,735	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	22	421	SH	SOLE	1	421	
International Bus. Machines ComStk US	EQUITY	459200101	125963	1,371,550	SH	SOLE	1	1,371,550	
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	25106	273370	SH	DEFINED	2		273370
International Business Machines	EQUITY	459200101	918	10000	SH	DEFINED	4	10000	
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	100	SH	DEFINED	2		100
INTERNATIONAL GAME TECHN	EQUITY	459902102	10489	233300	SH	SOLE	3	221000	12300
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	6207	138060	SH	DEFINED	2		138060

INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	7007	155,854	SH	SOLE	1	155,854	
International Game Technology	EQUITY	459902102	1349	30000	SH	DEFINED	4	30000	
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	2728	110,346	SH	SOLE	1	110,346	
INTERNATIONAL PAPER CO	EQUITY	460146103	21	500	SH	DEFINED	2		500
INTERNATIONAL PAPER CO.	EQUITY	460146103	8715	206,230	SH	SOLE	1	206,230	
International Rectifier	EQUITY	460254105	920	20000	SH	DEFINED	4	20000	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	4541	98,731	SH	SOLE	1	98,731	
INTERNATIONAL SPEEDWAY COR	EQUITY	460335201	7802	166000	SH	DEFINED	2		166000
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3742	79,618	SH	SOLE	1	79,618	
INTERNET SECURITY SY	EQUITY	46060X107	1636	92,756	SH	SOLE	1	92,756	
INTERPHASE CORP COM	EQUITY	460593106	1903	157500	SH	SOLE	3	157500	
INTERPORE INTERNATIONAL	EQUITY	46062W107	4140	287,884	SH	SOLE	1	287,884	
INTERPUBLIC GROUP CORP	EQUITY	460690100	2850	185,294	SH	SOLE	1	185,294	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	13456	874930	SH	DEFINED	2		874930
INTERSIL CORP	EQUITY	46069S109	1832	82200	SH	DEFINED	2		82200
INTERSIL CORP -CL A	EQUITY	46069S109	4897	219,609	SH	SOLE	1	219,609	
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1017	89,478	SH	SOLE	1	89,478	
INTERTAN INC.	EQUITY	461120107	147	10,500	SH	SOLE	1	10,500	
INTER-TEL, INC.	EQUITY	458372109	289	9,588	SH	SOLE	1	9,588	
INTERVOICE-BRITE INC.	EQUITY	461142101	293	17,461	SH	SOLE	1	17,461	
INTERWOVEN INC	EQUITY	46114T508	203	20,311	SH	SOLE	1	20,311	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1481	41,715	SH	SOLE	1	41,715	
INTRADO INC	EQUITY	46117A100	143	7,370	SH	SOLE	1	7,370	
Intuit	EQUITY	461202103	893	20000	SH	DEFINED	4	20000	
INTUIT	EQUITY	461202103	9	200	SH	DEFINED	2		200
INTUIT, INC.	EQUITY	461202103	4888	109,530	SH	SOLE	1	109,530	
INTUITIVE SURGICAL INC	EQUITY	46120E602	242	14,272	SH	SOLE	1	14,272	
INVACARE CORP.	EQUITY	461203101	605	13,394	SH	SOLE	1	13,394	
INVERESK RESEARCH GROUP INC	EQUITY	461238107	430	15,127	SH	SOLE	1	15,127	
INVERESK RESH GROUP COM	EQUITY	461238107	12439	437691	SH	SOLE	3	423091	14600
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	115	6,280	SH	SOLE	1	6,280	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	364	23,777	SH	SOLE	1	23,777	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4095	99,185	SH	SOLE	1	99,185	
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	267	27,399	SH	SOLE	1	27,399	
INVISION TECHNOLOGIES	EQUITY	461851107	436	8,783	SH	SOLE	1	8,783	
INVITROGEN CORP	EQUITY	46185R100	339	4,728	SH	SOLE	1	4,728	
INVITROGEN CORP	EQUITY	46185R100	2868	40000	SH	DEFINED	2		40000
INVITROGEN CORP COM	EQUITY	46185R100	7025	97992	SH	SOLE	3	87700	10292
IOMEGA CORP	EQUITY	462030305	149	26,665	SH	SOLE	1	26,665	
IONICS, INC.	EQUITY	462218108	254	8,960	SH	SOLE	1	8,960	
IPAYMENT INC	EQUITY	46262E105	93	2,804	SH	SOLE	1	2,804	
IPAYMENT INC COM	EQUITY	46262E105	7823	235200	SH	SOLE	3	230800	4400
IPC HOLDINGS LTD	EQUITY	G4933P101	461730	11,722,000	SH	SOLE	1	11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	66	1,478	SH	SOLE	1	1,478	
IRON MTN INC DEL COM	EQUITY	462846106	4561	102200	SH	SOLE	3	96800	5400
IRSA - SP GDR	EQUITY	450047204	298	30,000	SH	SOLE	1	30,000	
IRWIN FINANCIAL CORP.	EQUITY	464119106	215	7,953	SH	SOLE	1	7,953	
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	946	8,000	SH	SOLE	1	8,000	
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	369	4,220	SH	SOLE	1	4,220	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	4432	31,300	SH	SOLE	1	31,300	
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1494	140,900	SH	SOLE	1	141	
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	2362	217,250	SH	SOLE	1	217,250	
ISHARES RUSSELL 2000	EQUITY	464287655	3222	27,400	SH	SOLE	1	27,400	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1073	13,900	SH	SOLE	1	13,900	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1544	15,800	SH	SOLE	1	15,800	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1183	21,300	SH	SOLE	1	21,300	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1513	26,500	SH	SOLE	1	26,500	
ISHARES TR COHEN&ST RLTY	EQUITY	464287564	946	8000	SH	SOLE	3	8000	
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	178	22,985	SH	SOLE	1	22,985	

ISLE OF CAPRI CASINOS	EQUITY	464592104	193	7,693	SH	SOLE	1	7,693	
ISLE OF CAPRI CASINOS COM	EQUITY	464592104	4867	193600	SH	SOLE	3	187100	6500
ISTAR FINANCIAL INC	EQUITY	45031U101	73	1,727	SH	SOLE	1	1,727	
ITLA CAP CORP	EQUITY	450565106	117	2,378	SH	SOLE	1	2,378	
ITRON, INC.	EQUITY	465741106	196	10,531	SH	SOLE	1	10,531	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	2140	68,582	SH	SOLE	1	68,582	
ITT INDS INC	EQUITY	4509111102	8	100	SH	DEFINED	2		100
ITT INDUSTRIAL INC	EQUITY	4509111102	3182	41,693	SH	SOLE	1	41,693	
ITT Industries	EQUITY	4509111102	1847	24200	SH	DEFINED	4	24200	
IVANHOE MINES LTD	EQUITY	46579N103	4573	814,600	SH	OTHER	1	0	814,600
IVAX CORP.	EQUITY	465823102	6703	294,398	SH	SOLE	1	294,398	
IXIA	EQUITY	45071R109	127	11,722	SH	SOLE	1	11,722	
IXYS CORP.	EQUITY	46600W106	83	8,801	SH	SOLE	1	8,801	
J & J SNACK FOODS CORP	EQUITY	466032109	142	3,141	SH	SOLE	1	3,141	
J JILL GROUP INC	EQUITY	466189107	180	8,772	SH	SOLE	1	8,772	
J P MORGAN CHASE + CO	EQUITY	46625H100	29010	691528	SH	DEFINED	2		691528
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	3379	119,996	SH	SOLE	1	119,996	
J.C. PENNEY CO., INC.	EQUITY	708160106	4373	125,747	SH	SOLE	1	125,747	
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	108593	2,588,630	SH	SOLE	1	2,588,630	
J0-ANN STORES INC	EQUITY	47758P307	234	8,358	SH	SOLE	1	8,358	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	191	8,470	SH	SOLE	1	8,470	
JABIL CIRCUIT INC	EQUITY	466313103	6	210	SH	DEFINED	2		210
JABIL CIRCUIT INC COM	EQUITY	466313103	4759	161700	SH	SOLE	3	153400	8300
JABIL CIRCUIT, INC.	EQUITY	466313103	14953	508,070	SH	SOLE	1	508,070	
JACK IN THE BOX INC.	EQUITY	466367109	434	17,380	SH	SOLE	1	17,380	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3746	83,991	SH	SOLE	1	83,991	
JACUZZI BRANDS INC	EQUITY	469865109	359	38,271	SH	SOLE	1	38,271	
JAKKS PACIFIC, INC.	EQUITY	47012E106	191	12,742	SH	SOLE	1	12,742	
JANUS CAP GROUP INC	EQUITY	47102X105	4	260	SH	DEFINED	2		260
JANUS CAPITAL GROUP	EQUITY	47102X105	1759	107,395	SH	SOLE	1	107,395	
JARDEN CORP	EQUITY	471109108	473	13,331	SH	SOLE	1	13,331	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	214	14,732	SH	SOLE	1	14,732	
JDS UNIPHASE CORP	EQUITY	46612J101	3142	772,011	SH	SOLE	1	772,011	
JDS UNIPHASE CORP	EQUITY	46612J101	6	1510	SH	DEFINED	2		1510
JEFFERIES GROUP, INC.	EQUITY	472319102	2917	82,577	SH	SOLE	1	82,577	
JEFFERIES GRP INC NEW COM	EQUITY	472319102	14040	397396	SH	SOLE	3	374960	22436
JEFFERSON PILOT CORP	EQUITY	475070108	8	150	SH	DEFINED	2		150
JEFFERSON-PILOT CORP.	EQUITY	475070108	3476	63,191	SH	SOLE	1	63,191	
JETBLUE AIRWAYS CORP	EQUITY	477143101	3870	153,272	SH	SOLE	1	153,272	
JETBLUE AWYS CORP	EQUITY	477143101	2327	92000	SH	DEFINED	2		92000
JLG INDUSTRIES, INC.	EQUITY	466210101	314	21,979	SH	SOLE	1	21,979	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	3969	75,208	SH	SOLE	1	75,208	
JOHN B. SANFILIPPO & SON	EQUITY	800422107	100	2,731	SH	SOLE	1	2,731	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	13932	318,884	SH	SOLE	1	318,884	
JOHN HANCOCK FINANCIAL SRV	EQUITY	41014S106	14	310	SH	DEFINED	2		310
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	30	1,018	SH	SOLE	1	1,018	
JOHNSON & JOHNSON	EQUITY	478160104	85458	1,684,895	SH	SOLE	1	1,684,895	
JOHNSON + JOHNSON	EQUITY	478160104	21872	430420	SH	DEFINED	2		430420
Johnson and Johnson	EQUITY	478160104	3043	60000	SH	DEFINED	4	60000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	4980	84,194	SH	SOLE	1	84,194	
JOHNSON CTLS INC	EQUITY	478366107	11608	196244	SH	DEFINED	2		196244
JONES APPAREL GROUP INC	EQUITY	480074103	5	140	SH	DEFINED	2		140
Jones Apparel Group Inc USD 0.01	EQUITY	480074103	40954	1,132,902	SH	SOLE	1	1,132,902	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	403	15,663	SH	SOLE	1	15,663	
JOS A BANK CLOTHIERS INC	EQUITY	480838101	133	3,663	SH	SOLE	1	3,663	
JOURNAL REGISTER CO.	EQUITY	481138105	334	15,975	SH	SOLE	1	15,975	
JOY GLOBAL INC COM	EQUITY	481165108	11945	425548	SH	SOLE	3	398722	26826
JOY GLOBAL INC.	EQUITY	481165108	684	24,374	SH	SOLE	1	24,374	
JUNIPER NETWORKS INC	EQUITY	48203R104	20147	774600	SH	DEFINED	2		774600

K V PHARMACEUT [A]	EQUITY	482740206	401	16,325	SH	SOLE	1	16,325	
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	11209	456375	SH	SOLE	3	427757	28618
K2, INC.	EQUITY	482732104	238	14,866	SH	SOLE	1	14,866	
KADANT INC	EQUITY	48282T104	126	6,066	SH	SOLE	1	6,066	
KAMAN CORP., CLASS A	EQUITY	483548103	166	11,162	SH	SOLE	1	11,162	
KANA SOFTWARE INC.	EQUITY	483600300	64	14,163	SH	SOLE	1	14,163	
KANEB SERVICES LLC	EQUITY	484173109	244	7,400	SH	SOLE	1	7,400	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	80	1,858	SH	SOLE	1	1,858	
KANSAS CITY SOUTHERN	EQUITY	485170302	437	31,448	SH	SOLE	1	31,448	
KAYDON CORP.	EQUITY	486587108	363	13,187	SH	SOLE	1	13,187	
KB HOME	EQUITY	48666K109	1678	20,765	SH	SOLE	1	20,765	
KB HOME	EQUITY	48666K109	4	50	SH	DEFINED	2		50
KCS ENERGY, INC.	EQUITY	482434206	230	21,505	SH	SOLE	1	21,505	
KEANE INC	EQUITY	486665102	1149	73000	SH	DEFINED	2		73000
KEANE, INC.	EQUITY	486665102	1915	121,636	SH	SOLE	1	121,636	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	129	6,227	SH	SOLE	1	6,227	
KELLOGG CO	EQUITY	487836108	17	430	SH	DEFINED	2		430
KELLOGG CO.	EQUITY	487836108	6930	176,610	SH	SOLE	1	176,610	
KELLWOOD CO.	EQUITY	488044108	528	13,463	SH	SOLE	1	13,463	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1781	60,140	SH	SOLE	1	60,140	
KEMET CORP.	EQUITY	488360108	2468	172,087	SH	SOLE	1	172,087	
KENAMETAL INC COM	EQUITY	489170100	14610	354000	SH	SOLE	3	338600	15400
Kennametal Inc USD 1.25	EQUITY	489170100	38932	943,359	SH	SOLE	1	943,359	
KENSEY NASH CORP	EQUITY	490057106	96	3,929	SH	SOLE	1	3,929	
KERR MCGEE CORP	EQUITY	492386107	6	110	SH	DEFINED	2		110
KERR-MCGEE CORP	EQUITY	492386107	2525	49,038	SH	SOLE	1	49,038	
KERYX BIOPHARMACEUTICALS I	EQUITY	492515101	764	50000	SH	DEFINED	2		50000
KEY BANK NA	EQUITY	493267108	5454	180,050	SH	SOLE	1	180,050	
KEY ENERGY SERVICES INC	EQUITY	492914106	32	2,927	SH	SOLE	1	2,927	
Keycorp	EQUITY	493267108	1515	50000	SH	DEFINED	4	50000	
KEYCORP NEW	EQUITY	493267108	14	450	SH	DEFINED	2		450
KEYNOTE SYSTEMS INC	EQUITY	493308100	104	8,040	SH	SOLE	1	8,040	
Keyspan	EQUITY	49337W100	1911	50000	SH	DEFINED	4	50000	
KEYSPAN CORP	EQUITY	49337W100	6	170	SH	DEFINED	2		170
KEYSPAN CORPORATION	EQUITY	49337W100	31258	817,840	SH	SOLE	1	817,840	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	161	5,865	SH	SOLE	1	5,865	
KEYSTONE PROPERTY TRUST	EQUITY	493596100	415	17,078	SH	SOLE	1	17,078	
KFORCE INC COM	EQUITY	493732101	6313	664558	SH	SOLE	3	611600	52958
KFX INC	EQUITY	48245L107	148	14,223	SH	SOLE	1	14,223	
KILROY REALTY CORP.	EQUITY	49427F108	685	19,286	SH	SOLE	1	19,286	
KILROY RLTY CORP COM	EQUITY	49427F108	222	6260	SH	SOLE	3	6260	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	177	11,225	SH	SOLE	1	11,225	
KIMBERLY CLARK CORP	EQUITY	494368103	33	530	SH	DEFINED	2		530
Kimberly-Clark Corp Com Stk USD1.25	EQUITY	494368103	22024	349,030	SH	SOLE	1	349,030	
KIMCO REALTY	EQUITY	49446R109	1341	26,306	SH	SOLE	1	26,306	
KIMCO REALTY CORP COM	EQUITY	49446R109	1255	24610	SH	SOLE	3	24610	
Kinder Morgan Energy Partners	EQUITY	494550106	2480	55000	SH	DEFINED	4	55000	
KINDER MORGAN ENERGY PRTRNS	EQUITY	494550106	12604	279,533	SH	SOLE	1	279,533	
Kinder Morgan Inc	EQUITY	49455P101	2521	40000	SH	DEFINED	4	40000	
KINDER MORGAN INC KANS	EQUITY	49455P101	8	130	SH	DEFINED	2		130
KINDER MORGAN INC.	EQUITY	49455P101	3468	55,026	SH	SOLE	1	55,026	
KINDRED HEALTHCARE INC	EQUITY	494580103	302	6,010	SH	SOLE	1	6,010	
KINETIC CONCEPTS INC COM NEW	EQUITY	49460W208	2704	60300	SH	SOLE	3	58500	1800
Kinetic Concepts Inc USD 0.001	EQUITY	49460W208	905	20,180	SH	SOLE	1	20,180	
KING PHARMACEUTICALS INC	EQUITY	495582108	4	250	SH	DEFINED	2		250
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1818	107,951	SH	SOLE	1	107,951	
KINTERA INC	EQUITY	49720P506	1677	100600	SH	DEFINED	2		100600
KIRBY CORP.	EQUITY	497266106	321	9,500	SH	SOLE	1	9,500	
KIRKLAND'S INC	EQUITY	497498105	90	5,482	SH	SOLE	1	5,482	

KLA TENCOR CORP	EQUITY	482480100	4159	82600	SH	DEFINED	2		82600
KLA-TENCOR CORP.	EQUITY	482480100	10154	201,946	SH	SOLE	1	201,946	
KMART HOLDING CORP	EQUITY	498780105	236	5,701	SH	SOLE	1	5,701	
KNIGHT RIDDER INC	EQUITY	499040103	7	90	SH	DEFINED	2		90
KNIGHT TRADING GROUP	EQUITY	499063105	470	37,216	SH	SOLE	1	37,216	
KNIGHT TRADING GROUP INC	EQUITY	499063105	2532	200000	SH	DEFINED	2		200000
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	295	12,371	SH	SOLE	1	12,371	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	1017	47,800	SH	SOLE	1	47,800	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2630	35,910	SH	SOLE	1	35,910	
KNOLGY INC	EQUITY	499183804	274	39,813	SH	SOLE	1	39,813	
KOGER EQUITY, INC.	EQUITY	500228101	366	15,583	SH	SOLE	1	15,583	
KOHL'S CORP	EQUITY	500255104	17	350	SH	DEFINED	2		350
KOHL'S CORP.	EQUITY	500255104	7807	161,540	SH	SOLE	1	161,540	
KOMAG INC	EQUITY	500453204	251	13,668	SH	SOLE	1	13,668	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	2339	57,816	SH	SOLE	1	57,816	
KOPIN CORP.	EQUITY	500600101	205	35,427	SH	SOLE	1	35,427	
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE	1	59,500	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1153	72,085	SH	SOLE	1	72,085	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	279	6,853	SH	SOLE	1	6,853	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	104	9,831	SH	SOLE	1	9,831	
KRAMONT REALTY TRUST	EQUITY	50075Q107	306	16,210	SH	SOLE	1	16,210	
KRISPY KREME DOUGHNU	EQUITY	501014104	3156	91,896	SH	SOLE	1	91,896	
KROGER CO	EQUITY	501044101	13	780	SH	DEFINED	2		780
KROGER CO.	EQUITY	501044101	5323	319,890	SH	SOLE	1	319,890	
KROLL INC.	EQUITY	501049100	38777	1,444,212	SH	SOLE	1	1,444,212	
KROLL INC.	EQUITY	501049100	497	18,511	SH	SOLE	1	18,511	
KRONOS WORLDWIDE INC	EQUITY	50105F105	68	2,237	SH	SOLE	1	2,237	
KRONOS, INC.	EQUITY	501052104	493	15,157	SH	SOLE	1	15,157	
K-SWISS, INC.	EQUITY	482686102	301	12,298	SH	SOLE	1	12,298	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	300	25,616	SH	SOLE	1	25,616	
KVH INDUSTRIES INC	EQUITY	482738101	74	5,140	SH	SOLE	1	5,140	
KYPHON INC	EQUITY	501577100	219	9,167	SH	SOLE	1	9,167	
L N B BANCORP INC	EQUITY	502100100	49	2,386	SH	SOLE	1	2,386	
L S B BANCSHARES N C	EQUITY	502158108	75	4,330	SH	SOLE	1	4,330	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	9375	157,623	SH	SOLE	1	157,623	
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	72	25,932	SH	SOLE	1	25,932	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	620	82,291	SH	SOLE	1	82,291	
LABONE INC NEW	EQUITY	50540L105	441	14,469	SH	SOLE	1	14,469	
LABOR READY INC COM NEW	EQUITY	505401208	16231	1200545	SH	SOLE	3	1172045	28500
LABOR READY, INC.	EQUITY	505401208	276	20,392	SH	SOLE	1	20,392	
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	125	3,177	SH	SOLE	1	3,177	
LABRANCHE & CO. INC.	EQUITY	505447102	1003	89,491	SH	SOLE	1	89,491	
LACLEDE GAS CO.	EQUITY	505597104	728	24,018	SH	SOLE	1	24,018	
LAFARGE NORTH AMERIC	EQUITY	505862102	24	589	SH	SOLE	1	589	
LAIDLAW INTERNATIONAL	EQUITY	50730R102	6569	451,480	SH	SOLE	1	451,480	
LAKELAND BANCORP INC	EQUITY	511637100	108	6,554	SH	SOLE	1	6,554	
LAKELAND FINL CORP	EQUITY	511656100	91	2,699	SH	SOLE	1	2,699	
LAM RESEARCH CORP.	EQUITY	512807108	5300	211,003	SH	SOLE	1	211,003	
LAM RESH CORP	EQUITY	512807108	6353	252000	SH	DEFINED	2		252000
LAMAR ADVERTISING CO	EQUITY	512815101	324	8,026	SH	SOLE	1	8,026	
LANCASTER COLONY CORP.	EQUITY	513847103	2165	53,594	SH	SOLE	1	53,594	
LANCE, INC.	EQUITY	514606102	209	12,780	SH	SOLE	1	12,780	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	428	9,460	SH	SOLE	1	9,460	
LANDAUER, INC.	EQUITY	51476K103	174	4,138	SH	SOLE	1	4,138	
LANDRY'S RESTAURANTS INC	EQUITY	51508L103	1930	64700	SH	DEFINED	2		64700
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	329	11,036	SH	SOLE	1	11,036	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	579	14,136	SH	SOLE	1	14,136	
LANNETT CO INC	EQUITY	516012101	50	2,994	SH	SOLE	1	2,994	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	387	16,400	SH	SOLE	1	16,400	

