

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2005

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: 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, 2005

(Signature) (City, State) (Date)

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,936

Form 13F Information Table Value Total: \$17,790,181 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MGRS	(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	EQUITY	681977104	94	4,527	SH		SOLE	1	4,527		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	105	13,817	SH		SOLE	1	13,817		
1ST SOURCE CORP.	EQUITY	336901103	157	7,342	SH		SOLE	1	7,342		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	193	13,800	SH		SOLE	1	13,800		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	745566	53,445,620	SH		SOLE	1	53,445,620		
24/7 REAL MEDIA INC	EQUITY	901314203	58	17,712	SH		SOLE	1	17,712		
3COM CORP.	EQUITY	885535104	2449	687,987	SH		SOLE	1	687,987		
3M	EQUITY	88579Y101	2828	33,000	SH		SOLE	4	33,000		
3M CO	EQUITY	88579Y101	79	919	SH		DEFINED	2		919	
3M CO	EQUITY	88579Y101	47364	552,737	SH		SOLE	1	552,737		
4KIDS ENTERTAINMENT INC	EQUITY	350865101	191	8,626	SH		SOLE	1	8,626		
7-ELEVEN INC.	EQUITY	817826209	15	618	SH		SOLE	1	618		
99 CENTS ONLY STORES	EQUITY	65440K106	1790	135,939	SH		SOLE	1	135,939		
A C MOORE ARTS & CRAFT	EQUITY	00086T103	228	8,570	SH		SOLE	1	8,570		
A.G. EDWARDS, INC.	EQUITY	281760108	6161	137,525	SH		SOLE	1	137,525		
A.S.V. INC	EQUITY	001963107	193	4,866	SH		SOLE	1	4,866		
AAMES INVESTMENT CORP	EQUITY	00253G108	187	22,768	SH		SOLE	1	22,768		
AAON INC	EQUITY	000360206	90	5,439	SH		SOLE	1	5,439		
AAR CORP.	EQUITY	000361105	273	20,105	SH		SOLE	1	20,105		
AARON RENTS INC COM	EQUITY	002535201	3	141777	SH		SOLE	3	134727		7050
AARON RENTS, INC.	EQUITY	002535201	473	23,653	SH		SOLE	1	23,653		
ABAXIS INC	EQUITY	002567105	96	10,894	SH		SOLE	1	10,894		
ABBEY NATIONAL PLC	CorpBond	002920809	41227	1,579,700	SH		SOLE	1	1,580		
Abbey National PLC 7.375%	EQUITY	002920809	1258	50,000	SH		SOLE	4	50,000		
ABBOTT LABORATORIES	EQUITY	002824100	32152	689,663	SH		SOLE	1	689,663		
Abbott Labs	EQUITY	002824100	1632	35,000	SH		SOLE	4	35,000		
ABBOTT LABS	EQUITY	002824100	12251	262,791	SH		DEFINED	2		262,791	
ABBOTT LABS	EQUITY	002824100	13852	297,116	SH		DEFINED	2		297,116	
ABC BANCORP	EQUITY	000400101	123	7,307	SH		SOLE	1	7,307		
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	1	17100	SH		SOLE	3	16600		500
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	9010	157,416	SH		SOLE	1	157,416		
ABGENIX INC	EQUITY	00339B107	700	100,000	SH		DEFINED	2		100,000	
ABGENIX, INC.	EQUITY	00339B107	355	50,680	SH		SOLE	1	50,680		
ABIOMED, INC.	EQUITY	003654100	101	9,500	SH		SOLE	1	9,500		
ABLE LABORATORIES INC	EQUITY	00371N407	262	11,168	SH		SOLE	1	11,168		
ABM INDUSTRIES, INC.	EQUITY	000957100	450	23,415	SH		SOLE	1	23,415		
ACADIA REALTY TRUST	EQUITY	004239109	297	18,464	SH		SOLE	1	18,464		
ACCELRYIS INC	EQUITY	00430U103	98	16,460	SH		SOLE	1	16,460		
Accenture Ltd Class A USD 0.00002	EQUITY	G1150G111	16067	665,316	SH		SOLE	1	665,316		
ACCREDITED HOME LENDERS	EQUITY	00437P107	369	10,193	SH		SOLE	1	10,193		
ACCREDO HEALTH INC.	EQUITY	00437V104	52	1,174	SH		SOLE	1	1,174		
ACE CASH EXPRESS INC	EQUITY	004403101	128	5,620	SH		SOLE	1	5,620		
ACE LTD	EQUITY	G0070K103	14	349	SH		DEFINED	2		349	
ACE LTD	EQUITY	G0070K103	5065	122,739	SH		SOLE	1	122,739		
ACETO CORP	EQUITY	004446100	111	14,922	SH		SOLE	1	14,922		
ACTEL CORP.	EQUITY	004934105	247	16,052	SH		SOLE	1	16,052		
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	128	9,649	SH		SOLE	1	9,649		
ACTIVCARD CORP	EQUITY	00506J107	167	26,318	SH		SOLE	1	26,318		
ACTIVISION, INC.	EQUITY	004930202	5074	342,840	SH		SOLE	1	342,840		
ACTUANT CORP	EQUITY	00508X203	667	14,845	SH		SOLE	1	14,845		
ACTUATE CORP.	EQUITY	00508B102	77	32,248	SH		SOLE	1	32,248		
ACUIITY BRANDS INC	EQUITY	00508Y102	717	26,553	SH		SOLE	1	26,553		
ACXIOM CORP.	EQUITY	005125109	3237	154,644	SH		SOLE	1	154,644		
ADAPTEC, INC.	EQUITY	00651F108	325	67,783	SH		SOLE	1	67,783		
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	979	SH		DEFINED	2		979	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	736	369,746	SH		SOLE	1	369,746		
ADE CORP.	EQUITY	00089C107	131	5,897	SH		SOLE	1	5,897		

ADESA INC	EQUITY	00686U104	3873	165,803	SH	SOLE	1	165,803	
ADMINISTAFF, INC.	EQUITY	007094105	197	13,485	SH	SOLE	1	13,485	
ADOBE SYS INC	EQUITY	00724F101	7347	109,384	SH	DEFINED	2		109,384
ADOBE SYSTEMS INC.	EQUITY	00724F101	19988	297,571	SH	SOLE	1	297,571	
ADOLOR CORPORATION	EQUITY	00724X102	240	24,202	SH	SOLE	1	24,202	
ADTRAN, INC.	EQUITY	00738A106	2183	123,740	SH	SOLE	1	123,740	
Advance Auto Parts	EQUITY	00751Y106	1009	20,000	SH	SOLE	4	20,000	
ADVANCE AUTO PARTS	EQUITY	00751Y106	22103	438,111	SH	SOLE	1	438,111	
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	326	40,020	SH	SOLE	1	40,020	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	128	13,208	SH	SOLE	1	13,208	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	53	8,878	SH	SOLE	1	8,878	
ADVANCED MICRO DEVICES COM	EQUITY	007903107	1	52200	SH	SOLE	3	49900	2300
ADVANCED MICRO DEVICES INC	EQUITY	007903107	8	469	SH	DEFINED	2		469
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2881	178,735	SH	SOLE	1	178,735	
ADVANCED NEUROMODULATION S	EQUITY	00757T101	3370	125,700	SH	DEFINED	2		125,700
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	336	12,524	SH	SOLE	1	12,524	
ADVANCIS PHARMACEUTICAL	EQUITY	00764L109	22	5,886	SH	SOLE	1	5,886	
ADVANTA CORP [B]	EQUITY	007942204	282	12,248	SH	SOLE	1	12,248	
ADVENT SOFTWARE, INC.	EQUITY	007974108	1188	65,321	SH	SOLE	1	65,321	
ADVISORY BRD CO	EQUITY	00762W107	482	11,037	SH	SOLE	1	11,037	
ADVO, INC.	EQUITY	007585102	709	18,919	SH	SOLE	1	18,919	
AEROFLEX, INC	EQUITY	007768104	384	41,142	SH	SOLE	1	41,142	
AEROPOSTALE INC	EQUITY	007865108	4381	133,766	SH	SOLE	1	133,766	
AES CORP	EQUITY	00130H105	13	777	SH	DEFINED	2		777
AES DRAX ENERGY LTD	EQUITY	00130H105	8452	515,981	SH	SOLE	1	515,981	
AETNA INC	EQUITY	00817Y108	26	346	SH	DEFINED	2		346
AETNA INC-NEW	EQUITY	00817Y108	33808	451,070	SH	SOLE	1	451,070	
AFFILIATED COMPUTER SERVICES									
CLASS A	EQUITY	008190100	3718	69,842	SH	SOLE	1	69,842	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8	156	SH	DEFINED	2		156
AFFILIATED MANAGERS CORP	EQUITY	008252108	8	121800	SH	SOLE	3	117700	4100
AFFILIATED MANAGERS GROUP	EQUITY	008252108	942	15,190	SH	SOLE	1	15,190	
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	86	5,864	SH	SOLE	1	5,864	
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	229	18,091	SH	SOLE	1	18,091	
AFFYMETRIX INC	EQUITY	00826T108	63	1,466	SH	SOLE	1	1,466	
AFFYMETRIX INC	EQUITY	00826T108	1499	35,000	SH	DEFINED	2		35,000
AFFYMETRIX INC COM	EQUITY	00826T108	1	24500	SH	SOLE	3	23400	1100
AFLAC INC	EQUITY	001055102	22	594	SH	DEFINED	2		594
AFLAC, INC.	EQUITY	001055102	18005	483,230	SH	SOLE	1	483,230	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	120	7,296	SH	SOLE	1	7,296	
AGCO CORP.	EQUITY	001084102	2980	163,284	SH	SOLE	1	163,284	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	59	41,624	SH	SOLE	1	41,624	
AGILE SOFTWARE CORP.	EQUITY	00846X105	237	32,522	SH	SOLE	1	32,522	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	11	512	SH	DEFINED	2		512
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	4139	186,462	SH	SOLE	1	186,462	
AGILYSYS INC	EQUITY	00847J105	350	17,799	SH	SOLE	1	17,799	
AGL RESOURCES, INC.	EQUITY	001204106	6226	178,243	SH	SOLE	1	178,243	
AGNICO-EAGLE MINES	EQUITY	008474108	4129	283,000	SH	DEFINED	1	0	283,000
AIR PRODS + CHEMS INC	EQUITY	009158106	18	278	SH	DEFINED	2		278
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	6586	104,055	SH	SOLE	1	104,055	
AIRGAS, INC.	EQUITY	009363102	3881	162,443	SH	SOLE	1	162,443	
AIRSPAN NETWORKS INC	EQUITY	00950H102	98	19,190	SH	SOLE	1	19,190	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	1860	205,494	SH	SOLE	1	205,494	
AK STEEL CORP.	EQUITY	001547108	750	67,796	SH	SOLE	1	67,796	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	33	2,588	SH	SOLE	1	2,588	
AKSYS LTD	EQUITY	010196103	16	5,024	SH	SOLE	1	5,024	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	505	8,152	SH	SOLE	1	8,152	
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	10	431900	SH	SOLE	3	424500	7400
ALAMOSA HOLDINGS INC	EQUITY	011589108	3971	340,257	SH	DEFINED	2		340,257
ALAMOSA HOLDINGS INC.	EQUITY	011589108	26086	2,235,287	SH	SOLE	1	2,235,287	

ALASKA AIR GROUP, INC.	EQUITY	011659109	1894	64,335	SH	SOLE	1	64,335	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	63	6,249	SH	SOLE	1	6,249	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	505	16,350	SH	SOLE	1	16,350	
ALBANY MOLECULAR	EQUITY	012423109	149	14,483	SH	SOLE	1	14,483	
ALBEMARLE CORP.	EQUITY	012653101	3701	101,782	SH	SOLE	1	101,782	
ALBERTO CULVER CO	EQUITY	013068101	5	103	SH	DEFINED	2		103
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1836	38,354	SH	SOLE	1	38,354	
ALBERTSON'S INC	EQUITY	013104104	10874	513,493	SH	DEFINED	2		513,493
ALBERTSON'S, INC.	EQUITY	013104104	3474	168,234	SH	SOLE	1	168,234	
ALCOA INC	EQUITY	013817101	32	1,043	SH	DEFINED	2		1,043
ALCOA, INC.	EQUITY	013817101	13710	451,140	SH	SOLE	1	451,140	
ALDERWOODS GROUP INC	EQUITY	014383103	310	24,944	SH	SOLE	1	24,944	
ALERIS INTERNATIONAL INC	EQUITY	014477103	223	8,949	SH	SOLE	1	8,949	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	4285	104,009	SH	SOLE	1	104,009	
ALEXANDER'S, INC.	EQUITY	014752109	286	1,186	SH	SOLE	1	1,186	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	883	13,717	SH	SOLE	1	13,717	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	365	16,849	SH	SOLE	1	16,849	
ALFA CORP.	EQUITY	015385107	297	20,587	SH	SOLE	1	20,587	
ALICO INC	EQUITY	016230104	118	2,233	SH	SOLE	1	2,233	
ALIGN TECHNOLOGY INC	EQUITY	016255101	203	32,453	SH	SOLE	1	32,453	
ALKERMES INC	EQUITY	01642T108	580	55,905	SH	SOLE	1	55,905	
ALLEGHANY CORP	EQUITY	017175100	34	121	SH	SOLE	1	121	
ALLEGHENY ENERGY INC	EQUITY	017361106	3	166	SH	DEFINED	2		166
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1298	62,818	SH	SOLE	1	62,818	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	3	109	SH	DEFINED	2		109
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2572	106,694	SH	SOLE	1	106,694	
ALLERGAN INC	EQUITY	018490102	10	149	SH	DEFINED	2		149
ALLERGAN, INC.	EQUITY	018490102	16851	242,564	SH	SOLE	1	242,564	
ALLETE INC.	EQUITY	018522300	31	746	SH	SOLE	1	746	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	3	82600	SH	SOLE	3	81400	1200
ALLIANCE DATA SYSTEMS	EQUITY	018581108	4807	118,997	SH	SOLE	1	118,997	
ALLIANCE GAMING CORP	EQUITY	01859P609	308	32,068	SH	SOLE	1	32,068	
ALLIANCE IMAGING INC	EQUITY	018606202	75	7,844	SH	SOLE	1	7,844	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	32	12,722	SH	SOLE	1	12,722	
ALLIANT ENERGY CORP.	EQUITY	018802108	5622	209,920	SH	SOLE	1	209,920	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4881	68,316	SH	SOLE	1	68,316	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	24436	342,000	SH	DEFINED	2		342,000
ALLIED CAPITAL CORP	EQUITY	01903Q108	85	3,261	SH	SOLE	1	3,261	
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	2	332	SH	DEFINED	2		332
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	908	124,196	SH	SOLE	1	124,196	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3467	96,447	SH	SOLE	1	96,447	
ALLOS THERAPEUTICS INC	EQUITY	019777101	17	8,294	SH	SOLE	1	8,294	
ALLOY ONLINE, INC	EQUITY	019855105	121	20,530	SH	SOLE	1	20,530	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	244	17,062	SH	SOLE	1	17,062	
ALLSTATE CORP	EQUITY	020002101	5812	107,508	SH	DEFINED	2		107,508
ALLSTATE CORP.	EQUITY	020002101	28223	522,061	SH	SOLE	1	522,061	
ALLTEL CORP	EQUITY	020039103	20	365	SH	DEFINED	2		365
ALLTEL CORP.	EQUITY	020039103	7408	135,065	SH	SOLE	1	135,065	
ALPHARMA INC. CLASS A	EQUITY	020813101	302	24,494	SH	SOLE	1	24,494	
ALTERA CORP	EQUITY	021441100	9	453	SH	DEFINED	2		453
ALTERA CORP.	EQUITY	021441100	4045	204,476	SH	SOLE	1	204,476	
ALTIRIS INC	EQUITY	02148M100	309	12,961	SH	SOLE	1	12,961	
Altria Group Inc	EQUITY	02209S103	4904	75,000	SH	SOLE	4	75,000	
ALTRIA GROUP INC	EQUITY	02209S103	26483	405,002	SH	DEFINED	2		405,002
ALTRIA GROUP INC	EQUITY	02209S103	110647	1,692,112	SH	SOLE	1	1,692,112	
ALVARION LTD	EQUITY	M0861T100	3009	313,800	SH	DEFINED	2		313,800
AMAZON.COM, INC.	EQUITY	023135106	632	18,440	SH	SOLE	1	18,440	
AMB PPTY CORP	EQUITY	00163T109		6410	SH	SOLE	3		6410
AMB PROPERTY CORP	EQUITY	00163T109	5976	158,102	SH	SOLE	1	158,102	

AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	4265	57,054	SH	SOLE	1	57,054	
AMBAC FINL GROUP INC	EQUITY	023139108	10	134	SH	DEFINED	2		134
AMBASSADORS GROUP INC	EQUITY	023177108	167	4,993	SH	SOLE	1	4,993	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	252	13,426	SH	SOLE	1	13,426	
AMCORE FINANCIAL, INC.	EQUITY	023912108	442	15,643	SH	SOLE	1	15,643	
AMDOCS LIMITED	EQUITY	G02602103	4598	161,910	SH	SOLE	1	161,910	
AMEDISYS INC	EQUITY	023436108	248	8,199	SH	SOLE	1	8,199	
AMEDISYS INC COM	EQUITY	023436108	4	147200	SH	SOLE	3	147200	
AMERADA HESS CORP	EQUITY	023551104	10	104	SH	DEFINED	2		104
AMERADA HESS CORP	EQUITY	023551104	17491	181,805	SH	SOLE	1	181,805	
AMERCO, INC.	EQUITY	023586100	269	5,803	SH	SOLE	1	5,803	
Ameren	EQUITY	023608102	3676	75,000	SH	SOLE	4	75,000	
AMEREN CORP	EQUITY	023608102	12	241	SH	DEFINED	2		241
AMEREN CORP.	EQUITY	023608102	33240	678,232	SH	SOLE	1	678,232	
AMERICA FIRST APARTMENT INV	EQUITY	02363X104	10	820	SH	SOLE	1	820	
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	8703	171,990	SH	SOLE	1	171,990	
AMERICA SERVICE GROUP INC	EQUITY	02364L109	147	6,628	SH	SOLE	1	6,628	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	25	1,016	SH	SOLE	1	1,016	
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	158	7,542	SH	SOLE	1	7,542	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	67	2,147	SH	SOLE	1	2,147	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	7068	239,204	SH	SOLE	1	239,204	
AMERICAN ECOLOGY CORP COM NEW	EQUITY	025533407	2	211200	SH	SOLE	3	211200	
AMERICAN ELEC PWR INC	EQUITY	025537101	16	468	SH	DEFINED	2		468
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	12248	359,588	SH	SOLE	1	359,588	
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	171	13,407	SH	SOLE	1	13,407	
AMERICAN EXPRESS CO	EQUITY	025816109	18868	367,303	SH	DEFINED	2		367,303
AMERICAN EXPRESS CO.	EQUITY	025816109	38250	744,601	SH	SOLE	1	744,601	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3235	105,040	SH	SOLE	1	105,040	
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	1126	76,963	SH	SOLE	1	76,963	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	383	50,269	SH	SOLE	1	50,269	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	4138	162,403	SH	SOLE	1	162,403	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	596	18,036	SH	SOLE	1	18,036	
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	5964	208,235	SH	SOLE	1	208,235	
AMERICAN INTL GROUP INC	EQUITY	026874107	173	3,120	SH	DEFINED	2		3,120
AMERICAN INTL GRP INC COM	EQUITY	026874107	64151	1,157,759	SH	SOLE	1	1,157,759	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	274	10,004	SH	SOLE	1	10,004	
AMERICAN LAND LEASE INC	EQUITY	027118108	11	490	SH	SOLE	1	490	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	1379	80,278	SH	SOLE	1	80,278	
AMERICAN NATIONAL IN	EQUITY	028591105	21	202	SH	SOLE	1	202	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	24	461	SH	SOLE	1	461	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	182	5,305	SH	SOLE	1	5,305	
AMERICAN POWER CONVERSION	EQUITY	029066107	2484	94,980	SH	SOLE	1	94,980	
AMERICAN PWR CONVERSION CO	EQUITY	029066107	6	217	SH	DEFINED	2		217
AMERICAN SCIENCE &ENGR COM	EQUITY	029429107	4	94800	SH	SOLE	3	94800	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3811	82,001	SH	SOLE	1	82,001	
AMERICAN STATES WATER CO.	EQUITY	029899101	263	10,395	SH	SOLE	1	10,395	
AMERICAN STD COS INC DEL	EQUITY	029712106	10	222	SH	DEFINED	2		222
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	152	15,209	SH	SOLE	1	15,209	
AMERICAN TOWER CORP	EQUITY	029912201	37376	3,050,242	SH	SOLE	1	2,050,342	
AMERICAN VANGUARD CORP	EQUITY	030371108	140	3,119	SH	SOLE	1	3,119	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	119	21,900	SH	SOLE	1	21,900	
AMERICAN WOODMARK CORP.	EQUITY	030506109	242	6,676	SH	SOLE	1	6,676	
AMERICANWEST BANCORPORATION	EQUITY	03058P109	123	6,366	SH	SOLE	1	6,366	
AMERICA'S CAR-MART INC	EQUITY	03062T105	123	3,502	SH	SOLE	1	3,502	
AMERICREDIT CORP.	EQUITY	03060R101	6441	274,791	SH	SOLE	1	274,791	
AMERIGROUP CORP	EQUITY	03073T102	1128	30,864	SH	SOLE	1	30,864	
AMERIGROUP CORP COM	EQUITY	03073T102	2	41700	SH	SOLE	3	39800	1900
AMERISOURCEBERGEN CO	EQUITY	03073E105	2911	50,814	SH	SOLE	1	50,814	
AMERISOURCEBERGEN CORP	EQUITY	03073E105	8	141	SH	DEFINED	2		141

AMERISTAR CASINOS	EQUITY	03070Q101	389	7,111	SH	SOLE	1	7,111	
AMERITRADE HLDG CORP COM	EQUITY	03074K100	1	75400	SH	SOLE	3	72000	3400
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	5117	501,200	SH	DEFINED	2		501,200
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	58	5,726	SH	SOLE	1	5,726	
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	2	61800	SH	SOLE	3	60800	1000
AMERON, INC.	EQUITY	030710107	184	5,123	SH	SOLE	1	5,123	
AMERUS GROUP CO.	EQUITY	03072M108	4480	94,823	SH	SOLE	1	94,823	
AMETEK INC NEW	EQUITY	031100100	22383	556,100	SH	DEFINED	2		556,100
AMETEK, INC.	EQUITY	031100100	5021	124,755	SH	SOLE	1	124,755	
AMGEN INC	EQUITY	031162100	19669	337,901	SH	DEFINED	2		337,901
AMGEN, INC.	EQUITY	031162100	81407	1,398,503	SH	SOLE	1	1,398,503	
AMIS HOLDINGS INC	EQUITY	031538101	220	19,457	SH	SOLE	1	19,457	
AMKOR TECHNOLOGY, INC	EQUITY	031652100	9	2,355	SH	SOLE	1	2,355	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	481	17,549	SH	SOLE	1	17,549	
AMN HEALTHCARE SERVICE	EQUITY	001744101	114	7,152	SH	SOLE	1	7,152	
AMPHENOL CORP. CLASS A	EQUITY	032095101	5902	159,342	SH	SOLE	1	159,342	
AMR CORP.	EQUITY	001765106	168	15,659	SH	SOLE	1	15,659	
Amsouth Bancorp	EQUITY	032165102	1817	70,000	SH	SOLE	4	70,000	
AMSOUTH BANCORPORATION	EQUITY	032165102	11	434	SH	DEFINED	2		434
AMSOUTH BANCORPORATION	EQUITY	032165102	4212	162,326	SH	SOLE	1	162,326	
AMSURG CORP CL A	EQUITY	03232P405	477	18,856	SH	SOLE	1	18,856	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	43	2,486	SH	SOLE	1	2,486	
ANADARKO PETE CORP	EQUITY	032511107	22	283	SH	DEFINED	2		283
ANADARKO PETROLEUM CORP.	EQUITY	032511107	9506	124,913	SH	SOLE	1	124,913	
ANALOG DEVICES INC	EQUITY	032654105	8205	227,042	SH	DEFINED	2		227,042
Analog Devices USD0.167	EQUITY	032654105	8064	223,122	SH	SOLE	1	223,122	
ANALOGIC CORP.	EQUITY	032657207	309	7,138	SH	SOLE	1	7,138	
ANAREN INC	EQUITY	032744104	149	12,255	SH	SOLE	1	12,255	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	345	12,272	SH	SOLE	1	12,272	
ANCHOR GLASS CONTAINER CORP	EQUITY	03304B300	14	6,132	SH	SOLE	1	6,132	
ANDREW CORP	EQUITY	034425108	5431	463,803	SH	DEFINED	2		463,803
ANDREW CORP.	EQUITY	034425108	12289	1,049,444	SH	SOLE	1	1,049,444	
ANDRX GROUP	EQUITY	034553107	40	1,755	SH	SOLE	1	1,755	
ANGELICA CORP	EQUITY	034663104	156	5,573	SH	SOLE	1	5,573	
ANGIOTECH PHARMACEUTICALS	EQUITY	034918102	1028	66,700	SH	DEFINED	1	0	66,700
ANHEUSER BUSCH COS INC	EQUITY	035229103	11424	241,059	SH	DEFINED	2		241,059
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18498	390,338	SH	SOLE	1	390,338	
ANIMAS CORP	EQUITY	03525Y105	57	2,801	SH	SOLE	1	2,801	
ANIMAS CORP DEL	EQUITY	03525Y105	152	7,500	SH	DEFINED	2		7,500
ANIMAS CORP DEL	EQUITY	03525Y105	841	41,600	SH	DEFINED	2		41,600
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	668	18,488	SH	SOLE	1	18,488	
ANN TAYLOR STORES CORP.	EQUITY	036115103	3262	127,476	SH	SOLE	1	127,476	
ANNALY MTG MGMT INC	EQUITY	035710409	2371	126,386	SH	SOLE	1	126,386	
ANSOFT CORP	EQUITY	036384105	112	4,148	SH	SOLE	1	4,148	
ANSWERTHINK INC	EQUITY	036916104	116	28,051	SH	SOLE	1	28,051	
ANSYS INC	EQUITY	03662Q105	655	19,159	SH	SOLE	1	19,159	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	654	16,807	SH	SOLE	1	16,807	
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2598	233,181	SH	SOLE	1	233,181	
ANTIGENICS INC.	EQUITY	037032109	106	15,821	SH	SOLE	1	15,821	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	266	27,837	SH	SOLE	1	27,837	
AON CORP	EQUITY	037389103	8	370	SH	DEFINED	2		370
AON CORP.	EQUITY	037389103	12035	526,931	SH	SOLE	1	526,931	
APACHE CORP	EQUITY	037411105	24	391	SH	DEFINED	2		391
APACHE CORP.	EQUITY	037411105	8731	142,601	SH	SOLE	1	142,601	
APARTMENT INVT & MGMT CL A	EQUITY	03748R101		7330	SH	SOLE	3		7330
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1901	51,092	SH	SOLE	1	51,092	
APARTMENT INVT + MGMT CO	EQUITY	03748R101	4	118	SH	DEFINED	2		118
APOGEE ENTERPRISES, INC.	EQUITY	037598109	244	17,117	SH	SOLE	1	17,117	
APOLLO GROUP INC	EQUITY	037604105	14	195	SH	DEFINED	2		195

APOLLO GROUP, INC. CLASS A	EQUITY	037604105	6202	83,745	SH	SOLE	1	83,745	
APOLLO INVESTMENT CORP	EQUITY	03761U106	649	38,663	SH	SOLE	1	38,663	
APPLE COMPUTER	EQUITY	037833100	41	974	SH	DEFINED	2		974
APPLE COMPUTER INC COM	EQUITY	037833100	1	16200	SH	SOLE	3	15500	700
APPLE COMPUTER, INC.	EQUITY	037833100	22567	541,558	SH	SOLE	1	541,558	
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	4038	146,504	SH	SOLE	1	146,504	
APPLEBEES INTL INC	EQUITY	037899101	10094	366,250	SH	DEFINED	2		366,250
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1776	89,976	SH	SOLE	1	89,976	
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	243	SH	DEFINED	2		243
APPLICA INC.	EQUITY	03815A106	62	12,215	SH	SOLE	1	12,215	
APPLIED FILMS CORP	EQUITY	038197109	213	9,198	SH	SOLE	1	9,198	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	435	16,006	SH	SOLE	1	16,006	
APPLIED MATERIALS, INC.	EQUITY	038222105	17023	1,047,563	SH	SOLE	1	1,047,563	
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	370	SH	DEFINED	2		370
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	462	140,720	SH	SOLE	1	140,720	
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	140	6,128	SH	SOLE	1	6,128	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	3770	117,459	SH	SOLE	1	117,459	
APTARGROUP, INC.	EQUITY	038336103	1185	22,790	SH	SOLE	1	22,790	
AQUA AMERICA INC	EQUITY	03836W103	4106	168,552	SH	SOLE	1	168,552	
AQUANTIVE INC	EQUITY	03839G105	326	29,597	SH	SOLE	1	29,597	
AQUILA INC	EQUITY	03840P102	2214	577,993	SH	SOLE	1	577,993	
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	866	24,200	SH	SOLE	1	24,200	
ARAIID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	183	32,613	SH	SOLE	1	32,613	
ARAMARK CORP	EQUITY	038521100	65	2,466	SH	SOLE	1	2,466	
ARBITRON, INC.	EQUITY	03875Q108	827	19,283	SH	SOLE	1	19,283	
ARBOR REALTY TRUST INC	EQUITY	038923108	114	4,622	SH	SOLE	1	4,622	
ARCH CHEMICALS, INC.	EQUITY	03937R102	413	14,517	SH	SOLE	1	14,517	
ARCH COAL INC COM	EQUITY	039380100	5	118214	SH	SOLE	3	115014	3200
ARCH COAL, INC.	EQUITY	039380100	4875	113,336	SH	SOLE	1	113,336	
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	18	744	SH	DEFINED	2		744
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	8070	328,315	SH	SOLE	1	328,315	
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	118	6,641	SH	SOLE	1	6,641	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	3635	106,563	SH	SOLE	1	106,563	
ARCHSTONE SMITH TR	EQUITY	039583109	8	242	SH	DEFINED	2		242
ARCHSTONE SMITH TR COM	EQUITY	039583109	1	15270	SH	SOLE	3		15270
ARCTIC CAT, INC.	EQUITY	039670104	232	8,589	SH	SOLE	1	8,589	
ARDEN GROUP INC	EQUITY	039762109	62	870	SH	SOLE	1	870	
ARDEN REALTY INC.	EQUITY	039793104	228	6,739	SH	SOLE	1	6,739	
ARES CAPITAL CORP	EQUITY	04010L103	113	6,892	SH	SOLE	1	6,892	
ARGON ST INC COM	EQUITY	040149106	1	27300	SH	SOLE	3	27300	
ARGONAUT GROUP, INC.	EQUITY	040157109	310	14,590	SH	SOLE	1	14,590	
ARGOSY GAMING CO.	EQUITY	040228108	3538	77,042	SH	SOLE	1	77,042	
ARIBA INC	EQUITY	04033V203	290	37,409	SH	SOLE	1	37,409	
ARKANSAS BEST CORP.	EQUITY	040790107	519	13,735	SH	SOLE	1	13,735	
ARMOR HOLDINGS, INC.	EQUITY	042260109	660	17,807	SH	SOLE	1	17,807	
ARRAY BIOPHARMA INC	EQUITY	04269X105	106	15,173	SH	SOLE	1	15,173	
ARRIS GROUP INC	EQUITY	04269Q100	375	54,229	SH	SOLE	1	54,229	
ARROW ELECTRONICS INC	EQUITY	042735100	5309	209,419	SH	SOLE	1	209,419	
ARROW FINANCIAL CORP	EQUITY	042744102	147	5,407	SH	SOLE	1	5,407	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	410	11,942	SH	SOLE	1	11,942	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	187	21,439	SH	SOLE	1	21,439	
ARTHROCARE CORP COM	EQUITY	043136100	6	222900	SH	SOLE	3	219400	3500
ARTHROCARE CORP.	EQUITY	043136100	378	13,257	SH	SOLE	1	13,257	
ARVINMERITOR, INC	EQUITY	043353101	2600	168,069	SH	SOLE	1	168,069	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	108	6,985	SH	SOLE	1	6,985	
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	2623	141,567	SH	SOLE	1	141,567	
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	152	14,901	SH	SOLE	1	14,901	
ASHLAND INC	EQUITY	044204105	5	81	SH	DEFINED	2		81
ASHLAND OIL, INC.	EQUITY	044204105	4545	67,363	SH	SOLE	1	67,363	

ASIAINFO HOLDINGS INC.	EQUITY	04518A104	110	22,011	SH	SOLE	1	22,011	
ASK JEEVES INC	EQUITY	045174109	39	1,389	SH	SOLE	1	1,389	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	264	25,350	SH	SOLE	1	25,350	
ASPECT MED SYS INC COM	EQUITY	045235108	8	364600	SH	SOLE	3	359500	5100
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	165	7,656	SH	SOLE	1	7,656	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	146	25,741	SH	SOLE	1	25,741	
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	94	4,902	SH	SOLE	1	4,902	
ASSOCIATED BANC-CORP.	EQUITY	045487105	7309	234,024	SH	SOLE	1	234,024	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	14	1,370	SH	SOLE	1	1,370	
ASSURANT INC	EQUITY	04621X108	68	2,024	SH	SOLE	1	2,024	
ASTA FUNDING INC	EQUITY	046220109	123	5,791	SH	SOLE	1	5,791	
ASTEC INDS INC COM	EQUITY	046224101	189	8,572	SH	SOLE	1	8,572	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4709	186,118	SH	SOLE	1	186,118	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	140	29,284	SH	SOLE	1	29,284	
AT & T CORP	EQUITY	001957505	26924	1,435,930	SH	SOLE	1	1,435,930	
AT RD INC	EQUITY	04648K105	87	21,296	SH	SOLE	1	21,296	
AT+T CORP	EQUITY	001957505	18	950	SH	DEFINED	2		950
ATARI INC	EQUITY	04651M105	18	5,747	SH	SOLE	1	5,747	
ATHEROGENICS INC	EQUITY	047439104	302	23,077	SH	SOLE	1	23,077	
ATHEROS COMMUNICATIONS	EQUITY	04743P108	59	5,791	SH	SOLE	1	5,791	
ATLANTIC COAST FEDERAL/WAYCR	EQUITY	048425102	45	3,588	SH	SOLE	1	3,588	
ATLAS AMERICA INC	EQUITY	049167109	52	1,440	SH	SOLE	1	1,440	
ATMEL CORP.	EQUITY	049513104	2390	810,170	SH	SOLE	1	810,170	
ATMI, INC.	EQUITY	00207R101	487	19,461	SH	SOLE	1	19,461	
ATMOS ENERGY CORP.	EQUITY	049560105	1288	47,707	SH	SOLE	1	47,707	
ATWOOD OCEANICS INC COM	EQUITY	050095108	9	139200	SH	SOLE	3	137600	1600
ATWOOD OCEANICS, INC.	EQUITY	050095108	487	7,316	SH	SOLE	1	7,316	
AUDIOVOX COPR.	EQUITY	050757103	137	10,726	SH	SOLE	1	10,726	
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	130	11,077	SH	SOLE	1	11,077	
AUTHENTIDATE HOLDING CORP	EQUITY	052666104	72	18,036	SH	SOLE	1	18,036	
AUTOBYTEL.COM INC	EQUITY	05275N106	131	25,894	SH	SOLE	1	25,894	
AUTODESK INCORPORATED	EQUITY	052769106	8	270	SH	DEFINED	2		270
AUTODESK, INC.	EQUITY	052769106	3583	120,405	SH	SOLE	1	120,405	
AUTOLIV, INC.	EQUITY	052800109	114	2,401	SH	SOLE	1	2,401	
AUTOMATIC DATA PROCESSING	EQUITY	053015103	31	692	SH	DEFINED	2		692
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	23266	517,604	SH	SOLE	1	517,604	
AUTONATION INC	EQUITY	05329W102	1932	102,007	SH	SOLE	1	102,007	
AUTONATION INC DEL	EQUITY	05329W102	5	271	SH	DEFINED	2		271
AUTOZONE INC	EQUITY	053332102	8	91	SH	DEFINED	2		91
AUTOZONE, INC.	EQUITY	053332102	4161	48,551	SH	SOLE	1	48,551	
AVALONBAY COMM	EQUITY	053484101		5590	SH	SOLE	3		5590
AVALONBAY COMMUNITIE	EQUITY	053484101	495	7,403	SH	SOLE	1	7,403	
AVANEX CORP	EQUITY	05348W109	65	49,679	SH	SOLE	1	49,679	
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	76	46,333	SH	SOLE	1	46,333	
AVATAR HOLDINGS, INC.	EQUITY	053494100	135	2,871	SH	SOLE	1	2,871	
AVAYA INC	EQUITY	053499109	7	570	SH	DEFINED	2		570
AVAYA INC.	EQUITY	053499109	6520	558,199	SH	SOLE	1	558,199	
AVERY DENNISON CORP	EQUITY	053611109	12467	201,301	SH	DEFINED	2		201,301
AVERY DENNISON CORP.	EQUITY	053611109	3924	63,362	SH	SOLE	1	63,362	
AVIALL, INC.	EQUITY	05366B102	412	14,725	SH	SOLE	1	14,725	
AVISTA CORP	EQUITY	05379B107	528	30,175	SH	SOLE	1	30,175	
AVNET, INC.	EQUITY	053807103	4016	218,051	SH	SOLE	1	218,051	
AVOCENT CORPORATION	EQUITY	053893103	2309	89,986	SH	SOLE	1	89,986	
AVON PRODS INC	EQUITY	054303102	13526	314,987	SH	DEFINED	2		314,987
Avon Products Inc USD0.25	EQUITY	054303102	40269	937,798	SH	SOLE	1	937,798	
AVX CORP	EQUITY	002444107	16	1,278	SH	SOLE	1	1,278	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	453	61,997	SH	SOLE	1	61,997	
AXONYX INC	EQUITY	05461R101	39	31,950	SH	SOLE	1	31,950	
AZTAR CORP	EQUITY	054802103	1097	38,400	SH	DEFINED	2		38,400

AZTAR CORP.	EQUITY	054802103	1866	65,339	SH	SOLE	1	65,339	
BAKER HUGHES INC	EQUITY	057224107	18	411	SH	DEFINED	2		411
BAKER HUGHES, INC.	EQUITY	057224107	14001	314,689	SH	SOLE	1	314,689	
BALDOR ELECTRIC CO.	EQUITY	057741100	530	20,539	SH	SOLE	1	20,539	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	128	4,932	SH	SOLE	1	4,932	
BALL CORP	EQUITY	058498106	6	138	SH	DEFINED	2		138
BALL CORP.	EQUITY	058498106	2078	50,085	SH	SOLE	1	50,085	
BANCFIRST CORP.	EQUITY	05945F103	138	2,003	SH	SOLE	1	2,003	
BANCORP INC/THE	EQUITY	05969A105	69	4,923	SH	SOLE	1	4,923	
BANCORPSOUTH, INC.	EQUITY	059692103	994	48,149	SH	SOLE	1	48,149	
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	106	5,246	SH	SOLE	1	5,246	
BANDAG, INC.	EQUITY	059815100	1635	34,794	SH	SOLE	1	34,794	
BANK AMER CORP	EQUITY	060505104	35293	800,304	SH	DEFINED	2		800,304
Bank America Corp	EQUITY	060505104	2205	50,000	SH	SOLE	4	50,000	
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	462	26,529	SH	SOLE	1	26,529	
BANK MUTUAL CORP	EQUITY	063750103	579	48,943	SH	SOLE	1	48,943	
BANK NEW YORK INC	EQUITY	064057102	27	932	SH	DEFINED	2		932
BANK OF AMERICA CORP	EQUITY	060505104	129718	2,941,443	SH	SOLE	1	2,941,443	
BANK OF GRANITE CORP.	EQUITY	062401104	156	8,448	SH	SOLE	1	8,448	
BANK OF HAWAII CORP	EQUITY	062540109	4374	96,650	SH	SOLE	1	96,650	
BANK OF MONTREAL	EQUITY	063671101	5759	124,000	SH	DEFINED	1	0	124,000
BANK OF NEW YORK CO., INC.	EQUITY	064057102	39983	1,376,352	SH	SOLE	1	1,376,352	
BANK OF NOVA SCOTIA	EQUITY	064149107	8720	266,700	SH	DEFINED	1	0	266,700
BANK OF THE OZARKS INC	EQUITY	063904106	211	6,639	SH	SOLE	1	6,639	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	445	16,581	SH	SOLE	1	16,581	
BANNER CORPORATION	EQUITY	06652V109	170	6,307	SH	SOLE	1	6,307	
BANTA CORP.	EQUITY	066821109	2565	59,923	SH	SOLE	1	59,923	
BARD C R INC	EQUITY	067383109	9	129	SH	DEFINED	2		129
BARNES & NOBLE, INC.	EQUITY	067774109	3951	114,550	SH	SOLE	1	114,550	
BARNES GROUP, INC.	EQUITY	067806109	253	9,308	SH	SOLE	1	9,308	
BARR PHARMACEUTICALS INC	EQUITY	068306109	8147	166,840	SH	SOLE	1	166,840	
BARRIER THERAPEUTICS INC	EQUITY	06850R108	63	4,098	SH	SOLE	1	4,098	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	127	6,426	SH	SOLE	1	6,426	
BAUSCH & LOMB, INC.	EQUITY	071707103	1795	24,494	SH	SOLE	1	24,494	
BAUSCH + LOMB INC	EQUITY	071707103	5	71	SH	DEFINED	2		71
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	9041	266,067	SH	SOLE	1	266,067	
BAXTER INTL INC	EQUITY	071813109	25	737	SH	DEFINED	2		737
BB+T CORP	EQUITY	054937107	26	658	SH	DEFINED	2		658
BBT CORP.	EQUITY	054937107	9257	236,868	SH	SOLE	1	236,868	
BCE INC COM	EQUITY	05534B109	4167	166,605	SH	DEFINED	1	0	166,605
BE AEROSPACE, INC.	EQUITY	073302101	420	35,008	SH	SOLE	1	35,008	
BEA SYSTEMS, INC.	EQUITY	073325102	272	34,173	SH	SOLE	1	34,173	
BEACON ROOFING SUPPLY INC	EQUITY	073685109	186	8,517	SH	SOLE	1	8,517	
BEAR STEARNS COS	EQUITY	073902108	5181	51,859	SH	SOLE	1	51,859	
BEAR STEARNS COS INC	EQUITY	073902108	14	143	SH	DEFINED	2		143
BEARINGPOINT INC	EQUITY	074002106	35	3,999	SH	SOLE	1	3,999	
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	60	3,360	SH	SOLE	1	3,360	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	1276	25,584	SH	SOLE	1	25,584	
BEBE STORES, INC.	EQUITY	075571109	191	5,617	SH	SOLE	1	5,617	
BECKMAN COULTER, INC.	EQUITY	075811109	7429	111,794	SH	SOLE	1	111,794	
BECTON DICKINSON + CO	EQUITY	075887109	15411	263,798	SH	DEFINED	2		263,798
BECTON, DICKINSON AND CO.	EQUITY	075887109	6558	112,248	SH	SOLE	1	112,248	
BED BATH & BEYOND, INC.	EQUITY	075896100	17161	469,648	SH	SOLE	1	469,648	
BED BATH + BEYOND INC	EQUITY	075896100	11388	311,662	SH	DEFINED	2		311,662
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	222	10,173	SH	SOLE	1	10,173	
BEI TECHNOLOGIES INC	EQUITY	05538P104	166	6,916	SH	SOLE	1	6,916	
BEL FUSE INC. CLASS B	EQUITY	077347300	213	7,034	SH	SOLE	1	7,034	
BELDEN CDT INC	EQUITY	077454106	649	29,210	SH	SOLE	1	29,210	
Bellsouth Corp	EQUITY	079860102	394	15,000	SH	SOLE	4	15,000	

