

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 12, 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: September 30, 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)	November 12, 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: 4,023

Form 13F Information Table Value Total: \$16,617,830 (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	60	3,959	SH		sole
1-800-FLOWERS. COM INC	EQUITY	68243Q106	100	12,074	SH		sole
1ST SOURCE CORP.	EQUITY	336901103	165	6,417	SH		sole
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	713499	53,445,620	SH		sole

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	161	12,058	SH	sole
24/7 REAL MEDIA INC	EQUITY	901314203	45	11,842	SH	sole
3COM CORP.	EQUITY	885535104	2741	649,496	SH	sole
3M	EQUITY	88579Y101	2639	33,000	SH	sole
3M CO	EQUITY	88579Y101	37056	463,374	SH	sole
3M CO	EQUITY	88579Y101	106	1,322	SH	defined
4KIDS ENTERTAINMENT INC	EQUITY	350865101	152	7,533	SH	sole
7-ELEVEN INC.	EQUITY	817826209	11	543	SH	sole
99 CENTS ONLY STORES	EQUITY	65440K106	1990	139,875	SH	sole
A C MOORE ARTS & CRAFT	EQUITY	00086T103	185	7,485	SH	sole
A.G. EDWARDS, INC.	EQUITY	281760108	4531	130,864	SH	sole
A.S.V. INC	EQUITY	001963107	159	4,247	SH	sole
AAON INC	EQUITY	000360206	83	4,749	SH	sole
AAR CORP.	EQUITY	000361105	219	17,567	SH	sole
AARON RENTS INC COM	EQUITY	002535201	6	279,847	SH	sole
AARON RENTS, INC.	EQUITY	002535201	450	20,660	SH	sole
ABAXIS INC	EQUITY	002567105	124	9,512	SH	sole
ABBEY NATIONAL PLC	CorpBond	002920809	30332	1,139,600	SH	sole
Abbey National PLC 7.375%	EQUITY	002920809	2797	105,000	SH	sole
ABBOTT JAPAN	EQUITY	771340II9	700	76,000,000	SH	defined
ABBOTT LABORATORIES	EQUITY	002824100	28215	666,069	SH	sole
Abbott Labs	EQUITY	002824100	1059	25,000	SH	sole
ABBOTT LABS	EQUITY	002824100	19349	456,815	SH	defined
ABC BANCORP	EQUITY	000400101	107	5,320	SH	sole
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	4912	155,936	SH	sole
ABGENIX INC	EQUITY	00339B107	986	100,000	SH	defined
ABGENIX, INC.	EQUITY	00339B107	437	44,275	SH	sole
ABIOMED, INC.	EQUITY	003654100	73	8,300	SH	sole
ABLE LABORATORIES INC	EQUITY	00371N407	178	9,274	SH	sole
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	3	168,400	SH	sole
ABM INDUSTRIES, INC.	EQUITY	000957100	412	20,459	SH	sole
ACADIA REALTY TRUST	EQUITY	004239109	246	16,666	SH	sole
ACCELRY'S INC	EQUITY	00430U103	87	13,273	SH	sole
ACCENTURE LTD BERMUDA	EQUITY	G1150G111	641	23,700	SH	defined
Accenture Ltd Class A USD 0.00002	EQUITY	G1150G111	19891	735,340	SH	sole
ACCREDITED HOME LENDERS	EQUITY	00437P107	343	8,906	SH	sole
ACCREDO HEALTH INC.	EQUITY	00437V104	25	1,040	SH	sole
ACE CASH EXPRESS INC	EQUITY	004403101	128	4,909	SH	sole
ACE LTD	EQUITY	G0070K103	4841	120,834	SH	sole
ACE LTD	EQUITY	G0070K103	13	324	SH	defined
ACETO CORP	EQUITY	004446100	125	8,692	SH	sole
ACTEL CORP.	EQUITY	004934105	213	14,024	SH	sole
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	85	8,430	SH	sole
ACTIVCARD CORP	EQUITY	00506J107	141	22,994	SH	sole
ACTIVISION, INC.	EQUITY	004930202	3166	228,267	SH	sole
ACTUANT CORP	EQUITY	00508X203	532	12,916	SH	sole
ACTUATE CORP.	EQUITY	00508B102	99	28,174	SH	sole
ACUITY BRANDS INC	EQUITY	00508Y102	551	23,201	SH	sole
ACXIOM CORP.	EQUITY	005125109	3367	141,823	SH	sole
ADAPTEC, INC.	EQUITY	00651F108	452	59,433	SH	sole
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	922	SH	defined
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1000	552,460	SH	sole
ADE CORP.	EQUITY	00089C107	88	5,149	SH	sole
ADESA INC	EQUITY	00686U104	2569	156,348	SH	sole
ADMINISTAFF, INC.	EQUITY	007094105	138	11,784	SH	sole
ADOBE SYS INC	EQUITY	00724F101	13687	276,673	SH	defined

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ADOBE SYSTEMS INC.	EQUITY	00724F101	16282	329,128	SH	sole
ADOLOR CORPORATION	EQUITY	00724X102	238	21,140	SH	sole
ADTRAN INC	EQUITY	00738A106	435	19,200	SH	defined
ADTRAN, INC.	EQUITY	00738A106	2973	131,064	SH	sole
ADVANCE AUTO PARTS	EQUITY	00751Y106	52	1,523	SH	sole
Advance Auto Parts	EQUITY	00751Y106	1032	30,000	SH	sole
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	304	34,959	SH	sole
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	107	11,541	SH	sole
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	5914	371,947	SH	sole
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	84	7,755	SH	sole
ADVANCED MEDICAL OPTIC COM	EQUITY	00763M108	9	219,300	SH	sole
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	769	19,425	SH	sole
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2057	158,229	SH	sole
ADVANCED NEUROMODULATION S	EQUITY	00757T101	3914	129,205	SH	defined
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	332	10,941	SH	sole
ADVANCIS PHARMACEUTICAL	EQUITY	00764L109	42	5,141	SH	sole
ADVANTA CORP [B]	EQUITY	007942204	259	10,698	SH	sole
ADVENT SOFTWARE, INC.	EQUITY	007974108	1129	67,058	SH	sole
ADVISORY BRD CO	EQUITY	00762W107	324	9,637	SH	sole
ADVO, INC.	EQUITY	007585102	511	16,527	SH	sole
AEROFLEX, INC	EQUITY	007768104	380	35,943	SH	sole
AEROPOSTALE INC	EQUITY	007865108	3186	121,597	SH	sole
AES CORP	EQUITY	00130H105	7	737	SH	defined
AES DRAX ENERGY LTD	EQUITY	00130H105	3375	337,853	SH	sole
AETNA INC	EQUITY	00817Y108	16156	161,675	SH	defined
AETNA INC-NEW	EQUITY	00817Y108	22691	227,065	SH	sole
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3557	63,892	SH	sole
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8	146	SH	defined
AFFILIATED MANAGERS CORP	EQUITY	008252108	11	206,840	SH	sole
AFFILIATED MANAGERS GROUP	EQUITY	008252108	710	13,268	SH	sole
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	81	5,121	SH	sole
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	1145	78,453	SH	sole
AFFYMETRIX INC	EQUITY	00826T108	40	1,297	SH	sole
AFLAC INC	EQUITY	001055102	23	578	SH	defined
AFLAC, INC.	EQUITY	001055102	15112	385,408	SH	sole
AFTERMARKET TECHNOLOGY	EQUITY	008318107	80	6,377	SH	sole
AGCO CORP.	EQUITY	001084102	3370	149,002	SH	sole
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	35	34,697	SH	sole
AGILE SOFTWARE CORP.	EQUITY	00846X105	225	28,415	SH	sole
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	12	554	SH	defined
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	4528	209,944	SH	sole
AGILYSYS INC	EQUITY	00847J105	270	15,642	SH	sole
AGL RESOURCES, INC.	EQUITY	001204106	4299	139,705	SH	sole
AIR PRODS + CHEMS INC	EQUITY	009158106	400	7,359	SH	defined
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5513	101,379	SH	sole
AIRGAS, INC.	EQUITY	009363102	3716	154,372	SH	sole
AIRGATE PCS INC	EQUITY	009367301	1754	89,500	SH	defined
AIRSPAN NETWORKS INC	EQUITY	00950H102	91	16,765	SH	sole
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	1847	185,432	SH	sole
AK STEEL CORP.	EQUITY	001547108	483	59,222	SH	sole
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	32	2,290	SH	sole
AKSYS LTD	EQUITY	010196103	21	4,386	SH	sole
ALABAMA NATIONAL BANCORP	EQUITY	010317105	426	7,119	SH	sole
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	13	601,900	SH	sole
ALAMOSA HOLDINGS INC.	EQUITY	011589108	307	40,204	SH	sole
ALASKA AIR GROUP, INC.	EQUITY	011659109	1484	59,902	SH	sole