LASERSCOPE	EQUITY	518081104	132	6,666	SH	SOLE	1	6,666	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1913	219,083	SH	SOLE	1	219,083	
LAUDER ESTEE COS INC	EQUITY	518439104	15630	352500	SH	DEFINED	2		352500
LAWSON PRODUCTS, INC.	EQUITY	520776105	80	2,466	SH	SOLE	1	2,466	
LAWSON SOFTWARE	EQUITY	520780107	182	21,942	SH	SOLE	1	21,942	
LAWSON SOFTWARE INC	EQUITY	520780107	1187	143000	SH	DEFINED	2		143000
LA-Z-BOY CHAIR CO.	EQUITY	505336107	20	906	SH	SOLE	1	906	
LCC INTERNATIONAL INC CL A	EQUITY	501810105	2238	373000	SH	SOLE	3	373000	
LEAPFROG ENTERPRISES	EQUITY	52186N106	7	379	SH	SOLE	1	379	
LEAPFROG ENTERPRISES	EQUITY	52186N106	16	830	SH	DEFINED	2		830
LEAR CORP	EQUITY	521865105	6356	102,589	SH	SOLE	1	102,589	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	74	4,632	SH	SOLE	1	4,632	
LEE ENTERPRISES, INC.	EQUITY	523768109	3048	67,465	SH	SOLE	1	67,465	
LEGG MASON, INC.	EQUITY	524901105	9254	99,746	SH	SOLE	1	99,746	
LEGGETT & PLATT, INC.	EQUITY	524660107	2044	86,194	SH	SOLE	1	86,194	
LEGGETT + PLATT INC	EQUITY	524660107	5	210	SH	DEFINED	2		210
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	6571	79290	SH	DEFINED	2		79290
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	10057	121,360	SH	SOLE	1	121,360	
LENNAR CORP. COM CLASS A	EQUITY	526057104	12572	232,688	SH	SOLE	1	232,688	
LENNOX INTERNATIONAL INC	EQUITY	526107107	411	22,151	SH	SOLE	1	22,151	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	5558	104,322	SH	SOLE	1	104,322	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	245	61,281	SH	SOLE	1	61,281	
LEVITT CORP-CL A	EQUITY	52742P108	132	5,398	SH	SOLE	1	5,398	
LEXAR MEDIA INC	EQUITY	52886P104	512	30,936	SH	SOLE	1	30,936	
LEXICON GENETICS INC COM	EQUITY	528872104	2152	343300	SH	SOLE	3	343300	
LEXICON GENETICS INC.	EQUITY	528872104	120	19,087	SH	SOLE	1	19,087	
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	2429	111,482	SH	SOLE	1	111,482	
LEXINGTON CP PPTYS TR COM	EQUITY	529043101	226	10380	SH	SOLE	3	10380	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	8670	94,244	SH	SOLE	1	94,244	
LEXMARK INTL INC	EQUITY	529771107	18311	199030	SH	DEFINED	2		199030
LIBBEY, INC.	EQUITY	529898108	163	6,283	SH	SOLE	1	6,283	
LIBERTY CORP.	EQUITY	530370105	1462	31,591	SH	SOLE	1	31,591	
LIBERTY MEDIA CORP	EQUITY	530718105	93	8500	SH	DEFINED	2		8500
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	830	18450	SH	SOLE	3	18450	
LIBERTY PROPERTY TRUST	EQUITY	531172104	6480	144,004	SH	SOLE	1	144,004	
LIFELINE SYS INC	EQUITY	532192101	92	4,838	SH	SOLE	1	4,838	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	2425	74,994	SH	SOLE	1	74,994	
LIGAND PHARMACEUTICALS CL B	EQUITY	53220K207	5532	275200	SH	SOLE	3	265700	9500
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	612	30,438	SH	SOLE	1	30,438	
LIGHTBRIDGE INC	EQUITY	532226107	82	13,849	SH	SOLE	1	13,849	
LILLY ELI + CO	EQUITY	532457108	79	1180	SH	DEFINED	2		1180
LIMITED BRANDS INC	EQUITY	532716107	10	490	SH	DEFINED	2		490
LIMITED BRANDS, INC.	EQUITY	532716107	4160	207,981	SH	SOLE	1	207,981	
LIN TV CORP	EQUITY	532774106	324	13,616	SH	SOLE	1	13,616	
LIN TV CORP CL A	EQUITY	532774106	8929	374990	SH	SOLE	3	348144	26846
LINCARE HOLDINGS, INC.	EQUITY	532791100	4878	155,339	SH	SOLE	1	155,339	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	465	16,529	SH	SOLE	1	16,529	
LINCOLN NATIONAL CORP.	EQUITY	534187109	6638	140,284	SH	SOLE	1	140,284	
LINCOLN NATL CORP IN	EQUITY	534187109	48	1020	SH	DEFINED	2		1020
LINDSAY MANUFACTURING CO.	EQUITY	535555106	144	5,989	SH	SOLE	1	5,989	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	12	320	SH	DEFINED	2		320
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6160	166,080	SH	SOLE	1	166,080	
LINENS 'N THINGS, INC.	EQUITY	535679104	796	22,470	SH	SOLE	1	22,470	
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	159	16,340	SH	SOLE	1	16,340	
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	28	8,701	SH	SOLE	1	8,701	
LITHIA MOTORS, INC.	EQUITY	536797103	183	6,615	SH	SOLE	1	6,615	
LITTELFUSE, INC.	EQUITY	537008104	365	9,812	SH	SOLE	1	9,812	
LIZ CLAIBORNE INC	EQUITY	539320101	4	120	SH	DEFINED	2		120
LIZ CLAIBORNE, INC.	EQUITY	539320101	1793	48,882	SH	SOLE	1	48,882	

LNR PROPERTY CORP.	EQUITY	501940100	20	378	SH	SOLE	1	378	
LOCAL FINANCIAL CORP.	EQUITY	539553107	193	8,837	SH	SOLE	1	8,837	
LOCKHEED MARTIN CORP	EQUITY	539830109	21	470	SH	DEFINED	2		470
LOCKHEED MARTIN CORP.	EQUITY	539830109	9222	202,060	SH	SOLE	1	202,060	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	101	5,341	SH	SOLE	1	5,341	
LOEWS CORP	EQUITY	540424108	12	200	SH	DEFINED	2		200
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	20	745	SH	SOLE	1	745	
LOEWS CORP.	EQUITY	540424108	5131	86,880	SH	SOLE	1	86,880	
LO-JACK CORPORATION	EQUITY	539451104	546	71,900	SH	SOLE	1	71,900	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	226	7,755	SH	SOLE	1	7,755	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	230	13,010	SH	SOLE	1	13,010	
LONGS DRUG STORES CORP.	EQUITY	543162101	1332	70,737	SH	SOLE	1	70,737	
LONGVIEW FIBRE CO.	EQUITY	543213102	1133	101,518	SH	SOLE	1	101,518	
LOOKSMART LTD	EQUITY	543442107	77	38,931	SH	SOLE	1	38,931	
LOUISIANA PAC CORP	EQUITY	546347105	3	120	SH	DEFINED	2		120
LOUISIANA PACIFIC CORP.	EQUITY	546347105	4074	157,909	SH	SOLE	1	157,909	
LOWE'S COMPANIES, INC.	EQUITY	548661107	22344	398,070	SH	SOLE	1	398,070	
LSI INDUSTRIES, INC.	EQUITY	50216C108	114	9,343	SH	SOLE	1	9,343	
LSI LOGIC CORP	EQUITY	502161102	2097	224490	SH	DEFINED	2		224490
LSI LOGIC CORP.	EQUITY	502161102	1880	201,241	SH	SOLE	1	201,241	
LTC PROP INC	EQUITY	502175102	122	6,754	SH	SOLE	1	6,754	
LTX CORP.	EQUITY	502392103	1738	115,360	SH	SOLE	1	115,360	
LUBRIZOL CORP.	EQUITY	549271104	2440	77,500	SH	SOLE	1	77,500	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	7800	1,897,929	SH	SOLE	1	1,897,929	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	18	4480	SH	DEFINED	2		4480
LUFKIN INDS INC COM	EQUITY	549764108	94	3,021	SH	SOLE	1	3,021	
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	2123	150,000	SH	SOLE	1	150,000	
LUMINEX CORP	EQUITY	55027E102	97	10,712	SH	SOLE	1	10,712	
LYDALL, INC.	EQUITY	550819106	76	7,468	SH	SOLE	1	7,468	
LYON WILLIAM HOMES	EQUITY	552074106	199	2,139	SH	SOLE	1	2,139	
LYONDELL CHEMICAL CO.	EQUITY	552078107	4816	324,560	SH	SOLE	1	324,560	
M & F WORLDWIDE CORP	EQUITY	552541104	71	5,198	SH	SOLE	1	5,198	
M + T BK CORP	EQUITY	55261F104	12	130	SH	DEFINED	2		130
M&T BANK CORP.	EQUITY	55261F104	4593	51,120	SH	SOLE	1	51,120	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	24	347	SH	SOLE	1	347	
M/I HOMES INC	EQUITY	55305B101	248	5,254	SH	SOLE	1	5,254	
MACATAWA BK CORP	EQUITY	554225102	119	4,269	SH	SOLE	1	4,269	
MACDERMID, INC.	EQUITY	554273102	456	12,951	SH	SOLE	1	12,951	
MACERICH CO COM	EQUITY	554382101	693	12860	SH	SOLE	3	12860	
MACERICH CO.	EQUITY	554382101	749	13,901	SH	SOLE	1	13,901	
MACK CALI REALTY CORP COM	EQUITY	554489104	583	12990	SH	SOLE	3	12990	
MACK-CALI REALTY CORP	EQUITY	554489104	4636	103,239	SH	SOLE	1	103,239	
MACROMEDIA, INC.	EQUITY	556100105	2034	101,349	SH	SOLE	1	101,349	
MACROVISION CORP	EQUITY	555904101	1767	93,532	SH	SOLE	1	93,532	
MAF BANCORP, INC.	EQUITY	55261R108	608	13,990	SH	SOLE	1	13,990	
Magellan Midstream Partner	EQUITY	559080106	2196	40000	SH	DEFINED	4	40000	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	240	11,476	SH	SOLE	1	11,476	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	120	20,068	SH	SOLE	1	20,068	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	348	34,292	SH	SOLE	1	34,292	
MAGUIRE PPTYS	EQUITY	559775101	243	9500	SH	SOLE	3	9500	
MAGUIRE PROPERTIES INC	EQUITY	559775101	243	9,500	SH	SOLE	1	9,500	
MAIL-WELL, INC.	EQUITY	560321200	69	15,471	SH	SOLE	1	15,471	
MAIN STREET BANKS INC	EQUITY	56034R102	186	6,815	SH	SOLE	1	6,815	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	114	3,194	SH	SOLE	1	3,194	
MAIR HOLDINGS INC	EQUITY	560635104	45	4,853	SH	SOLE	1	4,853	
MANDALAY RESORT GROUP	EQUITY	562567107	5570	97,281	SH	SOLE	1	97,281	
MANDALAY RESORT GROUP	EQUITY	562567107	3407	59500	SH	DEFINED	2		59500
MANDALAY RESORT GROUP COM (G)	EQUITY	562567107	21416	374008	SH	SOLE	3	339100	34908
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	312	11,223	SH	SOLE	1	11,223	



MANHATTAN ASSOCS INC	EQUITY	562750109	3906	140500	SH	DEFINED	2		140500
MANITOWOC CO., INC.	EQUITY	563571108	399	13,500	SH	SOLE	1	13,500	
MANOR CARE INC NEW	EQUITY	564055101	1765	50000	SH	DEFINED	2		50000
MANOR CARE, INC.	EQUITY	564055101	1424	40,352	SH	SOLE	1	40,352	
MANPOWER, INC.	EQUITY	56418H100	6188	133,073	SH	SOLE	1	133,073	
MANTECH INTL CORP	EQUITY	564563104	142	6,909	SH	SOLE	1	6,909	
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	429	12,153	SH	SOLE	1	12,153	
MANUGISTICS GROUP IN	EQUITY	565011103	229	33,491	SH	SOLE	1	33,491	
MAPICS INC	EQUITY	564910107	77	9,615	SH	SOLE	1	9,615	
MARATHON OIL CORP	EQUITY	565849106	5102	151,540	SH	SOLE	1	151,540	
MARATHON OIL CORP	EQUITY	565849106	1532	45500	SH	DEFINED	2		45500
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101		1	SH	SOLE	1	1	
MARCUS CORP	EQUITY	566330106	170	9,819	SH	SOLE	1	9,819	
MARINEMAX INC	EQUITY	567908108	110	4,137	SH	SOLE	1	4,137	
MARITRANS INC	EQUITY	570363101	56	3,535	SH	SOLE	1	3,535	
MARKEL CORP	EQUITY	570535104	48	167	SH	SOLE	1	167	
MARKETWATCH.COM INC	EQUITY	570619106	42	3,031	SH	SOLE	1	3,031	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4369	102,682	SH	SOLE	1	102,682	
MARRIOTT INTL INC NEW	EQUITY	571903202	11	250	SH	DEFINED	2		250
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	13865	299,450	SH	SOLE	1	299,450	
MARSH + MCLENNAN COS INC	EQUITY	571748102	25	550	SH	DEFINED	2		550
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3832	101,356	SH	SOLE	1	101,356	
MARSHALL + ILSLEY CORP	EQUITY	571834100	9	240	SH	DEFINED	2		240
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	662	11,625	SH	SOLE	1	11,625	
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	5650	99125	SH	SOLE	3	95825	3300
MARTHA STEWART LIVING-CL A	EQUITY	573083102	68	6,184	SH	SOLE	1	6,184	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	3390	73,435	SH	SOLE	1	73,435	
MARVEL ENTERPRISES INC	EQUITY	57383M108	20	1,017	SH	SOLE	1	1,017	
MARVEL ENTERPRISES INC	EQUITY	57383M108	1151	60000	SH	DEFINED	2		60000
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	5681	126100	SH	SOLE	3	118700	7400
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	7244	160800	SH	DEFINED	2		160800
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	420	9,350	SH	SOLE	1	9,350	
MASCO CORP	EQUITY	574599106	15	480	SH	DEFINED	2		480
MASCO CORP.	EQUITY	574599106	7212	236,930	SH	SOLE	1	236,930	
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	50	6,000	SH	SOLE	1	6,000	
MASSBANK CORP READ MAS	EQUITY	576152102	75	1,904	SH	SOLE	1	1,904	
MASSEY ENERGY COMPANY	EQUITY	576206106	695	31,494	SH	SOLE	1	31,494	
MASTEC, INC.	EQUITY	576323109	95	10,052	SH	SOLE	1	10,052	
MATERIAL SCIENCES CORP	EQUITY	576674105	44	3,972	SH	SOLE	1	3,972	
MATRIA HEALTHCARE INC	EQUITY	576817209	120	4,733	SH	SOLE	1	4,733	
MATRIX SERVICE CO	EQUITY	576853105	115	8,535	SH	SOLE	1	8,535	
MATRIXONE INC	EQUITY	57685P304	175	24,117	SH	SOLE	1	24,117	
MatteI Inc	EQUITY	577081102	830	45000	SH	DEFINED	4	45000	
MATTEL INC	EQUITY	577081102	8	460	SH	DEFINED	2		460
MATTEL, INC.	EQUITY	577081102	5036	273,079	SH	SOLE	1	273,079	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	483	14,544	SH	SOLE	1	14,544	
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	173	14,475	SH	SOLE	1	14,475	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	55	1,579	SH	SOLE	1	1,579	
MAVERICK TUBE CORP.	EQUITY	577914104	504	21,400	SH	SOLE	1	21,400	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	16	340	SH	DEFINED	2		340
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8901	189,510	SH	SOLE	1	189,510	
MAXIMUS INC COM	EQUITY	577933104	2338	66800	SH	SOLE	3	66800	
MAXIMUS, INC.	EQUITY	577933104	291	8,314	SH	SOLE	1	8,314	
MAXTOR CORP	EQUITY	577729205	31	3,817	SH	SOLE	1	3,817	
MAXWELL SHOE INC	EQUITY	577766108	162	7,192	SH	SOLE	1	7,192	
MAXYGEN	EQUITY	577776107	110	11,574	SH	SOLE	1	11,574	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4462	129,029	SH	SOLE	1	129,029	
MAY DEPT STORES CO	EQUITY	577778103	11	310	SH	DEFINED	2		310
MAYTAG CORP	EQUITY	578592107	3	90	SH	DEFINED	2		90

MAYTAG CORP.	EQUITY	578592107	1128	35,728	SH	SOLE	1	35,728		
MB FINANCIAL INC	EQUITY	55264U108	346	8,863	SH	SOLE	1	8,863		
MBIA INC	EQUITY	55262C100	10	160	SH	DEFINED	2		160	
MBIA, INC	EQUITY	55262C100	4051	64,617	SH	SOLE	1	64,617		
MBNA CORP	EQUITY	55262L100	37	1340	SH	DEFINED	2		1340	
MBNA CORP.	EQUITY	55262L100	18901	684,060	SH	SOLE	1	684,060		
MBT FINANCIAL CORP	EQUITY	578877102	128	7,360	SH	SOLE	1	7,360		
MCCLATCHY COMPANY-CL	EQUITY	579489105	20	285	SH	SOLE	1	285		
MCCORMICK & CO., INC.	EQUITY	579780206	2073	61,830	SH	SOLE	1	61,830		
MCCORMICK + CO INC	EQUITY	579780206	7917	236181	SH	DEFINED	2		236181	
MCDATA CORP	EQUITY	580031201	1	121	SH	DEFINED	2		121	
MCDATA CORP-CL A	EQUITY	580031201	1237	175,664	SH	SOLE	1	175,664		
MCDONALDS CORP	EQUITY	580135101	1851	64800	SH	DEFINED	2		64800	
McDonalds Corp Com Stk USD0.01	EQUITY	580135101	56931	1,992,700	SH	SOLE	1	1,992,700		
MCG CAPITAL CORP	EQUITY	58047P107	8694	430,821	SH	SOLE	1	430,821		
MCGRATH RENTCORP	EQUITY	580589109	118	3,876	SH	SOLE	1	3,876		
MCGRAW HILL COS INC	EQUITY	580645109	16	210	SH	DEFINED	2		210	
MCGRAW-HILL, INC.	EQUITY	580645109	6237	81,920	SH	SOLE	1	81,920		
MCKESSON CORP	EQUITY	58155Q103	9	300	SH	DEFINED	2		300	
MCKESSON CORP.	EQUITY	58155Q103	5886	195,598	SH	SOLE	1	195,598		
MCLEODUSA INC CL A	EQUITY	582266706	46	31,144	SH	SOLE	1	31,144		
MCMORAN EXPLORATION CO	EQUITY	582411104	89	6,001	SH	SOLE	1	6,001		
MDU RESOURCES GROUP, INC.	EQUITY	552690109	4117	175,267	SH	SOLE	1	175,267		
MEADWESTVACO CORP	EQUITY	583334107	2540	89,793	SH	SOLE	1	89,793		
MEADWESTVACO CORP	EQUITY	583334107	1675	59200	SH	DEFINED	2		59200	
MEDALLION FINANCIAL CORP.	EQUITY	583928106	62	7,113	SH	SOLE	1	7,113		
MEDAREX INC	EQUITY	583916101	337	37,591	SH	SOLE	1	37,591		
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	4026	118,403	SH	SOLE	1	118,403		
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	82	2412	SH	DEFINED	2		2412	
MEDCOHEALTH SOLUTIONS	EQUITY	58405U102	18	534	SH	DEFINED	2		534	
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2375	35,295	SH	SOLE	1	35,295		
MEDIACOM COMMUNICATI	EQUITY	58446K105	205	25,527	SH	SOLE	1	25,527		
MEDICAL ACTION IND INC	EQUITY	58449L100	81	3,958	SH	SOLE	1	3,958		
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	44	5,578	SH	SOLE	1	5,578		
MEDICINES CO	EQUITY	584688105	1611	50000	SH	DEFINED	2		50000	
MEDICINES CO COM	EQUITY	584688105	9412	292200	SH	SOLE	3	280900		11300
MEDICINES COMPANY	EQUITY	584688105	689	21,381	SH	SOLE	1	21,381		
MEDICIS PHARMACEUTIC	EQUITY	584690309	48	1,204	SH	SOLE	1	1,204		
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	34134	853346	SH	SOLE	3	800898		52448
MEDICURE	EQUITY	58469E101	3685	2,254,600	SH	OTHER	1	0	2,254,600	
MEDIMMUNE INC	EQUITY	584699102	6	260	SH	DEFINED	2		260	
MEDIMMUNE, INC.	EQUITY	584699102	3051	132,206	SH	SOLE	1	132,206		
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	80	6,010	SH	SOLE	1	6,010		
MEDQUIST, INC.	EQUITY	584949101	85	5,383	SH	SOLE	1	5,383		
MEDSOURCE TECHNOLOGIES COM	EQUITY	58505Y103	1569	265100	SH	SOLE	3	265100		
MEDTRONIC INC	EQUITY	585055106	61	1270	SH	DEFINED	2		1270	
MEDTRONIC, INC.	EQUITY	585055106	24814	519,670	SH	SOLE	1	519,670		
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6531	208,730	SH	SOLE	1	208,730		
MELLON FINL CORP	EQUITY	58551A108	1859	59400	SH	DEFINED	2		59400	
MEMBERWORKS INCORPORATED	EQUITY	586002107	120	3,432	SH	SOLE	1	3,432		
MEMC ELECTR MATLS INC	EQUITY	552715104	1108	121100	SH	DEFINED	2		121100	
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	4	470	SH	SOLE	1	470		
MENS WEARHOUSE, INC.	EQUITY	587118100	441	16,614	SH	SOLE	1	16,614		
MENTOR CORP.	EQUITY	587188103	620	20,586	SH	SOLE	1	20,586		
MENTOR GRAPHICS CORP.	EQUITY	587200106	2415	135,524	SH	SOLE	1	135,524		
MERCANTILE BANK CORP	EQUITY	587376104	109	3,068	SH	SOLE	1	3,068		
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	5136	119,629	SH	SOLE	1	119,629		
MERCHANTS BANCSHARES	EQUITY	588448100	59	2,048	SH	SOLE	1	2,048		
MERCK & CO., INC.	EQUITY	589331107	42954	972,020	SH	SOLE	1	972,020		

MERCK + CO INC	EQUITY	589331107	1392	31500	SH	DEFINED	2		31500
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	275	10,784	SH	SOLE	1	10,784	
MERCURY GENERAL CORP	EQUITY	589400100	24	476	SH	SOLE	1	476	
MERCURY INTERACTIVE CORP	EQUITY	589405109	4	100	SH	DEFINED	2		100
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2141	47,783	SH	SOLE	1	47,783	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	9130	203804	SH	SOLE	3	182300	21504
MEREDITH CORP	EQUITY	589433101	1132	22,381	SH	SOLE	1	22,381	
MEREDITH CORP	EQUITY	589433101	4	70	SH	DEFINED	2		70
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	51	5,015	SH	SOLE	1	5,015	
MERIDIAN RESOURCE CORP	EQUITY	589770109	125	20,699	SH	SOLE	1	20,699	
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	206	29,701	SH	SOLE	1	29,701	
MERIT MED SYS INC	EQUITY	589889104	246	11,366	SH	SOLE	1	11,366	
MERIT MED SYS INC COM	EQUITY	589889104	2984	137898	SH	SOLE	3	137898	
MERITAGE CORPORATION	EQUITY	59001A102	346	4,657	SH	SOLE	1	4,657	
MERIX CORP COM	EQUITY	590049102	2306	125000	SH	SOLE	3	125000	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	27077	454,620	SH	SOLE	1	454,620	
MERRILL LYNCH + CO INC	EQUITY	590188108	3216	54000	SH	DEFINED	2		54000
MESA AIRLINES, INC.	EQUITY	590479101	111	13,452	SH	SOLE	1	13,452	
MESTEK, INC.	EQUITY	590829107	28	1,540	SH	SOLE	1	1,540	
METALS USA INC	EQUITY	591324207	78	6,040	SH	SOLE	1	6,040	
METHANEX CORPORATION	EQUITY	59151K108	2346	209,800	SH	OTHER	1	0	209,800
METHODE ELECTRONICS, INC.	EQUITY	591520200	219	16,998	SH	SOLE	1	16,998	
METLIFE INC	EQUITY	59156R108	29	800	SH	DEFINED	2		800
METLIFE, INC.	EQUITY	59156R108	11864	332,520	SH	SOLE	1	332,520	
METRIS COMPANIES INC	EQUITY	591598107	116	14,473	SH	SOLE	1	14,473	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	22	9,492	SH	SOLE	1	9,492	
METRO-GOLDWYN-MAYER	EQUITY	591610100	24	1,387	SH	SOLE	1	1,387	
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	87	3,702	SH	SOLE	1	3,702	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	33	743	SH	SOLE	1	743	
MFS Municipal Inc	EQUITY	552738106	143	17700	SH	DEFINED	4	17700	
MGE ENERGY INC	EQUITY	55277P104	280	9,070	SH	SOLE	1	9,070	
MGI PHARMA INC	EQUITY	552880106	997	16,269	SH	SOLE	1	16,269	
MGI PHARMA INC COM	EQUITY	552880106	13571	221533	SH	SOLE	3	214233	7300
MGIC INVESTMENT CORP.	EQUITY	552848103	2896	45,088	SH	SOLE	1	45,088	
MGIC INVT CORP WIS	EQUITY	552848103	7	110	SH	DEFINED	2		110
MGM GRAND INC	EQUITY	552953101	55	1,204	SH	SOLE	1	1,204	
MICHAELS STORES, INC.	EQUITY	594087108	4962	102,050	SH	SOLE	1	102,050	
MICREL, INC.	EQUITY	594793101	2212	165,350	SH	SOLE	1	165,350	
MICRO THERAPEUTICS INC	EQUITY	59500W100	21	5,059	SH	SOLE	1	5,059	
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	8625	326,447	SH	SOLE	1	326,447	
MICROMUSE INC	EQUITY	595094103	220	28,249	SH	SOLE	1	28,249	
MICRON TECHNOLOGY INC	EQUITY	595112103	11	640	SH	DEFINED	2		640
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4552	272,383	SH	SOLE	1	272,383	
MICROS SYSTEMS, INC.	EQUITY	594901100	378	8,367	SH	SOLE	1	8,367	
MICROSEMI CORP COM	EQUITY	595137100	9486	693434	SH	SOLE	3	664224	29210
MICROSEMI CORP.	EQUITY	595137100	405	29,636	SH	SOLE	1	29,636	
Microsoft Corp	EQUITY	594918104	1870	75000	SH	DEFINED	4	75000	
MICROSOFT CORP	EQUITY	594918104	4804	192400	SH	DEFINED	2		192400
Microsoft Corp Com Stk	EQUITY	594918104	195309	7,834,315	SH	SOLE	1	7,834,315	
MICROSTRATEGY INC	EQUITY	594972408	290	5,441	SH	SOLE	1	5,441	
MID STATE BANCSHARES	EQUITY	595440108	288	11,983	SH	SOLE	1	11,983	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	470	12,649	SH	SOLE	1	12,649	
MIDAS, INC.	EQUITY	595626102	139	7,153	SH	SOLE	1	7,153	
MIDDLESEX WATER CO	EQUITY	596680108	113	5,442	SH	SOLE	1	5,442	
MIDLAND CO COM	EQUITY	597486109	91	3,634	SH	SOLE	1	3,634	
MIDWAY GAMES INC.	EQUITY	598148104	116	15,917	SH	SOLE	1	15,917	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	129	5,460	SH	SOLE	1	5,460	
MILACRON, INC.	EQUITY	598709103	60	17,264	SH	SOLE	1	17,264	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	10251	686,159	SH	SOLE	1	686,159	

MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	1109	65600	SH	DEFINED	2		65600
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	8512	503,641	SH	SOLE	1	503,641	
MILLER HERMAN INC	EQUITY	600544100	799	30000	SH	DEFINED	2		30000
MILLIPORE CORP	EQUITY	601073109	4	70	SH	DEFINED	2		70
MILLIPORE CORP.	EQUITY	601073109	1132	22,024	SH	SOLE	1	22,024	
MILLS CORP COM	EQUITY	601148109	572	10730	SH	SOLE	3	10730	
MILLS CORP.	EQUITY	601148109	607	11,388	SH	SOLE	1	11,388	
MIM CORP	EQUITY	553044108	86	11,325	SH	SOLE	1	11,325	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1242	42,960	SH	SOLE	1	42,960	
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	317	48,501	SH	SOLE	1	48,501	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	274	9,668	SH	SOLE	1	9,668	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	2237	39,170	SH	SOLE	1	39,170	
MISSION WEST PROPERTIES	EQUITY	605203108	155	11,707	SH	SOLE	1	11,707	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	321	13,351	SH	SOLE	1	13,351	
MOBILE MINI INC.	EQUITY	60740F105	120	6,919	SH	SOLE	1	6,919	
Mobile Telesystems - Sponsored ADR	EQUITY	607409109	7892	60,015	SH	SOLE	1	60,015	
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	34	3,681	SH	SOLE	1	3,681	
MODEM MEDIA POPPE TYSN CL A	EQUITY	607533106	1430	220000	SH	SOLE	3	220000	
MODINE MANUFACTURING CO.	EQUITY	607828106	1636	62,777	SH	SOLE	1	62,777	
MODTECH HLDGS INC	EQUITY	60783C100	29	3,961	SH	SOLE	1	3,961	
MOHAWK INDS INC COM	EQUITY	608190104	15169	184200	SH	SOLE	3	174400	9800
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8215	99,761	SH	SOLE	1	99,761	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	132	7,018	SH	SOLE	1	7,018	
MOLEX INC	EQUITY	608554101	6	210	SH	DEFINED	2		210
MOLEX, INC.	EQUITY	608554101	2852	93,833	SH	SOLE	1	93,833	
MONACO COACH CORP	EQUITY	60886R103	351	13,098	SH	SOLE	1	13,098	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	182	4,796	SH	SOLE	1	4,796	
MONMOUTH REIT -CL A	EQUITY	609720107	31	3,440	SH	SOLE	1	3,440	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	1103	82,372	SH	SOLE	1	82,372	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	120	4,819	SH	SOLE	1	4,819	
MONSANTO CO	EQUITY	61166W101	4347	118,551	SH	SOLE	1	118,551	
MONSANTO CO NEW	EQUITY	61166W101	2002	54600	SH	DEFINED	2		54600
MONSTER WORLDWIDE INC	EQUITY	611742107	1321	50,424	SH	SOLE	1	50,424	
MONSTER WORLDWIDE INC	EQUITY	611742107	3	120	SH	DEFINED	2		120
MONSTER WORLDWIDE INC COM	EQUITY	611742107	9152	349300	SH	SOLE	3	331200	18100
MONTPELIER RE HOLDINGS LTD	EQUITY	662185106	1512	40600	SH	DEFINED	2		40600
MONY GROUP, INC.	EQUITY	615337102	2228	70,874	SH	SOLE	1	70,874	
MOODYS CORP	EQUITY	615369105	11	160	SH	DEFINED	2		160
MOODY'S CORP.	EQUITY	615369105	4708	66,502	SH	SOLE	1	66,502	
MOOG INC.	EQUITY	615394202	452	13,254	SH	SOLE	1	13,254	
MORGAN STANLEY	EQUITY	617446448	27258	475,700	SH	SOLE	1	475,700	
MORGAN STANLEY	EQUITY	617446448	1507	26300	SH	DEFINED	2		26300
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	61	4,332	SH	SOLE	1	4,332	
MOTHERS WK INC	EQUITY	619903107	56	2,098	SH	SOLE	1	2,098	
MOTOROLA INC	EQUITY	620076109	2434	138300	SH	DEFINED	2		138300
MOTOROLA, INC.	EQUITY	620076109	22687	1,289,020	SH	SOLE	1	1,289,020	
MOVADO GROUP, INC.	EQUITY	624580106	112	3,751	SH	SOLE	1	3,751	
MOVIE GALLERY, INC.	EQUITY	624581104	242	12,361	SH	SOLE	1	12,361	
MPS GROUP INC	EQUITY	553409103	2259	203,139	SH	SOLE	1	203,139	
MPS GROUP INC COM	EQUITY	553409103	20592	1851834	SH	SOLE	3	1776790	75044
MRO SOFTWARE	EQUITY	55347W105	114	9,796	SH	SOLE	1	9,796	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	177	53,245	SH	SOLE	1	53,245	
MSC INDL DIRECT INC CL A	EQUITY	553530106	6254	208800	SH	SOLE	3	197300	11500
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	13	438	SH	SOLE	1	438	
MSC SOFTWARE CORPORATION	EQUITY	553531104	108	12,230	SH	SOLE	1	12,230	
MTC TECHNOLOGIES INC	EQUITY	55377A106	76	3,039	SH	SOLE	1	3,039	
MTR GAMING GROUP INC	EQUITY	553769100	118	11,626	SH	SOLE	1	11,626	
MTS SYSTEMS CORP.	EQUITY	553777103	297	10,696	SH	SOLE	1	10,696	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	597	17,563	SH	SOLE	1	17,563	

MULTIMEDIA GAMES INC	EQUITY	625453105	268	10,851	SH	SOLE	1	10,851	
MULTIMEDIA GAMES INC COM	EQUITY	625453105	13486	545100	SH	SOLE	3	531300	13800
Municipal High Income Fund	EQUITY	626214100	785	98900	SH	DEFINED	4	98900	
MURPHY OIL CORP.	EQUITY	626717102	8660	137,524	SH	SOLE	1	137,524	
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	55	2,254	SH	SOLE	1	2,254	
MYERS INDUSTRIES, INC.	EQUITY	628464109	121	9,804	SH	SOLE	1	9,804	
MYKROLIS CORP	EQUITY	62852P103	239	16,729	SH	SOLE	1	16,729	
MYLAN LABORATORIES INC.	EQUITY	628530107	9176	403,692	SH	SOLE	1	403,692	
MYRIAD GENETICS INC	EQUITY	62855J104	226	13,953	SH	SOLE	1	13,953	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	441	28,348	SH	SOLE	1	28,348	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2888	63,120	SH	SOLE	1	63,120	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2472	54025	SH	DEFINED	2		54025
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	193	2,348	SH	SOLE	1	2,348	
NAM TAI ELECTRS(F)	EQUITY	629865205	13541	532897	SH	SOLE	3	501534	31363
NARA BANCORP INC	EQUITY	63080P105	142	4,764	SH	SOLE	1	4,764	
NASB FINL INC	EQUITY	628968109	62	1,564	SH	SOLE	1	1,564	
NASDAQ-100 SHARES	EQUITY	631100104	9290	259,200	SH	SOLE	1	259,200	
NASHFINCH CO.	EQUITY	631158102	138	5,786	SH	SOLE	1	5,786	
NASSDA CORP	EQUITY	63172M101	48	6,902	SH	SOLE	1	6,902	
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	94	1,847	SH	SOLE	1	1,847	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	35	3,690	SH	SOLE	1	3,690	
NATIONAL CITY CORP	EQUITY	635405103	22	630	SH	DEFINED	2		630
NATIONAL CITY CORP.	EQUITY	635405103	10522	295,720	SH	SOLE	1	295,720	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	8803	307,705	SH	SOLE	1	307,705	
NATIONAL DATA CORP.	EQUITY	639480102	483	17,785	SH	SOLE	1	17,785	
NATIONAL FUEL GAS CO.	EQUITY	636180101	5758	234,069	SH	SOLE	1	234,069	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	349	11,322	SH	SOLE	1	11,322	
NATIONAL HEALTH REALTY	EQUITY	635905102	59	3,169	SH	SOLE	1	3,169	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	87	3,327	SH	SOLE	1	3,327	
NATIONAL INSTRS CORP COM	EQUITY	636518102	19384	616157	SH	SOLE	3	578156	38001
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3683	117,026	SH	SOLE	1	117,026	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	350	11,105	SH	SOLE	1	11,105	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	96	2,469	SH	SOLE	1	2,469	
NATIONAL PROCESSING INC	EQUITY	637229105	75	3,945	SH	SOLE	1	3,945	
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	8	190	SH	DEFINED	2		190
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	5517	124,179	SH	SOLE	1	124,179	
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	165	1,101	SH	SOLE	1	1,101	
NATIONAL-OILWELL, INC.	EQUITY	637071101	5959	210,728	SH	SOLE	1	210,728	
NATIONWIDE FINANCIAL	EQUITY	638612101	35	974	SH	SOLE	1	974	
NATIONWIDE HEALTH PPTY COM	EQUITY	638620104	324	14550	SH	SOLE	3	14550	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1068	47,943	SH	SOLE	1	47,943	
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	69	4,667	SH	SOLE	1	4,667	
NAUTILUS GROUP INC	EQUITY	63910B102	232	14,731	SH	SOLE	1	14,731	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	461	22,811	SH	SOLE	1	22,811	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	116	6,425	SH	SOLE	1	6,425	
NAVIGATORS GROUP INC	EQUITY	638904102	85	2,952	SH	SOLE	1	2,952	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1406	30,667	SH	SOLE	1	30,667	
NAVISTAR INTL CORP INC	EQUITY	63934E108	4	80	SH	DEFINED	2		80
NBC CAPITAL CORP	EQUITY	628729105	90	3,476	SH	SOLE	1	3,476	
NBT BANCORP, INC.	EQUITY	628778102	368	16,357	SH	SOLE	1	16,357	
NBTY INC COM	EQUITY	628782104	16757	450692	SH	SOLE	3	408300	42392
NBTY, INC.	EQUITY	628782104	981	26,385	SH	SOLE	1	26,385	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	224	9,565	SH	SOLE	1	9,565	
NCO GROUP, INC.	EQUITY	628858102	217	9,280	SH	SOLE	1	9,280	
NCR CORP NEW	EQUITY	62886E108	4	100	SH	DEFINED	2		100
NCR CORP.	EQUITY	62886E108	1859	42,191	SH	SOLE	1	42,191	
NDS Group Plc - ADR	EQUITY	628891103	1184	43,000	SH	SOLE	1	43,000	
NECTAR THERAPEUTICS	EQUITY	640268108	516	23,999	SH	SOLE	1	23,999	
NEIGHBORCARE INC	EQUITY	64015Y104	327	13,427	SH	SOLE	1	13,427	

NEIGHBORCARE INC	EQUITY	64015Y104	1455	60000	SH	DEFINED	2		60000
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	3944	73,116	SH	SOLE	1	73,116	
NELNET INC	EQUITY	64031N108	1600	63000	SH	DEFINED	2		63000
NEOFORMA INC	EQUITY	640475505	43	3,986	SH	SOLE	1	3,986	
NEOPHARM INC	EQUITY	640919106	149	7,924	SH	SOLE	1	7,924	
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	77	8,231	SH	SOLE	1	8,231	
NEOWARE SYSTEMS INC	EQUITY	64065P102	82	7,984	SH	SOLE	1	7,984	
NES RENTALS HLDG INC	EQUITY	640820106	175	19435	SH	DEFINED	2		19435
NET2PHONE, INC.	EQUITY	64108N106	80	15,550	SH	SOLE	1	15,550	
NETBANK INC	EQUITY	640933107	299	24,459	SH	SOLE	1	24,459	
NETEGRITY, INC.	EQUITY	64110P107	111	13,051	SH	SOLE	1	13,051	
NETFLIX COM INC COM	EQUITY	64110L106	35742	1047540	SH	SOLE	3	993876	53664
NETFLIX.COM INC	EQUITY	64110L106	369	10,825	SH	SOLE	1	10,825	
NETGEAR INC	EQUITY	64111Q104	2546	185,000	SH	SOLE	1	185,000	
NETIQ CORP.	EQUITY	64115P102	381	27,246	SH	SOLE	1	27,246	
NETRATINGS INC	EQUITY	64116M108	57	5,147	SH	SOLE	1	5,147	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	76	9,824	SH	SOLE	1	9,824	
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	4883	134,146	SH	SOLE	1	134,146	
NETWORK APPLIANCE INC	EQUITY	64120L104	8	360	SH	DEFINED	2		360
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3955	183,679	SH	SOLE	1	183,679	
Network Associates Inc	EQUITY	640938106	900	50000	SH	DEFINED	4	50000	
NETWORK EQUIPMENT TECH.	EQUITY	641208103	117	11,772	SH	SOLE	1	11,772	
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4372	242,884	SH	SOLE	1	242,884	
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	999	16900	SH	DEFINED	2		16900
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	38	640	SH	SOLE	1	640	
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	702	14,454	SH	SOLE	1	14,454	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	174	5,155	SH	SOLE	1	5,155	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	527	13,933	SH	SOLE	1	13,933	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4683	171,243	SH	SOLE	1	171,243	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	596	21780	SH	SOLE	3	21780	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	13907	405,690	SH	SOLE	1	405,690	
NEW YORK TIMES CO	EQUITY	650111107	7	160	SH	DEFINED	2		160
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2968	67,142	SH	SOLE	1	67,142	
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	522	15,490	SH	SOLE	1	15,490	
NEWELL RUBBERMAID INC	EQUITY	651229106	7	290	SH	DEFINED	2		290
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2864	123,467	SH	SOLE	1	123,467	
NEWFIELD EXPLORATION	EQUITY	651290108	4054	84,587	SH	SOLE	1	84,587	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	8773	188,150	SH	SOLE	1	188,150	
NEWMONT MNG CORP	EQUITY	651639106	21	450	SH	DEFINED	2		450
NEWPARK RESOURCES, INC.	EQUITY	651718504	195	37,567	SH	SOLE	1	37,567	
NEWPORT CORP	EQUITY	651824104	1298	77,631	SH	SOLE	1	77,631	
NEWS CORP LTD ADR	EQUITY	652487802		2	SH	SOLE	1	2	
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	10	266,110	SH	SOLE	1	266,110	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	5372	1,033,132	SH	SOLE	1	1,033,132	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	2381	96300	SH	DEFINED	2		96300
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	26466	1,073,220	SH	SOLE	1	1,073,220	
NEXTEL PARTNERS INC	EQUITY	65333F107	654	51,629	SH	SOLE	1	51,629	
NIC INC	EQUITY	62914B100	91	15,039	SH	SOLE	1	15,039	
NICOR INC	EQUITY	654086107	2	60	SH	DEFINED	2		60
NICOR, INC.	EQUITY	654086107	701	19,885	SH	SOLE	1	19,885	
NII HOLDINGS INC-CL B	EQUITY	62913F201	712	20,283	SH	SOLE	1	20,283	
NIKE INC	EQUITY	654106103	21	270	SH	DEFINED	2		270
NIKE, INC. CLASS B	EQUITY	654106103	9027	115,920	SH	SOLE	1	115,920	
NISOURCE INC	EQUITY	65473P105	6	280	SH	DEFINED	2		280
NISOURCE, INC.	EQUITY	65473P105	3097	145,758	SH	SOLE	1	145,758	
NITCHES INC	EQUITY	65476M109	38	7,500	SH	SOLE	1	7,500	
NL INDUSTRIES, INC.	EQUITY	629156407	708	50,949	SH	SOLE	1	50,949	
NN INC	EQUITY	629337106	64	5,441	SH	SOLE	1	5,441	
NOBLE CORPORATION	EQUITY	665422100	2219	57,750	SH	SOLE	1	57,750	

NOBLE CORPORATION	EQUITY	665422100	6	150	SH	DEFINED	2		150
NOBLE ENERGYINC	EQUITY	655044105	4018	85,300	SH	SOLE	1	85,300	
NOKIA CORP SPON-ADR	EQUITY	654902204	6585	324,690	SH	SOLE	1	324,690	
NOLAND CO	EQUITY	655286102	15	332	SH	SOLE	1	332	
NORDSON CORP.	EQUITY	655663102	2415	64,462	SH	SOLE	1	64,462	
NORDSTROM INC	EQUITY	655664100	6	150	SH	DEFINED	2		150
NORDSTROM INC COM	EQUITY	655664100	18553	465000	SH	SOLE	3	440500	24500
NORDSTROM, INC.	EQUITY	655664100	2425	60,768	SH	SOLE	1	60,768	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	7237	327,628	SH	SOLE	1	327,628	
NORFOLK SOUTHN CORP	EQUITY	655844108	9	420	SH	DEFINED	2		420
NORTEL NETWORKS CORP	EQUITY	656568102	3079	522,800	SH	OTHER	1	0	522,800
NORTEL NETWORKS CORP	EQUITY	656568102	16	2680	SH	DEFINED	2		2680
NORTH FORK BANCORPORATION	EQUITY	659424105	7	160	SH	DEFINED	2		160
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2880	68,064	SH	SOLE	1	68,064	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	154	7,662	SH	SOLE	1	7,662	
NORTHEAST UTILITIES	EQUITY	664397106	3568	191,308	SH	SOLE	1	191,308	
NORTHERN STATES FINL CORP	EQUITY	665751103	40	1,480	SH	SOLE	1	1,480	
NORTHERN TRUST CORP	EQUITY	665859104	11	240	SH	DEFINED	2		240
NORTHERN TRUST CORP.	EQUITY	665859104	4576	98,226	SH	SOLE	1	98,226	
NORTHGATE EXPLORATION LTD	EQUITY	666416102	631	254,200	SH	OTHER	1	0	254,200
NORTHROP GRUMMAN CORP	EQUITY	666807102	19	190	SH	DEFINED	2		190
NORTHROP GRUMMAN CORP.	EQUITY	666807102	7877	80,030	SH	SOLE	1	80,030	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	316	31,226	SH	SOLE	1	31,226	
NORTHWEST BANCORP INC.	EQUITY	667328108	143	5,621	SH	SOLE	1	5,621	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	409	13,097	SH	SOLE	1	13,097	
NOVASTAR FINL INC	EQUITY	669947400	5141	77,948	SH	SOLE	1	77,948	
NOVELL INC	EQUITY	670006105	4	390	SH	DEFINED	2		390
NOVELL, INC .	EQUITY	670006105	1915	168,253	SH	SOLE	1	168,253	
NOVELLUS SYS INC	EQUITY	670008101	5	160	SH	DEFINED	2		160
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2565	80,996	SH	SOLE	1	80,996	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	222	10,325	SH	SOLE	1	10,325	
NOVOSTE CORPORATION	EQUITY	67010C100	28	8,336	SH	SOLE	1	8,336	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	430	15,085	SH	SOLE	1	15,085	
NPTEST HOLDING CORP	EQUITY	67019A105	3781	249,750	SH	SOLE	1	249,750	
NS GROUP, INC.	EQUITY	628916108	97	7,482	SH	SOLE	1	7,482	
NSTAR	EQUITY	67019E107	13976	275,551	SH	SOLE	1	275,551	
NTL INC	EQUITY	62940M104	78	1,310	SH	SOLE	1	1,310	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	286	14,175	SH	SOLE	1	14,175	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	19	2,830	SH	SOLE	1	2,830	
NUCOR CORP	EQUITY	670346105	6	90	SH	DEFINED	2		90
NUCOR CORP.	EQUITY	670346105	2159	35,111	SH	SOLE	1	35,111	
NUEVO ENERGY CO.	EQUITY	670509108	295	9,045	SH	SOLE	1	9,045	
NUI CORPORATION	EQUITY	629431107	138	8,177	SH	SOLE	1	8,177	
NUVEEN INVESTMENTS INC	EQUITY	67090F106	11	405	SH	SOLE	1	405	
NUVELO INC	EQUITY	67072M301	173	13,787	SH	SOLE	1	13,787	
NUVELO INC	EQUITY	67072M301		1	SH	DEFINED	2		1
NVIDIA CORP	EQUITY	67066G104	2317	87,757	SH	SOLE	1	87,757	
NVIDIA CORP	EQUITY	67066G104	5	170	SH	DEFINED	2		170
NVR, INC.	EQUITY	62944T105	51	111	SH	SOLE	1	111	
NYFIX INC	EQUITY	670712108	69	13,355	SH	SOLE	1	13,355	
NYMAGIC, INC.	EQUITY	629484106	28	1,099	SH	SOLE	1	1,099	
OAK HILL FINANCIAL INC	EQUITY	671337103	55	1,679	SH	SOLE	1	1,679	
OAKLEY INC.	EQUITY	673662102	190	12,829	SH	SOLE	1	12,829	
OCCIDENTAL PETE CORP	EQUITY	674599105	19	410	SH	DEFINED	2		410
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	7668	166,520	SH	SOLE	1	166,520	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	352	11,562	SH	SOLE	1	11,562	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	79	3,202	SH	SOLE	1	3,202	
O'CHARLEY'S INC.	EQUITY	670823103	189	10,348	SH	SOLE	1	10,348	
OCTEL CORP.	EQUITY	675727101	152	5,101	SH	SOLE	1	5,101	

OCULAR SCIENCES, INC.	EQUITY	675744106	279	9,567	SH	SOLE	1	9,567	
OCWEN FINANCIAL CORP.	EQUITY	675746101	193	19,934	SH	SOLE	1	19,934	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	310	16,412	SH	SOLE	1	16,412	
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	5	199	SH	SOLE	1	199	
OFFICE DEPOT INC	EQUITY	676220106	6	320	SH	DEFINED	2		320
OFFICE DEPOT, INC.	EQUITY	676220106	2611	138,739	SH	SOLE	1	138,739	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	219	9,512	SH	SOLE	1	9,512	
OGE ENERGY CORP.	EQUITY	670837103	12367	467,736	SH	SOLE	1	467,736	
OHIO CASUALTY CORP.	EQUITY	677240103	2373	118,727	SH	SOLE	1	118,727	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	174	12,941	SH	SOLE	1	12,941	
OLD DOMINION FGHT LINE COM	EQUITY	679580100	3338	99050	SH	SOLE	3	99050	
OLD DOMINION FREIGHT LINE	EQUITY	679580100	192	5,688	SH	SOLE	1	5,688	
OLD NATL BANCORP	EQUITY	680033107	27	1,180	SH	SOLE	1	1,180	
OLD POINT FINANCIAL CORP	EQUITY	680194107	35	1,166	SH	SOLE	1	1,166	
OLD REPUBLIC INTL CORP.	EQUITY	680223104	6681	272,032	SH	SOLE	1	272,032	
OLD SECOND BANCORP INC	EQUITY	680277100	178	3,469	SH	SOLE	1	3,469	
OLIN CORP.	EQUITY	680665205	2329	130,460	SH	SOLE	1	130,460	
OM GROUP INC	EQUITY	670872100	440	14,466	SH	SOLE	1	14,466	
OMEGA FINANCIAL CORP.	EQUITY	682092101	152	4,144	SH	SOLE	1	4,144	
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	178	16,347	SH	SOLE	1	16,347	
OMEGA PROTEIN CORP	EQUITY	68210P107	22	3,067	SH	SOLE	1	3,067	
OMNICARE, INC.	EQUITY	681904108	6808	153,580	SH	SOLE	1	153,580	
OMNICELL INC	EQUITY	68213N109	146	7,383	SH	SOLE	1	7,383	
OMNICELL INC COM	EQUITY	68213N109	2254	113800	SH	SOLE	3	113800	
OMNICOM GROUP	EQUITY	681919106	16	200	SH	DEFINED	2		200
OMNICOM GROUP, INC.	EQUITY	681919106	6529	81,360	SH	SOLE	1	81,360	
OMNIVISION TECHNOLOGIE	EQUITY	682128103	662	24,250	SH	SOLE	1	24,250	
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	2197	80460	SH	SOLE	3	66600	13860
OMNIVISION TECHNOLOGIES IN	EQUITY	682128103	1912	70000	SH	DEFINED	2		70000
OMNOVA SOLUTIONS	EQUITY	682129101	88	16,793	SH	SOLE	1	16,793	
ON SEMICONDUCTOR CORP	EQUITY	682189105	754	100000	SH	DEFINED	2		100000
ON SEMICONDUCTOR CORP COM	EQUITY	682189105	20733	2749670	SH	SOLE	3	2576928	172742
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	134	17,789	SH	SOLE	1	17,789	
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	48	2,120	SH	SOLE	1	2,120	
ONEIDA FINANCIAL CORP	EQUITY	682478102	18	1,281	SH	SOLE	1	1,281	
ONEIDA LTD.	EQUITY	682505102	18	7,387	SH	SOLE	1	7,387	
ONEOK, INC.	EQUITY	682680103	3799	168,448	SH	SOLE	1	168,448	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	610	15,068	SH	SOLE	1	15,068	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	809	20000	SH	DEFINED	2		20000
OPEN TEXT (F)	EQUITY	683715106	17518	588256	SH	SOLE	3	551254	37002
OPEN TEXT CORP	EQUITY	683715106	5168	173,500	SH	OTHER	1	0	173,500
OPENWAVE SYSTEMS INC.	EQUITY	683718308	413	30,974	SH	SOLE	1	30,974	
OPLINK COMMUNICATIONS INC	EQUITY	683750106	129	51,922	SH	SOLE	1	51,922	
OPNET TECHNOLOGIES	EQUITY	683757108	83	5,580	SH	SOLE	1	5,580	
OPNET TECHNOLOGIES INC COM	EQUITY	683757108	9261	621144	SH	SOLE	3	608281	12863
OPSWARE INC	EQUITY	68383A101	187	24,777	SH	SOLE	1	24,777	
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	26	8,035	SH	SOLE	1	8,035	
OPTION CARE INC	EQUITY	683948103	75	6,525	SH	SOLE	1	6,525	
ORACLE CORP	EQUITY	68389X105	66	5500	SH	DEFINED	2		5500
ORACLE CORP.	EQUITY	68389X105	62059	5,171,565	SH	SOLE	1	5,171,565	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	205	19,745	SH	SOLE	1	19,745	
ORBITAL SCIENCES CORP.	EQUITY	685564106	778	62,072	SH	SOLE	1	62,072	
ORBITZ INC	EQUITY	68556Y100	421	17700	SH	DEFINED	2		17700
ORBITZ INC CL A	EQUITY	68556Y100	14874	624700	SH	SOLE	3	603900	20800
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	3256	81,324	SH	SOLE	1	81,324	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	232	7,270	SH	SOLE	1	7,270	
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	20	842	SH	SOLE	1	842	
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	203	25,640	SH	SOLE	1	25,640	
ORTHOLOGIC CORP	EQUITY	68750J107	130	16,787	SH	SOLE	1	16,787	



OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	94	4,016	SH	SOLE	1	4,016	
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	859	15,428	SH	SOLE	1	15,428	
OSI PHARMACEUTICALS	EQUITY	671040103	762	19,847	SH	SOLE	1	19,847	
OSI SYSTEMS INC	EQUITY	671044105	135	6,730	SH	SOLE	1	6,730	
OSTEOTECH, INC.	EQUITY	688582105	50	7,804	SH	SOLE	1	7,804	
OTTER TAIL POWER CO.	EQUITY	689648103	345	13,057	SH	SOLE	1	13,057	
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5466	112,238	SH	SOLE	1	112,238	
OVERLAND STORAGE INC	EQUITY	690310107	81	4,796	SH	SOLE	1	4,796	
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	2418	66,239	SH	SOLE	1	66,239	
OVERSTOCK.COM	EQUITY	690370101	139	4,504	SH	SOLE	1	4,504	
OWENS & MINOR, INC.	EQUITY	690732102	472	18,644	SH	SOLE	1	18,644	
OWENS-ILLINOIS, INC.	EQUITY	690768403	27	1,926	SH	SOLE	1	1,926	
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	6089	124,654	SH	SOLE	1	124,654	
OXFORD INDS INC.	EQUITY	691497309	290	6,276	SH	SOLE	1	6,276	
P A M TRANS SVCS INC	EQUITY	693149106	50	2,909	SH	SOLE	1	2,909	
P G & E CORP.	EQUITY	69331C108	5417	186,975	SH	SOLE	1	186,975	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	648	12,873	SH	SOLE	1	12,873	
PAB BANKSHARES INC	EQUITY	69313P101	46	3,600	SH	SOLE	1	3,600	
PACCAR INC	EQUITY	693718108	10	175	SH	DEFINED	2		175
PACCAR, INC	EQUITY	693718108	5229	93,288	SH	SOLE	1	93,288	
PACER INTERNATIONAL INC	EQUITY	69373H106	251	11,376	SH	SOLE	1	11,376	
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	699	17,621	SH	SOLE	1	17,621	
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	894	36,197	SH	SOLE	1	36,197	
PACIFIC UN BK CALIF	EQUITY	695025106	60	2,039	SH	SOLE	1	2,039	
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	4955	125,291	SH	SOLE	1	125,291	
PACKAGING CORP OF AMERICA	EQUITY	695156109	3554	157,555	SH	SOLE	1	157,555	
PACKETEER INC COM	EQUITY	695210104	19374	1467736	SH	SOLE	3	1430836	36900
PACKETEER, INC	EQUITY	695210104	156	11,809	SH	SOLE	1	11,809	
PACTIV CORP	EQUITY	695257105	4	170	SH	DEFINED	2		170
PACTIV CORPORATION	EQUITY	695257105	1574	70,760	SH	SOLE	1	70,760	
PAIN THERAPEUTICS INC	EQUITY	69562K100	81	11,768	SH	SOLE	1	11,768	
PALATIN TECHNOLOGIES INC	EQUITY	696077304	95	22,827	SH	SOLE	1	22,827	
PALL CORP	EQUITY	696429307	1283	56,558	SH	SOLE	1	56,558	
PALL CORP	EQUITY	696429307	3	150	SH	DEFINED	2		150
PALM HARBOR HOMES, INC	EQUITY	696639103	185	8,777	SH	SOLE	1	8,777	
PALMONE INC	EQUITY	69713P107	404	18,897	SH	SOLE	1	18,897	
PALMSOURCE INC	EQUITY	697154102	108	5,966	SH	SOLE	1	5,966	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	468	8980	SH	SOLE	3	8980	
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	504	9,674	SH	SOLE	1	9,674	
PANAMSAT CORP	EQUITY	697933109	398	16,241	SH	SOLE	1	16,241	
PANERA BREAD COMPANY CL A	EQUITY	69840W108	555	14,261	SH	SOLE	1	14,261	
PANTRY INC	EQUITY	698657103	54	2,708	SH	SOLE	1	2,708	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	194	5,746	SH	SOLE	1	5,746	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	678	150000	SH	DEFINED	2		150000
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1010	223,482	SH	SOLE	1	223,482	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	234	13,088	SH	SOLE	1	13,088	
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	222	8,771	SH	SOLE	1	8,771	
PARK NATIONAL CORP.	EQUITY	700658107	23	204	SH	SOLE	1	204	
PARKER DRILLING CO.	EQUITY	701081101	186	44,646	SH	SOLE	1	44,646	
PARKER HANNIFIN CORP	EQUITY	701094104	1695	30000	SH	DEFINED	2		30000
PARKER HANNIFIN CORP.	EQUITY	701094104	3993	70,671	SH	SOLE	1	70,671	
PARKVALE FINL CORP	EQUITY	701492100	61	2,135	SH	SOLE	1	2,135	
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	351	7,498	SH	SOLE	1	7,498	
PARTNERS TRUST FINCL G	EQUITY	70213A103	115	3,356	SH	SOLE	1	3,356	
PARTY CITY CORP	EQUITY	702145103	81	5,447	SH	SOLE	1	5,447	
PATHMARK STORES INC	EQUITY	70322A101	113	14,150	SH	SOLE	1	14,150	
PATINA OIL & GAS CORP	EQUITY	703224105	802	30,556	SH	SOLE	1	30,556	
PATRIOT BANK CORP	EQUITY	70335P103	100	3,398	SH	SOLE	1	3,398	
PATTERSON DENTAL CO.	EQUITY	703412106	7374	107,625	SH	SOLE	1	107,625	

PATTERSON UTI ENERGY INC	EQUITY	703481101	1771	50000	SH	DEFINED	2		50000
PATTERSON-UTI ENERGY INC	EQUITY	703481101	4634	130,869	SH	SOLE	1	130,869	
PAXAR CORP.	EQUITY	704227107	209	14,196	SH	SOLE	1	14,196	
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	59	15,106	SH	SOLE	1	15,106	
PAYCHEX INC	EQUITY	704326107	1620	45500	SH	DEFINED	2		45500
PAYCHEX, INC.	EQUITY	704326107	6742	189,370	SH	SOLE	1	189,370	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1890	135,359	SH	SOLE	1	135,359	
PC CONNECTION INC	EQUITY	69318J100	27	3,393	SH	SOLE	1	3,393	
PC-TEL INC.	EQUITY	69325Q105	106	10,279	SH	SOLE	1	10,279	
PDF SOLUTIONS INC	EQUITY	693282105	85	7,369	SH	SOLE	1	7,369	
PEABODY ENERGY CORP	EQUITY	704549104	4258	91,556	SH	SOLE	1	91,556	
PEABODY ENERGY CORP COM	EQUITY	704549104	6544	140706	SH	SOLE	3	127500	13206
PEAPACK-GLADSTONE FINL	EQUITY	704699107	119	3,512	SH	SOLE	1	3,512	
PEC SOLUTIONS INC	EQUITY	705107100	58	4,362	SH	SOLE	1	4,362	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	761	12,079	SH	SOLE	1	12,079	
PEETS COFFEE & TEA INC	EQUITY	705560100	114	5,372	SH	SOLE	1	5,372	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	62	1,623	SH	SOLE	1	1,623	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	148	12,652	SH	SOLE	1	12,652	
PEGASYSTEMS INC	EQUITY	705573103	40	4,913	SH	SOLE	1	4,913	
PEMSTAR INC	EQUITY	706552106	54	14,908	SH	SOLE	1	14,908	
PENN ENGINEERING & MFG CORP	EQUITY	707389300	89	5,223	SH	SOLE	1	5,223	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	452	15,719	SH	SOLE	1	15,719	
PENN NATL GAMING INC	EQUITY	707569109	863	30000	SH	DEFINED	2		30000
PENN VIRGINIA CORPORATION	EQUITY	707882106	224	3,698	SH	SOLE	1	3,698	
PENN-AMERICA GROUP INC	EQUITY	707247102	69	4,700	SH	SOLE	1	4,700	
PENNEY J C INC	EQUITY	708160106	10	290	SH	DEFINED	2		290
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	67	1,919	SH	SOLE	1	1,919	
PENNRock FINL SVCS COR	EQUITY	708352109	110	3,878	SH	SOLE	1	3,878	
PENNS WOODS BANCORP INC	EQUITY	708430103	77	1,701	SH	SOLE	1	1,701	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	852	22,627	SH	SOLE	1	22,627	
PENNSYLVANIA RL EST TR SH BEN	EQUITY	709102107	297	7890	SH	SOLE	3	7890	
PENTAIR INC COM	EQUITY	709631105	7424	125836	SH	SOLE	3	111400	14436
PENTAIR INC.	EQUITY	709631105	4380	74,229	SH	SOLE	1	74,229	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	120	8,233	SH	SOLE	1	8,233	
PEOPLES BANCORP INC	EQUITY	709789101	152	5,449	SH	SOLE	1	5,449	
PEOPLES BANK	EQUITY	710198102	22	474	SH	SOLE	1	474	
PEOPLES ENERGY CORP	EQUITY	711030106	2	50	SH	DEFINED	2		50
PEOPLES ENERGY CORP.	EQUITY	711030106	745	16,685	SH	SOLE	1	16,685	
PEOPLES HOLDING COMPANY	EQUITY	711148106	139	4,135	SH	SOLE	1	4,135	
PEOPLESOFT INC	EQUITY	712713106	4732	255900	SH	SOLE	3	239800	16100
PEOPLESOFT INC	EQUITY	712713106	7	390	SH	DEFINED	2		390
PEOPLESOFT, INC.	EQUITY	712713106	4191	226,657	SH	SOLE	1	226,657	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	683	24,630	SH	SOLE	1	24,630	
PEPCO HOLDINGS INC	EQUITY	713291102	10640	520,570	SH	SOLE	1	520,570	
PEPSI BOTTLING	EQUITY	713409100	3534	118,806	SH	SOLE	1	118,806	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	8	280	SH	DEFINED	2		280
PEPSIAMERICAS INC	EQUITY	71343P200	4441	217,481	SH	SOLE	1	217,481	
Pepsico	EQUITY	713448108	1616	30000	SH	DEFINED	4	30000	
PEPSICO INC	EQUITY	713448108	97	1800	SH	DEFINED	2		1800
PEPSICO, INC.	EQUITY	713448108	39454	732,670	SH	SOLE	1	732,670	
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	149	60,669	SH	SOLE	1	60,669	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	30	881	SH	SOLE	1	881	
PERFORMANCE TECH INC COM	EQUITY	71376K102	6188	366400	SH	SOLE	3	366400	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	121	10,642	SH	SOLE	1	10,642	
PERINI CORP	EQUITY	713839108	74249	4,714,245	SH	SOLE	1	4,714,245	
PERKINELMER INC	EQUITY	714046109	3	140	SH	DEFINED	2		140
PERKINELMER INC.	EQUITY	714046109	1227	59,297	SH	SOLE	1	59,297	
PEROT SYSTEM CORP.	EQUITY	714265105	500	37,582	SH	SOLE	1	37,582	
PERRIGO CO.	EQUITY	714290103	2713	135,305	SH	SOLE	1	135,305	

PERRY ELLIS INTERNATIONAL	EQUITY	288853104	51	1,872	SH	SOLE	1	1,872		
PER-SE TECHNOLOGIES	EQUITY	713569309	158	14,071	SH	SOLE	1	14,071		
PETCO ANIMAL SUPPLIES	EQUITY	716016209	518	18,367	SH	SOLE	1	18,367		
PETRO-CANADA	EQUITY	71644E102	4819	109,500	SH	OTHER	1	0	109,500	
PETROKAZAKHSTAN INC COM (F)	EQUITY	71649P102	6065	215300	SH	SOLE	3	210000		5300
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	705	25,000	SH	OTHER	1	0	25,000	
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	273	12,100	SH	SOLE	1	12,100		
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	5612	169,110	SH	SOLE	1	169,110		
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	229	7,994	SH	SOLE	1	7,994		
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	46	1,861	SH	SOLE	1	1,861		
PETSMART, INC	EQUITY	716768106	6119	226,220	SH	SOLE	1	226,220		
PFF BANCORP, INC.	EQUITY	69331W104	244	6,408	SH	SOLE	1	6,408		
Pfizer Inc	EQUITY	717081103	351	10000	SH	DEFINED	4	10000		
PFIZER INC	EQUITY	717081103	4868	138900	SH	DEFINED	2		138900	
Pfizer Inc USD0.05	EQUITY	717081103	227361	6,486,775	SH	SOLE	1	6,486,775		
PG+E CORP	EQUITY	69331C108	13	440	SH	DEFINED	2		440	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	30	1,011	SH	SOLE	1	1,011		
PHARMACEUTICAL RES COM	EQUITY	717125108	5751	101142	SH	SOLE	3	95274		5868
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2906	51,101	SH	SOLE	1	51,101		
PHARMACOPEIA INC	EQUITY	71713B104	246	12,230	SH	SOLE	1	12,230		
PHELPS DODGE CORP	EQUITY	717265102	1356	16600	SH	DEFINED	2		16600	
PHELPS DODGE CORP.	EQUITY	717265102	3376	41,342	SH	SOLE	1	41,342		
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	461	7,949	SH	SOLE	1	7,949		
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	235	12,724	SH	SOLE	1	12,724		
PHOENIX COMPANIES INC	EQUITY	71902E109	643	47,950	SH	SOLE	1	47,950		
PHOTON DYNAMICS	EQUITY	719364101	265	8,132	SH	SOLE	1	8,132		
PHOTRONICS INC.	EQUITY	719405102	258	14,553	SH	SOLE	1	14,553		
PICO HOLDINGS INC	EQUITY	693366205	51	3,115	SH	SOLE	1	3,115		
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	27	644	SH	SOLE	1	644		
PIER 1 IMPORTS, INC.	EQUITY	720279108	3157	133,189	SH	SOLE	1	133,189		
PILGRIMS PRIDE CORP.	EQUITY	721467108	280	12,468	SH	SOLE	1	12,468		
PINNACLE AIRL CORP COM	EQUITY	723443107	13446	1010989	SH	SOLE	3	986289		24700
PINNACLE SYSTEMS, INC.	EQUITY	723481107	277	30,897	SH	SOLE	1	30,897		
PINNACLE WEST CAP CORP	EQUITY	723484101	4	100	SH	DEFINED	2		100	
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1601	40,698	SH	SOLE	1	40,698		
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	5786	179,121	SH	SOLE	1	179,121		
PIPER JAFFRAY COS	EQUITY	724078100	9	160	SH	SOLE	1	160		
PIPER JAFFRAY COS	EQUITY	724078100	3249	60000	SH	DEFINED	2		60000	
PITNEY BOWES INC	EQUITY	724479100	11	250	SH	DEFINED	2		250	
PITNEY BOWES, INC.	EQUITY	724479100	4461	104,685	SH	SOLE	1	104,685		
PIXAR INC	EQUITY	725811103	309	4,792	SH	SOLE	1	4,792		
PIXELWORKS INC	EQUITY	72581M107	301	17,571	SH	SOLE	1	17,571		
PLACER DOME INC	EQUITY	725906101	2793	155,000	SH	OTHER	1	0	155,000	
PLAINS ALL AMER PIPELINE LP	EQUITY	726503105	445	12,737	SH	SOLE	1	12,737		
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	369	19,779	SH	SOLE	1	19,779		
PLAINS RESOURCES, INC.	EQUITY	726540503	189	10,418	SH	SOLE	1	10,418		
PLANAR SYSTEMS, INC.	EQUITY	726900103	102	7,150	SH	SOLE	1	7,150		
PLANTRONICS, INC.	EQUITY	727493108	3241	88,535	SH	SOLE	1	88,535		
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	2330	72700	SH	DEFINED	2		72700	
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	104	7,421	SH	SOLE	1	7,421		
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	105	15,123	SH	SOLE	1	15,123		
PLEXUS CORP.	EQUITY	729132100	1495	84,017	SH	SOLE	1	84,017		
PLUG POWER INC	EQUITY	72919P103	111	14,356	SH	SOLE	1	14,356		
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2662	81,950	SH	SOLE	1	81,950		
PLUM CREEK TIMBER CO INC	EQUITY	729251108	6	200	SH	DEFINED	2		200	
PMA CAPITAL CORP.	EQUITY	693419202	66	10,921	SH	SOLE	1	10,921		
PMC SIERRA INC	EQUITY	69344F106	3	190	SH	DEFINED	2		190	
PMC-SIERRA INC COM	EQUITY	69344F106	6199	365300	SH	SOLE	3	345900		19400
PMC-SIERRA, INC.	EQUITY	69344F106	1321	77,859	SH	SOLE	1	77,859		

PMI Group Inc USD0.01	EQUITY	69344M101	56358	1,508,522	SH	SOLE	1	1,508,522	
PNC FINANCIAL SERVICES	EQUITY	693475105	6593	118,960	SH	SOLE	1	118,960	
PNC FINL SVCS GROUP INC	EQUITY	693475105	17	300	SH	DEFINED	2		300
PNM RESOURCES INC	EQUITY	69349H107	2397	79,771	SH	SOLE	1	79,771	
POGO PRODUCING CO	EQUITY	730448107	4395	95,805	SH	SOLE	1	95,805	
POLARIS INDUSTRIES, INC.	EQUITY	731068102	42	918	SH	SOLE	1	918	
POLO RALPH LAUREN CO	EQUITY	731572103	27	783	SH	SOLE	1	783	
POLYCOM INC COM	EQUITY	73172K104	22603	1064669	SH	SOLE	3	983605	81064
POLYCOM, INC.	EQUITY	73172K104	3162	149,030	SH	SOLE	1	149,030	
POLYMEDICA CORP	EQUITY	731738100	247	9,219	SH	SOLE	1	9,219	
POLYONE CORPORATION	EQUITY	73179P106	311	46,766	SH	SOLE	1	46,766	
POMEROY IT SOLUTIONS INC	EQUITY	731822102	71	4,923	SH	SOLE	1	4,923	
POPE & TALBOT, INC.	EQUITY	732827100	137	7,982	SH	SOLE	1	7,982	
POPULAR INC	EQUITY	733174106	106	2,455	SH	SOLE	1	2,455	
PORTAL SOFTWARE INC	EQUITY	736126301	99	14,643	SH	SOLE	1	14,643	
PORTAL SOFTWARE INC COM	EQUITY	736126301	2629	390000	SH	SOLE	3	390000	
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	168	6,252	SH	SOLE	1	6,252	
POSSIS MEDICAL INC	EQUITY	737407106	225	7,990	SH	SOLE	1	7,990	
POST PPTYS INC	EQUITY	737464107	244	8480	SH	SOLE	3	8480	
POST PROPERTIES, INC.	EQUITY	737464107	711	24,689	SH	SOLE	1	24,689	
POTLATCH CORP.	EQUITY	737628107	2285	56,063	SH	SOLE	1	56,063	
POWELL INDUSTRIES INC	EQUITY	739128106	59	3,348	SH	SOLE	1	3,348	
POWER INTEGRATIONS, INC.	EQUITY	739276103	383	13,094	SH	SOLE	1	13,094	
POWER ONE INC	EQUITY	739308104	1	100	SH	DEFINED	2		100
POWER-ONE , INC.	EQUITY	739308104	755	68,228	SH	SOLE	1	68,228	
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109	9630	1234675	SH	SOLE	3	1171599	63076
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	994	127,459	SH	SOLE	1	127,459	
POZEN INC	EQUITY	73941U102	346	25000	SH	DEFINED	2		25000
POZEN INC.	EQUITY	73941U102	159	11,530	SH	SOLE	1	11,530	
PPG INDS INC	EQUITY	693506107	10	180	SH	DEFINED	2		180
PPG INDUSTRIES, INC.	EQUITY	693506107	4456	76,424	SH	SOLE	1	76,424	
PPL CORP	EQUITY	69351T106	9	190	SH	DEFINED	2		190
PPL CORPORATION	EQUITY	69351T106	3821	83,783	SH	SOLE	1	83,783	
PRAECIS PHARMACEUTICALS IN	EQUITY	739421105	532	90000	SH	DEFINED	2		90000
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	135	22,884	SH	SOLE	1	22,884	
PRAXAIR INC	EQUITY	74005P104	13	350	SH	DEFINED	2		350
PRAXAIR, INC.	EQUITY	74005P104	5400	145,462	SH	SOLE	1	145,462	
PRECISION CASTPARTS CORP.	EQUITY	740189105	4266	96,898	SH	SOLE	1	96,898	
PRECISION DRILLING CORP C	EQUITY	74022D100	2678	57,200	SH	OTHER	1	0	57,200
PREMCO INC	EQUITY	74045Q104	20	632	SH	SOLE	1	632	
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	346	9390	SH	SOLE	3	9390	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1708	46,290	SH	SOLE	1	46,290	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	199	8,132	SH	SOLE	1	8,132	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	157	10,525	SH	SOLE	1	10,525	
PRESSTEK INC	EQUITY	741113104	170	15,584	SH	SOLE	1	15,584	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	87	19,945	SH	SOLE	1	19,945	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1584	100,932	SH	SOLE	1	100,932	
PRICE LEGACY CORP	EQUITY	74144P502	41	2,441	SH	SOLE	1	2,441	
PRICE T ROWE GROUP INC	EQUITY	74144T108	8	140	SH	DEFINED	2		140
PRICELINE.COM INC	EQUITY	741503403	284	10,519	SH	SOLE	1	10,519	
PRIDE INTERNATIONAL	EQUITY	74153Q102	3469	203,349	SH	SOLE	1	203,349	
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	638	37400	SH	DEFINED	2		37400
PRIMA ENERGY CORP	EQUITY	741901201	157	4,546	SH	SOLE	1	4,546	
PRIME HOSPITALITY CORP.	EQUITY	741917108	217	19,071	SH	SOLE	1	19,071	
PRIMEDIA INC	EQUITY	74157K101	206	76,377	SH	SOLE	1	76,377	
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	288	33,941	SH	SOLE	1	33,941	
PRINCETON REVIEW INC	EQUITY	742352107	71	8,157	SH	SOLE	1	8,157	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4905	137,670	SH	SOLE	1	137,670	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	12	330	SH	DEFINED	2		330

