

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 13, 2004

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	May 13, 2004 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

[] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,025

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

List of Other Included Managers:

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

No.	Form 13F File Number	Name
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
1-800 CONTACTS INC	EQUITY	681977104	48	2,715	SH		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	92	9,585	SH		SOLE
1ST SOURCE CORP.	EQUITY	336901103	160	6,463	SH		SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	769617	53,445,620	SH		SOLE

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	172	11,972	SH	SOLE
3COM CORP.	EQUITY	885535104	4056	574,442	SH	SOLE
3M	EQUITY	88579Y101	2702	33000	SH	DEFINED
3M CO	EQUITY	88579Y101	102371	1,250,415	SH	SOLE
3M CO	EQUITY	88579Y101	16462	201070	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	138	6,188	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	189	12,468	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	2630	107,708	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	173	6,427	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	4705	120,277	SH	SOLE
A.S.V. INC	EQUITY	001963107	102	3,372	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	47	7,116	SH	SOLE
AAON INC	EQUITY	000360206	94	4,641	SH	SOLE
AAR CORP.	EQUITY	000361105	199	16,187	SH	SOLE
AARON RENTS INC COM	EQUITY	002535201	10912	438389	SH	Sole
AARON RENTS, INC.	EQUITY	002535201	305	12,270	SH	SOLE
ABBEY NATIONAL PLC	CorpBond	002920809	19299	698,200	SH	SOLE
Abbey National PLC 7.375%	EQUITY	002920809	2910	105000	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	31487	766,095	SH	SOLE
Abbott Labs	EQUITY	002824100	1028	25000	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	10058	244714	SH	DEFINED
ABC BANCORP	EQUITY	000400101	95	4,991	SH	SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	4913	145,188	SH	SOLE
ABGENIX INC	EQUITY	00339B107	2126	160000	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	601	45,085	SH	SOLE
ABLE LABORATORIES INC	EQUITY	00371N407	156	7,997	SH	SOLE
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	3189	163300	SH	Sole
ABM INDUSTRIES, INC.	EQUITY	000957100	340	18,966	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	195	13,831	SH	SOLE
ACCENTURE LTD-CL A	EQUITY	G1150G111	709	28,570	SH	SOLE
ACCREDITED HOME LENDERS	EQUITY	00437P107	194	4,928	SH	SOLE
ACCREDO HEALTH INC	EQUITY	00437V104	3429	90000	SH	DEFINED
ACCREDO HEALTH INC.	EQUITY	00437V104	927	24,343	SH	SOLE
ACE LTD	EQUITY	G0070K103	5276	123,680	SH	SOLE
ACE LTD	EQUITY	G0070K103	12	290	SH	DEFINED
ACETO CORP	EQUITY	004446100	107	6,806	SH	SOLE
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	50	12,380	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	34	4,253	SH	SOLE
ACTEL CORP.	EQUITY	004934105	256	11,319	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	120	7,845	SH	SOLE
ACTIVCARD CORP	EQUITY	00506J107	119	19,272	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	4230	267,411	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	423	10,793	SH	SOLE
ACTUANT CORP CL A NEW	EQUITY	00508X203	14474	368956	SH	Sole
ACUIY BRANDS INC	EQUITY	00508Y102	508	21,291	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	2817	128,266	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	478	54,544	SH	SOLE
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	850	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1049	361,791	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	174	10,008	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	10814	274250	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	5360	136,388	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	292	19,364	SH	SOLE
ADTRAN INC COM	EQUITY	00738A106	15798	526076	SH	Sole
ADTRAN, INC.	EQUITY	00738A106	3547	118,122	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	41	1,016	SH	SOLE
Advance Auto Parts	EQUITY	00751Y106	1220	30000	SH	DEFINED
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	362	31,797	SH	SOLE

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ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	174	8,556	SH	SOLE
ADVANCED FIBRE COMMNCT COM	EQUITY	00754A105	9605	436018	SH	Sole
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	17158	776,734	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	74	7,459	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	357	14,623	SH	SOLE
ADVANCED MICRO DEVICES COM	EQUITY	007903107	893	55000	SH	Sole
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6	360	SH	DEFINED
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2533	156,065	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757T101	7117	197200	SH	Sole
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	334	9,250	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	171	10,338	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	1215	65,033	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	182	4,956	SH	SOLE
ADVO, INC.	EQUITY	007585102	491	15,251	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	394	29,273	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	371	10,227	SH	SOLE
AES CORP	EQUITY	00130H105	6	650	SH	DEFINED
AES DRAX ENERGY LTD	EQUITY	00130H105	2356	276,171	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	80	18,572	SH	SOLE
AETNA INC	EQUITY	00817Y108	19591	218360	SH	DEFINED
Aetna Inc Com USD0.01	EQUITY	00817Y108	42210	470,461	SH	SOLE
AFFILIATED COMPUTER CL A	EQUITY	008190100	2813	54200	SH	Sole
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	10592	204,079	SH	SOLE
AFFILIATED MANAGERS GROUP	EQUITY	008252108	877	16,077	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	42	1,235	SH	SOLE
AFLAC INC	EQUITY	001055102	22	540	SH	DEFINED
AFLAC Inc USD0.10	EQUITY	001055102	46243	1,152,050	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	105	7,168	SH	SOLE
AGCO CORP.	EQUITY	001084102	2342	113,066	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	112	35,901	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	206	23,502	SH	SOLE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	13225	418100	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	7708	243,685	SH	SOLE
AGILYSYS INC	EQUITY	00847J105	171	14,534	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	3687	127,047	SH	SOLE
AIR PRODS + CHEMS INC	EQUITY	009158106	12	240	SH	DEFINED
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4895	97,660	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	2339	109,797	SH	SOLE
AIRGATE PCS INC	EQUITY	009367400	3494	232941	SH	DEFINED
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	460	38,707	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	290	49,444	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	686	52,192	SH	SOLE
AKSYS LTD	EQUITY	010196103	99	15,203	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	275	4,963	SH	SOLE
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	3155	168600	SH	Sole
ALAMO GROUP INC	EQUITY	011311107	48	2,753	SH	SOLE
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	169	9,037	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	1275	51,702	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	367	13,635	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	202	13,580	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	2256	77,781	SH	SOLE
ALBERTO CULVER CO	EQUITY	013068101	4	85	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1746	39,793	SH	SOLE
ALBERTSONS INC	EQUITY	013104104	11150	503393	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	3622	163,542	SH	SOLE
ALCOA INC	EQUITY	013817101	32	910	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	14115	406,900	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	197	18,931	SH	SOLE

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ALEXANDER & BALDWIN, INC.	EQUITY	014482103	2746	83,311	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	162	1,010	SH	SOLE
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	269	4270	SH	Sole
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	880	13,973	SH	SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	241	10,126	SH	SOLE
ALFA CORP.	EQUITY	015385107	237	17,438	SH	SOLE
ALICO INC	EQUITY	016230104	57	1,785	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	429	22,558	SH	SOLE
ALKERMES INC	EQUITY	01642T108	525	32,819	SH	SOLE
ALKERMES INC	EQUITY	01642T108	1199	75000	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	14	56	SH	SOLE
ALLEGHENY ENERGY INC	EQUITY	017361106	2	140	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1632	119,054	SH	SOLE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	1	90	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1033	85,395	SH	SOLE
ALLEGIANT BANCORP INC	EQUITY	017476102	193	6,552	SH	SOLE
ALLERGAN INC	EQUITY	018490102	29528	350860	SH	DEFINED
Allergan Inc USD 0.01	EQUITY	018490102	1519	18,050	SH	SOLE
ALLERGAN, INC.	EQUITY	018490102	23422	278,298	SH	SOLE
ALLETE INC.	EQUITY	018522102	4581	130,541	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	8415	250832	SH	Sole
ALLIANCE DATA SYSTEMS	EQUITY	018581108	11	325	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	813	25,295	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	35919	1117913	SH	Sole
ALLIANCE IMAGING INC	EQUITY	018606202	24	6,051	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	85	11,107	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	4332	166,237	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	42	770	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	66	2,190	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1895	142,387	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3656	105,825	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	40	8,294	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	80	17,441	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	120	12,321	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	34	740	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	19069	419,473	SH	SOLE
ALLSTREAM INC-CL A VOTING SH	EQUITY	02004C105		4	SH	SOLE
ALLSTREAM INC-CL B LTD VOTIN	EQUITY	02004C204		3	SH	SOLE
ALLTEL CORP	EQUITY	020039103	1917	38420	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	7802	156,380	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	387	19,737	SH	SOLE
ALTEON INC	EQUITY	02144G107	35	19,353	SH	SOLE
ALTERA CORP	EQUITY	021441100	8	390	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	4335	211,685	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	137	4,911	SH	SOLE
Altria Group	EQUITY	02209S103	2995	55000	SH	DEFINED
ALTRIA GROUP INC	EQUITY	02209S103	133737	2,456,139	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	24886	457040	SH	DEFINED
Altria Group Inc USD0.333	EQUITY	02209S103	2452	45,030	SH	SOLE
ALVARION LTD	EQUITY	M0861T100	1563	123200	SH	DEFINED
ALVARION LTD SHS (F)	EQUITY	M0861T100	2534	199700	SH	Sole
AMAZON COM INC	EQUITY	023135106	6258	144600	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	898	20,760	SH	SOLE
AMB PPTY CORP	EQUITY	00163T109	677	18220	SH	Sole
AMB PROPERTY CORP	EQUITY	00163T109	5237	140,886	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3499	47,420	SH	SOLE
AMBAC FINL GROUP INC	EQUITY	023139108	9	120	SH	DEFINED
AMBASSADORS GROUP INC	EQUITY	023177108	65	2,646	SH	SOLE

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AMBASSADORS INTERNATIONAL	EQUITY	023178106	40	3,051	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	243	15,832	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	170	9,752	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	377	12,682	SH	SOLE
AMDOCS LIMITED	EQUITY	G02602103	5498	197,850	SH	SOLE
AMERADA HESS CORP	EQUITY	023551104	2671	40,918	SH	SOLE
AMERADA HESS CORP	EQUITY	023551104	7	100	SH	DEFINED
Ameren	EQUITY	023608102	5761	125000	SH	DEFINED
AMEREN CORP	EQUITY	023608102	9	200	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	3750	81,365	SH	SOLE
AMERICA MOVIL (ADR)	EQUITY	02364W105	14432	373400	SH	Sole
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	11400	302,230	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	19	505	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	38	1,142	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	3566	132,323	SH	SOLE
AMERICAN ELEC PWR INC	EQUITY	025537101	14	420	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	35265	1,071,240	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	18487	356555	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	56929	1,097,955	SH	SOLE
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3250	108,943	SH	SOLE
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	408	24,080	SH	SOLE
AMERICAN FINL REALTY	EQUITY	02607P305	408	24080	SH	Sole
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	8175	809,419	SH	SOLE
AMERICAN GREETINGS CORP	EQUITY	026375105	2	80	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	1386	60,849	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	326	13,363	SH	SOLE
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	2732	94,844	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	2161	30290	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	168285	2,358,589	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	307	7,678	SH	SOLE
AMERICAN LAND LEASE INC	EQUITY	027118108	86	4,205	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	4002	208,629	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	156	5,839	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	682	25,718	SH	SOLE
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	74	4,116	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	14	159	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	57	2,323	SH	SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	18	379	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	93	4,444	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	3810	165,708	SH	SOLE
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	210	SH	DEFINED
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	10	1,085	SH	SOLE
AMERICAN SAFETY INS ORD	EQUITY	G02995101	3215	220800	SH	Sole
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3669	32,251	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	189	7,763	SH	SOLE
AMERICAN STD COS INC DEL	EQUITY	029712106	9	80	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	44	3,901	SH	SOLE
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	152	15,977	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	186	2,794	SH	SOLE
AMERICANWEST BANCORPORATION	EQUITY	03058P109	104	5,282	SH	SOLE
AMERICA'S CAR-MART INC	EQUITY	03062T105	59	2,199	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	4015	235,737	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	558	12,211	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	21011	384,256	SH	SOLE
AMERISOURCEBERGEN CORP	EQUITY	03073E105	6	110	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	183	5,464	SH	SOLE
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	9267	601750	SH	DEFINED
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	80	5,178	SH	SOLE

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AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	20320	753714	SH	Sole
AMERON, INC.	EQUITY	030710107	115	3,396	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	3156	78,219	SH	SOLE
AMETEK INC NEW	EQUITY	031100100	2195	85600	SH	DEFINED
AMETEK, INC.	EQUITY	031100100	2572	100,313	SH	SOLE
AMGEN INC	EQUITY	031162100	20024	344240	SH	DEFINED
AMGEN, INC.	EQUITY	031162100	65664	1,129,226	SH	SOLE
AMIS HLDGS INC	EQUITY	031538101	170	10500	SH	DEFINED
AMKOR TECHNOLOGY, INC	EQUITY	031652100	28	1,925	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	384	13,598	SH	SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	127	6,930	SH	SOLE
AMPCO-PITTSBURGH CORP	EQUITY	032037103	33	2,572	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	24	820	SH	SOLE
AMR CORP.	EQUITY	001765106	1167	91,683	SH	SOLE
Amsouth Bancorp	EQUITY	032165102	1646	70000	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3691	156,989	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	9	370	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	306	13,472	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	46	1,950	SH	SOLE
ANADARKO PETE CORP	EQUITY	032511107	13	260	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	5818	112,190	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	19	390	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	17230	358,890	SH	SOLE
ANALOGIC CORP.	EQUITY	032657207	183	4,023	SH	SOLE
ANAREN INC	EQUITY	032744104	180	11,349	SH	SOLE
ANAREN INC COM	EQUITY	032744104	12725	806396	SH	Sole
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	254	10,027	SH	SOLE
ANDREW CORP	EQUITY	034425108	3468	198170	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	18228	1,041,586	SH	SOLE
ANDRX GROUP	EQUITY	034553107	39	1,424	SH	SOLE
ANGELICA CORP	EQUITY	034663104	103	4,492	SH	SOLE
ANGIOTECH PHARMACEUTLS COM (F)	EQUITY	034918102	3335	136644	SH	Sole
ANHEUSER BUSCH COS INC	EQUITY	035229103	11053	216732	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18126	355,410	SH	SOLE
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	8531	301,975	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	3845	89,832	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	4695	240,154	SH	SOLE
ANNTAYLOR STORES CORP COM	EQUITY	036115103	49046	1145935	SH	Sole
ANSOFT CORP	EQUITY	036384105	48	3,312	SH	SOLE
ANSYS INC	EQUITY	03662Q105	301	7,562	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	275	9,507	SH	SOLE
ANTHEM INC	EQUITY	03674B104	11619	54,590	SH	SOLE
ANTHEM INC	EQUITY	03674B104	25909	285840	SH	DEFINED
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2860	224,644	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	107	10,050	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	7891	565,224	SH	SOLE
AON CORP	EQUITY	037389103	9	340	SH	DEFINED
AON CORP.	EQUITY	037389103	3886	139,238	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	45	15,316	SH	SOLE
APACHE CORP	EQUITY	037411105	73	1692	SH	DEFINED
APACHE CORP.	EQUITY	037411105	6003	139,050	SH	SOLE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	653	21000	SH	Sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	20236	650,878	SH	SOLE
APARTMENT INVT. + MGMT CO	EQUITY	03748R101	3	100	SH	DEFINED
APHTON CORP.	EQUITY	03759P101	60	12,747	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	140	11,380	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	4074	132,791	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	8506	98780	SH	DEFINED

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

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ASK JEEVES INC	EQUITY	045174109	676	18,926	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	248	15,835	SH	SOLE
ASPECT MED SYS INC COM	EQUITY	045235108	2383	159900	SH	SOLE
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	71	4,730	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	147	17,938	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	4928	110,026	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	119	13,021	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	122	7,573	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4533	119,183	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	194	23,581	SH	SOLE
AT & T CORP	EQUITY	001957505	27660	1,413370	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2975	218580	SH	DEFINED
AT RD INC	EQUITY	04648K105	182	14,809	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	36787	2,702,934	SH	SOLE
AT+T CORP	EQUITY	001957505	11063	565311	SH	DEFINED
ATARI INC	EQUITY	04651M105	14	4,032	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	421	18,401	SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	153	21,217	SH	SOLE
ATMEL CORP.	EQUITY	049513104	4597	707,225	SH	SOLE
ATMI INC	EQUITY	00207R101	411	15600	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	363	13,783	SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	3707	144,981	SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	273	10,703	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	144	4,035	SH	SOLE
AUDIO CODES LTD	EQUITY	M15342104	825	71100	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	173	8,638	SH	SOLE
AUTOBYTEL.COM INC	EQUITY	05275N106	223	16,883	SH	SOLE
AUTODESK INCORPORATED	EQUITY	052769106	4	120	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	1585	50,297	SH	SOLE
AUTOLIV, INC.	EQUITY	052800109	78	1,914	SH	SOLE
AUTOMATIC DATA PROCESSING	EQUITY	053015103	12133	288886	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10768	256,390	SH	SOLE
AUTONATION INC	EQUITY	05329W102	2068	121,296	SH	SOLE
AUTONATION INC DEL	EQUITY	05329W102	5	290	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	8	90	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	3326	38,688	SH	SOLE
AVALONBAY COMM	EQUITY	053484101	850	15860	SH	Sole
AVALONBAY COMMUNITIE	EQUITY	053484101	912	17,012	SH	SOLE
AVANEX CORP	EQUITY	05348W109	127	29,355	SH	SOLE
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	86	32,917	SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	111	2,959	SH	SOLE
AVAYA INC	EQUITY	053499109	3428	215838	SH	DEFINED
AVAYA INC.	EQUITY	053499109	3010	189,544	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	12657	203451	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	3099	49,812	SH	SOLE
AVI BIOPHARMA INC	EQUITY	002346104	32	10,659	SH	SOLE
AVIALL, INC.	EQUITY	05366B102	244	16,052	SH	SOLE
AVID TECHNOLOGY, INC.	EQUITY	05367P100	700	15,169	SH	SOLE
AVISTA CORP	EQUITY	05379B107	461	24,362	SH	SOLE
AVNET, INC.	EQUITY	053807103	4414	180,222	SH	SOLE
AVOCENT CORP	EQUITY	053893103	2233	60700	SH	DEFINED
AVOCENT CORP COM	EQUITY	053893103	19059	518042	SH	Sole
AVOCENT CORPORATION	EQUITY	053893103	2639	71,646	SH	SOLE
AVON PRODS INC	EQUITY	054303102	18	240	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	7648	100,810	SH	SOLE
AVX CORP	EQUITY	002444107	17	1,028	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	561	50,476	SH	SOLE
AZTAR CORP.	EQUITY	054802103	356	14,520	SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	13	360	SH	DEFINED

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

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

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

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

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CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	93	5,063 SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	156	13,376 SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	330	5,242 SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	114	26,261 SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	15646	227,085 SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	31	450 SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	107	16,949 SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	37803	668,480 SH	SOLE
CAREMARK RX INC	EQUITY	141705103	6666	200,477 SH	SOLE
CAREMARK RX INC	EQUITY	141705103	21053	633170 SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	3837	115400 SH	Sole
CARLISLE COS INC.	EQUITY	142339100	2624	46,327 SH	SOLE
CARMAX INC	EQUITY	143130102	4554	155,971 SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	28	763 SH	SOLE
CARNIVAL CORP	EQUITY	143658300	12143	270,380 SH	SOLE
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	330	10,046 SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	428	12,619 SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	397	11710 SH	Sole
CASCADE BANCORP	EQUITY	147154108	149	6,422 SH	SOLE
CASCADE CORP	EQUITY	147195101	106	5,229 SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	124	5,679 SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	94	6,475 SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	355	22,348 SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	329	14,289 SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	159	15,416 SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1917	98,855 SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	51	2,857 SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149113102	578	22,213 SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149113102	533	20480 SH	Sole
CATERPILLAR INC	EQUITY	149123101	8157	103160 SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	11783	149,020 SH	SOLE
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	670	10,176 SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	136	6,782 SH	SOLE
CAVALIER HOMES INC COM	EQUITY	149507105	3121	594500 SH	Sole
CAVALRY BANCORP INC	EQUITY	149547101	44	2,614 SH	SOLE
CB BANCSHARES INC HAWA	EQUITY	124785106	157	2,242 SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	413	6740 SH	Sole
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	437	7,123 SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	2953	74,499 SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	1758	47,707 SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	114	6,318 SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	225	16,076 SH	SOLE
CDI CORP.	EQUITY	125071100	201	6,221 SH	SOLE
CDW CORP	EQUITY	12512N105	8885	131,416 SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	622	17,914 SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	532	36,650 SH	SOLE
CELGENE CORP	EQUITY	151020104	87	1,821 SH	SOLE
CELGENE CORP	EQUITY	151020104	2383	50000 SH	DEFINED
CELL GENESYS, INC.	EQUITY	150921104	214	17,733 SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	135	15,914 SH	SOLE
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	875	29,335 SH	SOLE
CEMIG CIA ENERG MG SPON ADR	EQUITY	204409601	1378	78,815 SH	SOLE
CENDANT CORP	EQUITY	151313103	26	1060 SH	DEFINED
CENDANT CORP.	EQUITY	151313103	10551	432,590 SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	273	8,920 SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	6445	210700 SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	40	5,890 SH	SOLE
CENTER BANCORP INC	EQUITY	151408101	61	3,838 SH	SOLE

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CENTER FINANCIAL CORP	EQUITY	15146E102	75	4,714	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	1742	152,441	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	330	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109	422	5120	SH	Sole
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	455	5,521	SH	SOLE
CENTEX CORP	EQUITY	152312104	8	140	SH	DEFINED
CENTEX CORP.	EQUITY	152312104	2999	55,470	SH	SOLE
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	72	15,934	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	84	4,581	SH	SOLE
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	115	3,549	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	290	8,061	SH	SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	218	7,324	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	188	9,376	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	136	6,035	SH	SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	178	6,291	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	54	1,639	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	183	37,175	SH	SOLE
CENTURYTEL INC	EQUITY	156700106	4	160	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	1772	64,448	SH	SOLE
CEPHALON INC	EQUITY	156708109	5022	87,603	SH	SOLE
CEPHALON INC	EQUITY	156708109	8717	152100	SH	DEFINED
CEPHEID	EQUITY	15670R107	149	15,951	SH	SOLE
CERADYNE INC	EQUITY	156710105	153	4,229	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	4418	224,174	SH	SOLE
CERNER CORP	EQUITY	156782104	651	14,444	SH	SOLE
CERTEGY INC	EQUITY	156880106	3384	96,642	SH	SOLE
CERUS CORP.	EQUITY	157085101	25	7,440	SH	SOLE
CEVA INC	EQUITY	157210105	73	7,751	SH	SOLE
CFS BANCORP, INC.	EQUITY	12525D102	72	4,905	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	359	7,313	SH	SOLE
CHAMPION ENTERPRISES COM	EQUITY	158496109	8072	761520	SH	Sole
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	283	26,706	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	134	4,082	SH	SOLE
CHARLES RIVER LABORATORIES	EQUITY	159864107	2946	68,753	SH	SOLE
CHARLES SCHWAB CORP.	EQUITY	808513105	6937	597,470	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	106	5,787	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	403	51,770	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	625	132,341	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	80	2,023	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	3655	147,511	SH	SOLE
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3528	99,780	SH	SOLE
CHARTER ONE FINL INC	EQUITY	160903100	8	240	SH	DEFINED
CHATTEM INC	EQUITY	162456107	186	7,238	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	427	18,780	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	3532	119,898	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	328	17,374	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	3581	77,689	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	610	9690	SH	Sole
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	653	10,375	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	431	12,046	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	74	3,148	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	174	7,298	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	59	4,373	SH	SOLE
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	73	2,846	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	40987	466,930	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	108	1228	SH	DEFINED
CHICAGO BRIDGE & IRON N Y REGI	EQUITY	167250109	9694	348326	SH	Sole
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	10	106	SH	SOLE