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ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	30	5,354 SH	sole
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	426	14,284 SH	sole
ALBANY MOLECULAR	EQUITY	012423109	121	12,649 SH	sole
ALBEMARLE CORP.	EQUITY	012653101	2988	85,153 SH	sole
ALBERTO CULVER CO	EQUITY	013068101	4	103 SH	defined
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1954	44,948 SH	sole
ALBERTSONS INC	EQUITY	013104104	12668	529,360 SH	defined
ALBERTSON'S, INC.	EQUITY	013104104	3925	164,007 SH	sole
ALCOA INC	EQUITY	013817101	581	17,291 SH	defined
ALCOA, INC.	EQUITY	013817101	13748	409,286 SH	sole
ALDERWOODS GROUP INC	EQUITY	014383103	214	21,790 SH	sole
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	3145	92,662 SH	sole
ALEXANDER'S, INC.	EQUITY	014752109	207	1,039 SH	sole
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	838	12,747 SH	sole
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	265	14,722 SH	sole
ALFA CORP.	EQUITY	015385107	251	17,981 SH	sole
ALICO INC	EQUITY	016230104	83	1,948 SH	sole
ALIGN TECHNOLOGY INC	EQUITY	016255101	433	28,353 SH	sole
ALIGN TECHNOLOGY INC	EQUITY	016255101	1377	90,100 SH	defined
ALKERMES INC	EQUITY	01642T108	564	48,836 SH	sole
ALLEGHANY CORP	EQUITY	017175100	26	94 SH	sole
ALLEGHENY ENERGY INC	EQUITY	017361106	2	145 SH	defined
ALLEGHENY ENERGY, INC.	EQUITY	017361106	904	56,627 SH	sole
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2	109 SH	defined
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1684	92,249 SH	sole
ALLERGAN INC	EQUITY	018490102	11	150 SH	defined
ALLERGAN, INC.	EQUITY	018490102	35425	488,280 SH	sole
ALLETE INC.	EQUITY	018522300	5042	155,136 SH	sole
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	9	218,228 SH	sole
ALLIANCE DATA SYSTEMS	EQUITY	018581108	5377	132,561 SH	sole
ALLIANCE GAMING CORP	EQUITY	01859P609	422	28,015 SH	sole
ALLIANCE IMAGING INC	EQUITY	018606202	51	6,848 SH	sole
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	38	11,115 SH	sole
ALLIANT ENERGY CORP.	EQUITY	018802108	4648	186,818 SH	sole
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	3756	62,082 SH	sole
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	14278	236,000 SH	defined
ALLIED CAPITAL CORP	EQUITY	01903Q108	65	2,668 SH	sole
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	3	363 SH	defined
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1249	141,144 SH	sole
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2362	87,873 SH	sole
ALLOS THERAPEUTICS INC	EQUITY	019777101	18	8,294 SH	sole
ALLOY ONLINE, INC	EQUITY	019855105	68	17,931 SH	sole
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	134	14,909 SH	sole
ALLSTATE CORP	EQUITY	020002101	4131	86,090 SH	defined
ALLSTATE CORP.	EQUITY	020002101	31294	652,098 SH	sole
ALLTEL CORP	EQUITY	020039103	1958	35,651 SH	defined
ALLTEL CORP.	EQUITY	020039103	7936	144,531 SH	sole
ALPHARMA INC. CLASS A	EQUITY	020813101	391	21,395 SH	sole
ALTERA CORP	EQUITY	021441100	437	22,324 SH	defined
ALTERA CORP.	EQUITY	021441100	3986	203,654 SH	sole
ALTIRIS INC	EQUITY	02148M100	358	11,323 SH	sole
ALTRIA GROUP INC	EQUITY	02209S103	66648	1,416,836 SH	sole
ALTRIA GROUP INC	EQUITY	02209S103	22306	474,200 SH	defined
ALVARION LTD	EQUITY	M0861T100	3403	263,000 SH	defined
ALVARION LTD SHS (F)	EQUITY	M0861T100	8	641,332 SH	sole
AMAZON COM INC	EQUITY	023135106	3710	90,800 SH	defined

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AMAZON. COM, INC.	EQUITY	023135106	801	19,610	SH	sole
AMB PROPERTY CORP	EQUITY	00163T109	5397	145,785	SH	sole
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3866	48,349	SH	sole
AMBAC FINL GROUP INC	EQUITY	023139108	1033	12,924	SH	defined
AMBASSADORS GROUP INC	EQUITY	023177108	118	4,358	SH	sole
AMC ENTERTAINMENT, INC.	EQUITY	001669100	1623	84,820	SH	sole
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	224	11,731	SH	sole
AMCORE FINANCIAL, INC.	EQUITY	023912108	388	13,666	SH	sole
AMDOCS LIMITED	EQUITY	G02602103	5649	258,780	SH	sole
AMEDISYS INC	EQUITY	023436108	178	5,934	SH	sole
AMEDISYS INC COM	EQUITY	023436108	1	45,000	SH	sole
AMERADA HESS CORP	EQUITY	023551104	4885	54,893	SH	sole
AMERADA HESS CORP	EQUITY	023551104	9	104	SH	defined
AMERCO, INC.	EQUITY	023586100	192	5,068	SH	sole
Ameren	EQUITY	023608102	4846	105,000	SH	sole
AMEREN CORP	EQUITY	023608102	10	221	SH	defined
AMEREN CORP.	EQUITY	023608102	12604	273,104	SH	sole
AMERICA MOVIL S A DEC V	EQUITY	02364W105	242	6,200	SH	defined
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	6628	174,290	SH	sole
AMERICA SERVICE GROUP INC	EQUITY	02364L109	158	3,860	SH	sole
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	25	852	SH	sole
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	122	6,592	SH	sole
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	53	1,704	SH	sole
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	4346	117,934	SH	sole
AMERICAN ELEC PWR INC	EQUITY	025537101	14	451	SH	defined
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	27886	872,541	SH	sole
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	111	11,714	SH	sole
AMERICAN EXPRESS CO	EQUITY	025816109	27361	531,685	SH	defined
AMERICAN EXPRESS CO.	EQUITY	025816109	53980	1,048,965	SH	sole
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3609	120,749	SH	sole
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	1018	72,167	SH	sole
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	2993	325,020	SH	sole
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3662	145,773	SH	sole
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	459	15,754	SH	sole
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	528	18,908	SH	sole
AMERICAN INTL GROUP INC	EQUITY	026874107	746	10,970	SH	defined
AMERICAN INTL GRP INC COM	EQUITY	026874107	159571	2,346,976	SH	sole
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	229	8,741	SH	sole
AMERICAN LAND LEASE INC	EQUITY	027118108	16	820	SH	sole
AMERICAN MED SEC GROUP	EQUITY	02744P101	207	6,462	SH	sole
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	499	13,746	SH	sole
AMERICAN NATIONAL IN	EQUITY	028591105	16	161	SH	sole
AMERICAN PHARMACEUTICA	EQUITY	02886P109	11	410	SH	sole
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	142	4,632	SH	sole
AMERICAN POWER CONVERSION	EQUITY	029066107	1800	103,512	SH	sole
AMERICAN PWR CONVERSION CO	EQUITY	029066107	4	228	SH	defined
AMERICAN SCIENCE &ENGR COM	EQUITY	029429107	3	87,500	SH	sole
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3687	94,768	SH	sole
AMERICAN STATES WATER CO.	EQUITY	029899101	207	8,306	SH	sole
AMERICAN STD COS INC DEL	EQUITY	029712106	9	244	SH	defined
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	165	13,285	SH	sole
AMERICAN TOWER CORP	EQUITY	029912201	60711	3,955,133	SH	sole
AMERICAN TOWER CORP	EQUITY	029912201	470	30,600	SH	defined
AMERICAN VANGUARD CORP	EQUITY	030371108	97	2,725	SH	sole
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	103	19,132	SH	sole
AMERICAN WOODMARK CORP.	EQUITY	030506109	216	5,834	SH	sole

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AMERICANWEST BANCORPORATION	EQUITY	03058P109	105	5,562	SH	sole
AMERICA'S CAR-MART INC	EQUITY	03062T105	103	3,061	SH	sole
AMERICREDIT CORP.	EQUITY	03060R101	5426	259,865	SH	sole
AMERIGROUP CORP	EQUITY	03073T102	758	13,480	SH	sole
AMERISOURCEBERGEN CO	EQUITY	03073E105	4224	78,646	SH	sole
AMERISOURCEBERGEN CORP	EQUITY	03073E105	7	128	SH	defined
AMERISTAR CASINOS	EQUITY	03070Q101	188	6,215	SH	sole
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	5433	452,400	SH	defined
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	58	4,839	SH	sole
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	20	546,932	SH	sole
AMERON, INC.	EQUITY	030710107	147	4,472	SH	sole
AMERUS GROUP CO.	EQUITY	03072M108	3490	85,122	SH	sole
AMETEK INC NEW	EQUITY	031100100	7665	252,800	SH	defined
AMETEK, INC.	EQUITY	031100100	3411	112,505	SH	sole
AMGEN INC	EQUITY	031162100	22161	751,166	SH	defined
Amgen Inc. USD0.0001	EQUITY	031162100	80434	1,415,834	SH	sole
AMIS HOLDINGS INC	EQUITY	031538101	230	17,000	SH	sole
AMKOR TECHNOLOGY, INC	EQUITY	031652100	8	2,076	SH	sole
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	509	16,655	SH	sole
AMN HEALTHCARE SERVICE	EQUITY	001744101	75	6,251	SH	sole
AMPHENOL CORP. CLASS A	EQUITY	032095101	4987	145,574	SH	sole
AMR CORP.	EQUITY	001765106	15363	2,095,874	SH	sole
Amsouth Bancorp	EQUITY	032165102	1708	70,000	SH	sole
AMSOUTH BANCORPORATION	EQUITY	032165102	3849	157,738	SH	sole
AMSOUTH BANCORPORATION	EQUITY	032165102	10	403	SH	defined
AMSURG CORP CL A	EQUITY	03232P405	349	16,473	SH	sole
AMX CORP NEW COM	EQUITY	00180C105	10	563,900	SH	sole
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	41	2,015	SH	sole
ANADARKO PETE CORP	EQUITY	032511107	503	7,585	SH	defined
ANADARKO PETROLEUM CORP.	EQUITY	032511107	8061	121,475	SH	sole
ANALOG DEVICES INC	EQUITY	032654105	12097	311,931	SH	defined
Analog Devices USD0.167	EQUITY	032654105	19359	499,211	SH	sole
ANALOGIC CORP.	EQUITY	032657207	260	6,239	SH	sole
ANAREN INC	EQUITY	032744104	152	11,270	SH	sole
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	278	10,721	SH	sole
ANCHOR GLASS CONTAINER CORP	EQUITY	03304B300	44	5,357	SH	sole
ANDREW CORP	EQUITY	034425108	1674	136,783	SH	defined
ANDREW CORP.	EQUITY	034425108	6705	547,784	SH	sole
ANDRX GROUP	EQUITY	034553107	35	1,560	SH	sole
ANGELICA CORP	EQUITY	034663104	121	4,866	SH	sole
ANGIOTECH PHARMACEUTICALS	EQUITY	034918102	2210	109,300	SH	defined
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17290	346,153	SH	sole
ANIMAS CORP	EQUITY	03525Y105	37	2,312	SH	sole
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	567	16,150	SH	sole
ANN TAYLOR STORES CORP.	EQUITY	036115103	2755	117,719	SH	sole
ANNALY MTG MGMT INC	EQUITY	035710409	42	2,478	SH	sole
ANSOFT CORP	EQUITY	036384105	58	3,626	SH	sole
ANSWERTHINK INC	EQUITY	036916104	131	24,504	SH	sole
ANSYS INC	EQUITY	03662Q105	416	8,369	SH	sole
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	538	14,685	SH	sole
ANTHEM INC	EQUITY	03674B104	8148	30,987	SH	sole
ANTHEM INC	EQUITY	03674B104	3722	42,659	SH	defined
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2546	228,984	SH	sole
ANTIGENICS INC.	EQUITY	037032109	83	13,822	SH	sole
ANWORTH MORTGAGE ASSET	EQUITY	037347101	277	24,317	SH	sole
AON CORP	EQUITY	037389103	10	360	SH	defined