PRIORITY HEALTHCARE	EQUITY	74264T102	378	17,744	SH	SOLE	1	17,744	
PRIVATEBANCORP INC	EQUITY	742962103	178	3,457	SH	SOLE	1	3,457	
PROASSURANCE CORPORATION	EQUITY	74267C106	427	12,186	SH	SOLE	1	12,186	
PROCTER & GAMBLE CO.	EQUITY	742718109	100522	958,446	SH	SOLE	1	958,446	
PROCTER AND GAMBLE CO	EQUITY	742718109	3083	29400	SH	DEFINED	2		29400
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	89	3,530	SH	SOLE	1	3,530	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	100	5,258	SH	SOLE	1	5,258	
Progress Energy	EQUITY	743263105	3531	75000	SH	DEFINED	4	75000	
PROGRESS ENERGY INC	EQUITY	743263105	12	260	SH	DEFINED	2		260
PROGRESS ENERGY INC.	EQUITY	743263105	38843	825,040	SH	SOLE	1	825,040	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	323	13,471	SH	SOLE	1	13,471	
PROGRESSIVE CORP OHIO	EQUITY	743315103	19	220	SH	DEFINED	2		220
PROGRESSIVE CORP.	EQUITY	743315103	8154	93,080	SH	SOLE	1	93,080	
PROLOGIS	EQUITY	743410102	4413	123,022	SH	SOLE	1	123,022	
PROLOGIS TR SH BEN INT	EQUITY	743410102	1438	40100	SH	SOLE	3	40100	
PROQUEST CO.	EQUITY	74346P102	354	12,128	SH	SOLE	1	12,128	
PROSPERITY BANCSHARES INC	EQUITY	743606105	167	7,071	SH	SOLE	1	7,071	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	3872	103,387	SH	SOLE	1	103,387	
PROTEIN DESIGN LABS INC	EQUITY	74369L103	1191	50000	SH	DEFINED	2		50000
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3355	140,837	SH	SOLE	1	140,837	
PROVIDENT BANCORP INC	EQUITY	74383A109	99	8,322	SH	SOLE	1	8,322	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	371	11,809	SH	SOLE	1	11,809	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	2947	73,347	SH	SOLE	1	73,347	
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	69	2,645	SH	SOLE	1	2,645	
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	455	24,338	SH	SOLE	1	24,338	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1698	129,588	SH	SOLE	1	129,588	
PROVIDIAN FINL CORP	EQUITY	74406A102	2620	200000	SH	DEFINED	2		200000
PROVINCE HEALTHCARE CO.	EQUITY	743977100	372	23,400	SH	SOLE	1	23,400	
PROXIM CORP CL-A	EQUITY	744283102	110	62,053	SH	SOLE	1	62,053	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	10390	232,030	SH	SOLE	1	232,030	
PRUDENTIAL FINL INC	EQUITY	744320102	25	560	SH	DEFINED	2		560
PS BUSINESS PARKS, INC.	EQUITY	69360J107	527	11,377	SH	SOLE	1	11,377	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	223	4810	SH	SOLE	3	4810	
PSEG ENERGY HOLDINGS	EQUITY	744573106	9899	210,717	SH	SOLE	1	210,717	
PSS WORLD MED INC COM	EQUITY	69366A100	4820	430700	SH	SOLE	3	416400	14300
PSS WORLD MEDICAL, INC	EQUITY	69366A100	387	34,629	SH	SOLE	1	34,629	
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	1875	100000	SH	SOLE	3	100000	
PTEK HLDGS INC	EQUITY	69366M104	211	22,998	SH	SOLE	1	22,998	
Public Service	EQUITY	744573106	4698	100000	SH	DEFINED	4	100000	
PUBLIC STORAGE INC	EQUITY	74460D109	1461	30,016	SH	SOLE	1	30,016	
PUBLIC STORAGE INC COM	EQUITY	74460D109	1376	28280	SH	SOLE	3	28280	
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	12	250	SH	DEFINED	2		250
PUGET ENEGY INC.	EQUITY	745310102	5887	263,160	SH	SOLE	1	263,160	
PULITZER INC.	EQUITY	745769109	113	2,336	SH	SOLE	1	2,336	
PULTE HOMES INC	EQUITY	745867101	8	140	SH	DEFINED	2		140
PULTE HOMES INC.	EQUITY	745867101	3087	55,518	SH	SOLE	1	55,518	
QAD INC	EQUITY	74727D108	70	5,241	SH	SOLE	1	5,241	
QLOGIC CORP	EQUITY	747277101	3	100	SH	DEFINED	2		100
QLOGIC CORP.	EQUITY	747277101	1707	51,742	SH	SOLE	1	51,742	
QUAKER CHEM CORP COM	EQUITY	747316107	102	4,020	SH	SOLE	1	4,020	
QUAKER CIRY BANCORP INC	EQUITY	74731K106	277	5,094	SH	SOLE	1	5,094	
QUALCOMM INC	EQUITY	747525103	2404	36200	SH	DEFINED	2		36200
QUALCOMM, INC.	EQUITY	747525103	38018	573,510	SH	SOLE	1	573,510	
QUALITY SYSTEMS INC	EQUITY	747582104	76	1,679	SH	SOLE	1	1,679	
QUANEX CORP.	EQUITY	747620102	352	8,282	SH	SOLE	1	8,282	
QUANTA SERVICES, INC.	EQUITY	74762E102	1488	210,230	SH	SOLE	1	210,230	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1258	340,050	SH	SOLE	1	340,050	
QUEST DIAGNOSTICS INC	EQUITY	74834L100	9	110	SH	DEFINED	2		110
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4068	49,117	SH	SOLE	1	49,117	

QUEST SOFTWARE INC	EQUITY	74834T103	328	20,047	SH	SOLE	1	20,047	
QUESTAR CORP.	EQUITY	748356102	4543	124,676	SH	SOLE	1	124,676	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	17285	445944	SH	SOLE	3	426800	19144
QUICKSILVER RESOURCES INC	EQUITY	74837R104	262	6,760	SH	SOLE	1	6,760	
QUICKSILVER, INC.	EQUITY	74838C106	601	27,490	SH	SOLE	1	27,490	
QUIDEL CORPORATION	EQUITY	74838J101	91	13,841	SH	SOLE	1	13,841	
QUIKSILVER INC COM	EQUITY	74838C106	10999	503383	SH	SOLE	3	468513	34870
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	219	7,000	SH	SOLE	1	7,000	
QUIXOTE CORP	EQUITY	749056107	73	3,473	SH	SOLE	1	3,473	
QWEST COMMUNICATIONS INTL	EQUITY	749121109	8	1860	SH	DEFINED	2		1860
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	3369	781,768	SH	SOLE	1	781,768	
R&G FINANCIAL CO.	EQUITY	749136107	485	14,028	SH	SOLE	1	14,028	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	2844	94,015	SH	SOLE	1	94,015	
R.H. DONNELLEY CORP.	EQUITY	74955W307	473	10,122	SH	SOLE	1	10,122	
RADIAN GROUP, INC.	EQUITY	750236101	6001	140,874	SH	SOLE	1	140,874	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	52	8,605	SH	SOLE	1	8,605	
RADIO ONE INC -CL D	EQUITY	75040P405	30	1,619	SH	SOLE	1	1,619	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	21646	1170069	SH	SOLE	3	1094633	75436
RADIOSHACK CORP	EQUITY	750438103	6	180	SH	DEFINED	2		180
RADIOSHACK CORP.	EQUITY	750438103	3965	119,570	SH	SOLE	1	119,570	
RADISYS CORP.	EQUITY	750459109	189	9,050	SH	SOLE	1	9,050	
RAILAMERICA INC	EQUITY	750753105	182	15,112	SH	SOLE	1	15,112	
RAINDANCE COMM	EQUITY	75086X106	69	24,384	SH	SOLE	1	24,384	
RAIT INVESTMENT TRUST	EQUITY	749227104	1684	56,976	SH	SOLE	1	56,976	
RALCORP HOLDINGS, INC.	EQUITY	751028101	449	14,744	SH	SOLE	1	14,744	
RAMBUS INC.	EQUITY	750917106	53	1,894	SH	SOLE	1	1,894	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	257	9,129	SH	SOLE	1	9,129	
RANGE RESOURCES CORP	EQUITY	75281A109	327	26,949	SH	SOLE	1	26,949	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	421	15,167	SH	SOLE	1	15,167	
RAVEN INDUSTRIES INC	EQUITY	754212108	103	3,366	SH	SOLE	1	3,366	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	2728	109,797	SH	SOLE	1	109,797	
RAYONIER, INC.	EQUITY	754907103	3206	73,336	SH	SOLE	1	73,336	
RAYOVAC CORP.	EQUITY	755081106	472	16,514	SH	SOLE	1	16,514	
RAYTECH CORP DEL	EQUITY	755103108	10	3,624	SH	SOLE	1	3,624	
RAYTHEON CO	EQUITY	755111507	13	430	SH	DEFINED	2		430
RAYTHEON CO.	EQUITY	755111507	7144	227,960	SH	SOLE	1	227,960	
RC2 CORP	EQUITY	749388104	188	6,834	SH	SOLE	1	6,834	
RCN CORP.	EQUITY	749361101	8	27,494	SH	SOLE	1	27,494	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	2090	148,464	SH	SOLE	1	148,464	
READING INTERNATIONAL INC-A	EQUITY	755408101	48	7,049	SH	SOLE	1	7,049	
REALNETWORKS, INC.	EQUITY	75605L104	10	1,670	SH	SOLE	1	1,670	
REALTY INCOME CORP COM	EQUITY	756109104	378	8460	SH	SOLE	3	8460	
REALTY INCOME CORP.	EQUITY	756109104	407	9,122	SH	SOLE	1	9,122	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	1133	40,265	SH	SOLE	1	40,265	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	410	14560	SH	SOLE	3	14560	
RED HAT, INC.	EQUITY	756577102	61	2,642	SH	SOLE	1	2,642	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	134	4,715	SH	SOLE	1	4,715	
REDBACK NETWORKS INC	EQUITY	757209507	7	1,056	SH	SOLE	1	1,056	
REDWOOD TRUST, INC.	EQUITY	758075402	429	6,893	SH	SOLE	1	6,893	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	1131	27,353	SH	SOLE	1	27,353	
REEBOK INTL LTD	EQUITY	758110100	3	70	SH	DEFINED	2		70
REGAL ENTMT GROUP	EQUITY	758766109	10	465	SH	SOLE	1	465	
REGAL-BELOIT CORP.	EQUITY	758750103	240	11,990	SH	SOLE	1	11,990	
REGENCY CENTERS CORPORATION	EQUITY	758849103	643	13,766	SH	SOLE	1	13,766	
REGENCY CTRS CORP COM	EQUITY	758849103	622	13310	SH	SOLE	3	13310	
REGENERATION TECHNOLOGIES	EQUITY	75886N100	135	11,866	SH	SOLE	1	11,866	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	240	17,662	SH	SOLE	1	17,662	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	116	17,796	SH	SOLE	1	17,796	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3632	99,441	SH	SOLE	1	99,441	

REGIONS FINL CORP	EQUITY	758940100	9	240	SH	DEFINED	2		240
REGIS CORP.	EQUITY	758932107	2964	66,688	SH	SOLE	1	66,688	
REGISTER.COM	EQUITY	759146101	54	9,113	SH	SOLE	1	9,113	
REHAB CARE GROUP	EQUITY	759148109	161	8,115	SH	SOLE	1	8,115	
REINSURANCE GROUP OF	EQUITY	759351109	16	391	SH	SOLE	1	391	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	430	12,225	SH	SOLE	1	12,225	
RELIANT ENERGY INC	EQUITY	75952B105	38	4,655	SH	SOLE	1	4,655	
REMEC, INC.	EQUITY	759543101	222	29,163	SH	SOLE	1	29,163	
REMINGTON OIL & GAS CORP	EQUITY	759594302	211	10,695	SH	SOLE	1	10,695	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	103	3,906	SH	SOLE	1	3,906	
RENAL CARE GROUP, INC.	EQUITY	759930100	45	983	SH	SOLE	1	983	
RENT-A-CENTER INC	EQUITY	76009N100	4002	121,420	SH	SOLE	1	121,420	
RENT-WAY, INC.	EQUITY	76009U104	95	10,776	SH	SOLE	1	10,776	
REPLIGEN CORP	EQUITY	759916109	46	15,239	SH	SOLE	1	15,239	
REPUBLIC BANCORP, INC.	EQUITY	760281204	480	32,720	SH	SOLE	1	32,720	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	132	4,391	SH	SOLE	1	4,391	
REPUBLIC SERVICES IN	EQUITY	760759100	6431	237,553	SH	SOLE	1	237,553	
RESEARCH FRONTIERS	EQUITY	760911107	49	5,087	SH	SOLE	1	5,087	
RESMED INC	EQUITY	761152107	32	700	SH	SOLE	1	700	
RESOURCE AMERICA, INC.	EQUITY	761195205	142	7,714	SH	SOLE	1	7,714	
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	74	2,284	SH	SOLE	1	2,284	
RESOURCES CONNECTION I COM	EQUITY	76122Q105	24459	554386	SH	SOLE	3	539486	14900
RESOURCES CONNECTION INC	EQUITY	76122Q105	447	10,137	SH	SOLE	1	10,137	
RESPIRONICS INC.	EQUITY	761230101	39	720	SH	SOLE	1	720	
RESTORATION HARDWARE I	EQUITY	760981100	49	9,857	SH	SOLE	1	9,857	
RETEK INC.	EQUITY	76128Q109	820	108,474	SH	SOLE	1	108,474	
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	21	3,301	SH	SOLE	1	3,301	
REVLON, INC.-CL A	EQUITY	761525500	14	5,206	SH	SOLE	1	5,206	
REX STORES CORP	EQUITY	761624105	58	3,662	SH	SOLE	1	3,662	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2858	100,606	SH	SOLE	1	100,606	
REYNOLDS R J TOB HLDGS INC	EQUITY	76182K105	5	90	SH	DEFINED	2		90
RF MICRO DEVICES INC	EQUITY	749941100	3076	363,633	SH	SOLE	1	363,633	
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	53	4,973	SH	SOLE	1	4,973	
RICHARDSON ELEC LTD	EQUITY	763165107	38	3,170	SH	SOLE	1	3,170	
RIGGS NATIONAL CORP.	EQUITY	766570105	137	7,981	SH	SOLE	1	7,981	
RITE AID CORP	EQUITY	767754104	47	8,589	SH	SOLE	1	8,589	
RIVIANA FOODS	EQUITY	769536103	85	3,043	SH	SOLE	1	3,043	
RIVIERA HOLDINGS CORP	EQUITY	769627100	2767	345,900	SH	SOLE	1	345,900	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	2287	37,809	SH	SOLE	1	37,809	
RLI CORP.	EQUITY	749607107	357	9,247	SH	SOLE	1	9,247	
ROBBINS & MYERS, INC.	EQUITY	770196103	119	5,513	SH	SOLE	1	5,513	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1812	76,714	SH	SOLE	1	76,714	
ROBERT HALF INTL INC	EQUITY	770323103	14972	633886	SH	SOLE	3	574000	59886
ROBERT HALF INTL INC	EQUITY	770323103	4	190	SH	DEFINED	2		190
ROCK-TENN CO., CLASS A	EQUITY	772739207	183	12,656	SH	SOLE	1	12,656	
ROCKWELL AUTOMATION COM	EQUITY	773903109	11049	318700	SH	SOLE	3	300000	18700
ROCKWELL AUTOMATION INC	EQUITY	773903109	2885	83,221	SH	SOLE	1	83,221	
ROCKWELL AUTOMATION INC	EQUITY	773903109	2316	66800	SH	DEFINED	2		66800
ROCKWELL COLLINS INC	EQUITY	774341101	2532	80,094	SH	SOLE	1	80,094	
ROCKWELL COLLINS INC	EQUITY	774341101	6	190	SH	DEFINED	2		190
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	176	5,910	SH	SOLE	1	5,910	
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	1388	74,200	SH	OTHER	1	0	74,200
ROGERS CORP.	EQUITY	775133101	430	8,056	SH	SOLE	1	8,056	
ROHM + HAAS CO	EQUITY	775371107	6557	164581	SH	DEFINED	2		164581
ROHM AND HAAS CO.	EQUITY	775371107	3923	98,458	SH	SOLE	1	98,458	
ROLLINS, INC.	EQUITY	775711104	1977	76,732	SH	SOLE	1	76,732	
ROPER INDUSTRIES, INC.	EQUITY	776696106	743	15,392	SH	SOLE	1	15,392	
ROSS STORES INC	EQUITY	778296103	1451	47400	SH	DEFINED	2		47400
ROSS STORES, INC.	EQUITY	778296103	7327	239,225	SH	SOLE	1	239,225	

Rostelecom ADR	EQUITY	778529107	3567	239,380	SH	SOLE	1	239,380	
ROTO-ROOFTER INC	EQUITY	778787101	254	5,015	SH	SOLE	1	5,015	
ROUSE CO	EQUITY	779273101	1160	21,642	SH	SOLE	1	21,642	
ROUSE CO COM	EQUITY	779273101	1082	20180	SH	SOLE	3	20180	
ROWAN COMPANIES, INC.	EQUITY	779382100	983	46,590	SH	SOLE	1	46,590	
ROWAN COS INC	EQUITY	779382100	2	110	SH	DEFINED	2		110
ROXIO INC	EQUITY	780008108	65	14,574	SH	SOLE	1	14,574	
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	57	2,229	SH	SOLE	1	2,229	
ROYAL BANK CDA COMMON	EQUITY	780087102	7682	160,800	SH	OTHER	1	0	160,800
Royal Bk Scotland 8.5%	EQUITY	780097804	558	20000	SH	DEFINED	4	20000	
Royal Bk Scotland 8.8889%	EQUITY	780097861	3084	120000	SH	DEFINED	4	120000	
Royal Bk Scotland 9.125%	EQUITY	780097606	1224	45000	SH	DEFINED	4	45000	
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	2029	46000	SH	DEFINED	2		46000
ROYAL GOLD INC	EQUITY	780287108	144	8,157	SH	SOLE	1	8,157	
RPC	EQUITY	749660106	55	4,925	SH	SOLE	1	4,925	
RPM INTERNATIONAL INC.	EQUITY	749685103	2875	173,799	SH	SOLE	1	173,799	
RSA SECURITY INC.	EQUITY	749719100	2133	113,528	SH	SOLE	1	113,528	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	156	9,838	SH	SOLE	1	9,838	
RUBY TUESDAY INC	EQUITY	781182100	1469	45700	SH	DEFINED	2		45700
RUBY TUESDAY, INC.	EQUITY	781182100	3185	99,078	SH	SOLE	1	99,078	
RUDDICK CORP.	EQUITY	781258108	1730	85,463	SH	SOLE	1	85,463	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	112	5,957	SH	SOLE	1	5,957	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	160	4,584	SH	SOLE	1	4,584	
RUSSELL CORP.	EQUITY	782352108	245	13,431	SH	SOLE	1	13,431	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	207	6,048	SH	SOLE	1	6,048	
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	365	21,255	SH	SOLE	1	21,255	
RYDER SYS INC	EQUITY	783549108	3	70	SH	DEFINED	2		70
RYDER SYSTEM, INC.	EQUITY	783549108	1120	28,921	SH	SOLE	1	28,921	
RYERSON TULL, INC.	EQUITY	78375P107	145	11,068	SH	SOLE	1	11,068	
RYLAND GROUP	EQUITY	783764103	3298	37,131	SH	SOLE	1	37,131	
S & P 500 FUTURE	EQUITY	84749R100	38	3,545	SH	SOLE	1	3,545	
S J W CORP COM	EQUITY	784305104	114	3,294	SH	SOLE	1	3,294	
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	35025	309,680	SH	SOLE	1	309,680	
S&T BANCORP, INC.	EQUITY	783859101	404	13,438	SH	SOLE	1	13,438	
S.Y. BANCORP INC	EQUITY	785060104	120	5,366	SH	SOLE	1	5,366	
S1 CORPORATION	EQUITY	78463B101	283	37,220	SH	SOLE	1	37,220	
SABRE HLDGS CORP	EQUITY	785905100	3	140	SH	DEFINED	2		140
SABRE HOLDINGS CORP.	EQUITY	785905100	1567	63,145	SH	SOLE	1	63,145	
SAFECO CORP	EQUITY	786429100	6	150	SH	DEFINED	2		150
SAFECO CORP.	EQUITY	786429100	2980	69,116	SH	SOLE	1	69,116	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	226	60,842	SH	SOLE	1	60,842	
SAFENET INC	EQUITY	78645R107	375	9,983	SH	SOLE	1	9,983	
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	92	4,837	SH	SOLE	1	4,837	
SAFEWAY INC	EQUITY	786514208	4067	197,612	SH	SOLE	1	197,612	
SAFEWAY INC	EQUITY	786514208	9	460	SH	DEFINED	2		460
SAFLINK CORP	EQUITY	786578302	41	13,224	SH	SOLE	1	13,224	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	129	6,924	SH	SOLE	1	6,924	
SAKS INC.	EQUITY	79377W108	14550	826,683	SH	SOLE	1	826,683	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	122	4,434	SH	SOLE	1	4,434	
SALIX PHARMACEUTICALS	EQUITY	795435106	267	9,215	SH	SOLE	1	9,215	
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	46	7,015	SH	SOLE	1	7,015	
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	65	5,402	SH	SOLE	1	5,402	
SANDERSON FARMS, INC.	EQUITY	800013104	146	3,980	SH	SOLE	1	3,980	
SANDISK CORP.	EQUITY	80004C101	7100	250,363	SH	SOLE	1	250,363	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	269	7,403	SH	SOLE	1	7,403	
SANMINA - SCI CORP	EQUITY	800907107	3044	275,680	SH	SOLE	1	275,680	
SANMINA SCI CORP	EQUITY	800907107	6	540	SH	DEFINED	2		540
SANTANDER BANCORP	EQUITY	802809103	68	2,467	SH	SOLE	1	2,467	
SAPIENT CORP.	EQUITY	803062108	238	39,391	SH	SOLE	1	39,391	



SARA LEE CORP	EQUITY	803111103	18	830	SH	DEFINED	2		830
SARA LEE CORP.	EQUITY	803111103	7410	338,960	SH	SOLE	1	338,960	
SAUER-DANFOSS INC.	EQUITY	804137107	70	5,131	SH	SOLE	1	5,131	
SAUL CENTERS, INC.	EQUITY	804395101	279	9,122	SH	SOLE	1	9,122	
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	110	28,629	SH	SOLE	1	28,629	
SAXON CAPITAL INC	EQUITY	80556P302	388	13,666	SH	SOLE	1	13,666	
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	91	23,351	SH	SOLE	1	23,351	
SBC Communications Inc	EQUITY	78387G103	982	40000	SH	DEFINED	4	40000	
SBC COMMUNICATIONS INC	EQUITY	78387G103	6590	268537	SH	DEFINED	2		268537
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	58692	2,391,680	SH	SOLE	1	2,391,680	
SBS TECHNOLOGIES INC	EQUITY	78387P103	115	7,453	SH	SOLE	1	7,453	
SCANA CORP	EQUITY	80589M102	5876	166,224	SH	SOLE	1	166,224	
SCANSOFT INC	EQUITY	80603P107	210	37,805	SH	SOLE	1	37,805	
SCANSOURCE INC	EQUITY	806037107	261	5,452	SH	SOLE	1	5,452	
SCBT FINANCIAL CORP	EQUITY	78401V102	123	3,915	SH	SOLE	1	3,915	
SCHAWK, INC.	EQUITY	806373106	52	3,863	SH	SOLE	1	3,863	
SCHERING PLOUGH CORP	EQUITY	806605101	1182	72900	SH	DEFINED	2		72900
SCHERING-PLOUGH CORP.	EQUITY	806605101	12520	771,915	SH	SOLE	1	771,915	
SCHLUMBERGER LTD	EQUITY	806857108	40	620	SH	DEFINED	2		620
SCHLUMBERGER, LTD.	EQUITY	806857108	16103	252,200	SH	SOLE	1	252,200	
SCHNITZER STL INDS	EQUITY	806882106	240	7,517	SH	SOLE	1	7,517	
SCHOLASTIC CORP.	EQUITY	807066105	1610	59,067	SH	SOLE	1	59,067	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	296	8,321	SH	SOLE	1	8,321	
SCHULMAN, A. INC.	EQUITY	808194104	299	15,210	SH	SOLE	1	15,210	
SCHWAB CHARLES CORP	EQUITY	808513105	2	200	SH	DEFINED	2		200
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	244	7,547	SH	SOLE	1	7,547	
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	122	22,588	SH	SOLE	1	22,588	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	5	160	SH	DEFINED	2		160
SCIENTIFIC GAMES CORP	EQUITY	80874P109	936	50000	SH	DEFINED	2		50000
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	471	25,150	SH	SOLE	1	25,150	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2195	67,860	SH	SOLE	1	67,860	
SCOTTISH RE GROUP LTD	EQUITY	G7885T104	290	12000	SH	DEFINED	2		12000
SCOTTS CO.	EQUITY	810186106	3112	48,518	SH	SOLE	1	48,518	
SCP POOL CORPORATION	EQUITY	784028102	564	15,128	SH	SOLE	1	15,128	
SCRIPPS CO	EQUITY	811054204	71	704	SH	SOLE	1	704	
SCS TRANSPORTATION INC	EQUITY	81111T102	154	7,068	SH	SOLE	1	7,068	
Scudder Strategic Muni Inc	EQUITY	811234103	263	20000	SH	DEFINED	4	20000	
SEABOARD CORP.	EQUITY	811543107	63	187	SH	SOLE	1	187	
SEABULK INTERNATIONAL INC	EQUITY	81169P101	52	5,961	SH	SOLE	1	5,961	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	185	12,115	SH	SOLE	1	12,115	
SEACOAST BANKING CORP FL	EQUITY	811707306	120	5,818	SH	SOLE	1	5,818	
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	449	13,402	SH	SOLE	1	13,402	
SEACOR HOLDINGS INC	EQUITY	811904101	360	8,768	SH	SOLE	1	8,768	
SEALED AIR CORP	EQUITY	81211K100	1909	38,382	SH	SOLE	1	38,382	
SEALED AIR CORP NEW	EQUITY	81211K100	4	90	SH	DEFINED	2		90
SEARS ROEBUCK & CO	EQUITY	812387108	4302	100,145	SH	SOLE	1	100,145	
SEARS ROEBUCK + CO	EQUITY	812387108	10	230	SH	DEFINED	2		230
SEATTLE GENETICS INC WA	EQUITY	812578102	93	11,244	SH	SOLE	1	11,244	
SECOND BANCORP, INC.	EQUITY	813114105	134	4,140	SH	SOLE	1	4,140	
SECURE COMPUTING CORP	EQUITY	813705100	283	17,341	SH	SOLE	1	17,341	
SECURE COMPUTING CORP	EQUITY	813705100	3270	200000	SH	DEFINED	2		200000
SECURITY BANK CORP	EQUITY	814047106	58	1,923	SH	SOLE	1	1,923	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	99	24,484	SH	SOLE	1	24,484	
SEI INVESTMENTS CO.	EQUITY	784117103	5213	157,977	SH	SOLE	1	157,977	
SELECT COMFORT CORP	EQUITY	81616X103	293	10,631	SH	SOLE	1	10,631	
SELECT COMFORT CORP COM	EQUITY	81616X103	10912	395506	SH	SOLE	3	375300	20206
SELECT MED CORP	EQUITY	816196109	1264	75700	SH	DEFINED	2		75700
SELECT MEDICAL CORP	EQUITY	816196109	396	23,739	SH	SOLE	1	23,739	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	481	13,725	SH	SOLE	1	13,725	