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CHICAGO PIZZA & BREWER	EQUITY	167889104	72	5,495	SH	SOLE
CHICOS FAS INC	EQUITY	168615102	5624	121200	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	6078	130,998	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	198	6,395	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2495	169,870	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1704	44,490	SH	SOLE
CHIPPAC INC	EQUITY	169657103	590	74,637	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	366	17,541	SH	SOLE
CHIRON CORP	EQUITY	170040109	8	190	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	4571	103,866	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	568	17,204	SH	SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	448	10,015	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	5000	131,465	SH	SOLE
CHOLESTECH CORP	EQUITY	170393102	61	6,947	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	379	17,952	SH	SOLE
CHRONIMED INC	EQUITY	171164106	50	6,385	SH	SOLE
CHUBB CORP	EQUITY	171232101	13	190	SH	DEFINED
Chubb Corp Com Stk USD1	EQUITY	171232101	1631	23,450	SH	SOLE
CHUBB CORP.	EQUITY	171232101	39435	567,090	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	2664	61,505	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	118	3,046	SH	SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	784	40,000	SH	SOLE
CIBER, INC.	EQUITY	17163B102	287	26,069	SH	SOLE
CIENA CORP	EQUITY	171779101	2	500	SH	DEFINED
CIENA CORP.	EQUITY	171779101	1058	212,945	SH	SOLE
CIGNA CORP	EQUITY	125509109	8	140	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	3836	64,989	SH	SOLE
CIMA LABS	EQUITY	171796105	230	7,314	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	613	21,221	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	3448	847,220	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3103	71,410	SH	SOLE
CINCINNATI FINL CORP	EQUITY	172062101	7	170	SH	DEFINED
CINERGY CORP	EQUITY	172474108	8	190	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	3258	79,684	SH	SOLE
CINTAS CORP	EQUITY	172908105	8	180	SH	DEFINED
CINTAS CORP.	EQUITY	172908105	3992	91,787	SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	97	11,537	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	142	6,296	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	3	230	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1058	93,589	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	268	35,307	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	27347	1162735	SH	DEFINED
Cisco Systems Inc Com Stk	EQUITY	17275R102	129757	5,505,180	SH	SOLE
CIT GROUP INC	EQUITY	125581108	12418	326,355	SH	SOLE
CIT GROUP INC NEW	EQUITY	125581108	11388	299300	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	235714	4,559,256	SH	SOLE
CITIGROUP INC	EQUITY	172967101	52302	1024083	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	723	22,170	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	4	300	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1645	127,160	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	106	4,369	SH	SOLE
CITIZENS INC	EQUITY	174740100	109	14,599	SH	SOLE
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	62	4,553	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	4	170	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	1925	89,050	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	293	8,484	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	4399	73,441	SH	SOLE
CITYBANK	EQUITY	17770A109	140	4,095	SH	SOLE

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CK WITCO CORP	EQUITY	227116100	1422	222,856	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	238	24,033	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	3069	147,248	SH	SOLE
CLARCOR, INC.	EQUITY	179895107	562	12,727	SH	SOLE
CLARK INC	EQUITY	181457102	135	7,966	SH	SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	61	1,755	SH	SOLE
CLEAN HARBORS INC	EQUITY	184496107	29	3,969	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	27	640	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	58766	1,387,622	SH	SOLE
CLECO CORP	EQUITY	12561W105	428	22,468	SH	SOLE
CLEVELAND CLIFFS INC	EQUITY	185896107	4593	70200	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	304	4,640	SH	SOLE
CLOROX CO	EQUITY	189054109	11376	232584	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4595	93,952	SH	SOLE
CLOSURE MED CORP COM	EQUITY	189093107	4760	173100	SH	Sole
CLOSURE MEDICAL CORP.	EQUITY	189093107	94	3,412	SH	SOLE
CMGI INC.	EQUITY	125750109	461	188,266	SH	SOLE
CMS ENERGY CORP	EQUITY	125896100	2	170	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	1316	147,031	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	10	353	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	87	7,915	SH	SOLE
CNB FINANCIAL CORP/PA	EQUITY	126128107	81	1,861	SH	SOLE
CNET NETWORKS INC	EQUITY	12613R104	1343	130000	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	531	51,380	SH	SOLE
CNF INC.	EQUITY	12612W104	2509	74,660	SH	SOLE
COACH INC	EQUITY	189754104	11512	280,848	SH	SOLE
COACH INC	EQUITY	189754104	7210	175900	SH	DEFINED
COACH INC COM	EQUITY	189754104	9399	229300	SH	Sole
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	118	7,085	SH	SOLE
COASTAL BANCORP INC	EQUITY	19041P105	2002	48,422	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	97	5,977	SH	SOLE
COBIZ INC	EQUITY	190897108	86	4,207	SH	SOLE
COCA COLA CO	EQUITY	191216100	21633	430080	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	12	480	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	5672	234,669	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	94	1,842	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	110970	2,206,155	SH	SOLE
COEUR D ALENE MINES ID COM	EQUITY	192108108	10018	1431078	SH	Sole
COEUR D'ALENE MINES CORP	EQUITY	192108108	735	105,049	SH	SOLE
COGNEX CORP COM	EQUITY	192422103	21273	639786	SH	Sole
COGNEX CORP.	EQUITY	192422103	571	17,164	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	4348	96,096	SH	SOLE
COGNOS INC	EQUITY	19244C109	10576	340500	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	394	14,971	SH	SOLE
COHU, INC.	EQUITY	192576106	201	10,692	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	177	11,225	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	128	6,017	SH	SOLE
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	3154	142,907	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	98	2,887	SH	SOLE
Colgate	EQUITY	194162103	2204	40000	SH	DEFINED
COLGATE PALMOLIVE CO	EQUITY	194162103	12503	226909	SH	DEFINED
Colgate-Palmolive Co Com Stk USD1	EQUITY	194162103	41184	747,435	SH	SOLE
COLLAGENEX	EQUITY	19419B100	63	4,746	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	88	16,006	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	3527	190,625	SH	SOLE
COLONIAL PPTYS TR COM SH BEN I	EQUITY	195872106	238	5840	SH	Sole
COLONIAL PROPERTIES TRUST	EQUITY	195872106	602	14,766	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	87	2,790	SH	SOLE

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COLUMBIA BANCORP/OR	EQUITY	197231103	63	3,852	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	194	6,932	SH	SOLE
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	83	16,788	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	16	295	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N101	98	3407	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	34350	1,194,380	SH	SOLE
COMERICA INC	EQUITY	200340107	10	190	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	6453	118,800	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	7497	113,791	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	52	1,096	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	567	11,816	SH	SOLE
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	59	2,157	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	626	22,679	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	408	12,806	SH	SOLE
COMMERCIAL NET LEASE COM	EQUITY	202218103	218	11040	SH	Sole
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	1454	73,615	SH	SOLE
COMMONWEALTH EDISON	EQUITY	30161N101	10226	148,480	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	452	11,033	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	1902	114,230	SH	SOLE
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	36	2,099	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	293	6,328	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	155	4,953	SH	SOLE
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	597	18,582	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	4092	147,026	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	225	6,833	SH	SOLE
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2179	108,930	SH	SOLE
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	501	33,500	SH	SOLE
COMPASS BANCSHARES, INC.	EQUITY	20449H109	7581	182,799	SH	SOLE
COMPUCOM SYS INC	EQUITY	204780100	67	12,126	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	144	6,799	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	16	610	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6708	249,730	SH	SOLE
COMPUTER HORIZONS CORP	EQUITY	205908106	67	15,467	SH	SOLE
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	110	13,774	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	60	3,168	SH	SOLE
COMPUTER SCIENCES CORP	EQUITY	205363104	8	190	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	3939	97,675	SH	SOLE
COMPUWARE CORP	EQUITY	205638109	3	410	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1410	190,280	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	307	15,440	SH	SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	168	7,234	SH	SOLE
CONVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	5008	276100	SH	Sole
CONVERSE TECHNOLOGY INC	EQUITY	205862402	4	210	SH	DEFINED
CONVERSE TECHNOLOGY, INC.	EQUITY	205862402	1838	101,312	SH	SOLE
CONAGRA INC	EQUITY	205887102	11623	595980	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	6212	230,590	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	106	8,834	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	78	12,432	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	122	8,317	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	2517	174700	SH	Sole
CONCUR TECHNOLOGIES INC	EQUITY	206708109	131	11,691	SH	SOLE
CONCURRENT COMPUTER	EQUITY	206710204	109	31,686	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	1292	210,791	SH	SOLE
CONMED CORP.	EQUITY	207410101	437	14,789	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	6156	118,400	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	116	4,067	SH	SOLE
CONNETICS CORP	EQUITY	208192104	317	14,402	SH	SOLE
ConocoPhillips	EQUITY	20825C104	1745	25000	SH	DEFINED

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CONOCOPHILLIPS	EQUITY	20825C104	50	720	SH	DEFINED
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	52101	746,321	SH	SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	107	2,872	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	14	506	SH	SOLE
CONSOLIDATED EDISON INC	EQUITY	209115104	11	240	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	18144	411,418	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	221	5,744	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	5091	158,598	SH	SOLE
CONSTELLATION ENERGY GROUP	EQUITY	210371100	7	180	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2990	74,855	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	430	34,283	SH	SOLE
CONVERA CORP.	EQUITY	211919105	24	6,590	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	975	64,171	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	2	160	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	4889	110,997	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	859	15,903	SH	SOLE
COOPER COS INC COM NEW	EQUITY	216648402	20459	378866	SH	Sole
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2260	39,520	SH	SOLE
COOPER INDUSTRIES LTD	EQUITY	G24182100	3053	53400	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	1317	65,363	SH	SOLE
COOPER TIRE + RUBR CO	EQUITY	216831107	2	90	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1133	16,307	SH	SOLE
COORS ADOLPH CO	EQUITY	217016104	3	50	SH	DEFINED
COPART, INC.	EQUITY	217204106	3623	166,743	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	4766	144160	SH	Sole
CORINTHIAN COLLEGES INC	EQUITY	218868107	4457	135,014	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	148	23,077	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	738	18,460	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	73	6,288	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	397	42,497	SH	SOLE
CORNERSTONE RLTY INCME COM	EQUITY	21922V102	120	12830	SH	Sole
CORNING INC	EQUITY	219350105	22981	2055510	SH	DEFINED
CORNING, INC.	EQUITY	219350105	6761	604,743	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	42	892	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	22679	482522	SH	Sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	531	21,231	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	238	7,723	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	632	17,739	SH	SOLE
CORRECTIONS CP AM NEW COM NEW	EQUITY	22025Y407	2745	77100	SH	Sole
CORUS BANKSHARES, INC.	EQUITY	220873103	318	7,890	SH	SOLE
CORVEL CORP.	EQUITY	221006109	120	3,313	SH	SOLE
CORVIS CORP	EQUITY	221009103	345	179,621	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	451	10,797	SH	SOLE
COSTAR GROUP INC COM	EQUITY	22160N109	2416	65500	SH	Sole
COSTAR GROUP, INC.	EQUITY	22160N109	277	7,519	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8094	215,210	SH	SOLE
COSTCO WHSL CORP NEW	EQUITY	22160K105	18	480	SH	DEFINED
COUNTRYWIDE FINANCIAL	EQUITY	222372104	7849	81,844	SH	SOLE
COUNTRYWIDE FINL CORP	EQUITY	222372104	19	193	SH	DEFINED
COURIER CORP	EQUITY	222660102	129	2,880	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	972	76,034	SH	SOLE
COUSINS PPTYS INC COM	EQUITY	222795106	355	10840	SH	Sole
COUSINS PROPERTIES, INC.	EQUITY	222795106	378	11,543	SH	SOLE
COVANCE INC	EQUITY	222816100	3158	91700	SH	DEFINED
COVANCE INC COM	EQUITY	222816100	10244	297456	SH	Sole
COVANCE INC.	EQUITY	222816100	4282	124,325	SH	SOLE
COVANSYS CORP COM	EQUITY	22281W103	2556	220700	SH	Sole
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	67	3,734	SH	SOLE

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COVENTRY HEALTH CARE, INC.	EQUITY	222862104	8136	192,203	SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	750	23,740	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	14	642	SH	SOLE
CPI CORP.	EQUITY	125902106	79	4,139	SH	SOLE
CRANE CO	EQUITY	224399105	3	80	SH	DEFINED
CRANE CO.	EQUITY	224399105	4165	126,202	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	28	5,484	SH	SOLE
CRAY INC	EQUITY	225223106	236	35,638	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	125	6,591	SH	SOLE
CREE INC	EQUITY	225447101	2464	110,837	SH	SOLE
CRESCENT REAL ESTATE COM	EQUITY	225756105	397	22120	SH	Sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	423	23,522	SH	SOLE
CRIIMI MAE INC	EQUITY	226603504	70	6,309	SH	SOLE
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	167	9,997	SH	SOLE
CROSS TIMBERS RLTY TR	EQUITY	22757R109	13	442	SH	DEFINED
CROSSTEX ENERGY INC COM	EQUITY	22765Y104	5368	127800	SH	Sole
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	19	1,535	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	782	83,900	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	52	6,399	SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	50	8,329	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1794	104,409	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	310	17,113	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	79	2,367	SH	SOLE
CSX CORP.	EQUITY	126408103	4246	140,186	SH	SOLE
CSX CORP	EQUITY	126408103	21	640	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	124	8,961	SH	SOLE
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	183	12,522	SH	SOLE
CTS CORP.	EQUITY	126501105	228	17,458	SH	SOLE
CUBIC CORP.	EQUITY	229669106	208	8,002	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	182	19,777	SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	2156	576300	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	3326	77,778	SH	SOLE
CUMMINS INC	EQUITY	231021106	5602	95850	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1108	18,953	SH	SOLE
CUMULUS MEDIA INC	EQUITY	231082108	768	38400	SH	DEFINED
CUMULUS MEDIA INC CL A	EQUITY	231082108	23097	1155451	SH	Sole
CUMULUS MEDIA, INC.	EQUITY	231082108	435	21,747	SH	SOLE
CUNO, INC.	EQUITY	126583103	334	7,455	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	136	21,863	SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	23126W100	73	5,418	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	395	8,430	SH	SOLE
CV THERAPEUTICS, INC.	EQUITY	126667104	218	14,433	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	387	18,640	SH	SOLE
CVS CORP.	EQUITY	126650100	6162	174,570	SH	SOLE
CYBERGUARD CORP	EQUITY	231910100	54	5,511	SH	SOLE
CYBERONICS	EQUITY	23251P102	245	10,240	SH	SOLE
CYMER INC	EQUITY	232572107	3313	85800	SH	DEFINED
CYMER, INC.	EQUITY	232572107	715	18,515	SH	SOLE
CYPRESS BIOSCIENCES INC	EQUITY	232674507	1428	125000	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	3698	180,672	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	2091	58,779	SH	SOLE
CYTYC CORP	EQUITY	232946103	5462	245500	SH	DEFINED
CYTYC CORPORATION	EQUITY	232946103	4885	219,542	SH	SOLE
D & E COMMUNICATIONSINC	EQUITY	232860106	95	6,759	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	66	6,417	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	12339	348,260	SH	SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	913	20,518	SH	SOLE
DANA CORP	EQUITY	235811106	2676	134,748	SH	SOLE

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DANA CORP	EQUITY	235811106	3	160	SH	DEFINED
DANAHER CORP	EQUITY	235851102	15	160	SH	DEFINED
DANAHER CORP.	EQUITY	235851102	39620	424,334	SH	SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	4	180	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1847	74,514	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	97	28,516	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	188	5,357	SH	SOLE
DATASTREAM SYSTEMS	EQUITY	238124101	63	8,820	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	85	5,654	SH	SOLE
DAVITA INC	EQUITY	23918K108	60	1,253	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	7820	234,137	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	57	2,213	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	250	23,501	SH	SOLE
DEERE & CO COM	EQUITY	244199105	901	13000	SH	Sole
DEERE & CO.	EQUITY	244199105	7242	104,480	SH	SOLE
DEERE + CO	EQUITY	244199105	123	1775	SH	DEFINED
DEL LABS INC	EQUITY	245091103	78	2,363	SH	SOLE
DEL MONTE	EQUITY	24522P103	41	3,652	SH	SOLE
DELL INC	EQUITY	24702R101	83948	2,496,965	SH	SOLE
DELL INC	EQUITY	24702R101	18226	542115	SH	DEFINED
DELPHI CORP	EQUITY	247126105	2479	248,847	SH	SOLE
DELPHI CORP	EQUITY	247126105	6	590	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	529	12,594	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	472	18,937	SH	SOLE
DELTA AIR LINES INC	EQUITY	247361108	1	140	SH	DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	1285	162,210	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	174	4,913	SH	SOLE
DELUXE CORP	EQUITY	248019101	2	60	SH	DEFINED
DELUXE CORP.	EQUITY	248019101	1144	28,535	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	295	17,490	SH	SOLE
DENDREON CORP	EQUITY	24823Q107	1943	146,119	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	245	15,323	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	5543	125,050	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	93	6,308	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	778	19250	SH	Sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	833	20,609	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	5806	99,850	SH	SOLE
DEVON ENERGY CORPORATION N	EQUITY	25179M103	14	240	SH	DEFINED
DEVRY, INC.	EQUITY	251893103	3169	105,109	SH	SOLE
DHB INDS INC	EQUITY	23321E103	76	10,313	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	450	10,392	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	536	22,175	SH	SOLE
DICKS SPORTING GOODS COM	EQUITY	253393102	7733	133000	SH	Sole
DICK'S SPORTING GOODS INC	EQUITY	253393102	398	6,848	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	5265	109,409	SH	SOLE
DIGENE CORP	EQUITY	253752109	220	6,405	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	66	5,374	SH	SOLE
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	22	14,592	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	307	14,837	SH	SOLE
DIGITAL INSIGHT CORP	EQUITY	25385P106	2532	122200	SH	DEFINED
DIGITAL RIV INC	EQUITY	25388B104	326	13,862	SH	SOLE
DIGITAL THINK INC	EQUITY	25388M100	48	20,425	SH	SOLE
DIGITALNET HLDGS INC COM	EQUITY	25389B103	1224	60000	SH	Sole
DIGITAS INC	EQUITY	25388K104	87	8,433	SH	SOLE
DIGITAS INC COM	EQUITY	25388K104	20563	1998313	SH	Sole
DILLARDS INC	EQUITY	254067101	2	90	SH	DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	1328	69,290	SH	SOLE
DIME CMNTY BANCORP INC	EQUITY	253922108	1068	52500	SH	DEFINED

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DIME COMMUNITY BANCSHARES	EQUITY	253922108	317	15,563	SH	SOLE
DIMON, INC.	EQUITY	254394109	150	21,163	SH	SOLE
DIODES INC	EQUITY	254543101	69	3,169	SH	SOLE
DIONEX CORP.	EQUITY	254546104	445	8,426	SH	SOLE
DISCOVERY LABORATORIES INC	EQUITY	254668106	222	18,334	SH	SOLE
DISCOVERY LABORATORIES INC	EQUITY	254668106	610	50000	SH	DEFINED
DISNEY WALT CO	EQUITY	254687106	16220	649050	SH	DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	234	14,041	SH	SOLE
DIVERSA CORP	EQUITY	255064107	88	9,907	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	86	3,332	SH	SOLE
DJ ORTHOPEDICS INC COM	EQUITY	23325G104	1357	52500	SH	Sole
DOBSON COMMUNICATIONS	EQUITY	256069105	4279	1,480,638	SH	SOLE
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	510	176316	SH	DEFINED
DOLLAR GEN CORP	EQUITY	256669102	7	350	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	3803	198,055	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	291	11,524	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	5618	182,047	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	72	1,901	SH	SOLE
DOMINION RES INC VA NEW	EQUITY	25746U109	23	350	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	8960	139,350	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	3454	130,176	SH	SOLE
DONEGAL GROUP INC-CL A	EQUITY	257701201	35	1,770	SH	SOLE
DONNELLEY R R + SONS CO	EQUITY	257867101	7	220	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	69	1,969	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	75	4,200	SH	SOLE
DOT HILL SYSTEMS CORP	EQUITY	25848T109	182	18,095	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	24	2,095	SH	SOLE
DOV PHARMACEUTICAL INC	EQUITY	259858108	93	5,973	SH	SOLE
DOVER CORP	EQUITY	260003108	9	220	SH	DEFINED
Dover Corp Com Stk USD1	EQUITY	260003108	44045	1,136,065	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	46	4,279	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	28	7,361	SH	SOLE
DOW CHEM CO	EQUITY	260543103	1228	30480	SH	DEFINED
Dow Chemical	EQUITY	260543103	604	15000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	16079	399,190	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2764	57,689	SH	SOLE
DOW JONES + CO INC	EQUITY	260561105	4	90	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	21	395	SH	SOLE
DPL, INC.	EQUITY	233293109	3563	190,004	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	170	9,695	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	111	3,158	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	61	4,546	SH	SOLE
DREYERS GRAND ICE CREAM	EQUITY	261877104	1024	12,940	SH	SOLE
DRILL QUIP	EQUITY	262037104	52	3,168	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	348	12,435	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	87	16,159	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	361	14,006	SH	SOLE
DST SYS INC DEL	EQUITY	233326107	3900	86000	SH	DEFINED
DST SYS INC DEL COM	EQUITY	233326107	4476	98700	SH	Sole
DST SYSTEMS INC	EQUITY	233326107	5689	125,440	SH	SOLE
DTE ENERGY CO	EQUITY	233331107	7	180	SH	DEFINED
DTE Energy CO.	EQUITY	233331107	3109	75,545	SH	SOLE
DTE Energy Company	EQUITY	233331107	7201	175000	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	10468	247930	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	272	16,029	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	79	3,401	SH	SOLE
DUKE ENERGY CO	EQUITY	264399106	21	950	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	20617	912,260	SH	SOLE

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DUKE REALTY	EQUITY	264411505	1136	32,725	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	1052	30310	SH	Sole
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	5856	109,455	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	141	6,084	SH	SOLE
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	2995	153,566	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	102	7,779	SH	SOLE
DURATEK INC	EQUITY	26658Q102	62	3,893	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	50	14,881	SH	SOLE
DYAX CORP	EQUITY	26746E103	772	75000	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2547	96,035	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	26779V105	15	2,895	SH	SOLE
DYNEGY INC NEW	EQUITY	26816Q101	2	400	SH	DEFINED
DYNEGY INC.	EQUITY	26816Q101	661	166,912	SH	SOLE
E TRADE FINL CORP	EQUITY	269246104	1873	140300	SH	DEFINED
E TRADE GROUP INC COM	EQUITY	269246104	4699	352022	SH	Sole
E*TRADE FINANCIAL CORP	EQUITY	269246104	2189	163,979	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19148	453,535	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	205	28,358	SH	SOLE
EAGLE MATERIALS INC	EQUITY	26969P108	557	9,466	SH	SOLE
EARTHLINK INC	EQUITY	270321102	532	59,936	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	647	11,549	SH	SOLE
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	57	2,476	SH	SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	492	13,853	SH	SOLE
EASTMAN CHEM CO	EQUITY	277432100	4	90	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	1961	45,955	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	8	300	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3350	128,025	SH	SOLE
EATON CORP	EQUITY	278058102	9	160	SH	DEFINED
EATON CORP.	EQUITY	278058102	3819	67,971	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	3930	103,094	SH	SOLE
EBAY INC	EQUITY	278642103	15480	223280	SH	DEFINED
EBAY, INC.	EQUITY	278642103	33384	481,865	SH	SOLE
ECHELON	EQUITY	27874N105	163	14,425	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	3602	109975	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	644	19,650	SH	SOLE
ECLIPSYS CORP.	EQUITY	278856109	242	17,951	SH	SOLE
ECOLAB INC	EQUITY	278865100	8	280	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	5478	192,018	SH	SOLE
ECOLLEGE COM COM	EQUITY	27887E100	4143	198400	SH	Sole
ECOLLEGE.COM INC	EQUITY	27887E100	154	7,372	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	3518	144,835	SH	SOLE
EDISON INTL	EQUITY	281020107	9	350	SH	DEFINED
EDO CORP	EQUITY	281347104	190	7,897	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3483	109,420	SH	SOLE
EDUCATION MGMT CORP COM	EQUITY	28139T101	16349	513649	SH	Sole
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2857	89,435	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	391	23,836	SH	SOLE
EGL INC.	EQUITY	268484102	288	16,051	SH	SOLE
EL PASO CORP	EQUITY	28336L109	2081	292,684	SH	SOLE
EL PASO CORP	EQUITY	28336L109	5	670	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	343	24,754	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	134	13,207	SH	SOLE
ELECTRO SCIENTIFIC INDS IN	EQUITY	285229100	1412	60000	SH	DEFINED
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	334	14,199	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	8686	161,635	SH	SOLE
ELECTRONIC ARTS INC	EQUITY	285512109	17	310	SH	DEFINED
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	10	500	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4146	214,254	SH	SOLE

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ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	202	6,892	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	551	22,422	SH	SOLE
ELI LILLY AND CO.	EQUITY	532457108	35221	526,470	SH	SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	164	7,787	SH	SOLE
ELKCORP	EQUITY	287456107	270	9,979	SH	SOLE
E-LOAN INC	EQUITY	26861P107	71	22,820	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	90	7,057	SH	SOLE
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	3360	104,670	SH	SOLE
EMC CORP	EQUITY	268648102	22811	1676050	SH	DEFINED
EMC CORP.	EQUITY	268648102	14238	1,046,150	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	25	1,179	SH	SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	245	6,677	SH	SOLE
EMERSON ELEC CO	EQUITY	291011104	10471	174746	SH	DEFINED
Emerson Electric	EQUITY	291011104	1798	30000	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	30943	516,410	SH	SOLE
EMERSON RADIO CORP	EQUITY	291087203	32	8,374	SH	SOLE
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	721	30300	SH	DEFINED
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2496	104,842	SH	SOLE
EMMIS COMMUNICTNS CORP CL A	EQUITY	291525103	9513	399519	SH	Sole
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	262	11,589	SH	SOLE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	1967	162,151	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	104	5,439	SH	SOLE
EMULEX CORP	EQUITY	292475209	34	1,606	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	545	19,680	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	3617	130560	SH	Sole
ENCORE MED CORP	EQUITY	29256E109	1033	129000	SH	DEFINED
ENCORE WIRE CORP	EQUITY	292562105	200	5,379	SH	SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	267	25,981	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	17	690	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	738	17,900	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	5710	122,299	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	91	9,279	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	5560	219,251	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	143	10,743	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	78	2,241	SH	SOLE
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	SOLE
ENGELHARD CORP	EQUITY	292845104	4	140	SH	DEFINED
ENGELHARD CORP.	EQUITY	292845104	1676	56,070	SH	SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	431	8,820	SH	SOLE
ENNIS BUSINESS FORMS I	EQUITY	293389102	140	8,344	SH	SOLE
ENPRO INDUSTRIES INC	EQUITY	29355X107	197	10,426	SH	SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	6391	226,870	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	41	1450	SH	DEFINED
ENSTAR GROUP INC	EQUITY	29358R107	69	1,546	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	342	26,892	SH	SOLE
ENTEGRIS INC COM	EQUITY	29362U104	694	54808	SH	Sole
ENTERASYS NETWORKS INC	EQUITY	293637104	262	103,508	SH	SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3490	77,089	SH	SOLE
ENERGY ARKANSAS INC	EQUITY	29364G103	5849	98,310	SH	SOLE
ENERGY CORP	EQUITY	29364G103	15	250	SH	DEFINED
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	595	14,550	SH	SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	7	829	SH	SOLE
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	108	24,724	SH	SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	193	11,472	SH	SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	338	21,892	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	2393	52,152	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	12809	279130	SH	DEFINED
EON LABS INC	EQUITY	29412E100	17	252	SH	SOLE