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AON CORP.	EQUITY	037389103	11788	410,170	SH	sole
APACHE CORP	EQUITY	037411105	19	372	SH	defined
APACHE CORP.	EQUITY	037411105	6947	138,632	SH	sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1837	52,826	SH	sole
APARTMENT INVT. + MGMT CO	EQUITY	03748R101	4	108	SH	defined
APOGEE ENTERPRISES, INC.	EQUITY	037598109	193	14,957	SH	sole
APOLLO GROUP INC	EQUITY	037604105	16	220	SH	defined
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	10979	149,645	SH	sole
APOLLO INVESTMENT CORP	EQUITY	03761U106	478	33,778	SH	sole
APPLE COMPUTER	EQUITY	037833100	17	442	SH	defined
APPLE COMPUTER, INC.	EQUITY	037833100	9790	252,649	SH	sole
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3427	135,567	SH	sole
APPLEBEES INTL INC	EQUITY	037899101	8612	340,650	SH	defined
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1698	89,991	SH	sole
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	4	230	SH	defined
APPLICA INC.	EQUITY	03815A106	43	10,671	SH	sole
APPLIED FILMS CORP	EQUITY	038197109	145	8,034	SH	sole
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	333	9,326	SH	sole
APPLIED MATERIALS INC	EQUITY	038222105	18540	1,124,336	SH	defined
APPLIED MATERIALS, INC.	EQUITY	038222105	17707	1,073,776	SH	sole
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	357	SH	defined
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	879	280,756	SH	sole
APPLIED SIGNAL TECH COM	EQUITY	038237103	18	551,312	SH	sole
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	171	5,353	SH	sole
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2962	108,681	SH	sole
APTARGROUP, INC.	EQUITY	038336103	876	19,912	SH	sole
AQUA AMERICA INC	EQUITY	03836W103	3393	153,456	SH	sole
AQUANTIVE INC	EQUITY	03839G105	250	25,859	SH	sole
AQUILA INC	EQUITY	03840P102	1531	490,572	SH	sole
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	191	28,493	SH	sole
ARAMARK CORP	EQUITY	038521100	50	2,080	SH	sole
ARBITRON, INC.	EQUITY	03875Q108	617	16,847	SH	sole
ARBOR REALTY TRUST INC	EQUITY	038923108	85	3,819	SH	sole
ARCH CHEMICALS, INC.	EQUITY	03937R102	361	12,678	SH	sole
ARCH COAL INC COM	EQUITY	039380100	3	92,414	SH	sole
ARCH COAL, INC.	EQUITY	039380100	3213	90,529	SH	sole
ARCH WIRELESS INC-CL A	EQUITY	039392709	278	9,659	SH	sole
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	13	742	SH	defined
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	5662	333,436	SH	sole
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	85	5,803	SH	sole
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	830	26,243	SH	sole
ARCTIC CAT, INC.	EQUITY	039670104	195	7,500	SH	sole
ARDEN GROUP INC	EQUITY	039762109	65	763	SH	sole
ARDEN REALTY INC.	EQUITY	039793104	287	8,798	SH	sole
ARGONAUT GROUP, INC.	EQUITY	040157109	238	12,742	SH	sole
ARGOSY GAMING CO.	EQUITY	040228108	557	14,201	SH	sole
ARIBA INC	EQUITY	04033V203	304	32,573	SH	sole
ARKANSAS BEST CORP.	EQUITY	040790107	439	12,001	SH	sole
ARMOR HOLDINGS, INC.	EQUITY	042260109	647	15,553	SH	sole
ARRAY BIOPHARMA INC	EQUITY	04269X105	91	13,005	SH	sole
ARRIS GROUP INC	EQUITY	04269Q100	247	47,376	SH	sole
ARROW ELECTRONICS INC	EQUITY	042735100	4302	190,525	SH	sole
ARROW FINANCIAL CORP	EQUITY	042744102	142	4,722	SH	sole
ARROW INTERNATIONAL, INC.	EQUITY	042764100	312	10,430	SH	sole
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	187	18,728	SH	sole
ARTHROCARE CORP.	EQUITY	043136100	339	11,583	SH	sole

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ARTISAN COMPONENTS INC.	EQUITY	042923102	365	12,535	SH	sole
ARVINMERITOR, INC	EQUITY	043353101	2829	150,897	SH	sole
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	82	6,104	SH	sole
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	1722	127,810	SH	sole
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	103	10,907	SH	sole
ASHLAND INC	EQUITY	044204105	5	81	SH	defined
ASHLAND OIL, INC.	EQUITY	044204105	1775	31,643	SH	sole
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	94	19,228	SH	sole
ASK JEEVES INC	EQUITY	045174109	40	1,210	SH	sole
ASK JEEVES INC	EQUITY	045174109	3376	103,200	SH	defined
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	220	22,146	SH	sole
ASPECT MED SYS INC COM	EQUITY	045235108	5	255,600	SH	sole
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	121	6,692	SH	sole
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	157	22,489	SH	sole
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	73	4,279	SH	sole
ASSOCIATED BANC-CORP.	EQUITY	045487105	5830	181,780	SH	sole
ASSOCIATED ESTATES REALTY	EQUITY	045604105	616	61,630	SH	sole
ASSURANT INC	EQUITY	04621X108	44	1,680	SH	sole
ASTA FUNDING INC	EQUITY	046220109	82	5,058	SH	sole
ASTEC INDS INC COM	EQUITY	046224101	143	7,487	SH	sole
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4483	126,325	SH	sole
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	131	25,585	SH	sole
AT & T CORP	EQUITY	001957505	4912	343,016	SH	sole
AT + T WIRELESS SVCS INC	EQUITY	00209A106	57	3,831	SH	defined
AT RD INC	EQUITY	04648K105	79	18,602	SH	sole
AT&T WIRELESS (USD)	EQUITY	00209A106	24977	1,689,950	SH	sole
AT+T CORP	EQUITY	001957505	8512	594,448	SH	defined
ATARI INC	EQUITY	04651M105	8	5,019	SH	sole
ATHEROGENICS INC	EQUITY	047439104	664	20,163	SH	sole
ATHEROS COMMUNICATIONS	EQUITY	04743P108	52	5,058	SH	sole
ATLAS AMERICA INC	EQUITY	049167109	27	1,253	SH	sole
ATMEL CORP.	EQUITY	049513104	2837	783,703	SH	sole
ATMI INC	EQUITY	00207R101	520	25,400	SH	defined
ATMI, INC.	EQUITY	00207R101	348	17,002	SH	sole
ATMOS ENERGY CORP.	EQUITY	049560105	3073	121,973	SH	sole
ATRIX LABS INC	EQUITY	04962L101	1800	58,662	SH	sole
ATWOOD OCEANICS INC	EQUITY	050095108	2272	47,800	SH	defined
ATWOOD OCEANICS INC COM	EQUITY	050095108	6	131,300	SH	sole
ATWOOD OCEANICS, INC.	EQUITY	050095108	281	5,911	SH	sole
AUDIO CODES LTD	EQUITY	M15342104	828	65,800	SH	defined
AUDIOVOX COPR.	EQUITY	050757103	158	9,373	SH	sole
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	66	9,673	SH	sole
AUTHENTIDATE HOLDING CORP	EQUITY	052666104	95	15,754	SH	sole
AUTOBYTEL.COM INC	EQUITY	05275N106	203	22,623	SH	sole
AUTODESK INCORPORATED	EQUITY	052769106	6	129	SH	defined
AUTODESK, INC.	EQUITY	052769106	2520	51,823	SH	sole
AUTOLIV, INC.	EQUITY	052800109	79	1,956	SH	sole
AUTOMATIC DATA PROCESSING	EQUITY	053015103	12553	303,789	SH	defined
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	19750	477,966	SH	sole
AUTONATION INC	EQUITY	05329W102	2002	117,209	SH	sole
AUTONATION INC DEL	EQUITY	05329W102	5	304	SH	defined
AUTOZONE INC	EQUITY	053332102	7	95	SH	defined
AUTOZONE, INC.	EQUITY	053332102	2821	36,519	SH	sole
AUXILIUM PHARMACEUTICALS I	EQUITY	05334D107	230	27,000	SH	defined
AVALONBAY COMMUNITIE	EQUITY	053484101	578	9,594	SH	sole
AVANEX CORP	EQUITY	05348W109	89	43,397	SH	sole

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AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	69	40,474	SH	sole
AVATAR HOLDINGS, INC.	EQUITY	053494100	106	2,507	SH	sole
AVAYA INC	EQUITY	053499109	5519	395,935	SH	defined
AVAYA INC.	EQUITY	053499109	15052	1,079,806	SH	sole
AVERY DENNISON CORP	EQUITY	053611109	14072	213,922	SH	defined
AVERY DENNISON CORP.	EQUITY	053611109	3762	57,195	SH	sole
AVIALL, INC.	EQUITY	05366B102	262	12,861	SH	sole
AVID TECHNOLOGY, INC.	EQUITY	05367P100	32	678	SH	sole
AVISTA CORP	EQUITY	05379B107	477	26,356	SH	sole
AVNET, INC.	EQUITY	053807103	3402	198,735	SH	sole
AVOCENT CORP	EQUITY	053893103	3225	123,900	SH	defined
AVOCENT CORPORATION	EQUITY	053893103	2114	81,230	SH	sole
AVON PRODS INC	EQUITY	054303102	24	539	SH	defined
Avon Products Inc USD0.25	EQUITY	054303102	58838	1,347,015	SH	sole
AVX CORP	EQUITY	002444107	13	1,072	SH	sole
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	448	54,158	SH	sole
AXONYX INC	EQUITY	05461R101	158	27,912	SH	sole
AZTAR CORP.	EQUITY	054802103	499	18,816	SH	sole
BAKER HUGHES INC	EQUITY	057224107	11550	264,180	SH	defined
BAKER HUGHES, INC.	EQUITY	057224107	8283	189,451	SH	sole
BALDOR ELECTRIC CO.	EQUITY	057741100	424	17,939	SH	sole
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	110	4,365	SH	sole
BALL CORP	EQUITY	058498106	5	128	SH	defined
BALL CORP.	EQUITY	058498106	1877	50,144	SH	sole
BANCFIRST CORP.	EQUITY	05945F103	112	1,747	SH	sole
BANCORP BANK/THE	EQUITY	05969F104	76	3,744	SH	sole
BANCORPSOUTH, INC.	EQUITY	059692103	967	42,065	SH	sole
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	87	4,654	SH	sole
BANDAG, INC.	EQUITY	059815100	1652	37,713	SH	sole
BANK AMER CORP	EQUITY	060505104	27636	637,792	SH	defined
Bank America Corp	EQUITY	060505104	2167	50,000	SH	sole
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	425	23,179	SH	sole
BANK MUTUAL CORP	EQUITY	063750103	515	42,922	SH	sole
BANK NEW YORK INC	EQUITY	064057102	527	17,187	SH	defined
BANK OF AMERICA CORP	EQUITY	060505104	82994	1,915,390	SH	sole
BANK OF GRANITE CORP.	EQUITY	062401104	143	7,377	SH	sole
BANK OF HAWAII CORP	EQUITY	062540109	4102	86,814	SH	sole
BANK OF MONTREAL	EQUITY	063671101	7337	167,700	SH	defined
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9893	339,137	SH	sole
BANK OF NOVA SCOTIA	EQUITY	064149107	6698	229,100	SH	defined
BANK OF THE OZARKS INC	EQUITY	063904106	172	5,801	SH	sole
BANK UNITED CORP-CPR WI	EQUITY	065416117	30	506,802	SH	sole
BANKNORTH GROUP INC.	EQUITY	06646R107	9987	285,329	SH	sole
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	422	14,489	SH	sole
BANNER CORPORATION	EQUITY	06652V109	162	5,510	SH	sole
BANTA CORP.	EQUITY	066821109	2153	54,160	SH	sole
BARD C R INC	EQUITY	067383109	386	6,819	SH	defined
BARNES & NOBLE, INC.	EQUITY	067774109	4264	115,230	SH	sole
BARNES GROUP, INC.	EQUITY	067806109	223	8,132	SH	sole
BARR PHARMACEUTICALS INC	EQUITY	068306109	7127	172,028	SH	sole
BARRIER THERAPEUTICS INC	EQUITY	06850R108	43	3,563	SH	sole
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	106	5,615	SH	sole
BAUSCH & LOMB INC COM	EQUITY	071707103	7	101,400	SH	sole
BAUSCH & LOMB, INC.	EQUITY	071707103	1571	23,644	SH	sole
BAUSCH + LOMB INC	EQUITY	071707103	4	61	SH	defined
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	8386	260,751	SH	sole