BELLSOUTH CORP	EQUITY	079860102	4330	164,693	SH	DEFINED	2		164,693
BELLSOUTH CORP.	EQUITY	079860102	20835	792,523	SH	SOLE	1	792,523	
BELO CORP.	EQUITY	080555105	4682	193,937	SH	SOLE	1	193,937	
BEMIS CO INC	EQUITY	081437105	12974	416,903	SH	DEFINED	2		416,903
BEMIS CO., INC.	EQUITY	081437105	1523	48,950	SH	SOLE	1	48,950	
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	815	25,595	SH	SOLE	1	25,595	
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	5	151900	SH	SOLE	3	148000	3900
BENTLEY PHARMACEUTICAL	EQUITY	082657107	70	9,571	SH	SOLE	1	9,571	
BERKSHIRE HILLS BANCOR	EQUITY	084680107	112	3,322	SH	SOLE	1	3,322	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	579	11,247	SH	SOLE	1	11,247	
BEST BUY CO INC	EQUITY	086516101	19	354	SH	DEFINED	2		354
BEST BUY CO., INC.	EQUITY	086516101	29049	537,851	SH	SOLE	1	537,851	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	828	66,878	SH	SOLE	1	66,878	
BEVERLY HILLS BANCORP INC	EQUITY	087866109	88	8,247	SH	SOLE	1	8,247	
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	51	5,384	SH	SOLE	1	5,384	
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	313	12,665	SH	SOLE	1	12,665	
BIG LOTS INC	EQUITY	089302103	2	138	SH	DEFINED	2		138
BIG LOTS INC.	EQUITY	089302103	1076	89,504	SH	SOLE	1	89,504	
BILL BARRETT CORP.	EQUITY	06846N104	2	74400	SH	SOLE	3	70500	3900
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	137	9,886	SH	SOLE	1	9,886	
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	48	10,317	SH	SOLE	1	10,317	
BIOENVISION INC	EQUITY	09059N100	78	13,501	SH	SOLE	1	13,501	
BIOGEN IDEC INC	EQUITY	09062X103	14	399	SH	DEFINED	2		399
BIOGEN IDEC INC	EQUITY	09062X103	5817	168,549	SH	SOLE	1	168,549	
BIOLASE TECHNOLOGY INC	EQUITY	090911108	106	12,434	SH	SOLE	1	12,434	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	1393	270,500	SH	DEFINED	2		270,500
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	207	40,143	SH	SOLE	1	40,143	
BIOMED REALTY TRUST INC	EQUITY	09063H107	403	19,569	SH	SOLE	1	19,569	
BIOMET INC	EQUITY	090613100	11	298	SH	DEFINED	2		298
Biomet Inc	EQUITY	090613100	726	20,000	SH	SOLE	4	20,000	
BIOMET, INC.	EQUITY	090613100	5001	137,761	SH	SOLE	1	137,761	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	528	10,843	SH	SOLE	1	10,843	
BIO-REFERENCE LABS INC	EQUITY	09057G602	72	5,199	SH	SOLE	1	5,199	
BIOSITE INC.	EQUITY	090945106	420	8,081	SH	SOLE	1	8,081	
BIOVERIS CORP	EQUITY	090676107	68	12,799	SH	SOLE	1	12,799	
BISYS GROUP, INC.	EQUITY	055472104	4551	290,245	SH	SOLE	1	290,245	
BJ SERVICES CO.	EQUITY	055482103	3825	73,720	SH	SOLE	1	73,720	
BJ SVCS CO	EQUITY	055482103	11	204	SH	DEFINED	2		204
BJ'S RESTAURANTS INC	EQUITY	09180C106	130	6,700	SH	SOLE	1	6,700	
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3900	125,570	SH	SOLE	1	125,570	
BKF CAPITAL GROUP INC	EQUITY	05548G102	153	3,814	SH	SOLE	1	3,814	
BLACK & DECKER CORP.	EQUITY	091797100	7731	97,871	SH	SOLE	1	97,871	
BLACK + DECKER CORPORATION	EQUITY	091797100	8	102	SH	DEFINED	2		102
BLACK BOX CORP.	EQUITY	091826107	377	10,069	SH	SOLE	1	10,069	
BLACK HILLS CORP.	EQUITY	092113109	2583	78,111	SH	SOLE	1	78,111	
BLACKBAUD INC	EQUITY	09227Q100	64	5,045	SH	SOLE	1	5,045	
BLACKBOARD INC	EQUITY	091935502	70	4,040	SH	SOLE	1	4,040	
BLACKROCK INC	EQUITY	09247X101	34	453	SH	SOLE	1	453	
BLAIR CORP	EQUITY	092828102	167	5,074	SH	SOLE	1	5,074	
BLOCK FINANCIAL CORP	EQUITY	093671105	3797	75,077	SH	SOLE	1	75,077	
BLOCK H + R INC	EQUITY	093671105	10	207	SH	DEFINED	2		207
BLOCKBUSTER INC -CLA	EQUITY	093679108	40	4,520	SH	SOLE	1	4,520	
BLOUNT INTERNATIONAL INC	EQUITY	095180105	63	3,689	SH	SOLE	1	3,689	
BLUE COAT SYSTEMS INC	EQUITY	09534T508	139	5,905	SH	SOLE	1	5,905	
BLUE NILE INC	EQUITY	09578R103	65	2,339	SH	SOLE	1	2,339	
BLUE NILE INC	EQUITY	09578R103	1114	40,300	SH	DEFINED	2		40,300
BLUEGREEN CORP	EQUITY	096231105	130	10,139	SH	SOLE	1	10,139	
BLYTH INC.	EQUITY	09643P108	2570	80,707	SH	SOLE	1	80,707	
BMC SOFTWARE INC	EQUITY	055921100	2404	160,262	SH	DEFINED	2		160,262

BMC SOFTWARE, INC.	EQUITY	055921100	1518	101,231	SH	SOLE	1	101,231	
BOB EVANS FARMS, INC.	EQUITY	096761101	1992	84,957	SH	SOLE	1	84,957	
BOEING CO	EQUITY	097023105	58	993	SH	DEFINED	2		993
Boeing Co	EQUITY	097023105	2338	40,000	SH	SOLE	4	40,000	
BOEING CO.	EQUITY	097023105	24109	412,403	SH	SOLE	1	412,403	
BOK FINANCIAL CORP.	EQUITY	05561Q201	18	449	SH	SOLE	1	449	
BOMBAY CO INC	EQUITY	097924104	117	22,158	SH	SOLE	1	22,158	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	254	9,784	SH	SOLE	1	9,784	
BONE CARE INTL INC COM	EQUITY	098072101	8	327600	SH	SOLE	3	323000	4600
BON-TON STORES INC/THE	EQUITY	09776J101	58	3,223	SH	SOLE	1	3,223	
BORDERS GROUP, INC.	EQUITY	099709107	3614	135,765	SH	SOLE	1	135,765	
BORG WARNER INC	EQUITY	099724106	4941	101,498	SH	SOLE	1	101,498	
BORLAND SOFTWARE CORP.	EQUITY	099849101	409	50,355	SH	SOLE	1	50,355	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	115	5,257	SH	SOLE	1	5,257	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	81	11,427	SH	SOLE	1	11,427	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	404	17,027	SH	SOLE	1	17,027	
BOSTON PROPERTIES INC	EQUITY	101121101	7225	119,950	SH	SOLE	1	119,950	
BOSTON PROPERTIES INC COM	EQUITY	101121101		8020	SH	SOLE	3		8020
BOSTON SCIENTIFIC CORP	EQUITY	101137107	27	906	SH	DEFINED	2		906
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	9957	339,950	SH	SOLE	1	339,950	
BOWATER, INC.	EQUITY	102183100	3790	100,608	SH	SOLE	1	100,608	
BOWNE & CO., INC.	EQUITY	103043105	328	21,813	SH	SOLE	1	21,813	
BOYD GAMING CORP	EQUITY	103304101	2581	49,500	SH	DEFINED	2		49,500
BOYD GAMING CORP.	EQUITY	103304101	10544	202,181	SH	SOLE	1	202,181	
BOYKIN LODGING CO.	EQUITY	103430104	13	1,360	SH	SOLE	1	1,360	
BRADLEY PHARMACEUTICAL	EQUITY	104576103	81	8,437	SH	SOLE	1	8,437	
BRADY CORP.	EQUITY	104674106	734	22,684	SH	SOLE	1	22,684	
BRANDYWINE REALTY TRUST	EQUITY	105368203	8521	300,022	SH	SOLE	1	300,022	
BRASKEM SA-SPON ADR	EQUITY	105532105	2516	62,118	SH	SOLE	1	62,118	
BRAZIL TELECOM PART SA -ADR	EQUITY	105530109	1799	55,100	SH	SOLE	1	55,100	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	183	5,179	SH	SOLE	1	5,179	
BRIGGS & STRATTON CORP.	EQUITY	109043109	46	1,256	SH	SOLE	1	1,256	
BRIGHAM EXPLORATION CO	EQUITY	109178103	135	14,666	SH	SOLE	1	14,666	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	6	170000	SH	SOLE	3	168200	1800
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	556	16,466	SH	SOLE	1	16,466	
BRIGHTPOINT INC	EQUITY	109473405	210	11,188	SH	SOLE	1	11,188	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	5777	159,488	SH	SOLE	1	159,488	
BRINKER INTL INC	EQUITY	109641100	2	43300	SH	SOLE	3	41300	2000
BRINK'S CO/THE	EQUITY	109696104	3546	102,478	SH	SOLE	1	102,478	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	12185	478,580	SH	DEFINED	2		478,580
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	21468	843,210	SH	SOLE	1	843,210	
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	146	9,433	SH	SOLE	1	9,433	
BROADCOM CORP	EQUITY	111320107	10	344	SH	DEFINED	2		344
BROADCOM CORP CL A	EQUITY	111320107	1	28000	SH	SOLE	3	26700	1300
BROADCOM CORP.	EQUITY	111320107	7954	265,828	SH	SOLE	1	265,828	
BROADWING CORP	EQUITY	11161E101	126	30,351	SH	SOLE	1	30,351	
BROCADE COMMUNICATION	EQUITY	111621108	956	161,509	SH	SOLE	1	161,509	
BROOKFIELD HOMES CORP	EQUITY	112723101	393	9,303	SH	SOLE	1	9,303	
BROOKLINE BANCORP INC	EQUITY	11373M107	548	36,805	SH	SOLE	1	36,805	
BROOKS AUTOMATION INC	EQUITY	114340102	420	27,686	SH	SOLE	1	27,686	
BROOKSTONE INC	EQUITY	114537103	203	12,499	SH	SOLE	1	12,499	
BROWN & BROWN INC	EQUITY	115236101	5176	112,309	SH	SOLE	1	112,309	
BROWN FORMAN CORP	EQUITY	115637209	13697	250,177	SH	DEFINED	2		250,177
BROWN SHOE COMANY, INC.	EQUITY	115736100	387	11,282	SH	SOLE	1	11,282	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	3912	71,452	SH	SOLE	1	71,452	
BRUKER BIOSCIENCES CORP	EQUITY	116794108	47	13,331	SH	SOLE	1	13,331	
BRUNSWICK CORP	EQUITY	117043109	6	119	SH	DEFINED	2		119
BRUNSWICK CORP.	EQUITY	117043109	2591	55,302	SH	SOLE	1	55,302	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	225	11,812	SH	SOLE	1	11,812	

BRYN MAWR BK CORP	EQUITY	117665109	90	4,392	SH	SOLE	1	4,392	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	198	18,316	SH	SOLE	1	18,316	
BUCKLE, INC.	EQUITY	118440106	165	4,737	SH	SOLE	1	4,737	
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	301	7,704	SH	SOLE	1	7,704	
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	5	134500	SH	SOLE	3	131200	3300
BUFFALO WILD WINGS INC	EQUITY	119848109	134	3,543	SH	SOLE	1	3,543	
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	171	5,574	SH	SOLE	1	5,574	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	372	8,362	SH	SOLE	1	8,362	
BUILDING MATLS HLDG CP COM	EQUITY	120113105	1	32100	SH	SOLE	3	32100	
BUNGE LIMITED	EQUITY	G16962105	2928	54,350	SH	SOLE	1	54,350	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	328	11,416	SH	SOLE	1	11,416	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	9309	172,604	SH	SOLE	1	172,604	
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	24	450	SH	DEFINED	2		450
BURLINGTON RES INC	EQUITY	122014103	23	463	SH	DEFINED	2		463
BURLINGTON RESOURCES, INC.	EQUITY	122014103	8437	168,513	SH	SOLE	1	168,513	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	159	15,842	SH	SOLE	1	15,842	
C H ROBINSON WORLDWIDE	EQUITY	12541W100	9956	193,200	SH	DEFINED	2		193,200
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	8239	159,886	SH	SOLE	1	159,886	
C. R. BARD, INC.	EQUITY	067383109	3346	49,141	SH	SOLE	1	49,141	
CABELA'S INC-CL A	EQUITY	126804301	5	238	SH	SOLE	1	238	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	117	4,188	SH	SOLE	1	4,188	
CABOT CORP.	EQUITY	127055101	3800	113,677	SH	SOLE	1	113,677	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1866	59,479	SH	SOLE	1	59,479	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	1129	20,474	SH	SOLE	1	20,474	
CACHE INC	EQUITY	127150308	81	5,958	SH	SOLE	1	5,958	
CACI INTERNATIONAL	EQUITY	127190304	1002	18,144	SH	SOLE	1	18,144	
CACI INTL INC CL A	EQUITY	127190304	3	50500	SH	SOLE	3	48100	2400
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	7305	488,657	SH	SOLE	1	488,657	
CAESARS ENTERTAINMENT INC	EQUITY	127687101	11225	567,187	SH	SOLE	1	567,187	
CAKTRONICS INC	EQUITY	234264109	195	8,985	SH	SOLE	1	8,985	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	1078	23,787	SH	SOLE	1	23,787	
CALAMOS ASSET MANAGEMENT	EQUITY	12811R104	11	395900	SH	SOLE	3	387900	8000
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	339	12,579	SH	SOLE	1	12,579	
CALGON CARBON CORP.	EQUITY	129603106	180	21,132	SH	SOLE	1	21,132	
CALIFORNIA MICRO DEVICES CP	EQUITY	130439102	66	13,149	SH	SOLE	1	13,149	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	280	11,925	SH	SOLE	1	11,925	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	354	10,622	SH	SOLE	1	10,622	
CALLAWAY GOLF CO.	EQUITY	131193104	2157	168,533	SH	SOLE	1	168,533	
CALLON PETROLEUM CO.	EQUITY	13123X102	122	7,822	SH	SOLE	1	7,822	
CALLWAVE INC	EQUITY	13126N101	15	2,487	SH	SOLE	1	2,487	
CAL-MAINE FOODS INC	EQUITY	128030202	73	9,345	SH	SOLE	1	9,345	
CALPINE CORP	EQUITY	131347106	2	637	SH	DEFINED	2		637
CALPINE CORP.	EQUITY	131347106	5104	1,822,814	SH	SOLE	1	1,822,814	
CAMBREX CORP.	EQUITY	132011107	347	16,282	SH	SOLE	1	16,282	
CAMDEN NATL CORP	EQUITY	133034108	171	4,826	SH	SOLE	1	4,826	
CAMDEN POPERTY TRUST	EQUITY	133131102	251	5,328	SH	SOLE	1	5,328	
CAMPBELL SOUP CO	EQUITY	134429109	11	394	SH	DEFINED	2		394
CAMPBELL SOUP CO.	EQUITY	134429109	4399	151,574	SH	SOLE	1	151,574	
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	4549	75,000	SH	DEFINED	1	0	75,000
CANCERVAX CORP	EQUITY	13738Y107	68	10,302	SH	SOLE	1	10,302	
CANDELA CORP	EQUITY	136907102	107	11,989	SH	SOLE	1	11,989	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	796	24,031	SH	SOLE	1	24,031	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	238	5,873	SH	SOLE	1	5,873	
CAPITAL CORP OF THE WEST	EQUITY	140065103	146	3,142	SH	SOLE	1	3,142	
CAPITAL CROSSING BANK	EQUITY	140071101	87	2,639	SH	SOLE	1	2,639	
CAPITAL LEASE FUNDING INC	EQUITY	140288101	156	14,116	SH	SOLE	1	14,116	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	14091	188,458	SH	SOLE	1	188,458	
CAPITAL ONE FINL CORP	EQUITY	14040H105	27971	374,090	SH	DEFINED	2		374,090
CAPITAL SOUTHWEST CORP	EQUITY	140501107	133	1,687	SH	SOLE	1	1,687	

CAPITAL TRUST-CL A	EQUITY	14052H506	241	7,251	SH	SOLE	1	7,251	
CAPITALSOURCE INC	EQUITY	14055X102	36	1,568	SH	SOLE	1	1,568	
CAPITALSOURCE INC	EQUITY	14055X102	2284	99,300	SH	DEFINED	2		99,300
CAPITOL BANCORP LTD	EQUITY	14056D105	192	6,342	SH	SOLE	1	6,342	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	18	529	SH	SOLE	1	529	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	94	10,996	SH	SOLE	1	10,996	
CAPSTONE TURBINE COR	EQUITY	14067D102	80	51,916	SH	SOLE	1	51,916	
CAPTARIS INC	EQUITY	14071N104	75	18,613	SH	SOLE	1	18,613	
CARACO PHARM LABS INC	EQUITY	14075T107	46	5,658	SH	SOLE	1	5,658	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	229	17,742	SH	SOLE	1	17,742	
CARBO CERAMICS INC	EQUITY	140781105	556	7,919	SH	SOLE	1	7,919	
CARDIAC SCIENCE INC.	EQUITY	141410209	53	45,724	SH	SOLE	1	45,724	
CARDINAL HEALTH INC	EQUITY	14149Y108	10062	180,316	SH	DEFINED	2		180,316
CARDINAL HEALTH INC	EQUITY	14149Y108	10441	187,106	SH	SOLE	1	187,106	
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	66	22,443	SH	SOLE	1	22,443	
CAREER EDUCATION CORP	EQUITY	141665109	6585	192,219	SH	SOLE	1	192,219	
CAREER EDUCATION CORP COM	EQUITY	141665109	1	36400	SH	SOLE	3	35700	700
CAREMARK RX INC	EQUITY	141705103	22	546	SH	DEFINED	2		546
CAREMARK RX INC	EQUITY	141705103	14357	360,909	SH	SOLE	1	360,909	
CAREMARK RX INC COM	EQUITY	141705103	7	179500	SH	SOLE	3	176300	3200
CARLISLE COS INC.	EQUITY	142339100	3913	56,087	SH	SOLE	1	56,087	
CARMAX INC	EQUITY	143130102	5932	188,310	SH	SOLE	1	188,310	
CARMIKE CINEMAS INC	EQUITY	143436400	178	4,785	SH	SOLE	1	4,785	
CARNIVAL CORP	EQUITY	143658300	11777	227,314	SH	SOLE	1	227,314	
CARNIVAL CORP	EQUITY	143658300	19870	383,524	SH	DEFINED	2		383,524
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	886	14,905	SH	SOLE	1	14,905	
CARRAMERICA REALTY C	EQUITY	144418100	1203	38,115	SH	SOLE	1	38,115	
CARREKER CORP	EQUITY	144433109	71	12,615	SH	SOLE	1	12,615	
CARRIER ACCESS CORP.	EQUITY	144460102	74	12,474	SH	SOLE	1	12,474	
CARTER INC	EQUITY	146229109	955	24,021	SH	SOLE	1	24,021	
CASCADE BANCORP	EQUITY	147154108	201	10,369	SH	SOLE	1	10,369	
CASCADE CORP	EQUITY	147195101	232	6,634	SH	SOLE	1	6,634	
CASCADE NAT GAS CORP COM	EQUITY	147339105	140	6,994	SH	SOLE	1	6,994	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	162	12,248	SH	SOLE	1	12,248	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	560	31,177	SH	SOLE	1	31,177	
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	388	17,682	SH	SOLE	1	17,682	
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	114	17,537	SH	SOLE	1	17,537	
CATALINA MARKETING CORP.	EQUITY	148867104	3113	120,209	SH	SOLE	1	120,209	
CATAPULT COMM CORP	EQUITY	149016107	94	4,381	SH	SOLE	1	4,381	
CATAPULT COMMUNICATNS COM	EQUITY	149016107	3	121500	SH	SOLE	3	121500	
CATELLUS DEVELOPMENT	EQUITY	149113102	279	10,480	SH	SOLE	1	10,480	
CATELLUS DEVELOPMENT CORP	EQUITY	149113102		7970	SH	SOLE	3		7970
Caterpillar	EQUITY	149123101	2103	23,000	SH	SOLE	4	23,000	
CATERPILLAR INC	EQUITY	149123101	37	409	SH	DEFINED	2		409
CATERPILLAR, INC.	EQUITY	149123101	21130	231,076	SH	SOLE	1	231,076	
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	852	27,033	SH	SOLE	1	27,033	
CATO CORP. CLASS A	EQUITY	149205106	392	12,155	SH	SOLE	1	12,155	
CB RICHARD ELLIS GROUP CL A	EQUITY	12497T101	8	219900	SH	SOLE	3	212800	7100
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	550	15,731	SH	SOLE	1	15,731	
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	202	2,828	SH	SOLE	1	2,828	
CBRL GROUP, INC.	EQUITY	12489V106	4776	115,632	SH	SOLE	1	115,632	
CCC INFORMATION SERVICES	EQUITY	12487Q109	108	4,728	SH	SOLE	1	4,728	
C-COR INC.	EQUITY	125010108	164	26,997	SH	SOLE	1	26,997	
CDI CORP.	EQUITY	125071100	170	7,673	SH	SOLE	1	7,673	
CDW CORP	EQUITY	12512N105	7897	139,330	SH	SOLE	1	139,330	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	852	23,291	SH	SOLE	1	23,291	
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	167	11,730	SH	SOLE	1	11,730	
CELEBRATE EXPRESS INC.	EQUITY	15100A104	3	157200	SH	SOLE	3	157200	
CELERA GENOMICS GROU	EQUITY	038020202	466	45,492	SH	SOLE	1	45,492	

CELGENE CORP	EQUITY	151020104	135	3,971	SH	SOLE	1	3,971	
CELGENE CORP	EQUITY	151020104	1022	30,000	SH	DEFINED	2		30,000
CELL GENESYS, INC.	EQUITY	150921104	126	27,855	SH	SOLE	1	27,855	
CELL THERAPEUTICS, INC.	EQUITY	150934107	137	38,050	SH	SOLE	1	38,050	
CENDANT CORP	EQUITY	151313103	26	1,263	SH	DEFINED	2		1,263
CENDANT CORP.	EQUITY	151313103	9354	455,383	SH	SOLE	1	455,383	
CENTENE CORP DEL	EQUITY	15135B101	758	25,270	SH	SOLE	1	25,270	
CENTENE CORP DEL	EQUITY	15135B101	12266	409,000	SH	DEFINED	2		409,000
CENTENE CORP.	EQUITY	15135B101	3	87900	SH	SOLE	3	83700	4200
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	80	7,391	SH	SOLE	1	7,391	
CENTER FINANCIAL CORP	EQUITY	15146E102	106	6,004	SH	SOLE	1	6,004	
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	350	SH	DEFINED	2		350
CENTERPOINT ENERGY INC	EQUITY	15189T107	16111	1,339,261	SH	SOLE	1	1,339,261	
CENTERPOINT PROPERTIES CORP.	EQUITY	15189S109	203	4,952	SH	SOLE	1	4,952	
CENTEX CORP	EQUITY	152312104	9	151	SH	DEFINED	2		151
CENTEX CORP.	EQUITY	152312104	3301	57,632	SH	SOLE	1	57,632	
CENTRAL COAST BANCORP	EQUITY	153145107	117	6,988	SH	SOLE	1	6,988	
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	254	7,633	SH	SOLE	1	7,633	
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	1	28900	SH	SOLE	3	28900	
CENTRAL FREIGHT LINES INC	EQUITY	153491105	19	5,347	SH	SOLE	1	5,347	
CENTRAL GARDEN & PET C	EQUITY	153527106	461	10,507	SH	SOLE	1	10,507	
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	585	17,398	SH	SOLE	1	17,398	
CENTRAL PARKING CORP.	EQUITY	154785109	198	11,534	SH	SOLE	1	11,534	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	170	7,544	SH	SOLE	1	7,544	
CENTURY ALUMINUM CO.	EQUITY	156431108	354	11,706	SH	SOLE	1	11,706	
CENTURY BANCORP INC	EQUITY	156432106	63	2,180	SH	SOLE	1	2,180	
CENTURY BUSINESS SERVICES	EQUITY	156490104	162	39,406	SH	SOLE	1	39,406	
CENTURY CASINOS INC COM	EQUITY	156492100	2	248900	SH	SOLE	3	248900	
CENTURYTEL INC	EQUITY	156700106	5	163	SH	DEFINED	2		163
CENTURYTEL, INC.	EQUITY	156700106	2027	61,720	SH	SOLE	1	61,720	
CEPHALON INC	EQUITY	156708109	4906	104,754	SH	SOLE	1	104,754	
CEPHEID	EQUITY	15670R107	252	26,009	SH	SOLE	1	26,009	
CERADYNE INC	EQUITY	156710105	334	14,915	SH	SOLE	1	14,915	
CERES GROUP INC	EQUITY	156772105	102	18,804	SH	SOLE	1	18,804	
CERIDIAN CORP	EQUITY	156779100	4598	269,668	SH	SOLE	1	269,668	
CERNER CORP	EQUITY	156782104	929	17,701	SH	SOLE	1	17,701	
CERNER CORP	EQUITY	156782104	1092	20,800	SH	DEFINED	2		20,800
CERTEGY INC	EQUITY	156880106	3903	112,751	SH	SOLE	1	112,751	
CH ENERGY GROUP INC.	EQUITY	12541M102	449	9,829	SH	SOLE	1	9,829	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	413	43,926	SH	SOLE	1	43,926	
CHARLES RIV LABORATORIES I	EQUITY	159864107	941	20,000	SH	DEFINED	2		20,000
CHARLES RIVER ASSOCIAT	EQUITY	159852102	313	6,336	SH	SOLE	1	6,336	
CHARLES RIVER LABORATORIES	EQUITY	159864107	5610	119,261	SH	SOLE	1	119,261	
CHARLES SCHWAB CORP.	EQUITY	808513105	5350	509,073	SH	SOLE	1	509,073	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	93	7,232	SH	SOLE	1	7,232	
CHARMING SHOPPES, INC.	EQUITY	161133103	582	71,541	SH	SOLE	1	71,541	
CHARTER COMMUNICATIONS INC									
CLASS A	EQUITY	16117M107	1869	1,167,940	SH	SOLE	1	1,167,940	
CHARTER FINL CORP WEST	EQUITY	16122M100	83	2,475	SH	SOLE	1	2,475	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	589	27,375	SH	SOLE	1	27,375	
CHATTEM INC	EQUITY	162456107	464	10,430	SH	SOLE	1	10,430	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	375	17,240	SH	SOLE	1	17,240	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	6179	151,598	SH	SOLE	1	151,598	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	395	23,427	SH	SOLE	1	23,427	
CHEESECAKE FACTORY	EQUITY	163072101	4981	140,494	SH	SOLE	1	140,494	
CHEMED CORP.	EQUITY	16359R103	578	7,560	SH	SOLE	1	7,560	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	509	15,674	SH	SOLE	1	15,674	
CHENIERE ENERGY INC	EQUITY	16411R208	775	12,017	SH	SOLE	1	12,017	
CHEROKEE INC DEL NEW	EQUITY	16444H102	141	4,226	SH	SOLE	1	4,226	
CHEROKEE INTERNATIONAL CORP	EQUITY	164450108	31	4,422	SH	SOLE	1	4,422	

CHESAPEAKE CORP.	EQUITY	165159104	256	12,165	SH	SOLE	1	12,165	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	149	6,777	SH	SOLE	1	6,777	
CHEVRONTEXACO CORP	EQUITY	166764100	20404	349,918	SH	DEFINED	2		349,918
CHEVRONTEXACO CORP	EQUITY	166764100	69854	1,197,978	SH	SOLE	1	1,197,978	
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	155	799	SH	SOLE	1	799	
CHICOS FAS INC COM	EQUITY	168615102	1	50000	SH	SOLE	3	47800	2200
CHICOS'S FAS INC.	EQUITY	168615102	9120	322,726	SH	SOLE	1	322,726	
CHILDREN'S PLACE, INC.	EQUITY	168905107	504	10,557	SH	SOLE	1	10,557	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	3228	196,730	SH	SOLE	1	196,730	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	3275	80,330	SH	SOLE	1	80,330	
CHIQUITA BRANDS INTL	EQUITY	170032809	680	25,403	SH	SOLE	1	25,403	
CHIRON CORP	EQUITY	170040109	1409	40,182	SH	DEFINED	2		40,182
CHIRON CORP.	EQUITY	170040109	2951	84,178	SH	SOLE	1	84,178	
CHITTENDEN CORP.	EQUITY	170228100	748	28,690	SH	SOLE	1	28,690	
CHOICE HOTELS INTL INC.	EQUITY	169905106	26	427	SH	SOLE	1	427	
CHOICEPOINT INC.	EQUITY	170388102	6427	160,246	SH	SOLE	1	160,246	
CHORDIANT SOFTWARE INC	EQUITY	170404107	75	44,699	SH	SOLE	1	44,699	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	412	23,427	SH	SOLE	1	23,427	
CHUBB CORP	EQUITY	171232101	5528	69,738	SH	DEFINED	2		69,738
Chubb Corp Com Stk USD1	EQUITY	171232101	52339	660,265	SH	SOLE	1	660,265	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	4061	114,503	SH	SOLE	1	114,503	
CHURCHILL DOWNS, INC.	EQUITY	171484108	187	4,731	SH	SOLE	1	4,731	
CIA CERVECERIA UNIDAS-ADR	EQUITY	204429104	398	16,200	SH	SOLE	1	16,200	
CIA SANEAMENTO BASICODE-ADR	EQUITY	20441A102	1800	146,226	SH	SOLE	1	146,226	
CIBER, INC.	EQUITY	17163B102	231	31,799	SH	SOLE	1	31,799	
CIENA CORP	EQUITY	171779101	1	690	SH	DEFINED	2		690
CIENA CORP.	EQUITY	171779101	460	267,643	SH	SOLE	1	267,643	
CIGNA CORP	EQUITY	125509109	14	153	SH	DEFINED	2		153
CIGNA CORP.	EQUITY	125509109	8797	98,513	SH	SOLE	1	98,513	
CINCINNATI BELL INC	EQUITY	171871106	4151	976,656	SH	SOLE	1	976,656	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3159	72,434	SH	SOLE	1	72,434	
CINCINNATI FINL CORP	EQUITY	172062101	8	191	SH	DEFINED	2		191
CINERGY CORP	EQUITY	172474108	10	236	SH	DEFINED	2		236
Cinergy Corp	EQUITY	172474108	1216	30,000	SH	SOLE	4	30,000	
CINERGY CORP.	EQUITY	172474108	23778	586,833	SH	SOLE	1	586,833	
CINTAS CORP	EQUITY	172908105	8	185	SH	DEFINED	2		185
CINTAS CORP.	EQUITY	172908105	3356	81,239	SH	SOLE	1	81,239	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	40	14,439	SH	SOLE	1	14,439	
CIRCLE GROUP HOLDINGS INC	EQUITY	172570103	9	12,527	SH	SOLE	1	12,527	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	236	9,564	SH	SOLE	1	9,564	
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1405	87,525	SH	SOLE	1	87,525	
CIRRUS LOGIC, INC.	EQUITY	172755100	238	52,612	SH	SOLE	1	52,612	
CISCO SYS INC	EQUITY	17275R102	16077	898,649	SH	DEFINED	2		898,649
Cisco Systems Inc	EQUITY	17275R102	1073	60,000	SH	SOLE	4	60,000	
Cisco Systems Inc Com Stk	EQUITY	17275R102	89558	5,006,027	SH	SOLE	1	5,006,027	
CIT GROUP INC	EQUITY	125581108	3660	96,312	SH	SOLE	1	96,312	
CIT GROUP INC NEW	EQUITY	125581108	9	249	SH	DEFINED	2		249
CITADEL BROADCASTING CORP	EQUITY	17285T106	18	1,330	SH	SOLE	1	1,330	
CITIGROUP INC	EQUITY	172967101	201234	4,477,836	SH	SOLE	1	4,477,836	
CITIGROUP INC	EQUITY	172967101	44007	979,232	SH	DEFINED	2		979,232
CITIZENS BANKING CORP.	EQUITY	174420109	794	27,032	SH	SOLE	1	27,032	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	5	411	SH	DEFINED	2		411
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	4654	359,678	SH	SOLE	1	359,678	
CITIZENS FIRST BANCORP	EQUITY	17461R106	119	5,317	SH	SOLE	1	5,317	
CITIZENS INC	EQUITY	174740100	112	19,544	SH	SOLE	1	19,544	
CITRIX SYS INC	EQUITY	177376100	5	203	SH	DEFINED	2		203
CITRIX SYSTEMS, INC.	EQUITY	177376100	2155	90,489	SH	SOLE	1	90,489	
CITY HOLDING CO.	EQUITY	177835105	308	10,425	SH	SOLE	1	10,425	
CITY NATIONAL CORP.	EQUITY	178566105	5707	81,737	SH	SOLE	1	81,737	

CITYBANK	EQUITY	17770A109	156	4,812	SH	SOLE	1	4,812	
CK WITCO CORP	EQUITY	227116100	4028	275,878	SH	SOLE	1	275,878	
CKE RESTAURANTS INC	EQUITY	12561E105	511	32,264	SH	SOLE	1	32,264	
CLAIRE'S STORES, INC.	EQUITY	179584107	4114	178,546	SH	SOLE	1	178,546	
CLARCOR, INC.	EQUITY	179895107	822	15,823	SH	SOLE	1	15,823	
CLARK INC	EQUITY	181457102	156	10,053	SH	SOLE	1	10,053	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	82	3,169	SH	SOLE	1	3,169	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	21	623	SH	DEFINED	2		623
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	8938	259,295	SH	SOLE	1	259,295	
CLECO CORP	EQUITY	12561W105	632	29,651	SH	SOLE	1	29,651	
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	972	13,338	SH	SOLE	1	13,338	
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	96	8,571	SH	SOLE	1	8,571	
CLOROX CO	EQUITY	189054109	13018	206,674	SH	DEFINED	2		206,674
CLOROX CO.	EQUITY	189054109	4597	72,985	SH	SOLE	1	72,985	
CLOSURE MEDICAL CORP.	EQUITY	189093107	114	4,284	SH	SOLE	1	4,284	
CMGI INC.	EQUITY	125750109	571	278,598	SH	SOLE	1	278,598	
CMS ENERGY CORP	EQUITY	125896100	3	241	SH	DEFINED	2		241
CMS ENERGY CORP.	EQUITY	125896100	14770	1,132,678	SH	SOLE	1	1,132,678	
CNA FINANCIAL CORP	EQUITY	126117100	18	648	SH	SOLE	1	648	
CNA SURETY CORP.	EQUITY	12612L108	132	9,704	SH	SOLE	1	9,704	
CNET NETWORKS INC	EQUITY	12613R104	2872	304,200	SH	DEFINED	2		304,200
CNET NETWORKS INC.	EQUITY	12613R104	749	79,344	SH	SOLE	1	79,344	
CNF INC.	EQUITY	12612W104	4369	93,371	SH	SOLE	1	93,371	
COACH INC	EQUITY	189754104	13	225	SH	DEFINED	2		225
COACH INC	EQUITY	189754104	4906	86,635	SH	SOLE	1	86,635	
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	118	8,675	SH	SOLE	1	8,675	
COASTAL FINL CORP DEL	EQUITY	19046E105	132	8,800	SH	SOLE	1	8,800	
COBIZ INC	EQUITY	190897108	156	8,039	SH	SOLE	1	8,039	
COCA COLA CO	EQUITY	191216100	38053	913,202	SH	DEFINED	2		913,202
COCA COLA ENTERPRISES INC	EQUITY	191219104	9	423	SH	DEFINED	2		423
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4025	196,132	SH	SOLE	1	196,132	
COCA-COLA BOTTLING CO.	EQUITY	191098102	129	2,472	SH	SOLE	1	2,472	
COCA-COLA CO.	EQUITY	191216100	52964	1,271,029	SH	SOLE	1	1,271,029	
COCA-COLA FEMSA SA ADS-EACH	EQUITY	191241108	2052	84,900	SH	SOLE	1	84,900	
COEUR D'ALENE MINES CORP	EQUITY	192108108	545	148,546	SH	SOLE	1	148,546	
COGENT INC	EQUITY	19239Y108	13	519	SH	SOLE	1	519	
COGNEX CORP.	EQUITY	192422103	618	24,834	SH	SOLE	1	24,834	
COGNIZANT TECH SOLUTION	EQUITY	192446102	11500	248,919	SH	SOLE	1	248,919	
COHEN & STEERS INC	EQUITY	19247A100	77	4,677	SH	SOLE	1	4,677	
COHERENT, INC.	EQUITY	192479103	633	18,761	SH	SOLE	1	18,761	
COHU, INC.	EQUITY	192576106	213	13,372	SH	SOLE	1	13,372	
COINSTAR, INC	EQUITY	19259P300	284	13,419	SH	SOLE	1	13,419	
COLDWATER CREEK, INC.	EQUITY	193068103	379	20,518	SH	SOLE	1	20,518	
COLE, K. PRODUCTIONS, INC.									
CLASS A	EQUITY	193294105	152	5,201	SH	SOLE	1	5,201	
COLGATE PALMOLIVE CO	EQUITY	194162103	18911	362,496	SH	DEFINED	2		362,496
COLGATE-PALMOLIVE CO.	EQUITY	194162103	15882	304,427	SH	SOLE	1	304,427	
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	78	4,988	SH	SOLE	1	4,988	
COLLINS & AIKMAN CORP	EQUITY	194830204	29	23,890	SH	SOLE	1	23,890	
COLONIAL BANCGROUP, INC.	EQUITY	195493309	5394	262,883	SH	SOLE	1	262,883	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	531	13,832	SH	SOLE	1	13,832	
COLOR KINETICS INC	EQUITY	19624P100	25	2,500	SH	SOLE	1	2,500	
COLUMBIA BANCORP	EQUITY	197227101	115	3,622	SH	SOLE	1	3,622	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	229	9,655	SH	SOLE	1	9,655	
COLUMBIA SPORTSWEAR	EQUITY	198516106	20	383	SH	SOLE	1	383	
COMCAST CORP NEW	EQUITY	20030N101	11581	342,846	SH	DEFINED	2		342,846
COMCAST CORP-CL A	EQUITY	20030N101	34671	1,026,366	SH	SOLE	1	1,026,366	
COMERICA INC	EQUITY	200340107	12	214	SH	DEFINED	2		214
COMERICA, INC.	EQUITY	200340107	4292	77,932	SH	SOLE	1	77,932	
COMFORT SYS USA INC	EQUITY	199908104	186	23,985	SH	SOLE	1	23,985	

COMMERCE BANCORP INC	EQUITY	200519106	9291	286,148	SH	SOLE	1	286,148	
COMMERCE BANCSHARES	EQUITY	200525103	75	1,549	SH	SOLE	1	1,549	
COMMERCE GROUP, INC.	EQUITY	200641108	936	15,102	SH	SOLE	1	15,102	
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	461	22,649	SH	SOLE	1	22,649	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	702	25,405	SH	SOLE	1	25,405	
COMMERCIAL METALS CO.	EQUITY	201723103	1227	36,214	SH	SOLE	1	36,214	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	3072	166,497	SH	SOLE	1	166,497	
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	122	6,085	SH	SOLE	1	6,085	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	633	13,438	SH	SOLE	1	13,438	
COMMSCOPE INC.	EQUITY	203372107	1865	124,673	SH	SOLE	1	124,673	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	386	16,833	SH	SOLE	1	16,833	
COMMUNITY BANKS INC	EQUITY	203628102	167	6,666	SH	SOLE	1	6,666	
COMMUNITY HEALTH SYS	EQUITY	203668108	4204	120,433	SH	SOLE	1	120,433	
COMMUNITY TRUST BANCORP	EQUITY	204149108	214	7,421	SH	SOLE	1	7,421	
COMPASS BANCSHARES INC	EQUITY	20449H109	7	149	SH	DEFINED	2		149
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2567	56,540	SH	SOLE	1	56,540	
COMPASS MINERALS INTERNATION	EQUITY	20451N101	239	9,408	SH	SOLE	1	9,408	
COMPUCREDIT CORPORATION	EQUITY	20478N100	310	11,643	SH	SOLE	1	11,643	
COMPUTER ASSOC INTL INC	EQUITY	204912109	17	636	SH	DEFINED	2		636
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6192	228,486	SH	SOLE	1	228,486	
COMPUTER PROGRAMS & SY	EQUITY	205306103	113	4,020	SH	SOLE	1	4,020	
COMPUTER SCIENCES CORP	EQUITY	205363104	10	225	SH	DEFINED	2		225
COMPUTER SCIENCES CORP.	EQUITY	205363104	3995	87,136	SH	SOLE	1	87,136	
COMPUWARE CORP	EQUITY	205638109	3	470	SH	DEFINED	2		470
COMPUWARE CORP.	EQUITY	205638109	1273	176,866	SH	SOLE	1	176,866	
COMPX INTERNATIONAL INC.	EQUITY	20563P101	36	2,117	SH	SOLE	1	2,117	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	622	21,628	SH	SOLE	1	21,628	
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	462	8,866	SH	SOLE	1	8,866	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	6	235	SH	DEFINED	2		235
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	2623	104,001	SH	SOLE	1	104,001	
CONAGRA INC	EQUITY	205887102	11244	416,118	SH	DEFINED	2		416,118
CONAGRA, INC.	EQUITY	205887102	6014	222,592	SH	SOLE	1	222,592	
CONCEPTUS INC	EQUITY	206016107	124	15,903	SH	SOLE	1	15,903	
CONCORD COMMUNICATIONS	EQUITY	206186108	115	11,402	SH	SOLE	1	11,402	
CONCUR TECHNOLOGIES INC	EQUITY	206708109	132	16,316	SH	SOLE	1	16,316	
CONEXANT SYSTEMS INC.	EQUITY	207142100	17	11,336	SH	SOLE	1	11,336	
CONMED CORP.	EQUITY	207410101	558	18,540	SH	SOLE	1	18,540	
CONNECTICUT WATER SVC INC	EQUITY	207797101	124	4,985	SH	SOLE	1	4,985	
CONNETICS CORP	EQUITY	208192104	495	19,589	SH	SOLE	1	19,589	
CONN'S INC	EQUITY	208242107	81	4,312	SH	SOLE	1	4,312	
CONOCOPHILLIPS	EQUITY	20825C104	3594	33,327	SH	DEFINED	2		33,327
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	60788	563,687	SH	SOLE	1	563,687	
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	201	3,513	SH	SOLE	1	3,513	
CONSECO INC	EQUITY	208464883	79	3,869	SH	SOLE	1	3,869	
CONSOL ENERGY INC	EQUITY	20854P109	104	2,213	SH	SOLE	1	2,213	
CONSOLIDATED EDISON INC	EQUITY	209115104	12	295	SH	DEFINED	2		295
CONSOLIDATED EDISON, INC.	EQUITY	209115104	5063	120,038	SH	SOLE	1	120,038	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	370	7,031	SH	SOLE	1	7,031	
CONSOLIDATED WATER CO ORD (F)	EQUITY	G23773107	2	72700	SH	SOLE	3	70900	1800
CONSTELLATION BRANDS	EQUITY	21036P108	9829	185,916	SH	SOLE	1	185,916	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	11	220	SH	DEFINED	2		220
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	4171	80,668	SH	SOLE	1	80,668	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	504	41,845	SH	SOLE	1	41,845	
CONVERGYS CORP	EQUITY	212485106	3	171	SH	DEFINED	2		171
CONVERGYS CORP	EQUITY	212485106	1440	96,417	SH	SOLE	1	96,417	
COOPER CAMERON CORP.	EQUITY	216640102	5933	103,701	SH	SOLE	1	103,701	
COOPER COMPANIES, INC.	EQUITY	216648402	71	972	SH	SOLE	1	972	
COOPER COS INC COM NEW	EQUITY	216648402	8	109166	SH	SOLE	3	105666	3500
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2869	40,114	SH	SOLE	1	40,114	

COOPER INDUSTRIES LTD	EQUITY	G24182100	8	114	SH	DEFINED	2		114
COOPER TIRE & RUBBER CO	EQUITY	216831107	1311	71,395	SH	SOLE	1	71,395	
COOPER TIRE + RUBR CO	EQUITY	216831107	2	85	SH	DEFINED	2		85
COPART, INC.	EQUITY	217204106	3407	144,599	SH	SOLE	1	144,599	
CORCEPT THERAPEUTICS INC	EQUITY	218352102	13	2,811	SH	SOLE	1	2,811	
CORGENTECH INC	EQUITY	21872P105	9	3,837	SH	SOLE	1	3,837	
CORILLIAN CORP	EQUITY	218725109	70	20,223	SH	SOLE	1	20,223	
CORINTHIAN COLLEGES COM	EQUITY	218868107	5	286600	SH	SOLE	3	278100	8500
CORINTHIAN COLLEGES INC	EQUITY	218868107	2576	163,888	SH	SOLE	1	163,888	
CORIXA CORP.	EQUITY	21887F100	114	37,015	SH	SOLE	1	37,015	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1182	45,468	SH	SOLE	1	45,468	
CORNELL COMPANIES INC	EQUITY	219141108	105	8,298	SH	SOLE	1	8,298	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	351	35,426	SH	SOLE	1	35,426	
CORNING INC	EQUITY	219350105	19	1,690	SH	DEFINED	2		1,690
CORNING, INC.	EQUITY	219350105	6738	605,410	SH	SOLE	1	605,410	
CORP EXEC BOARD CO.	EQUITY	21988R102	61	951	SH	SOLE	1	951	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	7	111890	SH	SOLE	3	108690	3200
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	677	25,556	SH	SOLE	1	25,556	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	195	7,705	SH	SOLE	1	7,705	
Corrections Corp Amer	EQUITY	22025Y407	1158	30,000	SH	SOLE	4	30,000	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	846	21,917	SH	SOLE	1	21,917	
CORUS BANKSHARES, INC.	EQUITY	220873103	463	9,709	SH	SOLE	1	9,709	
CORVEL CORP.	EQUITY	221006109	84	3,952	SH	SOLE	1	3,952	
COSI INC	EQUITY	22122P101	87	12,826	SH	SOLE	1	12,826	
COST PLUS, INC.	EQUITY	221485105	366	13,616	SH	SOLE	1	13,616	
COSTAR GROUP, INC.	EQUITY	22160N109	369	10,000	SH	SOLE	1	10,000	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	9801	221,844	SH	SOLE	1	221,844	
COSTCO WHSL CORP NEW	EQUITY	22160K105	25	564	SH	DEFINED	2		564
COUNTRYWIDE FINANCIAL	EQUITY	222372104	10172	313,367	SH	SOLE	1	313,367	
COUNTRYWIDE FINL CORP	EQUITY	222372104	23	695	SH	DEFINED	2		695
COURIER CORP	EQUITY	222660102	211	4,017	SH	SOLE	1	4,017	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	570	34,415	SH	SOLE	1	34,415	
COUSINS PROPERTIES, INC.	EQUITY	222795106	668	25,818	SH	SOLE	1	25,818	
COVANCE INC COM	EQUITY	222816100	9	195100	SH	SOLE	3	189100	6000
COVANCE INC.	EQUITY	222816100	5400	113,421	SH	SOLE	1	113,421	
COVANSYS CORP.	EQUITY	22281W103	188	12,582	SH	SOLE	1	12,582	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	96	5,440	SH	SOLE	1	5,440	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	13065	191,741	SH	SOLE	1	191,741	
COX RADIO INC-CL A	EQUITY	224051102	16	941	SH	SOLE	1	941	
CRANE CO.	EQUITY	224399105	2879	100,010	SH	SOLE	1	100,010	
CRAWFORD & CO. CLASS B	EQUITY	224633107	57	8,026	SH	SOLE	1	8,026	
CRAY INC	EQUITY	225223106	136	53,439	SH	SOLE	1	53,439	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1762	222,720	SH	SOLE	1	222,720	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	124	6,265	SH	SOLE	1	6,265	
CREE INC	EQUITY	225447101	3006	138,201	SH	SOLE	1	138,201	
CRESCENT REAL ESTATE									
EQUITIES, INC.	EQUITY	225756105	149	9,139	SH	SOLE	1	9,139	
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	240	14,316	SH	SOLE	1	14,316	
CROSSTEX ENERGY INC	EQUITY	22765Y104	63	1,436	SH	SOLE	1	1,436	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	76	4,740	SH	SOLE	1	4,740	
CROWN HOLDINGS INC	EQUITY	228368106	1600	102,854	SH	SOLE	1	102,854	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	82	9,063	SH	SOLE	1	9,063	
CRT PROPERTIES INC	EQUITY	22876P109	4017	184,414	SH	SOLE	1	184,414	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2001	122,845	SH	SOLE	1	122,845	
CSK AUTO CORP	EQUITY	125965103	512	29,007	SH	SOLE	1	29,007	
CSS INDUSTRIES, INC.	EQUITY	125906107	158	4,330	SH	SOLE	1	4,330	
CSX CORP.	EQUITY	126408103	4105	98,551	SH	SOLE	1	98,551	
CSX CORP	EQUITY	126408103	36	742	SH	DEFINED	2		742
CT COMMUNICATION	EQUITY	126426402	124	11,774	SH	SOLE	1	11,774	
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	4910	242,243	SH	SOLE	1	242,243	