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EON LABS INC	EQUITY	29412E100	2012	30000	SH	DEFINED
EON LABS INC COM	EQUITY	29412E100	11727	174826	SH	Sole
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	254	19,294	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	106	6,498	SH	SOLE
EPIX MEDICAL INC	EQUITY	26881Q101	174	8,389	SH	SOLE
EQUIFAX INC	EQUITY	294429105	4	150	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	1621	62,778	SH	SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	4114	92,625	SH	SOLE
EQUITY INNS, INC.	EQUITY	294703103	280	30,478	SH	SOLE
EQUITY OFFICE PPTYS TR	EQUITY	294741103	12	430	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	2574	89110	SH	Sole
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	9991	345,830	SH	SOLE
EQUITY ONE COM	EQUITY	294752100	293	15260	SH	Sole
EQUITY ONE INC	EQUITY	294752100	583	30,339	SH	SOLE
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1833	61400	SH	Sole
EQUITY RESIDENTIAL	EQUITY	29476L107	5547	185,840	SH	SOLE
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	384	13,694	SH	SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	24	503	SH	SOLE
ESB FINANCIAL CORP	EQUITY	26884F102	51	3,649	SH	SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	285	6,181	SH	SOLE
ESPEED INC	EQUITY	296643109	255	12,160	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	231	15,765	SH	SOLE
ESSEX PPTY TR INC COM	EQUITY	297178105	333	5090	SH	Sole
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	935	14,277	SH	SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	99	2,231	SH	SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	264	10,628	SH	SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	24	587	SH	SOLE
ETHYL CORP	EQUITY	297659609	148	7,451	SH	SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	155	8,135	SH	SOLE
EURONET WORLDWIDE INC COM	EQUITY	298736109	1152	60600	SH	Sole
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	5562	65100	SH	Sole
EVEREST RE GROUP, LTD	EQUITY	G3223R108	7032	82,300	SH	SOLE
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	12693	369530	SH	Sole
EVERGREEN RESOURCES, INC.	EQUITY	299900308	751	21,870	SH	SOLE
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	58	3,219	SH	SOLE
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	59	7,469	SH	SOLE
EXACTECH INC	EQUITY	30064E109	56	3,026	SH	SOLE
EXAR CORP.	EQUITY	300645108	376	20,411	SH	SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	149	4,752	SH	SOLE
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	67	2,129	SH	SOLE
EXELIXIS, INC.	EQUITY	30161Q104	216	25,384	SH	SOLE
EXELON CORP	EQUITY	30161N101	23	340	SH	DEFINED
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	6523	165,734	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	8727	117000	SH	Sole
EXPRESS SCRIPTS INC	EQUITY	302182100	1499	20090	SH	DEFINED
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2977	39,935	SH	SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	191	15,352	SH	SOLE
EXTENDED STAY AMERICA INC	EQUITY	30224P101	6014	310,468	SH	SOLE
EXTREME NETWORK INC	EQUITY	30226D106	355	49,210	SH	SOLE
EXTREME NETWORKS INC COM	EQUITY	30226D106	25614	3552528	SH	Sole
EXULT INC	EQUITY	302284104	105	17,023	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	41125	952786	SH	DEFINED
Exxon Mobil Corp Stk NPV	EQUITY	30231G102	189893	4,565,826	SH	SOLE
F N B CORP VA	EQUITY	302930102	102	3,693	SH	SOLE
F5 NETWORKS INC	EQUITY	315616102	472	13,965	SH	SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	17	410	SH	SOLE
FAIR ISSAC CORP	EQUITY	303250104	3827	106,059	SH	SOLE
FAIRCHILD CORP. CLASS A	EQUITY	303698104	28	5,691	SH	SOLE

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FAIRCHILD SEMICND INTL COM	EQUITY	303726103	10638	442700	SH	Sole
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4237	176,320	SH	SOLE
FALCON FINANCIAL INVESTMENT	EQUITY	306032103	3577	386,250	SH	SOLE
FALCONSTOR SOFTWARE INC	EQUITY	306137100	129	17,344	SH	SOLE
FAMILY DLR STORES INC	EQUITY	307000109	7	190	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2764	76,896	SH	SOLE
FARGO ELECTRONICS	EQUITY	30744P102	66	5,868	SH	SOLE
FARMER BROS. CO.	EQUITY	307675108	136	377	SH	SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	107	3,066	SH	SOLE
FASTENAL CO	EQUITY	311900104	9782	182200	SH	DEFINED
FASTENAL CO.	EQUITY	311900104	6415	119,479	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	168	5,961	SH	SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	104	3,986	SH	SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	43	730	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	40092	539,227	SH	SOLE
FEDERAL NATL MTG ASSN	EQUITY	313586109	76	1020	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	541	11,720	SH	SOLE
FEDERAL REALTY INVT TR SH BEN	EQUITY	313747206	506	10960	SH	Sole
FEDERAL SIGNAL CORP.	EQUITY	313855108	1900	95,696	SH	SOLE
FEDERATED DEPT STORES INC	EQUITY	31410H101	9388	173700	SH	DEFINED
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	4374	80,923	SH	SOLE
FEDERATED INVESTORS	EQUITY	314211103	1518	48,309	SH	SOLE
FEDERATED INVS INC PA	EQUITY	314211103	4	130	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	23	310	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	9626	128,070	SH	SOLE
FEI COMPANY	EQUITY	30241L109	272	12,460	SH	SOLE
FELCOR LODGING TRUST	EQUITY	31430F101	137	13170	SH	Sole
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	397	38,091	SH	SOLE
FERRO CORP.	EQUITY	315405100	2077	79,422	SH	SOLE
FFLC BANCORP INC	EQUITY	30242W104	56	2,088	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	248	6,760	SH	SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	9683	244,512	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	13400	242,010	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	33	590	SH	DEFINED
FILENET CORP COM	EQUITY	316869106	9623	361100	SH	Sole
FILENET CORP.	EQUITY	316869106	465	17,449	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	251	7,506	SH	SOLE
FINANCIAL INDS CORP	EQUITY	317574101	54	4,044	SH	SOLE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	98	4,258	SH	SOLE
FINDWHAT.COM	EQUITY	317794105	132	6,108	SH	SOLE
FINISAR CORPORATION	EQUITY	31787A101	167	77,540	SH	SOLE
FINISH LINE, INC.	EQUITY	317923100	333	9,052	SH	SOLE
FINLAY ENTERPRISES INC.	EQUITY	317884203	57	3,168	SH	SOLE
FIRST ALBANY COMPANIES INC	EQUITY	318465101	50	3,569	SH	SOLE
FIRST ALBANY COS INC COM	EQUITY	318465101	2688	194196	SH	Sole
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	3567	117,259	SH	SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	120	3,796	SH	SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	27	650	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	122	4,502	SH	SOLE
FIRST CHARTER CORP.	EQUITY	319439105	320	15,115	SH	SOLE
FIRST CITIZENS BANC CORP	EQUITY	319459202	57	2,132	SH	SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	383	3,115	SH	SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	236	6,310	SH	SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	445	30,115	SH	SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	149	4,895	SH	SOLE
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	61	9,722	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	39	935	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	38645	916,617	SH	SOLE

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FIRST DEFIANCE FINL CO	EQUITY	32006W106	68	2,514	SH	SOLE
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	43	1,615	SH	SOLE
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	210	9,850	SH	SOLE
FIRST FINANCIAL BANCORP	EQUITY	320209109	306	16,530	SH	SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	279	6,942	SH	SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	203	6,935	SH	SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	194	6,461	SH	SOLE
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3265	149,376	SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	163	10,339	SH	SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	119	5,920	SH	SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1143	28,935	SH	SOLE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	349	8830	SH	Sole
FIRST M & F CORP	EQUITY	320744105	58	1,745	SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	226	9,390	SH	SOLE
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	28	827	SH	SOLE
FIRST NATIONAL BANKSHARES-WI	EQUITY	321100109	17	983	SH	SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	557	40,835	SH	SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	100	3,278	SH	SOLE
FIRST OF LONG ISLAND CORP	EQUITY	320734106	87	1,731	SH	SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	110	6,039	SH	SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	205	5,319	SH	SOLE
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	239	11,301	SH	SOLE
FIRST SOUTH BANCORP IN	EQUITY	33646W100	61	1,575	SH	SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	116	3,785	SH	SOLE
FIRST TENN NATL CORP	EQUITY	337162101	7	140	SH	DEFINED
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2686	56,313	SH	SOLE
FIRST UNITED CORP	EQUITY	33741H107	72	3,107	SH	SOLE
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	77	2,883	SH	SOLE
FIRSTENERGY CORP	EQUITY	337932107	14	350	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	5538	141,700	SH	SOLE
FIRSTFED AMER BANCORP	EQUITY	337929103	226	8,096	SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	403	8,730	SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	3312	127,126	SH	SOLE
FISERV INC	EQUITY	337738108	1824	51000	SH	DEFINED
FISERV, INC.	EQUITY	337738108	6405	179,067	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	123	2,513	SH	SOLE
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	12054	219000	SH	Sole
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	59	1,075	SH	SOLE
FLAG FINANCIAL CORP	EQUITY	33832H107	43	3,352	SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	385	15,018	SH	SOLE
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	55646	1,239,336	SH	SOLE
FLEETBOSTON FINL CORP	EQUITY	339030108	50	1120	SH	DEFINED
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	242	19,706	SH	SOLE
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	2502	145300	SH	DEFINED
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	759	44,400	SH	SOLE
FLEXTRONICS INTL LTD ORD	EQUITY	Y2573F102	2809	163100	SH	Sole
FLIR SYS INC	EQUITY	302445101	10213	267918	SH	Sole
FLIR SYSTEMS INC (USD)	EQUITY	302445101	610	15,996	SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	270	7,540	SH	SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	23	545	SH	SOLE
FLORIDAFIRST BANCORP INC	EQUITY	343258109	76	2,826	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	424	16,147	SH	SOLE
FLOWERVE CORP.	EQUITY	34354P105	2216	105,780	SH	SOLE
FLUOR CORP	EQUITY	343412102	1468	37,935	SH	SOLE
FLUOR CORP NEW	EQUITY	343412102	3	90	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	131	7,255	SH	SOLE
FMC CORP.	EQUITY	302491303	3016	70,439	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	2691	99,539	SH	SOLE

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FMS FINANCIAL CORP	EQUITY	302509104	34	1,917 SH	SOLE
FNB CORP.	EQUITY	302520101	21	953 SH	SOLE
FNB CORP/NORTH CAROLINA	EQUITY	302519103	54	2,522 SH	SOLE
FOMENTO ECONOMICO MEX -SP ADR	EQUITY	344419106	1631	33,100 SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	64	2,497 SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	2327	90200 SH	DEFINED
FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	56	2,551 SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	11526	849,380 SH	SOLE
FORD MTR CO DEL	EQUITY	345370860	26	1920 SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	28	517 SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	11352	158,510 SH	SOLE
FOREST LABS INC	EQUITY	345838106	27	380 SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	2574	101,957 SH	SOLE
FOREST OIL CORP COM PAR \$0.01	EQUITY	346091705	8675	343549 SH	Sole
FORRESTER RESEARCH, INC.	EQUITY	346563109	134	7,071 SH	SOLE
FORTUNE BRANDS INC	EQUITY	349631101	12	160 SH	DEFINED
FORTUNE BRANDS, INC.	EQUITY	349631101	4999	65,239 SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	183	5,562 SH	SOLE
FOSSIL INC COM	EQUITY	349882100	10440	313042 SH	Sole
FOSSIL, INC.	EQUITY	349882100	410	12,327 SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	43	2,484 SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	4615	268800 SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	10439	385200 SH	DEFINED
FPL GROUP INC	EQUITY	302571104	13	200 SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	5290	79,130 SH	SOLE
FRANKLIN BANK CORP	EQUITY	352451108	1547	83200 SH	DEFINED
FRANKLIN BK CORP DEL COM	EQUITY	352451108	2432	130800 SH	Sole
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	216	3,398 SH	SOLE
FRANKLIN FINL CORP TEN	EQUITY	353523202	53	1,679 SH	SOLE
FRANKLIN RES INC	EQUITY	354613101	15	270 SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	6121	109,936 SH	SOLE
FREDDIE MAC	EQUITY	313400301	24807	423,720 SH	SOLE
FRED'S INC.	EQUITY	356108100	476	19,637 SH	SOLE
FREEMARKETS INC	EQUITY	356602102	2705	328,642 SH	SOLE
FREEPORT MCMORAN COPPER +	EQUITY	35671D857	8	200 SH	DEFINED
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	2998	76,704 SH	SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	953	31,132 SH	SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	43	1,591 SH	SOLE
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	58	10,083 SH	SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	185	17,747 SH	SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	271	7,851 SH	SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	262	13,494 SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	352	21,134 SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	283	20,891 SH	SOLE
FULTON FIN CORP	EQUITY	360271100	43	1,933 SH	SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2693	83,629 SH	SOLE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	323	8,675 SH	SOLE
GA FINANCIAL INC	EQUITY	361437106	2304	65,737 SH	SOLE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	137	3,395 SH	SOLE
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	231	6360 SH	Sole
GABLES RESIDENTIAL TRUST	EQUITY	362418105	741	20,432 SH	SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	22576	693,146 SH	SOLE
GALYANS TRADING INC	EQUITY	36458R101	34	3,401 SH	SOLE
GAMESTOP CORP	EQUITY	36466R101	194	10,760 SH	SOLE
GANNETT CO., INC.	EQUITY	364730101	10259	116,400 SH	SOLE
GANNETT INC	EQUITY	364730101	26	290 SH	DEFINED
GAP INC	EQUITY	364760108	88	3995 SH	DEFINED
GAP, INC.	EQUITY	364760108	9308	424,657 SH	SOLE

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GARDNER DENVER, INC.	EQUITY	365558105	222	8,189	SH	SOLE
GARMIN LTD	EQUITY	G37260109	331	7,760	SH	SOLE
GARTNER INC. CLASS A	EQUITY	366651107	2698	231,549	SH	SOLE
GATEWAY INC	EQUITY	367626108	2	400	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	1429	270,605	SH	SOLE
GATX CORP.	EQUITY	361448103	2092	94,384	SH	SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	195	6,295	SH	SOLE
GB&T BANCSHARES INC	EQUITY	361462104	84	2,967	SH	SOLE
GCI, INC.	EQUITY	369385109	208	22,825	SH	SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	23	3,481	SH	SOLE
GENCORP, INC.	EQUITY	368682100	173	16,007	SH	SOLE
GENE LOGIC, INC.	EQUITY	368689105	80	15,850	SH	SOLE
GENENCOR INTERNATIONAL INC	EQUITY	368709101	58	4,365	SH	SOLE
GENENTECH INC	EQUITY	368710406	26965	254820	SH	DEFINED
GENENTECH, INC.	EQUITY	368710406	340	3,210	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	53	3,103	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	144	19,481	SH	SOLE
General Dynamics	EQUITY	369550108	2233	25000	SH	DEFINED
GENERAL DYNAMICS CORP	EQUITY	369550108	18	200	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	7837	87,730	SH	SOLE
General Elec Co	EQUITY	369604103	1679	55000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	53984	1772517	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	206574	6,768,471	SH	SOLE
GENERAL GROWTH PPTYS COM	EQUITY	370021107	1683	47890	SH	Sole
GENERAL GROWTH PROPE	EQUITY	370021107	1815	51,635	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	10399	222,780	SH	SOLE
GENERAL MLS INC	EQUITY	370334104	19	400	SH	DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	11449	243,080	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	9981	211904	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	260	11,226	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	233	9,446	SH	SOLE
GENESIS HEALTHCARE CORP	EQUITY	37184D101	151	6,205	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	270	16,096	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	808	24,233	SH	SOLE
GENTA INC	EQUITY	37245M207	251	23,943	SH	SOLE
GENTEX CORP.	EQUITY	371901109	5297	122,136	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	198	12,784	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	11194	342118	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2544	77,758	SH	SOLE
GENZYME CORP	EQUITY	372917104	16471	352,100	SH	SOLE
GENZYME CORP	EQUITY	372917104	11	230	SH	DEFINED
GEO GROUP INC	EQUITY	36159R103	112	4,852	SH	SOLE
GEORGIA GULF CORP.	EQUITY	373200203	432	14,327	SH	SOLE
GEORGIA PAC CORP	EQUITY	373298108	9	260	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4179	124,037	SH	SOLE
GERBER SCIENTIFIC, INC.	EQUITY	373730100	72	10,651	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	81	4,731	SH	SOLE
GERON CORP	EQUITY	374163103	188	19,959	SH	SOLE
GETTY IMAGES INC COM	EQUITY	374276103	1705	31584	SH	Sole
GETTY IMAGES, INC.	EQUITY	374276103	36	666	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	918	34,552	SH	SOLE
GEVITY HR INC	EQUITY	374393106	183	6,265	SH	SOLE
GIBRALTAR STEEL CORP.	EQUITY	37476F103	143	5,817	SH	SOLE
GILEAD SCIENCES INC	EQUITY	375558103	15582	279400	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	17560	316,680	SH	SOLE
GILLETTE CO	EQUITY	375766102	11439	292560	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	21595	552,310	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	296	9,189	SH	SOLE

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GLADSTONE CAPITAL CORP	EQUITY	376535100	100	4,478	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	894	79,523	SH	SOLE
GLAXOSMITHKLINE PLC-ADR	EQUITY	37733W105	45	1130	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	353	15,787	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	636	23,456	SH	SOLE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	212	7810	SH	Sole
GLOBAL IMAGING SYSTEMS COM	EQUITY	37934A100	20106	605252	SH	Sole
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	254	7,648	SH	SOLE
GLOBAL INDUSTRIES INC	EQUITY	379336100	761	130000	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	214	36,323	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	26	570	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	105	12,526	SH	SOLE
GLOBALSANTAFE CORP	EQUITY	G3930E101	32	1165	SH	DEFINED
GOLD BANK CORP., INC.	EQUITY	379907108	1515	92,964	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	2459	72,252	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7314	65,330	SH	SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	18	160	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	65942	631,935	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	25477	244150	SH	DEFINED
GOODRICH CORP	EQUITY	382388106	4	130	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1478	52,669	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1303	152,630	SH	SOLE
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	2	190	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	134	9,388	SH	SOLE
GOODYS FAMILY CLOTHING COM	EQUITY	382588101	2574	180400	SH	Sole
GORMAN RUPP CO COM	EQUITY	383082104	97	3,735	SH	SOLE
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	3703	78,220	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	104	33,453	SH	SOLE
GRACO INC	EQUITY	384109104	1869	64200	SH	DEFINED
GRACO, INC.	EQUITY	384109104	5273	181,155	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	643	43,005	SH	SOLE
GRAINGER W W INC	EQUITY	384802104	5	100	SH	DEFINED
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1864	78,417	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	2825	182,252	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	163	10530	SH	DEFINED
GRAY TELEVISION INC	EQUITY	389375106	301	20,571	SH	SOLE
GRAY TELEVISION INC COM	EQUITY	389375106	2262	154700	SH	Sole
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	54	3,396	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	58	7,548	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	2163	90,711	SH	SOLE
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	70	SH	DEFINED
GREAT LAKES REIT, INC.	EQUITY	390752103	168	10,830	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	3854	114,069	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	142	2,892	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	3069	104,930	SH	SOLE
GREATER COMMUNITY BANCORP	EQUITY	39167M108	42	2,636	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	36	1,809	SH	SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	46	2,739	SH	SOLE
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	67	2,988	SH	SOLE
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	8737	199,894	SH	SOLE
GREIF INC CL A	EQUITY	397624107	233	6,656	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	309	449	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	359	86,649	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	274	12,680	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	305	8,417	SH	SOLE
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	75	4,593	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	80	7,872	SH	SOLE
GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	30	13,427	SH	SOLE

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GTECH HLDGS CORP	EQUITY	400518106	2454	41500	SH	DEFINED
GTECH HOLDINGS CORP.	EQUITY	400518106	5249	88,762	SH	SOLE
GUESS? INC	EQUITY	401617105	69	3,854	SH	SOLE
GUIDANT CORP	EQUITY	401698105	8835	139420	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	14448	227,995	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	84	11,561	SH	SOLE
GUITAR CENTER INC	EQUITY	402040109	7903	212782	SH	Sole
GUITAR CENTER, INC.	EQUITY	402040109	256	6,887	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	73	3,589	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	109	6,930	SH	SOLE
Gulfterra Energy Partners	EQUITY	40274U108	1492	35000	SH	DEFINED
GUNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	51	2,748	SH	SOLE
GYMBOREE CORP.	EQUITY	403777105	252	15,005	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	6735	180,608	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	415	14,592	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	256	8,152	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	251	11,357	SH	SOLE
HALLIBURTON CO	EQUITY	406216101	110	3630	SH	DEFINED
Halliburton Co USD2.5	EQUITY	406216101	62673	2,062,280	SH	SOLE
HAMPSHIRE GROUP LTD	EQUITY	408859106	27	877	SH	SOLE
HANCOCK FABRICS, INC.	EQUITY	409900107	118	7,398	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	423	13,660	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	292	12,177	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	191	10,558	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	126	4,726	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2395	198,072	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	310	10,700	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	437	14,038	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	17	310	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	9001	168,741	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	288	15,373	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	333	11,964	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	7868	98,839	SH	SOLE
HARMONIC INC.	EQUITY	413160102	346	35,584	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2745	50,008	SH	SOLE
HARRAHS ENTMT INC	EQUITY	413619107	7	120	SH	DEFINED
HARRIS CORP.	EQUITY	413875105	4853	100,239	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	181	21,677	SH	SOLE
HARSCO CORP.	EQUITY	415864107	2794	61,406	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3065	130,877	SH	SOLE
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	19	300	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	61669	968,120	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	263	17,997	SH	SOLE
HASBRO INC	EQUITY	418056107	4	190	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1962	90,199	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	172	8,069	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	8439	162,784	SH	SOLE
HAWTHORNE FINL CORP	EQUITY	420542102	911	20,684	SH	SOLE
HCA INC	EQUITY	404119109	21	520	SH	DEFINED
HCA INC.	EQUITY	404119109	8651	212,968	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	3101	95,918	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	403	15,719	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109	817	28880	SH	Sole
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	878	31,009	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	2547	90000	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	445	10970	SH	Sole
HEALTH CARE REIT, INC.	EQUITY	42217K106	2934	72,277	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2542	109,526	SH	SOLE

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HEALTH MGMT ASSOC	EQUITY	421933102	6	260	SH	DEFINED
HEALTH NET INC. CLASS A	EQUITY	42222G108	4255	170,691	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	2776	65000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	439	10,282	SH	SOLE
HEALTHCARE RLTY TR COM	EQUITY	421946104	407	9540	SH	Sole
HEALTHCARE SVCS GRP IN	EQUITY	421906108	118	7,172	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	298	25,923	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	16	579	SH	SOLE
HEARTLAND EXPRESS INC	EQUITY	422347104	3849	168950	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	355	15,570	SH	SOLE
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	89	4,763	SH	SOLE
HECLA MNG CO	EQUITY	422704106	472	56,154	SH	SOLE
HEICO CORP.	EQUITY	422806109	112	7,168	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	199	8,320	SH	SOLE
HEINZ H J CO	EQUITY	423074103	14	380	SH	DEFINED
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	32743	1055888	SH	Sole
HELIX TECHNOLOGY CORP.	EQUITY	423319102	322	13,271	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	3643	127,157	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	2571	134,416	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	4895	68,666	SH	SOLE
HERCULES INC	EQUITY	427056106	1	120	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	1182	102,941	SH	SOLE
HERITAGE COMMERCE CORP	EQUITY	426927109	74	5,733	SH	SOLE
HERITAGE FINANCIAL CORP	EQUITY	42722X106	58	2,752	SH	SOLE
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	321	10310	SH	Sole
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	2559	82,270	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	105	5,535	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	2913	109,526	SH	SOLE
HERSHEY FOODS CORP	EQUITY	427866108	12	140	SH	DEFINED
HERSHEY FOODS CORP.	EQUITY	427866108	4771	57,591	SH	SOLE
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	12	371	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	1793	78508	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	49151	2,151,956	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	82	11,327	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	213	5,581	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	6324	269200	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	5474	233,032	SH	SOLE
HICKORY TECH CORP	EQUITY	429060106	81	6,594	SH	SOLE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	311	11850	SH	Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	3097	118,158	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	615	16,139	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	6303	92,843	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	2760	169,872	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	7	400	SH	DEFINED
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	49	2,516	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	420	21,195	SH	SOLE
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	48	4,999	SH	SOLE
HOLLY CORP.	EQUITY	435758305	160	5,037	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	1951	143,867	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	154	11,183	SH	SOLE
HOLOGIC INC	EQUITY	436440101	204	10,055	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	21692	580610	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	38572	1,032,450	SH	SOLE
HOME PPTYS N Y INC COM	EQUITY	437306103	280	6880	SH	Sole
HOME PROPERTIES INC.	EQUITY	437306103	925	22,690	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	191	45,064	SH	SOLE
HON INDS INC	EQUITY	438092108	1590	42800	SH	DEFINED
HON INDUSTRIES INC.	EQUITY	438092108	3252	87,523	SH	SOLE