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BAXTER INTL INC	EQUITY	071813109	23	701	SH	defined
BB+T CORP	EQUITY	054937107	25	632	SH	defined
BBT CORP.	EQUITY	054937107	9542	240,402	SH	sole
BCE INC COM	EQUITY	05534B109	2165	100,405	SH	defined
BE AEROSPACE, INC.	EQUITY	073302101	183	20,163	SH	sole
BEA SYSTEMS, INC.	EQUITY	073325102	241	34,873	SH	sole
BEAR STEARNS COS	EQUITY	073902108	4436	46,124	SH	sole
BEAR STEARNS COS INC	EQUITY	073902108	11	117	SH	defined
BEARINGPOINT INC	EQUITY	074002106	29	3,233	SH	sole
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	46	2,936	SH	sole
BEAZER HOMES USA, INC.	EQUITY	07556Q105	797	7,459	SH	sole
BEBE STORES, INC.	EQUITY	075571109	69	3,273	SH	sole
BECKMAN COULTER, INC.	EQUITY	075811109	5667	100,978	SH	sole
BECTON DICKINSON + CO	EQUITY	075887109	65870	658,888	SH	defined
BECTON, DICKINSON AND CO.	EQUITY	075887109	5600	108,316	SH	sole
BED BATH & BEYOND, INC.	EQUITY	075896100	7417	199,862	SH	sole
BED BATH + BEYOND INC	EQUITY	075896100	13	343	SH	defined
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	296	9,749	SH	sole
BEI TECHNOLOGIES INC	EQUITY	05538P104	166	6,044	SH	sole
BEI TECHNOLOGIES INC COM	EQUITY	05538P104	2	57,900	SH	sole
BEL FUSE INC. CLASS B	EQUITY	077347300	203	6,148	SH	sole
BELDEN CDT INC	EQUITY	077454106	556	25,520	SH	sole
BELL TEL CO PA	EQUITY	078167BA0	92	70,000	SH	defined
Bellsouth Corp	EQUITY	079860102	1085	40,000	SH	sole
BELLSOUTH CORP.	EQUITY	079860102	21180	780,957	SH	sole
BELO CORP.	EQUITY	080555105	4268	189,349	SH	sole
BEMIS CO INC	EQUITY	081437105	12847	483,337	SH	defined
BEMIS CO., INC.	EQUITY	081437105	1267	47,680	SH	sole
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	666	22,361	SH	sole
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	8	262,400	SH	sole
BENTLEY PHARMACEUTICAL	EQUITY	082657107	89	8,362	SH	sole
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	4335	1,510	SH	defined
BERKSHIRE HILLS BANCOR	EQUITY	084680107	107	2,902	SH	sole
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	362	9,857	SH	sole
BEST BUY CO INC	EQUITY	086516101	5634	103,870	SH	defined
BEST BUY CO., INC.	EQUITY	086516101	24470	451,152	SH	sole
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	442	58,427	SH	sole
BEVERY HILLS BANCORP INC	EQUITY	087866109	75	7,200	SH	sole
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	41	3,766	SH	sole
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	252	11,065	SH	sole
BIG LOTS INC	EQUITY	089302103	2	131	SH	defined
BIG LOTS INC.	EQUITY	089302103	628	51,381	SH	sole
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	45	8,904	SH	sole
BIOENVISION INC	EQUITY	09059N100	92	11,508	SH	sole
BIOGEN IDEC INC	EQUITY	09062X103	10445	170,756	SH	sole
BIOGEN IDEC INC	EQUITY	09062X103	9988	163,286	SH	defined
BIOLASE TECHNOLOGY INC	EQUITY	090911108	96	11,712	SH	sole
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	519	100,000	SH	defined
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	182	35,066	SH	sole
BIOMED REALTY TRUST INC	EQUITY	09063H107	262	14,892	SH	sole
BIOMET INC	EQUITY	090613100	14	290	SH	defined
BIOMET, INC.	EQUITY	090613100	6900	147,186	SH	sole
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	484	9,476	SH	sole
BIO-REFERENCE LABS INC	EQUITY	09057G602	58	4,195	SH	sole
BIOSITE INC.	EQUITY	090945106	345	7,056	SH	sole
BIOVERIS CORP	EQUITY	090676107	69	11,183	SH	sole

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BISYS GROUP, INC.	EQUITY	055472104	3830	262,173	SH	sole
BJ SERVICES CO.	EQUITY	055482103	3765	71,839	SH	sole
BJ SVCS CO	EQUITY	055482103	13322	254,184	SH	defined
BJ'S RESTAURANTS INC	EQUITY	09180C106	93	5,854	SH	sole
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3141	114,877	SH	sole
BKF CAPITAL GROUP INC	EQUITY	05548G102	98	3,334	SH	sole
BLACK & DECKER CORP.	EQUITY	091797100	4777	61,690	SH	sole
BLACK + DECKER CORPORATION	EQUITY	091797100	7	91	SH	defined
BLACK BOX CORP.	EQUITY	091826107	325	8,798	SH	sole
BLACK HILLS CORP.	EQUITY	092113109	1960	70,560	SH	sole
BLACKBAUD INC	EQUITY	09227Q100	43	4,403	SH	sole
BLACKBOARD INC	EQUITY	091935502	61	3,533	SH	sole
BLACKROCK INC	EQUITY	09247X101	29	394	SH	sole
BLAIR CORP	EQUITY	092828102	125	4,430	SH	sole
BLOCK FINANCIAL CORP	EQUITY	093671105	3645	73,749	SH	sole
BLOCK H + R INC	EQUITY	093671105	9	188	SH	defined
BLOCKBUSTER INC -CLA	EQUITY	093679108	5	700	SH	sole
BLOUNT INTERNATIONAL INC	EQUITY	095180105	42	3,224	SH	sole
BLUE COAT SYSTEMS INC	EQUITY	09534T508	70	4,882	SH	sole
BLUE NILE INC	EQUITY	09578R103	69	2,040	SH	sole
BLUE NILE INC	EQUITY	09578R103	1347	40,000	SH	defined
BLUEGREEN CORP	EQUITY	096231105	99	8,859	SH	sole
BLYTH INC.	EQUITY	09643P108	2541	82,241	SH	sole
BMC SOFTWARE INC	EQUITY	055921100	4	254	SH	defined
BMC SOFTWARE, INC.	EQUITY	055921100	1575	99,649	SH	sole
BOB EVANS FARMS, INC.	EQUITY	096761101	2085	76,782	SH	sole
BOCA RESORTS INC -CL A	EQUITY	09688T106	220	11,839	SH	sole
Boeing Co	EQUITY	097023105	2581	50,000	SH	sole
BOEING CO	EQUITY	097023105	4187	139,014	SH	defined
BOEING CO.	EQUITY	097023105	19053	369,107	SH	sole
BOISE CASCADE CORP	EQUITY	097383103	3	100	SH	defined
BOISE CASCADE CORP.	EQUITY	097383103	1305	39,225	SH	sole
BOK FINANCIAL CORP.	EQUITY	05561Q201	16	358	SH	sole
BOMBAY CO INC	EQUITY	097924104	142	19,358	SH	sole
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	207	8,519	SH	sole
BONE CARE INTL INC COM	EQUITY	098072101	2	96,500	SH	sole
BON-TON STORES INC/THE	EQUITY	09776J101	34	2,816	SH	sole
BORDERS GROUP, INC.	EQUITY	099709107	3128	126,139	SH	sole
BORG WARNER INC	EQUITY	099724106	3991	92,183	SH	sole
BORLAND SOFTWARE CORP.	EQUITY	099849101	367	43,991	SH	sole
BOSTON BEER, INC. CLASS A	EQUITY	100557107	116	4,590	SH	sole
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	88	9,980	SH	sole
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	371	14,879	SH	sole
BOSTON PROPERTIES INC	EQUITY	101121101	773	13,947	SH	sole
BOSTON SCIENTIFIC CORP	EQUITY	101137107	4456	112,160	SH	defined
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	14683	369,570	SH	sole
BOWATER, INC.	EQUITY	102183100	3509	91,871	SH	sole
BOWNE & CO., INC.	EQUITY	103043105	248	19,054	SH	sole
BOYD GAMING CORP.	EQUITY	103304101	4676	166,094	SH	sole
BOYKIN LODGING CO.	EQUITY	103430104	17	1,980	SH	sole
BP AMOCO ADS	EQUITY	055622104	133	2,208	SH	defined
BRADLEY PHARMACEUTICAL	EQUITY	104576103	150	7,368	SH	sole
BRADY CORP.	EQUITY	104674106	483	9,905	SH	sole
BRANDYWINE REALTY TRUST	EQUITY	105368203	9351	328,351	SH	sole
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	2867	143,400	SH	sole
BRASKEM SA-SPON ADR	EQUITY	105532105	2481	75,000	SH	sole