CTS CORP.	EQUITY	126501105	292	22,496	SH	SOLE	1	22,496	
CUBIC CORP.	EQUITY	229669106	185	9,747	SH	SOLE	1	9,747	
CUBIST PHARMA INC	EQUITY	229678107	270	25,428	SH	SOLE	1	25,428	
CULLEN/FROST BANKERS	EQUITY	229899109	3987	88,300	SH	SOLE	1	88,300	
CUMMINS INC	EQUITY	231021106	4	52	SH	DEFINED	2		52
CUMMINS INC.	EQUITY	231021106	1376	19,559	SH	SOLE	1	19,559	
CUMULUS MEDIA, INC.	EQUITY	231082108	436	30,591	SH	SOLE	1	30,591	
CUNO, INC.	EQUITY	126583103	543	10,559	SH	SOLE	1	10,559	
CURAGEN CORP	EQUITY	23126R101	112	26,855	SH	SOLE	1	26,855	
CURIS INC.	EQUITY	231269101	106	29,480	SH	SOLE	1	29,480	
CURTISS-WRIGHT CORP.	EQUITY	231561101	746	13,087	SH	SOLE	1	13,087	
CV THERAPEUTICS, INC.	EQUITY	126667104	403	19,792	SH	SOLE	1	19,792	
CVB FINANCIAL CORP	EQUITY	126600105	518	28,560	SH	SOLE	1	28,560	
CVS Corp	EQUITY	126650100	2105	40,000	SH	SOLE	4	40,000	
CVS CORP.	EQUITY	126650100	9143	173,748	SH	SOLE	1	173,748	
CYBERGUARD CORP	EQUITY	231910100	88	10,685	SH	SOLE	1	10,685	
CYBERONICS	EQUITY	23251P102	477	10,797	SH	SOLE	1	10,797	
CYBEROPTICS CORP	EQUITY	232517102	58	4,624	SH	SOLE	1	4,624	
CYBERSOURCE CORP	EQUITY	23251J106	88	17,032	SH	SOLE	1	17,032	
CYMER, INC.	EQUITY	232572107	614	22,919	SH	SOLE	1	22,919	
CYPRESS BIOSCIENCE INC	EQUITY	232674507	167	18,316	SH	SOLE	1	18,316	
CYPRESS BIOSCIENCES INC	EQUITY	232674507	2791	305,400	SH	DEFINED	2		305,400
CYPRESS SEMICONDUCTOR COM	EQUITY	232806109	1	80100	SH	SOLE	3	76500	3600
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2538	201,400	SH	DEFINED	2		201,400
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2923	231,991	SH	SOLE	1	231,991	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	5480	101,013	SH	SOLE	1	101,013	
CYTOGEN CORP	EQUITY	232824300	56	9,670	SH	SOLE	1	9,670	
CYTOKINETICS INC	EQUITY	23282W100	31	4,722	SH	SOLE	1	4,722	
CYTYC CORPORATION	EQUITY	232946103	4714	204,878	SH	SOLE	1	204,878	
D & E COMMUNICATIONSINC	EQUITY	232860106	68	7,454	SH	SOLE	1	7,454	
D.R. HORTON INC	EQUITY	23331A109	15509	530,415	SH	SOLE	1	530,415	
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	61	1,043	SH	SOLE	1	1,043	
DANA CORP	EQUITY	235811106	2	190	SH	DEFINED	2		190
DANA CORP	EQUITY	235811106	1266	98,995	SH	SOLE	1	98,995	
DANAHER CORP	EQUITY	235851102	17	326	SH	DEFINED	2		326
DANAHER CORP.	EQUITY	235851102	19242	360,275	SH	SOLE	1	360,275	
DANIELSON HOLDING CORP	EQUITY	236274106	493	28,590	SH	SOLE	1	28,590	
DARDEN RESTAURANTS INC	EQUITY	237194105	5	179	SH	DEFINED	2		179
DARDEN RESTAURANTS, INC.	EQUITY	237194105	2081	67,813	SH	SOLE	1	67,813	
DARLING INTERNATIONAL INC	EQUITY	237266101	159	39,811	SH	SOLE	1	39,811	
DATASCOPE CORP.	EQUITY	238113104	222	7,265	SH	SOLE	1	7,265	
DAVE & BUSTERS INC	EQUITY	23833N104	130	6,926	SH	SOLE	1	6,926	
DAVITA INC	EQUITY	23918K108	101	2,403	SH	SOLE	1	2,403	
DDI CORP	EQUITY	233162304	46	16,263	SH	SOLE	1	16,263	
DEAN FOODS CO	EQUITY	242370104	9243	269,475	SH	SOLE	1	269,475	
DEB SHOPS, INC	EQUITY	242728103	75	2,647	SH	SOLE	1	2,647	
DECKERS OUTDOOR CORP	EQUITY	243537107	200	5,589	SH	SOLE	1	5,589	
DECODE GENETICS, INC	EQUITY	243586104	171	29,948	SH	SOLE	1	29,948	
DEERE & CO.	EQUITY	244199105	7149	106,499	SH	SOLE	1	106,499	
DEERE + CO	EQUITY	244199105	19	289	SH	DEFINED	2		289
DEL MONTE	EQUITY	24522P103	50	4,629	SH	SOLE	1	4,629	
DELL INC	EQUITY	24702R101	23689	616,570	SH	DEFINED	2		616,570
DELL INC	EQUITY	24702R101	84246	2,192,758	SH	SOLE	1	2,192,758	
DELPHI CORP	EQUITY	247126105	3	678	SH	DEFINED	2		678
DELPHI CORP	EQUITY	247126105	1174	261,998	SH	SOLE	1	261,998	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	662	15,401	SH	SOLE	1	15,401	
DELTA & PINE LAND CO.	EQUITY	247357106	637	23,575	SH	SOLE	1	23,575	
DELTA AIR LINES INC	EQUITY	247361108	1	168	SH	DEFINED	2		168
DELTA AIR LINES, INC.	EQUITY	247361108	514	126,888	SH	SOLE	1	126,888	

DELTA PETROLEUM CORP	EQUITY	247907207	172	11,802	SH	SOLE	1	11,802	
DELTIC TIMBER CORP.	EQUITY	247850100	241	6,171	SH	SOLE	1	6,171	
DELUXE CORP.	EQUITY	248019101	3618	90,765	SH	SOLE	1	90,765	
DENBURY RESOURCES INC	EQUITY	247916208	1201	34,097	SH	SOLE	1	34,097	
DENDREON CORP	EQUITY	24823Q107	961	176,265	SH	SOLE	1	176,265	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	316	22,510	SH	SOLE	1	22,510	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	7754	142,510	SH	SOLE	1	142,510	
DEPARTMENT 56 INC	EQUITY	249509100	144	8,254	SH	SOLE	1	8,254	
DEPOMED INC	EQUITY	249908104	52	13,152	SH	SOLE	1	13,152	
DESIGN WITHIN REACH INC	EQUITY	250557105	41	2,608	SH	SOLE	1	2,608	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103		7920	SH	SOLE	3		7920
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	12303	309,498	SH	SOLE	1	309,498	
DEVON ENERGY CORP.	EQUITY	25179M103	9879	206,892	SH	SOLE	1	206,892	
DEVON ENERGY CORPORATION N	EQUITY	25179M103	27	572	SH	DEFINED	2		572
DEVRY, INC.	EQUITY	251893103	2213	116,943	SH	SOLE	1	116,943	
DEX MEDIA INC	EQUITY	25212E100	27	1,305	SH	SOLE	1	1,305	
DHB INDS INC	EQUITY	23321E103	113	12,839	SH	SOLE	1	12,839	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	680	14,086	SH	SOLE	1	14,086	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	74	1,477	SH	SOLE	1	1,477	
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	234	14,517	SH	SOLE	1	14,517	
DICK'S SPORTING GOODS INC	EQUITY	253393102	690	18,789	SH	SOLE	1	18,789	
DIEBOLD, INC.	EQUITY	253651103	7111	129,638	SH	SOLE	1	129,638	
DIGENE CORP	EQUITY	253752109	182	8,750	SH	SOLE	1	8,750	
DIGI INTERNATIONAL INC	EQUITY	253798102	183	13,367	SH	SOLE	1	13,367	
DIGIMARC CORP	EQUITY	253807101	59	9,635	SH	SOLE	1	9,635	
DIGITAL INSIGHT	EQUITY	25385P106	359	21,874	SH	SOLE	1	21,874	
DIGITAL REALTY TRUST INC	EQUITY	253868103	178	12,390	SH	SOLE	1	12,390	
DIGITAL RIV INC	EQUITY	25388B104	621	19,940	SH	SOLE	1	19,940	
DIGITAL THEATER SYSTEMS INC	EQUITY	25389G102	190	10,476	SH	SOLE	1	10,476	
DIGITAS INC	EQUITY	25388K104	446	44,190	SH	SOLE	1	44,190	
DILLARDS INC	EQUITY	254067101	3	93	SH	DEFINED	2		93
DILLARDS, INC. CLASS A	EQUITY	254067101	865	32,143	SH	SOLE	1	32,143	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	293	19,282	SH	SOLE	1	19,282	
DIMON, INC.	EQUITY	254394109	176	28,138	SH	SOLE	1	28,138	
DIODES INC	EQUITY	254543101	121	4,456	SH	SOLE	1	4,456	
DIONEX CORP.	EQUITY	254546104	629	11,545	SH	SOLE	1	11,545	
DIRECT GENERAL CORP	EQUITY	25456W204	203	9,873	SH	SOLE	1	9,873	
DISCOVERY LABORATORIES INC	EQUITY	254668106	164	29,145	SH	SOLE	1	29,145	
DISNEY WALT CO	EQUITY	254687106	70	2,453	SH	DEFINED	2		2,453
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	233	18,668	SH	SOLE	1	18,668	
DIVERSA CORP	EQUITY	255064107	73	14,734	SH	SOLE	1	14,734	
DJ ORTHOPEDICS INC	EQUITY	23325G104	279	11,146	SH	SOLE	1	11,146	
DOBSON COMMUNICATIONS	EQUITY	256069105	22222	1,797,423	SH	SOLE	1	1,770,813	
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	297	147,082	SH	DEFINED	2		147,082
DOLLAR GEN CORP	EQUITY	256669102	8	362	SH	DEFINED	2		362
DOLLAR GENERAL CORP.	EQUITY	256669102	3840	175,274	SH	SOLE	1	175,274	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	516	15,735	SH	SOLE	1	15,735	
DOLLAR TREE STORES INC.	EQUITY	256747106	6074	211,420	SH	SOLE	1	211,420	
DOMINION HOMES INC	EQUITY	257386102	42	2,490	SH	SOLE	1	2,490	
DOMINION RES INC VA NEW	EQUITY	25746U109	30	406	SH	DEFINED	2		406
DOMINION RESOURCES, INC.	EQUITY	25746U109	10935	146,916	SH	SOLE	1	146,916	
DOMINO'S PIZZA INC	EQUITY	25754A201	283	15,116	SH	SOLE	1	15,116	
DONALDSON CO., INC.	EQUITY	257651109	4483	138,874	SH	SOLE	1	138,874	
DONEGAL GROUP INC-CL A	EQUITY	257701201	95	5,203	SH	SOLE	1	5,203	
DONNELLEY R R + SONS CO	EQUITY	257867101	8	260	SH	DEFINED	2		260
DORAL FINANCIAL CORP.	EQUITY	25811P100	46	2,084	SH	SOLE	1	2,084	
DORCHESTER MINERALS LP	EQUITY	25820R105	93	4,200	SH	SOLE	1	4,200	
DOT HILL SYSTEMS CORP	EQUITY	25848T109	161	27,053	SH	SOLE	1	27,053	
DOUBLECLICK INC	EQUITY	258609304	542	70,415	SH	SOLE	1	70,415	

DOV PHARMACEUTICAL INC	EQUITY	259858108	121	8,820	SH	SOLE	1	8,820	
DOVER CORP	EQUITY	260003108	34179	904,450	SH	DEFINED	2		904,450
DOVER CORP.	EQUITY	260003108	9463	250,404	SH	SOLE	1	250,404	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	78	6,288	SH	SOLE	1	6,288	
DOVER MOTORSPORTS INC	EQUITY	260174107	49	9,727	SH	SOLE	1	9,727	
DOW CHEM CO	EQUITY	260543103	17036	341,742	SH	DEFINED	2		341,742
Dow Chemical	EQUITY	260543103	997	20,000	SH	SOLE	4	20,000	
DOW CHEMICAL CO.	EQUITY	260543103	24626	493,992	SH	SOLE	1	493,992	
DOW JONES & CO., INC.	EQUITY	260561105	1725	46,169	SH	SOLE	1	46,169	
DOW JONES + CO INC	EQUITY	260561105	3	93	SH	DEFINED	2		93
DOWNEY FINANCIAL CORP.	EQUITY	261018105	752	12,222	SH	SOLE	1	12,222	
DPL, INC.	EQUITY	233293109	5718	228,704	SH	SOLE	1	228,704	
DREAMWORKS ANIMATION SKG-A	EQUITY	26153C103	32	776	SH	SOLE	1	776	
DRESS BARN, INC.	EQUITY	261570105	233	12,789	SH	SOLE	1	12,789	
DREW INDUSTRIES INC	EQUITY	26168L205	168	4,450	SH	SOLE	1	4,450	
DREYERS GRAND ICE CREAM	EQUITY	261877104	561	6,940	SH	SOLE	1	6,940	
DRILL QUIP	EQUITY	262037104	125	4,052	SH	SOLE	1	4,052	
DRS TECHNOLOGIES INC	EQUITY	23330X100	627	14,763	SH	SOLE	1	14,763	
DRS TECHNOLOGIES INC COM	EQUITY	23330X100	5	106000	SH	SOLE	3	100800	5200
DRUGSTORE.COM	EQUITY	262241102	71	27,611	SH	SOLE	1	27,611	
DSP GROUP, INC. COM	EQUITY	23332B106	466	18,099	SH	SOLE	1	18,099	
DST SYSTEMS INC	EQUITY	233326107	6319	136,825	SH	SOLE	1	136,825	
DTE ENERGY CO	EQUITY	233331107	10	218	SH	DEFINED	2		218
DTE ENERGY CO.	EQUITY	233331107	3617	79,521	SH	SOLE	1	79,521	
DTE Energy Company	EQUITY	233331107	6140	135,000	SH	SOLE	4	135,000	
Du Pont E I De Nemours & Co	EQUITY	263534109	1537	30,000	SH	SOLE	4	30,000	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	25017	488,237	SH	DEFINED	2		488,237
DUCOMMUN INC DEL	EQUITY	264147109	91	4,531	SH	SOLE	1	4,531	
DUKE ENERGY CO	EQUITY	264399106	31	1,117	SH	DEFINED	2		1,117
DUKE ENERGY CORP.	EQUITY	264399106	23814	850,207	SH	SOLE	1	850,207	
DUKE REALTY	EQUITY	264411505	437	14,628	SH	SOLE	1	14,628	
DUKE REALTY CORP COM NEW	EQUITY	264411505		11030	SH	SOLE	3		11030
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	7664	124,718	SH	SOLE	1	124,718	
DUPONT PHOTOMASKS	EQUITY	26613X101	3182	119,293	SH	SOLE	1	119,293	
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	10941	610,558	SH	SOLE	1	610,558	
DURATEK INC	EQUITY	26658Q102	127	6,350	SH	SOLE	1	6,350	
DURECT CORPORATION	EQUITY	266605104	69	18,922	SH	SOLE	1	18,922	
DUSA PHARMACEUTICALS INC	EQUITY	266898105	82	9,337	SH	SOLE	1	9,337	
DYAX CORP	EQUITY	26746E103	53	16,324	SH	SOLE	1	16,324	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2687	116,886	SH	SOLE	1	116,886	
DYNAMIC MATLS CORP COM	EQUITY	267888105	1	32100	SH	SOLE	3	32100	
DYNAVAX TECHNOLOGIES CORP	EQUITY	268158102	18	3,880	SH	SOLE	1	3,880	
DYNEGY INC NEW	EQUITY	26816Q101	2	402	SH	DEFINED	2		402
DYNEGY INC.	EQUITY	26816Q101	587	150,174	SH	SOLE	1	150,174	
E TRADE FINL CORP	EQUITY	269246104	5	453	SH	DEFINED	2		453
E*TRADE FINANCIAL CORP	EQUITY	269246104	2028	168,967	SH	SOLE	1	168,967	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	41930	818,301	SH	SOLE	1	818,301	
E.PIHPANY, INC.	EQUITY	26881V100	168	47,374	SH	SOLE	1	47,374	
EAGLE BROADBAND INC	EQUITY	269437109	43	126,809	SH	SOLE	1	126,809	
EAGLE MATERIALS INC	EQUITY	26969P108	949	11,719	SH	SOLE	1	11,719	
EARTHLINK INC	EQUITY	270321102	738	81,990	SH	SOLE	1	81,990	
EAST WEST BANCORP	EQUITY	27579R104	1157	31,336	SH	SOLE	1	31,336	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	556	14,756	SH	SOLE	1	14,756	
EASTMAN CHEM CO	EQUITY	277432100	6	99	SH	DEFINED	2		99
EASTMAN CHEMICAL CO.	EQUITY	277432100	7341	124,429	SH	SOLE	1	124,429	
EASTMAN KODAK CO	EQUITY	277461109	11	336	SH	DEFINED	2		336
EASTMAN KODAK CO.	EQUITY	277461109	4261	130,895	SH	SOLE	1	130,895	
EATON CORP	EQUITY	278058102	13	193	SH	DEFINED	2		193
EATON CORP.	EQUITY	278058102	4568	69,847	SH	SOLE	1	69,847	

EATON VANCE CORP.	EQUITY	278265103	5642	240,705	SH	SOLE	1	240,705	
EBAY INC	EQUITY	278642103	11858	318,242	SH	DEFINED	2		318,242
EBAY, INC.	EQUITY	278642103	28277	758,918	SH	SOLE	1	758,918	
ECHELON	EQUITY	27874N105	119	17,456	SH	SOLE	1	17,456	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	8336	285,000	SH	DEFINED	2		285,000
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	443	15,130	SH	SOLE	1	15,130	
ECLIPSYS CORP.	EQUITY	278856109	352	22,752	SH	SOLE	1	22,752	
ECOLAB INC	EQUITY	278865100	9	273	SH	DEFINED	2		273
ECOLAB, INC.	EQUITY	278865100	7608	230,191	SH	SOLE	1	230,191	
ECOLLEGE.COM INC	EQUITY	27887E100	128	9,908	SH	SOLE	1	9,908	
EDGE PETROLEUM CORP	EQUITY	279862106	136	8,211	SH	SOLE	1	8,211	
Edison International Com Stk	EQUITY	281020107	30962	891,772	SH	SOLE	1	891,772	
EDISON INTL	EQUITY	281020107	14	400	SH	DEFINED	2		400
EDO CORP	EQUITY	281347104	294	9,770	SH	SOLE	1	9,770	
EDUCATE INC	EQUITY	28138P100	155	11,149	SH	SOLE	1	11,149	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3446	123,276	SH	SOLE	1	123,276	
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	4652	107,643	SH	SOLE	1	107,643	
EFUNDS CORP	EQUITY	28224R101	664	29,763	SH	SOLE	1	29,763	
EGL INC.	EQUITY	268484102	508	22,291	SH	SOLE	1	22,291	
EL PASO CORP	EQUITY	28336L109	8	771	SH	DEFINED	2		771
EL PASO CORP	EQUITY	28336L109	5090	481,126	SH	SOLE	1	481,126	
EL PASO ELECTRIC CO.	EQUITY	283677854	564	29,675	SH	SOLE	1	29,675	
ELDORADO GOLD CORPORATION	EQUITY	284902103	3915	1,372,600	SH	DEFINED	1	0	1,372,600
ELECTRO RENT CORP.	EQUITY	285218103	151	11,241	SH	SOLE	1	11,241	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	340	17,523	SH	SOLE	1	17,523	
ELECTRONIC ARTS	EQUITY	285512109	7934	153,220	SH	SOLE	1	153,220	
ELECTRONIC ARTS INC	EQUITY	285512109	2898	55,960	SH	DEFINED	2		55,960
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	13	613	SH	DEFINED	2		613
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4884	236,275	SH	SOLE	1	236,275	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	311	7,239	SH	SOLE	1	7,239	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	596	33,420	SH	SOLE	1	33,420	
ELI LILLY AND CO.	EQUITY	532457108	44137	847,165	SH	SOLE	1	847,165	
ELIZABETH ARDEN INC	EQUITY	28660G106	332	13,979	SH	SOLE	1	13,979	
ELKCORP	EQUITY	287456107	473	12,294	SH	SOLE	1	12,294	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	87	13,229	SH	SOLE	1	13,229	
EMC CORP	EQUITY	268648102	4079	331,075	SH	DEFINED	2		331,075
EMC CORP.	EQUITY	268648102	14785	1,200,085	SH	SOLE	1	1,200,085	
EMC INS GROUP INC	EQUITY	268664109	71	3,749	SH	SOLE	1	3,749	
EMCOR GROUP, INC.	EQUITY	29084Q100	442	9,439	SH	SOLE	1	9,439	
EMERSON ELEC CO	EQUITY	291011104	11326	174,428	SH	DEFINED	2		174,428
Emerson Electric	EQUITY	291011104	1948	30,000	SH	SOLE	4	30,000	
EMERSON ELECTRIC CO.	EQUITY	291011104	27451	422,778	SH	SOLE	1	422,778	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2344	121,958	SH	SOLE	1	121,958	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	368	15,824	SH	SOLE	1	15,824	
EMPIRE RESORTS INC	EQUITY	292052107	39	5,345	SH	SOLE	1	5,345	
EMS TECHNOLOGIES INC	EQUITY	26873N108	94	6,907	SH	SOLE	1	6,907	
EMULEX CORP	EQUITY	292475209	963	51,124	SH	SOLE	1	51,124	
ENCANA CORP	EQUITY	292505104	6724	95,200	SH	DEFINED	1	0	95,200
ENCORE ACQUISITION CO	EQUITY	29255W100	2318	56,128	SH	SOLE	1	56,128	
ENCORE CAPITAL GROUP INC	EQUITY	292554102	110	7,559	SH	SOLE	1	7,559	
ENCORE MEDICAL CORP	EQUITY	29256E109	104	19,419	SH	SOLE	1	19,419	
ENCORE WIRE CORP	EQUITY	292562105	101	9,884	SH	SOLE	1	9,884	
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	363	35,558	SH	SOLE	1	35,558	
ENDO PHARMACEUTC HLDGS COM	EQUITY	29264F205	1	35200	SH	SOLE	3	33600	1600
ENDO PHARMACEUTICALS	EQUITY	29264F205	26	1,147	SH	SOLE	1	1,147	
ENERGEN CORP.	EQUITY	29265N108	1509	22,663	SH	SOLE	1	22,663	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	7643	127,808	SH	SOLE	1	127,808	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	285	12,559	SH	SOLE	1	12,559	
ENERGY EAST CORP	EQUITY	29266M109	15874	605,410	SH	SOLE	1	605,410	

ENERGY PARTNERS LTD	EQUITY	29270U105	391	15,065	SH	SOLE	1	15,065	
ENERGYSOUTH INC	EQUITY	292970100	121	4,224	SH	SOLE	1	4,224	
ENERSIS SA ADR	EQUITY	29274F104	2793	332,510	SH	SOLE	1	332,510	
ENERSYS	EQUITY	29275Y102	102	7,799	SH	SOLE	1	7,799	
ENGELHARD CORP	EQUITY	292845104	4	149	SH	DEFINED	2		149
ENGELHARD CORP.	EQUITY	292845104	1680	55,946	SH	SOLE	1	55,946	
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	4	81800	SH	SOLE	3	79800	2000
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	743	13,885	SH	SOLE	1	13,885	
ENNIS INC	EQUITY	293389102	179	10,550	SH	SOLE	1	10,550	
ENPRO INDUSTRIES INC	EQUITY	29355X107	355	12,927	SH	SOLE	1	12,927	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	10294	273,338	SH	SOLE	1	273,338	
ENSCO INTL INC COM	EQUITY	26874Q100	2	40600	SH	SOLE	3	38800	1800
ENSTAR GROUP INC	EQUITY	29358R107	119	1,991	SH	SOLE	1	1,991	
ENTEGRIS INC	EQUITY	29362U104	269	27,187	SH	SOLE	1	27,187	
ENTERASYS NETWORKS INC	EQUITY	293637104	183	131,013	SH	SOLE	1	131,013	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2834	79,776	SH	SOLE	1	79,776	
ENERGY ARKANSAS INC	EQUITY	29364G103	6505	92,064	SH	SOLE	1	92,064	
ENERGY CORP NEW	EQUITY	29364G103	19	264	SH	DEFINED	2		264
Enterprise Prod Partners	EQUITY	293792107	2271	88,350	SH	SOLE	4	88,350	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	729	17,594	SH	SOLE	1	17,594	
ENTRAVISION COMMUNIC	EQUITY	29382R107	267	30,070	SH	SOLE	1	30,070	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	149	39,646	SH	SOLE	1	39,646	
ENZO BIOCHEM, INC.	EQUITY	294100102	228	15,793	SH	SOLE	1	15,793	
ENZON PHARMACEUTICALS INC	EQUITY	293904108	279	27,348	SH	SOLE	1	27,348	
EOG RESOURCES INC	EQUITY	26875P101	5320	109,154	SH	SOLE	1	109,154	
EOG RESOURCES INC	EQUITY	26875P101	7423	152,290	SH	DEFINED	2		152,290
EON LABS INC	EQUITY	29412E100	1569	51,889	SH	SOLE	1	51,889	
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	338	25,888	SH	SOLE	1	25,888	
EPIQ SYSTEMS INC	EQUITY	26882D109	110	8,509	SH	SOLE	1	8,509	
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	100	14,215	SH	SOLE	1	14,215	
EQUIFAX INC	EQUITY	294429105	5	164	SH	DEFINED	2		164
EQUIFAX, INC.	EQUITY	294429105	1882	61,327	SH	SOLE	1	61,327	
EQUINIX INC	EQUITY	29444U502	256	6,054	SH	SOLE	1	6,054	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	6340	110,383	SH	SOLE	1	110,383	
EQUITY INNS, INC.	EQUITY	294703103	394	35,753	SH	SOLE	1	35,753	
EQUITY LIFESTYLE PROPERTIES	EQUITY	29472R108	463	13,136	SH	SOLE	1	13,136	
EQUITY OFFICE PPTYS TR	EQUITY	294741103	15	488	SH	DEFINED	2		488
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	1	31210	SH	SOLE	3		31210
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	6495	215,570	SH	SOLE	1	215,570	
EQUITY ONE INC	EQUITY	294752100	524	25,432	SH	SOLE	1	25,432	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1	21880	SH	SOLE	3		21880
EQUITY RESIDENTIAL	EQUITY	29476L107	17508	543,568	SH	SOLE	1	543,568	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	327	27,726	SH	SOLE	1	27,726	
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	8400	297,870	SH	SOLE	1	297,870	
ERIE INDEMNITY COMPA	EQUITY	29530P102	37	714	SH	SOLE	1	714	
ESCALADE INC	EQUITY	296056104	67	4,902	SH	SOLE	1	4,902	
ESCO ELECTRONICS CORP	EQUITY	296315104	647	8,048	SH	SOLE	1	8,048	
ESPEED INC	EQUITY	296643109	138	15,023	SH	SOLE	1	15,023	
ESS TECHNOLOGY, INC.	EQUITY	269151106	110	20,896	SH	SOLE	1	20,896	
ESSEX CORP COM	EQUITY	296744105	2	129700	SH	SOLE	3	129700	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	1096	15,866	SH	SOLE	1	15,866	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	118	2,622	SH	SOLE	1	2,622	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	528	15,285	SH	SOLE	1	15,285	
ETHAN ALLEN INTERIOR	EQUITY	297602104	656	20,508	SH	SOLE	1	20,508	
EUROBANCSHARES INC	EQUITY	298716101	86	5,071	SH	SOLE	1	5,071	
EURONET WORLDWIDE INC	EQUITY	298736109	401	14,031	SH	SOLE	1	14,031	
EURONET WORLDWIDE INC COM	EQUITY	298736109	10	350800	SH	SOLE	3	345900	4900
EVEREST RE GROUP, LTD	EQUITY	G3223R108	8511	100,000	SH	SOLE	1	100,000	
EXACTECH INC	EQUITY	30064E109	65	3,801	SH	SOLE	1	3,801	

EXAR CORP.	EQUITY	300645108	342	25,500	SH	SOLE	1	25,500	
EXCEL TECHNOLOGY	EQUITY	30067T103	184	7,467	SH	SOLE	1	7,467	
EXELIXIS, INC.	EQUITY	30161Q104	265	39,082	SH	SOLE	1	39,082	
EXELON CORP	EQUITY	30161N101	36	789	SH	DEFINED	2		789
EXELON CORP	EQUITY	30161N101	22314	486,239	SH	SOLE	1	486,239	
EXIDE TECHNOLOGIES	EQUITY	302051206	420	32,540	SH	SOLE	1	32,540	
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	90	50,176	SH	SOLE	1	50,176	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	10692	199,663	SH	SOLE	1	199,663	
EXPONENT INC	EQUITY	30214U102	95	3,965	SH	SOLE	1	3,965	
EXPRESS SCRIPTS INC	EQUITY	302182100	6	67400	SH	SOLE	3	66100	1300
EXPRESS SCRIPTS INC	EQUITY	302182100	8	96	SH	DEFINED	2		96
EXPRESS SCRIPTS, INC.	EQUITY	302182100	4674	53,609	SH	SOLE	1	53,609	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	266	23,353	SH	SOLE	1	23,353	
EXTRA SPACE STORAGE INC	EQUITY	30225T102	187	13,883	SH	SOLE	1	13,883	
EXTREME NETWORK INC	EQUITY	30226D106	397	67,327	SH	SOLE	1	67,327	
EXTREME NETWORKS INC COM	EQUITY	30226D106	3	547800	SH	SOLE	3	528700	19100
EXXON MOBIL CORP	EQUITY	30231G102	28271	474,352	SH	DEFINED	2		474,352
Exxon Mobil Corp Stk NPV	EQUITY	30231G102	271759	4,559,708	SH	SOLE	1	4,559,708	
ExxonMobil Corp	EQUITY	30231G102	2682	45,000	SH	SOLE	4	45,000	
EYETECH PHARMACEUTICALS IN	EQUITY	302297106	825	30,000	SH	DEFINED	2		30,000
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	5	172	SH	SOLE	1	172	
E-Z-EM INC	EQUITY	269305405	49	4,106	SH	SOLE	1	4,106	
F N B CORP VA	EQUITY	302930102	117	4,519	SH	SOLE	1	4,519	
F5 NETWORKS INC	EQUITY	315616102	4386	86,872	SH	SOLE	1	86,872	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	629	19,047	SH	SOLE	1	19,047	
FAIR ISSAC CORP	EQUITY	303250104	4196	121,822	SH	SOLE	1	121,822	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	3317	216,355	SH	SOLE	1	216,355	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	98	16,453	SH	SOLE	1	16,453	
FAMILY DLR STORES INC	EQUITY	307000109	6	211	SH	DEFINED	2		211
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2301	75,790	SH	SOLE	1	75,790	
FARMER BROS. CO.	EQUITY	307675108	100	4,187	SH	SOLE	1	4,187	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	127	3,767	SH	SOLE	1	3,767	
FARO TECHNOLOGIES INC	EQUITY	311642102	155	6,590	SH	SOLE	1	6,590	
FASTENAL CO	EQUITY	311900104	9441	170,700	SH	DEFINED	2		170,700
FASTENAL CO.	EQUITY	311900104	7089	128,198	SH	SOLE	1	128,198	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	217	7,765	SH	SOLE	1	7,765	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	92	5,257	SH	SOLE	1	5,257	
FEDERAL HOME LN MTG CORP	EQUITY	313400301	52	821	SH	DEFINED	2		821
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	34919	641,311	SH	SOLE	1	641,311	
FEDERAL NATL MTG ASSN	EQUITY	313586109	63	1,159	SH	DEFINED	2		1,159
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	258	5,336	SH	SOLE	1	5,336	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1755	115,703	SH	SOLE	1	115,703	
FEDERATED DEPT STORES INC	EQUITY	31410H101	13	202	SH	DEFINED	2		202
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	5909	61,658	SH	SOLE	1	61,658	
FEDERATED INVESTORS	EQUITY	314211103	2222	78,491	SH	SOLE	1	78,491	
FEDERATED INVS INC PA	EQUITY	314211103	3	122	SH	DEFINED	2		122
FEDEX CORP	EQUITY	31428X106	33	353	SH	DEFINED	2		353
FEDEX CORPORATION	EQUITY	31428X106	12212	129,983	SH	SOLE	1	129,983	
FEI COMPANY	EQUITY	30241L109	342	14,775	SH	SOLE	1	14,775	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	431	34,681	SH	SOLE	1	34,681	
FERRO CORP.	EQUITY	315405100	1898	100,828	SH	SOLE	1	100,828	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	284	12,377	SH	SOLE	1	12,377	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	26246	796,776	SH	SOLE	1	796,776	
Fidelity National Financial Inc	EQUITY	316326107	659	20,000	SH	SOLE	4	20,000	
FIFTH THIRD BANCORP	EQUITY	316773100	27	631	SH	DEFINED	2		631
FIFTH THIRD BANCORP	EQUITY	316773100	9653	224,601	SH	SOLE	1	224,601	
FILENET CORP.	EQUITY	316869106	587	25,771	SH	SOLE	1	25,771	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	380	10,757	SH	SOLE	1	10,757	
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	100	5,023	SH	SOLE	1	5,023	

FINDWHAT.COM	EQUITY	317794105	166	15,962	SH	SOLE	1	15,962	
FINISAR CORPORATION	EQUITY	31787A101	129	103,132	SH	SOLE	1	103,132	
FINISH LINE INC	EQUITY	317923100	1873	80,900	SH	DEFINED	2		80,900
FINISH LINE, INC.	EQUITY	317923100	542	23,401	SH	SOLE	1	23,401	
FIRST ACCEPTANCE CORP	EQUITY	318457108	135	12,751	SH	SOLE	1	12,751	
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	44	2,082	SH	SOLE	1	2,082	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	4858	147,478	SH	SOLE	1	147,478	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	157	6,944	SH	SOLE	1	6,944	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	905	21,415	SH	SOLE	1	21,415	
FIRST BUSEY CORP	EQUITY	319383105	160	8,257	SH	SOLE	1	8,257	
FIRST CASH FINL SVCS INC	EQUITY	31942D107	155	7,313	SH	SOLE	1	7,313	
FIRST CHARTER CORP.	EQUITY	319439105	419	18,557	SH	SOLE	1	18,557	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	553	3,780	SH	SOLE	1	3,780	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	359	8,113	SH	SOLE	1	8,113	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	594	43,369	SH	SOLE	1	43,369	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	176	6,256	SH	SOLE	1	6,256	
FIRST DATA CORP	EQUITY	319963104	38	960	SH	DEFINED	2		960
FIRST DATA CORP.	EQUITY	319963104	18927	481,488	SH	SOLE	1	481,488	
FIRST FINANCIAL BANCORP	EQUITY	320209109	399	21,867	SH	SOLE	1	21,867	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	381	8,533	SH	SOLE	1	8,533	
FIRST FINANCIAL CORP.	EQUITY	320218100	249	8,439	SH	SOLE	1	8,439	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	216	7,784	SH	SOLE	1	7,784	
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2300	56,380	SH	SOLE	1	56,380	
FIRST HORIZON NATL CORP	EQUITY	320517105	6	150	SH	DEFINED	2		150
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	276	16,367	SH	SOLE	1	16,367	
FIRST INDIANA CORP.	EQUITY	32054R108	178	7,359	SH	SOLE	1	7,359	
FIRST INDUSTRIAL REALTY TRUST	EQUITY	32054K103	1097	29,011	SH	SOLE	1	29,011	
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	26	455	SH	SOLE	1	455	
FIRST MERCHANTS CORP.	EQUITY	320817109	299	11,563	SH	SOLE	1	11,563	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	943	29,032	SH	SOLE	1	29,032	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	1035	78,386	SH	SOLE	1	78,386	
FIRST OAK BROOK BANCSH	EQUITY	335847208	122	4,172	SH	SOLE	1	4,172	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	88	2,090	SH	SOLE	1	2,090	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	155	8,491	SH	SOLE	1	8,491	
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	29	1,260	SH	SOLE	1	1,260	
FIRST REPUBLIC BANK	EQUITY	336158100	392	12,117	SH	SOLE	1	12,117	
FIRST ST BANCORPORATIO	EQUITY	336453105	162	9,530	SH	SOLE	1	9,530	
FIRSTENERGY CORP	EQUITY	337932107	17	405	SH	DEFINED	2		405
FIRSTENERGY CORP.	EQUITY	337932107	5975	142,425	SH	SOLE	1	142,425	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	539	10,573	SH	SOLE	1	10,573	
FIRSTMERIT CORP.	EQUITY	337915102	4071	152,148	SH	SOLE	1	152,148	
FISERV INC	EQUITY	337738108	9	232	SH	DEFINED	2		232
FISERV, INC.	EQUITY	337738108	5192	130,442	SH	SOLE	1	130,442	
FISHER COMMUNICATIONS INC	EQUITY	337756209	210	4,055	SH	SOLE	1	4,055	
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	2	36100	SH	SOLE	3	35300	800
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	8	143	SH	DEFINED	2		143
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	5111	89,794	SH	SOLE	1	89,794	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	388	19,841	SH	SOLE	1	19,841	
FLANDERS CORP COM	EQUITY	338494107	3	260800	SH	SOLE	3	260800	
FLANDERS CORPORATION	EQUITY	338494107	92	8,159	SH	SOLE	1	8,159	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	291	33,455	SH	SOLE	1	33,455	
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	6144	510,300	SH	DEFINED	2		510,300
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	501	41,600	SH	SOLE	1	42	
FLIR SYS INC	EQUITY	302445101	8	258196	SH	SOLE	3	249896	8300
FLIR SYSTEMS INC (USD)	EQUITY	302445101	49	1,626	SH	SOLE	1	1,626	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	571	13,435	SH	SOLE	1	13,435	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	45	767	SH	SOLE	1	767	
FLOWERS FOODS INC	EQUITY	343498101	625	22,154	SH	SOLE	1	22,154	
FLOWSERVE CORP.	EQUITY	34354P105	3423	132,334	SH	SOLE	1	132,334	

FLUOR CORP	EQUITY	343412102	16761	302,376	SH	SOLE	1	302,376	
FLUOR CORP NEW	EQUITY	343412102	6	105	SH	DEFINED	2		105
FLUSHING FINANCIAL CORP	EQUITY	343873105	192	10,536	SH	SOLE	1	10,536	
FLYI INC	EQUITY	34407T104	36	28,272	SH	SOLE	1	28,272	
FMC CORP.	EQUITY	302491303	4724	88,375	SH	SOLE	1	88,375	
FMC TECHNOLOGIES INC	EQUITY	30249U101	4099	123,536	SH	SOLE	1	123,536	
FNB CORP.	EQUITY	302520101	597	31,150	SH	SOLE	1	31,150	
FOOT LOCKER INC	EQUITY	344849104	8256	281,780	SH	SOLE	1	281,780	
FORD MOTOR CO.	EQUITY	345370860	9011	795,344	SH	SOLE	1	795,344	
FORD MOTOR COMPANY	CorpBond	345395206	3809	84,000	SH	SOLE	1	84	
FORD MTR CO DEL	EQUITY	345370860	25	2,194	SH	DEFINED	2		2,194
FOREST CITY ENTERPRISES, INC.									
CLASS A	EQUITY	345550107	50	787	SH	SOLE	1	787	
Forest Laboratories - Class A	EQUITY	345838106	32430	877,673	SH	SOLE	1	877,673	
FOREST LABS INC	EQUITY	345838106	15	415	SH	DEFINED	2		415
FOREST OIL CORP	EQUITY	346091705	5256	129,787	SH	SOLE	1	129,787	
FORMFACTOR INC	EQUITY	346375108	392	17,296	SH	SOLE	1	17,296	
FORRESTER RESEARCH, INC.	EQUITY	346563109	120	8,520	SH	SOLE	1	8,520	
FORTUNE BRANDS INC	EQUITY	349631101	14	174	SH	DEFINED	2		174
FORTUNE BRANDS, INC.	EQUITY	349631101	6259	77,620	SH	SOLE	1	77,620	
FORWARD AIR CORP	EQUITY	349853101	571	13,413	SH	SOLE	1	13,413	
FOSSIL, INC.	EQUITY	349882100	25	960	SH	SOLE	1	960	
FOUNDRY NETWORKS INC	EQUITY	35063R100	29	2,895	SH	SOLE	1	2,895	
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	81	2,890	SH	SOLE	1	2,890	
FPIC INS GROUP INC	EQUITY	302563101	161	5,006	SH	SOLE	1	5,006	
FPL GROUP INC	EQUITY	302571104	19	476	SH	DEFINED	2		476
FPL GROUP, INC.	EQUITY	302571104	7159	178,318	SH	SOLE	1	178,318	
FRANKLIN BANK CORP	EQUITY	352451108	3057	177,200	SH	DEFINED	2		177,200
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	114	6,631	SH	SOLE	1	6,631	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	378	10,013	SH	SOLE	1	10,013	
FRANKLIN RES INC	EQUITY	354613101	17	242	SH	DEFINED	2		242
FRANKLIN RESOURCES, INC.	EQUITY	354613101	25144	366,262	SH	SOLE	1	366,262	
FREDDIE MAC	EQUITY	313400301	64979	1,252,804	SH	SOLE	1	523,534	
FRED'S INC.	EQUITY	356108100	419	24,401	SH	SOLE	1	24,401	
FREEPORT MCMORAN COPPER +	EQUITY	35671D857	9	223	SH	DEFINED	2		223
FREEPORT-MCMORAN COPPER & GOLD									
CLASS	EQUITY	35671D857	6929	174,926	SH	SOLE	1	174,926	
FREESCALE SEMICONDUCTOR IN	EQUITY	35687M206	8	473	SH	DEFINED	2		473
FREESCALE SEMICONDUCTOR-B	EQUITY	35687M206	3153	182,761	SH	SOLE	1	182,761	
FREMONT GENERAL CORP.	EQUITY	357288109	34	1,556	SH	SOLE	1	1,556	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	17622	1,110,419	SH	SOLE	1	1,110,419	
FRONTIER AIRLINES, INC.	EQUITY	359065109	232	22,156	SH	SOLE	1	22,156	
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	383	10,101	SH	SOLE	1	10,101	
FRONTIER OIL CORP.	EQUITY	35914P105	600	16,544	SH	SOLE	1	16,544	
FSI INTERNATIONAL, INC.	EQUITY	302633102	79	18,627	SH	SOLE	1	18,627	
FTI CONSULTING INC	EQUITY	302941109	548	26,535	SH	SOLE	1	26,535	
FUELCELL ENERGY INC	EQUITY	35952H106	263	26,321	SH	SOLE	1	26,321	
FULTON FIN CORP	EQUITY	360271100	67	3,096	SH	SOLE	1	3,096	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2734	125,345	SH	SOLE	1	125,345	
FX ENERGY INC	EQUITY	302695101	218	19,013	SH	SOLE	1	19,013	
G & K SERVICES, INC. CLASS A	EQUITY	361268105	437	10,839	SH	SOLE	1	10,839	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	183	4,103	SH	SOLE	1	4,103	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	683	20,518	SH	SOLE	1	20,518	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	20849	723,912	SH	SOLE	1	723,912	
GAMESTOP CORP-CL B	EQUITY	36466R200	519	23,283	SH	SOLE	1	23,283	
GANDER MOUNTAIN CO	EQUITY	36471P108	50	3,795	SH	SOLE	1	3,795	
GANNETT CO., INC.	EQUITY	364730101	8576	108,444	SH	SOLE	1	108,444	
GANNETT INC	EQUITY	364730101	24	304	SH	DEFINED	2		304
GAP INC	EQUITY	364760108	19	879	SH	DEFINED	2		879
GAP, INC.	EQUITY	364760108	6980	319,609	SH	SOLE	1	319,609	
GARDNER DENVER, INC.	EQUITY	365558105	487	12,320	SH	SOLE	1	12,320	