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HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	12476	368,570	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	15659	466000	SH	DEFINED
HOOKER FURNITURE CORP	EQUITY	439038100	72	3,102	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	184	29,444	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1311	83,377	SH	SOLE
HORIZON FINANCIAL CORP	EQUITY	44041F105	100	5,429	SH	SOLE
HORIZON OFFSHORE, INC.	EQUITY	44043J105	41	13,482	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	6074	207,088	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	689	14840	SH	Sole
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5322	114,699	SH	SOLE
HOST MARRIOTT CORP COM	EQUITY	44107P104	909	71160	SH	Sole
HOT TOPIC INC	EQUITY	441339108	639	24,148	SH	SOLE
HOUSEHOLD FIN CORP	EQUITY	441812JX3	272	250000	SH	DEFINED
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	311	6,954	SH	SOLE
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	3912	90,650	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	469	41,464	SH	SOLE
HRPT TRUST	EQUITY	40426W101	434	38400	SH	Sole
HUB GROUP INC CL A	EQUITY	443320106	2348	78200	SH	Sole
HUBBELL INC. CLASS B	EQUITY	443510201	3594	89,551	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	50	1,319	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	105	3,781	SH	SOLE
HUDSON RIVER BANCORP.	EQUITY	444128102	314	15,256	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	803	15,329	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	33	2,636	SH	SOLE
HUMANA INC	EQUITY	444859102	3	170	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	1378	72,431	SH	SOLE
HUMBOLDT BANCORP	EQUITY	445069107	125	6,323	SH	SOLE
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	15	1,703	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY	445658107	3456	122700	SH	DEFINED
HUNT JB TRANS SVC INC COM	EQUITY	445658107	8801	312418	SH	Sole
HUNTINGTON BANCSHARES INC	EQUITY	446150104	6	250	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2259	102,557	SH	SOLE
HUSDON UNITED BANCORP	EQUITY	444165104	31	811	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	327	11,658	SH	SOLE
HYDRIL	EQUITY	448774109	184	7,037	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	105	13,251	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	849	20,489	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	5907	142500	SH	Sole
IBERIABANK CORP	EQUITY	450828108	201	3,421	SH	SOLE
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	64	1,329	SH	SOLE
Icon Plc - Sponsored ADR	EQUITY	45103T107	1375	38,800	SH	SOLE
ICOS CORPORATION	EQUITY	449295104	37	1,009	SH	SOLE
ICT GROUP INC	EQUITY	44929Y101	36	2,803	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	164	5,384	SH	SOLE
IDACORP, INC.	EQUITY	451107106	2278	76,200	SH	SOLE
IDENTIX INC	EQUITY	451906101	252	43,749	SH	SOLE
IDEX CORP.	EQUITY	45167R104	615	14,150	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	43	752	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	761557107	123	12,335	SH	SOLE
IDT CORP.	EQUITY	448947101	19	967	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	307	8,883	SH	SOLE
IGATE CORP	EQUITY	45169U105	72	10,346	SH	SOLE
IHOP CORP.	EQUITY	449623107	347	10,061	SH	SOLE
II-VI INC	EQUITY	902104108	137	5,583	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	32	2,532	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	471	19,693	SH	SOLE
Illinois Tool Works	EQUITY	452308109	1585	20000	SH	DEFINED
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	12689	160,160	SH	SOLE

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IMAGISTICS INTL INC	EQUITY	45247T104	344	7,803	SH	SOLE
IMATION CORP.	EQUITY	45245A107	1999	53,145	SH	SOLE
IMC GLOBAL, INC.	EQUITY	449669100	3227	225,648	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	55	1,074	SH	SOLE
IMMUCOR INC	EQUITY	452526106	177	9,766	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	139	20,712	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	86	21,282	SH	SOLE
IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	71	3,142	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	782	28,733	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	345	15,411	SH	SOLE
IMPERIAL SUGAR CO	EQUITY	453096208		1	SH	SOLE
IMPSAT FIBER NETWORKS INC	EQUITY	45321T202	64	9294	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	2508	107,832	SH	SOLE
INAMED CORP	EQUITY	453235103	723	13,574	SH	SOLE
INCO LTD	EQUITY	453258402	2299	66,700	SH	OTHER
INCYTE CORP	EQUITY	45337C102	305	36,647	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	3327	81,647	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	52	1,664	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	182	6,006	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	282	10,110	SH	SOLE
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	116	19,158	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	3030	83,497	SH	SOLE
INET TECHNOLOGY	EQUITY	45662V105	82	6,637	SH	SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	198	6,314	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	177	18,952	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	69	34,829	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	280	32,609	SH	SOLE
INFORMATION HOLDINGS INC.	EQUITY	456727106	133	6,453	SH	SOLE
INFOSPACE INC.	EQUITY	45678T201	504	12,960	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	158	15,080	SH	SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	13623	201380	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	5247	77,560	SH	SOLE
INGERSOLL-RAND COMPANY CL A	EQUITY	G4776G101	5256	77700	SH	SOLE
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	47	4,358	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	33	1,850	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	202	22,079	SH	SOLE
INNOVEX INC/MN	EQUITY	457647105	63	9,270	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	178	22,948	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	228	22,670	SH	SOLE
INSIGHT ENTERPRISES COM	EQUITY	45765U103	11616	603411	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	453	23,546	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	180	11,494	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	184	14,307	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	17	2,421	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	65	4,456	SH	SOLE
INSWEB CORP	EQUITY	45809K202	46	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	188	7,804	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5873	191800	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	280	9,181	SH	SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	94	4,959	SH	SOLE
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	2837	113,346	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2375	158,363	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	184	16,391	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	255	14,368	SH	SOLE
INTEL CORP	EQUITY	458140100	28124	1033982	SH	DEFINED
INTEL CORP.	EQUITY	458140100	130692	4,804,845	SH	SOLE
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	31	24,991	SH	SOLE
INTELLISYNC CORP	EQUITY	458176104	69	20,860	SH	SOLE

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INTER PARFUMS INC	EQUITY	458334109	40	1,737	SH	SOLE
INTER TEL INC COM	EQUITY	458372109	16330	543232	SH	Sole
INTER VOICE INC	EQUITY	461142101	14839	879600	SH	Sole
INTERACTIVE CORP	EQUITY	45840Q101	1513	47900	SH	DEFINED
INTERACTIVE DATA CORP	EQUITY	45840J107	12	661	SH	SOLE
INTERACTIVECORP	EQUITY	45840Q101	1807	57,120	SH	SOLE
INTERCEPT INC	EQUITY	45845L107	111	9,132	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	138	5,698	SH	SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	20	1,171	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	179	22,537	SH	SOLE
INTERGRAPH CORP	EQUITY	458683109	401	16600	SH	DEFINED
INTERGRAPH CORP.	EQUITY	458683109	562	23,155	SH	SOLE
INTERLAND INC	EQUITY	458727203	28	6,920	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	223	8,405	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	248	12,735	SH	SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	22	421	SH	SOLE
International Bus. Machines ComStk U\$	EQUITY	459200101	125963	1,371,550	SH	SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	25106	273370	SH	DEFINED
International Business Machines	EQUITY	459200101	918	10000	SH	DEFINED
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	100	SH	DEFINED
INTERNATIONAL GAME TECHN	EQUITY	459902102	10489	233300	SH	Sole
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	6207	138060	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	7007	155,854	SH	SOLE
International Game Technology	EQUITY	459902102	1349	30000	SH	DEFINED
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	2728	110,346	SH	SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103	21	500	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	8715	206,230	SH	SOLE
International Rectifier	EQUITY	460254105	920	20000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	4541	98,731	SH	SOLE
INTERNATIONAL SPEEDWAY COR	EQUITY	460335201	7802	166000	SH	DEFINED
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3742	79,618	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	1636	92,756	SH	SOLE
INTERPHASE CORP COM	EQUITY	460593106	1903	157500	SH	Sole
INTERPORE INTERNATIONAL	EQUITY	46062W107	4140	287,884	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	2850	185,294	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	13456	874930	SH	DEFINED
INTERSIL CORP	EQUITY	46069S109	1832	82200	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	4897	219,609	SH	SOLE
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1017	89,478	SH	SOLE
INTERTAN INC.	EQUITY	461120107	147	10,500	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	289	9,588	SH	SOLE
INTERVOICE-BRITE INC.	EQUITY	461142101	293	17,461	SH	SOLE
INTERWOVEN INC	EQUITY	46114T508	203	20,311	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1481	41,715	SH	SOLE
INTRADO INC	EQUITY	46117A100	143	7,370	SH	SOLE
Intuit	EQUITY	461202103	893	20000	SH	DEFINED
INTUIT	EQUITY	461202103	9	200	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	4888	109,530	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E602	242	14,272	SH	SOLE
INVACARE CORP.	EQUITY	461203101	605	13,394	SH	SOLE
INVERESK RESEARCH GROUP INC	EQUITY	461238107	430	15,127	SH	SOLE
INVERESK RESH GROUP COM	EQUITY	461238107	12439	437691	SH	Sole
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	115	6,280	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	364	23,777	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4095	99,185	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	267	27,399	SH	SOLE
INVISION TECHNOLOGIES	EQUITY	461851107	436	8,783	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	339	4,728	SH	SOLE

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INVITROGEN CORP	EQUITY	46185R100	2868	40000	SH	DEFINED
INVITROGEN CORP COM	EQUITY	46185R100	7025	97992	SH	Sole
IOMEGA CORP	EQUITY	462030305	149	26,665	SH	SOLE
IONICS, INC.	EQUITY	462218108	254	8,960	SH	SOLE
IPAYMENT INC	EQUITY	46262E105	93	2,804	SH	SOLE
IPAYMENT INC COM	EQUITY	46262E105	7823	235200	SH	Sole
IPC HOLDINGS LTD	EQUITY	G4933P101	461730	11,722,000	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	66	1,478	SH	SOLE
IRON MTN INC DEL COM	EQUITY	462846106	4561	102200	SH	Sole
IRSA - SP GDR	EQUITY	450047204	298	30,000	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	215	7,953	SH	SOLE
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	946	8,000	SH	SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	369	4,220	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	4432	31,300	SH	SOLE
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1494	140,900	SH	SOLE
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	2362	217,250	SH	SOLE
ISHARES RUSSELL 2000	EQUITY	464287655	3222	27,400	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1073	13,900	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1544	15,800	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1183	21,300	SH	SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1513	26,500	SH	SOLE
ISHARES TR COHEN&ST RLTY	EQUITY	464287564	946	8000	SH	Sole
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	178	22,985	SH	SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	193	7,693	SH	SOLE
ISLE OF CAPRI CASINOS COM	EQUITY	464592104	4867	193600	SH	Sole
ISTAR FINANCIAL INC	EQUITY	45031U101	73	1,727	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	117	2,378	SH	SOLE
ITRON, INC.	EQUITY	465741106	196	10,531	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	2140	68,582	SH	SOLE
ITT INDS INC	EQUITY	450911102	8	100	SH	DEFINED
ITT INDUSTRIAL INC	EQUITY	450911102	3182	41,693	SH	SOLE
ITT Industries	EQUITY	450911102	1847	24200	SH	DEFINED
IVANHOE MINES LTD	EQUITY	46579N103	4573	814,600	SH	OTHER
IVAX CORP.	EQUITY	465823102	6703	294,398	SH	SOLE
IXIA	EQUITY	45071R109	127	11,722	SH	SOLE
IXYS CORP.	EQUITY	46600W106	83	8,801	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	142	3,141	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	180	8,772	SH	SOLE
J P MORGAN CHASE + CO	EQUITY	46625H100	29010	691528	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	3379	119,996	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	4373	125,747	SH	SOLE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	108593	2,588,630	SH	SOLE
J0-ANN STORES INC	EQUITY	47758P307	234	8,358	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	191	8,470	SH	SOLE
JABIL CIRCUIT INC	EQUITY	466313103	6	210	SH	DEFINED
JABIL CIRCUIT INC COM	EQUITY	466313103	4759	161700	SH	Sole
JABIL CIRCUIT, INC.	EQUITY	466313103	14953	508,070	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	434	17,380	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3746	83,991	SH	SOLE
JACUZZI BRANDS INC	EQUITY	469865109	359	38,271	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	191	12,742	SH	SOLE
JANUS CAP GROUP INC	EQUITY	47102X105	4	260	SH	DEFINED
JANUS CAPITAL GROUP	EQUITY	47102X105	1759	107,395	SH	SOLE
JARDEN CORP	EQUITY	471109108	473	13,331	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	214	14,732	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	3142	772,011	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	6	1510	SH	DEFINED
JEFFERIES GROUP, INC.	EQUITY	472319102	2917	82,577	SH	SOLE

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JEFFERIES GRP INC NEW COM	EQUITY	472319102	14040	397396	SH	Sole
JEFFERSON PILOT CORP	EQUITY	475070108	8	150	SH	DEFINED
JEFFERSON-PILOT CORP.	EQUITY	475070108	3476	63,191	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	3870	153,272	SH	SOLE
JETBLUE AWYS CORP	EQUITY	477143101	2327	92000	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	314	21,979	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	3969	75,208	SH	SOLE
JOHN B. SANFILIPPO & SON	EQUITY	800422107	100	2,731	SH	SOLE
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	13932	318,884	SH	SOLE
JOHN HANCOCK FINANCIAL SRV	EQUITY	41014S106	14	310	SH	DEFINED
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	30	1,018	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	85458	1,684,895	SH	SOLE
JOHNSON + JOHNSON	EQUITY	478160104	21872	430420	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	3043	60000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	4980	84,194	SH	SOLE
JOHNSON CTLS INC	EQUITY	478366107	11608	196244	SH	DEFINED
JONES APPAREL GROUP INC	EQUITY	480074103	5	140	SH	DEFINED
Jones Apparel Group Inc USD 0.01	EQUITY	480074103	40954	1,132,902	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	403	15,663	SH	SOLE
JOS A BANK CLOTHIERS INC	EQUITY	480838101	133	3,663	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	334	15,975	SH	SOLE
JOY GLOBAL INC COM	EQUITY	481165108	11945	425548	SH	Sole
JOY GLOBAL INC.	EQUITY	481165108	684	24,374	SH	SOLE
JUNIPER NETWORKS INC	EQUITY	48203R104	20147	774600	SH	DEFINED
K V PHARMACEUT [A]	EQUITY	482740206	401	16,325	SH	SOLE
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	11209	456375	SH	Sole
K2, INC.	EQUITY	482732104	238	14,866	SH	SOLE
KADANT INC	EQUITY	48282T104	126	6,066	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	166	11,162	SH	SOLE
KANA SOFTWARE INC.	EQUITY	483600300	64	14,163	SH	SOLE
KANEB SERVICES LLC	EQUITY	484173109	244	7,400	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	80	1,858	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	437	31,448	SH	SOLE
KAYDON CORP.	EQUITY	486587108	363	13,187	SH	SOLE
KB HOME	EQUITY	48666K109	1678	20,765	SH	SOLE
KB HOME	EQUITY	48666K109	4	50	SH	DEFINED
KCS ENERGY, INC.	EQUITY	482434206	230	21,505	SH	SOLE
KEANE INC	EQUITY	486665102	1149	73000	SH	DEFINED
KEANE, INC.	EQUITY	486665102	1915	121,636	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	129	6,227	SH	SOLE
KELLOGG CO	EQUITY	487836108	17	430	SH	DEFINED
KELLOGG CO.	EQUITY	487836108	6930	176,610	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	528	13,463	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1781	60,140	SH	SOLE
KEMET CORP.	EQUITY	488360108	2468	172,087	SH	SOLE
KENNAMETAL INC COM	EQUITY	489170100	14610	354000	SH	Sole
Kennametal Inc USD 1.25	EQUITY	489170100	38932	943,359	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	96	3,929	SH	SOLE
KERR MCGEE CORP	EQUITY	492386107	6	110	SH	DEFINED
KERR-MCGEE CORP	EQUITY	492386107	2525	49,038	SH	SOLE
KERYX BIOPHARMACEUTICALS I	EQUITY	492515101	764	50000	SH	DEFINED
KEY BANK NA	EQUITY	493267108	5454	180,050	SH	SOLE
KEY ENERGY SERVICES INC	EQUITY	492914106	32	2,927	SH	SOLE
Keycorp	EQUITY	493267108	1515	50000	SH	DEFINED
KEYCORP NEW	EQUITY	493267108	14	450	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	104	8,040	SH	SOLE
Keyspan	EQUITY	49337W100	1911	50000	SH	DEFINED
KEYSPAN CORP	EQUITY	49337W100	6	170	SH	DEFINED

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KEYSPAN CORPORATION	EQUITY	49337W100	31258	817,840	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	161	5,865	SH	SOLE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	415	17,078	SH	SOLE
KFORCE INC COM	EQUITY	493732101	6313	664558	SH	Sole
KFX INC	EQUITY	48245L107	148	14,223	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	685	19,286	SH	SOLE
KILROY RLTY CORP COM	EQUITY	49427F108	222	6260	SH	Sole
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	177	11,225	SH	SOLE
KIMBERLY CLARK CORP	EQUITY	494368103	33	530	SH	DEFINED
Kimberly-Clark Corp Com Stk USD1.25	EQUITY	494368103	22024	349,030	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	1341	26,306	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109	1255	24610	SH	Sole
Kinder Morgan Energy Partners	EQUITY	494550106	2480	55000	SH	DEFINED
KINDER MORGAN ENERGY PRTNRS	EQUITY	494550106	12604	279,533	SH	SOLE
Kinder Morgan Inc	EQUITY	49455P101	2521	40000	SH	DEFINED
KINDER MORGAN INC KANS	EQUITY	49455P101	8	130	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	3468	55,026	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	302	6,010	SH	SOLE
KINETIC CONCEPTS INC COM NEW	EQUITY	49460W208	2704	60300	SH	Sole
Kinetic Concepts Inc USD 0.001	EQUITY	49460W208	905	20,180	SH	SOLE
KING PHARMACEUTICALS INC	EQUITY	495582108	4	250	SH	DEFINED
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1818	107,951	SH	SOLE
KINTERA INC	EQUITY	49720P506	1677	100600	SH	DEFINED
KIRBY CORP.	EQUITY	497266106	321	9,500	SH	SOLE
KIRKLAND'S INC	EQUITY	497498105	90	5,482	SH	SOLE
KLA TENCOR CORP	EQUITY	482480100	4159	82600	SH	DEFINED
KLA-TENCOR CORP.	EQUITY	482480100	10154	201,946	SH	SOLE
KMART HOLDING CORP	EQUITY	498780105	236	5,701	SH	SOLE
KNIGHT RIDDER INC	EQUITY	499040103	7	90	SH	DEFINED
KNIGHT TRADING GROUP	EQUITY	499063105	470	37,216	SH	SOLE
KNIGHT TRADING GROUP INC	EQUITY	499063105	2532	200000	SH	DEFINED
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	295	12,371	SH	SOLE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	1017	47,800	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2630	35,910	SH	SOLE
KNOLOGY INC	EQUITY	499183804	274	39,813	SH	SOLE
KOGER EQUITY, INC.	EQUITY	500228101	366	15,583	SH	SOLE
KOHL'S CORP	EQUITY	500255104	17	350	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	7807	161,540	SH	SOLE
KOMAG INC	EQUITY	500453204	251	13,668	SH	SOLE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	2339	57,816	SH	SOLE
KOPIN CORP.	EQUITY	500600101	205	35,427	SH	SOLE
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1153	72,085	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	279	6,853	SH	SOLE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	104	9,831	SH	SOLE
KRAMONT REALTY TRUST	EQUITY	50075Q107	306	16,210	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	3156	91,896	SH	SOLE
KROGER CO	EQUITY	501044101	13	780	SH	DEFINED
KROGER CO.	EQUITY	501044101	5323	319,890	SH	SOLE
KROLL INC.	EQUITY	501049100	38777	1,444,212	SH	SOLE
KROLL INC.	EQUITY	501049100	497	18,511	SH	SOLE
KRONOS WORLDWIDE INC	EQUITY	50105F105	68	2,237	SH	SOLE
KRONOS, INC.	EQUITY	501052104	493	15,157	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	301	12,298	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	300	25,616	SH	SOLE
KVH INDUSTRIES INC	EQUITY	482738101	74	5,140	SH	SOLE
KYPHON INC	EQUITY	501577100	219	9,167	SH	SOLE
L N B BANCORP INC	EQUITY	502100100	49	2,386	SH	SOLE

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L S B BANCSHARES N C	EQUITY	502158108	75	4,330	SH	SOLE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	9375	157,623	SH	SOLE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	72	25,932	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	620	82,291	SH	SOLE
LABONE INC NEW	EQUITY	50540L105	441	14,469	SH	SOLE
LABOR READY INC COM NEW	EQUITY	505401208	16231	1200545	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	276	20,392	SH	SOLE
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	125	3,177	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	1003	89,491	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	728	24,018	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	24	589	SH	SOLE
LAIDLAW INTERNATIONAL	EQUITY	50730R102	6569	451,480	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	108	6,554	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	91	2,699	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	5300	211,003	SH	SOLE
LAM RESH CORP	EQUITY	512807108	6353	252000	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	324	8,026	SH	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	2165	53,594	SH	SOLE
LANCE, INC.	EQUITY	514606102	209	12,780	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	428	9,460	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	174	4,138	SH	SOLE
LANDRYS RESTAURANTS INC	EQUITY	51508L103	1930	64700	SH	DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	329	11,036	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	579	14,136	SH	SOLE
LANNETT CO INC	EQUITY	516012101	50	2,994	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	387	16,400	SH	SOLE
LASERSCOPE	EQUITY	518081104	132	6,666	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1913	219,083	SH	SOLE
LAUDER ESTEE COS INC	EQUITY	518439104	15630	352500	SH	DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	80	2,466	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	182	21,942	SH	SOLE
LAWSON SOFTWARE INC	EQUITY	520780107	1187	143000	SH	DEFINED
LA-Z-BOY CHAIR CO.	EQUITY	505336107	20	906	SH	SOLE
LCC INTERNATIONAL INC CL A	EQUITY	501810105	2238	373000	SH	Sole
LEAPFROG ENTERPRISES	EQUITY	52186N106	7	379	SH	SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	16	830	SH	DEFINED
LEAR CORP	EQUITY	521865105	6356	102,589	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	74	4,632	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	3048	67,465	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	9254	99,746	SH	SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	2044	86,194	SH	SOLE
LEGGETT + PLATT INC	EQUITY	524660107	5	210	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	6571	79290	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	10057	121,360	SH	SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	12572	232,688	SH	SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	411	22,151	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	5558	104,322	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	245	61,281	SH	SOLE
LEVITT CORP-CL A	EQUITY	52742P108	132	5,398	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	512	30,936	SH	SOLE
LEXICON GENETICS INC COM	EQUITY	528872104	2152	343300	SH	Sole
LEXICON GENETICS INC.	EQUITY	528872104	120	19,087	SH	SOLE
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	2429	111,482	SH	SOLE
LEXINGTON CP PPTYS TR COM	EQUITY	529043101	226	10380	SH	Sole
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	8670	94,244	SH	SOLE
LEXMARK INTL INC	EQUITY	529771107	18311	199030	SH	DEFINED
LIBBEY, INC.	EQUITY	529898108	163	6,283	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	1462	31,591	SH	SOLE