SEMCO ENERGY, INC.	EQUITY	78412D109	83	14,733	SH	SOLE	1	14,733	
SEMITOOL, INC.	EQUITY	816909105	105	8,273	SH	SOLE	1	8,273	
SEMPRA ENERGY	EQUITY	816851109	3217	101,172	SH	SOLE	1	101,172	
SEMPRA ENERGY	EQUITY	816851109	8	240	SH	DEFINED	2		240
SEMTECH CORP	EQUITY	816850101	1712	75000	SH	DEFINED	2		75000
SEMTECH CORP.	EQUITY	816850101	3180	139,312	SH	SOLE	1	139,312	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	769	39,445	SH	SOLE	1	39,445	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	276	14150	SH	SOLE	3	14150	
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1672	89,529	SH	SOLE	1	89,529	
SEPRACOR, INC.	EQUITY	817315104	6144	127,727	SH	SOLE	1	127,727	
SEQUA CORP CLASS A	EQUITY	817320104	855	17,311	SH	SOLE	1	17,311	
SERENA SOFTWARE, INC.	EQUITY	817492101	239	11,748	SH	SOLE	1	11,748	
SEROLOGICALS CORP.	EQUITY	817523103	236	11,565	SH	SOLE	1	11,565	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	39	5,261	SH	SOLE	1	5,261	
SERVICEMASTER COMPAN	EQUITY	81760N109	63	5,247	SH	SOLE	1	5,247	
SFBC INTERNATIONAL INC	EQUITY	784121105	109	3,658	SH	SOLE	1	3,658	
SHARPER IMAGE CORP	EQUITY	820013100	156	4,779	SH	SOLE	1	4,779	
SHARPER IMAGE CORP	EQUITY	820013100	4887	150000	SH	DEFINED	2		150000
SHARPER IMAGE CORP	EQUITY	820013100	1303	40000	SH	DEFINED	2		40000
SHAW COMMUNICATIONS INC - B	EQUITY	82028K200	1537	93,400	SH	OTHER	1	0	93,400
SHAW GROUP INC	EQUITY	820280105	337	31,081	SH	SOLE	1	31,081	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	75	3,315	SH	SOLE	1	3,315	
SHERWIN WILLIAMS CO	EQUITY	824348106	12697	330394	SH	DEFINED	2		330394
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2498	65,003	SH	SOLE	1	65,003	
SHOE CARNIVAL INC	EQUITY	824889109	57	3,695	SH	SOLE	1	3,695	
SHOPKO STORES, INC.	EQUITY	824911101	204	13,973	SH	SOLE	1	13,973	
SHORE BANCSHARES INC	EQUITY	825107105	92	2,812	SH	SOLE	1	2,812	
SHUFFLE MASTER INC	EQUITY	825549108	6067	130500	SH	SOLE	3	126100	4400
SHUFFLE MASTER, INC.	EQUITY	825549108	398	8,561	SH	SOLE	1	8,561	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	437	10,941	SH	SOLE	1	10,941	
SHURGARD STORAGE CTRS COM	EQUITY	82567D104	406	10170	SH	SOLE	3	10170	
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	432	8,300	SH	SOLE	1	8,300	
SIEBEL SYS INC	EQUITY	826170102	1732	150520	SH	DEFINED	2		150520
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3074	266,636	SH	SOLE	1	266,636	
SIERRA BANCORP	EQUITY	82620P102	39	2,584	SH	SOLE	1	2,584	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	433	11,890	SH	SOLE	1	11,890	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1730	233,729	SH	SOLE	1	233,729	
SIGMA ALDRICH	EQUITY	826552101	4	80	SH	DEFINED	2		80
SIGMA ALDRICH CORP.	EQUITY	826552101	2016	36,404	SH	SOLE	1	36,404	
SIGMA DESIGNS INC	EQUITY	826565103	64	8,994	SH	SOLE	1	8,994	
SIGMATEL INC	EQUITY	82661W107	126	5600	SH	DEFINED	2		5600
SILGAN HOLDINGS, INC.	EQUITY	827048109	255	5,584	SH	SOLE	1	5,584	
SILICON GRAPHICS, INC.	EQUITY	827056102	265	104,223	SH	SOLE	1	104,223	
SILICON IMAGE INC	EQUITY	82705T102	366	35,394	SH	SOLE	1	35,394	
SILICON LABORATORIES COM	EQUITY	826919102	7287	137800	SH	SOLE	3	130500	7300
SILICON LABORATORIES INC	EQUITY	826919102	4051	76,607	SH	SOLE	1	76,607	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	525	40,584	SH	SOLE	1	40,584	
SILICON VALLEY BANCSHARES	EQUITY	827064106	2164	66,723	SH	SOLE	1	66,723	
SILICONIX, INC.	EQUITY	827079203	139	2,989	SH	SOLE	1	2,989	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	201	7,315	SH	SOLE	1	7,315	
SIMON PPTY GROUP	EQUITY	828806109	2589	44310	SH	SOLE	3	44310	
SIMON PPTY GROUP INC NEW	EQUITY	828806109	12	210	SH	DEFINED	2		210
SIMON PROPERTY GROUP INC	EQUITY	828806109	7537	128,969	SH	SOLE	1	128,969	
SIMPLETECH INC	EQUITY	828823104	22	4,698	SH	SOLE	1	4,698	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	371	7,582	SH	SOLE	1	7,582	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	243	19,419	SH	SOLE	1	19,419	
SIPEX CORP.	EQUITY	829909100	80	12,646	SH	SOLE	1	12,646	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	1390	408,692	SH	SOLE	1	408,692	
SIRNA THERAPEUTICS INC	EQUITY	829669100	14	3,569	SH	SOLE	1	3,569	

SIX FLAGS, INC	EQUITY	83001P109	1445	184,055	SH	SOLE	1	184,055	
SIZELER PPTY INVS INC	EQUITY	830137105	103	8,812	SH	SOLE	1	8,812	
SKECHERS USA INC. CL-A	EQUITY	830566105	124	9,486	SH	SOLE	1	9,486	
SKILLSOFT CORP COM (ADR)	EQUITY	830928107	37859	2934818	SH	SOLE	3	2850218	84600
SKY FINANCIAL GROUP	EQUITY	83080P103	44	1,684	SH	SOLE	1	1,684	
SKYLINE CORP.	EQUITY	830830105	119	3,097	SH	SOLE	1	3,097	
SKYWEST INC	EQUITY	830879102	71779	3,715,269	SH	SOLE	1	3,715,269	
SKYWEST INC COM	EQUITY	830879102	15261	793182	SH	SOLE	3	736396	56786
SkyWest Inc USD NPV	EQUITY	830879102	1338	69,240	SH	SOLE	1	69,240	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	884	75,733	SH	SOLE	1	75,733	
SL GREEN REALTY CORP.	EQUITY	78440X101	1175	24,624	SH	SOLE	1	24,624	
SL GREEN RLTY CORP COM	EQUITY	78440X101	401	8400	SH	SOLE	3	8400	
SLM CORP	EQUITY	78442P106	32744	1,121,394	SH	SOLE	1	255,661	
SLM CORP	EQUITY	78442P106	2051	49000	SH	DEFINED	2		49000
SM&A	EQUITY	78465D105	68	6,210	SH	SOLE	1	6,210	
SMART & FINAL, INC.,	EQUITY	831683107	72	6,286	SH	SOLE	1	6,286	
SMITH INTERNATIONAL, INC.	EQUITY	832110100	8046	150,365	SH	SOLE	1	150,365	
SMITH INTL INC	EQUITY	832110100	27996	523200	SH	DEFINED	2		523200
SMITH, A.O. CORP.	EQUITY	831865209	246	8,496	SH	SOLE	1	8,496	
SMITHFIELD FOODS INC	EQUITY	832248108	4492	165,638	SH	SOLE	1	165,638	
Smurfit Stone Container Corp \$0.01	EQUITY	832727101	62941	3,580,285	SH	SOLE	1	3,580,285	
SNAP ON INC	EQUITY	833034101	3	80	SH	DEFINED	2		80
SNAP-ON, INC.	EQUITY	833034101	848	26,236	SH	SOLE	1	26,236	
SOHU.COM INC	EQUITY	83408W103	214	8,615	SH	SOLE	1	8,615	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	339	14,590	SH	SOLE	1	14,590	
SOLECTRON CORP	EQUITY	834182107	11661	2108680	SH	DEFINED	2		2108680
SOLECTRON CORP COM	EQUITY	834182107	829	150000	SH	SOLE	3	150000	
SOLECTRON CORP.	EQUITY	834182107	2074	374,982	SH	SOLE	1	374,982	
SONIC AUTOMOTIVE INC	EQUITY	835456102	348	13,904	SH	SOLE	1	13,904	
SONIC CORP.	EQUITY	835451105	682	19,837	SH	SOLE	1	19,837	
SONIC SOLUTIONS	EQUITY	835460106	148	7,699	SH	SOLE	1	7,699	
SONICWALL INC	EQUITY	835470105	240	26,585	SH	SOLE	1	26,585	
SONOCO PRODUCTS CO.	EQUITY	835495102	3554	146,366	SH	SOLE	1	146,366	
SONOSIGHT, INC.	EQUITY	835686104	158	7,394	SH	SOLE	1	7,394	
SONUS NETWORKS INC	EQUITY	835916107	417	110,073	SH	SOLE	1	110,073	
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1469	114,340	SH	SOLE	1	114,340	
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	99	6,762	SH	SOLE	1	6,762	
SOURCE INTERLINK COS INC	EQUITY	836151209	74	5,906	SH	SOLE	1	5,906	
SOURCECORP	EQUITY	836167106	206	7,775	SH	SOLE	1	7,775	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	880	29,739	SH	SOLE	1	29,739	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	259	6,325	SH	SOLE	1	6,325	
SOUTHERN CO	EQUITY	842587107	18956	621,515	SH	SOLE	1	621,515	
SOUTHERN CO	EQUITY	842587107	7146	234280	SH	DEFINED	2		234280
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	137	3,075	SH	SOLE	1	3,075	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	11	264	SH	SOLE	1	264	
SOUTHERN UNION CO.	EQUITY	844030106	537	28,323	SH	SOLE	1	28,323	
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	93	5,005	SH	SOLE	1	5,005	
SOUTHTRUST CORP	EQUITY	844730101	12	350	SH	DEFINED	2		350
SOUTHTRUST CORP.	EQUITY	844730101	4906	147,916	SH	SOLE	1	147,916	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4815	338,850	SH	SOLE	1	338,850	
SOUTHWEST AIRLS CO	EQUITY	844741108	12	830	SH	DEFINED	2		830
SOUTHWEST BANCORP INC	EQUITY	844767103	96	5,570	SH	SOLE	1	5,570	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	547	14,502	SH	SOLE	1	14,502	
SOUTHWEST GAS CORP	EQUITY	844895102	364	15,544	SH	SOLE	1	15,544	
SOUTHWEST WTR CO	EQUITY	845331107	102	7,489	SH	SOLE	1	7,489	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	437	18,126	SH	SOLE	1	18,126	
SOVEREIGN BANCORP, INC.	EQUITY	845905108	9811	458,021	SH	SOLE	1	458,021	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	424	10,158	SH	SOLE	1	10,158	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	172	16,423	SH	SOLE	1	16,423	

SPARTAN MTRS INC COM	EQUITY	846819100	1363	129200	SH	Sole	3	129200	
SPARTECH CORP.	EQUITY	847220209	296	11,886	SH	SOLE	1	11,886	
SPECTRALINK CORP	EQUITY	847580107	139	8,165	SH	SOLE	1	8,165	
SPECTRASITE INC	EQUITY	84761M104	2	47	SH	SOLE	1	47	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	218	7,178	SH	SOLE	1	7,178	
SPHERION CORPORATION	EQUITY	848420105	310	30,255	SH	SOLE	1	30,255	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	454	12,627	SH	SOLE	1	12,627	
SPORTS AUTHORITY INC	EQUITY	84917U109	412	10,291	SH	SOLE	1	10,291	
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	713	SH	SOLE	1	713	
SPRINT CORP	EQUITY	852061100	18	950	SH	DEFINED	2		950
SPRINT CORP. FON GROUP	EQUITY	852061100	7152	388,040	SH	SOLE	1	388,040	
SPRINT CORP. PCS GROUP	EQUITY	852061506	4252	462,148	SH	SOLE	1	462,148	
SPSS, INC.	EQUITY	85227Q102	115	6,266	SH	SOLE	1	6,266	
SPX CORP.	EQUITY	784635104	5154	113,328	SH	SOLE	1	113,328	
SRA INTERNATIONAL CL A	EQUITY	78464R105	160	4,328	SH	SOLE	1	4,328	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	137	5,625	SH	SOLE	1	5,625	
ST JUDE MED INC	EQUITY	790849103	2055	28500	SH	DEFINED	2		28500
ST JUDE MEDICAL, INC.	EQUITY	790849103	5327	73,890	SH	SOLE	1	73,890	
ST PAUL COS INC	EQUITY	792860108	10	250	SH	DEFINED	2		250
ST. MARY LAND & EXPLORATION	EQUITY	792228108	480	14,355	SH	SOLE	1	14,355	
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	11081	30,168	SH	SOLE	1	30,168	
STAAR SURGICAL CO	EQUITY	852312305	84	9,336	SH	SOLE	1	9,336	
STAGE STORES INC	EQUITY	85254C305	293	7,569	SH	SOLE	1	7,569	
STAMPS.COM INC	EQUITY	852857101	115	19,148	SH	SOLE	1	19,148	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2865	43,903	SH	SOLE	1	43,903	
STANDARD COML CORP. COM	EQUITY	853258101	94	5,048	SH	SOLE	1	5,048	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	173	6,467	SH	SOLE	1	6,467	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	53	3,355	SH	SOLE	1	3,355	
STANDARD PACIFIC CORP.	EQUITY	85375C101	1040	17,326	SH	SOLE	1	17,326	
STANDARD REGISTER CO.	EQUITY	853887107	430	26,797	SH	SOLE	1	26,797	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	151	5,583	SH	SOLE	1	5,583	
STANLEY FURNITURE CO INC	EQUITY	854305208	89	2,297	SH	SOLE	1	2,297	
STANLEY WORKS	EQUITY	854616109	2318	54,301	SH	SOLE	1	54,301	
STANLEY WORKS	EQUITY	854616109	4	90	SH	DEFINED	2		90
STAPLES INC	EQUITY	855030102	13	520	SH	DEFINED	2		520
Staples Inc. Com Stk USD.0006	EQUITY	855030102	62115	2,453,190	SH	SOLE	1	2,453,190	
STAR SCIENTIFIC INC	EQUITY	85517P101	51	12,433	SH	SOLE	1	12,433	
STARBUCKS CORP	EQUITY	855244109	15	410	SH	DEFINED	2		410
STARBUCKS CORP.	EQUITY	855244109	8355	220,636	SH	SOLE	1	220,636	
STARTEK INC	EQUITY	85569C107	195	5,353	SH	SOLE	1	5,353	
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3690	91,109	SH	SOLE	1	91,109	
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	172	6,674	SH	SOLE	1	6,674	
STATE BANCORP INC	EQUITY	855716106	82	3,423	SH	SOLE	1	3,423	
STATE FINL SERVICES CORP-A	EQUITY	856855101	74	2,614	SH	SOLE	1	2,614	
STATE STREET CORP.	EQUITY	857477103	7500	143,870	SH	SOLE	1	143,870	
STATE STREET CORPORATION	EQUITY	857477103	18	350	SH	DEFINED	2		350
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	676	27,188	SH	SOLE	1	27,188	
STATION CASINOS, INC.	EQUITY	857689103	34	759	SH	SOLE	1	759	
Statoil ASA - ADR	EQUITY	85771P102	462	37,470	SH	SOLE	1	37,470	
STEEL DYNAMICS, INC.	EQUITY	858119100	475	19,151	SH	SOLE	1	19,151	
STEELCASE INC-CL A	EQUITY	858155203	9	661	SH	SOLE	1	661	
STEIN MART INC COM	EQUITY	858375108	9588	694800	SH	SOLE	3	694800	
STEIN MART, INC.	EQUITY	858375108	142	10,333	SH	SOLE	1	10,333	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	16096	502,226	SH	SOLE	1	502,226	
STELLENT INC	EQUITY	85856W105	67	8,964	SH	SOLE	1	8,964	
STEPAN CO.	EQUITY	858586100	60	2,626	SH	SOLE	1	2,626	
STERICYCLE INC	EQUITY	858912108	4642	97000	SH	DEFINED	2		97000
STERICYCLE INC COM	EQUITY	858912108	13832	289013	SH	SOLE	3	267319	21694
STERICYCLE, INC.	EQUITY	858912108	3032	63,218	SH	SOLE	1	63,218	

STERIS CORP COM	EQUITY	859152100	2710	105,044	SH	SOLE	1	105,044		
STERLING BANCORP	EQUITY	859158107	193	6,622	SH	SOLE	1	6,622		
STERLING BANCSHARES, INC.	EQUITY	858907108	274	20,432	SH	SOLE	1	20,432		
STERLING FINANCIAL CORP	EQUITY	859317109	276	10,740	SH	SOLE	1	10,740		
STERLING FINL CORP WAS	EQUITY	859319105	361	9,822	SH	SOLE	1	9,822		
STEVEN MADDEN, LTD.	EQUITY	556269108	102	5,099	SH	SOLE	1	5,099		
STEWART & STEVENSON SERVICES	EQUITY	860342104	213	14,543	SH	SOLE	1	14,543		
STEWART ENTERPRISES, INC.	EQUITY	860370105	361	49,691	SH	SOLE	1	49,691		
STEWART INFORMATION SERVICES COM	EQUITY	860372101	331	8,421	SH	SOLE	1	8,421		
STILLWATER MINING CO.	EQUITY	860740102	356	22,661	SH	SOLE	1	22,661		
STONE ENERGY CORP.	EQUITY	861642106	571	11,542	SH	SOLE	1	11,542		
STONERIDGE, INC.	EQUITY	86183P102	93	6,483	SH	SOLE	1	6,483		
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	4625	166,171	SH	SOLE	1	166,171		
STRATASYS INC	EQUITY	862685104	80	4,210	SH	SOLE	1	4,210		
STRATEX NETWORKS INC	EQUITY	86279T109	201	42,259	SH	SOLE	1	42,259		
STRATTEC SEC CORP	EQUITY	863111100	104	1,636	SH	SOLE	1	1,636		
STRAYER ED INC COM	EQUITY	863236105	12897	110257	SH	SOLE	3	104739		5518
STRAYER EDUCATION, INC	EQUITY	863236105	631	5,398	SH	SOLE	1	5,398		
STRIDE RITE CORP.	EQUITY	863314100	202	19,036	SH	SOLE	1	19,036		
STRYKER CORP	EQUITY	863667101	19	210	SH	DEFINED	2		210	
STRYKER CORP.	EQUITY	863667101	7568	85,480	SH	SOLE	1	85,480		
STUDENT LOAN CORP.	EQUITY	863902102	11	68	SH	SOLE	1	68		
STURM, RUGER & CO., INC.	EQUITY	864159108	147	10,851	SH	SOLE	1	10,851		
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	2675	79,050	SH	SOLE	1	79,050		
SUFFOLK BANCORP	EQUITY	864739107	193	5,642	SH	SOLE	1	5,642		
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	74	18,196	SH	SOLE	1	18,196		
SUMMIT BANCSHARES INC	EQUITY	866011109	80	2,661	SH	SOLE	1	2,661		
SUMMIT PROPERTIES, INC.	EQUITY	866239106	498	20,896	SH	SOLE	1	20,896		
SUN BANCORP INC	EQUITY	86663B102	144	6,327	SH	SOLE	1	6,327		
SUN COMMUNITIES, INC.	EQUITY	866674104	481	11,225	SH	SOLE	1	11,225		
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	32	2,793	SH	SOLE	1	2,793		
SUN MICROSYSTEMS INC	EQUITY	866810104	14	3460	SH	DEFINED	2		3460	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6433	1,542,761	SH	SOLE	1	1,542,761		
SUNCOR ENERGY INC.	EQUITY	867229106	560	20,400	SH	OTHER	1	0	20,400	
SUNGARD DATA SYS INC	EQUITY	867363103	4417	161200	SH	SOLE	3	152700		8500
SUNGARD DATA SYS INC	EQUITY	867363103	8	300	SH	DEFINED	2		300	
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4737	172,887	SH	SOLE	1	172,887		
SUNOCO INC	EQUITY	86764P109	6	90	SH	DEFINED	2		90	
SUNOCO, INC.	EQUITY	86764P109	2153	34,519	SH	SOLE	1	34,519		
SUNOPTA INC	EQUITY	8676EP108	1060	107200	SH	DEFINED	2		107200	
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	280	7,820	SH	SOLE	1	7,820		
SUNTRUST BANKS, INC.	EQUITY	867914103	8438	121,040	SH	SOLE	1	121,040		
SUNTRUST BKS INC	EQUITY	867914103	21	300	SH	DEFINED	2		300	
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	63	27,377	SH	SOLE	1	27,377		
SUPERGEN, INC.	EQUITY	868059106	206	16,124	SH	SOLE	1	16,124		
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	250	24,804	SH	SOLE	1	24,804		
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1814	51,178	SH	SOLE	1	51,178		
SUPERTEX INC	EQUITY	868532102	75	4,509	SH	SOLE	1	4,509		
SUPERVALU INC	EQUITY	868536103	5	150	SH	DEFINED	2		150	
SUPERVALU, INC.	EQUITY	868536103	1835	60,094	SH	SOLE	1	60,094		
SUPPORTSOFT INC	EQUITY	868587106	166	15,097	SH	SOLE	1	15,097		
SUPPORTSOFT INC	EQUITY	868587106	1464	133000	SH	DEFINED	2		133000	
SUPPORTSOFT INC COM	EQUITY	868587106	4717	428400	SH	SOLE	3	428400		
SUREWEST COMMUNICATION	EQUITY	868733106	201	7,485	SH	SOLE	1	7,485		
SURMODICS INC	EQUITY	868873100	142	7,128	SH	SOLE	1	7,128		
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	520	20,250	SH	SOLE	1	20,250		
SWIFT ENERGY CO.	EQUITY	870738101	249	13,236	SH	SOLE	1	13,236		
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2162	125,071	SH	SOLE	1	125,071		
SWS GROUP INC	EQUITY	78503N107	128	7,141	SH	SOLE	1	7,141		