GARMIN LTD	EQUITY	G37260109	315	6,810	SH	SOLE	1	6,810	
GARTNER INC. CLASS A	EQUITY	366651107	1836	191,835	SH	SOLE	1	191,835	
GATEWAY INC	EQUITY	367626108	1	365	SH	DEFINED	2		365
GATEWAY, INC.	EQUITY	367626108	1077	267,311	SH	SOLE	1	267,311	
GATX CORP.	EQUITY	361448103	3944	118,835	SH	SOLE	1	118,835	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	766	18,970	SH	SOLE	1	18,970	
GB&T BANCSHARES INC	EQUITY	361462104	136	6,278	SH	SOLE	1	6,278	
GCI, INC.	EQUITY	369385109	259	28,319	SH	SOLE	1	28,319	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	27	6,157	SH	SOLE	1	6,157	
GENAERA CORPORATION	EQUITY	36867G100	81	35,455	SH	SOLE	1	35,455	
GENCORP, INC.	EQUITY	368682100	587	29,338	SH	SOLE	1	29,338	
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	33	54,883	SH	SOLE	1	54,883	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	90	4,666	SH	SOLE	1	4,666	
GENENTECH INC	EQUITY	368710406	1132	20,000	SH	DEFINED	2		20,000
GENENTECH, INC.	EQUITY	368710406	836	14,769	SH	SOLE	1	14,769	
GENERAL BINDING CORP	EQUITY	369154109	78	3,724	SH	SOLE	1	3,724	
GENERAL CABLE CORP.	EQUITY	369300108	296	24,507	SH	SOLE	1	24,507	
General Dynamics	EQUITY	369550108	2676	25,000	SH	SOLE	4	25,000	
GENERAL DYNAMICS CORP	EQUITY	369550108	30149	281,638	SH	DEFINED	2		281,638
GENERAL DYNAMICS CORP.	EQUITY	369550108	9492	88,668	SH	SOLE	1	88,668	
General Elec Co	EQUITY	369604103	1983	55,000	SH	SOLE	4	55,000	
GENERAL ELEC CO	EQUITY	369604103	41433	1,149,006	SH	DEFINED	2		1,149,006
GENERAL ELECTRIC CO.	EQUITY	369604103	332295	9,215,052	SH	SOLE	1	9,215,052	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	1	17249	SH	SOLE	3		17249
GENERAL GROWTH PROPE	EQUITY	370021107	775	22,741	SH	SOLE	1	22,741	
GENERAL MILLS, INC.	EQUITY	370334104	7997	162,703	SH	SOLE	1	162,703	
GENERAL MLS INC	EQUITY	370334104	5226	106,333	SH	DEFINED	2		106,333
GENERAL MOTORS CORP.	EQUITY	370442105	7686	261,502	SH	SOLE	1	261,502	
GENERAL MTRS CORP	EQUITY	370442105	8957	304,767	SH	DEFINED	2		304,767
GENESCO, INC.	EQUITY	371532102	386	13,585	SH	SOLE	1	13,585	
GENESE & WYO INC	EQUITY	371559105	286	11,033	SH	SOLE	1	11,033	
GENESIS HEALTHCARE CORP	EQUITY	37184D101	531	12,370	SH	SOLE	1	12,370	
GENESIS MICROCHIP INC	EQUITY	37184C103	289	20,008	SH	SOLE	1	20,008	
GEN-PROBE INC	EQUITY	36866T103	4010	89,991	SH	SOLE	1	89,991	
GEN-PROBE INC NEW COM	EQUITY	36866T103	1	22800	SH	SOLE	3	21800	1000
GENTA INC	EQUITY	37245M207	43	37,821	SH	SOLE	1	37,821	
GENTEX CORP.	EQUITY	371901109	4487	140,673	SH	SOLE	1	140,673	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	255	15,759	SH	SOLE	1	15,759	
GENUINE PARTS CO	EQUITY	372460105	12067	277,463	SH	DEFINED	2		277,463
GENUINE PARTS CO.	EQUITY	372460105	3474	79,876	SH	SOLE	1	79,876	
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	101	3,654	SH	SOLE	1	3,654	
GENZYME CORP	EQUITY	372917104	9192	160,592	SH	DEFINED	2		160,592
GENZYME CORP	EQUITY	372917104	10322	180,328	SH	SOLE	1	180,328	
GEO GROUP INC	EQUITY	36159R103	148	5,175	SH	SOLE	1	5,175	
GEOGLOBAL RESOURCES INC	EQUITY	37249T109	263	525,000	SH	SOLE	1	525,000	
GEORGIA GULF CORP COM PAR \$0.0	EQUITY	373200203	5	100700	SH	SOLE	3	98500	2200
GEORGIA GULF CORP.	EQUITY	373200203	815	17,726	SH	SOLE	1	17,726	
GEORGIA PAC CORP	EQUITY	373298108	11	313	SH	DEFINED	2		313
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4213	118,721	SH	SOLE	1	118,721	
GERMAN AMERICAN BANCORP	EQUITY	373865104	89	5,773	SH	SOLE	1	5,773	
GERON CORP	EQUITY	374163103	172	28,124	SH	SOLE	1	28,124	
GETTY IMAGES INC COM	EQUITY	374276103	2	31000	SH	SOLE	3	29500	1500
GETTY IMAGES, INC.	EQUITY	374276103	74	1,038	SH	SOLE	1	1,038	
GETTY REALTY CORP.	EQUITY	374297109	318	12,464	SH	SOLE	1	12,464	
GEVITY HR INC	EQUITY	374393106	282	14,774	SH	SOLE	1	14,774	
GFI GROUP INC COM	EQUITY	361652209	4	152600	SH	SOLE	3	148700	3900
GIANT INDUSTRIES INC	EQUITY	374508109	170	6,623	SH	SOLE	1	6,623	
GIBALTAR INDUSTRIES INC	EQUITY	374689107	322	14,663	SH	SOLE	1	14,663	
GILEAD SCIENCES INC	EQUITY	375558103	13357	373,110	SH	DEFINED	2		373,110

Gilead Sciences, Inc USD.001									
Com Stk	EQUITY	375558103	62381	1,742,486	SH	SOLE	1	1,742,486	
GILLETTE CO	EQUITY	375766102	60	1,182	SH	DEFINED	2		1,182
GILLETTE CO.	EQUITY	375766102	30032	594,931	SH	SOLE	1	594,931	
GLACIER BANCORP, INC.	EQUITY	37637Q105	466	15,273	SH	SOLE	1	15,273	
GLADSTONE CAPITAL CORP	EQUITY	376535100	125	5,912	SH	SOLE	1	5,912	
GLATFELTER, P.H. CO.	EQUITY	377316104	1246	84,479	SH	SOLE	1	84,479	
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	3479	181,942	SH	SOLE	1	181,942	
GLIMCHER REALITY TRUST	EQUITY	379302102	590	24,902	SH	SOLE	1	24,902	
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	510	14,388	SH	SOLE	1	14,388	
GLOBAL INDUSTRIES INC	EQUITY	379336100	4929	524,400	SH	DEFINED	2		524,400
GLOBAL INDUSTRIES LT	EQUITY	379336100	476	50,658	SH	SOLE	1	50,658	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	44	679	SH	SOLE	1	679	
GLOBAL POWER EQUIPME	EQUITY	37941P108	202	21,092	SH	SOLE	1	21,092	
GLOBAL SIGNAL INC	EQUITY	37944Q103	180	5,993	SH	SOLE	1	5,993	
GMH COMMUNITIES TRUST	EQUITY	36188G102	209	17,820	SH	SOLE	1	17,820	
GOLD BANK CORP., INC.	EQUITY	379907108	351	24,991	SH	SOLE	1	24,991	
GOLD KIST INC	EQUITY	380614107	135	8,477	SH	SOLE	1	8,477	
GOLDCORP INC.	EQUITY	380956409	6241	437,875	SH	DEFINED	1	0	437,875
GOLDEN TELECOM INC	EQUITY	38122G107	1048	40,956	SH	SOLE	1	40,956	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7378	121,958	SH	SOLE	1	121,958	
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	20	338	SH	DEFINED	2		338
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	16062	146,029	SH	DEFINED	2		146,029
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	45182	410,786	SH	SOLE	1	410,786	
GOODRICH CORP	EQUITY	382388106	6	145	SH	DEFINED	2		145
GOODRICH CORP.	EQUITY	382388106	2100	54,834	SH	SOLE	1	54,834	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	2275	170,382	SH	SOLE	1	170,382	
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	3	219	SH	DEFINED	2		219
GOODYS FAMILY CLOTHING	EQUITY	382588101	106	11,736	SH	SOLE	1	11,736	
GORMAN RUPP CO COM	EQUITY	383082104	123	5,716	SH	SOLE	1	5,716	
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	136	13,643	SH	SOLE	1	13,643	
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	2377	40,420	SH	SOLE	1	40,420	
GRACE, W.R. & CO.	EQUITY	38388F108	349	40,920	SH	SOLE	1	40,920	
GRACO, INC.	EQUITY	384109104	5028	124,588	SH	SOLE	1	124,588	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	345	60,640	SH	SOLE	1	60,640	
GRAINGER W W INC	EQUITY	384802104	6	102	SH	DEFINED	2		102
GRAMERCY CAPITAL CORP	EQUITY	384871109	115	5,895	SH	SOLE	1	5,895	
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	2280	86,787	SH	SOLE	1	86,787	
GRANT PRIDECO INC	EQUITY	38821G101	5394	223,263	SH	SOLE	1	223,263	
GRAPHIC PACKAGING CORP	EQUITY	388688103	183	41,576	SH	SOLE	1	41,576	
GRAY TELEVISION INC	EQUITY	389375106	405	27,978	SH	SOLE	1	27,978	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	77	4,517	SH	SOLE	1	4,517	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	154	10,303	SH	SOLE	1	10,303	
GREAT LAKES CHEM CORP.	EQUITY	390568103	1804	56,173	SH	SOLE	1	56,173	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	68	SH	DEFINED	2		68
GREAT PLAINS ENERGY INC	EQUITY	391164100	4115	134,581	SH	SOLE	1	134,581	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	210	6,467	SH	SOLE	1	6,467	
GREATER BAY BANCORP	EQUITY	391648102	3001	122,926	SH	SOLE	1	122,926	
GREENBRIER COMPANIES INC	EQUITY	393657101	124	3,535	SH	SOLE	1	3,535	
GREENFIELD ONLINE	EQUITY	395150105	64	3,276	SH	SOLE	1	3,276	
GREENHILL & CO INC	EQUITY	395259104	112	3,125	SH	SOLE	1	3,125	
GREIF INC CL A	EQUITY	397624107	566	8,124	SH	SOLE	1	8,124	
GREY WOLF, INC.	EQUITY	397888108	764	116,185	SH	SOLE	1	116,185	
GRIFFON CORP.	EQUITY	398433102	326	15,224	SH	SOLE	1	15,224	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	319	12,142	SH	SOLE	1	12,142	
GSI COMMERCE INC	EQUITY	36238G102	163	12,065	SH	SOLE	1	12,065	
GTECH HOLDINGS CORP.	EQUITY	400518106	4924	209,279	SH	SOLE	1	209,279	
GTX INC	EQUITY	40052B108	31	3,382	SH	SOLE	1	3,382	
GUESS? INC	EQUITY	401617105	127	9,291	SH	SOLE	1	9,291	
GUIDANT CORP	EQUITY	401698105	28	379	SH	DEFINED	2		379

GUIDANT CORP.	EQUITY	401698105	13599	184,014	SH	SOLE	1	184,014	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	63	27,400	SH	SOLE	1	27,400	
GUITAR CENTER, INC.	EQUITY	402040109	832	15,183	SH	SOLE	1	15,183	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	117	4,990	SH	SOLE	1	4,990	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	234	9,013	SH	SOLE	1	9,013	
GYMBOREE CORP.	EQUITY	403777105	239	19,040	SH	SOLE	1	19,040	
H J HEINZ CO.	EQUITY	423074103	5542	150,437	SH	SOLE	1	150,437	
H.B. FULLER CO.	EQUITY	359694106	515	17,774	SH	SOLE	1	17,774	
HAEMONETICS CORP.	EQUITY	405024100	513	12,173	SH	SOLE	1	12,173	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	299	16,019	SH	SOLE	1	16,019	
HALLIBURTON CO	EQUITY	406216101	26	600	SH	DEFINED	2		600
HALLIBURTON CO.	EQUITY	406216101	20295	469,237	SH	SOLE	1	469,237	
HANCOCK FABRICS, INC.	EQUITY	409900107	88	11,780	SH	SOLE	1	11,780	
HANCOCK HOLDING CO.	EQUITY	410120109	564	17,345	SH	SOLE	1	17,345	
HANDLEMAN CO.	EQUITY	410252100	262	13,813	SH	SOLE	1	13,813	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	79	13,350	SH	SOLE	1	13,350	
HANMI FINL CORP	EQUITY	410495105	304	18,342	SH	SOLE	1	18,342	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2258	187,100	SH	SOLE	1	187,100	
HANSEN NATURAL CORP	EQUITY	411310105	224	3,744	SH	SOLE	1	3,744	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	442	12,968	SH	SOLE	1	12,968	
HARLAND, JOHN H. CO.	EQUITY	412693103	604	17,567	SH	SOLE	1	17,567	
HARLEY DAVIDSON INC	EQUITY	412822108	20	344	SH	DEFINED	2		344
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7508	129,994	SH	SOLE	1	129,994	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	160	8,061	SH	SOLE	1	8,061	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	347	16,327	SH	SOLE	1	16,327	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	10282	116,228	SH	SOLE	1	116,228	
HARMONIC INC.	EQUITY	413160102	428	44,782	SH	SOLE	1	44,782	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	3342	51,757	SH	SOLE	1	51,757	
HARRAHS ENTMT INC	EQUITY	413619107	9	137	SH	DEFINED	2		137
HARRAHS ENTMT INC COM	EQUITY	413619107	2	32900	SH	SOLE	3	31400	1500
HARRIS & HARRIS GROUP INC	EQUITY	413833104	117	9,681	SH	SOLE	1	9,681	
HARRIS CORP DEL COM	EQUITY	413875105	2	47600	SH	SOLE	3	45400	2200
HARRIS CORP.	EQUITY	413875105	7851	240,460	SH	SOLE	1	240,460	
HARRIS INTERACTIVE INC	EQUITY	414549105	150	32,465	SH	SOLE	1	32,465	
HARSCO CORP.	EQUITY	415864107	4473	75,035	SH	SOLE	1	75,035	
HART MARX	EQUITY	417119104	136	14,262	SH	SOLE	1	14,262	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3561	129,216	SH	SOLE	1	129,216	
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	24	353	SH	DEFINED	2		353
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	47656	695,097	SH	SOLE	1	695,097	
HARVEST NATURAL RESOUR	EQUITY	41754V103	267	22,414	SH	SOLE	1	22,414	
HASBRO INC	EQUITY	418056107	4	201	SH	DEFINED	2		201
HASBRO, INC.	EQUITY	418056107	1556	76,098	SH	SOLE	1	76,098	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	177	11,577	SH	SOLE	1	11,577	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4665	182,791	SH	SOLE	1	182,791	
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	122	23,529	SH	SOLE	1	23,529	
HCA INC	EQUITY	404119109	26	488	SH	DEFINED	2		488
HCA INC.	EQUITY	404119109	9539	178,066	SH	SOLE	1	178,066	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	4441	122,810	SH	SOLE	1	122,810	
HEADWATERS INC	EQUITY	42210P102	687	20,939	SH	SOLE	1	20,939	
HEALTH CARE PPTY INVS COM	EQUITY	421915109		10290	SH	SOLE	3		10290
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	320	13,634	SH	SOLE	1	13,634	
Health Care Prop Investors	EQUITY	421915109	2112	90,000	SH	SOLE	4	90,000	
HEALTH CARE REIT, INC.	EQUITY	42217K106	171	5,350	SH	SOLE	1	5,350	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2914	111,296	SH	SOLE	1	111,296	
HEALTH MGMT ASSOC	EQUITY	421933102	8	297	SH	DEFINED	2		297
HEALTH NET INC.	EQUITY	42222G108	6567	200,757	SH	SOLE	1	200,757	
Healthcare Realty Trust	EQUITY	421946104	2369	65,000	SH	SOLE	4	65,000	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	1218	33,422	SH	SOLE	1	33,422	
HEALTHCARE SVCS GRP IN	EQUITY	421906108	236	9,716	SH	SOLE	1	9,716	

HEALTHEXTRAS INC	EQUITY	422211102	492	29,527	SH	SOLE	1	29,527	
HEALTHEXTRAS INC COM	EQUITY	422211102	4	220400	SH	SOLE	3	216800	3600
HEARST-ARGYLE TELEVI	EQUITY	422317107	20	780	SH	SOLE	1	780	
HEARTLAND EXPRESS, INC.	EQUITY	422347104	540	28,210	SH	SOLE	1	28,210	
HEARTLAND FINANCIAL USA INC	EQUITY	422340102	123	6,186	SH	SOLE	1	6,186	
HECLA MNG CO	EQUITY	422704106	404	73,750	SH	SOLE	1	73,750	
HEICO CORP.	EQUITY	422806109	244	12,144	SH	SOLE	1	12,144	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	384	10,439	SH	SOLE	1	10,439	
HEINZ H J CO	EQUITY	423074103	16	427	SH	DEFINED	2		427
HELIX TECHNOLOGY CORP.	EQUITY	423319102	252	16,283	SH	SOLE	1	16,283	
HELMERICH & PAYNE, INC.	EQUITY	423452101	4836	121,832	SH	SOLE	1	121,832	
HENRY JACK & ASSOCIATES	EQUITY	426281101	2633	146,360	SH	SOLE	1	146,360	
HENRY SCHEIN INC	EQUITY	806407102	5607	156,458	SH	SOLE	1	156,458	
HERCULES INC	EQUITY	427056106	2	137	SH	DEFINED	2		137
HERCULES, INC.	EQUITY	427056106	1695	116,986	SH	SOLE	1	116,986	
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	583	19,657	SH	SOLE	1	19,657	
HERLEY INDS INC DEL	EQUITY	427398102	122	7,117	SH	SOLE	1	7,117	
HERMAN MILLER, INC.	EQUITY	600544100	3806	126,349	SH	SOLE	1	126,349	
HERSHA HOSPITALITY TRUST	EQUITY	427825104	16	1,580	SH	SOLE	1	1,580	
HERSHEY FOODS CORP	EQUITY	427866108	16	270	SH	DEFINED	2		270
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	26	984	SH	SOLE	1	984	
HEWLETT PACKARD CO	EQUITY	428236103	6006	273,764	SH	DEFINED	2		273,764
HEWLETT PACKARD CO.	EQUITY	428236103	42355	1,930,510	SH	SOLE	1	1,930,510	
HEXCEL CORP.	EQUITY	428291108	206	13,289	SH	SOLE	1	13,289	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	438	14,591	SH	SOLE	1	14,591	
HIBERNIA CORP	EQUITY	428656102	10800	337,400	SH	DEFINED	2		337,400
HIBERNIA CORP. CLASS A	EQUITY	428656102	8980	280,530	SH	SOLE	1	280,530	
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	255	24,663	SH	SOLE	1	24,663	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	3559	132,689	SH	SOLE	1	132,689	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	687	19,199	SH	SOLE	1	19,199	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5890	106,182	SH	SOLE	1	106,182	
HILTON HOTELS CORP	EQUITY	432848109	3922	175,471	SH	SOLE	1	175,471	
HILTON HOTELS CORP	EQUITY	432848109	7006	313,469	SH	DEFINED	2		313,469
HNI CORP	EQUITY	404251100	1596	35,500	SH	DEFINED	2		35,500
HNI CORP	EQUITY	404251100	4217	93,812	SH	SOLE	1	93,812	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	390	35,786	SH	SOLE	1	35,786	
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	60	8,582	SH	SOLE	1	8,582	
HOLLY CORP.	EQUITY	435758305	473	12,692	SH	SOLE	1	12,692	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	432	32,801	SH	SOLE	1	32,801	
HOLLYWOOD PARK, INC.	EQUITY	723456109	373	22,313	SH	SOLE	1	22,313	
HOLOGIC INC	EQUITY	436440101	405	12,716	SH	SOLE	1	12,716	
HOLOGIC INC COM	EQUITY	436440101	4	114300	SH	SOLE	3	110800	3500
HOME DEPOT INC	EQUITY	437076102	18976	496,229	SH	DEFINED	2		496,229
HOME DEPOT, INC.	EQUITY	437076102	47504	1,242,264	SH	SOLE	1	1,242,264	
HOME PROPERTIES INC.	EQUITY	437306103	893	23,014	SH	SOLE	1	23,014	
HOMEBANC CORP/GA	EQUITY	43738R109	192	21,773	SH	SOLE	1	21,773	
HOMESTORE.COM	EQUITY	437852106	156	70,430	SH	SOLE	1	70,430	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13662	367,155	SH	SOLE	1	367,155	
HONEYWELL INTL INC	EQUITY	438516106	38	1,015	SH	DEFINED	2		1,015
HOOKER FURNITURE CORP	EQUITY	439038100	81	4,267	SH	SOLE	1	4,267	
HOOPER HOLMES, INC.	EQUITY	439104100	136	35,699	SH	SOLE	1	35,699	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1825	102,849	SH	SOLE	1	102,849	
HORIZON FINANCIAL CORP	EQUITY	44041F105	122	6,489	SH	SOLE	1	6,489	
HORMEL FOODS CORP.	EQUITY	440452100	5882	189,086	SH	SOLE	1	189,086	
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	95	3,781	SH	SOLE	1	3,781	
HORNBECK OFFSHORE SVCS COM	EQUITY	440543106	5	211800	SH	SOLE	3	207000	4800
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	6731	268,600	SH	DEFINED	2		268,600
HOSPIRA INC	EQUITY	441060100	6	197	SH	DEFINED	2		197
Hospira Inc	EQUITY	441060100	81	2,500	SH	SOLE	4	2,500	

HOSPIRA INC	EQUITY	441060100	2343	72,597	SH	SOLE	1	72,597	
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	4819	119,342	SH	SOLE	1	119,342	
HOST MARRIOTT CORP COM	EQUITY	44107P104		25620	SH	SOLE	3		25620
HOT TOPIC INC	EQUITY	441339108	655	29,982	SH	SOLE	1	29,982	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	449	7,880	SH	SOLE	1	7,880	
HOVNANIAN ENTER, INC. COM									
PAR \$0.01	EQUITY	442487203	4442	87,102	SH	SOLE	1	87,102	
HRPT PROPERTIES TRUST	EQUITY	40426W101	8842	742,370	SH	SOLE	1	742,370	
HRPT TRUST	EQUITY	40426W101		15460	SH	SOLE	3		15460
HUB GROUP INC-CL A	EQUITY	443320106	280	4,475	SH	SOLE	1	4,475	
HUBBELL INC. CLASS B	EQUITY	443510201	5679	111,134	SH	SOLE	1	111,134	
HUDSON CITY BANCORP	EQUITY	443683107	60	1,631	SH	SOLE	1	1,631	
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	212	12,420	SH	SOLE	1	12,420	
HUGHES SUPPLY, INC.	EQUITY	444482103	49	1,643	SH	SOLE	1	1,643	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	744	80,745	SH	SOLE	1	80,745	
HUMANA INC	EQUITY	444859102	6	191	SH	DEFINED	2		191
HUMANA, INC.	EQUITY	444859102	3582	112,161	SH	SOLE	1	112,161	
HUNT JB TRANS SVC INC COM	EQUITY	445658107	3	62700	SH	SOLE	3	61100	1600
HUNTINGTON BANCSHARES INC	EQUITY	446150104	7	283	SH	DEFINED	2		283
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2533	106,004	SH	SOLE	1	106,004	
HURON CONSULTING GROUP INC	EQUITY	447462102	74	3,585	SH	SOLE	1	3,585	
HUDSON UNITED BANCORP	EQUITY	444165104	40	1,137	SH	SOLE	1	1,137	
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	565	16,258	SH	SOLE	1	16,258	
HYDRIL	EQUITY	448774109	580	9,931	SH	SOLE	1	9,931	
HYPERCOM CORP	EQUITY	44913M105	150	31,782	SH	SOLE	1	31,782	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	1071	24,285	SH	SOLE	1	24,285	
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	3	74600	SH	SOLE	3	72300	2300
IAC/INTERACTIVECORP	EQUITY	44919P102	1083	48,620	SH	SOLE	1	48,620	
IAMGOLD CORPORATION	EQUITY	450913108	2714	440,700	SH	DEFINED	1	0	440,700
IBERIABANK CORP	EQUITY	450828108	220	3,904	SH	SOLE	1	3,904	
ICOS CORPORATION	EQUITY	449295104	30	1,318	SH	SOLE	1	1,318	
ICU MEDICAL, INC.	EQUITY	449306107	233	6,575	SH	SOLE	1	6,575	
ID BIOMEDICAL CORP	EQUITY	44936D108	1076	70,500	SH	DEFINED	2		70,500
IDACORP, INC.	EQUITY	451107106	2813	99,146	SH	SOLE	1	99,146	
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	72	3,613	SH	SOLE	1	3,613	
IDENTIX INC	EQUITY	451906101	278	55,014	SH	SOLE	1	55,014	
IDEX CORP	EQUITY	45167R104	8667	185,600	SH	DEFINED	2		185,600
IDEX CORP.	EQUITY	45167R104	1262	31,272	SH	SOLE	1	31,272	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	46	849	SH	SOLE	1	849	
IDINE REWARDS NETWORK	EQUITY	761557107	41	9,962	SH	SOLE	1	9,962	
IDT CORP-CL B	EQUITY	448947309	21	1,446	SH	SOLE	1	1,446	
IDX SYSTEMS CORP.	EQUITY	449491109	449	12,928	SH	SOLE	1	12,928	
I-FLOW CORP	EQUITY	449520303	179	11,310	SH	SOLE	1	11,310	
IGATE CORP	EQUITY	45169U105	48	12,986	SH	SOLE	1	12,986	
IHOP CORP.	EQUITY	449623107	601	12,603	SH	SOLE	1	12,603	
II-VI INC	EQUITY	902104108	244	13,980	SH	SOLE	1	13,980	
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	28	2,866	SH	SOLE	1	2,866	
ILLINOIS TOOL WKS INC	EQUITY	452308109	29	326	SH	DEFINED	2		326
Illinois Tool Works	EQUITY	452308109	1791	20,000	SH	SOLE	4	20,000	
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	16278	181,813	SH	SOLE	1	181,813	
ILLUMINA INC	EQUITY	452327109	147	18,141	SH	SOLE	1	18,141	
IMAGISTICS INTL INC	EQUITY	45247T104	363	10,381	SH	SOLE	1	10,381	
IMATION CORP.	EQUITY	45245A107	2871	82,610	SH	SOLE	1	82,610	
IMCLONE SYSTEMS	EQUITY	45245W109	56	1,614	SH	SOLE	1	1,614	
IMMUCOR INC	EQUITY	452526106	842	27,876	SH	SOLE	1	27,876	
IMMUNICON CORP	EQUITY	45260A107	22	3,770	SH	SOLE	1	3,770	
IMMUNOGEN INC	EQUITY	45253H101	119	22,829	SH	SOLE	1	22,829	
IMMUNOMEDICS, INC.	EQUITY	452907108	68	28,124	SH	SOLE	1	28,124	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	890	46,396	SH	SOLE	1	46,396	
IMPAX LABORATORIES INC	EQUITY	45256B101	485	30,330	SH	SOLE	1	30,330	

IMPAX LABORATORIES INC COM	EQUITY	45256B101	1	41000	SH	SOLE	3	38800	2200
IMS HEALTH INC	EQUITY	449934108	7	284	SH	DEFINED	2		284
IMS HEALTH, INC.	EQUITY	449934108	2571	105,398	SH	SOLE	1	105,398	
INAMED CORP	EQUITY	453235103	4518	64,657	SH	SOLE	1	64,657	
INCO LTD	EQUITY	453258402	2423	61,000	SH	DEFINED	1	0	61,000
INCYTE CORP	EQUITY	45337C102	295	43,183	SH	SOLE	1	43,183	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	5546	142,201	SH	SOLE	1	142,201	
INDEPENDENCE HLDG CO N	EQUITY	453440307	51	2,854	SH	SOLE	1	2,854	
INDEPENDENT BANK CORP. -MASSACHUSETTS	EQUITY	453836108	266	9,165	SH	SOLE	1	9,165	
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	333	11,590	SH	SOLE	1	11,590	
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	72	25,793	SH	SOLE	1	25,793	
INDYMAC BANCORP, INC.	EQUITY	456607100	3819	112,326	SH	SOLE	1	112,326	
INFINITY PROPERTY & CASUALTY	EQUITY	456650103	403	12,881	SH	SOLE	1	12,881	
INFOCROSSING INC	EQUITY	45664X109	156	9,822	SH	SOLE	1	9,822	
INFOCROSSING INC COM	EQUITY	45664X109	5	335800	SH	SOLE	3	331000	4800
INFOCUS CORPORATION	EQUITY	45665B106	142	24,688	SH	SOLE	1	24,688	
INFORMATICA CORP	EQUITY	45666Q102	442	53,467	SH	SOLE	1	53,467	
INFOSPACE INC.	EQUITY	45678T201	812	19,895	SH	SOLE	1	19,895	
INFOUSA INC. CLASS B	EQUITY	456818301	208	19,823	SH	SOLE	1	19,823	
INFRASOURCE SERVICES INC	EQUITY	45684P102	65	5,377	SH	SOLE	1	5,377	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	17	212	SH	DEFINED	2		212
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	8379	105,202	SH	SOLE	1	105,202	
INGLES MARKETS INC CLASS A	EQUITY	457030104	85	6,361	SH	SOLE	1	6,361	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	51	3,049	SH	SOLE	1	3,049	
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	94	30,353	SH	SOLE	1	30,353	
INNKEEPERS USA TRUST	EQUITY	4576J0104	307	23,781	SH	SOLE	1	23,781	
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	138	4,345	SH	SOLE	1	4,345	
INPHONIC INC	EQUITY	45772G105	106	4,666	SH	SOLE	1	4,666	
INPUT/OUTPUT, INC.	EQUITY	457652105	256	39,719	SH	SOLE	1	39,719	
INSIGHT COMMUNICATIO	EQUITY	45768V108	329	27,769	SH	SOLE	1	27,769	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	528	30,079	SH	SOLE	1	30,079	
INSITUFORM TECH INC CL A	EQUITY	457667103	1	94300	SH	SOLE	3	91900	2400
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	242	16,655	SH	SOLE	1	16,655	
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	209	25,662	SH	SOLE	1	25,662	
INSTINET GROUP INCORPORATED	EQUITY	457750107	18	3,068	SH	SOLE	1	3,068	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	150	5,389	SH	SOLE	1	5,389	
INSWEB CORP	EQUITY	45809K202	26	9,194	SH	SOLE	1	9,194	
INTAC INTERNATIONAL	EQUITY	45811T100	62	4,913	SH	SOLE	1	4,913	
INTEGRA BANK CORP.	EQUITY	45814P105	211	9,546	SH	SOLE	1	9,546	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	1208	34,300	SH	DEFINED	2		34,300
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9580	272,000	SH	DEFINED	2		272,000
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	445	12,645	SH	SOLE	1	12,645	
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	2521	131,826	SH	SOLE	1	131,826	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	3043	252,967	SH	SOLE	1	252,967	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	57	20,502	SH	SOLE	1	20,502	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	149	22,250	SH	SOLE	1	22,250	
INTEL CORP	EQUITY	458140100	27302	1,175,306	SH	DEFINED	2		1,175,306
INTEL CORP.	EQUITY	458140100	99537	4,284,829	SH	SOLE	1	4,284,829	
INTER PARFUMS INC	EQUITY	458334109	45	3,156	SH	SOLE	1	3,156	
INTERACTIVE DATA CORP	EQUITY	45840J107	476	22,921	SH	SOLE	1	22,921	
INTERCHANGE CORP	EQUITY	45845K109	21	2,108	SH	SOLE	1	2,108	
INTERCHANGE FINL SVCS	EQUITY	458447109	178	10,306	SH	SOLE	1	10,306	
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	531	34,639	SH	SOLE	1	34,639	
INTERFACE, INC. CLASS A	EQUITY	458665106	188	27,602	SH	SOLE	1	27,602	
INTERGRAPH CORP.	EQUITY	458683109	593	20,590	SH	SOLE	1	20,590	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	424	17,431	SH	SOLE	1	17,431	
INTERMUNE INC.	EQUITY	45884X103	197	17,899	SH	SOLE	1	17,899	
INTERNAP NETWORK SERVICES	EQUITY	45885A102	107	180,897	SH	SOLE	1	180,897	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	31	893	SH	SOLE	1	893	

International Bus. Machines									
ComStk US\$	EQUITY	459200101	1067	11,680	SH	SOLE	1	11,680	
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	28022	306,651	SH	DEFINED	2		306,651
International Business Machines	EQUITY	459200101	914	10,000	SH	SOLE	4	10,000	
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	107	SH	DEFINED	2		107
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	11	412	SH	DEFINED	2		412
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3965	148,742	SH	SOLE	1	148,742	
INTERNATIONAL PAPER CO	EQUITY	460146103	21	580	SH	DEFINED	2		580
INTERNATIONAL PAPER CO.	EQUITY	460146103	10196	277,150	SH	SOLE	1	277,150	
International Rectifier	EQUITY	460254105	455	10,000	SH	SOLE	4	10,000	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	5560	122,207	SH	SOLE	1	122,207	
INTERNATIONAL SECS EXCHANG	EQUITY	46031W204	218	8,400	SH	DEFINED	2		8,400
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4326	79,744	SH	SOLE	1	79,744	
INTERNATIONAL STEEL GROUP	EQUITY	460377104	17	427	SH	SOLE	1	427	
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	167	23,738	SH	SOLE	1	23,738	
INTERNET SECURITY SY	EQUITY	46060X107	439	24,002	SH	SOLE	1	24,002	
INTERPUBLIC GROUP CORP	EQUITY	460690100	2371	193,091	SH	SOLE	1	193,091	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	6	511	SH	DEFINED	2		511
INTERSECTIONS INC	EQUITY	460981301	64	4,409	SH	SOLE	1	4,409	
INTERSIL CORP -CL A	EQUITY	46069S109	4890	282,336	SH	SOLE	1	282,336	
INTER-TEL, INC.	EQUITY	458372109	314	12,829	SH	SOLE	1	12,829	
INTERVIDEO INC	EQUITY	46114Y101	59	5,344	SH	SOLE	1	5,344	
INTERVOICE-BRITE INC.	EQUITY	461142101	251	22,404	SH	SOLE	1	22,404	
INTERWOVEN INC	EQUITY	46114T508	196	25,211	SH	SOLE	1	25,211	
INTEVAC INC	EQUITY	461148108	98	10,432	SH	SOLE	1	10,432	
INTL BUSINESS MACHINES CORP	EQUITY	459200101	114387	1,251,772	SH	SOLE	1	1,251,772	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1587	40,172	SH	SOLE	1	40,172	
INTRADO INC	EQUITY	46117A100	132	10,767	SH	SOLE	1	10,767	
INTRALASE CORP	EQUITY	461169104	80	4,756	SH	SOLE	1	4,756	
INTUIT	EQUITY	461202103	9	213	SH	DEFINED	2		213
Intuit	EQUITY	461202103	875	20,000	SH	SOLE	4	20,000	
INTUIT, INC.	EQUITY	461202103	6669	152,365	SH	SOLE	1	152,365	
INTUITIVE SURGICAL INC	EQUITY	46120E602	950	20,897	SH	SOLE	1	20,897	
INVACARE CORP.	EQUITY	461203101	722	16,182	SH	SOLE	1	16,182	
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	197	8,375	SH	SOLE	1	8,375	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	478	27,339	SH	SOLE	1	27,339	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	5879	120,200	SH	SOLE	1	120,200	
INVESTORS FINL SERVICE COM	EQUITY	461915100	2	44500	SH	SOLE	3	43500	1000
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	270	28,992	SH	SOLE	1	28,992	
INVITROGEN CORP	EQUITY	46185R100	2768	40,000	SH	DEFINED	2		40,000
INVITROGEN CORP	EQUITY	46185R100	6676	96,480	SH	SOLE	1	96,480	
IOMEGA CORP	EQUITY	462030305	138	32,132	SH	SOLE	1	32,132	
IOWA TELECOMMUNICATIONS SERV	EQUITY	462594201	232	11,905	SH	SOLE	1	11,905	
IPASS INC	EQUITY	46261V108	169	27,554	SH	SOLE	1	27,554	
IPAYMENT INC	EQUITY	46262E105	276	6,541	SH	SOLE	1	6,541	
IPC Holdings Ltd.	EQUITY	G4933P101	460440	11,722,000	SH	SOLE	1	11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	77	2,654	SH	SOLE	1	2,654	
IRWIN FINANCIAL CORP.	EQUITY	464119106	251	10,917	SH	SOLE	1	10,917	
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	275	2,200	SH	SOLE	1	2,200	
ISHARES LEHMAN 7-10 YR TREASURY									
BOND	EQUITY	464287440	937	11,200	SH	SOLE	1	11,200	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	12630	79,500	SH	SOLE	1	79,500	
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1830	159,000	SH	SOLE	1	159	
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	10610	1,011,470	SH	SOLE	1	1,011,470	
ISHARES RUSSELL 2000	EQUITY	464287655	4031	33,000	SH	SOLE	1	33,000	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1592	19,200	SH	SOLE	1	19,200	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1332	11,800	SH	SOLE	1	11,800	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	977	17,300	SH	SOLE	1	17,300	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	768	12,600	SH	SOLE	1	12,600	
ISHARES S&P GLOBAL 100	EQUITY	464287572	139	2,300	SH	SOLE	1	2,300	
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	125	32,316	SH	SOLE	1	32,316	

ISLE CAPRI CASINOS INC	EQUITY	464592104	1083	40,800	SH	DEFINED	2		40,800
ISLE OF CAPRI CASINOS	EQUITY	464592104	1441	54,313	SH	SOLE	1	54,313	
ISOLAGEN INC	EQUITY	46488N103	86	13,716	SH	SOLE	1	13,716	
ISOLAGEN INC COM	EQUITY	46488N103	3	460100	SH	SOLE	3	451900	8200
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	51	5,168	SH	SOLE	1	5,168	
ISTAR FINANCIAL INC	EQUITY	45031U101	9735	236,407	SH	SOLE	1	236,407	
ITC DELTACOM INC	EQUITY	45031T401	6	7,828	SH	SOLE	1	7,828	
ITLA CAP CORP	EQUITY	450565106	154	3,091	SH	SOLE	1	3,091	
ITRON, INC.	EQUITY	465741106	385	13,000	SH	SOLE	1	13,000	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	4026	83,009	SH	SOLE	1	83,009	
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	6	117700	SH	SOLE	3	115000	2700
ITT INDS INC	EQUITY	450911102	22588	250,315	SH	DEFINED	2		250,315
ITT INDUSTRIAL INC	EQUITY	450911102	3810	42,222	SH	SOLE	1	42,222	
ITT Industries	EQUITY	450911102	2184	24,200	SH	SOLE	4	24,200	
IVANHOE MINES LTD	EQUITY	46579N103	12916	1,716,860	SH	DEFINED	1	0	1,716,860
IVAX CORP.	EQUITY	465823102	7867	397,933	SH	SOLE	1	397,933	
IVAX DIAGNOSTICS INC	EQUITY	45070W109	17	4,190	SH	SOLE	1	4,190	
IVILLAGE INC	EQUITY	46588H105	119	19,602	SH	SOLE	1	19,602	
IXIA	EQUITY	45071R109	291	16,476	SH	SOLE	1	16,476	
IXIA COM	EQUITY	45071R109	6	351600	SH	SOLE	3	345000	6600
IXYS CORP.	EQUITY	46600W106	134	11,715	SH	SOLE	1	11,715	
J & J SNACK FOODS CORP	EQUITY	466032109	177	3,777	SH	SOLE	1	3,777	
J JILL GROUP INC	EQUITY	466189107	152	11,077	SH	SOLE	1	11,077	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	5435	124,178	SH	SOLE	1	124,178	
J.C. PENNEY CO., INC.	EQUITY	708160106	15190	292,558	SH	SOLE	1	292,558	
J0-ANN STORES INC	EQUITY	47758P307	331	11,770	SH	SOLE	1	11,770	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	403	11,744	SH	SOLE	1	11,744	
JABIL CIRCUIT INC	EQUITY	466313103	7	229	SH	DEFINED	2		229
Jabil Circuit Inc USD0.001	EQUITY	466313103	16338	572,865	SH	SOLE	1	572,865	
JACK IN THE BOX INC.	EQUITY	466367109	844	22,754	SH	SOLE	1	22,754	
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	490	23,445	SH	SOLE	1	23,445	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	5331	102,685	SH	SOLE	1	102,685	
JACOBS ENGR GROUP DEL	EQUITY	469814107	1	12300	SH	SOLE	3	11700	600
JACUZZI BRANDS INC	EQUITY	469865109	459	46,995	SH	SOLE	1	46,995	
JAKKS PACIFIC, INC.	EQUITY	47012E106	339	15,795	SH	SOLE	1	15,795	
JAMDAT MOBILE INC	EQUITY	47023T100	16	900	SH	DEFINED	2		900
JAMDAT MOBILE INC	EQUITY	47023T100	66	3,817	SH	SOLE	1	3,817	
JANUS CAP GROUP INC	EQUITY	47102X105	4	289	SH	DEFINED	2		289
JANUS CAPITAL GROUP	EQUITY	47102X105	2293	164,382	SH	SOLE	1	164,382	
JARDEN CORP	EQUITY	471109108	778	16,958	SH	SOLE	1	16,958	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	225	16,033	SH	SOLE	1	16,033	
JDS UNIPHASE CORP	EQUITY	46612J101	3	1,731	SH	DEFINED	2		1,731
JDS UNIPHASE CORP	EQUITY	46612J101	2121	1,269,903	SH	SOLE	1	1,269,903	
JEFFERIES GROUP, INC.	EQUITY	472319102	3507	93,086	SH	SOLE	1	93,086	
JEFFERSON PILOT CORP	EQUITY	475070108	8	165	SH	DEFINED	2		165
JEFFERSON-PILOT CORP.	EQUITY	475070108	3625	73,897	SH	SOLE	1	73,897	
JETBLUE AIRWAYS CORP	EQUITY	477143101	3372	177,103	SH	SOLE	1	177,103	
JLG INDUSTRIES, INC.	EQUITY	466210101	587	27,249	SH	SOLE	1	27,249	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	5314	105,653	SH	SOLE	1	105,653	
JOHN B. SANFILIPPO & SON	EQUITY	800422107	96	3,925	SH	SOLE	1	3,925	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	40	1,148	SH	SOLE	1	1,148	
JOHNSON & JOHNSON	EQUITY	478160104	171707	3,554,613	SH	SOLE	1	2,554,613	
JOHNSON + JOHNSON	EQUITY	478160104	46224	688,266	SH	DEFINED	2		688,266
Johnson and Johnson	EQUITY	478160104	4030	60,000	SH	SOLE	4	60,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	4884	87,589	SH	SOLE	1	87,589	
JOHNSON CTLS INC	EQUITY	478366107	10684	191,610	SH	DEFINED	2		191,610
JONES APPAREL GROUP INC	EQUITY	480074103	5	149	SH	DEFINED	2		149
JONES APPAREL GROUP, INC.	EQUITY	480074103	5074	151,507	SH	SOLE	1	151,507	
JONES LANG LASALLE INC COM	EQUITY	48020Q107	3	69300	SH	SOLE	3	65700	3600