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LIBERTY MEDIA CORP	EQUITY	530718105	93	8500	SH	DEFINED
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	830	18450	SH	Sole
LIBERTY PROPERTY TRUST	EQUITY	531172104	6480	144,004	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	92	4,838	SH	SOLE
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	2425	74,994	SH	SOLE
LIGAND PHARMACEUTICALS CL B	EQUITY	53220K207	5532	275200	SH	Sole
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	612	30,438	SH	SOLE
LIGHTBRIDGE INC	EQUITY	532226107	82	13,849	SH	SOLE
LILLY ELI + CO	EQUITY	532457108	79	1180	SH	DEFINED
LIMITED BRANDS INC	EQUITY	532716107	10	490	SH	DEFINED
LIMITED BRANDS, INC.	EQUITY	532716107	4160	207,981	SH	SOLE
LIN TV CORP	EQUITY	532774106	324	13,616	SH	SOLE
LIN TV CORP CL A	EQUITY	532774106	8929	374990	SH	Sole
LINCARE HOLDINGS, INC.	EQUITY	532791100	4878	155,339	SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	465	16,529	SH	SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	6638	140,284	SH	SOLE
LINCOLN NATL CORP IN	EQUITY	534187109	48	1020	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	144	5,989	SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	12	320	SH	DEFINED
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6160	166,080	SH	SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	796	22,470	SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	159	16,340	SH	SOLE
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	28	8,701	SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	183	6,615	SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	365	9,812	SH	SOLE
LIZ CLAIBORNE INC	EQUITY	539320101	4	120	SH	DEFINED
LIZ CLAIBORNE, INC.	EQUITY	539320101	1793	48,882	SH	SOLE
LNR PROPERTY CORP.	EQUITY	501940100	20	378	SH	SOLE
LOCAL FINANCIAL CORP.	EQUITY	539553107	193	8,837	SH	SOLE
LOCKHEED MARTIN CORP	EQUITY	539830109	21	470	SH	DEFINED
LOCKHEED MARTIN CORP.	EQUITY	539830109	9222	202,060	SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	101	5,341	SH	SOLE
LOEWS CORP	EQUITY	540424108	12	200	SH	DEFINED
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	20	745	SH	SOLE
LOEWS CORP.	EQUITY	540424108	5131	86,880	SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	546	71,900	SH	SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	226	7,755	SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	230	13,010	SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	1332	70,737	SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	1133	101,518	SH	SOLE
LOOKSMART LTD	EQUITY	543442107	77	38,931	SH	SOLE
LOUISIANA PAC CORP	EQUITY	546347105	3	120	SH	DEFINED
LOUISIANA PACIFIC CORP.	EQUITY	546347105	4074	157,909	SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	22344	398,070	SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	114	9,343	SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	2097	224490	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1880	201,241	SH	SOLE
LTC PROP INC	EQUITY	502175102	122	6,754	SH	SOLE
LTX CORP.	EQUITY	502392103	1738	115,360	SH	SOLE
LUBRIZOL CORP.	EQUITY	549271104	2440	77,500	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	7800	1,897,929	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	18	4480	SH	DEFINED
LUFKIN INDS INC COM	EQUITY	549764108	94	3,021	SH	SOLE
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	2123	150,000	SH	SOLE
LUMINEX CORP	EQUITY	55027E102	97	10,712	SH	SOLE
LYDALL, INC.	EQUITY	550819106	76	7,468	SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	199	2,139	SH	SOLE
LYONDELL CHEMICAL CO.	EQUITY	552078107	4816	324,560	SH	SOLE

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M & F WORLDWIDE CORP	EQUITY	552541104	71	5,198	SH	SOLE
M + T BK CORP	EQUITY	55261F104	12	130	SH	DEFINED
M&T BANK CORP.	EQUITY	55261F104	4593	51,120	SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	24	347	SH	SOLE
M/I HOMES INC	EQUITY	55305B101	248	5,254	SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	119	4,269	SH	SOLE
MACDERMID, INC.	EQUITY	554273102	456	12,951	SH	SOLE
MACERICH CO COM	EQUITY	554382101	693	12860	SH	Sole
MACERICH CO.	EQUITY	554382101	749	13,901	SH	SOLE
MACK CALI REALTY CORP COM	EQUITY	554489104	583	12990	SH	Sole
MACK-CALI REALTY CORP	EQUITY	554489104	4636	103,239	SH	SOLE
MACROMEDIA, INC.	EQUITY	556100105	2034	101,349	SH	SOLE
MACROVISION CORP	EQUITY	555904101	1767	93,532	SH	SOLE
MAF BANCORP, INC.	EQUITY	55261R108	608	13,990	SH	SOLE
Magellan Midstream Partner	EQUITY	559080106	2196	40000	SH	DEFINED
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	240	11,476	SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	120	20,068	SH	SOLE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	348	34,292	SH	SOLE
MAGUIRE PPTYS	EQUITY	559775101	243	9500	SH	Sole
MAGUIRE PROPERTIES INC	EQUITY	559775101	243	9,500	SH	SOLE
MAIL-WELL, INC.	EQUITY	560321200	69	15,471	SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	186	6,815	SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	114	3,194	SH	SOLE
MAIR HOLDINGS INC	EQUITY	560635104	45	4,853	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	5570	97,281	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	3407	59500	SH	DEFINED
MANDALAY RESORT GROUP COM (G)	EQUITY	562567107	21416	374008	SH	Sole
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	312	11,223	SH	SOLE
MANHATTAN ASSOCS INC	EQUITY	562750109	3906	140500	SH	DEFINED
MANITOWOC CO., INC.	EQUITY	563571108	399	13,500	SH	SOLE
MANOR CARE INC NEW	EQUITY	564055101	1765	50000	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1424	40,352	SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	6188	133,073	SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	142	6,909	SH	SOLE
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	429	12,153	SH	SOLE
MANUGISTICS GROUP IN	EQUITY	565011103	229	33,491	SH	SOLE
MAPICS INC	EQUITY	564910107	77	9,615	SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	5102	151,540	SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	1532	45500	SH	DEFINED
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101		1	SH	SOLE
MARCUS CORP	EQUITY	566330106	170	9,819	SH	SOLE
MARINEMAX INC	EQUITY	567908108	110	4,137	SH	SOLE
MARITRANS INC	EQUITY	570363101	56	3,535	SH	SOLE
MARKEL CORP	EQUITY	570535104	48	167	SH	SOLE
MARKETWATCH.COM INC	EQUITY	570619106	42	3,031	SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4369	102,682	SH	SOLE
MARRIOTT INTL INC NEW	EQUITY	571903202	11	250	SH	DEFINED
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	13865	299,450	SH	SOLE
MARSH + MCLENNAN COS INC	EQUITY	571748102	25	550	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3832	101,356	SH	SOLE
MARSHALL + ILSLEY CORP	EQUITY	571834100	9	240	SH	DEFINED
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	662	11,625	SH	SOLE
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	5650	99125	SH	Sole
MARTHA STEWART LIVING-CL A	EQUITY	573083102	68	6,184	SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	3390	73,435	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	20	1,017	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	1151	60000	SH	DEFINED
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	5681	126100	SH	Sole

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MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	7244	160800	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	420	9,350	SH	SOLE
MASCO CORP	EQUITY	574599106	15	480	SH	DEFINED
MASCO CORP.	EQUITY	574599106	7212	236,930	SH	SOLE
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	50	6,000	SH	SOLE
MASSBANK CORP READ MAS	EQUITY	576152102	75	1,904	SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	695	31,494	SH	SOLE
MASTEC, INC.	EQUITY	576323109	95	10,052	SH	SOLE
MATERIAL SCIENCES CORP	EQUITY	576674105	44	3,972	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	120	4,733	SH	SOLE
MATRIX SERVICE CO	EQUITY	576853105	115	8,535	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	175	24,117	SH	SOLE
Mattel Inc	EQUITY	577081102	830	45000	SH	DEFINED
MATTEL INC	EQUITY	577081102	8	460	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	5036	273,079	SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	483	14,544	SH	SOLE
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	173	14,475	SH	SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	55	1,579	SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	504	21,400	SH	SOLE
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	16	340	SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8901	189,510	SH	SOLE
MAXIMUS INC COM	EQUITY	577933104	2338	66800	SH	SOLE
MAXIMUS, INC.	EQUITY	577933104	291	8,314	SH	SOLE
MAXTOR CORP	EQUITY	577729205	31	3,817	SH	SOLE
MAXWELL SHOE INC	EQUITY	577766108	162	7,192	SH	SOLE
MAXYGEN	EQUITY	577776107	110	11,574	SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4462	129,029	SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	11	310	SH	DEFINED
MAYTAG CORP	EQUITY	578592107	3	90	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	1128	35,728	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	346	8,863	SH	SOLE
MBIA INC	EQUITY	55262C100	10	160	SH	DEFINED
MBIA, INC	EQUITY	55262C100	4051	64,617	SH	SOLE
MBNA CORP	EQUITY	55262L100	37	1340	SH	DEFINED
MBNA CORP.	EQUITY	55262L100	18901	684,060	SH	SOLE
MBT FINANCIAL CORP	EQUITY	578877102	128	7,360	SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	20	285	SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	2073	61,830	SH	SOLE
MCCORMICK + CO INC	EQUITY	579780206	7917	236181	SH	DEFINED
MCDATA CORP	EQUITY	580031201	1	121	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	1237	175,664	SH	SOLE
MCDONALDS CORP	EQUITY	580135101	1851	64800	SH	DEFINED
McDonalds Corp Com Stk USD0.01	EQUITY	580135101	56931	1,992,700	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	8694	430,821	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	118	3,876	SH	SOLE
MCGRAW HILL COS INC	EQUITY	580645109	16	210	SH	DEFINED
MCGRAW-HILL, INC.	EQUITY	580645109	6237	81,920	SH	SOLE
MCKESSON CORP	EQUITY	58155Q103	9	300	SH	DEFINED
MCKESSON CORP.	EQUITY	58155Q103	5886	195,598	SH	SOLE
MCLEODUSA INC CL A	EQUITY	582266706	46	31,144	SH	SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	89	6,001	SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	4117	175,267	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	2540	89,793	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	1675	59200	SH	DEFINED
MEDALLION FINANCIAL CORP.	EQUITY	583928106	62	7,113	SH	SOLE
MEDAREX INC	EQUITY	583916101	337	37,591	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	4026	118,403	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	82	2412	SH	DEFINED

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MEDCOHEALTH SOLUTIONS	EQUITY	58405U102	18	534	SH	DEFINED
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2375	35,295	SH	SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	205	25,527	SH	SOLE
MEDICAL ACTION IND INC	EQUITY	58449L100	81	3,958	SH	SOLE
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	44	5,578	SH	SOLE
MEDICINES CO	EQUITY	584688105	1611	50000	SH	DEFINED
MEDICINES CO COM	EQUITY	584688105	9412	292200	SH	Sole
MEDICINES COMPANY	EQUITY	584688105	689	21,381	SH	SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	48	1,204	SH	SOLE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	34134	853346	SH	Sole
MEDICURE	EQUITY	58469E101	3685	2,254,600	SH	OTHER
MEDIMMUNE INC	EQUITY	584699102	6	260	SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	3051	132,206	SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	80	6,010	SH	SOLE
MEDQUIST, INC.	EQUITY	584949101	85	5,383	SH	SOLE
MEDSOURCE TECHNOLOGIES COM	EQUITY	58505Y103	1569	265100	SH	Sole
MEDTRONIC INC	EQUITY	585055106	61	1270	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	24814	519,670	SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6531	208,730	SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	1859	59400	SH	DEFINED
MEMBERWORKS INCORPORATED	EQUITY	586002107	120	3,432	SH	SOLE
MEMC ELECTR MATLS INC	EQUITY	552715104	1108	121100	SH	DEFINED
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	4	470	SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	441	16,614	SH	SOLE
MENTOR CORP.	EQUITY	587188103	620	20,586	SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	2415	135,524	SH	SOLE
MERCANTILE BANK CORP	EQUITY	587376104	109	3,068	SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	5136	119,629	SH	SOLE
MERCHANTS BANCSHARES	EQUITY	588448100	59	2,048	SH	SOLE
MERCK & CO., INC.	EQUITY	589331107	42954	972,020	SH	SOLE
MERCK + CO INC	EQUITY	589331107	1392	31500	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	275	10,784	SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	24	476	SH	SOLE
MERCURY INTERACTIVE CORP	EQUITY	589405109	4	100	SH	DEFINED
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2141	47,783	SH	SOLE
MERCURY INTERACTIVE CP COM	EQUITY	589405109	9130	203804	SH	Sole
MEREDITH CORP	EQUITY	589433101	1132	22,381	SH	SOLE
MEREDITH CORP	EQUITY	589433101	4	70	SH	DEFINED
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	51	5,015	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	125	20,699	SH	SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	206	29,701	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	246	11,366	SH	SOLE
MERIT MED SYS INC COM	EQUITY	589889104	2984	137898	SH	Sole
MERITAGE CORPORATION	EQUITY	59001A102	346	4,657	SH	SOLE
MERIX CORP COM	EQUITY	590049102	2306	125000	SH	Sole
MERRILL LYNCH & CO., INC.	EQUITY	590188108	27077	454,620	SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	3216	54000	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	111	13,452	SH	SOLE
MESTEK, INC.	EQUITY	590829107	28	1,540	SH	SOLE
METALS USA INC	EQUITY	591324207	78	6,040	SH	SOLE
METHANEX CORPORATION	EQUITY	59151K108	2346	209,800	SH	OTHER
METHODE ELECTRONICS, INC.	EQUITY	591520200	219	16,998	SH	SOLE
METLIFE INC	EQUITY	59156R108	29	800	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	11864	332,520	SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	116	14,473	SH	SOLE
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	22	9,492	SH	SOLE
METRO-GOLDWYN-MAYER	EQUITY	591610100	24	1,387	SH	SOLE
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	87	3,702	SH	SOLE

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METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	33	743	SH	SOLE
MFS Municipal Inc	EQUITY	552738106	143	17700	SH	DEFINED
MGE ENERGY INC	EQUITY	55277P104	280	9,070	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	997	16,269	SH	SOLE
MGI PHARMA INC COM	EQUITY	552880106	13571	221533	SH	Sole
MGIC INVESTMENT CORP.	EQUITY	552848103	2896	45,088	SH	SOLE
MGIC INVT CORP WIS	EQUITY	552848103	7	110	SH	DEFINED
MGM GRAND INC	EQUITY	552953101	55	1,204	SH	SOLE
MICHAELS STORES, INC.	EQUITY	594087108	4962	102,050	SH	SOLE
MICREL, INC.	EQUITY	594793101	2212	165,350	SH	SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	21	5,059	SH	SOLE
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	8625	326,447	SH	SOLE
MICROMUSE INC	EQUITY	595094103	220	28,249	SH	SOLE
MICRON TECHNOLOGY INC	EQUITY	595112103	11	640	SH	DEFINED
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4552	272,383	SH	SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	378	8,367	SH	SOLE
MICROSEMI CORP COM	EQUITY	595137100	9486	693434	SH	Sole
MICROSEMI CORP.	EQUITY	595137100	405	29,636	SH	SOLE
Microsoft Corp	EQUITY	594918104	1870	75000	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	4804	192400	SH	DEFINED
Microsoft Corp Com Stk	EQUITY	594918104	195309	7,834,315	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	290	5,441	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	288	11,983	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	470	12,649	SH	SOLE
MIDAS, INC.	EQUITY	595626102	139	7,153	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	113	5,442	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	91	3,634	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	116	15,917	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	129	5,460	SH	SOLE
MILACRON, INC.	EQUITY	598709103	60	17,264	SH	SOLE
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	10251	686,159	SH	SOLE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	1109	65600	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	8512	503,641	SH	SOLE
MILLER HERMAN INC	EQUITY	600544100	799	30000	SH	DEFINED
MILLIPORE CORP	EQUITY	601073109	4	70	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	1132	22,024	SH	SOLE
MILLS CORP COM	EQUITY	601148109	572	10730	SH	Sole
MILLS CORP.	EQUITY	601148109	607	11,388	SH	SOLE
MIM CORP	EQUITY	553044108	86	11,325	SH	SOLE
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1242	42,960	SH	SOLE
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	317	48,501	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	274	9,668	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	2237	39,170	SH	SOLE
MISSION WEST PROPERTIES	EQUITY	605203108	155	11,707	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	321	13,351	SH	SOLE
MOBILE MINI INC.	EQUITY	60740F105	120	6,919	SH	SOLE
Mobile Telesystems - Sponsored ADR	EQUITY	607409109	7892	60,015	SH	SOLE
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	34	3,681	SH	SOLE
MODEM MEDIA POPPE TYSN CL A	EQUITY	607533106	1430	220000	SH	Sole
MODINE MANUFACTURING CO.	EQUITY	607828100	1636	62,777	SH	SOLE
MODTECH HLDGS INC	EQUITY	60783C100	29	3,961	SH	SOLE
MOHAWK INDS INC COM	EQUITY	608190104	15169	184200	SH	Sole
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8215	99,761	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	132	7,018	SH	SOLE
MOLEX INC	EQUITY	608554101	6	210	SH	DEFINED
MOLEX, INC.	EQUITY	608554101	2852	93,833	SH	SOLE
MONACO COACH CORP	EQUITY	60886R103	351	13,098	SH	SOLE
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	182	4,796	SH	SOLE

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MONMOUTH REIT -CL A	EQUITY	609720107	31	3,440	SH	SOLE
MONOLITHIC SYS TECHNOL	EQUITY	609842109	1103	82,372	SH	SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	120	4,819	SH	SOLE
MONSANTO CO	EQUITY	61166W101	4347	118,551	SH	SOLE
MONSANTO CO NEW	EQUITY	61166W101	2002	54600	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	1321	50,424	SH	SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	3	120	SH	DEFINED
MONSTER WORLDWIDE INC COM	EQUITY	611742107	9152	349300	SH	Sole
MONTPELIER RE HOLDINGS LTD	EQUITY	G62185106	1512	40600	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	2228	70,874	SH	SOLE
MOODYS CORP	EQUITY	615369105	11	160	SH	DEFINED
MOODY'S CORP.	EQUITY	615369105	4708	66,502	SH	SOLE
MOOG INC.	EQUITY	615394202	452	13,254	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	27258	475,700	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	1507	26300	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	61	4,332	SH	SOLE
MOTHERS WK INC	EQUITY	619903107	56	2,098	SH	SOLE
MOTOROLA INC	EQUITY	620076109	2434	138300	SH	DEFINED
MOTOROLA, INC.	EQUITY	620076109	22687	1,289,020	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	112	3,751	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	242	12,361	SH	SOLE
MPS GROUP INC	EQUITY	553409103	2259	203,139	SH	SOLE
MPS GROUP INC COM	EQUITY	553409103	20592	1851834	SH	Sole
MRO SOFTWARE	EQUITY	55347W105	114	9,796	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	177	53,245	SH	SOLE
MSC INDL DIRECT INC CL A	EQUITY	553530106	6254	208800	SH	Sole
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	13	438	SH	SOLE
MSC SOFTWARE CORPORATION	EQUITY	553531104	108	12,230	SH	SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	76	3,039	SH	SOLE
MTR GAMING GROUP INC	EQUITY	553769100	118	11,626	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	297	10,696	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	597	17,563	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	268	10,851	SH	SOLE
MULTIMEDIA GAMES INC COM	EQUITY	625453105	13486	545100	SH	Sole
Municipal High Income Fund	EQUITY	626214100	785	98900	SH	DEFINED
MURPHY OIL CORP.	EQUITY	626717102	8660	137,524	SH	SOLE
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	55	2,254	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	121	9,804	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	239	16,729	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	9176	403,692	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	226	13,953	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	441	28,348	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2888	63,120	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2472	54025	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	193	2,348	SH	SOLE
NAM TAI ELECTRS(F)	EQUITY	629865205	13541	532897	SH	Sole
NARA BANCORP INC	EQUITY	63080P105	142	4,764	SH	SOLE
NASB FINL INC	EQUITY	628968109	62	1,564	SH	SOLE
NASDAQ-100 SHARES	EQUITY	631100104	9290	259,200	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	138	5,786	SH	SOLE
NASSDA CORP	EQUITY	63172M101	48	6,902	SH	SOLE
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	94	1,847	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	35	3,690	SH	SOLE
NATIONAL CITY CORP	EQUITY	635405103	22	630	SH	DEFINED
NATIONAL CITY CORP.	EQUITY	635405103	10522	295,720	SH	SOLE
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	8803	307,705	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	483	17,785	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	5758	234,069	SH	SOLE

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NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	349	11,322	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	59	3,169	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	87	3,327	SH	SOLE
NATIONAL INSTRS CORP COM	EQUITY	636518102	19384	616157	SH	Sole
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3683	117,026	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	350	11,105	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	96	2,469	SH	SOLE
NATIONAL PROCESSING INC	EQUITY	637229105	75	3,945	SH	SOLE
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	8	190	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	5517	124,179	SH	SOLE
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	165	1,101	SH	SOLE
NATIONAL-OILWELL, INC.	EQUITY	637071101	5959	210,728	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	35	974	SH	SOLE
NATIONWIDE HEALTH PPTY COM	EQUITY	638620104	324	14550	SH	Sole
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1068	47,943	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	69	4,667	SH	SOLE
NAUTILUS GROUP INC	EQUITY	63910B102	232	14,731	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	461	22,811	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	116	6,425	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	85	2,952	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1406	30,667	SH	SOLE
NAVISTAR INTL CORP INC	EQUITY	63934E108	4	80	SH	DEFINED
NBC CAPITAL CORP	EQUITY	628729105	90	3,476	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	368	16,357	SH	SOLE
NBTY INC COM	EQUITY	628782104	16757	450692	SH	Sole
NBTY, INC.	EQUITY	628782104	981	26,385	SH	SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	224	9,565	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	217	9,280	SH	SOLE
NCR CORP NEW	EQUITY	62886E108	4	100	SH	DEFINED
NCR CORP.	EQUITY	62886E108	1859	42,191	SH	SOLE
NDS Group Plc - ADR	EQUITY	628891103	1184	43,000	SH	SOLE
NECTAR THERAPEUTICS	EQUITY	640268108	516	23,999	SH	SOLE
NEIGHBORCARE INC	EQUITY	64015Y104	327	13,427	SH	SOLE
NEIGHBORCARE INC	EQUITY	64015Y104	1455	60000	SH	DEFINED
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	3944	73,116	SH	SOLE
NELNET INC	EQUITY	64031N108	1600	63000	SH	DEFINED
NEOFORMA INC	EQUITY	640475505	43	3,986	SH	SOLE
NEOPHARM INC	EQUITY	640919106	149	7,924	SH	SOLE
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	77	8,231	SH	SOLE
NEOWARE SYSTEMS INC	EQUITY	64065P102	82	7,984	SH	SOLE
NES RENTALS HLDG INC	EQUITY	640820106	175	19435	SH	DEFINED
NET2PHONE, INC.	EQUITY	64108N106	80	15,550	SH	SOLE
NETBANK INC	EQUITY	640933107	299	24,459	SH	SOLE
NETEGRITY, INC.	EQUITY	64110P107	111	13,051	SH	SOLE
NETFLIX COM INC COM	EQUITY	64110L106	35742	1047540	SH	Sole
NETFLIX.COM INC	EQUITY	64110L106	369	10,825	SH	SOLE
NETGEAR INC	EQUITY	64111Q104	2546	185,000	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	381	27,246	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	57	5,147	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	76	9,824	SH	SOLE
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	4883	134,146	SH	SOLE
NETWORK APPLIANCE INC	EQUITY	64120L104	8	360	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3955	183,679	SH	SOLE
Network Associates Inc	EQUITY	640938106	900	50000	SH	DEFINED
NETWORK EQUIPMENT TECH.	EQUITY	641208103	117	11,772	SH	SOLE
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4372	242,884	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	999	16900	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	38	640	SH	SOLE

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NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	702	14,454	SH	SOLE
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	174	5,155	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	527	13,933	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4683	171,243	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	596	21,780	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	13907	405,690	SH	SOLE
NEW YORK TIMES CO	EQUITY	650111107	7	160	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2968	67,142	SH	SOLE
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	522	15,490	SH	SOLE
NEWELL RUBBERMAID INC	EQUITY	651229106	7	290	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2864	123,467	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	4054	84,587	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	8773	188,150	SH	SOLE
NEWMONT MNG CORP	EQUITY	651639106	21	450	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	195	37,567	SH	SOLE
NEWPORT CORP	EQUITY	651824104	1298	77,631	SH	SOLE
NEWS CORP LTD ADR	EQUITY	652487802		2	SH	SOLE
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	10	266,110	SH	SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	5372	1,033,132	SH	SOLE
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	2381	96300	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	26466	1,073,220	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	654	51,629	SH	SOLE
NIC INC	EQUITY	62914B100	91	15,039	SH	SOLE
NICOR INC	EQUITY	654086107	2	60	SH	DEFINED
NICOR, INC.	EQUITY	654086107	701	19,885	SH	SOLE
NII HOLDINGS INC-CL B	EQUITY	62913F201	712	20,283	SH	SOLE
NIKE INC	EQUITY	654106103	21	270	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	9027	115,920	SH	SOLE
NISOURCE INC	EQUITY	65473P105	6	280	SH	DEFINED
NISOURCE, INC.	EQUITY	65473P105	3097	145,758	SH	SOLE
NITCHES INC	EQUITY	65476M109	38	7,500	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	708	50,949	SH	SOLE
NN INC	EQUITY	629337106	64	5,441	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	2219	57,750	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	6	150	SH	DEFINED
NOBLE ENERGYINC	EQUITY	655044105	4018	85,300	SH	SOLE
NOKIA CORP SPON-ADR	EQUITY	654902204	6585	324,690	SH	SOLE
NOLAND CO	EQUITY	655286102	15	332	SH	SOLE
NORDSON CORP.	EQUITY	655663102	2415	64,462	SH	SOLE
NORDSTROM INC	EQUITY	655664100	6	150	SH	DEFINED
NORDSTROM INC COM	EQUITY	655664100	18553	465000	SH	SOLE
NORDSTROM, INC.	EQUITY	655664100	2425	60,768	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	7237	327,628	SH	SOLE
NORFOLK SOUTHN CORP	EQUITY	655844108	9	420	SH	DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	3079	522,800	SH	OTHER
NORTEL NETWORKS CORP	EQUITY	656568102	16	2680	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	7	160	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2880	68,064	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	154	7,662	SH	SOLE
NORTHEAST UTILITIES	EQUITY	664397106	3568	191,308	SH	SOLE
NORTHERN STATES FINL CORP	EQUITY	665751103	40	1,480	SH	SOLE
NORTHERN TRUST CORP	EQUITY	665859104	11	240	SH	DEFINED
NORTHERN TRUST CORP.	EQUITY	665859104	4576	98,226	SH	SOLE
NORTHGATE EXPLORATION LTD	EQUITY	666416102	631	254,200	SH	OTHER
NORTHROP GRUMMAN CORP	EQUITY	666807102	19	190	SH	DEFINED
NORTHROP GRUMMAN CORP.	EQUITY	666807102	7877	80,030	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	316	31,226	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	143	5,621	SH	SOLE