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BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	259	6,748	SH	sole
BRIGGS & STRATTON CORP.	EQUITY	109043109	38	471	SH	sole
BRIGHAM EXPLORATION CO	EQUITY	109178103	120	12,810	SH	sole
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	13	232,850	SH	sole
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	390	7,189	SH	sole
BRIGHTPOINT INC	EQUITY	109473405	168	9,770	SH	sole
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4622	148,375	SH	sole
BRINK'S CO/THE	EQUITY	109696104	2824	93,608	SH	sole
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	9964	420,959	SH	defined
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	57589	2,432,976	SH	sole
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	141	8,241	SH	sole
BROADCOM CORP	EQUITY	111320107	10	367	SH	defined
BROADCOM CORP CL A	EQUITY	111320107	2	66,300	SH	sole
BROADCOM CORP.	EQUITY	111320107	4585	168,017	SH	sole
BROCADE COMMUNICATION	EQUITY	111621108	798	141,320	SH	sole
BROOKFIELD HOMES CORP	EQUITY	112723101	214	8,126	SH	sole
BROOKLINE BANCORP INC	EQUITY	11373M107	504	32,150	SH	sole
BROOKS AUTOMATION INC	EQUITY	114340102	344	24,281	SH	sole
BROOKSTONE INC	EQUITY	114537103	206	10,919	SH	sole
BROWN & BROWN INC	EQUITY	115236101	5183	113,408	SH	sole
BROWN FORMAN CORP	EQUITY	115637209	11661	254,617	SH	defined
BROWN SHOE COMANY, INC.	EQUITY	115736100	247	9,853	SH	sole
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2415	52,730	SH	sole
BRUKER BIOSCIENCES CORP	EQUITY	116794108	40	11,648	SH	sole
BRUNSWICK CORP	EQUITY	117043109	5	109	SH	defined
BRUNSWICK CORP.	EQUITY	117043109	2011	43,948	SH	sole
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	214	10,317	SH	sole
BRUSH ENGINEERED MATLS COM	EQUITY	117421107	8	379,100	SH	sole
BRYN MAWR BK CORP	EQUITY	117665109	77	3,841	SH	sole
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	178	15,999	SH	sole
BUCKLE, INC.	EQUITY	118440106	114	4,133	SH	sole
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	226	6,734	SH	sole
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	10	283,100	SH	sole
BUFFALO WILD WINGS INC	EQUITY	119848109	87	3,096	SH	sole
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	201	7,301	SH	sole
BUILDING MATLS HLDG CP COM	EQUITY	120113105	2	66,800	SH	sole
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	212	9,969	SH	sole
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6363	166,098	SH	sole
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	16	424	SH	defined
BURLINGTON RES INC	EQUITY	122014103	6950	170,350	SH	defined
BURLINGTON RESOURCES, INC.	EQUITY	122014103	6854	167,990	SH	sole
C & D TECHNOLOGIES, INC.	EQUITY	124661109	263	13,840	SH	sole
C H ROBINSON WORLDWIDE	EQUITY	12541W100	8397	181,000	SH	defined
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	6820	147,004	SH	sole
C. R. BARD, INC.	EQUITY	067383109	2642	46,659	SH	sole
CABELA'S INC-CL A	EQUITY	126804301	5	201	SH	sole
CABLEVISION NY GROUP CLASS	EQUITY	12686C109	1824	174,268	SH	defined
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	2100	103,527	SH	sole
CABOT CORP.	EQUITY	127055101	3930	101,904	SH	sole
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1951	53,821	SH	sole
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	805	17,920	SH	sole
CACHE INC	EQUITY	127150308	78	5,204	SH	sole
CACI INTERNATIONAL	EQUITY	127190304	838	15,873	SH	sole
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	5793	444,248	SH	sole
CAESARS ENTERTAINMENT INC	EQUITY	127687101	8532	510,912	SH	sole
CAKTRONICS INC	EQUITY	234264109	192	7,848	SH	sole

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CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	742	20,819	SH	sole
CALGON CARBON CORP.	EQUITY	129603106	133	18,459	SH	sole
CALIFORNIA MICRO DEVICES CP	EQUITY	130439102	89	11,489	SH	sole
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	228	10,416	SH	sole
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	273	9,283	SH	sole
CALLAWAY GOLF CO.	EQUITY	131193104	1683	159,236	SH	sole
CALLON PETROLEUM CO.	EQUITY	13123X102	87	6,828	SH	sole
CAL-MAINE FOODS INC	EQUITY	128030202	90	8,164	SH	sole
CALPINE CORP	EQUITY	131347106	1	506	SH	defined
CALPINE CORP.	EQUITY	131347106	1499	517,025	SH	sole
CAMBREX CORP.	EQUITY	132011107	312	14,225	SH	sole
CAMDEN NATL CORP	EQUITY	133034108	145	4,212	SH	sole
CAMDEN POPERTY TRUST	EQUITY	133131102	247	5,353	SH	sole
CAMPBELL SOUP CO	EQUITY	134429109	12	468	SH	defined
CAMPBELL SOUP CO.	EQUITY	134429109	5088	193,518	SH	sole
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	2806	52,400	SH	defined
CANADIAN NATURAL RESORUCES	EQUITY	136385101	6509	162,900	SH	defined
CANCERVAX CORP	EQUITY	13738Y107	73	9,002	SH	sole
CANDELA CORP	EQUITY	136907102	121	10,473	SH	sole
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	659	21,065	SH	sole
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	187	4,831	SH	sole
CAPITAL CORP OF THE WEST	EQUITY	140065103	118	2,744	SH	sole
CAPITAL CROSSING BANK	EQUITY	140071101	59	2,304	SH	sole
CAPITAL LEASE FUNDING INC	EQUITY	140288101	1020	92,414	SH	sole
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	12021	162,665	SH	sole
CAPITAL ONE FINL CORP	EQUITY	14040H105	24260	328,275	SH	defined
CAPITAL SOURCE INC.	EQUITY	14055X102	8	354,798	SH	sole
CAPITAL SOUTHWEST CORP	EQUITY	140501107	113	1,490	SH	sole
CAPITAL TRUST-CL A	EQUITY	14052H506	154	5,283	SH	sole
CAPITALSOURCE INC	EQUITY	14055X102	31	1,380	SH	sole
CAPITOL BANCORP LTD	EQUITY	14056D105	163	5,540	SH	sole
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	14	430	SH	sole
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	671	53,921	SH	sole
CAPSTONE TURBINE COR	EQUITY	14067D102	69	45,350	SH	sole
CAPTARIS INC	EQUITY	14071N104	75	17,498	SH	sole
CARACO PHARM LABS INC	EQUITY	14075T107	38	4,941	SH	sole
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	260	15,496	SH	sole
CARBO CERAMICS INC	EQUITY	140781105	499	6,913	SH	sole
CARDIAC SCIENCE INC.	EQUITY	141410209	77	39,941	SH	sole
CARDINAL HEALTH INC	EQUITY	14149Y108	8146	186,111	SH	sole
CARDINAL HEALTH INC	EQUITY	14149Y108	21	491	SH	defined
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	90	19,607	SH	sole
CAREER EDUCATION CORP	EQUITY	141665109	5013	176,345	SH	sole
CAREER EDUCATION CORP COM	EQUITY	141665109	5	170,532	SH	sole
CAREMARK RX INC	EQUITY	141705103	10764	335,631	SH	sole
CAREMARK RX INC	EQUITY	141705103	1941	60,531	SH	defined
CARLISLE COS INC.	EQUITY	142339100	3290	51,456	SH	sole
CARMAX INC	EQUITY	143130102	3696	171,498	SH	sole
CARMIKE CINEMAS INC	EQUITY	143436400	147	4,177	SH	sole
CARNIVAL CORP	EQUITY	143658300	14154	299,292	SH	sole
CARNIVAL CORP	EQUITY	143658300	11128	235,322	SH	defined
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	593	12,426	SH	sole
CARRAMERICA REALTY C	EQUITY	144418100	1170	35,778	SH	sole
CARREKER CORP	EQUITY	144433109	84	11,021	SH	sole
CARRIER ACCESS CORP.	EQUITY	144460102	76	10,897	SH	sole
CARTER INC	EQUITY	146229109	99	3,584	SH	sole

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CASCADE BANCORP	EQUITY	147154108	176	9,061	SH	sole
CASCADE CORP	EQUITY	147195101	161	5,796	SH	sole
CASCADE NAT GAS CORP COM	EQUITY	147339105	130	6,113	SH	sole
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	127	10,698	SH	sole
CASEYS GENERAL STORES, INC.	EQUITY	147528103	506	27,236	SH	sole
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	378	15,444	SH	sole
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	80	15,317	SH	sole
CATALINA MARKETING CORP.	EQUITY	148867104	2615	113,303	SH	sole
CATAPULT COMM CORP	EQUITY	149016107	57	3,049	SH	sole
CATAPULT COMMUNICATNS COM	EQUITY	149016107	1	75,000	SH	sole
CATELLUS DEVELOPMENT	EQUITY	149113102	8101	305,597	SH	sole
Caterpillar	EQUITY	149123101	1850	23,000	SH	sole
CATERPILLAR INC	EQUITY	149123101	31	391	SH	defined
CATERPILLAR, INC.	EQUITY	149123101	35225	437,851	SH	sole
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	878	23,612	SH	sole
CATO CORP. CLASS A	EQUITY	149205106	236	10,618	SH	sole
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	317	13,743	SH	sole
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	8176	134,143	SH	sole
CBRL GROUP, INC.	EQUITY	12489V106	3840	106,421	SH	sole
CCC INFORMATION SERVICES	EQUITY	12487Q109	122	6,907	SH	sole
C-COR INC.	EQUITY	125010108	198	23,433	SH	sole
CDI CORP.	EQUITY	125071100	138	6,708	SH	sole
CDW CORP	EQUITY	12512N105	8299	143,019	SH	sole
CEC ENTERTAINMENT, INC.	EQUITY	125137109	748	20,350	SH	sole
CEC ENTMT INC	EQUITY	125137109	342	9,300	SH	defined
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	151	10,835	SH	sole
CELERA GENOMICS GROU	EQUITY	038020202	465	39,746	SH	sole
CELGENE CORP	EQUITY	151020104	99	1,700	SH	sole
CELGENE CORP	EQUITY	151020104	2912	50,000	SH	defined
CELL GENESYS, INC.	EQUITY	150921104	218	24,333	SH	sole
CELL THERAPEUTICS, INC.	EQUITY	150934107	188	27,431	SH	sole
CEMEX SA - Sponsored ADR	EQUITY	151290889	4895	173,950	SH	sole
CEMIG CIA ENERGM SPON ADR	EQUITY	204409601	1525	74,255	SH	sole
CENDANT CORP	EQUITY	151313103	26	1,203	SH	defined
CENDANT CORP.	EQUITY	151313103	10228	473,533	SH	sole
CENTENE CORP DEL	EQUITY	15135B101	470	11,038	SH	sole
CENTENE CORP DEL	EQUITY	15135B101	11105	260,800	SH	defined
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	38	6,461	SH	sole
CENTER FINANCIAL CORP	EQUITY	15146E102	100	5,245	SH	sole
CENTERPOINT ENERGY INC	EQUITY	15189T107	1414	136,478	SH	sole
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	351	SH	defined
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	272	6,231	SH	sole
CENTEX CORP	EQUITY	152312104	7	141	SH	defined
CENTEX CORP.	EQUITY	152312104	2782	55,141	SH	sole
CENTRAL COAST BANCORP	EQUITY	153145107	100	4,882	SH	sole
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	149	6,673	SH	sole
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	2	71,100	SH	sole
CENTRAL FREIGHT LINES INC	EQUITY	153491105	28	4,669	SH	sole
CENTRAL GARDEN & PET C	EQUITY	153527106	281	9,183	SH	sole
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	630	22,894	SH	sole
CENTRAL PARKING CORP.	EQUITY	154785109	133	10,073	SH	sole
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	133	6,594	SH	sole
CENTURY ALUMINUM CO.	EQUITY	156431108	268	9,681	SH	sole
CENTURY BANCORP INC	EQUITY	156432106	60	1,903	SH	sole
CENTURY BUSINESS SERVICES	EQUITY	156490104	155	34,421	SH	sole
CENTURYTEL INC	EQUITY	156700106	5	154	SH	defined