JONES LANG LASALLE, INC.	EQUITY	48020Q107	927	19,880	SH	SOLE	1	19,880	
JOS A BANK CLOTHIERS INC	EQUITY	480838101	187	6,379	SH	SOLE	1	6,379	
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	208	12,585	SH	SOLE	1	12,585	
JOURNAL REGISTER CO.	EQUITY	481138105	437	26,152	SH	SOLE	1	26,152	
JOY GLOBAL INC.	EQUITY	481165108	1665	47,492	SH	SOLE	1	47,492	
JPMorgan Chase & Co USD1.00	EQUITY	46625H100	131577	3,802,797	SH	SOLE	1	3,802,797	
JPMORGAN CHASE + CO	EQUITY	46625H100	21055	608,528	SH	DEFINED	2		608,528
JUNIPER NETWORKS, INC.	EQUITY	48203R104	19642	890,369	SH	SOLE	1	890,369	
JUPITERMEDIA CORP	EQUITY	48207D101	161	10,383	SH	SOLE	1	10,383	
JUPITERMEDIA CORP COM 144	EQUITY	48207D101	7	446100	SH	SOLE	3	441200	4900
K V PHARMACEUT [A]	EQUITY	482740206	517	22,263	SH	SOLE	1	22,263	
K.FORCE INC.	EQUITY	493732101	175	15,916	SH	SOLE	1	15,916	
K2, INC.	EQUITY	482732104	356	25,920	SH	SOLE	1	25,920	
KADANT INC	EQUITY	48282T104	165	8,919	SH	SOLE	1	8,919	
KAMAN CORP., CLASS A	EQUITY	483548103	164	13,168	SH	SOLE	1	13,168	
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	SOLE	1	36	
KANBAY INTERNATIONAL INC	EQUITY	48369P207	91	4,457	SH	SOLE	1	4,457	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	112	2,294	SH	SOLE	1	2,294	
KANSAS CITY SOUTHERN	EQUITY	485170302	752	39,065	SH	SOLE	1	39,065	
KAYDON CORP.	EQUITY	486587108	551	17,533	SH	SOLE	1	17,533	
KB HOME	EQUITY	48666K109	6	53	SH	DEFINED	2		53
KB HOME	EQUITY	48666K109	2220	18,898	SH	SOLE	1	18,898	
KCS ENERGY, INC.	EQUITY	482434206	468	30,493	SH	SOLE	1	30,493	
KEANE INC	EQUITY	486665102	2012	154,400	SH	DEFINED	2		154,400
KEANE, INC.	EQUITY	486665102	1708	131,086	SH	SOLE	1	131,086	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	127	7,848	SH	SOLE	1	7,848	
KELLOGG CO	EQUITY	487836108	19	429	SH	DEFINED	2		429
KELLOGG CO.	EQUITY	487836108	6890	159,239	SH	SOLE	1	159,239	
KELLWOOD CO.	EQUITY	488044108	487	16,926	SH	SOLE	1	16,926	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1719	59,711	SH	SOLE	1	59,711	
KEMET CORP.	EQUITY	488360108	1611	207,882	SH	SOLE	1	207,882	
KENNAMETAL, INC.	EQUITY	489170100	4252	89,539	SH	SOLE	1	89,539	
KENSEY NASH CORP	EQUITY	490057106	161	5,939	SH	SOLE	1	5,939	
KERR MCGEE CORP	EQUITY	492386107	15	190	SH	DEFINED	2		190
KERR-MCGEE CORP	EQUITY	492386107	5784	73,840	SH	SOLE	1	73,840	
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	180	13,495	SH	SOLE	1	13,495	
KEY BANK NA	EQUITY	493267108	12997	400,512	SH	SOLE	1	400,512	
KEY ENERGY SERVICES INC	EQUITY	492914106	932	81,253	SH	SOLE	1	81,253	
Keycorp	EQUITY	493267108	2109	65,000	SH	SOLE	4	65,000	
KEYCORP NEW	EQUITY	493267108	16	492	SH	DEFINED	2		492
KEYNOTE SYSTEMS INC	EQUITY	493308100	114	9,593	SH	SOLE	1	9,593	
Keyspan	EQUITY	49337W100	7326	188,000	SH	SOLE	4	188,000	
KEYSPAN CORP	EQUITY	49337W100	8	193	SH	DEFINED	2		193
KEYSPAN CORPORATION	EQUITY	49337W100	39537	1,014,560	SH	SOLE	1	1,014,560	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	219	9,474	SH	SOLE	1	9,474	
K-FED BANCORP	EQUITY	48246S101	45	3,546	SH	SOLE	1	3,546	
KFX INC	EQUITY	48245L107	377	28,151	SH	SOLE	1	28,151	
KILROY REALTY CORP.	EQUITY	49427F108	815	19,920	SH	SOLE	1	19,920	
KIMBALL INTERNATIONAL, INC.									
CLASS B	EQUITY	494274103	196	13,496	SH	SOLE	1	13,496	
KIMBERLY CLARK CORP	EQUITY	494368103	38	574	SH	DEFINED	2		574
KIMBERLY-CLARK CORP.	EQUITY	494368103	13580	206,604	SH	SOLE	1	206,604	
KIMCO REALTY	EQUITY	49446R109	7195	133,481	SH	SOLE	1	133,481	
KIMCO REALTY CORP COM	EQUITY	49446R109		7370	SH	SOLE	3		7370
Kinder Morgan Energy Partners	EQUITY	494550106	2475	55,000	SH	SOLE	4	55,000	
KINDER MORGAN ENERGY PRTRNS	EQUITY	494550106	10460	232,450	SH	SOLE	1	232,450	
Kinder Morgan Inc	EQUITY	49455P101	3028	40,000	SH	SOLE	4	40,000	
KINDER MORGAN INC KANS	EQUITY	49455P101	11	141	SH	DEFINED	2		141
KINDER MORGAN INC.	EQUITY	49455P101	13111	173,194	SH	SOLE	1	173,194	
KINDRED HEALTHCARE INC	EQUITY	494580103	576	16,423	SH	SOLE	1	16,423	

KINETIC CONCEPTS INC	EQUITY	49460W208	37	625	SH	SOLE	1	625	
KING PHARMACEUTICALS INC	EQUITY	495582108	2	295	SH	DEFINED	2		295
KING PHARMACEUTICALS, INC.	EQUITY	495582108	3318	399,300	SH	SOLE	1	399,300	
KINROSS GOLD	EQUITY	496902404	5218	857,500	SH	DEFINED	1	0	857,500
KINTERA INC	EQUITY	49720P506	22	4,155	SH	SOLE	1	4,155	
KIRBY CORP.	EQUITY	497266106	568	13,517	SH	SOLE	1	13,517	
KIRKLAND'S INC	EQUITY	497498105	76	6,903	SH	SOLE	1	6,903	
KITE REALTY GROUP TRUST	EQUITY	49803T102	171	11,879	SH	SOLE	1	11,879	
KLA TENCOR CORP	EQUITY	482480100	11	238	SH	DEFINED	2		238
KLA-TENCOR CORP COM	EQUITY	482480100		9400	SH	SOLE	3	9000	400
KLA-TENCOR CORP.	EQUITY	482480100	5163	112,216	SH	SOLE	1	112,216	
KNBT BANCORP INC	EQUITY	482921103	291	19,046	SH	SOLE	1	19,046	
KNIGHT RIDDER INC	EQUITY	499040103	7	98	SH	DEFINED	2		98
KNIGHT TRADING GROUP	EQUITY	499063105	696	72,177	SH	SOLE	1	72,177	
KNIGHT TRADING GROUP INC	EQUITY	499063105	2139	221,900	SH	DEFINED	2		221,900
KNIGHT TRANSPORTATION INC	EQUITY	499064103	563	22,833	SH	SOLE	1	22,833	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2322	34,528	SH	SOLE	1	34,528	
KNOLOGY INC	EQUITY	499183804	94	39,813	SH	SOLE	1	39,813	
KOHL'S CORP	EQUITY	500255104	20	382	SH	DEFINED	2		382
KOHL'S CORP.	EQUITY	500255104	8976	173,852	SH	SOLE	1	173,852	
KOMAG INC	EQUITY	500453204	383	17,147	SH	SOLE	1	17,147	
KOPIN CORP.	EQUITY	500600101	134	43,694	SH	SOLE	1	43,694	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1551	81,495	SH	SOLE	1	81,495	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	310	7,435	SH	SOLE	1	7,435	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	54	13,165	SH	SOLE	1	13,165	
KRAFT FOODS INC	EQUITY	50075N104	926	28,029	SH	SOLE	1	28,029	
KRAMONT REALTY TRUST	EQUITY	50075Q107	391	16,703	SH	SOLE	1	16,703	
KRISPY KREME DOUGHNU	EQUITY	501014104	1101	144,323	SH	SOLE	1	144,323	
KROGER CO	EQUITY	501044101	14	870	SH	DEFINED	2		870
KROGER CO.	EQUITY	501044101	5364	334,626	SH	SOLE	1	334,626	
KRONOS WORLDWIDE INC	EQUITY	50105F105	84	1,983	SH	SOLE	1	1,983	
KRONOS, INC.	EQUITY	501052104	990	19,362	SH	SOLE	1	19,362	
K-SWISS, INC.	EQUITY	482686102	533	16,128	SH	SOLE	1	16,128	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	199	31,687	SH	SOLE	1	31,687	
KVH INDUSTRIES INC	EQUITY	482738101	82	8,989	SH	SOLE	1	8,989	
KYPHON INC	EQUITY	501577100	365	14,518	SH	SOLE	1	14,518	
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	18738	263,841	SH	DEFINED	2		263,841
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	3715	52,309	SH	SOLE	1	52,309	
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	3	47800	SH	SOLE	3	47500	300
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	1473	173,247	SH	SOLE	1	173,247	
LABONE INC NEW	EQUITY	50540L105	717	20,808	SH	SOLE	1	20,808	
LABOR READY INC COM NEW	EQUITY	505401208	3	175645	SH	SOLE	3	171345	4300
LABOR READY, INC.	EQUITY	505401208	481	25,802	SH	SOLE	1	25,802	
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	8	167	SH	DEFINED	2		167
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	2981	61,841	SH	SOLE	1	61,841	
LABRANCHE & CO. INC.	EQUITY	505447102	1253	134,685	SH	SOLE	1	134,685	
LACLEDE GAS CO.	EQUITY	505597104	377	12,920	SH	SOLE	1	12,920	
LAFARGE NORTH AMERIC	EQUITY	505862102	49	837	SH	SOLE	1	837	
LAIDLAW INTERNATIONAL	EQUITY	50730R102	10736	516,131	SH	SOLE	1	516,131	
LAKELAND BANCORP INC	EQUITY	511637100	166	10,672	SH	SOLE	1	10,672	
LAKELAND FINL CORP	EQUITY	511656100	140	3,629	SH	SOLE	1	3,629	
LAKES ENTERTAINMENT INC	EQUITY	51206P109	172	9,556	SH	SOLE	1	9,556	
LAM RESEARCH CORP COM	EQUITY	512807108	1	19100	SH	SOLE	3	18200	900
LAM RESEARCH CORP.	EQUITY	512807108	7563	262,042	SH	SOLE	1	262,042	
LAM RESH CORP	EQUITY	512807108	32782	1,135,900	SH	DEFINED	2		1,135,900
LAMAR ADVERTISING CO	EQUITY	512815101	314	7,799	SH	SOLE	1	7,799	
LANCASTER COLONY CORP.	EQUITY	513847103	3049	71,653	SH	SOLE	1	71,653	
LANCE, INC.	EQUITY	514606102	257	15,998	SH	SOLE	1	15,998	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	555	11,097	SH	SOLE	1	11,097	

LANDAUER, INC.	EQUITY	51476K103	264	5,554	SH	SOLE	1	5,554	
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	388	13,417	SH	SOLE	1	13,417	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	1217	37,173	SH	SOLE	1	37,173	
LANNETT CO INC	EQUITY	516012101	27	4,305	SH	SOLE	1	4,305	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	569	19,598	SH	SOLE	1	19,598	
LASERCARD CORP	EQUITY	51807U101	30	6,074	SH	SOLE	1	6,074	
LASERSCOPE	EQUITY	518081104	358	11,280	SH	SOLE	1	11,280	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1465	272,745	SH	SOLE	1	272,745	
LAUREATE EDUCATION INC	EQUITY	518613104	3801	88,838	SH	SOLE	1	88,838	
LAWSON PRODUCTS, INC.	EQUITY	520776105	143	3,054	SH	SOLE	1	3,054	
LAWSON SOFTWARE	EQUITY	520780107	205	34,662	SH	SOLE	1	34,662	
LAWSON SOFTWARE INC	EQUITY	520780107	3552	602,000	SH	DEFINED	2		602,000
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	106	6,144	SH	SOLE	1	6,144	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	455	32,662	SH	SOLE	1	32,662	
LCA VISION INC	EQUITY	501803308	6380	191,600	SH	DEFINED	2		191,600
LCA-VISION INC	EQUITY	501803308	321	9,626	SH	SOLE	1	9,626	
LEADIS TECHNOLOGY INC	EQUITY	52171N103	22	3,733	SH	SOLE	1	3,733	
LEAPFROG ENTERPRISES	EQUITY	52186N106	194	17,120	SH	SOLE	1	17,120	
LEAR CORP	EQUITY	521865105	5387	121,446	SH	SOLE	1	121,446	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	79	5,492	SH	SOLE	1	5,492	
LECG CORP	EQUITY	523234102	160	8,142	SH	SOLE	1	8,142	
LECROY CORP	EQUITY	52324W109	87	5,099	SH	SOLE	1	5,099	
LECROY CORP COM	EQUITY	52324W109	6	322500	SH	SOLE	3	322500	
LEE ENTERPRISES, INC.	EQUITY	523768109	3556	81,939	SH	SOLE	1	81,939	
LEGG MASON, INC.	EQUITY	524901105	15342	196,340	SH	SOLE	1	196,340	
LEGGETT & PLATT, INC.	EQUITY	524660107	2519	87,214	SH	SOLE	1	87,214	
LEGGETT + PLATT INC	EQUITY	524660107	7	237	SH	DEFINED	2		237
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	31	328	SH	DEFINED	2		328
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	13760	146,138	SH	SOLE	1	146,138	
LENNAR CORP. COM CLASS A	EQUITY	526057104	14770	260,577	SH	SOLE	1	260,577	
LENNOX INTERNATIONAL INC	EQUITY	526107107	603	27,530	SH	SOLE	1	27,530	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	5868	170,834	SH	SOLE	1	170,834	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	129	62,393	SH	SOLE	1	62,393	
LEVITT CORP-CL A	EQUITY	52742P108	245	9,552	SH	SOLE	1	9,552	
LEXAR MEDIA INC	EQUITY	52886P104	220	44,145	SH	SOLE	1	44,145	
LEXICON GENETICS INC COM	EQUITY	528872104	1	289600	SH	SOLE	3	289600	
LEXICON GENETICS INC.	EQUITY	528872104	202	39,505	SH	SOLE	1	39,505	
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	741	33,785	SH	SOLE	1	33,785	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	18545	231,894	SH	SOLE	1	231,894	
LEXMARK INTL INC	EQUITY	529771107	12	147	SH	DEFINED	2		147
LG.PHILIPS LCD CO LTD-ADR	EQUITY	50186V102	836	38,800	SH	SOLE	1	38,800	
LIBBEY, INC.	EQUITY	529898108	179	8,518	SH	SOLE	1	8,518	
LIBERTY CORP.	EQUITY	530370105	1736	42,823	SH	SOLE	1	42,823	
LIBERTY MEDIA INTL INC-A	EQUITY	530719103	691	15,796	SH	SOLE	1	15,796	
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104		6620	SH	SOLE	3		6620
LIBERTY PROPERTY TRUST	EQUITY	531172104	12696	325,125	SH	SOLE	1	325,125	
LIFE TIME FITNESS INC	EQUITY	53217R207	200	7,408	SH	SOLE	1	7,408	
LIFECCELL CORPORATION	EQUITY	531927101	158	17,721	SH	SOLE	1	17,721	
LIFELINE SYS INC	EQUITY	532192101	209	6,905	SH	SOLE	1	6,905	
LIFEPOINT HOSPITALS COM	EQUITY	53219L109	2	55700	SH	SOLE	3	53000	2700
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	3862	88,083	SH	SOLE	1	88,083	
LIFETIME HOAN CORP	EQUITY	531926103	69	4,445	SH	SOLE	1	4,445	
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	264	46,073	SH	SOLE	1	46,073	
LILLY ELI + CO	EQUITY	532457108	71	1,356	SH	DEFINED	2		1,356
LIMITED BRANDS INC	EQUITY	532716107	5576	229,452	SH	DEFINED	2		229,452
LIMITED BRANDS, INC.	EQUITY	532716107	4224	173,817	SH	SOLE	1	173,817	
LIN TV CORP	EQUITY	532774106	283	16,733	SH	SOLE	1	16,733	
LINCARE HOLDINGS, INC.	EQUITY	532791100	8310	187,876	SH	SOLE	1	187,876	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	629	20,909	SH	SOLE	1	20,909	

LINCOLN NATIONAL CORP.	EQUITY	534187109	5960	132,043	SH	SOLE	1	132,043	
LINCOLN NATL CORP IN	EQUITY	534187109	10	218	SH	DEFINED	2		218
LINDSAY MANUFACTURING CO.	EQUITY	535555106	140	7,330	SH	SOLE	1	7,330	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	14	372	SH	DEFINED	2		372
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6493	169,493	SH	SOLE	1	169,493	
LINENS 'N THINGS, INC.	EQUITY	535679104	696	28,044	SH	SOLE	1	28,044	
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	165	29,046	SH	SOLE	1	29,046	
LITHIA MOTORS, INC.	EQUITY	536797103	228	8,898	SH	SOLE	1	8,898	
LITTELFUSE, INC.	EQUITY	537008104	394	13,756	SH	SOLE	1	13,756	
LIZ CLAIBORNE INC	EQUITY	539320101	5	133	SH	DEFINED	2		133
LIZ CLAIBORNE, INC.	EQUITY	539320101	1995	49,703	SH	SOLE	1	49,703	
LKQ CORP	EQUITY	501889208	183	9,098	SH	SOLE	1	9,098	
LOCKHEED MARTIN CORP	EQUITY	539830109	29	473	SH	DEFINED	2		473
LOCKHEED MARTIN CORP.	EQUITY	539830109	15535	254,414	SH	SOLE	1	254,414	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	154	8,154	SH	SOLE	1	8,154	
LODGIAN INC	EQUITY	54021P403	1	124	SH	SOLE	1	124	
LOEWS CORP	EQUITY	540424108	15	201	SH	DEFINED	2		201
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	49	1,467	SH	SOLE	1	1,467	
LOEWS CORP.	EQUITY	540424108	5350	72,754	SH	SOLE	1	72,754	
LO-JACK CORPORATION	EQUITY	539451104	990	71,900	SH	SOLE	1	71,900	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	286	9,901	SH	SOLE	1	9,901	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	707	17,941	SH	SOLE	1	17,941	
LONGS DRUG STORES CORP.	EQUITY	543162101	645	18,843	SH	SOLE	1	18,843	
LONGVIEW FIBRE CO.	EQUITY	543213102	2305	122,852	SH	SOLE	1	122,852	
LOOKSMART LTD	EQUITY	543442107	53	59,541	SH	SOLE	1	59,541	
LOUISIANA PAC CORP	EQUITY	546347105	3	135	SH	DEFINED	2		135
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1315	52,321	SH	SOLE	1	52,321	
LOWE'S COMPANIES, INC.	EQUITY	548661107	23010	403,043	SH	SOLE	1	403,043	
LOWES COS INC	EQUITY	548661107	53	923	SH	DEFINED	2		923
LSI INDUSTRIES, INC.	EQUITY	50216C108	138	12,308	SH	SOLE	1	12,308	
LSI LOGIC CORP	EQUITY	502161102	3	467	SH	DEFINED	2		467
LSI LOGIC CORP.	EQUITY	502161102	11327	2,026,275	SH	SOLE	1	2,026,275	
LTC PROP INC	EQUITY	502175102	160	9,199	SH	SOLE	1	9,199	
LTX CORP.	EQUITY	502392103	653	146,975	SH	SOLE	1	146,975	
LUBRIZOL CORP.	EQUITY	549271104	4944	121,656	SH	SOLE	1	121,656	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	15	5,314	SH	DEFINED	2		5,314
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5233	1,903,084	SH	SOLE	1	1,903,084	
LUFKIN INDS INC COM	EQUITY	549764108	214	4,427	SH	SOLE	1	4,427	
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	250	22,750	SH	SOLE	1	22,750	
LUMINEX CORP	EQUITY	55027E102	126	16,723	SH	SOLE	1	16,723	
LYON WILLIAM HOMES	EQUITY	552074106	201	2,619	SH	SOLE	1	2,619	
LYONDELL CHEMICAL CO COM	EQUITY	552078107	4	145100	SH	SOLE	3	143200	1900
LYONDELL CHEMICAL CO.	EQUITY	552078107	10962	392,638	SH	SOLE	1	392,638	
M & F WORLDWIDE CORP	EQUITY	552541104	85	6,342	SH	SOLE	1	6,342	
M + T BK CORP	EQUITY	55261F104	12	122	SH	DEFINED	2		122
M&T BANK CORP.	EQUITY	55261F104	4536	44,444	SH	SOLE	1	44,444	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	53	758	SH	SOLE	1	758	
M/I HOMES INC	EQUITY	55305B101	370	7,553	SH	SOLE	1	7,553	
MACATAWA BK CORP	EQUITY	554225102	184	5,494	SH	SOLE	1	5,494	
MACDERMID, INC.	EQUITY	554273102	547	16,832	SH	SOLE	1	16,832	
MACERICH CO COM	EQUITY	554382101		4580	SH	SOLE	3		4580
MACERICH CO.	EQUITY	554382101	323	6,064	SH	SOLE	1	6,064	
MACK-CALI REALTY CORP	EQUITY	554489104	4533	107,044	SH	SOLE	1	107,044	
MACROMEDIA INC COM	EQUITY	556100105	1	29800	SH	SOLE	3	28400	1400
MACROMEDIA, INC.	EQUITY	556100105	4455	132,980	SH	SOLE	1	132,980	
MACROVISION CORP	EQUITY	555904101	2718	119,278	SH	SOLE	1	119,278	
MAF BANCORP, INC.	EQUITY	55261R108	722	17,372	SH	SOLE	1	17,372	
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	571	16,783	SH	SOLE	1	16,783	
Magellan Midstream Partner	EQUITY	559080106	2442	40,000	SH	SOLE	4	40,000	

MAGMA DESIGN AUTOMATIO	EQUITY	559181102	182	15,352	SH	SOLE	1	15,352	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	1163	189,473	SH	SOLE	1	189,473	
MAGNA ENTMT CORP	EQUITY	559211107	783	127,500	SH	DEFINED	2		127,500
MAGNATEK, INC.	EQUITY	559424106	79	14,768	SH	SOLE	1	14,768	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	2858	177,398	SH	SOLE	1	177,398	
MAGUIRE PROPERTIES INC	EQUITY	559775101	6897	288,803	SH	SOLE	1	288,803	
MAIN STREET BANKS INC	EQUITY	56034R102	226	8,529	SH	SOLE	1	8,529	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	132	6,020	SH	SOLE	1	6,020	
MANDALAY RESORT GROUP	EQUITY	562567107	13981	198,346	SH	SOLE	1	198,346	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	383	18,820	SH	SOLE	1	18,820	
MANITOWOC CO., INC.	EQUITY	563571108	678	16,788	SH	SOLE	1	16,788	
MANNATECH INC	EQUITY	563771104	173	8,856	SH	SOLE	1	8,856	
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	32	3,146	SH	SOLE	1	3,146	
MANNKIND CORP	EQUITY	56400P201	115	8,104	SH	SOLE	1	8,104	
MANOR CARE INC NEW	EQUITY	564055101	4	108	SH	DEFINED	2		108
MANOR CARE, INC.	EQUITY	564055101	1433	39,422	SH	SOLE	1	39,422	
MANPOWER, INC.	EQUITY	56418H100	7069	162,432	SH	SOLE	1	162,432	
MANTECH INTL CORP	EQUITY	564563104	242	10,493	SH	SOLE	1	10,493	
MANUGISTICS GROUP IN	EQUITY	565011103	57	34,222	SH	SOLE	1	34,222	
MANULIFE FINANCIAL	EQUITY	56501R106	2917	61,100	SH	DEFINED	1	0	61,100
MAPICS INC	EQUITY	564910107	2306	181,157	SH	SOLE	1	181,157	
MAPINFO CORP COM	EQUITY	565105103	152	12,597	SH	SOLE	1	12,597	
MARATHON OIL CORP	EQUITY	565849106	6095	129,908	SH	DEFINED	2		129,908
MARATHON OIL CORP	EQUITY	565849106	7438	158,517	SH	SOLE	1	158,517	
MARCHEX INC-CLASS B	EQUITY	56624R108	48	2,563	SH	SOLE	1	2,563	
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101	504	24,568	SH	SOLE	1	24,568	
MARCUS CORP	EQUITY	566330106	252	12,304	SH	SOLE	1	12,304	
MARINEMAX INC	EQUITY	567908108	226	7,253	SH	SOLE	1	7,253	
MARKEL CORP	EQUITY	570535104	75	218	SH	SOLE	1	218	
MARKETAXESS HLDGS INC	EQUITY	57060D108	1673	149,800	SH	DEFINED	2		149,800
MARKETAXESS HOLDINGS INC	EQUITY	57060D108	35	41,759	SH	SOLE	1	41,759	
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	75	3,697	SH	SOLE	1	3,697	
Marriott International Inc Cl A USD	EQUITY	571903202	53983	807,409	SH	SOLE	1	807,409	
MARRIOTT INTL INC NEW	EQUITY	571903202	16	245	SH	DEFINED	2		245
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	12568	413,161	SH	SOLE	1	413,161	
MARSH + MCLENNAN COS INC	EQUITY	571748102	19	631	SH	DEFINED	2		631
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3981	95,350	SH	SOLE	1	95,350	
MARSHALL + ILSLEY CORP	EQUITY	571834100	11	254	SH	DEFINED	2		254
MARSHALL EDWARDS INC	EQUITY	572322303	37	4,470	SH	SOLE	1	4,470	
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	3256	55,963	SH	SOLE	1	55,963	
MARTEN TRANSPORT LTD	EQUITY	573075108	122	5,703	SH	SOLE	1	5,703	
MARTHA STEWART LIVING-CL A	EQUITY	573083102	164	7,261	SH	SOLE	1	7,261	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	4771	85,321	SH	SOLE	1	85,321	
MARVEL ENTERPRISES INC	EQUITY	57383M108	34	1,719	SH	SOLE	1	1,719	
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	1	29600	SH	SOLE	3	28300	1300
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	16839	439,200	SH	DEFINED	2		439,200
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	679	17,720	SH	SOLE	1	17,720	
MASCO CORP	EQUITY	574599106	19	534	SH	DEFINED	2		534
MASCO CORP.	EQUITY	574599106	8204	236,617	SH	SOLE	1	236,617	
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	94	6,000	SH	SOLE	1	6,000	
MASSEY ENERGY COMPANY	EQUITY	576206106	77	1,922	SH	SOLE	1	1,922	
MASTEC, INC.	EQUITY	576323109	120	14,642	SH	SOLE	1	14,642	
MATRIA HEALTHCARE INC	EQUITY	576817209	296	9,636	SH	SOLE	1	9,636	
MATRIX SERVICE CO	EQUITY	576853105	46	10,685	SH	SOLE	1	10,685	
MATRIXONE INC	EQUITY	57685P304	161	33,683	SH	SOLE	1	33,683	
MATTEL INC	EQUITY	577081102	11	502	SH	DEFINED	2		502
MATTEL, INC.	EQUITY	577081102	13456	630,268	SH	SOLE	1	630,268	
MATTHEWS INTERNATIONAL CORP.									
CLASS A	EQUITY	577128101	658	20,072	SH	SOLE	1	20,072	
MATTSON TECHNOLOGY INC COM	EQUITY	577223100	4	475600	SH	SOLE	3	467300	8300

MATTSON TECHNOLOGY, INC.	EQUITY	577223100	198	24,880	SH	SOLE	1	24,880	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	86	2,010	SH	SOLE	1	2,010	
MAVERICK TUBE CORP.	EQUITY	577914104	858	26,393	SH	SOLE	1	26,393	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	16	390	SH	DEFINED	2		390
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7002	171,320	SH	SOLE	1	171,320	
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	31	17,663	SH	SOLE	1	17,663	
MAXIMUS, INC.	EQUITY	577933104	390	11,638	SH	SOLE	1	11,638	
MAXTOR CORP	EQUITY	577729205	33	6,147	SH	SOLE	1	6,147	
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	63	6,825	SH	SOLE	1	6,825	
MAXYGEN	EQUITY	577776107	119	13,889	SH	SOLE	1	13,889	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	6786	183,318	SH	SOLE	1	183,318	
MAY DEPT STORES CO	EQUITY	577778103	13	342	SH	DEFINED	2		342
MAYTAG CORP	EQUITY	578592107	1	100	SH	DEFINED	2		100
MAYTAG CORP.	EQUITY	578592107	807	57,758	SH	SOLE	1	57,758	
MB FINANCIAL INC	EQUITY	55264U108	460	12,021	SH	SOLE	1	12,021	
MBIA INC	EQUITY	55262C100	9	170	SH	DEFINED	2		170
MBIA, INC	EQUITY	55262C100	5239	100,217	SH	SOLE	1	100,217	
MBNA CORP	EQUITY	55262L100	38	1,531	SH	DEFINED	2		1,531
MBNA CORP.	EQUITY	55262L100	24164	984,287	SH	SOLE	1	984,287	
MBT FINANCIAL CORP	EQUITY	578877102	168	8,924	SH	SOLE	1	8,924	
MCAFFEE INC	EQUITY	579064106	6529	289,411	SH	SOLE	1	289,411	
MCCLATCHY COMPANY-CL	EQUITY	579489105	36	481	SH	SOLE	1	481	
MCCORMICK & CO., INC.	EQUITY	579780206	2128	61,818	SH	SOLE	1	61,818	
MCCORMICK + CO INC	EQUITY	579780206	10919	317,122	SH	DEFINED	2		317,122
MCDATA CORP-CL A	EQUITY	580031201	1076	285,454	SH	SOLE	1	285,454	
MCDONALDS CORP	EQUITY	580135101	4033	129,520	SH	DEFINED	2		129,520
MCDONALD'S CORP.	EQUITY	580135101	25318	813,043	SH	SOLE	1	813,043	
MCG CAPITAL CORP	EQUITY	58047P107	1809	117,562	SH	SOLE	1	117,562	
MCGRATH RENTCORP	EQUITY	580589109	281	12,008	SH	SOLE	1	12,008	
MCGRAW HILL COS INC	EQUITY	580645109	21	236	SH	DEFINED	2		236
MCGRAW-HILL, INC.	EQUITY	580645109	7147	81,916	SH	SOLE	1	81,916	
MCI INC	EQUITY	552691107	4170	167,454	SH	SOLE	1	167,454	
MCKESSON CORP	EQUITY	58155Q103	13	354	SH	DEFINED	2		354
MCKESSON CORP.	EQUITY	58155Q103	5081	134,587	SH	SOLE	1	134,587	
MCMORAN EXPLORATION CO	EQUITY	582411104	226	11,241	SH	SOLE	1	11,241	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	5907	213,858	SH	SOLE	1	213,858	
MEADWESTVACO CORP	EQUITY	583334107	8	250	SH	DEFINED	2		250
MEADWESTVACO CORP	EQUITY	583334107	2947	92,615	SH	SOLE	1	92,615	
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	153	6,658	SH	SOLE	1	6,658	
Mechel Steel Group OAO - ADR	EQUITY	583840103	5410	202,100	SH	SOLE	1	202,100	
MEDAREX INC	EQUITY	583916101	352	49,335	SH	SOLE	1	49,335	
MEDAREX INC	EQUITY	583916101	606	85,000	SH	DEFINED	2		85,000
MEDAREX INC COM	EQUITY	583916101	3	438300	SH	SOLE	3	425800	12500
MEDCATH CORP	EQUITY	58404W109	110	3,756	SH	SOLE	1	3,756	
MEDCATH CORP COM	EQUITY	58404W109	7	228500	SH	SOLE	3	223900	4600
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	16	330	SH	DEFINED	2		330
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	6222	125,521	SH	SOLE	1	125,521	
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2677	43,287	SH	SOLE	1	43,287	
MEDIACOM COMMUNICATI	EQUITY	58446K105	269	41,120	SH	SOLE	1	41,120	
MEDICAL ACTION IND INC	EQUITY	58449L100	96	5,090	SH	SOLE	1	5,090	
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	50	7,555	SH	SOLE	1	7,555	
MEDICINES CO	EQUITY	584688105	4972	219,400	SH	DEFINED	2		219,400
MEDICINES COMPANY	EQUITY	584688105	674	29,740	SH	SOLE	1	29,740	
MEDICIS PHARMACEUTIC	EQUITY	584690309	41	1,353	SH	SOLE	1	1,353	
MEDICURE	EQUITY	58469E101	1110	1,839,000	SH	DEFINED	1	0	1,839,000
MEDIMMUNE INC	EQUITY	584699102	959	40,293	SH	DEFINED	2		40,293
MEDIMMUNE, INC.	EQUITY	584699102	3115	130,822	SH	SOLE	1	130,822	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	116	8,112	SH	SOLE	1	8,112	
MEDTRONIC INC	EQUITY	585055106	11924	234,043	SH	DEFINED	2		234,043

MEDTRONIC, INC.	EQUITY	585055106	36536	717,103	SH	SOLE	1	717,103	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5224	183,036	SH	SOLE	1	183,036	
MELLON FINL CORP	EQUITY	58551A108	5417	189,816	SH	DEFINED	2		189,816
MEMC ELECTR MATLS INC COM	EQUITY	552715104	1	88500	SH	SOLE	3	84500	4000
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	25	1,844	SH	SOLE	1	1,844	
MENS WEARHOUSE, INC.	EQUITY	587118100	831	19,698	SH	SOLE	1	19,698	
MENTOR CORP.	EQUITY	587188103	871	27,128	SH	SOLE	1	27,128	
MENTOR GRAPHICS CORP.	EQUITY	587200106	2517	183,690	SH	SOLE	1	183,690	
MERCANTILE BANK CORP	EQUITY	587376104	183	4,467	SH	SOLE	1	4,467	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	7278	143,101	SH	SOLE	1	143,101	
MERCK & CO., INC.	EQUITY	589331107	41257	1,274,531	SH	SOLE	1	1,274,531	
MERCK + CO INC	EQUITY	589331107	12358	381,775	SH	DEFINED	2		381,775
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	365	13,229	SH	SOLE	1	13,229	
MERCURY GENERAL CORP	EQUITY	589400100	37	661	SH	SOLE	1	661	
MERCURY INTERACTIVE CORP	EQUITY	589405109	5	106	SH	DEFINED	2		106
MERCURY INTERACTIVE CORP.	EQUITY	589405109	10407	219,660	SH	SOLE	1	219,660	
MEREDITH CORP	EQUITY	589433101	3	57	SH	DEFINED	2		57
MEREDITH CORP	EQUITY	589433101	958	20,490	SH	SOLE	1	20,490	
MERGE TECHNOLOGIES INC	EQUITY	589981109	120	6,840	SH	SOLE	1	6,840	
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	196	37,982	SH	SOLE	1	37,982	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	3456	493,695	SH	DEFINED	2		493,695
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	4230	604,218	SH	SOLE	1	604,218	
MERIT MED SYS INC	EQUITY	589889104	175	14,620	SH	SOLE	1	14,620	
MERITAGE HOMES CORPORATION	EQUITY	59001A102	778	13,197	SH	SOLE	1	13,197	
MERIX CORPORATION	EQUITY	590049102	126	11,233	SH	SOLE	1	11,233	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	23315	411,927	SH	SOLE	1	411,927	
MERRILL LYNCH + CO INC	EQUITY	590188108	16901	298,612	SH	DEFINED	2		298,612
MESA AIRLINES, INC.	EQUITY	590479101	138	19,769	SH	SOLE	1	19,769	
METAL MANAGEMENT INC	EQUITY	591097209	282	10,986	SH	SOLE	1	10,986	
METALS USA INC	EQUITY	591324207	246	12,581	SH	SOLE	1	12,581	
METHODE ELECTRONICS, INC.	EQUITY	591520200	268	22,127	SH	SOLE	1	22,127	
METLIFE INC	EQUITY	59156R108	34	875	SH	DEFINED	2		875
METLIFE, INC.	EQUITY	59156R108	15464	395,505	SH	SOLE	1	395,505	
METRIS COMPANIES INC	EQUITY	591598107	233	20,111	SH	SOLE	1	20,111	
METRO-GOLDWYN-MAYER	EQUITY	591610100	822	68,789	SH	SOLE	1	68,789	
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	147	6,546	SH	SOLE	1	6,546	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	52	1,090	SH	SOLE	1	1,090	
MFS Municipal Inc	EQUITY	552738106	132	17,700	SH	SOLE	4	17,700	
MGE ENERGY INC	EQUITY	55277P104	413	12,453	SH	SOLE	1	12,453	
MGI PHARMA INC	EQUITY	552880106	43	1,702	SH	SOLE	1	1,702	
MGIC INVESTMENT CORP.	EQUITY	552848103	2733	44,322	SH	SOLE	1	44,322	
MGIC INVT CORP WIS	EQUITY	552848103	7	120	SH	DEFINED	2		120
MGM GRAND INC	EQUITY	552953101	2967	41,893	SH	SOLE	1	41,893	
MGM MIRAGE COM	EQUITY	552953101	6	82400	SH	SOLE	3	80700	1700
MGM MIRAGEINC	EQUITY	552953101	2532	35,750	SH	DEFINED	2		35,750
MGP INGREDIENTS INC	EQUITY	55302G103	41	4,933	SH	SOLE	1	4,933	
MICHAELS STORES, INC.	EQUITY	594087108	8844	243,633	SH	SOLE	1	243,633	
MICREL, INC.	EQUITY	594793101	1695	183,890	SH	SOLE	1	183,890	
MICRO THERAPEUTICS INC	EQUITY	59500W100	33	8,474	SH	SOLE	1	8,474	
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	10046	386,240	SH	SOLE	1	386,240	
MICROMUSE INC	EQUITY	595094103	221	48,816	SH	SOLE	1	48,816	
MICRON TECHNOLOGY INC	EQUITY	595112103	8	736	SH	DEFINED	2		736
MICRON TECHNOLOGY, INC.	EQUITY	595112103	2887	279,219	SH	SOLE	1	279,219	
MICROS SYSTEMS, INC.	EQUITY	594901100	737	20,086	SH	SOLE	1	20,086	
MICROSEMI CORP COM	EQUITY	595137100	7	437700	SH	SOLE	3	428900	8800
MICROSEMI CORP.	EQUITY	595137100	604	37,074	SH	SOLE	1	37,074	
MICROSOFT CORP	EQUITY	594918104	43485	1,799,130	SH	DEFINED	2		1,799,130
Microsoft Corp Com Stk	EQUITY	594918104	197892	8,187,490	SH	SOLE	1	8,187,490	
MICROSTRATEGY INC	EQUITY	594972408	406	7,474	SH	SOLE	1	7,474	

MICROSTRATEGY INC CL A NEW	EQUITY	594972408	2	36400	SH	SOLE	3	35200	1200
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	SOLE	1	1	
MICROTEK MEDICAL HOLDINGS IN	EQUITY	595158109	96	26,792	SH	SOLE	1	26,792	
MICROTUNE INC	EQUITY	59514P109	138	32,060	SH	SOLE	1	32,060	
MICROTUNE INC DEL COM	EQUITY	59514P109	2	531300	SH	SOLE	3	520500	10800
MICROVISION INC.	EQUITY	594960106	68	11,626	SH	SOLE	1	11,626	
MID STATE BANCSHARES	EQUITY	595440108	390	14,643	SH	SOLE	1	14,643	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	461	12,625	SH	SOLE	1	12,625	
MIDAS, INC.	EQUITY	595626102	220	9,630	SH	SOLE	1	9,630	
MIDDLEBY CORP	EQUITY	596278101	138	2,784	SH	SOLE	1	2,784	
MIDDLESEX WATER CO	EQUITY	596680108	128	7,051	SH	SOLE	1	7,051	
MIDLAND CO COM	EQUITY	597486109	178	5,659	SH	SOLE	1	5,659	
MIDWAY GAMES INC.	EQUITY	598148104	295	28,772	SH	SOLE	1	28,772	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	134	6,719	SH	SOLE	1	6,719	
MILACRON, INC.	EQUITY	598709103	53	17,511	SH	SOLE	1	17,511	
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	3531	419,400	SH	DEFINED	2		419,400
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	5078	603,042	SH	SOLE	1	603,042	
MILLIPORE CORP	EQUITY	601073109	3	67	SH	DEFINED	2		67
MILLIPORE CORP.	EQUITY	601073109	980	22,591	SH	SOLE	1	22,591	
MILLS CORP COM	EQUITY	601148109		4240	SH	SOLE	3		4240
MILLS CORP.	EQUITY	601148109	295	5,580	SH	SOLE	1	5,580	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	979	42,960	SH	SOLE	1	42,960	
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	138	62,041	SH	SOLE	1	62,041	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	521	13,446	SH	SOLE	1	13,446	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	3250	49,407	SH	SOLE	1	49,407	
MIPS TECHNOLOGIES INC	EQUITY	604567107	294	25,545	SH	SOLE	1	25,545	
MISSION RESOURCES CORP	EQUITY	605109107	179	25,307	SH	SOLE	1	25,307	
MISSION WEST PROPERTIES	EQUITY	605203108	132	12,477	SH	SOLE	1	12,477	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	321	20,218	SH	SOLE	1	20,218	
MOBILE MINI INC.	EQUITY	60740F105	362	8,952	SH	SOLE	1	8,952	
Mobile Telesystems - Sponsored ADR		607409109	9566	271,850	SH	SOLE	1	271,850	
MOBILITY ELECTRONICS INC	EQUITY	60741U101	108	15,410	SH	SOLE	1	15,410	
MODINE MANUFACTURING CO.	EQUITY	607828100	2125	72,457	SH	SOLE	1	72,457	
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	9053	107,394	SH	SOLE	1	107,394	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	183	9,607	SH	SOLE	1	9,607	
MOLEX INC	EQUITY	608554101	5	204	SH	DEFINED	2		204
MOLEX, INC.	EQUITY	608554101	2176	82,537	SH	SOLE	1	82,537	
MOLINA HEALTHCARE INC	EQUITY	60855R100	298	6,464	SH	SOLE	1	6,464	
MOLSON COORS BREWING CO	EQUITY	60871R209	8	98	SH	DEFINED	2		98
MOLSON COORS BREWING CO -B	EQUITY	60871R209	2880	37,326	SH	SOLE	1	37,326	
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	32	3,829	SH	SOLE	1	3,829	
MONACO COACH CORP	EQUITY	60886R103	263	16,278	SH	SOLE	1	16,278	
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	2928	155,005	SH	SOLE	1	155,005	
MONMOUTH REIT -CL A	EQUITY	609720107	10	1,210	SH	SOLE	1	1,210	
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839105	30	3,453	SH	SOLE	1	3,453	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	85	14,564	SH	SOLE	1	14,564	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	151	5,852	SH	SOLE	1	5,852	
MONSANTO CO	EQUITY	61166W101	7855	121,784	SH	SOLE	1	121,784	
MONSANTO CO NEW	EQUITY	61166W101	20	317	SH	DEFINED	2		317
MONSTER WORLDWIDE INC	EQUITY	611742107	4	135	SH	DEFINED	2		135
MONSTER WORLDWIDE INC	EQUITY	611742107	1518	54,206	SH	SOLE	1	54,206	
MONSTER WORLDWIDE INC COM	EQUITY	611742107	2	59600	SH	SOLE	3	56500	3100
MOODYS CORP	EQUITY	615369105	14	168	SH	DEFINED	2		168
MOODY'S CORP.	EQUITY	615369105	12474	154,271	SH	SOLE	1	154,271	
MOOG INC.	EQUITY	615394202	734	16,229	SH	SOLE	1	16,229	
MORGAN STANLEY	EQUITY	617446448	13430	234,579	SH	DEFINED	2		234,579
MORGAN STANLEY	EQUITY	617446448	34170	596,853	SH	SOLE	1	596,853	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	136	8,095	SH	SOLE	1	8,095	
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	145	9,104	SH	SOLE	1	9,104	

MOSAIC CO/THE	EQUITY	61945A107	1237	72,509	SH	SOLE	1	72,509	
MOTIVE INC	EQUITY	61980V107	33	3,287	SH	SOLE	1	3,287	
MOTOROLA INC	EQUITY	620076109	13185	880,734	SH	DEFINED	2		880,734
MOTOROLA, INC.	EQUITY	620076109	18700	1,249,184	SH	SOLE	1	1,249,184	
MOVADO GROUP, INC.	EQUITY	624580106	175	9,471	SH	SOLE	1	9,471	
MOVIE GALLERY, INC.	EQUITY	624581104	440	15,348	SH	SOLE	1	15,348	
MPS GROUP INC	EQUITY	553409103	2610	248,344	SH	SOLE	1	248,344	
MPS GROUP INC COM	EQUITY	553409103	1	93890	SH	SOLE	3	88990	4900
MRO SOFTWARE	EQUITY	55347W105	171	12,195	SH	SOLE	1	12,195	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	213	65,852	SH	SOLE	1	65,852	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	24	792	SH	SOLE	1	792	
MTC TECHNOLOGIES INC	EQUITY	55377A106	147	4,509	SH	SOLE	1	4,509	
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	4	109163	SH	SOLE	3	106800	2363
MTR GAMING GROUP INC	EQUITY	553769100	179	14,473	SH	SOLE	1	14,473	
MTS SYSTEMS CORP.	EQUITY	553777103	382	13,155	SH	SOLE	1	13,155	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	614	21,814	SH	SOLE	1	21,814	
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	65	3,683	SH	SOLE	1	3,683	
MULTIMEDIA GAMES INC	EQUITY	625453105	114	14,753	SH	SOLE	1	14,753	
Municipal High Income Fund	EQUITY	626214100	707	98,900	SH	SOLE	4	98,900	
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	1558	64,000	SH	SOLE	1	64,000	
Murphy Oil Corp	EQUITY	626717102	987	10,000	SH	SOLE	4	10,000	
MURPHY OIL CORP.	EQUITY	626717102	15596	157,971	SH	SOLE	1	157,971	
MYERS INDUSTRIES, INC.	EQUITY	628464109	215	15,216	SH	SOLE	1	15,216	
MYKROLIS CORP	EQUITY	62852P103	368	25,725	SH	SOLE	1	25,725	
MYLAN LABORATORIES INC.	EQUITY	628530107	2175	122,743	SH	SOLE	1	122,743	
MYLAN LABS INC	EQUITY	628530107	6	326	SH	DEFINED	2		326
MYOGEN INC	EQUITY	62856E104	93	11,738	SH	SOLE	1	11,738	
MYRIAD GENETICS INC	EQUITY	62855J104	352	19,116	SH	SOLE	1	19,116	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	448	35,892	SH	SOLE	1	35,892	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	10	170	SH	DEFINED	2		170
NABORS INDUSTRIES LTD	EQUITY	G6359F103	10154	171,695	SH	SOLE	1	171,695	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	298	2,925	SH	SOLE	1	2,925	
NALCO HOLDING CO	EQUITY	62985Q101	21	1,104	SH	SOLE	1	1,104	
NANOGEN INC.	EQUITY	630075109	76	21,706	SH	SOLE	1	21,706	
NARA BANCORP INC	EQUITY	63080P105	161	11,462	SH	SOLE	1	11,462	
NASB FINL INC	EQUITY	628968109	76	1,924	SH	SOLE	1	1,924	
NASDAQ-100 SHARES	EQUITY	631100104	10093	276,000	SH	SOLE	1	276,000	
NASHFINCH CO.	EQUITY	631158102	291	7,667	SH	SOLE	1	7,667	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	37	4,489	SH	SOLE	1	4,489	
NATIONAL CITY CORP	EQUITY	635405103	24	713	SH	DEFINED	2		713
NATIONAL CITY CORP.	EQUITY	635405103	45797	1,367,073	SH	SOLE	1	1,367,073	
NATIONAL DATA CORP.	EQUITY	639480102	359	22,457	SH	SOLE	1	22,457	
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	827	20,768	SH	SOLE	1	20,768	
NATIONAL FUEL GAS CO.	EQUITY	636180101	8195	286,631	SH	SOLE	1	286,631	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	2606	100,323	SH	SOLE	1	100,323	
NATIONAL HEALTH INVS INC	EQUITY	63633D104	1970	75,825	SH	DEFINED	2		75,825
NATIONAL HEALTH REALTY	EQUITY	635905102	10	560	SH	SOLE	1	560	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	143	4,184	SH	SOLE	1	4,184	
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3249	120,107	SH	SOLE	1	120,107	
NATIONAL OILWELL VARCO INC	EQUITY	637071101	10	208	SH	DEFINED	2		208
NATIONAL OILWELL VARCO INC	EQUITY	637071101	3580	76,658	SH	SOLE	1	76,658	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	528	21,482	SH	SOLE	1	21,482	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	118	2,931	SH	SOLE	1	2,931	
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	3281	159,217	SH	DEFINED	2		159,217
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	6154	298,611	SH	SOLE	1	298,611	
NATIONAL WESTERN LIFE INS. CO.									
CLASS	EQUITY	638522102	233	1,361	SH	SOLE	1	1,361	
NATIONAL-OILWELL INC COM	EQUITY	637071101	2	37600	SH	SOLE	3	35900	1700
NATIONWIDE FINANCIAL	EQUITY	638612101	51	1,429	SH	SOLE	1	1,429	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	942	46,616	SH	SOLE	1	46,616	

NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	111	6,461	SH	SOLE	1	6,461	
NAUTILUS INC	EQUITY	63910B102	424	17,851	SH	SOLE	1	17,851	
NAVARRE CORP	EQUITY	639208107	109	13,700	SH	SOLE	1	13,700	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	779	28,624	SH	SOLE	1	28,624	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	120	8,773	SH	SOLE	1	8,773	
NAVIGATORS GROUP INC	EQUITY	638904102	177	5,346	SH	SOLE	1	5,346	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1087	29,849	SH	SOLE	1	29,849	
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	79	SH	DEFINED	2		79
NAVTEQ CORP	EQUITY	63936L100	43	981	SH	SOLE	1	981	
NBC CAPITAL CORP	EQUITY	628729105	104	4,309	SH	SOLE	1	4,309	
NBT BANCORP, INC.	EQUITY	628778102	458	20,450	SH	SOLE	1	20,450	
NBTY, INC.	EQUITY	628782104	33	1,316	SH	SOLE	1	1,316	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	470	12,184	SH	SOLE	1	12,184	
NCO GROUP, INC.	EQUITY	628858102	330	16,855	SH	SOLE	1	16,855	
NCR CORP NEW	EQUITY	62886E108	7	222	SH	DEFINED	2		222
NCR CORP.	EQUITY	62886E108	2865	84,904	SH	SOLE	1	84,904	
NDS Group Plc - ADR		628891103	4529	130,400	SH	SOLE	1	130,400	
NECTAR THERAPEUTICS	EQUITY	640268108	28	2,021	SH	SOLE	1	2,021	
NEIGHBORCARE INC	EQUITY	64015Y104	685	23,419	SH	SOLE	1	23,419	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	8079	88,288	SH	SOLE	1	88,288	
NELNET INC	EQUITY	64031N108	11812	371,100	SH	DEFINED	2		371,100
NELNET INC-CL A	EQUITY	64031N108	161	5,055	SH	SOLE	1	5,055	
NEOFORMA INC	EQUITY	640475505	46	5,750	SH	SOLE	1	5,750	
NEOPHARM INC	EQUITY	640919106	83	10,726	SH	SOLE	1	10,726	
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	34	13,088	SH	SOLE	1	13,088	
NESS TECHNOLOGIES INC	EQUITY	64104X108	101	8,395	SH	SOLE	1	8,395	
NET2PHONE, INC.	EQUITY	64108N106	36	22,242	SH	SOLE	1	22,242	
NETBANK INC	EQUITY	640933107	245	28,894	SH	SOLE	1	28,894	
NETFLIX.COM INC	EQUITY	64110L106	9	850	SH	SOLE	1	850	
NETGEAR INC	EQUITY	64111Q104	204	13,490	SH	SOLE	1	13,490	
NETIQ CORP.	EQUITY	64115P102	407	35,568	SH	SOLE	1	35,568	
NETRATINGS INC	EQUITY	64116M108	117	7,654	SH	SOLE	1	7,654	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	66	14,803	SH	SOLE	1	14,803	
NETWORK APPLIANCE INC	EQUITY	64120L104	12	438	SH	DEFINED	2		438
NETWORK APPLIANCE, INC.	EQUITY	64120L104	5275	190,712	SH	SOLE	1	190,712	
NETWORK EQUIPMENT TECH.	EQUITY	641208103	84	14,958	SH	SOLE	1	14,958	
NEUROCHEM INC	EQUITY	64125K101	6037	507,100	SH	DEFINED	1	0	507,100
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1454	38,200	SH	DEFINED	2		38,200
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	33	878	SH	SOLE	1	878	
NEUROGEN CORP.	EQUITY	64124E106	110	15,578	SH	SOLE	1	15,578	
NEVADA GOLD & CASINO	EQUITY	64126Q206	65	5,077	SH	SOLE	1	5,077	
NEW CENTURY FINANCIAL CORP	EQUITY	6435EV108	1164	24,852	SH	SOLE	1	24,852	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	748	17,188	SH	SOLE	1	17,188	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	24195	963,577	SH	SOLE	1	963,577	
NEW YORK & CO	EQUITY	649295102	126	6,273	SH	SOLE	1	6,273	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	27555	1,517,346	SH	SOLE	1	1,517,346	
NEW YORK TIMES CO	EQUITY	650111107	7	183	SH	DEFINED	2		183
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2424	66,279	SH	SOLE	1	66,279	
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	31	2,187	SH	SOLE	1	2,187	
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	661	22,344	SH	SOLE	1	22,344	
NEWELL RUBBERMAID INC	EQUITY	651229106	7	332	SH	DEFINED	2		332
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2744	125,066	SH	SOLE	1	125,066	
NEWFIELD EXPLORATION	EQUITY	651290108	8470	114,055	SH	SOLE	1	114,055	
Newfield Exploration Co	EQUITY	651290108	743	10,000	SH	SOLE	4	10,000	
NEWMARKET CORP	EQUITY	651587107	159	8,562	SH	SOLE	1	8,562	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	11248	266,225	SH	SOLE	1	266,225	
NEWMONT MNG CORP	EQUITY	651639106	22	525	SH	DEFINED	2		525
NEWPARK RESOURCES, INC.	EQUITY	651718504	308	52,265	SH	SOLE	1	52,265	
NEWPORT CORP	EQUITY	651824104	1493	103,006	SH	SOLE	1	103,006	

NEWS CORP	EQUITY	65248E104	26238	579,000	SH	DEFINED	2		579,000
NEWS CORP INC-CL A	EQUITY	65248E104	21058	1,244,564	SH	SOLE	1	1,244,564	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	2563	687,233	SH	SOLE	1	687,233	
NEXEN	EQUITY	65334H102	4127	75,400	SH	DEFINED	1	0	75,400
NEXSTAR BROADCASTING GROUP-A	EQUITY	65336K103	44	6,279	SH	SOLE	1	6,279	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	38	1,348	SH	DEFINED	2		1,348
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	20447	719,448	SH	SOLE	1	719,448	
NEXTEL PARTNERS INC	EQUITY	65333F107	1161	52,972	SH	SOLE	1	52,972	
NGP CAPITAL RESOURCES CO	EQUITY	62912R107	160	9,968	SH	SOLE	1	9,968	
NIC INC	EQUITY	62914B100	93	19,414	SH	SOLE	1	19,414	
NICOR INC	EQUITY	654086107	2	60	SH	DEFINED	2		60
Nicor Inc	EQUITY	654086107	742	20,000	SH	SOLE	4	20,000	
NICOR, INC.	EQUITY	654086107	11483	309,608	SH	SOLE	1	309,608	
NII HLDGS INC	EQUITY	62913F201	15956	277,500	SH	DEFINED	2		277,500
NII HOLDINGS INC-CL B	EQUITY	62913F201	79	1,374	SH	SOLE	1	1,374	
NIKE INC	EQUITY	654106103	5825	69,920	SH	DEFINED	2		69,920
NIKE, INC. CLASS B	EQUITY	654106103	13672	164,112	SH	SOLE	1	164,112	
NIKU CORP	EQUITY	654113703	1776	98,400	SH	DEFINED	2		98,400
NIKU CORPORATION	EQUITY	654113703	2	134100	SH	SOLE	3	131000	3100
NISOURCE INC	EQUITY	65473P105	7	327	SH	DEFINED	2		327
NISOURCE, INC.	EQUITY	65473P105	8106	355,669	SH	SOLE	1	355,669	
NITROMED INC	EQUITY	654798503	107	6,197	SH	SOLE	1	6,197	
NL INDUSTRIES, INC.	EQUITY	629156407	114	4,919	SH	SOLE	1	4,919	
NMS COMMUNICATIONS CORP.	EQUITY	629248105	124	28,996	SH	SOLE	1	28,996	
NN INC	EQUITY	629337106	128	10,419	SH	SOLE	1	10,419	
NOBLE CORPORATION	EQUITY	G65422100	9	164	SH	DEFINED	2		164
NOBLE CORPORATION	EQUITY	G65422100	3295	58,624	SH	SOLE	1	58,624	
NOBLE CORPORATION SHS	EQUITY	G65422100	3	45700	SH	SOLE	3	44600	1100
NOBLE ENERGYINC	EQUITY	655044105	8333	90,835	SH	SOLE	1	90,835	
NOBLE INTERNATIONAL LTD	EQUITY	655053106	90	3,955	SH	SOLE	1	3,955	
NOKIA CORP SPON-ADR	EQUITY	654902204	1583	102,590	SH	SOLE	1	102,590	
NORDSON CORP	EQUITY	655663102	11830	321,300	SH	DEFINED	2		321,300
NORDSON CORP.	EQUITY	655663102	2763	75,041	SH	SOLE	1	75,041	
NORDSTROM INC	EQUITY	655664100	9	159	SH	DEFINED	2		159
NORDSTROM, INC.	EQUITY	655664100	4594	82,951	SH	SOLE	1	82,951	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	13612	367,400	SH	SOLE	1	367,400	
NORFOLK SOUTHN CORP	EQUITY	655844108	18	480	SH	DEFINED	2		480
NORTH FORK BANCORPORATION	EQUITY	659424105	5554	200,205	SH	DEFINED	2		200,205
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	5935	213,942	SH	SOLE	1	213,942	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	185	9,358	SH	SOLE	1	9,358	
NORTHEAST UTILITIES	EQUITY	664397106	4473	232,142	SH	SOLE	1	232,142	
NORTHERN TRUST CORP	EQUITY	665859104	11	249	SH	DEFINED	2		249
NORTHERN TRUST CORP.	EQUITY	665859104	5799	133,504	SH	SOLE	1	133,504	
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	135	12,033	SH	SOLE	1	12,033	
NORTHROP GRUMMAN CORP	EQUITY	666807102	23	425	SH	DEFINED	2		425
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8393	155,485	SH	SOLE	1	155,485	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	312	46,626	SH	SOLE	1	46,626	
NORTHWEST BANCORP INC.	EQUITY	667328108	252	11,790	SH	SOLE	1	11,790	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	616	17,020	SH	SOLE	1	17,020	
NOVASTAR FINL INC	EQUITY	669947400	604	16,766	SH	SOLE	1	16,766	
NOVATEL WIRELESS INC	EQUITY	66987M604	124	11,499	SH	SOLE	1	11,499	
NOVELL INC	EQUITY	670006105	3	457	SH	DEFINED	2		457
NOVELL, INC .	EQUITY	670006105	1077	180,644	SH	SOLE	1	180,644	
NOVELLUS SYS INC	EQUITY	670008101	5	169	SH	DEFINED	2		169
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1965	73,518	SH	SOLE	1	73,518	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	247	14,586	SH	SOLE	1	14,586	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	293	23,215	SH	SOLE	1	23,215	
NRG ENERGY INC	EQUITY	629377508	4929	144,344	SH	SOLE	1	144,344	
NS GROUP, INC.	EQUITY	628916108	359	11,427	SH	SOLE	1	11,427	

NSTAR	EQUITY	67019E107	15006	276,353	SH	SOLE	1	276,353	
NTL INC	EQUITY	62940M104	524	8,226	SH	SOLE	1	8,226	
NTN COMMUNICATIONS INC	EQUITY	629410309	143	45,639	SH	SOLE	1	45,639	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	737	32,760	SH	SOLE	1	32,760	
NUCO2 INC	EQUITY	629428103	112	4,274	SH	SOLE	1	4,274	
NUCOR CORP	EQUITY	670346105	11	191	SH	DEFINED	2		191
NUCOR CORP.	EQUITY	670346105	4820	83,734	SH	SOLE	1	83,734	
NUTRACEUTICAL INTL CORP	EQUITY	67060Y101	78	4,915	SH	SOLE	1	4,915	
NUVASIVE INC	EQUITY	670704105	52	4,044	SH	SOLE	1	4,044	
NUVASIVE INC COM	EQUITY	670704105	8	620700	SH	SOLE	3	613300	7400
NUVEEN INVESTMENTS INC	EQUITY	67090F106	16	480	SH	SOLE	1	480	
NUVELO INC	EQUITY	67072M301	153	23,567	SH	SOLE	1	23,567	
NVIDIA CORP	EQUITY	67066G104	5	199	SH	DEFINED	2		199
NVIDIA CORP	EQUITY	67066G104	1799	75,724	SH	SOLE	1	75,724	
NVIDIA CORP COM	EQUITY	67066G104	1	42300	SH	SOLE	3	40400	1900
NVR, INC.	EQUITY	62944T105	100	127	SH	SOLE	1	127	
NYMAGIC, INC.	EQUITY	629484106	48	2,046	SH	SOLE	1	2,046	
OAK HILL FINANCIAL INC	EQUITY	671337103	74	2,188	SH	SOLE	1	2,188	
OAKLEY INC.	EQUITY	673662102	165	12,898	SH	SOLE	1	12,898	
OCA INC	EQUITY	67083Q101	112	26,333	SH	SOLE	1	26,333	
OCCIDENTAL PETE CORP	EQUITY	674599105	34	473	SH	DEFINED	2		473
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	12196	171,363	SH	SOLE	1	171,363	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	583	15,557	SH	SOLE	1	15,557	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	134	5,834	SH	SOLE	1	5,834	
O'CHARLEY'S INC.	EQUITY	670823103	288	13,226	SH	SOLE	1	13,226	
OCTEL CORP.	EQUITY	675727101	144	7,765	SH	SOLE	1	7,765	
OCWEN FINANCIAL CORP.	EQUITY	675746101	186	23,051	SH	SOLE	1	23,051	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	268	22,824	SH	SOLE	1	22,824	
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	8	307	SH	SOLE	1	307	
OFFICE DEPOT INC	EQUITY	676220106	8	375	SH	DEFINED	2		375
OFFICE DEPOT, INC.	EQUITY	676220106	3169	142,880	SH	SOLE	1	142,880	
OFFICEMAX INC	EQUITY	67622P101	1429	42,646	SH	SOLE	1	42,646	
OFFICEMAX INC DE	EQUITY	67622P101	4	116	SH	DEFINED	2		116
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	420	12,593	SH	SOLE	1	12,593	
OGE ENERGY CORP.	EQUITY	670837103	12521	464,584	SH	SOLE	1	464,584	
OHIO CASUALTY CORP.	EQUITY	677240103	3437	149,548	SH	SOLE	1	149,548	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	372	18,120	SH	SOLE	1	18,120	
OLD DOMINION FGHT LINE COM	EQUITY	679580100	6	202325	SH	SOLE	3	202325	
OLD DOMINION FREIGHT LINE	EQUITY	679580100	320	10,272	SH	SOLE	1	10,272	
OLD NATL BANCORP	EQUITY	680033107	882	43,449	SH	SOLE	1	43,449	
OLD REPUBLIC INTL CORP.	EQUITY	680223104	7677	329,609	SH	SOLE	1	329,609	
OLD SECOND BANCORP INC	EQUITY	680277100	251	8,310	SH	SOLE	1	8,310	
OLIN CORP COM PAR \$1	EQUITY	680665205	5	229300	SH	SOLE	3	221300	8000
OLIN CORP.	EQUITY	680665205	3783	169,643	SH	SOLE	1	169,643	
OM GROUP INC	EQUITY	670872100	538	17,687	SH	SOLE	1	17,687	
OMEGA FINANCIAL CORP.	EQUITY	682092101	210	7,040	SH	SOLE	1	7,040	
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	362	32,932	SH	SOLE	1	32,932	
OMEGA PROTEIN CORP	EQUITY	68210P107	25	3,713	SH	SOLE	1	3,713	
OMNICARE, INC.	EQUITY	681904108	6673	188,226	SH	SOLE	1	188,226	
OMNICELL INC	EQUITY	68213N109	98	13,567	SH	SOLE	1	13,567	
OMNICOM GROUP	EQUITY	681919106	19	215	SH	DEFINED	2		215
OMNICOM GROUP, INC.	EQUITY	681919106	7079	79,965	SH	SOLE	1	79,965	
OMNIVISION TECHNOLOGIE	EQUITY	682128103	526	34,688	SH	SOLE	1	34,688	
OMNOVA SOLUTIONS	EQUITY	682129101	135	25,060	SH	SOLE	1	25,060	
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	296	75,039	SH	SOLE	1	75,039	
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	11	610	SH	SOLE	1	610	
ONEOK, INC.	EQUITY	682680103	6406	207,867	SH	SOLE	1	207,867	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	678	21,617	SH	SOLE	1	21,617	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	4248	135,500	SH	DEFINED	2		135,500

OPEN SOLLUTIONS INC	EQUITY	68371P102	163	8,201	SH	SOLE	1	8,201	
OPENWAVE SYSTEMS INC.	EQUITY	683718308	490	40,222	SH	SOLE	1	40,222	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	105	66,665	SH	SOLE	1	66,665	
OPNET TECHNOLOGIES	EQUITY	683757108	61	7,342	SH	SOLE	1	7,342	
OPSWARE INC	EQUITY	68383A101	166	32,255	SH	SOLE	1	32,255	
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	20	11,455	SH	SOLE	1	11,455	
OPTION CARE INC	EQUITY	683948103	170	8,250	SH	SOLE	1	8,250	
ORACLE CORP	EQUITY	68389X105	28834	2,310,384	SH	DEFINED	2		2,310,384
ORACLE CORP.	EQUITY	68389X105	56808	4,551,920	SH	SOLE	1	4,551,920	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	182	24,760	SH	SOLE	1	24,760	
ORBITAL SCIENCES CORP.	EQUITY	685564106	476	49,128	SH	SOLE	1	49,128	
OREGON STEEL MILLS, INC.	EQUITY	686079104	490	21,324	SH	SOLE	1	21,324	
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	4709	95,079	SH	SOLE	1	95,079	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	272	11,618	SH	SOLE	1	11,618	
ORIGEN FINANCIAL INC	EQUITY	68619E208	35	5,137	SH	SOLE	1	5,137	
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	28	1,523	SH	SOLE	1	1,523	
ORMAT TECHNOLOGIES INC	EQUITY	686688102	70	4,460	SH	SOLE	1	4,460	
ORTHOLOGIC CORP	EQUITY	68750J107	120	23,690	SH	SOLE	1	23,690	
ORTHOVITA INC	EQUITY	68750U102	99	28,973	SH	SOLE	1	28,973	
OSCIENT PHARMACEUTICALS CORP	EQUITY	68812R105	89	37,853	SH	SOLE	1	37,853	
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	127	4,151	SH	SOLE	1	4,151	
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	71	861	SH	SOLE	1	861	
OSI PHARMACEUTICALS	EQUITY	671040103	50	1,200	SH	SOLE	1	1,200	
OSI PHARMACEUTICALS INC	EQUITY	671040103	827	20,000	SH	DEFINED	2		20,000
OSI SYSTEMS INC	EQUITY	671044105	159	9,086	SH	SOLE	1	9,086	
OTTER TAIL POWER CO.	EQUITY	689648103	407	16,248	SH	SOLE	1	16,248	
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5615	122,628	SH	SOLE	1	122,628	
OVERLAND STORAGE INC	EQUITY	690310107	125	8,527	SH	SOLE	1	8,527	
OVERNITE CORP	EQUITY	690322102	559	17,469	SH	SOLE	1	17,469	
OVERNITE CORP COM	EQUITY	690322102	5	155200	SH	SOLE	3	151100	4100
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	4949	78,674	SH	SOLE	1	78,674	
OVERSTOCK.COM	EQUITY	690370101	316	7,340	SH	SOLE	1	7,340	
OWENS & MINOR, INC.	EQUITY	690732102	663	24,418	SH	SOLE	1	24,418	
OWENS-ILLINOIS, INC.	EQUITY	690768403	70	2,790	SH	SOLE	1	2,790	
OXFORD INDS INC.	EQUITY	691497309	303	8,274	SH	SOLE	1	8,274	
P A M TRANSN SVCS INC	EQUITY	693149106	68	3,978	SH	SOLE	1	3,978	
P G & E CORP.	EQUITY	69331C108	5657	165,902	SH	SOLE	1	165,902	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	954	15,951	SH	SOLE	1	15,951	
PACCAR INC	EQUITY	693718108	15	207	SH	DEFINED	2		207
PACCAR, INC	EQUITY	693718108	6671	92,151	SH	SOLE	1	92,151	
PACER INTERNATIONAL INC	EQUITY	69373H106	412	17,241	SH	SOLE	1	17,241	
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	844	28,334	SH	SOLE	1	28,334	
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	2	54400	SH	SOLE	3	51900	2500
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	3754	134,159	SH	SOLE	1	134,159	
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	8589	150,900	SH	DEFINED	2		150,900
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	8917	156,657	SH	SOLE	1	156,657	
PACKAGING CORP OF AMERICA	EQUITY	695156109	3712	152,833	SH	SOLE	1	152,833	
PACKETEER, INC	EQUITY	695210104	315	20,470	SH	SOLE	1	20,470	
PACTIV CORP	EQUITY	695257105	4	179	SH	DEFINED	2		179
PACTIV CORPORATION	EQUITY	695257105	1578	67,590	SH	SOLE	1	67,590	
PAIN THERAPEUTICS INC	EQUITY	69562K100	100	19,769	SH	SOLE	1	19,769	
PALATIN TECHNOLOGIES INC	EQUITY	696077304	77	32,841	SH	SOLE	1	32,841	
PALL CORP	EQUITY	696429307	4	151	SH	DEFINED	2		151
PALL CORP	EQUITY	696429307	1541	56,822	SH	SOLE	1	56,822	
PALM HARBOR HOMES, INC	EQUITY	696639103	96	5,925	SH	SOLE	1	5,925	
PALMONE INC	EQUITY	69713P107	662	26,065	SH	SOLE	1	26,065	
PALMSOURCE INC	EQUITY	697154102	82	9,124	SH	SOLE	1	9,124	
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	202	7,482	SH	SOLE	1	7,482	
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	218	3,850	SH	SOLE	1	3,850	

PANERA BREAD COMPANY CL A	EQUITY	69840W108	998	17,654	SH	SOLE	1	17,654	
PANTRY INC	EQUITY	698657103	224	7,231	SH	SOLE	1	7,231	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	238	6,841	SH	SOLE	1	6,841	
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2732	81,709	SH	SOLE	1	81,709	
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	2358	70,500	SH	DEFINED	2		70,500
PARADYNE NETWORKS INC	EQUITY	69911G107	51	24,558	SH	SOLE	1	24,558	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	2580	386,700	SH	DEFINED	2		386,700
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1660	296,925	SH	SOLE	1	296,925	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	383	16,280	SH	SOLE	1	16,280	
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	218	10,777	SH	SOLE	1	10,777	
PARK NATIONAL CORP.	EQUITY	700658107	1008	8,964	SH	SOLE	1	8,964	
PARKER DRILLING CO.	EQUITY	701081101	338	58,805	SH	SOLE	1	58,805	
PARKER HANNIFIN CORP	EQUITY	701094104	9	146	SH	DEFINED	2		146
PARKER HANNIFIN CORP.	EQUITY	701094104	4239	69,584	SH	SOLE	1	69,584	
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	372	7,973	SH	SOLE	1	7,973	
PARLUX FRAGRANCES INC COM	EQUITY	701645103	3	116300	SH	SOLE	3	116300	
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	204	19,273	SH	SOLE	1	19,273	
PARTY CITY CORP	EQUITY	702145103	104	7,109	SH	SOLE	1	7,109	
PATHMARK STORES INC	EQUITY	70322A101	118	18,753	SH	SOLE	1	18,753	
PATINA OIL & GAS CORP	EQUITY	703224105	1756	43,904	SH	SOLE	1	43,904	
PATTERSON COS INC	EQUITY	703395103	12828	256,808	SH	SOLE	1	256,808	
PATTERSON UTI ENERGY COM	EQUITY	703481101	1	43500	SH	SOLE	3	41500	2000
PATTERSON UTI ENERGY INC	EQUITY	703481101	2142	85,600	SH	DEFINED	2		85,600
PATTERSON-UTI ENERGY INC	EQUITY	703481101	7622	304,642	SH	SOLE	1	304,642	
PAXAR CORP.	EQUITY	704227107	460	21,561	SH	SOLE	1	21,561	
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	20	28,276	SH	SOLE	1	28,276	
PAYCHEX INC	EQUITY	704326107	11904	362,695	SH	DEFINED	2		362,695
PAYCHEX, INC.	EQUITY	704326107	5815	177,191	SH	SOLE	1	177,191	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2587	163,830	SH	SOLE	1	163,830	
PC CONNECTION INC	EQUITY	69318J100	26	4,487	SH	SOLE	1	4,487	
PC MALL INC	EQUITY	69323K100	63	5,104	SH	SOLE	1	5,104	
PC-TEL INC.	EQUITY	69325Q105	96	13,056	SH	SOLE	1	13,056	
PDF SOLUTIONS INC	EQUITY	693282105	127	9,102	SH	SOLE	1	9,102	
PEABODY ENERGY CORP	EQUITY	704549104	9877	213,040	SH	SOLE	1	213,040	
PEAPACK-GLADSTONE FINL	EQUITY	704699107	123	4,554	SH	SOLE	1	4,554	
PEC SOLUTIONS INC	EQUITY	705107100	91	7,194	SH	SOLE	1	7,194	
PEDIATRIX MED GROUP	EQUITY	705324101	1139	16,600	SH	DEFINED	2		16,600
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	956	13,933	SH	SOLE	1	13,933	
PEETS COFFEE & TEA INC	EQUITY	705560100	180	7,321	SH	SOLE	1	7,321	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	1	66	SH	SOLE	1	66	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	159	13,455	SH	SOLE	1	13,455	
PEGASYSTEMS INC	EQUITY	705573103	38	7,045	SH	SOLE	1	7,045	
PENN ENGINEERING & MFG CORP	EQUITY	707389300	121	6,697	SH	SOLE	1	6,697	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	1173	39,916	SH	SOLE	1	39,916	
PENN VA CORP COM	EQUITY	707882106	2	46500	SH	SOLE	3	46500	
PENN VIRGINIA CORPORATION	EQUITY	707882106	522	11,374	SH	SOLE	1	11,374	
PENNEY J C INC	EQUITY	708160106	17	335	SH	DEFINED	2		335
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	84	5,664	SH	SOLE	1	5,664	
PENNRCK FINL SVCS COR	EQUITY	708352109	165	4,733	SH	SOLE	1	4,733	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	897	22,242	SH	SOLE	1	22,242	
PENTAIR INC COM	EQUITY	709631105	3	86200	SH	SOLE	3	84100	2100
PENTAIR INC.	EQUITY	709631105	7139	183,040	SH	SOLE	1	183,040	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	129	10,453	SH	SOLE	1	10,453	
PEOPLES BANCORP INC	EQUITY	709789101	178	6,622	SH	SOLE	1	6,622	
PEOPLES BANK	EQUITY	710198102	40	977	SH	SOLE	1	977	
PEOPLES ENERGY CORP	EQUITY	711030106	2	53	SH	DEFINED	2		53
PEOPLES ENERGY CORP.	EQUITY	711030106	1670	39,831	SH	SOLE	1	39,831	
PEOPLES HOLDING COMPANY	EQUITY	711148106	176	5,645	SH	SOLE	1	5,645	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	633	35,995	SH	SOLE	1	35,995	

PEPCO HOLDINGS INC	EQUITY	713291102	7132	339,760	SH	SOLE	1	339,760	
PEPSI BOTTLING	EQUITY	713409100	4768	171,218	SH	SOLE	1	171,218	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	7	244	SH	DEFINED	2		244
PEPSIAMERICAS INC	EQUITY	71343P200	4321	190,701	SH	SOLE	1	190,701	
Pepsico	EQUITY	713448108	1591	30,000	SH	SOLE	4	30,000	
PEPSICO INC	EQUITY	713448108	29930	564,396	SH	DEFINED	2		564,396
PEPSICO, INC.	EQUITY	713448108	91802	1,731,141	SH	SOLE	1	1,731,141	
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	115	78,409	SH	SOLE	1	78,409	
PERFICIENT INC COM	EQUITY	71375U101	1	183100	SH	SOLE	3	183100	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	800	28,904	SH	SOLE	1	28,904	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	118	13,809	SH	SOLE	1	13,809	
PERINI CORP	EQUITY	713839108	36738	2,664,073	SH	SOLE	1	2,664,073	
PERKINELMER INC	EQUITY	714046109	3	156	SH	DEFINED	2		156
PERKINELMER INC.	EQUITY	714046109	1220	59,146	SH	SOLE	1	59,146	
PEROT SYSTEM CORP.	EQUITY	714265105	637	47,412	SH	SOLE	1	47,412	
PERRIGO CO.	EQUITY	714290103	3783	197,548	SH	SOLE	1	197,548	
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	76	3,376	SH	SOLE	1	3,376	
PER-SE TECHNOLOGIES	EQUITY	713569309	223	14,520	SH	SOLE	1	14,520	
PETCO ANIMAL SUPPLIES	EQUITY	716016209	37	1,003	SH	SOLE	1	1,003	
PETMED EXPRESS INC	EQUITY	716382106	46	6,144	SH	SOLE	1	6,144	
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	1882	46,700	SH	DEFINED	1	0	46,700
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	385	12,100	SH	SOLE	1	12,100	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	7491	170,710	SH	SOLE	1	170,710	
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	382	10,129	SH	SOLE	1	10,129	
PETSMART, INC	EQUITY	716768106	7860	273,406	SH	SOLE	1	273,406	
PFF BANCORP, INC.	EQUITY	69331W104	320	11,597	SH	SOLE	1	11,597	
PFIZER INC	EQUITY	717081103	53226	2,026,121	SH	DEFINED	2		2,026,121
Pfizer Inc USD0.05	EQUITY	717081103	111119	4,229,871	SH	SOLE	1	4,229,871	
PG+E CORP	EQUITY	69331C108	15	432	SH	DEFINED	2		432
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	56	1,159	SH	SOLE	1	1,159	
PHARMACYCLICS INC.	EQUITY	716933106	98	12,231	SH	SOLE	1	12,231	
PHARMION CORP	EQUITY	71715B409	269	9,271	SH	SOLE	1	9,271	
PHARMOS CORP	EQUITY	717139208	37	58,790	SH	SOLE	1	58,790	
PHASE FORWARD INC	EQUITY	71721R406	22	3,421	SH	SOLE	1	3,421	
PHELPS DODGE CORP	EQUITY	717265102	11	109	SH	DEFINED	2		109
PHELPS DODGE CORP.	EQUITY	717265102	4479	44,027	SH	SOLE	1	44,027	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	862	11,121	SH	SOLE	1	11,121	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	403	15,118	SH	SOLE	1	15,118	
PHOENIX COMPANIES INC	EQUITY	71902E109	754	58,998	SH	SOLE	1	58,998	
PHOENIX TECHNOLOGY LTD COM	EQUITY	719153108	3	281500	SH	SOLE	3	281500	
PHOTON DYNAMICS	EQUITY	719364101	198	10,376	SH	SOLE	1	10,376	
PHOTRONICS INC.	EQUITY	719405102	367	20,276	SH	SOLE	1	20,276	
PICO HOLDINGS INC	EQUITY	693366205	129	4,980	SH	SOLE	1	4,980	
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	1094	47,471	SH	SOLE	1	47,471	
PIER 1 IMPORTS, INC.	EQUITY	720279108	2845	156,084	SH	SOLE	1	156,084	
PILGRIMS PRIDE CORP.	EQUITY	721467108	13	373	SH	SOLE	1	373	
PINNACLE AIRLINES CORP	EQUITY	723443107	128	12,097	SH	SOLE	1	12,097	
PINNACLE SYSTEMS, INC.	EQUITY	723481107	2188	391,479	SH	SOLE	1	391,479	
PINNACLE WEST CAP CORP	EQUITY	723484101	5	114	SH	DEFINED	2		114
Pinnacle West Cap Corp	EQUITY	723484101	1275	30,000	SH	SOLE	4	30,000	
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	2290	53,868	SH	SOLE	1	53,868	
PIONEER DRILLING CO COM	EQUITY	723655106	3	242700	SH	SOLE	3	242700	
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	11186	261,855	SH	SOLE	1	261,855	
PIPER JAFFRAY COS	EQUITY	724078100	453	12,371	SH	SOLE	1	12,371	
PIPER JAFFRAY COS	EQUITY	724078100	6685	182,700	SH	DEFINED	2		182,700
PITNEY BOWES INC	EQUITY	724479100	13	282	SH	DEFINED	2		282
PITNEY BOWES, INC.	EQUITY	724479100	14949	331,324	SH	SOLE	1	331,324	
PIXAR INC	EQUITY	725811103	443	4,543	SH	SOLE	1	4,543	
PIXELWORKS INC	EQUITY	72581M107	206	25,252	SH	SOLE	1	25,252	

PLACER DOME INC	EQUITY	725906101	2684	166,000	SH	DEFINED	1	0	166,000
PLACER SIERRA BANCSHARES	EQUITY	726079106	82	3,572	SH	SOLE	1	3,572	
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	6471	185,418	SH	SOLE	1	185,418	
PLANAR SYSTEMS, INC.	EQUITY	726900103	82	9,121	SH	SOLE	1	9,121	
PLANETOUT INC	EQUITY	727058109	30	3,582	SH	SOLE	1	3,582	
PLANTRONICS, INC.	EQUITY	727493108	3372	88,553	SH	SOLE	1	88,553	
PLATO LEARNING INC	EQUITY	72764Y100	112	14,338	SH	SOLE	1	14,338	
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	157	12,181	SH	SOLE	1	12,181	
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	195	21,686	SH	SOLE	1	21,686	
PLEXUS CORP.	EQUITY	729132100	1198	104,052	SH	SOLE	1	104,052	
PLUG POWER INC	EQUITY	72919P103	199	30,204	SH	SOLE	1	30,204	
PLUM CREEK TIMBER CO INC	EQUITY	729251108	8	229	SH	DEFINED	2		229
PLUM CREEK TIMBER CO INC	EQUITY	729251108	3002	84,100	SH	SOLE	1	84,100	
PLX TECHNOLOGY INC COM	EQUITY	693417107	3	286700	SH	SOLE	3	281800	4900
PLX TECHNOLOGY, INC.	EQUITY	693417107	141	13,406	SH	SOLE	1	13,406	
PMA CAPITAL CORP.	EQUITY	693419202	135	16,842	SH	SOLE	1	16,842	
PMC SIERRA INC	EQUITY	69344F106	1533	174,223	SH	DEFINED	2		174,223
PMC-SIERRA INC COM	EQUITY	69344F106	2	212600	SH	SOLE	3	201900	10700
PMC-SIERRA, INC.	EQUITY	69344F106	718	81,560	SH	SOLE	1	81,560	
PMI GROUP, INC.	EQUITY	69344M101	6466	170,123	SH	SOLE	1	170,123	
PNC FINANCIAL SERVICES	EQUITY	693475105	6285	122,091	SH	SOLE	1	122,091	
PNC FINL SVCS GROUP INC	EQUITY	693475105	18	341	SH	DEFINED	2		341
PNM RESOURCES INC	EQUITY	69349H107	4537	161,393	SH	SOLE	1	151,403	
POGO PRODUCING CO	EQUITY	730448107	5663	115,005	SH	SOLE	1	115,005	
POLARIS INDUSTRIES, INC.	EQUITY	731068102	73	1,033	SH	SOLE	1	1,033	
POLO RALPH LAUREN CO	EQUITY	731572103	42	1,070	SH	SOLE	1	1,070	
POLO RALPH LAUREN CORP CL A	EQUITY	731572103	2	41600	SH	SOLE	3	39700	1900
POLYCOM, INC.	EQUITY	73172K104	3006	177,349	SH	SOLE	1	177,349	
POLYMEDICA CORP	EQUITY	731738100	522	16,430	SH	SOLE	1	16,430	
POLYONE CORPORATION	EQUITY	73179P106	507	57,108	SH	SOLE	1	57,108	
POPE & TALBOT, INC.	EQUITY	732827100	173	9,831	SH	SOLE	1	9,831	
POPULAR INC	EQUITY	733174106	164	6,742	SH	SOLE	1	6,742	
PORTAL SOFTWARE INC	EQUITY	736126301	49	20,109	SH	SOLE	1	20,109	
PORTALPLAYER INC	EQUITY	736187204	89	3,913	SH	SOLE	1	3,913	
PORTEC RAIL PRODS INC COM	EQUITY	736212101	1	86000	SH	SOLE	3	86000	
PORTFOLIO RECOVERY ASS COM	EQUITY	73640Q105	9	254300	SH	SOLE	3	250200	4100
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	257	7,560	SH	SOLE	1	7,560	
POSSIS MEDICAL INC	EQUITY	737407106	84	10,004	SH	SOLE	1	10,004	
POST PROPERTIES, INC.	EQUITY	737464107	861	27,741	SH	SOLE	1	27,741	
POTASH CORP SASK INC COM (F)	EQUITY	73755L107	1	6600	SH	SOLE	3	6300	300
POTLATCH CORP.	EQUITY	737628107	3294	69,977	SH	SOLE	1	69,977	
POWELL INDUSTRIES INC	EQUITY	739128106	78	4,235	SH	SOLE	1	4,235	
POWER INTEGRATIONS, INC.	EQUITY	739276103	359	17,194	SH	SOLE	1	17,194	
POWER-ONE , INC.	EQUITY	739308104	194	39,826	SH	SOLE	1	39,826	
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1878	242,694	SH	SOLE	1	242,694	
POZEN INC.	EQUITY	73941U102	78	14,957	SH	SOLE	1	14,957	
PPG INDS INC	EQUITY	693506107	15	215	SH	DEFINED	2		215
PPG INDUSTRIES, INC.	EQUITY	693506107	11634	162,672	SH	SOLE	1	162,672	
PPL CORP	EQUITY	69351T106	13	235	SH	DEFINED	2		235
PPL CORPORATION	EQUITY	69351T106	4670	86,490	SH	SOLE	1	86,490	
PRA INTERNATIONAL	EQUITY	69353C101	137	5,097	SH	SOLE	1	5,097	
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	34	32,626	SH	SOLE	1	32,626	
PRANA BIOTECHNOLOGY SPONSORED	EQUITY	739727105	1	292700	SH	SOLE	3	292700	
PRAXAIR INC	EQUITY	74005P104	19	389	SH	DEFINED	2		389
PRAXAIR, INC.	EQUITY	74005P104	7030	146,888	SH	SOLE	1	146,888	
PRECISION CASTPARTS CORP.	EQUITY	740189105	9196	119,408	SH	SOLE	1	119,408	
PREMCOR INC	EQUITY	74045Q104	59	984	SH	SOLE	1	984	
PREMIERE GLOBAL SERVICES INC	EQUITY	740585104	444	39,233	SH	SOLE	1	39,233	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	8887	260,157	SH	SOLE	1	260,157	

PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	207	6,111	SH	SOLE	1	6,111	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	216	13,281	SH	SOLE	1	13,281	
PRESSTEK INC	EQUITY	741113104	124	16,022	SH	SOLE	1	16,022	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	128	25,574	SH	SOLE	1	25,574	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	438	25,010	SH	SOLE	1	25,010	
PRICE T ROWE GROUP INC	EQUITY	74144T108	9	156	SH	DEFINED	2		156
PRICELINE.COM INC	EQUITY	741503403	375	14,886	SH	SOLE	1	14,886	
PRIDE INTERNATIONAL	EQUITY	74153Q102	5683	228,798	SH	SOLE	1	228,798	
PRIMEDIA INC	EQUITY	74157K101	358	82,284	SH	SOLE	1	82,284	
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	72	46,162	SH	SOLE	1	46,162	
PRINCETON REVIEW INC	EQUITY	742352107	57	10,275	SH	SOLE	1	10,275	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	14	369	SH	DEFINED	2		369
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	39594	1,028,694	SH	SOLE	1	1,028,694	
PRIORITY HEALTHCARE	EQUITY	74264T102	386	17,839	SH	SOLE	1	17,839	
PRIVATEBANCORP INC	EQUITY	742962103	322	10,237	SH	SOLE	1	10,237	
PROASSURANCE CORPORATION	EQUITY	74267C106	645	16,326	SH	SOLE	1	16,326	
Procter & Gamble Co USD1	EQUITY	742718109	153417	2,846,824	SH	SOLE	1	2,846,824	
PROCTER AND GAMBLE CO	EQUITY	742718109	25431	479,824	SH	DEFINED	2		479,824
Proctor & Gamble Co	EQUITY	742718109	1590	30,000	SH	SOLE	4	30,000	
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	108	5,262	SH	SOLE	1	5,262	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	123	7,332	SH	SOLE	1	7,332	
Progress Energy	EQUITY	743263105	7341	175,000	SH	SOLE	4	175,000	
PROGRESS ENERGY INC	EQUITY	743263105	13	301	SH	DEFINED	2		301
PROGRESS ENERGY INC.	EQUITY	743263105	6125	146,016	SH	SOLE	1	146,016	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	514	19,612	SH	SOLE	1	19,612	
PROGRESSIVE CORP OHIO	EQUITY	743315103	22	238	SH	DEFINED	2		238
PROGRESSIVE CORP.	EQUITY	743315103	7921	86,318	SH	SOLE	1	86,318	
PROLOGIS	EQUITY	743410102	8	229	SH	DEFINED	2		229
PROLOGIS	EQUITY	743410102	3730	100,547	SH	SOLE	1	100,547	
PROLOGIS TR SH BEN INT	EQUITY	743410102	1	14230	SH	SOLE	3		14230
PROQUEST CO.	EQUITY	74346P102	539	14,921	SH	SOLE	1	14,921	
PROSPERITY BANCSHARES INC	EQUITY	743606105	273	10,313	SH	SOLE	1	10,313	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	4934	125,556	SH	SOLE	1	125,556	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3039	190,070	SH	SOLE	1	190,070	
PROVIDE COMMERCE INC	EQUITY	74373W103	79	2,733	SH	SOLE	1	2,733	
PROVIDENT BANCORP INC	EQUITY	74383A109	350	28,630	SH	SOLE	1	28,630	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	668	20,274	SH	SOLE	1	20,274	
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	93	3,129	SH	SOLE	1	3,129	
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	800	46,804	SH	SOLE	1	46,804	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2296	133,788	SH	SOLE	1	133,788	
PROVIDIAN FINL CORP	EQUITY	74406A102	7549	439,943	SH	DEFINED	2		439,943
PROVINCE HEALTHCARE CO.	EQUITY	743977100	741	30,775	SH	SOLE	1	30,775	
PROXYMED PHARMACY INC	EQUITY	744290305	32	3,739	SH	SOLE	1	3,739	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	12980	226,130	SH	SOLE	1	226,130	
PRUDENTIAL FINL INC	EQUITY	744320102	36	620	SH	DEFINED	2		620
PS BUSINESS PARKS, INC.	EQUITY	69360J107	457	11,338	SH	SOLE	1	11,338	
PSEG ENERGY HOLDINGS	EQUITY	744573106	5925	108,943	SH	SOLE	1	108,943	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	478	42,037	SH	SOLE	1	42,037	
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	9	201200	SH	SOLE	3	197800	3400
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	341	7,420	SH	SOLE	1	7,420	
Public Service	EQUITY	744573106	4079	75,000	SH	SOLE	4	75,000	
PUBLIC STORAGE INC	EQUITY	74460D109	602	10,574	SH	SOLE	1	10,574	
PUBLIC STORAGE INC COM	EQUITY	74460D109		8500	SH	SOLE	3		8500
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	16	290	SH	DEFINED	2		290
PUGET ENEGY INC.	EQUITY	745310102	11954	542,368	SH	SOLE	1	542,368	
PULITZER INC.	EQUITY	745769109	331	5,188	SH	SOLE	1	5,188	
PULTE HOMES INC	EQUITY	745867101	10	135	SH	DEFINED	2		135
PULTE HOMES INC.	EQUITY	745867101	3954	53,697	SH	SOLE	1	53,697	
QAD INC	EQUITY	74727D108	66	7,992	SH	SOLE	1	7,992	