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NORTHWEST NATURAL GAS CO.	EQUITY	667655104	409	13,097	SH	SOLE
NOVASTAR FINL INC	EQUITY	669947400	5141	77,948	SH	SOLE
NOVELL INC	EQUITY	670006105	4	390	SH	DEFINED
NOVELL, INC .	EQUITY	670006105	1915	168,253	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	5	160	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2565	80,996	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	222	10,325	SH	SOLE
NOVOSTE CORPORATION	EQUITY	67010C100	28	8,336	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	430	15,085	SH	SOLE
NPTEST HOLDING CORP	EQUITY	67019A105	3781	249,750	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	97	7,482	SH	SOLE
NSTAR	EQUITY	67019E107	13976	275,551	SH	SOLE
NTL INC	EQUITY	62940M104	78	1,310	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	286	14,175	SH	SOLE
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	19	2,830	SH	SOLE
NUCOR CORP	EQUITY	670346105	6	90	SH	DEFINED
NUCOR CORP.	EQUITY	670346105	2159	35,111	SH	SOLE
NUEVO ENERGY CO.	EQUITY	670509108	295	9,045	SH	SOLE
NUI CORPORATION	EQUITY	629431107	138	8,177	SH	SOLE
NUVEEN INVESTMENTS INC	EQUITY	67090F106	11	405	SH	SOLE
NUVELO INC	EQUITY	67072M301	173	13,787	SH	SOLE
NUVELO INC	EQUITY	67072M301		1	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	2317	87,757	SH	SOLE
NVIDIA CORP	EQUITY	67066G104	5	170	SH	DEFINED
NVR, INC.	EQUITY	62944T105	51	111	SH	SOLE
NYFIX INC	EQUITY	670712108	69	13,355	SH	SOLE
NYMAGIC, INC.	EQUITY	629484106	28	1,099	SH	SOLE
OAK HILL FINANCIAL INC	EQUITY	671337103	55	1,679	SH	SOLE
OAKLEY INC.	EQUITY	673662102	190	12,829	SH	SOLE
OCCIDENTAL PETE CORP	EQUITY	674599105	19	410	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	7668	166,520	SH	SOLE
OCEANERING INTERNATIONAL, INC	EQUITY	675232102	352	11,562	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	79	3,202	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	189	10,348	SH	SOLE
OCTEL CORP.	EQUITY	675727101	152	5,101	SH	SOLE
OCULAR SCIENCES, INC.	EQUITY	675744106	279	9,567	SH	SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	193	19,934	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	310	16,412	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	5	199	SH	SOLE
OFFICE DEPOT INC	EQUITY	676220106	6	320	SH	DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	2611	138,739	SH	SOLE
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	219	9,512	SH	SOLE
OGE ENERGY CORP.	EQUITY	670837103	12367	467,736	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	2373	118,727	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	174	12,941	SH	SOLE
OLD DOMINION FGHT LINE COM	EQUITY	679580100	3338	99050	SH	Sole
OLD DOMINION FREIGHT LINE	EQUITY	679580100	192	5,688	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	27	1,180	SH	SOLE
OLD POINT FINANCIAL CORP	EQUITY	680194107	35	1,166	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	6681	272,032	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	178	3,469	SH	SOLE
OLIN CORP.	EQUITY	680665205	2329	130,460	SH	SOLE
OM GROUP INC	EQUITY	670872100	440	14,466	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	152	4,144	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	178	16,347	SH	SOLE
OMEGA PROTEIN CORP	EQUITY	68210P107	22	3,067	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	6808	153,580	SH	SOLE
OMNICELL INC	EQUITY	68213N109	146	7,383	SH	SOLE

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OMNICELL INC COM	EQUITY	68213N109	2254	113800	SH	Sole
OMNICOM GROUP	EQUITY	681919106	16	200	SH	DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	6529	81,360	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	662	24,250	SH	SOLE
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	2197	80460	SH	Sole
OMNIVISION TECHNOLOGIES IN	EQUITY	682128103	1912	70000	SH	DEFINED
OMNOVA SOLUTIONS	EQUITY	682129101	88	16,793	SH	SOLE
ON SEMICONDUCTOR CORP	EQUITY	682189105	754	100000	SH	DEFINED
ON SEMICONDUCTOR CORP COM	EQUITY	682189105	20733	2749670	SH	Sole
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	134	17,789	SH	SOLE
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	48	2,120	SH	SOLE
ONEIDA FINANCIAL CORP	EQUITY	682478102	18	1,281	SH	SOLE
ONEIDA LTD.	EQUITY	682505102	18	7,387	SH	SOLE
ONEOK, INC.	EQUITY	682680103	3799	168,448	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	610	15,068	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	809	20000	SH	DEFINED
OPEN TEXT (F)	EQUITY	683715106	17518	588256	SH	Sole
OPEN TEXT CORP	EQUITY	683715106	5168	173,500	SH	OTHER
OPENWAVE SYSTEMS INC.	EQUITY	683718308	413	30,974	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	683750106	129	51,922	SH	SOLE
OPNET TECHNOLOGIES	EQUITY	683757108	83	5,580	SH	SOLE
OPNET TECHNOLOGIES INC COM	EQUITY	683757108	9261	621144	SH	Sole
OPSWARE INC	EQUITY	68383A101	187	24,777	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	26	8,035	SH	SOLE
OPTION CARE INC	EQUITY	683948103	75	6,525	SH	SOLE
ORACLE CORP	EQUITY	68389X105	66	5500	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	62059	5,171,565	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	205	19,745	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	778	62,072	SH	SOLE
ORBITZ INC	EQUITY	68556Y100	421	17700	SH	DEFINED
ORBITZ INC CL A	EQUITY	68556Y100	14874	624700	SH	Sole
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	3256	81,324	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	232	7,270	SH	SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	20	842	SH	SOLE
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	203	25,640	SH	SOLE
ORTHOLOGIC CORP	EQUITY	68750J107	130	16,787	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	94	4,016	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	859	15,428	SH	SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	762	19,847	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	135	6,730	SH	SOLE
OSTEOTECH, INC.	EQUITY	688582105	50	7,804	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	345	13,057	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5466	112,238	SH	SOLE
OVERLAND STORAGE INC	EQUITY	690310107	81	4,796	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	2418	66,239	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	139	4,504	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	472	18,644	SH	SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	27	1,926	SH	SOLE
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	6089	124,654	SH	SOLE
OXFORD INDS INC.	EQUITY	691497309	290	6,276	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	50	2,909	SH	SOLE
P G & E CORP.	EQUITY	69331C108	5417	186,975	SH	SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	648	12,873	SH	SOLE
PAB BANKSHARES INC	EQUITY	69313P101	46	3,600	SH	SOLE
PACCAR INC	EQUITY	693718108	10	175	SH	DEFINED
PACCAR, INC	EQUITY	693718108	5229	93,288	SH	SOLE
PACER INTERNATIONAL INC	EQUITY	69373H106	251	11,376	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	699	17,621	SH	SOLE

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PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	894	36,197	SH	SOLE
PACIFIC UN BK CALIF	EQUITY	695025106	60	2,039	SH	SOLE
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	4955	125,291	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	3554	157,555	SH	SOLE
PACKETEER INC COM	EQUITY	695210104	19374	1467736	SH	Sole
PACKETEER, INC	EQUITY	695210104	156	11,809	SH	SOLE
PACTIV CORP	EQUITY	695257105	4	170	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1574	70,760	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	81	11,768	SH	SOLE
PALATIN TECHNOLOGIES INC	EQUITY	696077304	95	22,827	SH	SOLE
PALL CORP	EQUITY	696429307	1283	56,558	SH	SOLE
PALL CORP	EQUITY	696429307	3	150	SH	DEFINED
PALM HARBOR HOMES, INC	EQUITY	696639103	185	8,777	SH	SOLE
PALMONE INC	EQUITY	69713P107	404	18,897	SH	SOLE
PALMSOURCE INC	EQUITY	697154102	108	5,966	SH	SOLE
PAN PACIFIC RETAIL COM	EQUITY	69806L104	468	8980	SH	Sole
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	504	9,674	SH	SOLE
PANAMSAT CORP	EQUITY	697933109	398	16,241	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	555	14,261	SH	SOLE
PANTRY INC	EQUITY	698657103	54	2,708	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	194	5,746	SH	SOLE
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	678	150000	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1010	223,482	SH	SOLE
PARCEL INTERNATIONAL CORP.	EQUITY	699462107	234	13,088	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	222	8,771	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	23	204	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	186	44,646	SH	SOLE
PARKER HANNIFIN CORP	EQUITY	701094104	1695	30000	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	3993	70,671	SH	SOLE
PARKVALE FINL CORP	EQUITY	701492100	61	2,135	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	351	7,498	SH	SOLE
PARTNERS TRUST FINCL G	EQUITY	70213A103	115	3,356	SH	SOLE
PARTY CITY CORP	EQUITY	702145103	81	5,447	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	113	14,150	SH	SOLE
PATINA OIL & GAS CORP	EQUITY	703224105	802	30,556	SH	SOLE
PATRIOT BANK CORP	EQUITY	70335P103	100	3,398	SH	SOLE
PATTERSON DENTAL CO.	EQUITY	703412106	7374	107,625	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	1771	50000	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	4634	130,869	SH	SOLE
PAXAR CORP.	EQUITY	704227107	209	14,196	SH	SOLE
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	59	15,106	SH	SOLE
PAYCHEX INC	EQUITY	704326107	1620	45500	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	6742	189,370	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1890	135,359	SH	SOLE
PC CONNECTION INC	EQUITY	69318J100	27	3,393	SH	SOLE
PC-TEL INC.	EQUITY	69325Q105	106	10,279	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	85	7,369	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	4258	91,556	SH	SOLE
PEABODY ENERGY CORP COM	EQUITY	704549104	6544	140706	SH	Sole
PEAPACK-GLADSTONE FINL	EQUITY	704699107	119	3,512	SH	SOLE
PEC SOLUTIONS INC	EQUITY	705107100	58	4,362	SH	SOLE
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	761	12,079	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	114	5,372	SH	SOLE
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	62	1,623	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	148	12,652	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	40	4,913	SH	SOLE
PEMSTAR INC	EQUITY	706552106	54	14,908	SH	SOLE
PENN ENGINERRING & MFG CORP	EQUITY	707389300	89	5,223	SH	SOLE

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PENN NATIONAL GAMING, INC.	EQUITY	707569109	452	15,719	SH	SOLE
PENN NATL GAMING INC	EQUITY	707569109	863	30000	SH	DEFINED
PENN VIRGINIA CORPORATION	EQUITY	707882106	224	3,698	SH	SOLE
PENN-AMERICA GROUP INC	EQUITY	707247102	69	4,700	SH	SOLE
PENNEY J C INC	EQUITY	708160106	10	290	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	67	1,919	SH	SOLE
PENNRock FINL SVCS COR	EQUITY	708352109	110	3,878	SH	SOLE
PENNS WOODS BANCORP INC	EQUITY	708430103	77	1,701	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	852	22,627	SH	SOLE
PENNSYLVANIA RL EST TR SH BEN	EQUITY	709102107	297	7890	SH	Sole
PENTAIR INC COM	EQUITY	709631105	7424	125836	SH	Sole
PENTAIR INC.	EQUITY	709631105	4380	74,229	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	120	8,233	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	152	5,449	SH	SOLE
PEOPLES BANK	EQUITY	710198102	22	474	SH	SOLE
PEOPLES ENERGY CORP	EQUITY	711030106	2	50	SH	DEFINED
PEOPLES ENERGY CORP.	EQUITY	711030106	745	16,685	SH	SOLE
PEOPLES HOLDING COMPANY	EQUITY	711148106	139	4,135	SH	SOLE
PEOPLESOFT INC	EQUITY	712713106	4732	255900	SH	Sole
PEOPLESOFT INC	EQUITY	712713106	7	390	SH	DEFINED
PEOPLESOFT, INC.	EQUITY	712713106	4191	226,657	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	683	24,630	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	10640	520,570	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	3534	118,806	SH	SOLE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	8	280	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	4441	217,481	SH	SOLE
Pepsico	EQUITY	713448108	1616	30000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	97	1800	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	39454	732,670	SH	SOLE
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	149	60,669	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	30	881	SH	SOLE
PERFORMANCE TECH INC COM	EQUITY	71376K102	6188	366400	SH	Sole
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	121	10,642	SH	SOLE
PERINI CORP	EQUITY	713839108	74249	4,714,245	SH	SOLE
PERKINELMER INC	EQUITY	714046109	3	140	SH	DEFINED
PERKINELMER INC.	EQUITY	714046109	1227	59,297	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	500	37,582	SH	SOLE
PERRIGO CO.	EQUITY	714290103	2713	135,305	SH	SOLE
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	51	1,872	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	158	14,071	SH	SOLE
PETCO ANIMAL SUPPLIES	EQUITY	716016209	518	18,367	SH	SOLE
PETRO-CANADA	EQUITY	71644E102	4819	109,500	SH	OTHER
PETROKAZAKHSTAN INC COM (F)	EQUITY	71649P102	6065	215300	SH	Sole
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	705	25,000	SH	OTHER
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	273	12,100	SH	SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	5612	169,110	SH	SOLE
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	229	7,994	SH	SOLE
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	46	1,861	SH	SOLE
PETSMART, INC	EQUITY	716768106	6119	226,220	SH	SOLE
PFF BANCORP, INC.	EQUITY	69331W104	244	6,408	SH	SOLE
Pfizer Inc	EQUITY	717081103	351	10000	SH	DEFINED
PFIZER INC	EQUITY	717081103	4868	138900	SH	DEFINED
Pfizer Inc USD0.05	EQUITY	717081103	227361	6,486,775	SH	SOLE
PG+E CORP	EQUITY	69331C108	13	440	SH	DEFINED
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	30	1,011	SH	SOLE
PHARMACEUTICAL RES COM	EQUITY	717125108	5751	101142	SH	Sole
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2906	51,101	SH	SOLE
PHARMACOPEIA INC	EQUITY	71713B104	246	12,230	SH	SOLE

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PHELPS DODGE CORP	EQUITY	717265102	1356	16600	SH	DEFINED
PHELPS DODGE CORP.	EQUITY	717265102	3376	41,342	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	461	7,949	SH	SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	235	12,724	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	643	47,950	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	265	8,132	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	258	14,553	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	51	3,115	SH	SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	27	644	SH	SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	3157	133,189	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	280	12,468	SH	SOLE
PINNACLE AIRL CORP COM	EQUITY	723443107	13446	1010989	SH	Sole
PINNACLE SYSTEMS, INC.	EQUITY	723481107	277	30,897	SH	SOLE
PINNACLE WEST CAP CORP	EQUITY	723484101	4	100	SH	DEFINED
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1601	40,698	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	5786	179,121	SH	SOLE
PIPER JAFFRAY COS	EQUITY	724078100	9	160	SH	SOLE
PIPER JAFFRAY COS	EQUITY	724078100	3249	60000	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	11	250	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	4461	104,685	SH	SOLE
PIXAR INC	EQUITY	725811103	309	4,792	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	301	17,571	SH	SOLE
PLACER DOME INC	EQUITY	725906101	2793	155,000	SH	OTHER
PLAINS ALL AMER PIPELINE LP	EQUITY	726503105	445	12,737	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	369	19,779	SH	SOLE
PLAINS RESOURCES, INC.	EQUITY	726540503	189	10,418	SH	SOLE
PLANAR SYSTEMS, INC.	EQUITY	726900103	102	7,150	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	3241	88,535	SH	SOLE
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	2330	72700	SH	DEFINED
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	104	7,421	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	105	15,123	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	1495	84,017	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	111	14,356	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2662	81,950	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	6	200	SH	DEFINED
PMA CAPITAL CORP.	EQUITY	693419202	66	10,921	SH	SOLE
PMC SIERRA INC	EQUITY	69344F106	3	190	SH	DEFINED
PMC-SIERRA INC COM	EQUITY	69344F106	6199	365300	SH	Sole
PMC-SIERRA, INC.	EQUITY	69344F106	1321	77,859	SH	SOLE
PMI Group Inc USD0.01	EQUITY	69344M101	56358	1,508,522	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	6593	118,960	SH	SOLE
PNC FINL SVCS GROUP INC	EQUITY	693475105	17	300	SH	DEFINED
PNM RESOURCES INC	EQUITY	69349H107	2397	79,771	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	4395	95,805	SH	SOLE
POLARIS INDUSTRIES, INC.	EQUITY	731068102	42	918	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	27	783	SH	SOLE
POLYCOM INC COM	EQUITY	73172K104	22603	1064669	SH	Sole
POLYCOM, INC.	EQUITY	73172K104	3162	149,030	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	247	9,219	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	311	46,766	SH	SOLE
POMEROY IT SOLUTIONS INC	EQUITY	731822102	71	4,923	SH	SOLE
POPE & TALBOT, INC.	EQUITY	732827100	137	7,982	SH	SOLE
POPULAR INC	EQUITY	733174106	106	2,455	SH	SOLE
PORTAL SOFTWARE INC	EQUITY	736126301	99	14,643	SH	SOLE
PORTAL SOFTWARE INC COM	EQUITY	736126301	2629	390000	SH	Sole
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	168	6,252	SH	SOLE
POSSIS MEDICAL INC	EQUITY	737407106	225	7,990	SH	SOLE
POST PPTYS INC	EQUITY	737464107	244	8480	SH	Sole

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POST PROPERTIES, INC.	EQUITY	737464107	711	24,689	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	2285	56,063	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	59	3,348	SH	SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	383	13,094	SH	SOLE
POWER ONE INC	EQUITY	739308104	1	100	SH	DEFINED
POWER-ONE , INC.	EQUITY	739308104	755	68,228	SH	SOLE
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109	9630	1234675	SH	Sole
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	994	127,459	SH	SOLE
POZEN INC	EQUITY	73941U102	346	25000	SH	DEFINED
POZEN INC.	EQUITY	73941U102	159	11,530	SH	SOLE
PPG INDS INC	EQUITY	693506107	10	180	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	4456	76,424	SH	SOLE
PPL CORP	EQUITY	69351T106	9	190	SH	DEFINED
PPL CORPORATION	EQUITY	69351T106	3821	83,783	SH	SOLE
PRAECIS PHARMACEUTICALS IN	EQUITY	739421105	532	90000	SH	DEFINED
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	135	22,884	SH	SOLE
PRAXAIR INC	EQUITY	74005P104	13	350	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	5400	145,462	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	4266	96,898	SH	SOLE
PRECISION DRILLING CORP C	EQUITY	74022D100	2678	57,200	SH	OTHER
PREMCO INC	EQUITY	74045Q104	20	632	SH	SOLE
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	346	9390	SH	Sole
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1708	46,290	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	199	8,132	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	157	10,525	SH	SOLE
PRESSTEK INC	EQUITY	741113104	170	15,584	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	87	19,945	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1584	100,932	SH	SOLE
PRICE LEGACY CORP	EQUITY	74144P502	41	2,441	SH	SOLE
PRICE T ROWE GROUP INC	EQUITY	74144T108	8	140	SH	DEFINED
PRICELINE.COM INC	EQUITY	741503403	284	10,519	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	3469	203,349	SH	SOLE
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	638	37400	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	157	4,546	SH	SOLE
PRIME HOSPITALITY CORP.	EQUITY	741917108	217	19,071	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	206	76,377	SH	SOLE
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	288	33,941	SH	SOLE
PRINCETON REVIEW INC	EQUITY	742352107	71	8,157	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4905	137,670	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	12	330	SH	DEFINED
PRIORITY HEALTHCARE	EQUITY	74264T102	378	17,744	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	178	3,457	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	427	12,186	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	100522	958,446	SH	SOLE
PROCTER AND GAMBLE CO	EQUITY	742718109	3083	29400	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	89	3,530	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	100	5,258	SH	SOLE
Progress Energy	EQUITY	743263105	3531	75000	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	12	260	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	38843	825,040	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	323	13,471	SH	SOLE
PROGRESSIVE CORP OHIO	EQUITY	743315103	19	220	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	8154	93,080	SH	SOLE
PROLOGIS	EQUITY	743410102	4413	123,022	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	1438	40100	SH	Sole
PROQUEST CO.	EQUITY	74346P102	354	12,128	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	167	7,071	SH	SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	3872	103,387	SH	SOLE

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PROTEIN DESIGN LABS INC	EQUITY	74369L103	1191	50000	SH	DEFINED
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3355	140,837	SH	SOLE
PROVIDENT BANCORP INC	EQUITY	74383A109	99	8,322	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	371	11,809	SH	SOLE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	2947	73,347	SH	SOLE
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	69	2,645	SH	SOLE
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	455	24,338	SH	SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1698	129,588	SH	SOLE
PROVIDIAN FINL CORP	EQUITY	74406A102	2620	200000	SH	DEFINED
PROVINCE HEALTHCARE CO.	EQUITY	743977100	372	23,400	SH	SOLE
PROXIM CORP CL-A	EQUITY	744283102	110	62,053	SH	SOLE
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	10390	232,030	SH	SOLE
PRUDENTIAL FINL INC	EQUITY	744320102	25	560	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	527	11,377	SH	SOLE
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	223	4810	SH	Sole
PSEG ENERGY HOLDINGS	EQUITY	744573106	9899	210,717	SH	SOLE
PSS WORLD MED INC COM	EQUITY	69366A100	4820	430700	SH	Sole
PSS WORLD MEDICAL, INC	EQUITY	69366A100	387	34,629	SH	SOLE
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	1875	100000	SH	Sole
PTEK HLDGS INC	EQUITY	69366M104	211	22,998	SH	SOLE
Public Service	EQUITY	744573106	4698	100000	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	1461	30,016	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109	1376	28280	SH	Sole
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	12	250	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	5887	263,160	SH	SOLE
PULITZER INC.	EQUITY	745769109	113	2,336	SH	SOLE
PULTE HOMES INC	EQUITY	745867101	8	140	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	3087	55,518	SH	SOLE
QAD INC	EQUITY	74727D108	70	5,241	SH	SOLE
QLOGIC CORP	EQUITY	747277101	3	100	SH	DEFINED
QLOGIC CORP.	EQUITY	747277101	1707	51,742	SH	SOLE
QUAKER CHEM CORP COM	EQUITY	747316107	102	4,020	SH	SOLE
QUAKER CIRY BANCORP INC	EQUITY	74731K106	277	5,094	SH	SOLE
QUALCOMM INC	EQUITY	747525103	2404	36200	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	38018	573,510	SH	SOLE
QUALITY SYSTEMS INC	EQUITY	747582104	76	1,679	SH	SOLE
QUANEX CORP.	EQUITY	747620102	352	8,282	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	1488	210,230	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1258	340,050	SH	SOLE
QUEST DIAGNOSTICS INC	EQUITY	74834L100	9	110	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4068	49,117	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	328	20,047	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	4543	124,676	SH	SOLE
QUICKSILVER RESOURCES COM	EQUITY	74837R104	17285	445944	SH	Sole
QUICKSILVER RESOURCES INC	EQUITY	74837R104	262	6,760	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	601	27,490	SH	SOLE
QUIDEL CORPORATION	EQUITY	74838J101	91	13,841	SH	SOLE
QUIKSILVER INC COM	EQUITY	74838C106	10999	503383	SH	Sole
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	219	7,000	SH	SOLE
QUIXOTE CORP	EQUITY	749056107	73	3,473	SH	SOLE
QWEST COMMUNICATIONS INTL	EQUITY	749121109	8	1860	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	3369	781,768	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	485	14,028	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	2844	94,015	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	473	10,122	SH	SOLE
RADIAN GROUP, INC.	EQUITY	750236101	6001	140,874	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	52	8,605	SH	SOLE
RADIO ONE INC -CL D	EQUITY	75040P405	30	1,619	SH	SOLE