SYBASE, INC.	EQUITY	871130100	3942	187,807	SH	SOLE	1	187,807		
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	533	19,567	SH	SOLE	1	19,567		
SYCAMORE NETWORKS, INC	EQUITY	871206108	344	84,237	SH	SOLE	1	84,237		
SYKES ENTERPRISES, INC.	EQUITY	871237103	72	12,178	SH	SOLE	1	12,178		
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	2897	82,519	SH	SOLE	1	82,519		
SYMANTEC CORP	EQUITY	871503108	33050	713820	SH	DEFINED	2		713820	
SYMANTEC CORP COM	EQUITY	871503108	8917	192600	SH	SOLE	3	182600		10000
SYMANTEC CORP.	EQUITY	871503108	19960	431,096	SH	SOLE	1	431,096		
SYMBION INC DEL COM	EQUITY	871507109	2270	125000	SH	SOLE	3	125000		
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3	250	SH	DEFINED	2		250	
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1438	104,229	SH	SOLE	1	104,229		
SYMMETRICOM, INC.	EQUITY	871543104	172	19,177	SH	SOLE	1	19,177		
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	339	11,821	SH	SOLE	1	11,821		
SYNAPTICS INC	EQUITY	87157D109	146	8,328	SH	SOLE	1	8,328		
SYNOPSYS INC.	EQUITY	871607107	7078	246,364	SH	SOLE	1	246,364		
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	72	5,074	SH	SOLE	1	5,074		
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3318	135,695	SH	SOLE	1	135,695		
SYNOVUS FINL CORP	EQUITY	87161C105	8	320	SH	DEFINED	2		320	
SYNPLICITY INC	EQUITY	87160Y108	44	6,134	SH	SOLE	1	6,134		
SYNTEL, INC.	EQUITY	87162H103	89	3,243	SH	SOLE	1	3,243		
SYPRIS SOLUTIONS INC	EQUITY	871655106	47	2,750	SH	SOLE	1	2,750		
SYPRIS SOLUTIONS INC COM	EQUITY	871655106	2550	150000	SH	SOLE	3	150000		
SYSCO CORP	EQUITY	871829107	27	680	SH	DEFINED	2		680	
SYSCO CORP.	EQUITY	871829107	10785	276,180	SH	SOLE	1	276,180		
SYSTEMAX INC	EQUITY	871851101	25	4,658	SH	SOLE	1	4,658		
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3016	56,028	SH	SOLE	1	56,028		
TAIWAN GREATER CHINA FUND INC	EQUITY	874037104	237	49,800	SH	SOLE	1	49,800		
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	7813	748,395	SH	SOLE	1	748,395		
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	776	21,103	SH	SOLE	1	21,103		
TALBOTS INC	EQUITY	874161102	18	492	SH	SOLE	1	492		
TALISMAN ENERGY INC.	EQUITY	87425E103	4094	69,400	SH	OTHER	1	0	69,400	
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	113	13,361	SH	SOLE	1	13,361		
TALX CORP	EQUITY	874918105	152	6,922	SH	SOLE	1	6,922		
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	337	7,425	SH	SOLE	1	7,425		
TANOX INC	EQUITY	87588Q109	181	12,176	SH	SOLE	1	12,176		
TANOX INC	EQUITY	87588Q109	1489	100000	SH	DEFINED	2		100000	
TARGET CORP	EQUITY	87612E106	16086	354750	SH	DEFINED	2		354750	
TARGET CORPORATION	EQUITY	87612E106	21570	478,915	SH	SOLE	1	478,915		
TARO PHARMACEUT INDS	EQUITY	M8737E108	3971	68482	SH	SOLE	3	59500		8982
TARRAGON REALTY INVESTORS	EQUITY	876287103	50	3,476	SH	SOLE	1	3,476		
TAUBMAN CENTERS, INC.	EQUITY	876664103	841	33,400	SH	SOLE	1	33,400		
TAUBMAN CTRS INC COM	EQUITY	876664103	280	11130	SH	SOLE	3	11130		
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	45	1,936	SH	SOLE	1	1,936		
TBC CORP.	EQUITY	872180104	255	8,673	SH	SOLE	1	8,673		
TCF FINANCIAL CORP.	EQUITY	872275102	5450	106,722	SH	SOLE	1	106,722		
TECH DATA CORP	EQUITY	878237106	1879	45900	SH	DEFINED	2		45900	
TECH DATA CORP.	EQUITY	878237106	3497	85,419	SH	SOLE	1	85,419		
TECHE CORP.	EQUITY	878377100	847	20,765	SH	SOLE	1	20,765		
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	41	1,266	SH	SOLE	1	1,266		
TECHNITROL, INC.	EQUITY	878555101	385	20,485	SH	SOLE	1	20,485		
TECO ENERGY INC	EQUITY	872375100	3	200	SH	DEFINED	2		200	
TECO ENERGY, INC.	EQUITY	872375100	5664	387,135	SH	SOLE	1	387,135		
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1508	35,808	SH	SOLE	1	35,808		
TEJON RANCH CO.	EQUITY	879080109	131	3,532	SH	SOLE	1	3,532		
TEKELEC	EQUITY	879101103	431	25,984	SH	SOLE	1	25,984		
TEKELEC INC	EQUITY	879101103	2517	151700	SH	DEFINED	2		151700	
TEKTRONIX INC	EQUITY	879131100	3	90	SH	DEFINED	2		90	
TEKTRONIX, INC.	EQUITY	879131100	1235	37,765	SH	SOLE	1	37,765		
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	276	24,000	SH	SOLE	1	24,000		

Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE	1	5,500	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	307	16,414	SH	SOLE	1	16,414	
TELEFLEX INC.	EQUITY	879369106	2930	59,510	SH	SOLE	1	59,510	
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	7660	204,300	SH	SOLE	1	204,300	
TELEMIG CELULAR PARTICIP-ADR	EQUITY	87944E105	599	15,310	SH	SOLE	1	15,310	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6107	86,174	SH	SOLE	1	86,174	
TELETECH HOLDINGS	EQUITY	879939106	111	17,691	SH	SOLE	1	17,691	
TELIK INC	EQUITY	87959M109	524	19,529	SH	SOLE	1	19,529	
TELLABS INC	EQUITY	879664100	4	430	SH	DEFINED	2		430
TELLABS, INC.	EQUITY	879664100	1770	204,384	SH	SOLE	1	204,384	
TEMPLE INLAND INC	EQUITY	879868107	4	60	SH	DEFINED	2		60
TEMPLE-INLAND INC.	EQUITY	879868107	1543	24,356	SH	SOLE	1	24,356	
TENARIS SA-ADR	EQUITY	88031M109	2441	76,199	SH	SOLE	1	76,199	
TENET HEALTHCARE CORP	EQUITY	88033G100	5	480	SH	DEFINED	2		480
TENET HEALTHCARE CORP.	EQUITY	88033G100	2320	207,926	SH	SOLE	1	207,926	
TENNANT CO.	EQUITY	880345103	172	4,332	SH	SOLE	1	4,332	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	271	21,366	SH	SOLE	1	21,366	
TERADYNE INC	EQUITY	880770102	5	200	SH	DEFINED	2		200
TERADYNE, INC.	EQUITY	880770102	2049	85,992	SH	SOLE	1	85,992	
TERAYON COMMUNICATION	EQUITY	880775101	118	34,620	SH	SOLE	1	34,620	
TEREX CORP NEW	EQUITY	880779103	1582	42800	SH	DEFINED	2		42800
TEREX CORP.	EQUITY	880779103	824	22,278	SH	SOLE	1	22,278	
TESORO PETROLEUM CORP.	EQUITY	881609101	550	29,249	SH	SOLE	1	29,249	
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	99	5400	SH	DEFINED	2		5400
TETRA TECH INC NEW COM	EQUITY	88162G103	7338	341917	SH	SOLE	3	330517	11400
TETRA TECH, INC.	EQUITY	88162G103	551	25,693	SH	SOLE	1	25,693	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	266	10,189	SH	SOLE	1	10,189	
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	7660	120800	SH	SOLE	3	113700	7100
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	5079	80,150	SH	SOLE	1	80,150	
TEVA PHARMACEUTICAL INDS	EQUITY	881624209	227	3580	SH	DEFINED	2		3580
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	9	239	SH	SOLE	1	239	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	388	10,735	SH	SOLE	1	10,735	
TEXAS INSTRS INC	EQUITY	882508104	14439	494145	SH	DEFINED	2		494145
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	34096	1,166,875	SH	SOLE	1	1,166,875	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	513	12,052	SH	SOLE	1	12,052	
TEXTRON FINANCIAL CORP	EQUITY	883203101	3248	61,108	SH	SOLE	1	61,108	
TEXTRON INC	EQUITY	883203101	7	140	SH	DEFINED	2		140
THE GENLYTE GROUP, INC.	EQUITY	372302109	343	6,116	SH	SOLE	1	6,116	
THE ST JOE COMPANY	EQUITY	790148100	28	693	SH	SOLE	1	693	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	220	11,442	SH	SOLE	1	11,442	
THE TITAN CORPORATION	EQUITY	888266103	3256	161,263	SH	SOLE	1	161,263	
THE YANKEE CANDLE CO.	EQUITY	984757104	410	14,872	SH	SOLE	1	14,872	
THERAGENICS CORP.	EQUITY	883375107	82	15,271	SH	SOLE	1	15,271	
THERASENSE INC	EQUITY	883381105	5296	196,438	SH	SOLE	1	196,438	
THERMO ELECTRON CORP	EQUITY	883556102	5	180	SH	DEFINED	2		180
THERMO ELECTRON CORP.	EQUITY	883556102	4614	163,167	SH	SOLE	1	163,167	
THESTREET.COM INC.	EQUITY	88368Q103	29	6,449	SH	SOLE	1	6,449	
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	57	12,241	SH	SOLE	1	12,241	
THOMAS & BETTS CORP.	EQUITY	884315102	1028	47,107	SH	SOLE	1	47,107	
THOMAS + BETTS CORP	EQUITY	884315102	2	70	SH	DEFINED	2		70
THOMAS INDUSTRIES, INC.	EQUITY	884425109	153	4,845	SH	SOLE	1	4,845	
THOMAS NELSON	EQUITY	640376109	111	4,062	SH	SOLE	1	4,062	
THOR INDUSTRIES, INC.	EQUITY	885160101	492	18,329	SH	SOLE	1	18,329	
THORATEC LABORATORIES CORP.	EQUITY	885175307	303	24,342	SH	SOLE	1	24,342	
THORNBURG MORTGAGE INC.	EQUITY	885218107	3170	101,922	SH	SOLE	1	101,922	
THQ INC	EQUITY	872443403	393	19,403	SH	SOLE	1	19,403	
THREE-FIVE SYS INC COM	EQUITY	88554L108	71	10,864	SH	SOLE	1	10,864	
TIBCO SOFTWARE INC	EQUITY	88632Q103	353	43,206	SH	SOLE	1	43,206	
TIDEWATER, INC.	EQUITY	886423102	3849	136,828	SH	SOLE	1	136,828	

TIER TECHNOLOGIES INC	EQUITY	88650Q100	76	7,138	SH	SOLE	1	7,138	
TIERONE CORP	EQUITY	88650R108	270	11,521	SH	SOLE	1	11,521	
TIFFANY & CO.	EQUITY	886547108	2489	65,207	SH	SOLE	1	65,207	
TIFFANY + CO NEW	EQUITY	886547108	25	665	SH	DEFINED	2		665
TIMBERLAND COMPANY	EQUITY	887100105	3097	52,087	SH	SOLE	1	52,087	
TIME WARNER INC	EQUITY	887317105	67696	4,015,175	SH	SOLE	1	4,015,175	
TIME WARNER INC NEW	EQUITY	887317105	13618	807712	SH	DEFINED	2		807712
TIME WARNER TELECOM	EQUITY	887319101	133	20,413	SH	SOLE	1	20,413	
TIMKEN CO.	EQUITY	887389104	20	847	SH	SOLE	1	847	
TIVO INC	EQUITY	888706108	154	17,281	SH	SOLE	1	17,281	
TJX COMPANIES, INC.	EQUITY	872540109	5566	226,644	SH	SOLE	1	226,644	
TJX COS INC NEW	EQUITY	872540109	13	530	SH	DEFINED	2		530
TLC VISION CORP	EQUITY	872549100	2979	260,000	SH	OTHER	1	0	260,000
TOLL BROTHERS, INC.	EQUITY	889478103	4975	109,501	SH	SOLE	1	109,501	
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	110	6,918	SH	SOLE	1	6,918	
TOMPKINS TRUSTCO INC	EQUITY	890110109	189	4,150	SH	SOLE	1	4,150	
TOO INC	EQUITY	890333107	365	17,429	SH	SOLE	1	17,429	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2899	79,295	SH	SOLE	1	79,295	
TOPPS CO. INC.	EQUITY	890786106	152	15,912	SH	SOLE	1	15,912	
TORCHMARK CORP.	EQUITY	891027104	3564	66,258	SH	SOLE	1	66,258	
TORCHMARK INC	EQUITY	891027104	6	120	SH	DEFINED	2		120
TORO CO	EQUITY	891092108	2654	42800	SH	DEFINED	2		42800
TORO CO.	EQUITY	891092108	775	12,499	SH	SOLE	1	12,499	
TORONTO DOMINION BK	EQUITY	891160509	5280	149,800	SH	OTHER	1	0	149,800
TOTAL SYSTEM SERVICE	EQUITY	891906109	17	793	SH	SOLE	1	793	
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	145	28,694	SH	SOLE	1	28,694	
TOWN & COUNTRY TRUST	EQUITY	892081100	298	10,958	SH	SOLE	1	10,958	
TOYS R US INC	EQUITY	892335100	4	230	SH	DEFINED	2		230
TOYS R US INC.	EQUITY	892335100	1605	95,536	SH	SOLE	1	95,536	
TRACTOR SUPPLY CO	EQUITY	892356106	574	14,817	SH	SOLE	1	14,817	
TRADESTATION GROUP INC	EQUITY	89267P105	59	8,856	SH	SOLE	1	8,856	
TRAMMELL CROW CO.	EQUITY	89288R106	224	15,945	SH	SOLE	1	15,945	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	62	6,572	SH	SOLE	1	6,572	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1711	73,936	SH	SOLE	1	73,936	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2727417	31,274,130	SH	SOLE	1	31,274,130	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	34	389	SH	SOLE	1	389	
TRANSCANADA CORPORATION	EQUITY	89353D107	765	35,400	SH	OTHER	1	0	35,400
TRANSCONTINENTAL RLTY	EQUITY	893617209	12	848	SH	SOLE	1	848	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	258	15,017	SH	SOLE	1	15,017	
TRANSMETA CORP	EQUITY	89376R109	230	58,189	SH	SOLE	1	58,189	
TRANSMONTAIGNE, INC.	EQUITY	893934109	54	8,820	SH	SOLE	1	8,820	
TRANSOCEAN INC	EQUITY	G90078109	5655	202,760	SH	SOLE	1	202,760	
TRANSOCEAN INC	EQUITY	G90078109	18	629	SH	DEFINED	2		629
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G406	18	1050	SH	DEFINED	2		1050
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	12371	716,330	SH	SOLE	1	716,330	
TRC COS INC	EQUITY	872625108	112	5,995	SH	SOLE	1	5,995	
TREDEGAR CORP.	EQUITY	894650100	229	15,628	SH	SOLE	1	15,628	
TREX COMPANY, INC.	EQUITY	89531P105	130	3,809	SH	SOLE	1	3,809	
TRIAD GUARANTY, INC.	EQUITY	895925105	208	3,942	SH	SOLE	1	3,942	
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3487	113,147	SH	SOLE	1	113,147	
TRIARC COS-B	EQUITY	895927309	188	17,142	SH	SOLE	1	17,142	
Tribune Co	EQUITY	896047107	757	15000	SH	DEFINED	4	15000	
TRIBUNE CO NEW	EQUITY	896047107	18	350	SH	DEFINED	2		350
TRIBUNE CO.	EQUITY	896047107	11470	227,395	SH	SOLE	1	227,395	
TRICO BANCSHARES	EQUITY	896095106	100	2,680	SH	SOLE	1	2,680	
TRICO MARINE SERVICES, INC.	EQUITY	896106101	184	155,000	SH	SOLE	1	155,000	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	559	24,341	SH	SOLE	1	24,341	
TRIMERIS INC	EQUITY	896263100	102	6,933	SH	SOLE	1	6,933	
Trinity Biotech PLC ADR	EQUITY	896438108	1216	320,000	SH	SOLE	1	320,000	



TRINITY INDUSTRIES, INC.	EQUITY	896522109	2434	87,549	SH	SOLE	1	87,549	
TRIPATH IMAGIN INC	EQUITY	896942109	103	11,265	SH	SOLE	1	11,265	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1950	267,081	SH	SOLE	1	267,081	
TRITON PCS HOLDINGS	EQUITY	89677M106	62	11,237	SH	SOLE	1	11,237	
TRIUMPH GROUP, INC.	EQUITY	896818101	244	7,379	SH	SOLE	1	7,379	
TRIZEC HAHN CORP SUB VTG	EQUITY	89687P107	577	33640	SH	SOLE	3	33640	
TRIZEC PROPERTIES INC	EQUITY	89687P107	602	35,121	SH	SOLE	1	35,121	
TRIZETTO GROUP INC	EQUITY	896882107	122	15,802	SH	SOLE	1	15,802	
TRUST CO. OF NEW JERSEY	EQUITY	898304100	388	9,355	SH	SOLE	1	9,355	
TRUSTCO BANK CORP. NY	EQUITY	898349105	512	38,025	SH	SOLE	1	38,025	
TRUSTMARK CORP.	EQUITY	898402102	25	867	SH	SOLE	1	867	
TTM TECHNOLOGIES	EQUITY	87305R109	123	9,827	SH	SOLE	1	9,827	
TUESDAY MORNING CORPORATION	EQUITY	899035505	241	6,983	SH	SOLE	1	6,983	
TULARIK INC	EQUITY	899165104	2910	118,519	SH	SOLE	1	118,519	
TUPPERWARE CORP.	EQUITY	899896104	2026	113,740	SH	SOLE	1	113,740	
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	96	10,195	SH	SOLE	1	10,195	
TXU CORP	EQUITY	873168108	4146	144,672	SH	SOLE	1	144,672	
TXU CORP	EQUITY	873168108	10	350	SH	DEFINED	2		350
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	24894	868,900	SH	SOLE	1	868,900	
TYCO INTL LTD	EQUITY	902124106	17193	600110	SH	DEFINED	2		600110
TYLER TECHNOLOGIES INC	EQUITY	902252105	200	20,565	SH	SOLE	1	20,565	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9507	526,683	SH	SOLE	1	526,683	
U S XPRESS ENTERPRISES	EQUITY	90338N103	41	2,876	SH	SOLE	1	2,876	
U.S. BANCORP, INC.	EQUITY	902973304	38353	1,387,101	SH	SOLE	1	1,387,101	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	309	16,503	SH	SOLE	1	16,503	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	156	6,338	SH	SOLE	1	6,338	
UCBH HOLDINGS INC	EQUITY	90262T308	858	21,440	SH	SOLE	1	21,440	
UGI CORP.	EQUITY	902681105	25	748	SH	SOLE	1	748	
UICI	EQUITY	902737105	284	19,268	SH	SOLE	1	19,268	
UIL HOLDINGS CORP.	EQUITY	902748102	291	6,035	SH	SOLE	1	6,035	
ULTICOM INC	EQUITY	903844108	57	5,545	SH	SOLE	1	5,545	
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	37	5,597	SH	SOLE	1	5,597	
ULTRATECH , INC.	EQUITY	904034105	240	10,250	SH	SOLE	1	10,250	
UMB FINANCIAL CORP.	EQUITY	902788108	424	8,361	SH	SOLE	1	8,361	
UMPQUA HOLDINGS CORP	EQUITY	904214103	291	14,416	SH	SOLE	1	14,416	
UNIFI, INC.	EQUITY	904677101	92	20,827	SH	SOLE	1	20,827	
UNIFIRST CORP.	EQUITY	904708104	127	4,589	SH	SOLE	1	4,589	
UNION BANKSHARES CORP	EQUITY	905399101	125	3,870	SH	SOLE	1	3,870	
Union Pac Corp	EQUITY	907818108	1262	21100	SH	DEFINED	4	21100	
UNION PAC CORP	EQUITY	907818108	16	270	SH	DEFINED	2		270
UNION PACIFIC CORP.	EQUITY	907818108	6642	111,040	SH	SOLE	1	111,040	
UNION PLANTERS CORP	EQUITY	908068109	2520	84,408	SH	SOLE	1	84,408	
UNION PLANTERS CORP	EQUITY	908068109	6	200	SH	DEFINED	2		200
UNIONBANCAL CORP	EQUITY	908906100	49	928	SH	SOLE	1	928	
UNISOURCE ENERGY CORP.	EQUITY	909205106	357	14,517	SH	SOLE	1	14,517	
UNISYS CORP	EQUITY	909214108	5	350	SH	DEFINED	2		350
UNISYS CORP.	EQUITY	909214108	2690	188,341	SH	SOLE	1	188,341	
UNIT CORP.	EQUITY	909218109	509	18,567	SH	SOLE	1	18,567	
UNITED AUTO GROUP, INC.	EQUITY	909440109	226	8,243	SH	SOLE	1	8,243	
UNITED BANKSHARES INC. WV	EQUITY	909907107	20	653	SH	SOLE	1	653	
UNITED CAPITAL CORPORATION	EQUITY	909912107	31	1,408	SH	SOLE	1	1,408	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	332	9,322	SH	SOLE	1	9,322	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	207	15,632	SH	SOLE	1	15,632	
UNITED DEFENSE INDS IN	EQUITY	91018B104	16	510	SH	SOLE	1	510	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4289	218,589	SH	SOLE	1	218,589	
UNITED DOMINION RLTYR COM	EQUITY	910197102	555	28290	SH	SOLE	3	28290	
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	155	3,668	SH	SOLE	1	3,668	
UNITED INDUSTRIAL CORP	EQUITY	910671106	99	5,244	SH	SOLE	1	5,244	
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	421	80,913	SH	SOLE	1	80,913	

UNITED MOBILE HOMES INC	EQUITY	911024107	74	4,624	SH	SOLE	1	4,624		
UNITED NATURAL FOODS, INC.	EQUITY	911163103	472	9,752	SH	SOLE	1	9,752		
UNITED ONLINE INC	EQUITY	911268100	367	21,797	SH	SOLE	1	21,797		
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	32	1,998	SH	SOLE	1	1,998		
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	37296	534,021	SH	SOLE	1	534,021		
UNITED PARCEL SVC INC	EQUITY	911312106	25405	363765	SH	DEFINED	2		363765	
UNITED RENTALS INC COM	EQUITY	911363109	20550	1156436	SH	SOLE	3	1088284		68152
UNITED RENTALS, INC.	EQUITY	911363109	2510	141,255	SH	SOLE	1	141,255		
UNITED SECURITY BANCSHARES	EQUITY	911460103	134	5,138	SH	SOLE	1	5,138		
UNITED STATES STEEL CORP	EQUITY	912909108	1877	50,365	SH	SOLE	1	50,365		
UNITED STATIONERS, INC.	EQUITY	913004107	659	15,653	SH	SOLE	1	15,653		
UNITED STS STL CORP NEW	EQUITY	912909108	4	120	SH	DEFINED	2		120	
UNITED SURGICAL PARTNE	EQUITY	913016309	294	8,664	SH	SOLE	1	8,664		
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	10604	312430	SH	SOLE	3	295658		16772
UNITED TECHNOLOGIES CORP	EQUITY	913017109	17272	200140	SH	DEFINED	2		200140	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	19061	220,870	SH	SOLE	1	220,870		
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	212	8,896	SH	SOLE	1	8,896		
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	17	2,034	SH	SOLE	1	2,034		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	21754	337,590	SH	SOLE	1	337,590		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	4799	74480	SH	DEFINED	2		74480	
UNITRIN, INC.	EQUITY	913275103	4354	101,483	SH	SOLE	1	101,483		
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	144	12,009	SH	SOLE	1	12,009		
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	284	8,637	SH	SOLE	1	8,637		
UNIVERSAL CORP.	EQUITY	913456109	2540	49,975	SH	SOLE	1	49,975		
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	104	8,133	SH	SOLE	1	8,133		
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	94	7,150	SH	SOLE	1	7,150		
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	243	7,927	SH	SOLE	1	7,927		
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	278	8,252	SH	SOLE	1	8,252		
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4009	87,013	SH	SOLE	1	87,013		
UNIVERSAL TECH INST COM	EQUITY	913915104	5531	138100	SH	SOLE	3	133500		4600
UNIVERSITY OF PHOENI	EQUITY	037604204	28	319	SH	SOLE	1	319		
UNIVISION COMMUNICATIONS I	EQUITY	914906102	11	330	SH	DEFINED	2		330	
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4673	141,576	SH	SOLE	1	141,576		
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	8457	256200	SH	SOLE	3	242500		13700
UNIZAN FINANCIAL CORP	EQUITY	91528W101	275	11,036	SH	SOLE	1	11,036		
UNOCAL CORP	EQUITY	915289102	10	280	SH	DEFINED	2		280	
UNOCAL CORP.	EQUITY	915289102	4317	115,801	SH	SOLE	1	115,801		
UNOVA, INC.	EQUITY	91529B106	510	23,599	SH	SOLE	1	23,599		
UNUMPROVIDENT CORP	EQUITY	91529Y106	5	320	SH	DEFINED	2		320	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1951	133,370	SH	SOLE	1	133,370		
URBAN OUTFITTERS INC	EQUITY	917047102	481	10000	SH	DEFINED	2		10000	
URBAN OUTFITTERS, INC.	EQUITY	917047102	603	12,544	SH	SOLE	1	12,544		
URS CORP.	EQUITY	903236107	235	8,159	SH	SOLE	1	8,159		
URSTADT BIDDLE [A]	EQUITY	917286205	245	14,821	SH	SOLE	1	14,821		
US BANCORP DEL	EQUITY	902973304	9009	325830	SH	DEFINED	2		325830	
US CELLULAR	EQUITY	911684108	5623	193,078	SH	SOLE	1	471		
US ONCOLOGY, INC.	EQUITY	90338W103	486	32,862	SH	SOLE	1	32,862		
US PHYSICAL THERAPY INC	EQUITY	90337L108	79	5,714	SH	SOLE	1	5,714		
USANA HEALTH SCIENCES INC	EQUITY	90328M107	105	4,505	SH	SOLE	1	4,505		
USEC, INC	EQUITY	90333E108	349	41,330	SH	SOLE	1	41,330		
USF CORP	EQUITY	91729Q101	469	13,660	SH	SOLE	1	13,660		
USG CORP.	EQUITY	903293405	326	18,664	SH	SOLE	1	18,664		
USI HOLDINGS CORP	EQUITY	90333H101	170	11,407	SH	SOLE	1	11,407		
UST INC	EQUITY	902911106	6	180	SH	DEFINED	2		180	
UST INC.	EQUITY	902911106	11122	308,083	SH	SOLE	1	308,083		
UTSTARCOM INC	EQUITY	918076100	42	1,461	SH	SOLE	1	1,461		
V F CORP	EQUITY	918204108	6	120	SH	DEFINED	2		120	
V. F. CORP.	EQUITY	918204108	3962	84,840	SH	SOLE	1	84,840		
VAIL RESORTS, INC.	EQUITY	91879Q109	151	9,555	SH	SOLE	1	9,555		