QC HOLDINGS INC	EQUITY	74729T101	47	3,112	SH	SOLE	1	3,112	
QLOGIC CORP	EQUITY	747277101	5	115	SH	DEFINED	2		115
QLOGIC CORP.	EQUITY	747277101	2336	57,668	SH	SOLE	1	57,668	
QUAKER CHEM CORP COM	EQUITY	747316107	106	5,143	SH	SOLE	1	5,143	
QUALCOMM INC	EQUITY	747525103	11666	318,314	SH	DEFINED	2		318,314
Qualcomm Inc Common Stock USD0.0001	EQUITY	747525103	38943	1,063,142	SH	SOLE	1	1,063,142	
QUALITY SYSTEMS INC	EQUITY	747582104	178	4,210	SH	SOLE	1	4,210	
QUALTY DISTRIBUTION INC	EQUITY	74756M102	56	5,202	SH	SOLE	1	5,202	
QUANEX CORP.	EQUITY	747620102	819	15,359	SH	SOLE	1	15,359	
QUANTA SERVICES, INC.	EQUITY	74762E102	1667	218,421	SH	SOLE	1	218,421	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	327	112,363	SH	SOLE	1	112,363	
QUEENSTAKE RESOURCES LTD	EQUITY	748314101	241	1,100,000	SH	DEFINED	1	0	1,100,000
QUEST DIAGNOSTICS INC	EQUITY	74834L100	12	115	SH	DEFINED	2		115
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4354	41,416	SH	SOLE	1	41,416	
QUEST SOFTWARE INC	EQUITY	74834T103	429	31,007	SH	SOLE	1	31,007	
QUEST SOFTWARE INC COM	EQUITY	74834T103	1	73800	SH	SOLE	3	70500	3300
QUESTAR CORP.	EQUITY	748356102	9072	153,122	SH	SOLE	1	153,122	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	2	48000	SH	SOLE	3	43800	4200
QUICKSILVER RESOURCES INC	EQUITY	74837R104	897	18,412	SH	SOLE	1	18,412	
QUICKSILVER, INC.	EQUITY	74838C106	1010	34,775	SH	SOLE	1	34,775	
QUIDEL CORPORATION	EQUITY	74838J101	77	19,705	SH	SOLE	1	19,705	
QUIXOTE CORP	EQUITY	749056107	100	4,597	SH	SOLE	1	4,597	
QWEST COMMUNICATIONS INTL	EQUITY	749121109	7	2,004	SH	DEFINED	2		2,004
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2858	772,400	SH	SOLE	1	772,400	
R&G FINANCIAL CO.	EQUITY	749136107	540	17,340	SH	SOLE	1	17,340	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3217	101,732	SH	SOLE	1	101,732	
R.H. DONNELLEY CORP.	EQUITY	74955W307	816	14,051	SH	SOLE	1	14,051	
RADIAN GROUP, INC.	EQUITY	750236101	7646	160,154	SH	SOLE	1	160,154	
RADIATION THERAPY SERVICES	EQUITY	750323206	65	3,429	SH	SOLE	1	3,429	
RADIO ONE INC -CL D	EQUITY	75040P405	29	1,991	SH	SOLE	1	1,991	
RADIOSHACK CORP	EQUITY	750438103	5	200	SH	DEFINED	2		200
RADIOSHACK CORP.	EQUITY	750438103	1792	73,145	SH	SOLE	1	73,145	
RADISYS CORP.	EQUITY	750459109	166	11,690	SH	SOLE	1	11,690	
RAE SYSTEMS INC	EQUITY	75061P102	66	21,526	SH	SOLE	1	21,526	
RAILAMERICA INC	EQUITY	750753105	286	22,917	SH	SOLE	1	22,917	
RAIT INVESTMENT TRUST	EQUITY	749227104	3754	139,959	SH	SOLE	1	139,959	
RALCORP HOLDINGS, INC.	EQUITY	751028101	863	18,229	SH	SOLE	1	18,229	
RAMBUS INC.	EQUITY	750917106	32	2,096	SH	SOLE	1	2,096	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	277	10,207	SH	SOLE	1	10,207	
RANGE RESOURCES CORP	EQUITY	75281A109	984	42,120	SH	SOLE	1	42,120	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	655	21,196	SH	SOLE	1	21,196	
RAVEN INDUSTRIES INC	EQUITY	754212108	197	9,650	SH	SOLE	1	9,650	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3638	120,058	SH	SOLE	1	120,058	
RAYONIER, INC.	EQUITY	754907103	4490	90,655	SH	SOLE	1	90,655	
RAYOVAC CORP.	EQUITY	755081106	917	22,038	SH	SOLE	1	22,038	
RAYTHEON CO	EQUITY	755111507	21	538	SH	DEFINED	2		538
RAYTHEON CO.	EQUITY	755111507	9727	251,338	SH	SOLE	1	251,338	
RC2 CORP	EQUITY	749388104	350	10,284	SH	SOLE	1	10,284	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	4139	239,103	SH	SOLE	1	239,103	
READING INTERNATIONAL INC-A	EQUITY	755408101	63	8,988	SH	SOLE	1	8,988	
REALNETWORKS, INC.	EQUITY	75605L104	405	70,146	SH	SOLE	1	70,146	
REALTY INCOME CORP.	EQUITY	756109104	1271	55,552	SH	SOLE	1	55,552	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	250	8,156	SH	SOLE	1	8,156	
RED HAT, INC.	EQUITY	756577102	43	3,929	SH	SOLE	1	3,929	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	380	7,459	SH	SOLE	1	7,459	
REDBACK NETWORKS INC	EQUITY	757209507	116	19,461	SH	SOLE	1	19,461	
REDWOOD TRUST, INC.	EQUITY	758075402	559	10,918	SH	SOLE	1	10,918	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	2270	51,244	SH	SOLE	1	51,244	
REEBOK INTL LTD	EQUITY	758110100	3	76	SH	DEFINED	2		76

REGAL ENTMT GROUP	EQUITY	758766109	22	1,026	SH	SOLE	1	1,026	
REGAL-BELOIT CORP.	EQUITY	758750103	437	15,182	SH	SOLE	1	15,182	
REGENCY CENTERS CORPORATION	EQUITY	758849103	303	6,357	SH	SOLE	1	6,357	
REGENCY CTRS CORP COM	EQUITY	758849103		4850	SH	SOLE	3		4850
REGENERATION TECHNOLOGIES	EQUITY	75886N100	149	14,479	SH	SOLE	1	14,479	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	121	23,671	SH	SOLE	1	23,671	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	116	21,738	SH	SOLE	1	21,738	
REGIONS FINANCIAL CORP	EQUITY	7591EP100	8478	261,664	SH	SOLE	1	261,664	
REGIONS FINL CORP NEW	EQUITY	7591EP100	18	558	SH	DEFINED	2		558
REGIS CORP.	EQUITY	758932107	3308	80,809	SH	SOLE	1	80,809	
REHAB CARE GROUP	EQUITY	759148109	290	10,105	SH	SOLE	1	10,105	
REINSURANCE GROUP OF	EQUITY	759351109	31	739	SH	SOLE	1	739	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	704	17,585	SH	SOLE	1	17,585	
RELIANT ENERGY INC	EQUITY	75952B105	85	7,506	SH	SOLE	1	7,506	
REMEC, INC.	EQUITY	759543101	203	38,371	SH	SOLE	1	38,371	
REMINGTON OIL & GAS CORP	EQUITY	759594302	424	13,462	SH	SOLE	1	13,462	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	81	4,749	SH	SOLE	1	4,749	
RENAL CARE GROUP, INC.	EQUITY	759930100	4649	122,526	SH	SOLE	1	122,526	
RENOVIS INC	EQUITY	759885106	30	3,718	SH	SOLE	1	3,718	
RENT-A-CENTER INC	EQUITY	76009N100	3460	126,686	SH	SOLE	1	126,686	
RENT-WAY, INC.	EQUITY	76009U104	134	16,349	SH	SOLE	1	16,349	
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	39	3,154	SH	SOLE	1	3,154	
REPUBLIC BANCORP, INC.	EQUITY	760281204	713	49,245	SH	SOLE	1	49,245	
REPUBLIC SERVICES IN	EQUITY	760759100	8531	254,805	SH	SOLE	1	254,805	
RES-CARE INC	EQUITY	760943100	136	10,863	SH	SOLE	1	10,863	
RESMED INC	EQUITY	761152107	46	818	SH	SOLE	1	818	
RESOURCE AMERICA, INC.	EQUITY	761195205	325	9,268	SH	SOLE	1	9,268	
RESOURCES GLOBAL PROFESSIONALS	EQUITY	76122Q105	602	28,776	SH	SOLE	1	28,776	
RESPIRONICS INC.	EQUITY	761230101	50	852	SH	SOLE	1	852	
RESTORATION HARDWARE I	EQUITY	760981100	93	16,398	SH	SOLE	1	16,398	
RETAIL VENTURES INC	EQUITY	76128Y102	75	8,250	SH	SOLE	1	8,250	
RETEK INC.	EQUITY	76128Q109	1959	174,589	SH	SOLE	1	174,589	
REVLON, INC.-CL A	EQUITY	761525500	262	91,004	SH	SOLE	1	91,004	
REYNOLDS AMERICAN INC	EQUITY	761713106	4366	54,177	SH	SOLE	1	54,177	
REYNOLDS AMERN INC	EQUITY	761713106	11	138	SH	DEFINED	2		138
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2848	105,235	SH	SOLE	1	105,235	
RF MICRO DEVICES INC	EQUITY	749941100	2348	449,892	SH	SOLE	1	449,892	
RF MONOLITHICS INC COM(OXFORD									
PTNRS L	EQUITY	74955F106	23	4,973	SH	SOLE	1	4,973	
RHODIA SA - SPONSORED ADR	EQUITY	762397107	2140	1,000,000	SH	SOLE	1	1,000,000	
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	107	6,664	SH	SOLE	1	6,664	
RIGGS NATIONAL CORP.	EQUITY	766570105	206	10,774	SH	SOLE	1	10,774	
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	48	3,923	SH	SOLE	1	3,923	
Rio Tinto PLC	EQUITY	767204100	1427	11,000	SH	SOLE	4	11,000	
RITE AID CORP	EQUITY	767754104	41	10,468	SH	SOLE	1	10,468	
RIVIERA HOLDINGS CORP	EQUITY	769627100	12556	1,037,700	SH	SOLE	1	1,037,700	
RLI CORP.	EQUITY	749607107	579	13,961	SH	SOLE	1	13,961	
ROBBINS & MYERS, INC.	EQUITY	770196103	149	6,780	SH	SOLE	1	6,780	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	9674	358,823	SH	SOLE	1	358,823	
ROBERT HALF INTL INC	EQUITY	770323103	5	197	SH	DEFINED	2		197
ROCK-TENN CO., CLASS A	EQUITY	772739207	242	18,219	SH	SOLE	1	18,219	
ROCKWELL AUTOMATION INC	EQUITY	773903109	11737	207,220	SH	SOLE	1	207,220	
ROCKWELL AUTOMATION INC	EQUITY	773903109	14206	250,809	SH	DEFINED	2		250,809
ROCKWELL COLLINS INC	EQUITY	774341101	11	221	SH	DEFINED	2		221
ROCKWELL COLLINS INC	EQUITY	774341101	3853	80,955	SH	SOLE	1	80,955	
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	299	9,306	SH	SOLE	1	9,306	
ROGERS CORP.	EQUITY	775133101	413	10,330	SH	SOLE	1	10,330	
ROHM + HAAS CO	EQUITY	775371107	13220	275,420	SH	DEFINED	2		275,420
ROHM AND HAAS CO.	EQUITY	775371107	14521	302,515	SH	SOLE	1	302,515	
ROLLINS, INC.	EQUITY	775711104	1973	106,079	SH	SOLE	1	106,079	

ROPER INDS	EQUITY	776696106	30778	469,900	SH	DEFINED	2		469,900
ROPER INDUSTRIES, INC.	EQUITY	776696106	68	1,033	SH	SOLE	1	1,033	
ROSS STORES, INC.	EQUITY	778296103	8018	275,164	SH	SOLE	1	275,164	
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	1141	91,000	SH	SOLE	1	91,000	
ROWAN COMPANIES, INC.	EQUITY	779382100	2971	99,279	SH	SOLE	1	99,279	
ROWAN COS INC	EQUITY	779382100	4	132	SH	DEFINED	2		132
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	62	2,725	SH	SOLE	1	2,725	
ROYAL BANK CDA COMMON	EQUITY	780087102	4591	75,500	SH	DEFINED	1	0	75,500
ROYAL BK OF SCOT GRP PLC PERP	CorpBond	780097796	921	36,400	SH	SOLE	1	36	
Royal Bk Scotland 8.5%	EQUITY	780097804	1587	60,000	SH	SOLE	4	60,000	
Royal Bk Scotland 8.8889%	EQUITY	780097861	3053	120,000	SH	SOLE	4	120,000	
Royal Bk Scotland 9.125%	EQUITY	780097606	1664	65,000	SH	SOLE	4	65,000	
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	9698	217,000	SH	DEFINED	2		217,000
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	7440	166,490	SH	SOLE	1	166,490	
ROYAL GOLD INC	EQUITY	780287108	188	10,237	SH	SOLE	1	10,237	
RPC	EQUITY	749660106	136	8,924	SH	SOLE	1	8,924	
RPM INTERNATIONAL INC.	EQUITY	749685103	3872	211,838	SH	SOLE	1	211,838	
RSA SECURITY INC.	EQUITY	749719100	2653	167,362	SH	SOLE	1	167,362	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	309	13,213	SH	SOLE	1	13,213	
RUBY TUESDAY INC	EQUITY	781182100	4559	187,700	SH	DEFINED	2		187,700
RUBY TUESDAY, INC.	EQUITY	781182100	2816	115,921	SH	SOLE	1	115,921	
RUDDICK CORP.	EQUITY	781258108	2327	100,503	SH	SOLE	1	100,503	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	121	8,019	SH	SOLE	1	8,019	
RUSH ENTERPRISES INC - CL B	EQUITY	781846308	92	5,442	SH	SOLE	1	5,442	
RUSH ENTERPRISES INC CL B	EQUITY	781846308	2	132000	SH	SOLE	3	132000	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	215	11,206	SH	SOLE	1	11,206	
RUSSELL CORP.	EQUITY	782352108	322	17,827	SH	SOLE	1	17,827	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	69	1,576	SH	SOLE	1	1,576	
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	381	26,225	SH	SOLE	1	26,225	
RYDER SYS INC	EQUITY	783549108	3	83	SH	DEFINED	2		83
RYDER SYSTEM, INC.	EQUITY	783549108	1225	29,377	SH	SOLE	1	29,377	
RYERSON TULL, INC.	EQUITY	78375P107	186	14,664	SH	SOLE	1	14,664	
RYLAND GROUP	EQUITY	783764103	5328	85,915	SH	SOLE	1	85,915	
S J W CORP COM	EQUITY	784305104	141	4,019	SH	SOLE	1	4,019	
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	47052	398,879	SH	SOLE	1	398,879	
S&T BANCORP, INC.	EQUITY	783859101	523	14,772	SH	SOLE	1	14,772	
S.Y. BANCORP INC	EQUITY	785060104	162	7,368	SH	SOLE	1	7,368	
S1 CORPORATION	EQUITY	78463B101	305	43,991	SH	SOLE	1	43,991	
SABRE HLDGS CORP	EQUITY	785905100	4	164	SH	DEFINED	2		164
SABRE HOLDINGS CORP.	EQUITY	785905100	1320	60,346	SH	SOLE	1	60,346	
SAFECO CORP	EQUITY	786429100	8	154	SH	DEFINED	2		154
SAFECO CORP.	EQUITY	786429100	2831	58,126	SH	SOLE	1	58,126	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	106	74,656	SH	SOLE	1	74,656	
SAFENET INC	EQUITY	78645R107	434	14,822	SH	SOLE	1	14,822	
SAFENET INC	EQUITY	78645R107	5006	170,800	SH	DEFINED	2		170,800
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	194	6,255	SH	SOLE	1	6,255	
SAFEWAY INC	EQUITY	786514208	37	539	SH	DEFINED	2		539
SAFEWAY INC	EQUITY	786514208	3790	204,553	SH	SOLE	1	204,553	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	164	10,181	SH	SOLE	1	10,181	
SAKS INC.	EQUITY	79377W108	4554	252,311	SH	SOLE	1	252,311	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	123	5,986	SH	SOLE	1	5,986	
SALESFORCE.COM INC	EQUITY	79466L302	108	7,184	SH	SOLE	1	7,184	
SALIX PHARMACEUTICALS	EQUITY	795435106	370	22,449	SH	SOLE	1	22,449	
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	135	7,440	SH	SOLE	1	7,440	
SANDERSON FARMS, INC.	EQUITY	800013104	278	6,423	SH	SOLE	1	6,423	
SANDISK CORP.	EQUITY	80004C101	8464	304,465	SH	SOLE	1	304,465	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	293	9,052	SH	SOLE	1	9,052	
SANMINA - SCI CORP	EQUITY	800907107	1444	276,638	SH	SOLE	1	276,638	
SANMINA SCI CORP	EQUITY	800907107	3	622	SH	DEFINED	2		622

SANTANDER BANCORP	EQUITY	802809103	87	3,286	SH	SOLE	1	3,286	
SANTARUS INC	EQUITY	802817304	25	5,218	SH	SOLE	1	5,218	
SAPIENT CORP.	EQUITY	803062108	361	49,118	SH	SOLE	1	49,118	
SARA LEE CORP	EQUITY	803111103	21	944	SH	DEFINED	2		944
SARA LEE CORP.	EQUITY	803111103	8236	371,674	SH	SOLE	1	371,674	
SAUER-DANFOSS INC.	EQUITY	804137107	142	6,272	SH	SOLE	1	6,272	
SAUL CENTERS, INC.	EQUITY	804395101	257	8,041	SH	SOLE	1	8,041	
SAXON CAPITAL INC	EQUITY	805567106	534	31,055	SH	SOLE	1	31,055	
SBA COMMUNICATIONS CORPORATION	EQUITY	783883106	263	28,802	SH	SOLE	1	28,802	
SBC Communications Inc	EQUITY	78387G103	355	15,000	SH	SOLE	4	15,000	
SBC COMMUNICATIONS INC	EQUITY	78387G103	11328	478,160	SH	DEFINED	2		478,160
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	38081	1,607,485	SH	SOLE	1	1,607,485	
SBS TECHNOLOGIES INC	EQUITY	78387P103	106	9,519	SH	SOLE	1	9,519	
SCANA CORP	EQUITY	80589M102	7801	204,114	SH	SOLE	1	204,114	
SCANSOFT INC	EQUITY	80603P107	187	50,337	SH	SOLE	1	50,337	
SCANSOURCE INC	EQUITY	806037107	404	7,792	SH	SOLE	1	7,792	
SCBT FINANCIAL CORP	EQUITY	78401V102	150	5,004	SH	SOLE	1	5,004	
SCHAWK, INC.	EQUITY	806373106	104	5,722	SH	SOLE	1	5,722	
SCHERING PLOUGH CORP	EQUITY	806605101	32	1,768	SH	DEFINED	2		1,768
SCHERING-PLOUGH CORP.	EQUITY	806605101	12201	647,408	SH	SOLE	1	633,422	
Schlumberger LTD	EQUITY	806857108	1938	27,500	SH	SOLE	4	27,500	
SCHLUMBERGER LTD	EQUITY	806857108	3552	50,399	SH	DEFINED	2		50,399
SCHLUMBERGER, LTD.	EQUITY	806857108	25671	364,227	SH	SOLE	1	364,227	
SCHNITZER STL INDS	EQUITY	806882106	412	12,226	SH	SOLE	1	12,226	
SCHOLASTIC CORP.	EQUITY	807066105	3144	85,223	SH	SOLE	1	85,223	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	551	14,083	SH	SOLE	1	14,083	
SCHULMAN, A. INC.	EQUITY	808194104	328	18,805	SH	SOLE	1	18,805	
SCHWAB CHARLES CORP	EQUITY	808513105	14	1,371	SH	DEFINED	2		1,371
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	314	9,366	SH	SOLE	1	9,366	
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	79	27,805	SH	SOLE	1	27,805	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	5	184	SH	DEFINED	2		184
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	1089	47,639	SH	SOLE	1	47,639	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1989	70,483	SH	SOLE	1	70,483	
SCOTTS MIRACLE-GRO CO.	EQUITY	810186106	3501	49,848	SH	SOLE	1	49,848	
SCP POOL CORPORATION	EQUITY	784028102	1058	33,198	SH	SOLE	1	33,198	
SCRIPPS CO	EQUITY	811054204	75	1,536	SH	SOLE	1	1,536	
SCS TRANSPORTATION INC	EQUITY	81111T102	172	9,269	SH	SOLE	1	9,269	
Scudder Strategic Muni Inc	EQUITY	811234103	252	20,000	SH	SOLE	4	20,000	
SEABOARD CORP.	EQUITY	811543107	236	220	SH	SOLE	1	220	
SEABULK INTERNATIONAL INC	EQUITY	81169P101	75	3,619	SH	SOLE	1	3,619	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	198	15,251	SH	SOLE	1	15,251	
SEACOAST BANKING CORP FL	EQUITY	811707306	142	7,211	SH	SOLE	1	7,211	
SEACOR HOLDINGS INC	EQUITY	811904101	735	11,537	SH	SOLE	1	11,537	
SEAGATE TECHNOLOGY	EQUITY	G7945J104	6021	308,000	SH	DEFINED	2		308,000
SEALED AIR CORP	EQUITY	81211K100	11049	212,731	SH	SOLE	1	212,731	
SEALED AIR CORP NEW	EQUITY	81211K100	5	105	SH	DEFINED	2		105
SEATTLE GENETICS INC WA	EQUITY	812578102	100	19,455	SH	SOLE	1	19,455	
SECURE COMPUTING CORP	EQUITY	813705100	190	22,188	SH	SOLE	1	22,188	
SECURITY BANK CORP	EQUITY	814047106	120	2,914	SH	SOLE	1	2,914	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	98	30,928	SH	SOLE	1	30,928	
SEI INVESTMENTS CO.	EQUITY	784117103	5477	151,459	SH	SOLE	1	151,459	
SELECT COMFORT CORP	EQUITY	81616X103	464	22,695	SH	SOLE	1	22,695	
Select Sector Spdr Tr	EQUITY	81369Y100	303	10,000	SH	SOLE	4	10,000	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	799	17,291	SH	SOLE	1	17,291	
SEMITOOL, INC.	EQUITY	816909105	103	10,146	SH	SOLE	1	10,146	
SEMPRA ENERGY	EQUITY	816851109	12	295	SH	DEFINED	2		295
SEMPRA ENERGY	EQUITY	816851109	4843	121,572	SH	SOLE	1	121,572	
SEMTECH CORP.	EQUITY	816850101	2391	133,814	SH	SOLE	1	133,814	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	636	38,119	SH	SOLE	1	38,119	

SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2438	113,076	SH	SOLE	1	113,076	
SEPRACOR, INC.	EQUITY	817315104	10899	189,849	SH	SOLE	1	189,849	
SEQUA CORP CLASS A	EQUITY	817320104	979	18,884	SH	SOLE	1	18,884	
SERENA SOFTWARE, INC.	EQUITY	817492101	372	15,652	SH	SOLE	1	15,652	
SEROLOGICALS CORP.	EQUITY	817523103	455	18,608	SH	SOLE	1	18,608	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	64	8,555	SH	SOLE	1	8,555	
SERVICEMASTER COMPAN	EQUITY	81760N109	97	7,182	SH	SOLE	1	7,182	
SFBC INTERNATIONAL INC	EQUITY	784121105	274	7,784	SH	SOLE	1	7,784	
SFBC INTL INC COM	EQUITY	784121105	3	94300	SH	SOLE	3	92300	2000
SHARPER IMAGE CORP	EQUITY	820013100	121	7,303	SH	SOLE	1	7,303	
SHAW GROUP INC	EQUITY	820280105	857	39,320	SH	SOLE	1	39,320	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	127	4,090	SH	SOLE	1	4,090	
SHERWIN WILLIAMS CO	EQUITY	824348106	11980	272,340	SH	DEFINED	2		272,340
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2528	57,458	SH	SOLE	1	57,458	
SHIRE PHARMACEUTICALS GR ADR	EQUITY	82481R106	10114	295,037	SH	SOLE	1	295,037	
SHOE CARNIVAL INC	EQUITY	824889109	80	4,597	SH	SOLE	1	4,597	
SHOPKO STORES, INC.	EQUITY	824911101	407	18,303	SH	SOLE	1	18,303	
SHUFFLE MASTER INC	EQUITY	825549108	2	63225	SH	SOLE	3	60000	3225
SHUFFLE MASTER, INC.	EQUITY	825549108	629	21,706	SH	SOLE	1	21,706	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	180	4,392	SH	SOLE	1	4,392	
SI INTERNATIONAL	EQUITY	78427V102	9	309500	SH	SOLE	3	305300	4200
SI INTERNATIONAL INC	EQUITY	78427V102	111	4,019	SH	SOLE	1	4,019	
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	661	33,200	SH	SOLE	1	33,200	
SIEBEL SYS INC	EQUITY	826170102	3291	118,600	SH	DEFINED	2		118,600
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3900	427,146	SH	SOLE	1	427,146	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	914	14,312	SH	SOLE	1	14,312	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	3036	282,424	SH	SOLE	1	282,424	
SIGMA ALDRICH	EQUITY	826552101	5	88	SH	DEFINED	2		88
SIGMA ALDRICH CORP.	EQUITY	826552101	16310	266,286	SH	SOLE	1	266,286	
SIGMATEL INC	EQUITY	82664W107	574	15,337	SH	SOLE	1	15,337	
SIGNATURE BANK	EQUITY	82669G104	102	3,838	SH	SOLE	1	3,838	
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	13016	491,000	SH	DEFINED	2		491,000
SILGAN HOLDINGS, INC.	EQUITY	827048109	444	6,831	SH	SOLE	1	6,831	
SILICON GRAPHICS, INC.	EQUITY	827056102	194	162,796	SH	SOLE	1	162,796	
SILICON IMAGE INC	EQUITY	82705T102	464	46,163	SH	SOLE	1	46,163	
SILICON LABORATORIES INC	EQUITY	826919102	2427	81,689	SH	SOLE	1	81,689	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	188	50,625	SH	SOLE	1	50,625	
SILICON VALLEY BANCSHARES	EQUITY	827064106	3806	86,382	SH	SOLE	1	86,382	
SILICONIX, INC.	EQUITY	827079203	129	3,650	SH	SOLE	1	3,650	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	227	9,150	SH	SOLE	1	9,150	
SIMON PPTY GROUP	EQUITY	828806109	1	16305	SH	SOLE	3		16305
SIMON PPTY GROUP INC NEW	EQUITY	828806109	16	271	SH	DEFINED	2		271
SIMON PROPERTY GROUP INC	EQUITY	828806109	7004	115,619	SH	SOLE	1	115,619	
SIMPLETECH INC	EQUITY	828823104	50	12,569	SH	SOLE	1	12,569	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	707	22,889	SH	SOLE	1	22,889	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	224	27,917	SH	SOLE	1	27,917	
SIPEX CORP.	EQUITY	829909100	29	12,334	SH	SOLE	1	12,334	
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	80	7,169	SH	SOLE	1	7,169	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	2899	515,790	SH	SOLE	1	515,790	
SIRVA INC	EQUITY	82967Y104	4	496	SH	SOLE	1	496	
SITEL CORP.	EQUITY	82980K107	71	36,337	SH	SOLE	1	36,337	
SIX FLAGS, INC	EQUITY	83001P109	239	58,020	SH	SOLE	1	58,020	
SIZELER PPTY INVS INC	EQUITY	830137105	15	1,250	SH	SOLE	1	1,250	
SKECHERS USA INC. CL-A	EQUITY	830566105	191	12,366	SH	SOLE	1	12,366	
SKY FINANCIAL GROUP	EQUITY	83080P103	70	2,618	SH	SOLE	1	2,618	
SKYLINE CORP.	EQUITY	830830105	164	4,251	SH	SOLE	1	4,251	
SKYWEST INC	EQUITY	830879102	27822	1,496,606	SH	SOLE	1	1,496,606	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	592	93,154	SH	SOLE	1	93,154	
SL GREEN REALTY CORP.	EQUITY	78440X101	234	4,169	SH	SOLE	1	4,169	

SLM CORP	EQUITY	78442P106	26	515	SH	DEFINED	2		515
SLM CORP	EQUITY	78442P106	39251	1,375,871	SH	SOLE	1	209,738	
SMART & FINAL, INC.,	EQUITY	831683107	95	7,791	SH	SOLE	1	7,791	
SMITH INTERNATIONAL, INC.	EQUITY	832110100	12015	191,533	SH	SOLE	1	191,533	
SMITH, A.O. CORP.	EQUITY	831865209	306	10,612	SH	SOLE	1	10,612	
SMITHFIELD FOODS INC	EQUITY	832248108	5706	180,850	SH	SOLE	1	180,850	
SMITHTOWN BANCORP INC	EQUITY	832449102	91	3,249	SH	SOLE	1	3,249	
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1434	28,800	SH	DEFINED	2		28,800
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	23790	1,537,845	SH	SOLE	1	1,537,845	
SNAP ON INC	EQUITY	833034101	2	75	SH	DEFINED	2		75
SNAP-ON, INC.	EQUITY	833034101	844	26,558	SH	SOLE	1	26,558	
SOHU.COM INC	EQUITY	83408W103	242	13,761	SH	SOLE	1	13,761	
SOLETRON CORP	EQUITY	834182107	4	1,163	SH	DEFINED	2		1,163
SOLETRON CORP.	EQUITY	834182107	1533	441,796	SH	SOLE	1	441,796	
SONIC AUTOMOTIVE INC	EQUITY	83545G102	392	17,267	SH	SOLE	1	17,267	
SONIC CORP.	EQUITY	835451105	1236	37,020	SH	SOLE	1	37,020	
SONIC INNOVATIONS INC	EQUITY	83545M109	64	11,540	SH	SOLE	1	11,540	
SONIC SOLUTIONS	EQUITY	835460106	175	11,647	SH	SOLE	1	11,647	
SONICWALL INC	EQUITY	835470105	189	37,077	SH	SOLE	1	37,077	
SONOCO PRODUCTS CO.	EQUITY	835495102	5161	178,879	SH	SOLE	1	178,879	
SONOSIGHT, INC.	EQUITY	83568G104	239	9,183	SH	SOLE	1	9,183	
SOTHEYBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1923	113,376	SH	SOLE	1	113,376	
SOURCE INTERLINK COS INC	EQUITY	836151209	138	12,259	SH	SOLE	1	12,259	
SOURCECORP	EQUITY	836167106	202	10,041	SH	SOLE	1	10,041	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	55	1,789	SH	SOLE	1	1,789	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	483	8,567	SH	SOLE	1	8,567	
SOUTHERN CO	EQUITY	842587107	28	881	SH	DEFINED	2		881
SOUTHERN CO	EQUITY	842587107	13599	427,241	SH	SOLE	1	427,241	
SOUTHERN COMMUNITY FINANCIAL	EQUITY	842632101	87	9,283	SH	SOLE	1	9,283	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	19	349	SH	SOLE	1	349	
SOUTHERN UNION CO.	EQUITY	844030106	1052	41,876	SH	SOLE	1	41,876	
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	127	6,100	SH	SOLE	1	6,100	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4804	337,345	SH	SOLE	1	337,345	
SOUTHWEST AIRLS CO	EQUITY	844741108	2129	149,492	SH	DEFINED	2		149,492
SOUTHWEST BANCORP INC	EQUITY	844767103	123	6,679	SH	SOLE	1	6,679	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	785	42,806	SH	SOLE	1	42,806	
SOUTHWEST GAS CORP	EQUITY	844895102	523	21,628	SH	SOLE	1	21,628	
SOUTHWEST WTR CO	EQUITY	845331107	125	11,997	SH	SOLE	1	11,997	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	1277	22,498	SH	SOLE	1	22,498	
SOVEREIGN BANCORP INC	EQUITY	845905108	10	450	SH	DEFINED	2		450
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3794	171,217	SH	SOLE	1	171,217	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	2742	69,182	SH	SOLE	1	69,182	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	236	23,038	SH	SOLE	1	23,038	
SPARTECH CORP.	EQUITY	847220209	311	15,643	SH	SOLE	1	15,643	
SPATIALIGHT INC	EQUITY	847248101	74	14,643	SH	SOLE	1	14,643	
SPECIALTY LABORATORIES INC	EQUITY	84749R100	48	4,981	SH	SOLE	1	4,981	
SPECTRALINK CORP	EQUITY	847580107	168	11,877	SH	SOLE	1	11,877	
SPECTRASITE INC	EQUITY	84761M104	55	943	SH	SOLE	1	943	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	329	9,227	SH	SOLE	1	9,227	
SPHERION CORPORATION	EQUITY	848420105	282	37,647	SH	SOLE	1	37,647	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	556	15,642	SH	SOLE	1	15,642	
SPORTS AUTHORITY INC	EQUITY	84917U109	382	13,880	SH	SOLE	1	13,880	
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	872	SH	SOLE	1	872	
SPRINT CORP	EQUITY	852061100	40	1,772	SH	DEFINED	2		1,772
SPRINT CORP	EQUITY	852061100	41268	1,451,137	SH	SOLE	1	1,451,137	
SPSS, INC.	EQUITY	78462K102	154	8,829	SH	SOLE	1	8,829	
SPX CORP.	EQUITY	784635104	5879	135,829	SH	SOLE	1	135,829	
SRA INTERNATIONAL CL A	EQUITY	78464R105	488	8,093	SH	SOLE	1	8,093	
SRA INTL INC CL A	EQUITY	78464R105	3	53700	SH	SOLE	3	50900	2800

SS&C TECHNOLOGIES INC	EQUITY	85227Q100	193	8,474	SH	SOLE	1	8,474	
ST JUDE MED INC	EQUITY	790849103	17922	497,826	SH	DEFINED	2		497,826
ST JUDE MEDICAL, INC.	EQUITY	790849103	8859	246,076	SH	SOLE	1	246,076	
ST. MARY LAND & EXPLORATION	EQUITY	792228108	889	17,755	SH	SOLE	1	17,755	
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	18066	491,847	SH	SOLE	1	491,847	
STAGE STORES INC	EQUITY	85254C305	447	11,642	SH	SOLE	1	11,642	
STAKTEK HOLDINGS INC	EQUITY	85256P106	25	6,375	SH	SOLE	1	6,375	
STAMPS.COM INC	EQUITY	852857200	174	10,465	SH	SOLE	1	10,465	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	4360	51,432	SH	SOLE	1	51,432	
STANDARD COML CORP. COM	EQUITY	853258101	117	6,295	SH	SOLE	1	6,295	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	199	11,477	SH	SOLE	1	11,477	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	92	7,842	SH	SOLE	1	7,842	
STANDARD PACIFIC CORP.	EQUITY	85375C101	63	867	SH	SOLE	1	867	
STANDARD REGISTER CO.	EQUITY	853887107	92	7,303	SH	SOLE	1	7,303	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	208	7,602	SH	SOLE	1	7,602	
STANLEY FURNITURE CO INC	EQUITY	854305208	165	3,486	SH	SOLE	1	3,486	
STANLEY WORKS	EQUITY	854616109	4	93	SH	DEFINED	2		93
STANLEY WORKS	EQUITY	854616109	1545	34,126	SH	SOLE	1	34,126	
STAPLES INC	EQUITY	855030102	18	587	SH	DEFINED	2		587
STAPLES, INC.	EQUITY	855030102	12986	413,174	SH	SOLE	1	413,174	
STAR SCIENTIFIC INC	EQUITY	85517P101	92	17,340	SH	SOLE	1	17,340	
STARBUCKS CORP	EQUITY	855244109	25	478	SH	DEFINED	2		478
STARBUCKS CORP.	EQUITY	855244109	15381	297,728	SH	SOLE	1	297,728	
STARTEK INC	EQUITY	85569C107	114	6,775	SH	SOLE	1	6,775	
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	5832	97,154	SH	SOLE	1	97,154	
STARWOOD HOTELS + RESORTS	EQUITY	85590A203	2752	45,850	SH	DEFINED	2		45,850
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	224	8,403	SH	SOLE	1	8,403	
STATE BANCORP INC	EQUITY	855716106	129	4,976	SH	SOLE	1	4,976	
STATE FINL SERVICES CORP-A	EQUITY	856855101	133	3,587	SH	SOLE	1	3,587	
STATE STREET CORP.	EQUITY	857477103	6300	144,099	SH	SOLE	1	144,099	
STATE STREET CORPORATION	EQUITY	857477103	18	409	SH	DEFINED	2		409
STATION CASINOS, INC.	EQUITY	857689103	69	1,020	SH	SOLE	1	1,020	
STATS CHIPPAC LTD-ADR	EQUITY	85771T104	289	43,742	SH	SOLE	1	43,742	
STEEL DYNAMICS, INC.	EQUITY	858119100	3543	102,833	SH	SOLE	1	102,833	
STEEL TECHNOLOGIES INC	EQUITY	858147101	150	6,256	SH	SOLE	1	6,256	
STEELCASE INC-CL A	EQUITY	858155203	17	1,225	SH	SOLE	1	1,225	
STEIN MART, INC.	EQUITY	858375108	347	15,434	SH	SOLE	1	15,434	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	12313	410,967	SH	SOLE	1	410,967	
STELLENT INC	EQUITY	85856W105	106	12,654	SH	SOLE	1	12,654	
STEPAN CO.	EQUITY	858586100	77	3,291	SH	SOLE	1	3,291	
STEREOTAXIS INC	EQUITY	85916J102	27	3,437	SH	SOLE	1	3,437	
STERICYCLE INC	EQUITY	858912108	4756	107,600	SH	DEFINED	2		107,600
STERICYCLE, INC.	EQUITY	858912108	3673	83,109	SH	SOLE	1	83,109	
STERIS CORP COM	EQUITY	859152100	4216	166,961	SH	SOLE	1	166,961	
STERLING BANCORP	EQUITY	859158107	243	9,999	SH	SOLE	1	9,999	
STERLING BANCSHARES, INC.	EQUITY	858907108	396	27,914	SH	SOLE	1	27,914	
STERLING FINANCIAL CORP	EQUITY	859317109	349	13,395	SH	SOLE	1	13,395	
STERLING FINL CORP WAS	EQUITY	859319105	503	14,096	SH	SOLE	1	14,096	
STEVEN MADDEN, LTD.	EQUITY	556269108	121	7,232	SH	SOLE	1	7,232	
STEWART & STEVENSON SERVICES	EQUITY	860342104	408	17,820	SH	SOLE	1	17,820	
STEWART ENTERPRISES, INC.	EQUITY	860370105	412	66,959	SH	SOLE	1	66,959	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	398	10,607	SH	SOLE	1	10,607	
STIFEL FINANCIAL CORP	EQUITY	860630102	98	4,496	SH	SOLE	1	4,496	
STILLWATER MINING CO.	EQUITY	86074Q102	247	25,061	SH	SOLE	1	25,061	
STONE ENERGY CORP.	EQUITY	861642106	698	14,375	SH	SOLE	1	14,375	
STONERIDGE, INC.	EQUITY	86183P102	118	9,694	SH	SOLE	1	9,694	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	5935	192,681	SH	SOLE	1	192,681	
STRATASYS INC	EQUITY	862685104	162	5,724	SH	SOLE	1	5,724	
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	185	12,613	SH	SOLE	1	12,613	

STRATEX NETWORKS INC	EQUITY	86279T109	109	59,063	SH	SOLE	1	59,063	
STRATTEC SEC CORP	EQUITY	863111100	128	2,385	SH	SOLE	1	2,385	
STRAYER EDUCATION, INC	EQUITY	863236105	1046	9,227	SH	SOLE	1	9,227	
STRIDE RITE CORP.	EQUITY	863314100	304	22,831	SH	SOLE	1	22,831	
STRYKER CORP	EQUITY	863667101	20	447	SH	DEFINED	2		447
Stryker Corp	EQUITY	863667101	892	20,000	SH	SOLE	4	20,000	
STRYKER CORP.	EQUITY	863667101	8478	190,047	SH	SOLE	1	190,047	
STUDENT LOAN CORP.	EQUITY	863902102	21	101	SH	SOLE	1	101	
STURM, RUGER & CO., INC.	EQUITY	864159108	92	13,206	SH	SOLE	1	13,206	
SUFFOLK BANCORP	EQUITY	864739107	224	6,788	SH	SOLE	1	6,788	
SUMMIT PROPERTIES, INC.	EQUITY	866239106	1	30	SH	SOLE	1	30	
SUN BANCORP INC	EQUITY	86663B102	139	6,062	SH	SOLE	1	6,062	
SUN COMMUNITIES, INC.	EQUITY	866674104	408	11,398	SH	SOLE	1	11,398	
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	19	2,793	SH	SOLE	1	2,793	
SUN HYDRAULICS CORP COM	EQUITY	866942105	1	30000	SH	SOLE	3	30000	
SUN MICROSYSTEMS INC	EQUITY	866810104	16	4,047	SH	DEFINED	2		4,047
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6944	1,718,718	SH	SOLE	1	1,718,718	
SUNGARD DATA SYS INC	EQUITY	867363103	12	348	SH	DEFINED	2		348
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	7134	206,797	SH	SOLE	1	206,797	
SUNOCO INC	EQUITY	86764P109	10	92	SH	DEFINED	2		92
SUNOCO, INC.	EQUITY	86764P109	9742	94,106	SH	SOLE	1	94,106	
SUNOPTA INC	EQUITY	8676EP108	996	157,900	SH	DEFINED	2		157,900
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	492	10,123	SH	SOLE	1	10,123	
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892101	296	13,789	SH	SOLE	1	13,789	
SUNTERRA CORP	EQUITY	86787D208	174	11,569	SH	SOLE	1	11,569	
SUNTRON CORP	EQUITY	86789P100	3	1,526	SH	SOLE	1	1,526	
SUNTRUST BANKS, INC.	EQUITY	867914103	16711	231,877	SH	SOLE	1	231,877	
SUNTRUST BKS INC	EQUITY	867914103	29	401	SH	DEFINED	2		401
SUPERGEN, INC.	EQUITY	868059106	152	31,303	SH	SOLE	1	31,303	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	582	33,823	SH	SOLE	1	33,823	
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	367	13,914	SH	SOLE	1	13,914	
SUPERTEX INC	EQUITY	868532102	102	5,567	SH	SOLE	1	5,567	
SUPERVALU INC	EQUITY	868536103	5	163	SH	DEFINED	2		163
SUPERVALU, INC.	EQUITY	868536103	2062	61,831	SH	SOLE	1	61,831	
SUPPORTSOFT INC	EQUITY	868587106	119	22,627	SH	SOLE	1	22,627	
SUPPORTSOFT INC	EQUITY	868587106	1695	321,000	SH	DEFINED	2		321,000
SUREWEST COMMUNICATION	EQUITY	868733106	210	9,090	SH	SOLE	1	9,090	
SURMODICS INC	EQUITY	868873100	282	8,847	SH	SOLE	1	8,847	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	700	28,723	SH	SOLE	1	28,723	
SWIFT ENERGY CO.	EQUITY	870738101	490	17,218	SH	SOLE	1	17,218	
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	3071	138,725	SH	SOLE	1	138,725	
SWS GROUP INC	EQUITY	78503N107	151	9,413	SH	SOLE	1	9,413	
SYBASE, INC.	EQUITY	871130100	3174	171,955	SH	SOLE	1	171,955	
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	861	23,985	SH	SOLE	1	23,985	
SYCAMORE NETWORKS, INC	EQUITY	871206108	386	108,399	SH	SOLE	1	108,399	
SYKES ENTERPRISES, INC.	EQUITY	871237103	107	15,601	SH	SOLE	1	15,601	
SYMANTEC CORP	EQUITY	871503108	23733	1,112,645	SH	DEFINED	2		1,112,645
SYMANTEC CORP.	EQUITY	871503108	14844	353,954	SH	SOLE	1	353,954	
SYMBION INC	EQUITY	871507109	110	5,164	SH	SOLE	1	5,164	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	4	293	SH	DEFINED	2		293
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1592	109,886	SH	SOLE	1	109,886	
SYMMETRICOM, INC.	EQUITY	871543104	310	27,987	SH	SOLE	1	27,987	
SYMMETRY MED INC COM	EQUITY	871546206	2	122400	SH	SOLE	3	116000	6400
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	387	17,552	SH	SOLE	1	17,552	
SYNAPTICS INC	EQUITY	87157D109	319	13,761	SH	SOLE	1	13,761	
SYNNEX CORP	EQUITY	87162W100	71	4,097	SH	SOLE	1	4,097	
SYNOPSIS INC.	EQUITY	871607107	4913	271,423	SH	SOLE	1	271,423	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	14108	506,405	SH	SOLE	1	506,405	
SYNOVUS FINL CORP	EQUITY	87161C105	11	382	SH	DEFINED	2		382

SYNTEL, INC.	EQUITY	87162H103	81	4,574	SH	SOLE	1	4,574	
SYNTROLEUM CORPORATION	EQUITY	871630109	214	17,508	SH	SOLE	1	17,508	
SYPRIS SOLUTIONS INC	EQUITY	871655106	45	4,206	SH	SOLE	1	4,206	
SYSCO CORP	EQUITY	871829107	11569	323,155	SH	DEFINED	2		323,155
SYSCO CORP.	EQUITY	871829107	10407	290,711	SH	SOLE	1	290,711	
SYSTEMAX INC	EQUITY	871851101	33	6,002	SH	SOLE	1	6,002	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3321	55,924	SH	SOLE	1	55,924	
Taiwan Semiconductor SP ADR	EQUITY	874039100	3078	362,940	SH	SOLE	1	362,940	
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	1088	27,817	SH	SOLE	1	27,817	
TALBOTS INC	EQUITY	874161102	14	449	SH	SOLE	1	449	
TALISMAN ENERGY INC.	EQUITY	87425E103	9400	274,700	SH	DEFINED	1	0	274,700
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	107	16,639	SH	SOLE	1	16,639	
TALX CORP	EQUITY	874918105	232	12,764	SH	SOLE	1	12,764	
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	420	19,085	SH	SOLE	1	19,085	
TANOX INC	EQUITY	87588Q109	142	14,801	SH	SOLE	1	14,801	
TARGET CORP	EQUITY	87612E106	11423	228,368	SH	DEFINED	2		228,368
TARGET CORPORATION	EQUITY	87612E106	21032	420,478	SH	SOLE	1	420,478	
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	2725	86,350	SH	SOLE	1	86,350	
TARRAGON CORP	EQUITY	876287103	126	6,246	SH	SOLE	1	6,246	
TASER INTERNATIONAL INC	EQUITY	87651B104	360	30,039	SH	SOLE	1	30,039	
TAUBMAN CENTERS, INC.	EQUITY	876664103	964	34,760	SH	SOLE	1	34,760	
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	79	2,426	SH	SOLE	1	2,426	
TBC CORP	EQUITY	872183108	344	12,339	SH	SOLE	1	12,339	
TCF FINANCIAL CORP.	EQUITY	872275102	6240	229,834	SH	SOLE	1	229,834	
TD BANKNORTH INC	EQUITY	87235A101	67	2,138	SH	SOLE	1	2,138	
TECH DATA CORP.	EQUITY	878237106	3909	105,468	SH	SOLE	1	105,468	
TECHE CORP.	EQUITY	878377100	3778	94,029	SH	SOLE	1	94,029	
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	173	5,735	SH	SOLE	1	5,735	
TECHNITROL, INC.	EQUITY	878555101	375	25,159	SH	SOLE	1	25,159	
TECO ENERGY INC	EQUITY	872375100	4	257	SH	DEFINED	2		257
TECO ENERGY, INC.	EQUITY	872375100	2703	172,363	SH	SOLE	1	172,363	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1709	43,154	SH	SOLE	1	43,154	
TEJON RANCH CO.	EQUITY	879080109	211	4,727	SH	SOLE	1	4,727	
TEKELEC	EQUITY	879101103	493	30,940	SH	SOLE	1	30,940	
TEKELEC INC	EQUITY	879101103	2428	152,300	SH	DEFINED	2		152,300
TEKTRONIX INC	EQUITY	879131100	3	112	SH	DEFINED	2		112
TEKTRONIX, INC.	EQUITY	879131100	1001	40,802	SH	SOLE	1	40,802	
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	2223	143,680	SH	SOLE	1	143,680	
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	522	42,600	SH	SOLE	1	42,600	
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	223	20,000	SH	SOLE	1	20,000	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	634	20,240	SH	SOLE	1	20,240	
TELEFLEX INC.	EQUITY	879369106	3562	69,601	SH	SOLE	1	69,601	
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	3811	113,600	SH	SOLE	1	113,600	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	8049	98,636	SH	SOLE	1	98,636	
TELETECH HOLDINGS	EQUITY	879939106	303	23,460	SH	SOLE	1	23,460	
TELEWEST GLOBAL INC	EQUITY	87956T107	2062	115,912	SH	DEFINED	2		115,912
TELEWEST GLOBAL INC	EQUITY	87956T107	17107	961,597	SH	SOLE	1	961,597	
TELIK INC	EQUITY	87959M109	413	27,406	SH	SOLE	1	27,406	
TELIK INC COM	EQUITY	87959M109	1	99400	SH	SOLE	3	96200	3200
TELLABS INC	EQUITY	879664100	4	555	SH	DEFINED	2		555
TELLABS, INC.	EQUITY	879664100	1671	228,906	SH	SOLE	1	228,906	
TELVENT GIT SA SHS (F)	EQUITY	E90215109	4	368100	SH	SOLE	3	368100	
TEMPLE INLAND INC	EQUITY	879868107	5	74	SH	DEFINED	2		74
TEMPLE-INLAND INC.	EQUITY	879868107	1900	26,186	SH	SOLE	1	26,186	
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	219	11,727	SH	SOLE	1	11,727	
TENARIS SA-ADR	EQUITY	88031M109	2565	42,979	SH	SOLE	1	42,979	
TENET HEALTHCARE CORP	EQUITY	88033G100	6	560	SH	DEFINED	2		560
TENET HEALTHCARE CORP.	EQUITY	88033G100	2467	213,930	SH	SOLE	1	213,930	
TENNANT CO.	EQUITY	880345103	183	4,740	SH	SOLE	1	4,740	