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RADIO ONE INC CL D NON VTG	EQUITY	75040P405	21646	1170069	SH	Sole
RADIO SHACK CORP	EQUITY	750438103	6	180	SH	DEFINED
RADIO SHACK CORP.	EQUITY	750438103	3965	119,570	SH	SOLE
RADISYS CORP.	EQUITY	750459109	189	9,050	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	182	15,112	SH	SOLE
RAINDANCE COMM	EQUITY	75086X106	69	24,384	SH	SOLE
RAIT INVESTMENT TRUST	EQUITY	749227104	1684	56,976	SH	SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	449	14,744	SH	SOLE
RAMBUS INC.	EQUITY	750917106	53	1,894	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	257	9,129	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	327	26,949	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	421	15,167	SH	SOLE
RAVEN INDUSTRIES INC	EQUITY	754212108	103	3,366	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	2728	109,797	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	3206	73,336	SH	SOLE
RAYOVAC CORP.	EQUITY	755081106	472	16,514	SH	SOLE
RAYTECH CORP DEL	EQUITY	755103108	10	3,624	SH	SOLE
RAYTHEON CO	EQUITY	755111507	13	430	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	7144	227,960	SH	SOLE
RC2 CORP	EQUITY	749388104	188	6,834	SH	SOLE
RCN CORP.	EQUITY	749361101	8	27,494	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	2090	148,464	SH	SOLE
READING INTERNATIONAL INC-A	EQUITY	755408101	48	7,049	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	10	1,670	SH	SOLE
REALTY INCOME CORP COM	EQUITY	756109104	378	8460	SH	Sole
REALTY INCOME CORP.	EQUITY	756109104	407	9,122	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	1133	40,265	SH	SOLE
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	410	14560	SH	Sole
RED HAT, INC.	EQUITY	756577102	61	2,642	SH	SOLE
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	134	4,715	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209507	7	1,056	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	429	6,893	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	1131	27,353	SH	SOLE
REEBOK INTL LTD	EQUITY	758110100	3	70	SH	DEFINED
REGAL ENTMT GROUP	EQUITY	758766109	10	465	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	240	11,990	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	643	13,766	SH	SOLE
REGENCY CTRS CORP COM	EQUITY	758849103	622	13310	SH	Sole
REGENERATION TECHNOLOGIES	EQUITY	75886N100	135	11,866	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	240	17,662	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	116	17,796	SH	SOLE
REGIONS FINANCIAL CORP.	EQUITY	758940100	3632	99,441	SH	SOLE
REGIONS FINL CORP	EQUITY	758940100	9	240	SH	DEFINED
REGIS CORP.	EQUITY	758932107	2964	66,688	SH	SOLE
REGISTER.COM	EQUITY	75914G101	54	9,113	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	161	8,115	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	16	391	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	430	12,225	SH	SOLE
RELIANT ENERGY INC	EQUITY	75952B105	38	4,655	SH	SOLE
REMEC, INC.	EQUITY	759543101	222	29,163	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	211	10,695	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	103	3,906	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	45	983	SH	SOLE
RENT-A-CENTER INC	EQUITY	76009N100	4002	121,420	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	95	10,776	SH	SOLE
REPLIGEN CORP	EQUITY	759916109	46	15,239	SH	SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	480	32,720	SH	SOLE
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	132	4,391	SH	SOLE

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REPUBLIC SERVICES IN	EQUITY	760759100	6431	237,553	SH	SOLE
RESEARCH FRONTIERS	EQUITY	760911107	49	5,087	SH	SOLE
RESMED INC	EQUITY	761152107	32	700	SH	SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	142	7,714	SH	SOLE
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	74	2,284	SH	SOLE
RESOURCE CONNECTION I COM	EQUITY	76122Q105	24459	554386	SH	Sole
RESOURCES CONNECTION INC	EQUITY	76122Q105	447	10,137	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	39	720	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	49	9,857	SH	SOLE
RETEK INC.	EQUITY	76128Q109	820	108,474	SH	SOLE
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	21	3,301	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	14	5,206	SH	SOLE
REX STORES CORP	EQUITY	761624105	58	3,662	SH	SOLE
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2858	100,606	SH	SOLE
REYNOLDS R J TOB HLDGS INC	EQUITY	76182K105	5	90	SH	DEFINED
RF MICRO DEVICES INC	EQUITY	749941100	3076	363,633	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	53	4,973	SH	SOLE
RICHARDSON ELEC LTD	EQUITY	763165107	38	3,170	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	137	7,981	SH	SOLE
RITE AID CORP	EQUITY	767754104	47	8,589	SH	SOLE
RIVIANA FOODS	EQUITY	769536103	85	3,043	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	2767	345,900	SH	SOLE
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	2287	37,809	SH	SOLE
RLI CORP.	EQUITY	749607107	357	9,247	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	119	5,513	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1812	76,714	SH	SOLE
ROBERT HALF INTL INC	EQUITY	770323103	14972	633886	SH	Sole
ROBERT HALF INTL INC	EQUITY	770323103	4	190	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	183	12,656	SH	SOLE
ROCKWELL AUTOMATION COM	EQUITY	773903109	11049	318700	SH	Sole
ROCKWELL AUTOMATION INC	EQUITY	773903109	2885	83,221	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	2316	66800	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	2532	80,094	SH	SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	6	190	SH	DEFINED
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	176	5,910	SH	SOLE
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	1388	74,200	SH	OTHER
ROGERS CORP.	EQUITY	775133101	430	8,056	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	6557	164581	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	3923	98,458	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	1977	76,732	SH	SOLE
ROPER INDUSTRIES, INC.	EQUITY	776696106	743	15,392	SH	SOLE
ROSS STORES INC	EQUITY	778296103	1451	47400	SH	DEFINED
ROSS STORES, INC.	EQUITY	778296103	7327	239,225	SH	SOLE
Rostelecom ADR	EQUITY	778529107	3567	239,380	SH	SOLE
ROTO-ROOTER INC	EQUITY	778787101	254	5,015	SH	SOLE
ROUSE CO	EQUITY	779273101	1160	21,642	SH	SOLE
ROUSE CO COM	EQUITY	779273101	1082	20180	SH	Sole
ROWAN COMPANIES, INC.	EQUITY	779382100	983	46,590	SH	SOLE
ROWAN COS INC	EQUITY	779382100	2	110	SH	DEFINED
ROXIO INC	EQUITY	780008108	65	14,574	SH	SOLE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	57	2,229	SH	SOLE
ROYAL BANK CDA COMMON	EQUITY	780087102	7682	160,800	SH	OTHER
Royal Bk Scotland 8.5%	EQUITY	780097804	558	20000	SH	DEFINED
Royal Bk Scotland 8.8889%	EQUITY	780097861	3084	120000	SH	DEFINED
Royal Bk Scotland 9.125%	EQUITY	780097606	1224	45000	SH	DEFINED
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	2029	46000	SH	DEFINED
ROYAL GOLD INC	EQUITY	780287108	144	8,157	SH	SOLE
RPC	EQUITY	749660106	55	4,925	SH	SOLE

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RPM INTERNATIONAL INC.	EQUITY	749685103	2875	173,799	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	2133	113,528	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	156	9,838	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	1469	45700	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	3185	99,078	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	1730	85,463	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	112	5,957	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	160	4,584	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	245	13,431	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	207	6,048	SH	SOLE
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	365	21,255	SH	SOLE
RYDER SYS INC	EQUITY	783549108	3	70	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	1120	28,921	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	145	11,068	SH	SOLE
RYLAND GROUP	EQUITY	783764103	3298	37,131	SH	SOLE
S & P 500 FUTURE	EQUITY	84749R100	38	3,545	SH	SOLE
S J W CORP COM	EQUITY	784305104	114	3,294	SH	SOLE
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	35025	309,680	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	404	13,438	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	120	5,366	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	283	37,220	SH	SOLE
SABRE HLDGS CORP	EQUITY	785905100	3	140	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	1567	63,145	SH	SOLE
SAFECO CORP	EQUITY	786429100	6	150	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2980	69,116	SH	SOLE
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	226	60,842	SH	SOLE
SAFENET INC	EQUITY	78645R107	375	9,983	SH	SOLE
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	92	4,837	SH	SOLE
SAFEWAY INC	EQUITY	786514208	4067	197,612	SH	SOLE
SAFEWAY INC	EQUITY	786514208	9	460	SH	DEFINED
SAFLINK CORP	EQUITY	786578302	41	13,224	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	129	6,924	SH	SOLE
SAKS INC.	EQUITY	79377W108	14550	826,683	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	122	4,434	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	267	9,215	SH	SOLE
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	46	7,015	SH	SOLE
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	65	5,402	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	146	3,980	SH	SOLE
SANDISK CORP.	EQUITY	80004C101	7100	250,363	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	269	7,403	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	3044	275,680	SH	SOLE
SANMINA SCI CORP	EQUITY	800907107	6	540	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	68	2,467	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	238	39,391	SH	SOLE
SARA LEE CORP	EQUITY	803111103	18	830	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	7410	338,960	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	70	5,131	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	279	9,122	SH	SOLE
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	110	28,629	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556P302	388	13,666	SH	SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	91	23,351	SH	SOLE
SBC Communications Inc	EQUITY	78387G103	982	40000	SH	DEFINED
SBC COMMUNICATIONS INC	EQUITY	78387G103	6590	268537	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	58692	2,391,680	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	115	7,453	SH	SOLE
SCANA CORP	EQUITY	80589M102	5876	166,224	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	210	37,805	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	261	5,452	SH	SOLE

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SCBT FINANCIAL CORP	EQUITY	78401V102	123	3,915	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	52	3,863	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	1182	72900	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	12520	771,915	SH	SOLE
SCHLUMBERGER LTD	EQUITY	806857108	40	620	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	16103	252,200	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	240	7,517	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	1610	59,067	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	296	8,321	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	299	15,210	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	2	200	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	244	7,547	SH	SOLE
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	122	22,588	SH	SOLE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	5	160	SH	DEFINED
SCIENTIFIC GAMES CORP	EQUITY	80874P109	936	50000	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	471	25,150	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2195	67,860	SH	SOLE
SCOTTISH RE GROUP LTD	EQUITY	G7885T104	290	12000	SH	DEFINED
SCOTTS CO.	EQUITY	810186106	3112	48,518	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	564	15,128	SH	SOLE
SCRIPPS CO	EQUITY	811054204	71	704	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	154	7,068	SH	SOLE
Scudder Strategic Muni Inc	EQUITY	811234103	263	20000	SH	DEFINED
SEABOARD CORP.	EQUITY	811543107	63	187	SH	SOLE
SEABULK INTERNATIONAL INC	EQUITY	81169P101	52	5,961	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	185	12,115	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	120	5,818	SH	SOLE
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	449	13,402	SH	SOLE
SEACOR HOLDINGS INC	EQUITY	811904101	360	8,768	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1909	38,382	SH	SOLE
SEALED AIR CORP NEW	EQUITY	81211K100	4	90	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	4302	100,145	SH	SOLE
SEARS ROEBUCK + CO	EQUITY	812387108	10	230	SH	DEFINED
SEATTLE GENETICS INC WA	EQUITY	812578102	93	11,244	SH	SOLE
SECOND BANCORP, INC.	EQUITY	813114105	134	4,140	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	283	17,341	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	3270	200000	SH	DEFINED
SECURITY BANK CORP	EQUITY	814047106	58	1,923	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	99	24,484	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	5213	157,977	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	293	10,631	SH	SOLE
SELECT COMFORT CORP COM	EQUITY	81616X103	10912	395506	SH	Sole
SELECT MED CORP	EQUITY	816196109	1264	75700	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	396	23,739	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	481	13,725	SH	SOLE
SEMCO ENERGY, INC.	EQUITY	78412D109	83	14,733	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	105	8,273	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	3217	101,172	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	8	240	SH	DEFINED
SEMTECH CORP	EQUITY	816850101	1712	75000	SH	DEFINED
SEMTECH CORP.	EQUITY	816850101	3180	139,312	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	769	39,445	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	276	14150	SH	Sole
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1672	89,529	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	6144	127,727	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	855	17,311	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	239	11,748	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	236	11,565	SH	SOLE

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SERVICE CORP INTERNATIONAL	EQUITY	817565104	39	5,261	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	63	5,247	SH	SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	109	3,658	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	156	4,779	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	4887	150000	SH	DEFINED
SHARPER IMAGE CORP	EQUITY	820013100	1303	40000	SH	DEFINED
SHAW COMMUNICATIONS INC - B	EQUITY	82028K200	1537	93,400	SH	OTHER
SHAW GROUP INC	EQUITY	820280105	337	31,081	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	75	3,315	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	12697	330394	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2498	65,003	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	57	3,695	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	204	13,973	SH	SOLE
SHORE BANCSHARES INC	EQUITY	825107105	92	2,812	SH	SOLE
SHUFFLE MASTER INC	EQUITY	825549108	6067	130500	SH	Sole
SHUFFLE MASTER, INC.	EQUITY	825549108	398	8,561	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	437	10,941	SH	SOLE
SHURGARD STORAGE CTRS COM	EQUITY	82567D104	406	10170	SH	Sole
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	432	8,300	SH	SOLE
SIEBEL SYS INC	EQUITY	826170102	1732	150520	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3074	266,636	SH	SOLE
SIERRA BANCORP	EQUITY	82620P102	39	2,584	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	433	11,890	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1730	233,729	SH	SOLE
SIGMA ALDRICH	EQUITY	826552101	4	80	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	2016	36,404	SH	SOLE
SIGMA DESIGNS INC	EQUITY	826565103	64	8,994	SH	SOLE
SIGMATEL INC	EQUITY	82661W107	126	5600	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	255	5,584	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	265	104,223	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	366	35,394	SH	SOLE
SILICON LABORATORIES COM	EQUITY	826919102	7287	137800	SH	Sole
SILICON LABORATORIES INC	EQUITY	826919102	4051	76,607	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	525	40,584	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	2164	66,723	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	139	2,989	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	201	7,315	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	2589	44310	SH	Sole
SIMON PPTY GROUP INC NEW	EQUITY	828806109	12	210	SH	DEFINED
SIMON PROPERTY GROUP INC	EQUITY	828806109	7537	128,969	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	22	4,698	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	371	7,582	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	243	19,419	SH	SOLE
SIPEX CORP.	EQUITY	829909100	80	12,646	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	1390	408,692	SH	SOLE
SIRNA THERAPEUTICS INC	EQUITY	829669100	14	3,569	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	1445	184,055	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	103	8,812	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	124	9,486	SH	SOLE
SKILLSOFT CORP COM (ADR)	EQUITY	830928107	37859	2934818	SH	Sole
SKY FINANCIAL GROUP	EQUITY	83080P103	44	1,684	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	119	3,097	SH	SOLE
SKYWEST INC	EQUITY	830879102	71779	3,715,269	SH	SOLE
SKYWEST INC COM	EQUITY	830879102	15261	793182	SH	Sole
SkyWest Inc USD NPV	EQUITY	830879102	1338	69,240	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	884	75,733	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	1175	24,624	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101	401	8400	SH	Sole

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SLM CORP	EQUITY	78442P106	32744	1,121,394	SH	SOLE
SLM CORP	EQUITY	78442P106	2051	49000	SH	DEFINED
SM&A	EQUITY	78465D105	68	6,210	SH	SOLE
SMART & FINAL, INC.,	EQUITY	831683107	72	6,286	SH	SOLE
SMITH INTERNATIONAL, INC.	EQUITY	832110100	8046	150,365	SH	SOLE
SMITH INTL INC	EQUITY	832110100	27996	523200	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	246	8,496	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	4492	165,638	SH	SOLE
Smurfit Stone Container Corp \$0.01	EQUITY	832727101	62941	3,580,285	SH	SOLE
SNAP ON INC	EQUITY	833034101	3	80	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	848	26,236	SH	SOLE
SOHU.COM INC	EQUITY	83408W103	214	8,615	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	339	14,590	SH	SOLE
SOLETRON CORP	EQUITY	834182107	11661	2108680	SH	DEFINED
SOLETRON CORP COM	EQUITY	834182107	829	150000	SH	Sole
SOLETRON CORP.	EQUITY	834182107	2074	374,982	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	348	13,904	SH	SOLE
SONIC CORP.	EQUITY	835451105	682	19,837	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	148	7,699	SH	SOLE
SONICWALL INC	EQUITY	835470105	240	26,585	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	3554	146,366	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	158	7,394	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	417	110,073	SH	SOLE
SOTHEY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1469	114,340	SH	SOLE
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	99	6,762	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	74	5,906	SH	SOLE
SOURCECORP	EQUITY	836167106	206	7,775	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	880	29,739	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	259	6,325	SH	SOLE
SOUTHERN CO	EQUITY	842587107	18956	621,515	SH	SOLE
SOUTHERN CO	EQUITY	842587107	7146	234280	SH	DEFINED
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	137	3,075	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	11	264	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	537	28,323	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	93	5,005	SH	SOLE
SOUTHTRUST CORP	EQUITY	844730101	12	350	SH	DEFINED
SOUTHTRUST CORP.	EQUITY	844730101	4906	147,916	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4815	338,850	SH	SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	12	830	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	96	5,570	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	547	14,502	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	364	15,544	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	102	7,489	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	437	18,126	SH	SOLE
SOVEREIGN BANCORP, INC.	EQUITY	845905108	9811	458,021	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	424	10,158	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	172	16,423	SH	SOLE
SPARTAN MTRS INC COM	EQUITY	846819100	1363	129200	SH	Sole
SPARTECH CORP.	EQUITY	847220209	296	11,886	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	139	8,165	SH	SOLE
SPECTRASITE INC	EQUITY	84761M104	2	47	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	218	7,178	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	310	30,255	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	454	12,627	SH	SOLE
SPORTS AUTHORITY INC	EQUITY	84917U109	412	10,291	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	713	SH	SOLE
SPRINT CORP	EQUITY	852061100	18	950	SH	DEFINED
SPRINT CORP. FON GROUP	EQUITY	852061100	7152	388,040	SH	SOLE

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SPRINT CORP. PCS GROUP	EQUITY	852061506	4252	462,148	SH	SOLE
SPSS, INC.	EQUITY	78462K102	115	6,266	SH	SOLE
SPX CORP.	EQUITY	784635104	5154	113,328	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	160	4,328	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	137	5,625	SH	SOLE
ST JUDE MED INC	EQUITY	790849103	2055	28500	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	5327	73,890	SH	SOLE
ST PAUL COS INC	EQUITY	792860108	10	250	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	480	14,355	SH	SOLE
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	11081	30,168	SH	SOLE
STAAR SURGICAL CO	EQUITY	852312305	84	9,336	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	293	7,569	SH	SOLE
STAMPS.COM INC	EQUITY	852857101	115	19,148	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2865	43,903	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	94	5,048	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	173	6,467	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	53	3,355	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	1040	17,326	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	430	26,797	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	151	5,583	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	89	2,297	SH	SOLE
STANLEY WORKS	EQUITY	854616109	2318	54,301	SH	SOLE
STANLEY WORKS	EQUITY	854616109	4	90	SH	DEFINED
STAPLES INC	EQUITY	855030102	13	520	SH	DEFINED
Staples Inc. Com Stk USD.0006	EQUITY	855030102	62115	2,453,190	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	51	12,433	SH	SOLE
STARBUCKS CORP	EQUITY	855244109	15	410	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	8355	220,636	SH	SOLE
STARTEK INC	EQUITY	85569C107	195	5,353	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3690	91,109	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	172	6,674	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	82	3,423	SH	SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	74	2,614	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	7500	143,870	SH	SOLE
STATE STREET CORPORATION	EQUITY	857477103	18	350	SH	DEFINED
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	676	27,188	SH	SOLE
STATION CASINOS, INC.	EQUITY	857689103	34	759	SH	SOLE
Statoil ASA - ADR	EQUITY	85771P102	462	37,470	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	475	19,151	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	9	661	SH	SOLE
STEIN MART INC COM	EQUITY	858375108	9588	694800	SH	Sole
STEIN MART, INC.	EQUITY	858375108	142	10,333	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	16096	502,226	SH	SOLE
STELLENT INC	EQUITY	85856W105	67	8,964	SH	SOLE
STEPAN CO.	EQUITY	858586100	60	2,626	SH	SOLE
STERICYCLE INC	EQUITY	858912108	4642	97000	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	13832	289013	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	3032	63,218	SH	SOLE
STERIS CORP COM	EQUITY	859152100	2710	105,044	SH	SOLE
STERLING BANCORP	EQUITY	859158107	193	6,622	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	274	20,432	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	276	10,740	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	361	9,822	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	102	5,099	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	213	14,543	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	361	49,691	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	331	8,421	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	356	22,661	SH	SOLE

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STONE ENERGY CORP.	EQUITY	861642106	571	11,542	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	93	6,483	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	4625	166,171	SH	SOLE
STRATASYS INC	EQUITY	862685104	80	4,210	SH	SOLE
STRATEX NETWORKS INC	EQUITY	86279T109	201	42,259	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	104	1,636	SH	SOLE
STRAYER ED INC COM	EQUITY	863236105	12897	110257	SH	Sole
STRAYER EDUCATION, INC	EQUITY	863236105	631	5,398	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	202	19,036	SH	SOLE
STRYKER CORP	EQUITY	863667101	19	210	SH	DEFINED
STRYKER CORP.	EQUITY	863667101	7568	85,480	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	11	68	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	147	10,851	SH	SOLE
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	2675	79,050	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	193	5,642	SH	SOLE
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	74	18,196	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	80	2,661	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	498	20,896	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	144	6,327	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	481	11,225	SH	SOLE
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	32	2,793	SH	SOLE
SUN MICROSYSTEMS INC	EQUITY	866810104	14	3460	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6433	1,542,761	SH	SOLE
SUNCOR ENERGY INC.	EQUITY	867229106	560	20,400	SH	OTHER
SUNGARD DATA SYS INC	EQUITY	867363103	4417	161200	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	8	300	SH	DEFINED
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4737	172,887	SH	SOLE
SUNOCO INC	EQUITY	86764P109	6	90	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	2153	34,519	SH	SOLE
SUNOPTA INC	EQUITY	8676EP108	1060	107200	SH	DEFINED
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	280	7,820	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	8438	121,040	SH	SOLE
SUNTRUST BKS INC	EQUITY	867914103	21	300	SH	DEFINED
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	63	27,377	SH	SOLE
SUPERGEN, INC.	EQUITY	868059106	206	16,124	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	250	24,804	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1814	51,178	SH	SOLE
SUPERTEX INC	EQUITY	868532102	75	4,509	SH	SOLE
SUPERVALU INC	EQUITY	868536103	5	150	SH	DEFINED
SUPERVALU, INC.	EQUITY	868536103	1835	60,094	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	166	15,097	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	1464	133000	SH	DEFINED
SUPPORTSOFT INC COM	EQUITY	868587106	4717	428400	SH	Sole
SUREWEST COMMUNICATION	EQUITY	868733106	201	7,485	SH	SOLE
SURMODICS INC	EQUITY	868873100	142	7,128	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	520	20,250	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	249	13,236	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2162	125,071	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	128	7,141	SH	SOLE
SYBASE, INC.	EQUITY	871130100	3942	187,807	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	533	19,567	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	344	84,237	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	72	12,178	SH	SOLE
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	2897	82,519	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	33050	713820	SH	DEFINED
SYMANTEC CORP COM	EQUITY	871503108	8917	192600	SH	Sole
SYMANTEC CORP.	EQUITY	871503108	19960	431,096	SH	SOLE
SYMBION INC DEL COM	EQUITY	871507109	2270	125000	SH	Sole

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SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3	250	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1438	104,229	SH	SOLE
SYMMETRICOM, INC.	EQUITY	871543104	172	19,177	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	871555108	339	11,821	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	146	8,328	SH	SOLE
SYNOPSIS INC.	EQUITY	871607107	7078	246,364	SH	SOLE
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	72	5,074	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3318	135,695	SH	SOLE
SYNOVUS FINL CORP	EQUITY	87161C105	8	320	SH	DEFINED
SYNPLICITY INC	EQUITY	87160Y108	44	6,134	SH	SOLE
SYNTEL, INC.	EQUITY	87162H103	89	3,243	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	47	2,750	SH	SOLE
SYPRIS SOLUTIONS INC COM	EQUITY	871655106	2550	150000	SH	Sole
SYSCO CORP	EQUITY	871829107	27	680	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	10785	276,180	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	25	4,658	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3016	56,028	SH	SOLE
TAIWAN GREATER CHINA FUND INC	EQUITY	874037104	237	49,800	SH	SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	7813	748,395	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	776	21,103	SH	SOLE
TALBOTS INC	EQUITY	874161102	18	492	SH	SOLE
TALISMAN ENERGY INC.	EQUITY	87425E103	4094	69,400	SH	OTHER
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	113	13,361	SH	SOLE
TALX CORP	EQUITY	874918105	152	6,922	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	337	7,425	SH	SOLE
TANOX INC	EQUITY	87588Q109	181	12,176	SH	SOLE
TANOX INC	EQUITY	87588Q109	1489	100000	SH	DEFINED
TARGET CORP	EQUITY	87612E106	16086	354750	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	21570	478,915	SH	SOLE
TARO PHARMACEUT INDS	EQUITY	M8737E108	3971	68482	SH	Sole
TARRAGON REALTY INVESTORS	EQUITY	876287103	50	3,476	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	841	33,400	SH	SOLE
TAUBMAN CTRS INC COM	EQUITY	876664103	280	11130	SH	Sole
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	45	1,936	SH	SOLE
TBC CORP.	EQUITY	872180104	255	8,673	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	5450	106,722	SH	SOLE
TECH DATA CORP	EQUITY	878237106	1879	45900	SH	DEFINED
TECH DATA CORP.	EQUITY	878237106	3497	85,419	SH	SOLE
TECHE CORP.	EQUITY	878377100	847	20,765	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	41	1,266	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	385	20,485	SH	SOLE
TECO ENERGY INC	EQUITY	872375100	3	200	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	5664	387,135	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1508	35,808	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	131	3,532	SH	SOLE
TEKELEC	EQUITY	879101103	431	25,984	SH	SOLE
TEKELEC INC	EQUITY	879101103	2517	151700	SH	DEFINED
TEKTRONIX INC	EQUITY	879131100	3	90	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	1235	37,765	SH	SOLE
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	276	24,000	SH	SOLE
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	307	16,414	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	2930	59,510	SH	SOLE
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	7660	204,300	SH	SOLE
TELEMIG CELULAR PARTICIP-ADR	EQUITY	87944E105	599	15,310	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6107	86,174	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	111	17,691	SH	SOLE
TELIK INC	EQUITY	87959M109	524	19,529	SH	SOLE