VALANCE TECHNOLOGY, INC	EQUITY	918914102	112	25,101	SH	SOLE	1	25,101	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2372	78,041	SH	SOLE	1	78,041	
VALEANT PHARMACEUTICAL COM	EQUITY	91911X104	4510	188950	SH	SOLE	3	171200	17750
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	2974	124,583	SH	SOLE	1	124,583	
VALERO ENERGY CORP.	EQUITY	91913Y100	11423	190,510	SH	SOLE	1	190,510	
VALHI INC	EQUITY	918905100	175	13,857	SH	SOLE	1	13,857	
VALLEY NATIONAL BANC	EQUITY	919794107	48	1,703	SH	SOLE	1	1,703	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	152	7,598	SH	SOLE	1	7,598	
VALSPAR CORP.	EQUITY	920355104	3753	76,242	SH	SOLE	1	76,242	
VALUE LINE, INC.	EQUITY	920437100	37	698	SH	SOLE	1	698	
VALUECLICK INC.	EQUITY	92046N102	359	33,260	SH	SOLE	1	33,260	
VALUEVISION MEDIA INC	EQUITY	92047K107	132	8,620	SH	SOLE	1	8,620	
VANS, INC.	EQUITY	921930103	136	9,186	SH	SOLE	1	9,186	
VARCO INTERNATIONAL	EQUITY	922122106	2640	146,565	SH	SOLE	1	146,565	
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8898	103,096	SH	SOLE	1	103,096	
VARIAN SEMICONDUCTOR COM	EQUITY	922207105	17191	409304	SH	SOLE	3	382600	26704
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	614	14,636	SH	SOLE	1	14,636	
VARIAN, INC.	EQUITY	922206107	2680	66,704	SH	SOLE	1	66,704	
VASTERA INC	EQUITY	92239N109	53	13,668	SH	SOLE	1	13,668	
VCA ANTECH INC	EQUITY	918194101	550	15,438	SH	SOLE	1	15,438	
VECTOR GROUP LTD.	EQUITY	92240M108	205	12,047	SH	SOLE	1	12,047	
VECTREN CORP	EQUITY	92240G101	4754	192,694	SH	SOLE	1	192,694	
VEECO INSTRUMENTS, INC.	EQUITY	922417100	326	11,622	SH	SOLE	1	11,622	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1054	25,722	SH	SOLE	1	25,722	
VENTAS INC COM	EQUITY	92276F100	491	17850	SH	SOLE	3	17850	
VENTAS, INC.	EQUITY	92276F100	1534	55,817	SH	SOLE	1	55,817	
VERINT SYSTEMS	EQUITY	92343X100	98	3,162	SH	SOLE	1	3,162	
VERISIGN INC	EQUITY	92343E102	4161	250800	SH	DEFINED	2		250800
VERISIGN, INC.	EQUITY	92343E102	364	21,914	SH	SOLE	1	21,914	
VERITAS DGC, INC.	EQUITY	92343P107	325	15,714	SH	SOLE	1	15,714	
VERITAS SOFTWARE CORP	EQUITY	923436109	12	450	SH	DEFINED	2		450
VERITAS SOFTWARE CORP.	EQUITY	923436109	5884	218,660	SH	SOLE	1	218,660	
VERITY INC COM	EQUITY	92343C106	146	10,698	SH	SOLE	1	10,698	
VERIZON COMMUNICATIONS	EQUITY	92343V104	59271	1,622,072	SH	SOLE	1	1,622,072	
Verizon Communications	EQUITY	92343V104	1462	40000	SH	DEFINED	4	40000	
VERIZON COMMUNICATIONS	EQUITY	92343V104	17853	488600	SH	DEFINED	2		488600
VERSO TECHNOLOGIES INC	EQUITY	925317109	97	58,836	SH	SOLE	1	58,836	
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1454	154,327	SH	SOLE	1	154,327	
VIACOM INC	EQUITY	925524308	208	5309	SH	DEFINED	2		5309
VIACOM, INC. CLASS B	EQUITY	925524308	71121	1,813,844	SH	SOLE	1	1,813,844	
VIAD CORP.	EQUITY	92552R109	3211	132,853	SH	SOLE	1	132,853	
VIASAT, INC.	EQUITY	92552V100	264	10,613	SH	SOLE	1	10,613	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	345	15,238	SH	SOLE	1	15,238	
VICOR CORP.	EQUITY	925815102	120	9,804	SH	SOLE	1	9,804	
VICURON PHAMACEUTICALS INC	EQUITY	926471103	683	30000	SH	DEFINED	2		30000
VICURON PHARMACEUTICALS	EQUITY	926471103	537	23,595	SH	SOLE	1	23,595	
VIGNETTE CORPORATION	EQUITY	926734104	218	105,209	SH	SOLE	1	105,209	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68376R109	3744	36,000	SH	SOLE	1	36,000	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	366	24,943	SH	SOLE	1	24,943	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	59	6,421	SH	SOLE	1	6,421	
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	73	2,440	SH	SOLE	1	2,440	
VIRGINIA FINL CORP	EQUITY	927810101	127	3,650	SH	SOLE	1	3,650	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	5139	240,806	SH	SOLE	1	240,806	
VISTACARE INC-CL A	EQUITY	92839Y109	159	5,869	SH	SOLE	1	5,869	
VISTEON CORP	EQUITY	92839U107	1	140	SH	DEFINED	2		140
VISTEON CORP.	EQUITY	92839U107	1804	188,465	SH	SOLE	1	188,465	
VISX, INC.	EQUITY	92844S105	1778	91,097	SH	SOLE	1	91,097	
VITAL IMAGES INC	EQUITY	92846N104	46	4,564	SH	SOLE	1	4,564	
VITAL SIGNS, INC.	EQUITY	928469105	99	2,951	SH	SOLE	1	2,951	

VITALWORKS INC	EQUITY	928483106	72	19,085	SH	SOLE	1	19,085	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	2056	290000	SH	DEFINED	2		290000
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	744	104,818	SH	SOLE	1	104,818	
VITRIA TECHNOLOGY, INC.	EQUITY	928490401	55	9,371	SH	SOLE	1	9,371	
VIVUS INC.	EQUITY	928551100	118	19,215	SH	SOLE	1	19,215	
Vodafone Group PLC ADR	EQUITY	92857W100	9745	407,723	SH	SOLE	1	407,723	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	99	4,047	SH	SOLE	1	4,047	
Volvo AB-Sponsored ADR USD	EQUITY	928856400	315	9,530	SH	SOLE	1	9,530	
VORNADO	EQUITY	929042109	1637	27,061	SH	SOLE	1	27,061	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1552	25660	SH	SOLE	3	25660	
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	4007	115,164	SH	SOLE	1	115,164	
VULCAN MATERIALS CO.	EQUITY	929160109	4681	98,668	SH	SOLE	1	98,668	
VULCAN MATLS CO	EQUITY	929160109	5	110	SH	DEFINED	2		110
W HOLDING COMPANY INC.	EQUITY	929251106	661	35,368	SH	SOLE	1	35,368	
W. R. BERKLEY CORP.	EQUITY	084423102	4978	124,835	SH	SOLE	1	124,835	
W. W. GRAINGER, INC.	EQUITY	384802104	1951	40,641	SH	SOLE	1	40,641	
Wabash National Corp	EQUITY	929566107	236	10000	SH	DEFINED	4	10000	
WABASH NATIONAL CORP.	EQUITY	929566107	308	13,071	SH	SOLE	1	13,071	
WABTEC	EQUITY	929740108	230	16,135	SH	SOLE	1	16,135	
WACHOVIA CORP	EQUITY	929903102	81891	1,742,370	SH	SOLE	1	1,742,370	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	6269	133390	SH	DEFINED	2		133390
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3035	123,770	SH	SOLE	1	123,770	
WAL MART STORES INC	EQUITY	931142103	30525	511400	SH	DEFINED	2		511400
WALGREEN CO	EQUITY	931422109	35	1070	SH	DEFINED	2		1070
WALGREEN CO.	EQUITY	931422109	14539	441,230	SH	SOLE	1	441,230	
WAL-MART STORES, INC.	EQUITY	931142103	214202	3,588,580	SH	SOLE	1	3,588,580	
WALT DISNEY	EQUITY	254687106	25577	1,023,470	SH	SOLE	1	1,023,470	
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	184	15,448	SH	SOLE	1	15,448	
WARNACO GROUP INC	EQUITY	934390402	355	17,678	SH	SOLE	1	17,678	
WARWICK CMNTY BANCORP	EQUITY	936559103	50	1,489	SH	SOLE	1	1,489	
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	70	2,756	SH	SOLE	1	2,756	
WASHINGTON FEDERAL I	EQUITY	938824109	3005	117,697	SH	SOLE	1	117,697	
WASHINGTON GROUP INTL INC	EQUITY	938862208	464	12,650	SH	SOLE	1	12,650	
WASHINGTON MUT INC	EQUITY	939322103	40	940	SH	DEFINED	2		940
WASHINGTON MUTUAL INC	EQUITY	939322103	16488	386,050	SH	SOLE	1	386,050	
Washington Mutual Savings	EQUITY	939322103	1777	41600	SH	DEFINED	4	41600	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	12543	14,182	SH	SOLE	1	14,182	
WASHINGTON R EST IN TR SH BEN	EQUITY	939653101	301	9270	SH	SOLE	3	9270	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	938	28,915	SH	SOLE	1	28,915	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	176	6,665	SH	SOLE	1	6,665	
WASTE CONNECTIONS INC	EQUITY	941053100	5728	143920	SH	DEFINED	2		143920
WASTE CONNECTIONS, INC.	EQUITY	941053100	574	14,415	SH	SOLE	1	14,415	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7470	247,530	SH	SOLE	1	247,530	
WASTE MGMT INC DEL	EQUITY	94106L109	13946	462110	SH	DEFINED	2		462110
WATCHGUARD TECH. INC.	EQUITY	941105108	131	16,763	SH	SOLE	1	16,763	
WATCHGUARD TECHNOLOGIES IN	EQUITY	941105108	1902	243200	SH	DEFINED	2		243200
WATERS CORP	EQUITY	941848103	5	130	SH	DEFINED	2		130
WATERS CORP.	EQUITY	941848103	2959	72,461	SH	SOLE	1	72,461	
WATSCO, INC.	EQUITY	942622200	281	9,684	SH	SOLE	1	9,684	
WATSON PHARMACEUTICALS INC	EQUITY	942683103	3407	79620	SH	DEFINED	2		79620
Watson Pharmaceuticals Inc \$0.0033	EQUITY	942683103	28749	671,859	SH	SOLE	1	971,859	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	427	16,924	SH	SOLE	1	16,924	
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	156	6,660	SH	SOLE	1	6,660	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	268	19,031	SH	SOLE	1	19,031	
WAYNE BANCORP	EQUITY	944293109	76	3,194	SH	SOLE	1	3,194	
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	418	15,596	SH	SOLE	1	15,596	
WCI COMMUNITIES INC	EQUITY	92923C104	215	8,597	SH	SOLE	1	8,597	
WD-40 CO.	EQUITY	929236107	296	8,449	SH	SOLE	1	8,449	
WEATHERFORDNINTL LTD	EQUITY	G95089101	8183	194,700	SH	SOLE	1	194,700	

WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	365	12,283	SH	SOLE	1	12,283	
WEBMD CORPORATION	EQUITY	94769M105	55	6,157	SH	SOLE	1	6,157	
WEBMETHODS INC	EQUITY	94768C108	218	23,331	SH	SOLE	1	23,331	
WEBSense INC	EQUITY	947684106	297	10,022	SH	SOLE	1	10,022	
WEBSense INC	EQUITY	947684106	18596	628019	SH	SOLE	3	611619	16400
WEBSTER FINANCIAL CORP.	EQUITY	947890109	3473	68,488	SH	SOLE	1	68,488	
WEIGHT WATCHERS INTL INC	EQUITY	948626106	37	879	SH	SOLE	1	879	
WEIGHT WATCHERS INTL INC	EQUITY	808513105	24	575	SH	DEFINED	2		575
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	671	19,400	SH	SOLE	1	19,400	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	630	18210	SH	SOLE	3	18210	
WEIS MARKETS INC	EQUITY	948849104	193	5,705	SH	SOLE	1	5,705	
WELLCHOICE INC	EQUITY	949475107	17	466	SH	SOLE	1	466	
WELLMAN, INC.	EQUITY	949702104	136	16,273	SH	SOLE	1	16,273	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	18	160	SH	DEFINED	2		160
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	13195	116,031	SH	SOLE	1	116,031	
WELLS FARGO + CO NEW	EQUITY	949746101	6097	107580	SH	DEFINED	2		107580
WELLS FARGO CO.	EQUITY	949746101	49416	872,000	SH	SOLE	1	872,000	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2082	51,161	SH	SOLE	1	51,161	
WENDYS INTL INC	EQUITY	950590109	5	120	SH	DEFINED	2		120
WERNER ENTERPRISES, INC.	EQUITY	950755108	2254	118,945	SH	SOLE	1	118,945	
WESBANCO, INC.	EQUITY	950810101	281	9,275	SH	SOLE	1	9,275	
WESCO FINANCIAL CORP	EQUITY	950817106	11	29	SH	SOLE	1	29	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	121	8,127	SH	SOLE	1	8,127	
WEST BANCORPORATION	EQUITY	95123P106	141	8,349	SH	SOLE	1	8,349	
WEST COAST BANCORP	EQUITY	952145100	177	7,764	SH	SOLE	1	7,764	
WEST CORPORATION	EQUITY	952355105	10	397	SH	SOLE	1	397	
WEST MARINE INC	EQUITY	954235107	194	6,079	SH	SOLE	1	6,079	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	206	5,512	SH	SOLE	1	5,512	
WESTAMERICA BANCORPORATION	EQUITY	957090103	2479	49,127	SH	SOLE	1	49,127	
WESTAR ENERGY	EQUITY	95709T100	3301	157,482	SH	SOLE	1	157,482	
WESTCORP	EQUITY	957907108	339	7,683	SH	SOLE	1	7,683	
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	997	136600	SH	SOLE	3	136600	
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	165	22,598	SH	SOLE	1	22,598	
WESTERN DIGITAL CORP.	EQUITY	958102105	47	4,172	SH	SOLE	1	4,172	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	2601	51,146	SH	SOLE	1	51,146	
WESTERN SIERRA BANCORP	EQUITY	959522103	86	1,968	SH	SOLE	1	1,968	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	721	30,838	SH	SOLE	1	30,838	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	60	2,450	SH	SOLE	1	2,450	
WESTMORELAND COAL CO	EQUITY	960878106	59	3,190	SH	SOLE	1	3,190	
WESTPORT RESOURCES	EQUITY	961418100	21	623	SH	SOLE	1	623	
WESTWOOD ONE INC	EQUITY	961815107	1661	56400	SH	DEFINED	2		56400
WESTWOOD ONE, INC.	EQUITY	961815107	4425	150,253	SH	SOLE	1	150,253	
WET SEAL, INC.	EQUITY	961840105	94	11,383	SH	SOLE	1	11,383	
WEYCO GROUP INC	EQUITY	962149100	53	1,432	SH	SOLE	1	1,432	
WEYERHAEUSER CO	EQUITY	962166104	16	240	SH	DEFINED	2		240
WEYERHAEUSER CO.	EQUITY	962166104	6184	94,410	SH	SOLE	1	94,410	
WFS FINANCIAL, INC.	EQUITY	92923B106	269	6,201	SH	SOLE	1	6,201	
WGL HOLDINGS INC.	EQUITY	92924F106	2199	73,068	SH	SOLE	1	73,068	
W-H ENERGY SERVICES INC	EQUITY	92925E108	167	11,535	SH	SOLE	1	11,535	
WHEATON RIVER MINERALS LTD	EQUITY	962902102	5389	1,575,000	SH	OTHER	1	0	1,575,000
WHIRLPOOL CORP	EQUITY	963320106	6	80	SH	DEFINED	2		80
WHIRLPOOL CORP.	EQUITY	963320106	2883	41,856	SH	SOLE	1	41,856	
WHITE ELECTR DESIGNS C	EQUITY	963801105	80	10,436	SH	SOLE	1	10,436	
WHITEHALL JEWELLERS IN	EQUITY	965063100	50	5,452	SH	SOLE	1	5,452	
WHITNEY HOLDING CORP.	EQUITY	966612103	30	712	SH	SOLE	1	712	
WHOLE FOODS MARKET I	EQUITY	966837106	7200	96,059	SH	SOLE	1	96,059	
WILD OATS MARKETS, INC.	EQUITY	96808B107	149	12,630	SH	SOLE	1	12,630	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2215	231,445	SH	SOLE	1	231,445	
WILLIAMS COS INC	EQUITY	969457100	5	540	SH	DEFINED	2		540

WILLIAMS SONOMA INC	EQUITY	969904101	16118	471300	SH	DEFINED	2		471300	
WILLIAMS SONOMA INC COM	EQUITY	969904101	6986	204268	SH	SOLE	3	181300		22968
WILLIAMS-SONOMA, INC.	EQUITY	969904101	6020	176,012	SH	SOLE	1	176,012		
WILLOW GROVE BANCORP I	EQUITY	97111W101	97	5,378	SH	SOLE	1	5,378		
WILMINGTON TRUST CORP	EQUITY	971807102	3703	99,098	SH	SOLE	1	99,098		
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	368	10,144	SH	SOLE	1	10,144		
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	25	8,816	SH	SOLE	1	8,816		
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1760	90,500	SH	SOLE	1	90,500		
WIND RIVER SYSTEMS INC.	EQUITY	973149107	1730	156,269	SH	SOLE	1	156,269		
WINN DIXIE STORES INC	EQUITY	974280109	1	150	SH	DEFINED	2		150	
WINN-DIXIE STORES, INC.	EQUITY	974280109	507	66,739	SH	SOLE	1	66,739		
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	369	11,843	SH	SOLE	1	11,843		
WINSTON HOTELS INC	EQUITY	97563A102	181	17,158	SH	SOLE	1	17,158		
WINTRUST FINANCIAL CORP	EQUITY	97650W108	489	10,061	SH	SOLE	1	10,061		
WIRELESS FACILITIES COM	EQUITY	97653A103	13526	1228524	SH	SOLE	3	1174472		54052
WIRELESS FACILITIES INC.	EQUITY	97653A103	186	16,878	SH	SOLE	1	16,878		
WISCONSIN ENERGY CORP.	EQUITY	976657106	5720	177,925	SH	SOLE	1	177,925		
WM. WRIGLEY JR. CO.	EQUITY	982526105	6358	107,539	SH	SOLE	1	107,539		
WMS INDUSTRIES INC.	EQUITY	929297109	352	11,341	SH	SOLE	1	11,341		
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	487	20,182	SH	SOLE	1	20,182		
WOODHEAD INDS INC COM	EQUITY	979438108	75	4,993	SH	SOLE	1	4,993		
WOODWARD GOVERNOR CO.	EQUITY	980745103	288	4,523	SH	SOLE	1	4,523		
WORLD ACCEPTANCE CORP.	EQUITY	981419104	158	8,032	SH	SOLE	1	8,032		
WORLD FUEL SVCS CORP	EQUITY	981475106	176	4,798	SH	SOLE	1	4,798		
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	92	6,400	SH	SOLE	1	6,400		
WORTHINGTON INDS IN	EQUITY	981811102	1407	73400	SH	DEFINED	2		73400	
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	740	38,623	SH	SOLE	1	38,623		
WPS RESOURCES CORP.	EQUITY	92931B106	2597	54,340	SH	SOLE	1	54,340		
WRIGHT MED GROUP INC	EQUITY	98235T107	249	8,127	SH	SOLE	1	8,127		
WRIGLEY WM JR CO	EQUITY	982526105	22248	376324	SH	DEFINED	2		376324	
WSFS FINANCIAL CORP	EQUITY	929328102	141	2,802	SH	SOLE	1	2,802		
WYETH	EQUITY	983024100	46017	1,225,485	SH	SOLE	1	1,225,485		
WYETH	EQUITY	983024100	53	1400	SH	DEFINED	2		1400	
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	200	200,000	SH	SOLE	1	200,000		
WYNN RESORTS LTD	EQUITY	983134107	18	507	SH	SOLE	1	507		
XCEL ENERGY INC	EQUITY	98389B100	7	420	SH	DEFINED	2		420	
XCEL STATES POWER-MINES	EQUITY	98389B100	3175	178,271	SH	SOLE	1	178,271		
XEROX CORP	EQUITY	984121103	11712	1432680	SH	DEFINED	2		1432680	
XEROX CORP.	EQUITY	984121103	5185	355,848	SH	SOLE	1	355,848		
XICOR INC	EQUITY	984903104	206	13,552	SH	SOLE	1	13,552		
XILINX INC	EQUITY	983919101	2636	69360	SH	DEFINED	2		69360	
XILINX, INC.	EQUITY	983919101	6909	182,960	SH	SOLE	1	182,960		
XL CAPITAL LTD	EQUITY	G98255105	5832	106,980	SH	SOLE	1	58,928		
XL CAPITAL LTD	EQUITY	G98255105	11	140	SH	DEFINED	2		140	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	68	2,426	SH	SOLE	1	2,426		
X-RITE, INC.	EQUITY	983857103	158	10,540	SH	SOLE	1	10,540		
XTO ENERGY CORP COM	EQUITY	98385X106	5424	214907	SH	SOLE	3	201857		13050
XTO ENERGY INC	EQUITY	98385X106	10445	413,829	SH	SOLE	1	413,829		
YADKIN VY BK & TR ELKIN N C	EQUITY	984308106	67	3,995	SH	SOLE	1	3,995		
YAHOO INC	EQUITY	984332106	28015	576575	SH	DEFINED	2		576575	
YAHOO!, INC.	EQUITY	984332106	15117	311,880	SH	SOLE	1	311,880		
YANKEE CANDLE INC	EQUITY	984757104	4385	159000	SH	DEFINED	2		159000	
YARDVILLE NATL BANCORP	EQUITY	985021104	104	4,229	SH	SOLE	1	4,229		
YELLOW ROADWAY CORP	EQUITY	985577105	687	20,380	SH	SOLE	1	20,380		
YORK INTERNATIONAL CORP.	EQUITY	986670107	3137	79,812	SH	SOLE	1	79,812		
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	116	6,397	SH	SOLE	1	6,397		
YOUNG INNOVATIONS INC	EQUITY	987520103	73	2,064	SH	SOLE	1	2,064		
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SOLE	1	9,000		
Yum Brands Inc	EQUITY	988498101	1900	50000	SH	DEFINED	4	50000		

YUM BRANDS INC	EQUITY	988498101	12	310 SH	DEFINED	2		310
YUM! BRANDS INC	EQUITY	988498101	5025	132,270 SH	SOLE	1	132,270	
ZALE CORP.	EQUITY	988858106	815	13,243 SH	SOLE	1	13,243	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	4942	71,245 SH	SOLE	1	71,245	
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	5175	74600 SH	SOLE	3	70750	3850
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	177	4,505 SH	SOLE	1	4,505	
ZHONG TECHNOLOGIES INC NEW	EQUITY	98950P108	77	19,902 SH	SOLE	1	19,902	
ZIMMER HOLDINGS INC	EQUITY	98956P102	8023	108,736 SH	SOLE	1	108,736	
ZIMMER HOLDINGS INC	EQUITY	98956P102	8872	120250 SH	DEFINED	2		120250
ZIONS BANCORP	EQUITY	989701107	6	100 SH	DEFINED	2		100
ZIONS BANCORPORATION	EQUITY	989701107	2304	40,358 SH	SOLE	1	40,358	
ZOLL MEDICAL CORP.	EQUITY	989922109	172	4,333 SH	SOLE	1	4,333	
ZORAN CORP.	EQUITY	98975F101	359	20,680 SH	SOLE	1	20,680	
ZYGO CORP.	EQUITY	989855101	126	8,058 SH	SOLE	1	8,058	
ZYMOGENETICS INC	EQUITY	98985T109	113	7,335 SH	SOLE	1	7,335	