TENNECO AUTOMOTIVE INC	EQUITY	880349105	325	26,122	SH	SOLE	1	26,122	
TERADYNE INC	EQUITY	880770102	4	241	SH	DEFINED	2		241
TERADYNE, INC.	EQUITY	880770102	1294	88,618	SH	SOLE	1	88,618	
TERAYON COMMUNICATION	EQUITY	880775101	132	42,892	SH	SOLE	1	42,892	
TERCICA INC	EQUITY	88078L105	27	3,600	SH	SOLE	1	3,600	
TEREX CORP.	EQUITY	880779103	1330	30,706	SH	SOLE	1	30,706	
TERRA INDS INC COM	EQUITY	880915103	5	648800	SH	SOLE	3	648800	
TERRA INDUSTRIES, INC.	EQUITY	880915103	7136	919,524	SH	SOLE	1	919,524	
TERREMARK WORLDWIDE INC	EQUITY	881448104	122	187,200	SH	SOLE	1	187,200	
TESORO CORP	EQUITY	881609101	1510	40,796	SH	SOLE	1	40,796	
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	690	15,958	SH	SOLE	1	15,958	
TETRA TECH, INC.	EQUITY	881626103	440	34,856	SH	SOLE	1	34,856	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	396	13,910	SH	SOLE	1	13,910	
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	960	30,980	SH	SOLE	1	30,980	
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	279	13,294	SH	SOLE	1	13,294	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	710	13,201	SH	SOLE	1	13,201	
TEXAS INSTRS INC	EQUITY	882508104	15793	619,560	SH	DEFINED	2		619,560
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	19078	748,469	SH	SOLE	1	748,469	
TEXAS REGIONAL BANCSHARES, INC									
CLASS	EQUITY	882673106	771	25,602	SH	SOLE	1	25,602	
TEXAS ROADHOUSE INC	EQUITY	882681109	587	20,900	SH	DEFINED	2		20,900
TEXAS ROADHOUSE INC-CLASS A	EQUITY	882681109	183	6,531	SH	SOLE	1	6,531	
TEXTRON FINANCIAL CORP	EQUITY	883203101	4582	61,407	SH	SOLE	1	61,407	
TEXTRON INC	EQUITY	883203101	12	166	SH	DEFINED	2		166
THE GENLYTE GROUP, INC.	EQUITY	372302109	681	7,572	SH	SOLE	1	7,572	
THE HERSHEY COMPANY	EQUITY	427866108	5941	98,258	SH	SOLE	1	98,258	
THE ST JOE COMPANY	EQUITY	790148100	90	1,335	SH	SOLE	1	1,335	
THE ST PAUL TRAVELERS COS	EQUITY	792860108	29	794	SH	DEFINED	2		794
THE STEAK N SHAKE COMPANY	EQUITY	857873103	293	15,156	SH	SOLE	1	15,156	
THE TITAN CORPORATION	EQUITY	888266103	3690	203,212	SH	SOLE	1	203,212	
THE YANKEE CANDLE CO.	EQUITY	984757104	983	31,001	SH	SOLE	1	31,001	
THERMO ELECTRON CORP	EQUITY	883556102	5	192	SH	DEFINED	2		192
THERMO ELECTRON CORP.	EQUITY	883556102	5074	200,617	SH	SOLE	1	200,617	
THERMOGENESIS CORP	EQUITY	883623209	139	27,820	SH	SOLE	1	27,820	
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	101	17,511	SH	SOLE	1	17,511	
THOMAS & BETTS CORP.	EQUITY	884315102	4614	142,844	SH	SOLE	1	142,844	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	359	9,048	SH	SOLE	1	9,048	
THOMAS NELSON	EQUITY	640376109	148	6,258	SH	SOLE	1	6,258	
THOR INDUSTRIES, INC.	EQUITY	885160101	3126	104,524	SH	SOLE	1	104,524	
THORATEC LABORATORIES CORP.	EQUITY	885175307	342	27,969	SH	SOLE	1	27,969	
THORNBURG MORTGAGE INC.	EQUITY	885218107	5663	201,953	SH	SOLE	1	201,953	
THQ INC	EQUITY	872443403	666	23,656	SH	SOLE	1	23,656	
TIBCO SOFTWARE INC	EQUITY	88632Q103	38	5,103	SH	SOLE	1	5,103	
TIDEWATER, INC.	EQUITY	886423102	4259	109,607	SH	SOLE	1	109,607	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	76	10,379	SH	SOLE	1	10,379	
TIERONE CORP	EQUITY	88650R108	266	11,333	SH	SOLE	1	11,333	
TIFFANY & CO.	EQUITY	886547108	2293	66,432	SH	SOLE	1	66,432	
TIFFANY + CO NEW	EQUITY	886547108	6	175	SH	DEFINED	2		175
TIMBERLAND COMPANY	EQUITY	887100105	3957	55,794	SH	SOLE	1	55,794	
TIME WARNER INC	EQUITY	887317105	86350	4,920,230	SH	SOLE	1	4,920,230	
TIME WARNER INC NEW	EQUITY	887317105	26116	1,488,106	SH	DEFINED	2		1,488,106
TIME WARNER TELECOM	EQUITY	887319101	123	30,948	SH	SOLE	1	30,948	
TIMKEN CO.	EQUITY	887389104	46	1,687	SH	SOLE	1	1,687	
TITANIUM METALS CORPORATION	EQUITY	888339207	147	4,082	SH	SOLE	1	4,082	
TIVO INC	EQUITY	888706108	147	28,461	SH	SOLE	1	28,461	
TJX COMPANIES, INC.	EQUITY	872540109	5096	206,908	SH	SOLE	1	206,908	
TJX COS INC NEW	EQUITY	872540109	14	568	SH	DEFINED	2		568
TNS INC	EQUITY	872960109	50	2,773	SH	SOLE	1	2,773	
TODCO	EQUITY	88889T107	4395	170,100	SH	DEFINED	2		170,100
TODCO CL A	EQUITY	88889T107	1	33700	SH	SOLE	3	31900	1800

TODCO-CL A	EQUITY	88889T107	194	7,516	SH	SOLE	1	7,516	
TOLL BROTHERS, INC.	EQUITY	889478103	8785	111,414	SH	SOLE	1	111,414	
TOMPKINS TRUSTCO INC	EQUITY	890110109	211	4,958	SH	SOLE	1	4,958	
TOO INC	EQUITY	890333107	530	21,467	SH	SOLE	1	21,467	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2297	76,575	SH	SOLE	1	76,575	
TOPPS CO. INC.	EQUITY	890786106	204	22,107	SH	SOLE	1	22,107	
TORCHMARK CORP.	EQUITY	891027104	2589	49,602	SH	SOLE	1	49,602	
TORCHMARK INC	EQUITY	891027104	7	133	SH	DEFINED	2		133
TORO CO.	EQUITY	891092108	1259	14,226	SH	SOLE	1	14,226	
TORONTO DOMINION BK	EQUITY	891160509	4837	116,784	SH	DEFINED	1	0	116,784
TOTAL SYSTEM SERVICE	EQUITY	891906109	23	908	SH	SOLE	1	908	
TOWER GROUP INC	EQUITY	891777104	124	9,304	SH	SOLE	1	9,304	
TOWN & COUNTRY TRUST	EQUITY	892081100	321	12,148	SH	SOLE	1	12,148	
TOYS R US INC	EQUITY	892335100	7	264	SH	DEFINED	2		264
TOYS R US INC.	EQUITY	892335100	4960	192,552	SH	SOLE	1	192,552	
TRACTOR SUPPLY CO	EQUITY	892356106	847	19,395	SH	SOLE	1	19,395	
TRADESTATION GROUP INC	EQUITY	89267P105	71	11,708	SH	SOLE	1	11,708	
TRAMMELL CROW CO.	EQUITY	89288R106	420	20,406	SH	SOLE	1	20,406	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	202	13,746	SH	SOLE	1	13,746	
TRANSACT TECHNOLOGIES INC	EQUITY	892918103	53	5,330	SH	SOLE	1	5,330	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	2016	87,073	SH	SOLE	1	87,073	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	45	674	SH	SOLE	1	674	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2590034	39,112,562	SH	SOLE	1	39,112,562	
TRANSKARYOTIC THERAPIES IN	EQUITY	893735100	2497	100,000	SH	DEFINED	2		100,000
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	456	18,271	SH	SOLE	1	18,271	
TRANSMETA CORP	EQUITY	89376R109	93	100,110	SH	SOLE	1	100,110	
TRANSMONTAIGNE, INC.	EQUITY	893934109	108	13,532	SH	SOLE	1	13,532	
TRANSOCEAN INC	EQUITY	G90078109	17053	331,385	SH	DEFINED	2		331,385
TRANSOCEAN INC	EQUITY	G90078109	46016	894,216	SH	SOLE	1	894,216	
TRANSOCEAN INC ORD	EQUITY	G90078109	1	24100	SH	SOLE	3	23000	1100
TRAVELZOO INC	EQUITY	89421Q106	51	1,016	SH	SOLE	1	1,016	
TRC COS INC	EQUITY	872625108	83	5,669	SH	SOLE	1	5,669	
TREDEGAR CORP.	EQUITY	894650100	291	17,280	SH	SOLE	1	17,280	
TREX COMPANY, INC.	EQUITY	89531P105	285	6,408	SH	SOLE	1	6,408	
TRIAD GUARANTY, INC.	EQUITY	895925105	306	5,815	SH	SOLE	1	5,815	
TRIAD HOSPITALS INC COM	EQUITY	89579K109	1	23400	SH	SOLE	3	22300	1100
TRIAD HOSPITALS, INC.	EQUITY	89579K109	7114	141,999	SH	SOLE	1	141,999	
TRIARC COS-B	EQUITY	895927309	308	22,260	SH	SOLE	1	22,260	
TRIBUNE CO NEW	EQUITY	896047107	14	358	SH	DEFINED	2		358
TRIBUNE CO.	EQUITY	896047107	5137	128,848	SH	SOLE	1	128,848	
TRICO BANCSHARES	EQUITY	896095106	146	6,981	SH	SOLE	1	6,981	
TRICO MARINE SVCS INC	EQUITY	896106200	7501	353,000	SH	DEFINED	2		353,000
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	207	11,687	SH	SOLE	1	11,687	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	1066	31,532	SH	SOLE	1	31,532	
TRIMERIS INC	EQUITY	896263100	110	9,728	SH	SOLE	1	9,728	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	2782	98,766	SH	SOLE	1	98,766	
TRIPATH IMAGIN INC	EQUITY	896942109	121	17,147	SH	SOLE	1	17,147	
TRIPATH TECHNOLOGY	EQUITY	89672P104	19	21,411	SH	SOLE	1	21,411	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1116	330,078	SH	SOLE	1	330,078	
TRITON PCS HOLDINGS	EQUITY	89677M106	1163	523,802	SH	SOLE	1	523,802	
TRIUMPH GROUP, INC.	EQUITY	896818101	385	9,887	SH	SOLE	1	9,887	
TRIZEC PROPERTIES INC	EQUITY	89687P107	221	11,644	SH	SOLE	1	11,644	
TRIZETTO GROUP INC	EQUITY	896882107	181	19,423	SH	SOLE	1	19,423	
TRUSTCO BANK CORP. NY	EQUITY	898349105	533	46,402	SH	SOLE	1	46,402	
TRUSTMARK CORP.	EQUITY	898402102	851	29,333	SH	SOLE	1	29,333	
TRUSTREET PROPERTIES INC	EQUITY	898404108	242	15,754	SH	SOLE	1	15,754	
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	12	594	SH	SOLE	1	594	
TTM TECHNOLOGIES	EQUITY	87305R109	266	25,411	SH	SOLE	1	25,411	
TUESDAY MORNING CORPORATION	EQUITY	899035505	463	16,048	SH	SOLE	1	16,048	

TUMBLEWEED COMMUNICATIONS CP	EQUITY	899690101	82	29,729	SH	SOLE	1	29,729	
TUPPERWARE CORP.	EQUITY	899896104	2711	133,130	SH	SOLE	1	133,130	
TXU CORP	EQUITY	873168108	23	284	SH	DEFINED	2		284
TXU CORP	EQUITY	873168108	8810	110,632	SH	SOLE	1	110,632	
Tyco International Ltd USD0.2	EQUITY	902124106	96431	2,852,993	SH	SOLE	1	2,852,993	
TYCO INTL LTD	EQUITY	902124106	20835	616,410	SH	DEFINED	2		616,410
TYLER TECHNOLOGIES INC	EQUITY	902252105	174	22,890	SH	SOLE	1	22,890	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9125	547,040	SH	SOLE	1	547,040	
U S XPRESS ENTERPRISES	EQUITY	90338N103	59	3,616	SH	SOLE	1	3,616	
U.S. BANCORP, INC.	EQUITY	902973304	44493	1,543,826	SH	SOLE	1	1,543,826	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	159	7,176	SH	SOLE	1	7,176	
UAP HOLDING CORP	EQUITY	903441103	276	17,162	SH	SOLE	1	17,162	
UBIQUITEL INC	EQUITY	903474302	294	43,873	SH	SOLE	1	43,873	
UCBH HOLDINGS INC	EQUITY	90262T308	44	1,105	SH	SOLE	1	1,105	
UGI CORP.	EQUITY	902681105	58	1,286	SH	SOLE	1	1,286	
UICI	EQUITY	902737105	571	23,542	SH	SOLE	1	23,542	
UIL HOLDINGS CORP.	EQUITY	902748102	394	7,784	SH	SOLE	1	7,784	
ULTICOM INC	EQUITY	903844108	72	6,451	SH	SOLE	1	6,451	
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	163	10,223	SH	SOLE	1	10,223	
ULTRALIFE BATTERIES INC	EQUITY	903899102	150	8,758	SH	SOLE	1	8,758	
ULTRATECH, INC.	EQUITY	904034105	193	13,215	SH	SOLE	1	13,215	
UMB FINANCIAL CORP.	EQUITY	902788108	536	9,408	SH	SOLE	1	9,408	
UMPQUA HOLDINGS CORP	EQUITY	904214103	637	27,278	SH	SOLE	1	27,278	
UNIFIRST CORP.	EQUITY	904708104	225	5,642	SH	SOLE	1	5,642	
UNION BANKSHARES CORP	EQUITY	905399101	173	5,413	SH	SOLE	1	5,413	
UNION PAC CORP	EQUITY	907818108	22	315	SH	DEFINED	2		315
UNION PACIFIC CORP.	EQUITY	907818108	7860	112,775	SH	SOLE	1	112,775	
UNIONBANCAL CORP	EQUITY	908906100	87	1,417	SH	SOLE	1	1,417	
UNISOURCE ENERGY CORP.	EQUITY	909205106	660	21,296	SH	SOLE	1	21,296	
UNISYS CORP	EQUITY	909214108	3	412	SH	DEFINED	2		412
UNISYS CORP.	EQUITY	909214108	1141	161,667	SH	SOLE	1	161,667	
UNIT CORP.	EQUITY	909218109	1063	23,527	SH	SOLE	1	23,527	
UNITED AUTO GROUP, INC.	EQUITY	909440109	332	11,945	SH	SOLE	1	11,945	
UNITED BANKSHARES INC. WV	EQUITY	909907107	774	23,348	SH	SOLE	1	23,348	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	421	17,741	SH	SOLE	1	17,741	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	187	16,836	SH	SOLE	1	16,836	
UNITED DEFENSE INDS IN	EQUITY	91018B104	2483	33,816	SH	SOLE	1	33,816	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	5380	257,789	SH	SOLE	1	257,789	
UNITED DOMINION RLTYTR COM	EQUITY	910197102		10250	SH	SOLE	3		10250
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	303	8,971	SH	SOLE	1	8,971	
UNITED INDUSTRIAL CORP	EQUITY	910671106	184	6,219	SH	SOLE	1	6,219	
UNITED MOBILE HOMES INC	EQUITY	911024107	9	550	SH	SOLE	1	550	
UNITED NATURAL FOODS, INC.	EQUITY	911163103	707	24,698	SH	SOLE	1	24,698	
UNITED ONLINE INC	EQUITY	911268100	348	33,206	SH	SOLE	1	33,206	
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	59	2,880	SH	SOLE	1	2,880	
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	44911	617,418	SH	SOLE	1	617,418	
UNITED PARCEL SVC INC	EQUITY	911312106	10390	142,839	SH	DEFINED	2		142,839
UNITED RENTALS, INC.	EQUITY	911363109	3153	155,997	SH	SOLE	1	155,997	
UNITED STATES STEEL CORP	EQUITY	912909108	2646	52,039	SH	SOLE	1	52,039	
UNITED STATIONERS, INC.	EQUITY	913004107	955	21,116	SH	SOLE	1	21,116	
UNITED STS STL CORP NEW	EQUITY	912909108	7	129	SH	DEFINED	2		129
UNITED SURGICAL PARTNE	EQUITY	913016309	803	17,537	SH	SOLE	1	17,537	
UNITED SURGICAL PARTNERS	EQUITY	913016309	1117	24,400	SH	DEFINED	2		24,400
UNITED TECHNOLOGIES CORP	EQUITY	913017109	20648	203,110	SH	DEFINED	2		203,110
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	23785	233,970	SH	SOLE	1	233,970	
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	539	11,787	SH	SOLE	1	11,787	
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	80	8,462	SH	SOLE	1	8,462	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	73	765	SH	DEFINED	2		765
UNITEDHEALTH GROUP INC	EQUITY	91324P102	33846	354,859	SH	SOLE	1	354,859	

UNITRIN, INC.	EQUITY	913275103	4738	104,365	SH	SOLE	1	104,365	
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	285	16,483	SH	SOLE	1	16,483	
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	406	10,724	SH	SOLE	1	10,724	
UNIVERSAL CORP.	EQUITY	913456109	2805	61,279	SH	SOLE	1	61,279	
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	91	12,972	SH	SOLE	1	12,972	
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	142	8,415	SH	SOLE	1	8,415	
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	382	9,829	SH	SOLE	1	9,829	
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	231	8,189	SH	SOLE	1	8,189	
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	5513	105,203	SH	SOLE	1	105,203	
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	2	34900	SH	SOLE	3	33300	1600
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	324	8,816	SH	SOLE	1	8,816	
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	187	4,697	SH	SOLE	1	4,697	
UNIVISION COMMUNICATIONS I	EQUITY	914906102	10	347	SH	DEFINED	2		347
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	3646	131,662	SH	SOLE	1	131,662	
UNIZAN FINANCIAL CORP	EQUITY	91528W101	353	13,566	SH	SOLE	1	13,566	
UNOCAL CORP	EQUITY	915289102	20	323	SH	DEFINED	2		323
UNOCAL CORP.	EQUITY	915289102	9722	157,598	SH	SOLE	1	157,598	
UNOVA, INC.	EQUITY	91529B106	616	29,827	SH	SOLE	1	29,827	
UNUMPROVIDENT CORP	EQUITY	91529Y106	6	357	SH	DEFINED	2		357
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2353	138,242	SH	SOLE	1	138,242	
URBAN OUTFITTERS, INC.	EQUITY	917047102	5622	117,207	SH	SOLE	1	117,207	
UROLOGIX INC	EQUITY	917273104	40	8,769	SH	SOLE	1	8,769	
URS CORP.	EQUITY	903236107	562	19,555	SH	SOLE	1	19,555	
URSTADT BIDDLE [A]	EQUITY	917286205	222	14,566	SH	SOLE	1	14,566	
US BANCORP DEL	EQUITY	902973304	12154	421,715	SH	DEFINED	2		421,715
US CELLULAR	EQUITY	911684108	6550	239,481	SH	SOLE	1	620	
US CONCRETE INC	EQUITY	90333L102	83	13,181	SH	SOLE	1	13,181	
USA MOBILITY INC	EQUITY	90341G103	489	15,099	SH	SOLE	1	15,099	
USANA HEALTH SCIENCES INC	EQUITY	90328M107	310	6,552	SH	SOLE	1	6,552	
USEC, INC	EQUITY	90333E108	848	52,092	SH	SOLE	1	52,092	
USF CORP	EQUITY	91729Q101	832	17,239	SH	SOLE	1	17,239	
USG CORP.	EQUITY	903293405	666	20,090	SH	SOLE	1	20,090	
USI HOLDINGS CORP	EQUITY	90333H101	259	21,983	SH	SOLE	1	21,983	
UST INC	EQUITY	902911106	11	208	SH	DEFINED	2		208
UST INC.	EQUITY	902911106	7759	150,070	SH	SOLE	1	150,070	
U-STORE-IT TRUST	EQUITY	91274F104	281	16,176	SH	SOLE	1	16,176	
UTSTARCOM INC	EQUITY	918076100	2055	187,684	SH	SOLE	1	187,684	
V F CORP	EQUITY	918204108	7	126	SH	DEFINED	2		126
V. F. CORP.	EQUITY	918204108	2686	45,419	SH	SOLE	1	45,419	
VAIL RESORTS, INC.	EQUITY	91879Q109	309	12,241	SH	SOLE	1	12,241	
VALANCE TECHNOLOGY, INC	EQUITY	918914102	111	36,159	SH	SOLE	1	36,159	
VALASSIS COMMUNICATIONS IN	EQUITY	918866104	2433	69,600	SH	DEFINED	2		69,600
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	4331	123,889	SH	SOLE	1	123,889	
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	4846	215,179	SH	SOLE	1	215,179	
VALERO ENERGY CORP	EQUITY	91913Y100	22	302	SH	DEFINED	2		302
VALERO ENERGY CORP.	EQUITY	91913Y100	8591	117,253	SH	SOLE	1	117,253	
VALHI INC	EQUITY	918905100	124	6,332	SH	SOLE	1	6,332	
VALLEY NATIONAL BANC	EQUITY	919794107	64	2,501	SH	SOLE	1	2,501	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	200	8,971	SH	SOLE	1	8,971	
VALSPAR CORP.	EQUITY	920355104	4328	92,998	SH	SOLE	1	92,998	
VALUE LINE, INC.	EQUITY	920437100	33	851	SH	SOLE	1	851	
VALUECLICK INC.	EQUITY	92046N102	523	49,310	SH	SOLE	1	49,310	
VALUEVISION MEDIA INC	EQUITY	92047K107	139	11,210	SH	SOLE	1	11,210	
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8276	241,417	SH	SOLE	1	241,417	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	860	22,636	SH	SOLE	1	22,636	
VARIAN, INC.	EQUITY	922206107	3191	84,224	SH	SOLE	1	84,224	
VCA ANTECH INC	EQUITY	918194101	2784	137,630	SH	SOLE	1	137,630	
VECTOR GROUP LTD.	EQUITY	92240M108	231	15,009	SH	SOLE	1	15,009	
VECTREN CORP	EQUITY	92240G101	3664	137,522	SH	SOLE	1	137,522	

VEECO INSTRUMENTS, INC.	EQUITY	922417100	242	16,112	SH	SOLE	1	16,112	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	2096	55,952	SH	SOLE	1	55,952	
VENTAS, INC.	EQUITY	92276F100	6842	274,115	SH	SOLE	1	274,115	
VENTIV HEALTH	EQUITY	922793104	266	11,570	SH	SOLE	1	11,570	
VERINT SYSTEMS	EQUITY	92343X100	255	7,285	SH	SOLE	1	7,285	
VERISIGN INC COM	EQUITY	92343E102	2	55900	SH	SOLE	3	54100	1800
VERISIGN, INC.	EQUITY	92343E102	640	22,283	SH	SOLE	1	22,283	
VERITAS DGC, INC.	EQUITY	92343P107	636	21,213	SH	SOLE	1	21,213	
VERITAS SOFTWARE CORP	EQUITY	923436109	12	500	SH	DEFINED	2		500
VERITAS SOFTWARE CORP.	EQUITY	923436109	10238	440,920	SH	SOLE	1	440,920	
VERITY INC COM	EQUITY	92343C106	175	18,564	SH	SOLE	1	18,564	
Verizon Communications	EQUITY	92343V104	533	15,000	SH	SOLE	4	15,000	
VERIZON COMMUNICATIONS	EQUITY	92343V104	21597	608,366	SH	DEFINED	2		608,366
VERIZON COMMUNICATIONS	EQUITY	92343V104	60312	1,698,923	SH	SOLE	1	1,698,923	
VERSO TECHNOLOGIES INC	EQUITY	925317109	30	82,884	SH	SOLE	1	82,884	
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1798	192,061	SH	SOLE	1	192,061	
VERTRUE INC	EQUITY	92534N101	123	3,481	SH	SOLE	1	3,481	
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	80	22,492	SH	SOLE	1	22,492	
Viacom Inc	EQUITY	925524308	697	20,000	SH	SOLE	4	20,000	
VIACOM INC	EQUITY	925524308	9715	278,940	SH	DEFINED	2		278,940
VIACOM, INC. CLASS B	EQUITY	925524308	30518	876,196	SH	SOLE	1	876,196	
VIAD CORP	EQUITY	92552R406	15	554	SH	SOLE	1	554	
VIASAT, INC.	EQUITY	92552V100	243	12,985	SH	SOLE	1	12,985	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	366	19,195	SH	SOLE	1	19,195	
VICOR CORP.	EQUITY	925815102	124	11,925	SH	SOLE	1	11,925	
VICURON PHARMACEUTICALS	EQUITY	926471103	504	32,001	SH	SOLE	1	32,001	
VIGNETTE CORPORATION	EQUITY	926734104	236	180,053	SH	SOLE	1	180,053	
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	63	18,785	SH	SOLE	1	18,785	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68379R109	2175	63,200	SH	SOLE	1	63,200	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	995	31,617	SH	SOLE	1	31,617	
VION PHARMACEUTICALS INC	EQUITY	927624106	98	34,520	SH	SOLE	1	34,520	
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	115	4,247	SH	SOLE	1	4,247	
VIRGINIA FINL CORP	EQUITY	927810101	147	4,461	SH	SOLE	1	4,461	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3726	299,767	SH	SOLE	1	299,767	
VISTACARE INC-CL A	EQUITY	92839Y109	114	5,613	SH	SOLE	1	5,613	
VISTEON CORP	EQUITY	92839U107	1	157	SH	DEFINED	2		157
VISTEON CORP.	EQUITY	92839U107	1565	274,013	SH	SOLE	1	274,013	
VISX, INC.	EQUITY	92844S105	4428	188,909	SH	SOLE	1	188,909	
VITAL SIGNS, INC.	EQUITY	928469105	140	3,499	SH	SOLE	1	3,499	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	569	212,300	SH	DEFINED	2		212,300
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	359	135,359	SH	SOLE	1	135,359	
VNUS MED TECHNOLOGIES INC	EQUITY	928566108	71	38,500	SH	DEFINED	2		38,500
VNUS MEDICAL TECHNOLOGIES	EQUITY	928566108	39	3,335	SH	SOLE	1	3,335	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	119	4,941	SH	SOLE	1	4,941	
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	38	2,820	SH	SOLE	1	2,820	
VON PHARMACEUTICLS INC	EQUITY	927624106	285	100,000	SH	DEFINED	2		100,000
VORNADO	EQUITY	929042109	782	11,289	SH	SOLE	1	11,289	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1	8860	SH	SOLE	3		8860
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	2165	166,523	SH	SOLE	1	166,523	
VULCAN MATERIALS CO.	EQUITY	929160109	2673	47,032	SH	SOLE	1	47,032	
VULCAN MATLS CO	EQUITY	929160109	7	126	SH	DEFINED	2		126
W HOLDING COMPANY INC.	EQUITY	929251106	27	2,690	SH	SOLE	1	2,690	
W. R. BERKLEY CORP.	EQUITY	084423102	7098	143,108	SH	SOLE	1	143,108	
W. W. GRAINGER, INC.	EQUITY	384802104	2369	38,037	SH	SOLE	1	38,037	
WABASH NATIONAL CORP.	EQUITY	929566107	462	18,922	SH	SOLE	1	18,922	
WABTEC	EQUITY	929740108	508	24,770	SH	SOLE	1	24,770	
Wachovia Corp	EQUITY	929903102	2036	40,000	SH	SOLE	4	40,000	
WACHOVIA CORP	EQUITY	929903102	89330	1,754,660	SH	SOLE	1	1,754,660	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	97	1,897	SH	DEFINED	2		1,897

WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2949	149,407	SH	SOLE	1	149,407	
WAL MART STORES INC	EQUITY	931142103	33201	662,562	SH	DEFINED	2		662,562
WALGREEN CO	EQUITY	931422109	9245	208,119	SH	DEFINED	2		208,119
WALGREEN CO.	EQUITY	931422109	19481	438,569	SH	SOLE	1	438,569	
WAL-MART STORES, INC.	EQUITY	931142103	130814	2,610,537	SH	SOLE	1	2,610,537	
WALT DISNEY	EQUITY	254687106	99331	3,457,380	SH	SOLE	1	3,457,380	
WALTER INDUSTRIES, INC.	EQUITY	933170105	674	15,829	SH	SOLE	1	15,829	
WARNACO GROUP INC	EQUITY	934390402	688	28,626	SH	SOLE	1	28,626	
WASHINGTON FEDERAL I	EQUITY	938824109	3658	156,596	SH	SOLE	1	156,596	
WASHINGTON GROUP INTL INC	EQUITY	938862208	707	15,725	SH	SOLE	1	15,725	
WASHINGTON MUT INC	EQUITY	939322103	41	1,040	SH	DEFINED	2		1,040
WASHINGTON MUTUAL INC	EQUITY	939322103	14887	376,880	SH	SOLE	1	376,880	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	11121	12,440	SH	SOLE	1	12,440	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	842	29,283	SH	SOLE	1	29,283	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	227	8,253	SH	SOLE	1	8,253	
WASTE CONNECTIONS, INC.	EQUITY	941053100	1040	29,936	SH	SOLE	1	29,936	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7459	258,551	SH	SOLE	1	258,551	
WASTE MGMT INC DEL	EQUITY	94106L109	20	690	SH	DEFINED	2		690
WATCHGUARD TECH. INC.	EQUITY	941105108	67	20,872	SH	SOLE	1	20,872	
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	122	6,191	SH	SOLE	1	6,191	
WATERS CORP	EQUITY	941848103	5	147	SH	DEFINED	2		147
WATERS CORP.	EQUITY	941848103	3804	106,297	SH	SOLE	1	106,297	
WATSCO, INC.	EQUITY	94262200	584	13,878	SH	SOLE	1	13,878	
WATSON PHARMACEUTICALS INC	EQUITY	942683103	4	134	SH	DEFINED	2		134
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1537	50,019	SH	SOLE	1	50,019	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	546	20,078	SH	SOLE	1	20,078	
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	486	14,890	SH	SOLE	1	14,890	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	403	28,476	SH	SOLE	1	28,476	
WCI COMMUNITIES INC	EQUITY	92923C104	633	21,041	SH	SOLE	1	21,041	
WD-40 CO.	EQUITY	929236107	346	10,639	SH	SOLE	1	10,639	
WEATHERFORDNINTL LTD	EQUITY	695089101	14271	246,300	SH	SOLE	1	246,300	
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	406	18,786	SH	SOLE	1	18,786	
WEBMD CORPORATION	EQUITY	94769M105	65	7,698	SH	SOLE	1	7,698	
WEBMETHODS INC	EQUITY	94768C108	158	28,846	SH	SOLE	1	28,846	
WEBSense INC	EQUITY	947684106	6	109819	SH	SOLE	3	107119	2700
WEBSense INC	EQUITY	947684106	768	14,271	SH	SOLE	1	14,271	
WEBSIDESTORY	EQUITY	947685103	44	3,556	SH	SOLE	1	3,556	
WEBSTER FINANCIAL CORP.	EQUITY	947890109	4410	97,121	SH	SOLE	1	97,121	
WEIGHT WATCHERS INTL INC	EQUITY	948626106	43	992	SH	SOLE	1	992	
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	5490	159,078	SH	SOLE	1	159,078	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103		6530	SH	SOLE	3		6530
WEIS MARKETS INC	EQUITY	948849104	258	7,001	SH	SOLE	1	7,001	
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	172	5,644	SH	SOLE	1	5,644	
WELLCHOICE INC	EQUITY	949475107	30	558	SH	SOLE	1	558	
WELLMAN, INC.	EQUITY	949702104	288	19,883	SH	SOLE	1	19,883	
WELLPOINT INC	EQUITY	94973V107	18108	144,462	SH	DEFINED	2		144,462
WELLPOINT INC	EQUITY	94973V107	21195	169,089	SH	SOLE	1	169,089	
WELLS FARGO + CO NEW	EQUITY	949746101	10401	173,927	SH	DEFINED	2		173,927
WELLS FARGO CO.	EQUITY	949746101	55348	925,550	SH	SOLE	1	925,550	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2037	52,182	SH	SOLE	1	52,182	
WENDYS INTL INC	EQUITY	950590109	6900	176,740	SH	DEFINED	2		176,740
WERNER ENTERPRISES, INC.	EQUITY	950755108	2775	142,821	SH	SOLE	1	142,821	
WESBANCO, INC.	EQUITY	950810101	319	11,605	SH	SOLE	1	11,605	
WESCO FINANCIAL CORP	EQUITY	950817106	13	34	SH	SOLE	1	34	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	315	11,258	SH	SOLE	1	11,258	
WEST BANCORPORATION	EQUITY	95123P106	179	10,513	SH	SOLE	1	10,513	
WEST COAST BANCORP	EQUITY	952145100	223	9,378	SH	SOLE	1	9,378	
WEST CORPORATION	EQUITY	952355105	16	492	SH	SOLE	1	492	
WEST MARINE INC	EQUITY	954235107	178	8,370	SH	SOLE	1	8,370	

WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	442	18,491	SH	SOLE	1	18,491	
WESTAMERICA BANKCORPORATION	EQUITY	957090103	4110	79,395	SH	SOLE	1	79,395	
WESTAR ENERGY	EQUITY	95709T100	3360	155,266	SH	SOLE	1	155,266	
WESTCORP	EQUITY	957907108	24	562	SH	SOLE	1	562	
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	169	30,694	SH	SOLE	1	30,694	
WESTERN DIGITAL CORP.	EQUITY	958102105	67	5,222	SH	SOLE	1	5,222	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	4012	116,445	SH	SOLE	1	116,445	
WESTERN SIERRA BANCORP	EQUITY	959522103	136	3,989	SH	SOLE	1	3,989	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	76	1,995	SH	SOLE	1	1,995	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	76	3,041	SH	SOLE	1	3,041	
WESTLAKE CHEM CORP COM	EQUITY	960413102	8	255800	SH	SOLE	3	248200	7600
WESTLAKE CHEMICAL CORP	EQUITY	960413102	237	7,336	SH	SOLE	1	7,336	
WESTWOOD ONE, INC.	EQUITY	961815107	3242	159,334	SH	SOLE	1	159,334	
WEYCO GROUP INC	EQUITY	962149100	74	1,698	SH	SOLE	1	1,698	
Weyerhaeuser Co	EQUITY	962166104	1370	20,000	SH	SOLE	4	20,000	
WEYERHAEUSER CO	EQUITY	962166104	4507	65,793	SH	DEFINED	2		65,793
WEYERHAEUSER CO.	EQUITY	962166104	7182	104,854	SH	SOLE	1	104,854	
WFS FINANCIAL, INC.	EQUITY	92923B106	7	169	SH	SOLE	1	169	
WGL HOLDINGS INC.	EQUITY	92924F106	6153	198,740	SH	SOLE	1	198,740	
W-H ENERGY SERVICES INC	EQUITY	92925E108	365	15,256	SH	SOLE	1	15,256	
WHEELING-PITTSBURG CORP	EQUITY	963142302	158	5,078	SH	SOLE	1	5,078	
WHIRLPOOL CORP	EQUITY	963320106	6	85	SH	DEFINED	2		85
WHIRLPOOL CORP.	EQUITY	963320106	2076	30,652	SH	SOLE	1	30,652	
WHITING PETROLEUM CORP	EQUITY	966387102	686	16,818	SH	SOLE	1	16,818	
WHITNEY HOLDING CORP.	EQUITY	966612103	46	1,029	SH	SOLE	1	1,029	
WHOLE FOODS MARKET I	EQUITY	966837106	12295	120,389	SH	SOLE	1	120,389	
WILD OATS MARKETS, INC.	EQUITY	96808B107	189	17,742	SH	SOLE	1	17,742	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	5593	297,316	SH	SOLE	1	297,316	
WILLIAMS COS INC	EQUITY	969457100	13	682	SH	DEFINED	2		682
WILLIAMS SONOMA INC	EQUITY	969904101	16383	445,800	SH	DEFINED	2		445,800
WILLIAMS-SONOMA, INC.	EQUITY	969904101	7753	210,962	SH	SOLE	1	210,962	
Willis Group Hldgs Ltd USD .00011	EQUITY	966655108	13865	376,050	SH	SOLE	1	376,050	
WILMINGTON TRUST CORP	EQUITY	971807102	4271	121,682	SH	SOLE	1	121,682	
WILSHIRE BANCORP INC	EQUITY	97186T108	114	8,780	SH	SOLE	1	8,780	
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	243	13,323	SH	SOLE	1	13,323	
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1593	82,400	SH	SOLE	1	82,400	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2765	183,374	SH	SOLE	1	183,374	
WINDROSE MEDICAL PROPERTIES	EQUITY	973491103	14	1,040	SH	SOLE	1	1,040	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	511	16,186	SH	SOLE	1	16,186	
WINSTON HOTELS INC	EQUITY	97563A102	192	16,410	SH	SOLE	1	16,410	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	633	13,434	SH	SOLE	1	13,434	
WIRELESS FACILITIES INC.	EQUITY	97653A103	185	29,538	SH	SOLE	1	29,538	
WISCONSIN ENERGY CORP.	EQUITY	976657106	7508	211,495	SH	SOLE	1	211,495	
WITNESS SYSTEMS INC	EQUITY	977424100	238	13,535	SH	SOLE	1	13,535	
WJ COMMUNICATIONS INC	EQUITY	929284107	47	19,739	SH	SOLE	1	19,739	
WM. WRIGLEY JR. CO.	EQUITY	982526105	5515	84,115	SH	SOLE	1	84,115	
WMS INDUSTRIES INC.	EQUITY	929297109	341	12,112	SH	SOLE	1	12,112	
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	797	37,194	SH	SOLE	1	37,194	
WOODHEAD INDS INC COM	EQUITY	979438108	103	7,546	SH	SOLE	1	7,546	
WOODWARD GOVERNOR CO.	EQUITY	980745103	434	6,054	SH	SOLE	1	6,054	
WORLD ACCEPTANCE CORP.	EQUITY	981419104	256	10,043	SH	SOLE	1	10,043	
WORLD FUEL SVCS CORP	EQUITY	981475106	440	13,979	SH	SOLE	1	13,979	
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	100	8,327	SH	SOLE	1	8,327	
WORTHINGTON INDS IN	EQUITY	981811102	2977	154,400	SH	DEFINED	2		154,400
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	2778	144,088	SH	SOLE	1	144,088	
WPS RESOURCES CORP.	EQUITY	92931B106	3601	68,040	SH	SOLE	1	68,040	
WRIGHT MED GROUP INC	EQUITY	98235T107	763	31,771	SH	SOLE	1	31,771	
WRIGLEY WM JR CO	EQUITY	982526105	15	235	SH	DEFINED	2		235
WSFS FINANCIAL CORP	EQUITY	929328102	197	3,742	SH	SOLE	1	3,742	

WYETH	EQUITY	983024100	67	1,594	SH	DEFINED	2		1,594
WYETH	EQUITY	983024100	47402	1,123,808	SH	SOLE	1	1,123,808	
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	160	200,000	SH	SOLE	1	200,000	
WYNN RESORTS LTD	EQUITY	983134107	545	8,041	SH	SOLE	1	8,041	
XCEL ENERGY INC	EQUITY	98389B100	8	485	SH	DEFINED	2		485
XCEL STATES POWER-MINES	EQUITY	98389B100	3147	183,198	SH	SOLE	1	183,198	
XEROX CORP	EQUITY	984121103	2532	167,144	SH	DEFINED	2		167,144
XEROX CORP.	EQUITY	984121103	9871	651,563	SH	SOLE	1	651,563	
XILINX INC	EQUITY	983919101	12	416	SH	DEFINED	2		416
Xilinx Inc USD0.01	EQUITY	983919101	12235	418,567	SH	SOLE	1	418,567	
XILINX INC COM	EQUITY	983919101	1	37500	SH	SOLE	3	35800	1700
XL CAPITAL LTD	EQUITY	G98255105	12	168	SH	DEFINED	2		168
XL CAPITAL LTD	EQUITY	G98255105	7679	136,658	SH	SOLE	1	88,606	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	589	18,632	SH	SOLE	1	18,632	
X-RITE, INC.	EQUITY	983857103	195	12,936	SH	SOLE	1	12,936	
XTO ENERGY INC	EQUITY	98385X106	14	414	SH	DEFINED	2		414
XTO ENERGY INC	EQUITY	98385X106	5168	157,366	SH	SOLE	1	157,366	
XYBERNAUT CORP.	EQUITY	984149104	46	110,296	SH	SOLE	1	110,296	
YAHOO INC	EQUITY	984332106	9172	270,558	SH	DEFINED	2		270,558
YAHOO!, INC.	EQUITY	984332106	22333	658,798	SH	SOLE	1	658,798	
YANKEE CANDLE INC	EQUITY	984757104	5595	176,500	SH	DEFINED	2		176,500
YARDVILLE NATL BANCORP	EQUITY	985021104	171	5,241	SH	SOLE	1	5,241	
YELLOW ROADWAY CORP	EQUITY	985577105	5141	87,816	SH	SOLE	1	87,816	
YORK INTERNATIONAL CORP.	EQUITY	986670107	3909	99,774	SH	SOLE	1	99,774	
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	87	10,082	SH	SOLE	1	10,082	
YOUNG INNOVATIONS INC	EQUITY	987520103	107	2,931	SH	SOLE	1	2,931	
YUM BRANDS INC	EQUITY	988498101	18	353	SH	DEFINED	2		353
Yum Brands Inc	EQUITY	988498101	2979	57,500	SH	SOLE	4	57,500	
YUM! BRANDS INC	EQUITY	988498101	6853	132,281	SH	SOLE	1	132,281	
ZALE CORP.	EQUITY	988858106	983	33,084	SH	SOLE	1	33,084	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	6149	129,485	SH	SOLE	1	129,485	
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	344	6,637	SH	SOLE	1	6,637	
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	86	33,816	SH	SOLE	1	33,816	
ZILA INC	EQUITY	989513205	114	28,276	SH	SOLE	1	28,276	
ZIMMER HOLDINGS INC	EQUITY	98956P102	18293	235,094	SH	DEFINED	2		235,094
ZIMMER HOLDINGS INC	EQUITY	98956P102	23410	300,864	SH	SOLE	1	300,864	
ZIONS BANCORP	EQUITY	989701107	8	112	SH	DEFINED	2		112
ZIONS BANCORPORATION	EQUITY	989701107	2837	41,110	SH	SOLE	1	41,110	
ZIPREALTY INC	EQUITY	98974V107	40	2,843	SH	SOLE	1	2,843	
ZIXIT CORP.	EQUITY	98974P100	49	12,999	SH	SOLE	1	12,999	
ZOLL MEDICAL CORP.	EQUITY	989922109	129	5,737	SH	SOLE	1	5,737	
ZORAN CORP.	EQUITY	98975F101	276	26,650	SH	SOLE	1	26,650	
ZYGO CORP.	EQUITY	989855101	144	11,146	SH	SOLE	1	11,146	
ZYMOGENETICS INC	EQUITY	98985T109	185	12,103	SH	SOLE	1	12,103	

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