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CENTURYTEL, INC.	EQUITY	156700106	2067	60,379	SH	sole
CEPHALON INC	EQUITY	156708109	4652	97,111	SH	sole
CEPHALON INC	EQUITY	156708109	7563	157,900	SH	defined
CEPHEID	EQUITY	15670R107	196	22,724	SH	sole
CERADYNE INC	EQUITY	156710105	382	8,689	SH	sole
CERADYNE INC COM	EQUITY	156710105	6	128,700	SH	sole
CERES GROUP INC	EQUITY	156772105	90	16,426	SH	sole
CERIDIAN CORP	EQUITY	156779100	4513	245,120	SH	sole
CERNER CORP	EQUITY	156782104	670	15,492	SH	sole
CERTEGY INC	EQUITY	156880106	3892	104,600	SH	sole
CH ENERGY GROUP INC.	EQUITY	12541M102	1023	22,347	SH	sole
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	395	38,372	SH	sole
CHARLES RIV LABORATORIES I	EQUITY	159864107	6275	137,000	SH	defined
CHARLES RIVER ASSOCIAT	EQUITY	159852102	212	5,536	SH	sole
CHARLES RIVER LABORATORIES	EQUITY	159864107	5769	26,414	SH	sole
CHARLES SCHWAB	EQUITY	808513105	19	2,050	SH	defined
CHARLES SCHWAB CORP.	EQUITY	808513105	6527	710,198	SH	sole
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	73	6,321	SH	sole
CHARMING SHOPPES, INC.	EQUITY	161133103	446	62,673	SH	sole
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	390	146,715	SH	sole
CHARTER FINL CORP WEST	EQUITY	16122M100	73	2,160	SH	sole
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	3265	148,461	SH	sole
CHATTEM INC	EQUITY	162456107	294	9,115	SH	sole
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	313	18,470	SH	sole
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	3957	143,008	SH	sole
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	319	20,469	SH	sole
CHEESECAKE FACTORY	EQUITY	163072101	3711	85,512	SH	sole
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	388	5,788	SH	sole
CHEMED CORP.	EQUITY	16359R103	368	6,608	SH	sole
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	476	13,041	SH	sole
CHENIERE ENERGY INC	EQUITY	16411R208	203	10,286	SH	sole
CHEROKEE INC DEL NEW	EQUITY	16444H102	88	3,695	SH	sole
CHEROKEE INTERNATIONAL CORP	EQUITY	164450108	32	3,867	SH	sole
CHESAPEAKE CORP.	EQUITY	165159104	255	10,626	SH	sole
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	87	5,476	SH	sole
CHEVRONTEXACO CORP	EQUITY	166764100	52619	980,968	SH	sole
CHEVRONTEXACO CORP	EQUITY	166764100	20630	384,596	SH	defined
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	111	690	SH	sole
CHICOS FAS INC	EQUITY	168615102	325	9,500	SH	defined
CHICOS'S FAS INC.	EQUITY	168615102	5043	147,451	SH	sole
CHILDREN'S PLACE, INC.	EQUITY	168905107	221	9,226	SH	sole
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	525	34,300	SH	sole
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1850	45,060	SH	sole
CHIQUITA BRANDS INTL	EQUITY	170032809	386	22,193	SH	sole
CHIRON CORP	EQUITY	170040109	672	15,214	SH	defined
CHIRON CORP.	EQUITY	170040109	5202	117,686	SH	sole
CHITTENDEN CORP.	EQUITY	170228100	683	25,065	SH	sole
CHOICE HOTELS INTL INC.	EQUITY	169905106	23	397	SH	sole
CHOICEPOINT INC.	EQUITY	170388102	6237	146,238	SH	sole
CHORDIANT SOFTWARE INC	EQUITY	170404107	114	39,050	SH	sole
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	328	20,469	SH	sole
CHUBB CORP	EQUITY	171232101	4000	56,918	SH	defined
Chubb Corp Com Stk USD1	EQUITY	171232101	2443	34,760	SH	sole
CHUBB CORP.	EQUITY	171232101	39892	567,611	SH	sole
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	2864	102,071	SH	sole
CHURCHILL DOWNS, INC.	EQUITY	171484108	163	4,165	SH	sole

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CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	119	5,300	SH	sole
CIBER, INC.	EQUITY	17163B102	209	27,780	SH	sole
CIENA CORP	EQUITY	171779101	1	649	SH	defined
CIENA CORP.	EQUITY	171779101	502	253,630	SH	sole
CIGNA CORP	EQUITY	125509109	11	157	SH	defined
CIGNA CORP.	EQUITY	125509109	4292	61,644	SH	sole
CIMAREX ENERGY CO	EQUITY	171798101	787	22,538	SH	sole
CINCINNATI BELL INC	EQUITY	171871106	3209	919,536	SH	sole
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3079	74,689	SH	sole
CINCINNATI FINL CORP	EQUITY	172062101	8	192	SH	defined
CINERGY CORP	EQUITY	172474108	8	206	SH	defined
CINERGY CORP.	EQUITY	172474108	3187	80,477	SH	sole
CINTAS CORP	EQUITY	172908105	8	195	SH	defined
CINTAS CORP.	EQUITY	172908105	3792	90,193	SH	sole
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	49	12,609	SH	sole
CIRCLE GROUP HOLDINGS INC	EQUITY	172570103	20	10,943	SH	sole
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	163	8,356	SH	sole
CIRCUIT CITY STORE INC COM	EQUITY	172737108	9	588,400	SH	sole
CIRCUIT CITY STORES INC	EQUITY	172737108	3	227	SH	defined
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1361	88,705	SH	sole
CIRRUS LOGIC, INC.	EQUITY	172755100	219	45,960	SH	sole
CISCO SYS INC	EQUITY	17275R102	20943	1,151,507	SH	defined
CISCO SYS INC COM	EQUITY	17275R102	1	78,800	SH	sole
Cisco Systems Inc Com Stk	EQUITY	17275R102	108841	6,013,332	SH	sole
CIT GROUP INC	EQUITY	125581108	163	4,360	SH	sole
CIT GROUP INC NEW	EQUITY	125581108	239	6,400	SH	defined
CITADEL BROADCASTING CORP	EQUITY	17285T106	14	1,124	SH	sole
CITIGROUP INC	EQUITY	172967101	159808	3,622,129	SH	sole
CITIGROUP INC	EQUITY	172967101	33996	770,524	SH	defined
Citigroup Inc. Com Stk USD.01	EQUITY	172967101	1267	28,716	SH	sole
CITIZENS BANKING CORP.	EQUITY	174420109	769	23,611	SH	sole
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	5	378	SH	defined
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1969	147,016	SH	sole
CITIZENS FIRST BANCORP	EQUITY	17461R106	116	4,642	SH	sole
CITIZENS INC	EQUITY	174740100	95	15,959	SH	sole
CITRIX SYS INC	EQUITY	177376100	3	193	SH	defined
CITRIX SYSTEMS, INC.	EQUITY	177376100	1576	89,930	SH	sole
CITY HOLDING CO.	EQUITY	177835105	300	9,110	SH	sole
CITY NATIONAL CORP.	EQUITY	178566105	5245	80,753	SH	sole
CITYBANK	EQUITY	17770A109	147	4,200	SH	sole
CK WITCO CORP	EQUITY	227116100	2364	249,114	SH	sole
CKE RESTAURANTS INC	EQUITY	12561E105	311	28,188	SH	sole
CLAIRE'S STORES, INC.	EQUITY	179584107	4078	162,863	SH	sole
CLARCOR, INC.	EQUITY	179895107	659	13,823	SH	sole
CLARK INC	EQUITY	181457102	119	8,783	SH	sole
CLARUS CORPORATION	EQUITY	182707109	63	7,212	SH	sole
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	59	2,769	SH	sole
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	21	673	SH	defined
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	8724	279,893	SH	sole
CLECO CORP	EQUITY	12561W105	2088	121,097	SH	sole
CLEVELAND CLIFFS INC	EQUITY	185896107	5693	70,400	SH	defined
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	471	5,827	SH	sole
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	87	7,486	SH	sole
CLOROX CO	EQUITY	189054109	13036	244,569	SH	defined
CLOROX CO.	EQUITY	189054109	4981	93,445	SH	sole
CLOSURE MEDICAL CORP.	EQUITY	189093107	53	3,745	SH	sole