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TELLABS INC	EQUITY	879664100	4	430	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	1770	204,384	SH	SOLE
TEMPLE INLAND INC	EQUITY	879868107	4	60	SH	DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	1543	24,356	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	2441	76,199	SH	SOLE
TENET HEALTHCARE CORP	EQUITY	88033G100	5	480	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	2320	207,926	SH	SOLE
TENNANT CO.	EQUITY	880345103	172	4,332	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	271	21,366	SH	SOLE
TERADYNE INC	EQUITY	880770102	5	200	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	2049	85,992	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	118	34,620	SH	SOLE
TEREX CORP NEW	EQUITY	880779103	1582	42800	SH	DEFINED
TEREX CORP.	EQUITY	880779103	824	22,278	SH	SOLE
TESORO PETROLEUM CORP.	EQUITY	881609101	550	29,249	SH	SOLE
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	99	5400	SH	DEFINED
TETRA TECH INC NEW COM	EQUITY	88162G103	7338	341917	SH	Sole
TETRA TECH, INC.	EQUITY	88162G103	551	25,693	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	266	10,189	SH	SOLE
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	7660	120800	SH	Sole
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	5079	80,150	SH	SOLE
TEVA PHARMACEUTICAL INDS	EQUITY	881624209	227	3580	SH	DEFINED
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	9	239	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	388	10,735	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104	14439	494145	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	34096	1,166,875	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	513	12,052	SH	SOLE
TEXTRON FINANCIAL CORP	EQUITY	883203101	3248	61,108	SH	SOLE
TEXTRON INC	EQUITY	883203101	7	140	SH	DEFINED
THE GENLYTE GROUP, INC.	EQUITY	372302109	343	6,116	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	28	693	SH	SOLE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	220	11,442	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	3256	161,263	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	410	14,872	SH	SOLE
THERAGENICS CORP.	EQUITY	883375107	82	15,271	SH	SOLE
THERASENSE INC	EQUITY	883381105	5296	196,438	SH	SOLE
THERMO ELECTRON CORP	EQUITY	883556102	5	180	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	4614	163,167	SH	SOLE
THESTREET.COM INC.	EQUITY	88368Q103	29	6,449	SH	SOLE
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	57	12,241	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	1028	47,107	SH	SOLE
THOMAS + BETTS CORP	EQUITY	884315102	2	70	SH	DEFINED
THOMAS INDUSTRIES, INC.	EQUITY	884425109	153	4,845	SH	SOLE
THOMAS NELSON	EQUITY	640376109	111	4,062	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	492	18,329	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	303	24,342	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	3170	101,922	SH	SOLE
THQ INC	EQUITY	872443403	393	19,403	SH	SOLE
THREE-FIVE SYS INC COM	EQUITY	88554L108	71	10,864	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	353	43,206	SH	SOLE
TIDEWATER, INC.	EQUITY	886423102	3849	136,828	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	76	7,138	SH	SOLE
TIERONE CORP	EQUITY	88650R108	270	11,521	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	2489	65,207	SH	SOLE
TIFFANY + CO NEW	EQUITY	886547108	25	665	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	3097	52,087	SH	SOLE
TIME WARNER INC	EQUITY	887317105	67696	4,015,175	SH	SOLE
TIME WARNER INC NEW	EQUITY	887317105	13618	807712	SH	DEFINED

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TIME WARNER TELECOM	EQUITY	887319101	133	20,413	SH	SOLE
TIMKEN CO.	EQUITY	887389104	20	847	SH	SOLE
TIVO INC	EQUITY	888706108	154	17,281	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	5566	226,644	SH	SOLE
TJX COS INC NEW	EQUITY	872540109	13	530	SH	DEFINED
TLC VISION CORP	EQUITY	872549100	2979	260,000	SH	OTHER
TOLL BROTHERS, INC.	EQUITY	889478103	4975	109,501	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	110	6,918	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	189	4,150	SH	SOLE
TOO INC	EQUITY	890333107	365	17,429	SH	SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2899	79,295	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	152	15,912	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	3564	66,258	SH	SOLE
TORCHMARK INC	EQUITY	891027104	6	120	SH	DEFINED
TORO CO	EQUITY	891092108	2654	42800	SH	DEFINED
TORO CO.	EQUITY	891092108	775	12,499	SH	SOLE
TORONTO DOMINION BK	EQUITY	891160509	5280	149,800	SH	OTHER
TOTAL SYSTEM SERVICE	EQUITY	891906109	17	793	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	145	28,694	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	298	10,958	SH	SOLE
TOYS R US INC	EQUITY	892335100	4	230	SH	DEFINED
TOYS R US INC.	EQUITY	892335100	1605	95,536	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	574	14,817	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	59	8,856	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	224	15,945	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	62	6,572	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1711	73,936	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2727417	31,274,130	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	34	389	SH	SOLE
TRANSCANADA CORPORATION	EQUITY	89353D107	765	35,400	SH	OTHER
TRANSCONTINENTAL RLTY	EQUITY	893617209	12	848	SH	SOLE
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	258	15,017	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	230	58,189	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	54	8,820	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	5655	202,760	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	18	629	SH	DEFINED
TRAVELERS PTY CAS CORP NE	EQUITY	89420G406	18	1050	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	12371	716,330	SH	SOLE
TRC COS INC	EQUITY	872625108	112	5,995	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	229	15,628	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	130	3,809	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	208	3,942	SH	SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3487	113,147	SH	SOLE
TRIARC COS-B	EQUITY	895927309	188	17,142	SH	SOLE
Tribune Co	EQUITY	896047107	757	15000	SH	DEFINED
TRIBUNE CO NEW	EQUITY	896047107	18	350	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	11470	227,395	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	100	2,680	SH	SOLE
TRICO MARINE SERVICES, INC.	EQUITY	896106101	184	155,000	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	559	24,341	SH	SOLE
TRIMERIS INC	EQUITY	896263100	102	6,933	SH	SOLE
Trinity Biotech PLC ADR	EQUITY	896438108	1216	320,000	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	2434	87,549	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	103	11,265	SH	SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1950	267,081	SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	62	11,237	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	244	7,379	SH	SOLE
TRIZEC HAHN CORP SUB VTG	EQUITY	89687P107	577	33640	SH	SOLE

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TRIZEC PROPERTIES INC	EQUITY	89687P107	602	35,121	SH	SOLE
TRIZETO GROUP INC	EQUITY	896882107	122	15,802	SH	SOLE
TRUST CO. OF NEW JERSEY	EQUITY	898304100	388	9,355	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	512	38,025	SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	25	867	SH	SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	123	9,827	SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	241	6,983	SH	SOLE
TULARIK INC	EQUITY	899165104	2910	118,519	SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	2026	113,740	SH	SOLE
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	96	10,195	SH	SOLE
TXU CORP	EQUITY	873168108	4146	144,672	SH	SOLE
TXU CORP	EQUITY	873168108	10	350	SH	DEFINED
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	24894	868,900	SH	SOLE
TYCO INTL LTD	EQUITY	902124106	17193	600110	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	200	20,565	SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9507	526,683	SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	41	2,876	SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	38353	1,387,101	SH	SOLE
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	309	16,503	SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	156	6,338	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	858	21,440	SH	SOLE
UGI CORP.	EQUITY	902681105	25	748	SH	SOLE
UICI	EQUITY	902737105	284	19,268	SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	291	6,035	SH	SOLE
ULTICOM INC	EQUITY	903844108	57	5,545	SH	SOLE
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	37	5,597	SH	SOLE
ULTRATECH , INC.	EQUITY	904034105	240	10,250	SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	424	8,361	SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	291	14,416	SH	SOLE
UNIFI, INC.	EQUITY	904677101	92	20,827	SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	127	4,589	SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	125	3,870	SH	SOLE
Union Pac Corp	EQUITY	907818108	1262	21100	SH	DEFINED
UNION PAC CORP	EQUITY	907818108	16	270	SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	6642	111,040	SH	SOLE
UNION PLANTERS CORP	EQUITY	908068109	2520	84,408	SH	SOLE
UNION PLANTERS CORP	EQUITY	908068109	6	200	SH	DEFINED
UNIONBANCAL CORP	EQUITY	908906100	49	928	SH	SOLE
UNISOURCE ENERGY CORP.	EQUITY	909205106	357	14,517	SH	SOLE
UNISYS CORP	EQUITY	909214108	5	350	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	2690	188,341	SH	SOLE
UNIT CORP.	EQUITY	909218109	509	18,567	SH	SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	226	8,243	SH	SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	20	653	SH	SOLE
UNITED CAPITAL CORPORATION	EQUITY	909912107	31	1,408	SH	SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	332	9,322	SH	SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	207	15,632	SH	SOLE
UNITED DEFENSE INDS IN	EQUITY	91018B104	16	510	SH	SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4289	218,589	SH	SOLE
UNITED DOMINION RLTYTR COM	EQUITY	910197102	555	28290	SH	Sole
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	155	3,668	SH	SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	99	5,244	SH	SOLE
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	421	80,913	SH	SOLE
UNITED MOBILE HOMES INC	EQUITY	911024107	74	4,624	SH	SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	472	9,752	SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	367	21,797	SH	SOLE
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	32	1,998	SH	SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	37296	534,021	SH	SOLE

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UNITED PARCEL SVC INC	EQUITY	911312106	25405	363765	SH	DEFINED
UNITED RENTALS INC COM	EQUITY	911363109	20550	1156436	SH	Sole
UNITED RENTALS, INC.	EQUITY	911363109	2510	141,255	SH	SOLE
UNITED SECURITY BANCSHARES	EQUITY	911460103	134	5,138	SH	SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	1877	50,365	SH	SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	659	15,653	SH	SOLE
UNITED STS STL CORP NEW	EQUITY	912909108	4	120	SH	DEFINED
UNITED SURGICAL PARTNE	EQUITY	913016309	294	8,664	SH	SOLE
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	10604	312430	SH	Sole
UNITED TECHNOLOGIES CORP	EQUITY	913017109	17272	200140	SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	19061	220,870	SH	SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	212	8,896	SH	SOLE
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	17	2,034	SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	21754	337,590	SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	4799	74480	SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	4354	101,483	SH	SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	144	12,009	SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	284	8,637	SH	SOLE
UNIVERSAL CORP.	EQUITY	913456109	2540	49,975	SH	SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	104	8,133	SH	SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	94	7,150	SH	SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	243	7,927	SH	SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	278	8,252	SH	SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4009	87,013	SH	SOLE
UNIVERSAL TECH INST COM	EQUITY	913915104	5531	138100	SH	Sole
UNIVERSITY OF PHOENI	EQUITY	037604204	28	319	SH	SOLE
UNIVISION COMMUNICATIONS I	EQUITY	914906102	11	330	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4673	141,576	SH	SOLE
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	8457	256200	SH	Sole
UNIZAN FINANCIAL CORP	EQUITY	91528W101	275	11,036	SH	SOLE
UNOCAL CORP	EQUITY	915289102	10	280	SH	DEFINED
UNOCAL CORP.	EQUITY	915289102	4317	115,801	SH	SOLE
UNOVA, INC.	EQUITY	91529B106	510	23,599	SH	SOLE
UNUMPROVIDENT CORP	EQUITY	91529Y106	5	320	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1951	133,370	SH	SOLE
URBAN OUTFITTERS INC	EQUITY	917047102	481	10000	SH	DEFINED
URBAN OUTFITTERS, INC.	EQUITY	917047102	603	12,544	SH	SOLE
URS CORP.	EQUITY	903236107	235	8,159	SH	SOLE
URSTADT BIDDLE [A]	EQUITY	917286205	245	14,821	SH	SOLE
US BANCORP DEL	EQUITY	902973304	9009	325830	SH	DEFINED
US CELLULAR	EQUITY	911684108	5623	193,078	SH	SOLE
US ONCOLOGY, INC.	EQUITY	90338W103	486	32,862	SH	SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	79	5,714	SH	SOLE
USANA HEALTH SCIENCES INC	EQUITY	90328M107	105	4,505	SH	SOLE
USEC, INC	EQUITY	90333E108	349	41,330	SH	SOLE
USF CORP	EQUITY	91729Q101	469	13,660	SH	SOLE
USG CORP.	EQUITY	903293405	326	18,664	SH	SOLE
USI HOLDINGS CORP	EQUITY	90333H101	170	11,407	SH	SOLE
UST INC	EQUITY	902911106	6	180	SH	DEFINED
UST INC.	EQUITY	902911106	11122	308,083	SH	SOLE
UTSTARCOM INC	EQUITY	918076100	42	1,461	SH	SOLE
V F CORP	EQUITY	918204108	6	120	SH	DEFINED
V. F. CORP.	EQUITY	918204108	3962	84,840	SH	SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	151	9,555	SH	SOLE
VALANCE TECHNOLOGY, INC	EQUITY	918914102	112	25,101	SH	SOLE
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2372	78,041	SH	SOLE
VALEANT PHARMACEUTICAL COM	EQUITY	91911X104	4510	188950	SH	Sole
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	2974	124,583	SH	SOLE

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VALERO ENERGY CORP.	EQUITY	91913Y100	11423	190,510	SH	SOLE
VALHI INC	EQUITY	918905100	175	13,857	SH	SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	48	1,703	SH	SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	152	7,598	SH	SOLE
VALSPAR CORP.	EQUITY	920355104	3753	76,242	SH	SOLE
VALUE LINE, INC.	EQUITY	920437100	37	698	SH	SOLE
VALUECLICK INC.	EQUITY	92046N102	359	33,260	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	132	8,620	SH	SOLE
VANS, INC.	EQUITY	921930103	136	9,186	SH	SOLE
VARCO INTERNATIONAL	EQUITY	922122106	2640	146,565	SH	SOLE
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8898	103,096	SH	SOLE
VARIAN SEMICONDUCTOR COM	EQUITY	922207105	17191	409304	SH	SOLE
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	614	14,636	SH	SOLE
VARIAN, INC.	EQUITY	922206107	2680	66,704	SH	SOLE
VASTERA INC	EQUITY	92239N109	53	13,668	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	550	15,438	SH	SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	205	12,047	SH	SOLE
VECTREN CORP	EQUITY	92240G101	4754	192,694	SH	SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	326	11,622	SH	SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1054	25,722	SH	SOLE
VENTAS INC COM	EQUITY	92276F100	491	17850	SH	SOLE
VENTAS, INC.	EQUITY	92276F100	1534	55,817	SH	SOLE
VERINT SYSTEMS	EQUITY	92343X100	98	3,162	SH	SOLE
VERISIGN INC	EQUITY	92343E102	4161	250800	SH	DEFINED
VERISIGN, INC.	EQUITY	92343E102	364	21,914	SH	SOLE
VERITAS DGC, INC.	EQUITY	92343P107	325	15,714	SH	SOLE
VERITAS SOFTWARE CORP	EQUITY	923436109	12	450	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	5884	218,660	SH	SOLE
VERITY INC COM	EQUITY	92343C106	146	10,698	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	59271	1,622,072	SH	SOLE
Verizon Communications	EQUITY	92343V104	1462	40000	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	17853	488600	SH	DEFINED
VERSO TECHNOLOGIES INC	EQUITY	925317109	97	58,836	SH	SOLE
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1454	154,327	SH	SOLE
VIACOM INC	EQUITY	925524308	208	5309	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	71121	1,813,844	SH	SOLE
VIAD CORP.	EQUITY	92552R109	3211	132,853	SH	SOLE
VIASAT, INC.	EQUITY	92552V100	264	10,613	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	345	15,238	SH	SOLE
VICOR CORP.	EQUITY	925815102	120	9,804	SH	SOLE
VICURON PHAMACEUTICALS INC	EQUITY	926471103	683	30000	SH	DEFINED
VICURON PHARMACEUTICALS	EQUITY	926471103	537	23,595	SH	SOLE
VIGNETTE CORPORATION	EQUITY	926734104	218	105,209	SH	SOLE
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	3744	36,000	SH	SOLE
VINTAGE PETROLEUM, INC.	EQUITY	927460105	366	24,943	SH	SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	59	6,421	SH	SOLE
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	73	2,440	SH	SOLE
VIRGINIA FINL CORP	EQUITY	927810101	127	3,650	SH	SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	5139	240,806	SH	SOLE
VISTACARE INC-CL A	EQUITY	92839Y109	159	5,869	SH	SOLE
VISTEON CORP	EQUITY	92839U107	1	140	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	1804	188,465	SH	SOLE
VISX, INC.	EQUITY	92844S105	1778	91,097	SH	SOLE
VITAL IMAGES INC	EQUITY	92846N104	46	4,564	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105	99	2,951	SH	SOLE
VITALWORKS INC	EQUITY	928483106	72	19,085	SH	SOLE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	2056	290000	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	744	104,818	SH	SOLE

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VITRIA TECHNOLOGY, INC.	EQUITY	92849Q401	55	9,371	SH	SOLE
VIVUS INC.	EQUITY	928551100	118	19,215	SH	SOLE
Vodafone Group PLC ADR	EQUITY	92857W100	9745	407,723	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	99	4,047	SH	SOLE
Volvo AB-Sponsored ADR USD	EQUITY	928856400	315	9,530	SH	SOLE
VORNADO	EQUITY	929042109	1637	27,061	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1552	25660	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	4007	115,164	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	4681	98,668	SH	SOLE
VULCAN MATLS CO	EQUITY	929160109	5	110	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	661	35,368	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	4978	124,835	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	1951	40,641	SH	SOLE
Wabash National Corp	EQUITY	929566107	236	10000	SH	DEFINED
WABASH NATIONAL CORP.	EQUITY	929566107	308	13,071	SH	SOLE
WABTEC	EQUITY	929740108	230	16,135	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	81891	1,742,370	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	6269	133390	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3035	123,770	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	30525	511400	SH	DEFINED
WALGREEN CO	EQUITY	931422109	35	1070	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	14539	441,230	SH	SOLE
WAL-MART STORES, INC.	EQUITY	931142103	214202	3,588,580	SH	SOLE
WALT DISNEY	EQUITY	254687106	25577	1,023,470	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	184	15,448	SH	SOLE
WARNACO GROUP INC	EQUITY	934390402	355	17,678	SH	SOLE
WARWICK CMNTY BANCORP	EQUITY	936559103	50	1,489	SH	SOLE
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	70	2,756	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	3005	117,697	SH	SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	464	12,650	SH	SOLE
WASHINGTON MUT INC	EQUITY	939322103	40	940	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	16488	386,050	SH	SOLE
Washington Mutual Savings	EQUITY	939322103	1777	41600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	12543	14,182	SH	SOLE
WASHINGTON R EST IN TR SH BEN	EQUITY	939653101	301	9270	SH	Sole
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	938	28,915	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	176	6,665	SH	SOLE
WASTE CONNECTIONS INC	EQUITY	941053100	5728	143920	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	574	14,415	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7470	247,530	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	13946	462110	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	131	16,763	SH	SOLE
WATCHGUARD TECHNOLOGIES IN	EQUITY	941105108	1902	243200	SH	DEFINED
WATERS CORP	EQUITY	941848103	5	130	SH	DEFINED
WATERS CORP.	EQUITY	941848103	2959	72,461	SH	SOLE
WATSCO, INC.	EQUITY	942622200	281	9,684	SH	SOLE
WATSON PHARMACEUTICALS INC	EQUITY	942683103	3407	79620	SH	DEFINED
Watson Pharmaceuticals Inc \$0.0033	EQUITY	942683103	28749	671,859	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	427	16,924	SH	SOLE
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	156	6,660	SH	SOLE
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	268	19,031	SH	SOLE
WAYNE BANCORP	EQUITY	944293109	76	3,194	SH	SOLE
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	418	15,596	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	215	8,597	SH	SOLE
WD-40 CO.	EQUITY	929236107	296	8,449	SH	SOLE
WEATHERFORDNINTL LTD	EQUITY	G95089101	8183	194,700	SH	SOLE
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	365	12,283	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	55	6,157	SH	SOLE

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WEBMETHODS INC	EQUITY	94768C108	218	23,331	SH	SOLE
WEBSense INC	EQUITY	947684106	297	10,022	SH	SOLE
WEBSense INC	EQUITY	947684106	18596	628019	SH	Sole
WEBSTER FINANCIAL CORP.	EQUITY	947890109	3473	68,488	SH	SOLE
WEIGHT WATCHERS INTL INC	EQUITY	948626106	37	879	SH	SOLE
WEIGHT WATCHERS INTL INC	EQUITY	808513105	24	575	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	671	19,400	SH	SOLE
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	630	18210	SH	Sole
WEIS MARKETS INC	EQUITY	948849104	193	5,705	SH	SOLE
WELLCHOICE INC	EQUITY	949475107	17	466	SH	SOLE
WELLMAN, INC.	EQUITY	949702104	136	16,273	SH	SOLE
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	18	160	SH	DEFINED
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	13195	116,031	SH	SOLE
WELLS FARGO + CO NEW	EQUITY	949746101	6097	107580	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	49416	872,000	SH	SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2082	51,161	SH	SOLE
WENDYS INTL INC	EQUITY	950590109	5	120	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	2254	118,945	SH	SOLE
WESBANCO, INC.	EQUITY	950810101	281	9,275	SH	SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	11	29	SH	SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	121	8,127	SH	SOLE
WEST BANCORPORATION	EQUITY	95123P106	141	8,349	SH	SOLE
WEST COAST BANCORP	EQUITY	952145100	177	7,764	SH	SOLE
WEST CORPORATION	EQUITY	952355105	10	397	SH	SOLE
WEST MARINE INC	EQUITY	954235107	194	6,079	SH	SOLE
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	206	5,512	SH	SOLE
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2479	49,127	SH	SOLE
WESTAR ENERGY	EQUITY	95709T100	3301	157,482	SH	SOLE
WESTCORP	EQUITY	957907108	339	7,683	SH	SOLE
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	997	136600	SH	Sole
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	165	22,598	SH	SOLE
WESTERN DIGITAL CORP.	EQUITY	958102105	47	4,172	SH	SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	2601	51,146	SH	SOLE
WESTERN SIERRA BANCORP	EQUITY	959522103	86	1,968	SH	SOLE
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	721	30,838	SH	SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	60	2,450	SH	SOLE
WESTMORELAND COAL CO	EQUITY	960878106	59	3,190	SH	SOLE
WESTPORT RESOURCES	EQUITY	961418100	21	623	SH	SOLE
WESTWOOD ONE INC	EQUITY	961815107	1661	56400	SH	DEFINED
WESTWOOD ONE, INC.	EQUITY	961815107	4425	150,253	SH	SOLE
WET SEAL, INC.	EQUITY	961840105	94	11,383	SH	SOLE
WEYCO GROUP INC	EQUITY	962149100	53	1,432	SH	SOLE
WEYERHAEUSER CO	EQUITY	962166104	16	240	SH	DEFINED
WEYERHAEUSER CO.	EQUITY	962166104	6184	94,410	SH	SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	269	6,201	SH	SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	2199	73,068	SH	SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	167	11,535	SH	SOLE
WHEATON RIVER MINERALS LTD	EQUITY	962902102	5389	1,575,000	SH	OTHER
WHIRLPOOL CORP	EQUITY	963320106	6	80	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	2883	41,856	SH	SOLE
WHITE ELECTR DESIGNS C	EQUITY	963801105	80	10,436	SH	SOLE
WHITEHALL JEWELLERS IN	EQUITY	965063100	50	5,452	SH	SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	30	712	SH	SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	7200	96,059	SH	SOLE
WILD OATS MARKETS, INC.	EQUITY	96808B107	149	12,630	SH	SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2215	231,445	SH	SOLE
WILLIAMS COS INC	EQUITY	969457100	5	540	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	16118	471300	SH	DEFINED

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

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