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CMGI INC.	EQUITY	125750109	248	205,285	SH	sole
CMS ENERGY CORP	EQUITY	125896100	2	184	SH	defined
CMS ENERGY CORP.	EQUITY	125896100	1502	157,754	SH	sole
CNA FINANCIAL CORP	EQUITY	126117100	14	570	SH	sole
CNA SURETY CORP.	EQUITY	12612L108	90	8,479	SH	sole
CNET NETWORKS INC	EQUITY	12613R104	2508	274,100	SH	defined
CNET NETWORKS INC.	EQUITY	12613R104	636	69,469	SH	sole
CNF INC.	EQUITY	12612W104	3445	84,037	SH	sole
COACH INC	EQUITY	189754104	3556	83,822	SH	sole
COACH INC	EQUITY	189754104	730	17,214	SH	defined
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	121	7,673	SH	sole
COASTAL FINL CORP DEL	EQUITY	19046E105	101	6,985	SH	sole
COBIZ INC	EQUITY	190897108	116	7,018	SH	sole
COCA COLA CO	EQUITY	191216100	4024	100,466	SH	defined
COCA COLA ENTERPRISES INC	EQUITY	191219104	10	535	SH	defined
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4458	235,880	SH	sole
COCA-COLA BOTTLING CO.	EQUITY	191098102	117	2,158	SH	sole
COCA-COLA CO.	EQUITY	191216100	44011	1,098,896	SH	sole
COEUR D'ALENE MINES CORP	EQUITY	192108108	553	116,755	SH	sole
COGNEX CORP.	EQUITY	192422103	570	21,754	SH	sole
COGNIZANT TECH SOLUTION	EQUITY	192446102	6611	216,692	SH	sole
COGNOS INC	EQUITY	19244C109	16435	462,700	SH	defined
COHEN & STEERS INC	EQUITY	19247A100	63	4,081	SH	sole
COHERENT, INC.	EQUITY	192479103	427	16,446	SH	sole
COHU, INC.	EQUITY	192576106	173	11,683	SH	sole
COINSTAR, INC	EQUITY	19259P300	271	11,614	SH	sole
COLDWATER CREEK, INC.	EQUITY	193068103	249	11,953	SH	sole
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	204	7,358	SH	sole
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	128	4,540	SH	sole
Coles Myer Ltd ADR	EQUITY	193870409	89	1,650	SH	sole
Colgate	EQUITY	194162103	1807	40,000	SH	sole
COLGATE PALMOLIVE CO	EQUITY	194162103	12356	273,482	SH	defined
Colgate-Palmolive Co Com Stk USD1	EQUITY	194162103	32259	714,015	SH	sole
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	55	4,354	SH	sole
COLLINS & AIKMAN CORP	EQUITY	194830204	87	20,868	SH	sole
COLONIAL BANCGROUP, INC.	EQUITY	195493309	4505	220,304	SH	sole
COLONIAL PROPERTIES TRUST	EQUITY	195872106	538	13,388	SH	sole
COLOR KINETICS INC	EQUITY	19624P100	28	2,181	SH	sole
COLUMBIA BANCORP	EQUITY	197227101	92	3,165	SH	sole
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	182	7,644	SH	sole
COLUMBIA SPORTSWEAR	EQUITY	198516106	18	328	SH	sole
COMCAST CORP NEW	EQUITY	20030N101	3517	124,541	SH	defined
COMCAST CORP NEW	EQUITY	20030N200	436	15,600	SH	defined
COMCAST CORP-CL A	EQUITY	20030N101	37652	1,333,287	SH	sole
COMERICA INC	EQUITY	200340107	5596	94,295	SH	defined
COMERICA, INC.	EQUITY	200340107	8344	140,588	SH	sole
COMFORT SYS USA INC	EQUITY	199908104	138	20,949	SH	sole
COMMERCE BANCORP INC	EQUITY	200519106	7145	129,433	SH	sole
COMMERCE BANCSHARES	EQUITY	200525103	58	1,212	SH	sole
COMMERCE GROUP, INC.	EQUITY	200641108	640	13,219	SH	sole
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	449	19,788	SH	sole
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	599	22,194	SH	sole
COMMERCIAL METALS CO.	EQUITY	201723103	628	15,816	SH	sole
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	1318	72,348	SH	sole
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	80	5,035	SH	sole
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	511	11,742	SH	sole

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COMMSCOPE INC.	EQUITY	203372107	2534	117,329	SH	sole
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	370	14,708	SH	sole
COMMUNITY BANKS INC	EQUITY	203628102	169	5,825	SH	sole
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	644	20,088	SH	sole
COMMUNITY HEALTH SYS	EQUITY	203668108	3813	142,922	SH	sole
COMMUNITY TRUST BANCORP	EQUITY	204149108	183	5,898	SH	sole
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	1477	65,930	SH	sole
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	sole
COMPASS BANCSHARES, INC.	EQUITY	20449H109	8870	202,416	SH	sole
COMPASS MINERALS INTERNATION	EQUITY	20451N101	182	8,218	SH	sole
COMPUCOM SYS INC	EQUITY	204780100	61	13,319	SH	sole
COMPUCREDIT CORPORATION	EQUITY	20478N100	189	10,168	SH	sole
COMPUTER ASSOC INTL INC	EQUITY	204912109	18	667	SH	defined
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6549	249,007	SH	sole
COMPUTER PROGRAMS & SY	EQUITY	205306103	71	3,515	SH	sole
COMPUTER SCIENCES	EQUITY	205363104	8	162,500	SH	sole
COMPUTER SCIENCES CORP	EQUITY	205363104	10	215	SH	defined
COMPUTER SCIENCES CORP.	EQUITY	205363104	3962	84,116	SH	sole
COMPUWARE CORP	EQUITY	205638109	2	440	SH	defined
COMPUWARE CORP.	EQUITY	205638109	977	189,702	SH	sole
COMPX INTERNATIONAL INC.	EQUITY	20563P101	30	1,845	SH	sole
COMSTOCK RESOURCES, INC.	EQUITY	205768203	395	18,893	SH	sole
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	210	7,744	SH	sole
COMVERSE TECHNOLOGY INC	EQUITY	205862402	4	223	SH	defined
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1921	102,024	SH	sole
CONAGRA INC	EQUITY	205887102	11664	453,684	SH	defined
CONAGRA, INC.	EQUITY	205887102	23637	919,352	SH	sole
CONCEPTUS INC	EQUITY	206016107	129	13,893	SH	sole
CONCORD COMMUNICATIONS	EQUITY	206186108	89	9,957	SH	sole
CONCUR TECHNOLOGIES INC	EQUITY	206708109	150	14,255	SH	sole
CONEXANT SYSTEMS INC.	EQUITY	207142100	15	9,514	SH	sole
CONMED CORP.	EQUITY	207410101	426	16,194	SH	sole
CONNECTICUT WATER SVC INC	EQUITY	207797101	115	4,351	SH	sole
CONNETICS CORP	EQUITY	208192104	462	17,115	SH	sole
CONNETICS CORP	EQUITY	208192104	967	35,800	SH	defined
CONN'S INC	EQUITY	208242107	53	3,771	SH	sole
CONOCOPHILLIPS	EQUITY	20825C104	778	9,385	SH	defined
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	39015	470,910	SH	sole
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	107	3,071	SH	sole
CONSECO INC	EQUITY	208464883	56	3,183	SH	sole
CONSOL ENERGY INC	EQUITY	20854P109	66	1,888	SH	sole
CONSOLIDATED EDISON INC	EQUITY	209115104	12	275	SH	defined
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4585	109,053	SH	sole
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	257	6,145	SH	sole
CONSTELLATION BRANDS	EQUITY	21036P108	6725	176,695	SH	sole
CONSTELLATION ENERGY GROUP	EQUITY	210371100	8	200	SH	defined
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	3108	78,018	SH	sole
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	312	36,629	SH	sole
CONVERGYS CORP	EQUITY	212485106	1079	80,366	SH	sole
CONVERGYS CORP	EQUITY	212485106	2	162	SH	defined
COOPER CAMERON CORP.	EQUITY	216640102	6598	120,318	SH	sole
COOPER COS INC COM NEW	EQUITY	216648402	22	321,852	SH	sole
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2374	40,238	SH	sole
COOPER INDUSTRIES LTD	EQUITY	G24182100	449	7,608	SH	defined
COOPER TIRE & RUBBER CO	EQUITY	216831107	1366	67,717	SH	sole
COOPER TIRE + RUBR CO	EQUITY	216831107	2	85	SH	defined

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COORS ADOLPH CLASS B	EQUITY	217016104	1118	16,462 SH	sole
COORS ADOLPH CO	EQUITY	217016104	3	43 SH	defined
COPART, INC.	EQUITY	217204106	2800	147,918 SH	sole
CORCEPT THERAPEUTICS INC	EQUITY	218352102	19	2,455 SH	sole
CORGENTECH INC	EQUITY	21872P105	57	3,354 SH	sole
CORILLIAN CORP	EQUITY	218725109	81	17,671 SH	sole
CORINTHIAN COLLEGES COM	EQUITY	218868107	9	668,586 SH	sole
CORINTHIAN COLLEGES INC	EQUITY	218868107	2006	148,835 SH	sole
CORIXA CORP.	EQUITY	21887F100	126	30,338 SH	sole
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	916	19,863 SH	sole
CORNELL COMPANIES INC	EQUITY	219141108	90	7,246 SH	sole
CORNERSTONE REALITY INCOME	EQUITY	21922V102	328	33,652 SH	sole
CORNING INC	EQUITY	219350105	3590	323,989 SH	defined
CORNING, INC.	EQUITY	219350105	6648	600,039 SH	sole
CORP EXEC BOARD CO.	EQUITY	21988R102	51	835 SH	sole
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	22	360,226 SH	sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	573	22,353 SH	sole
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	197	7,230 SH	sole
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	677	19,146 SH	sole
CORUS BANKSHARES, INC.	EQUITY	220873103	366	8,482 SH	sole
CORVEL CORP.	EQUITY	221006109	103	3,454 SH	sole
CORVIS CORP	EQUITY	221009103	170	212,043 SH	sole
COSI INC	EQUITY	22122P101	60	11,205 SH	sole
COST PLUS, INC.	EQUITY	221485105	421	11,897 SH	sole
COSTAR GROUP INC COM	EQUITY	22160N109	12	251,400 SH	sole
COSTAR GROUP, INC.	EQUITY	22160N109	430	8,737 SH	sole
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8971	216,126 SH	sole
COSTCO WHSL CORP NEW	EQUITY	22160K105	22	526 SH	defined
COUNTRYWIDE FINANCIAL	EQUITY	222372104	9437	239,578 SH	sole
COUNTRYWIDE FINL CORP	EQUITY	222372104	9881	250,840 SH	defined
COURIER CORP	EQUITY	222660102	147	3,512 SH	sole
COURTYARD BY MARRIOTT II	EQUITY	44107P104	652	46,498 SH	sole
COUSINS PROPERTIES, INC.	EQUITY	222795106	862	25,117 SH	sole
COVANCE INC	EQUITY	222816100	1015	25,400 SH	defined
COVANCE INC COM	EQUITY	222816100	19	481,124 SH	sole
COVANCE INC.	EQUITY	222816100	4128	103,280 SH	sole
COVANSYS CORP.	EQUITY	22281W103	126	10,927 SH	sole
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	92	4,750 SH	sole
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	8175	153,172 SH	sole
COX RADIO INC-CL A	EQUITY	224051102	12	791 SH	sole
CRANE CO	EQUITY	224399105	2	67 SH	defined
CRANE CO.	EQUITY	224399105	760	26,271 SH	sole
CRAWFORD & CO. CLASS B	EQUITY	224633107	47	7,008 SH	sole
CRAY INC	EQUITY	225223106	165	46,684 SH	sole
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1495	207,631 SH	sole
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	110	5,815 SH	sole
CREE INC	EQUITY	225447101	3687	120,892 SH	sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	202	12,838 SH	sole
CRITICAL THERAPEUTICS INC	EQUITY	22674T105	2183	373,200 SH	defined
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	194	12,502 SH	sole
CROSS TIMBERS RLTY TR	EQUITY	22757R109	15	442 SH	defined
CROSSTEX ENERGY INC	EQUITY	22765Y104	53	1,291 SH	sole
CROSSTEX ENERGY INC COM	EQUITY	22765Y104	2	57,800 SH	sole
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	59	3,977 SH	sole
CROWN HOLDINGS INC	EQUITY	228368106	928	89,972 SH	sole
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	66	7,916 SH	sole

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CRT PROPERTIES INC	EQUITY	22876P109	379	17,672	SH	sole
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1761	114,283	SH	sole
CSK AUTO CORP	EQUITY	125965103	338	25,343	SH	sole
CSS INDUSTRIES, INC.	EQUITY	125906107	117	3,787	SH	sole
CSX CORP.	EQUITY	126408103	3181	95,822	SH	sole
CSX CORP	EQUITY	126408103	8	245	SH	defined
CT COMMUNICATION	EQUITY	126426402	142	10,284	SH	sole
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	137	16,947	SH	sole
CTS CORP.	EQUITY	126501105	248	19,653	SH	sole
CUBIC CORP.	EQUITY	229669106	195	8,516	SH	sole
CUBIST PHARMA INC	EQUITY	229678107	217	21,913	SH	sole
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	2318	234,600	SH	defined
CULLEN/FROST BANKERS	EQUITY	229899109	3953	85,076	SH	sole
CUMMINS INC	EQUITY	231021106	4	50	SH	defined
CUMMINS INC.	EQUITY	231021106	1453	19,661	SH	sole
CUMULUS MEDIA, INC.	EQUITY	231082108	386	26,835	SH	sole
CUNO, INC.	EQUITY	126583103	533	9,228	SH	sole
CURAGEN CORP	EQUITY	23126R101	129	23,456	SH	sole
CURIS INC.	EQUITY	231269101	100	22,576	SH	sole
CURTISS-WRIGHT CORP.	EQUITY	231561101	654	11,434	SH	sole
CV THERAPEUTICS, INC.	EQUITY	126667104	214	17,150	SH	sole
CVB FINANCIAL CORP	EQUITY	126600105	444	19,963	SH	sole
CVS CORP	EQUITY	126650100	19	455	SH	defined
CVS CORP.	EQUITY	126650100	12565	298,255	SH	sole
CYBERGUARD CORP	EQUITY	231910100	52	8,764	SH	sole
CYBERONICS	EQUITY	23251P102	193	9,437	SH	sole
CYBEROPTICS CORP	EQUITY	232517102	62	4,035	SH	sole
CYBERSOURCE CORP	EQUITY	23251J106	72	14,882	SH	sole
CYMER INC	EQUITY	232572107	5262	183,600	SH	defined
CYMER, INC.	EQUITY	232572107	574	20,024	SH	sole
CYPRESS BIOSCIENCE INC	EQUITY	232674507	187	15,999	SH	sole
CYPRESS BIOSCIENCES INC	EQUITY	232674507	3234	277,100	SH	defined
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1828	206,747	SH	sole
CYTEC INDUSTRIES, INC.	EQUITY	232820100	4160	84,983	SH	sole
CYTOGEN CORP	EQUITY	232824300	89	8,449	SH	sole
CYTOKINETICS INC	EQUITY	23282W100	55	4,120	SH	sole
CYTYC CORP	EQUITY	232946103	5938	245,900	SH	defined
CYTYC CORPORATION	EQUITY	232946103	4423	183,165	SH	sole
D & E COMMUNICATIONS INC	EQUITY	232860106	81	7,079	SH	sole
D R HORTON INC COM	EQUITY	23331A109	6	182,300	SH	sole
D.R. HORTON INC	EQUITY	23331A109	12741	384,820	SH	sole
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	50	906	SH	sole
DANA CORP	EQUITY	235811106	1487	84,048	SH	sole
DANA CORP	EQUITY	235811106	3	170	SH	defined
DANAHER CORP	EQUITY	235851102	20981	409,151	SH	defined
DANAHER CORP.	EQUITY	235851102	16616	324,029	SH	sole
DANIELSON HOLDING CORP	EQUITY	236274106	152	24,977	SH	sole
DARDEN RESTAURANTS INC	EQUITY	237194105	4	180	SH	defined
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1646	70,595	SH	sole
DARLING INTERNATIONAL INC	EQUITY	237266101	150	34,776	SH	sole
DATASCOPE CORP.	EQUITY	238113104	237	6,349	SH	sole
DAVE & BUSTERS INC	EQUITY	23833N104	115	6,051	SH	sole
DAVITA INC	EQUITY	23918K108	64	2,047	SH	sole
DDI CORP	EQUITY	233162304	72	14,209	SH	sole
DEAN FOODS CO	EQUITY	242370104	7812	260,228	SH	sole
DEB SHOPS, INC	EQUITY	242728103	56	2,311	SH	sole

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DECKERS OUTDOOR CORP	EQUITY	243537107	166	4,880	SH	sole
DECKERS OUTDOOR CORP COM	EQUITY	243537107	4	115,900	SH	sole
DECODE GENETICS, INC	EQUITY	243586104	197	26,159	SH	sole
DEERE & CO.	EQUITY	244199105	6815	105,583	SH	sole
DEERE + CO	EQUITY	244199105	717	11,108	SH	defined
DEL LABS INC	EQUITY	245091103	88	2,668	SH	sole
DEL MONTE	EQUITY	24522P103	40	3,855	SH	sole
DELL INC	EQUITY	24702R101	92625	2,601,823	SH	sole
DELL INC	EQUITY	24702R101	26799	752,771	SH	defined
DELPHI CORP	EQUITY	247126105	2303	247,903	SH	sole
DELPHI CORP	EQUITY	247126105	6	640	SH	defined
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	540	13,454	SH	sole
DELTA & PINE LAND CO.	EQUITY	247357106	551	20,590	SH	sole
DELTA AIR LINES INC	EQUITY	247361108		143	SH	defined
DELTA AIR LINES, INC.	EQUITY	247361108	367	111,563	SH	sole
DELTA PETROLEUM CORP	EQUITY	247907207	134	10,264	SH	sole
DELTIC TIMBER CORP.	EQUITY	247850100	214	5,390	SH	sole
DELUXE CORP	EQUITY	248019101	2	57	SH	defined
DELUXE CORP.	EQUITY	248019101	1103	26,878	SH	sole
DENBURY RESOURCES INC	EQUITY	247916208	757	29,786	SH	sole
DENDREAN CORP COM	EQUITY	24823Q107	5	585,000	SH	sole
DENDREON CORP	EQUITY	24823Q107	1444	171,715	SH	sole
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	317	19,665	SH	sole
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	7194	138,498	SH	sole
DEPARTMENT 56 INC	EQUITY	249509100	117	7,207	SH	sole
DEPOMED INC	EQUITY	249908104	60	11,490	SH	sole
DESIGN WITHIN REACH INC	EQUITY	250557105	39	2,278	SH	sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	7100	181,341	SH	sole
DEVON ENERGY CORP.	EQUITY	25179M103	8252	116,206	SH	sole
DEVON ENERGY CORPORATION N	EQUITY	25179M103	20	276	SH	defined
DEVRY, INC.	EQUITY	251893103	2396	115,676	SH	sole
DEX MEDIA INC	EQUITY	25212E100	23	1,106	SH	sole
DHB INDS INC	EQUITY	23321E103	158	11,117	SH	sole
DIAGEO PLC	EQUITY	25243Q205	9632	125,500	SH	defined
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	504	12,333	SH	sole
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	797	24,144	SH	sole
DIAMONDCUSTER INT'L INC CL A	EQUITY	25278P106	155	12,678	SH	sole
DICK'S SPORTING GOODS INC	EQUITY	253393102	585	16,414	SH	sole
DIEBOLD, INC.	EQUITY	253651103	5529	118,402	SH	sole
DIGENE CORP	EQUITY	253752109	198	7,642	SH	sole
DIGI INTERNATIONAL INC	EQUITY	253798102	134	11,680	SH	sole
DIGIMARC CORP	EQUITY	253807101	76	8,417	SH	sole
DIGITAL INSIGHT	EQUITY	25385P106	260	19,108	SH	sole
DIGITAL INSIGHT CORP	EQUITY	25385P106	2723	199,800	SH	defined
DIGITAL RIV INC	EQUITY	25388B104	517	17,363	SH	sole
DIGITAL THEATER SYSTEMS INC	EQUITY	25389G102	167	9,154	SH	sole
DIGITALNET HLDGS INC COM	EQUITY	25389B103	4	128,500	SH	sole
DIGITALNET HOLDINGS INC	EQUITY	25389B103	2240	74,140	SH	sole
DIGITAS INC	EQUITY	25388K104	226	29,238	SH	sole
DILLARDS INC	EQUITY	254067101	2	95	SH	defined
DILLARDS, INC. CLASS A	EQUITY	254067101	725	36,706	SH	sole
DIME CMNTY BANCORP INC	EQUITY	253922108	1914	113,900	SH	defined
DIME COMMUNITY BANCSHARES	EQUITY	253922108	283	16,846	SH	sole
DIMON, INC.	EQUITY	254394109	145	24,581	SH	sole
DIODES INC	EQUITY	254543101	100	3,895	SH	sole
DIONEX CORP.	EQUITY	254546104	553	10,111	SH	sole

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DIRECT GENERAL CORP	EQUITY	25456W204	249	8,626	SH	sole
DIRECTV GROUP INC	EQUITY	25459L106	2162	122,883	SH	defined
DISCOVERY LABORATORIES INC	EQUITY	254668106	171	25,463	SH	sole
DISNEY WALT CO	EQUITY	254687106	7916	351,045	SH	defined
DITECH COMMUNICATIONS COM	EQUITY	25500M103	3	123,900	SH	sole
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	347	15,486	SH	sole
DIVERSA CORP	EQUITY	255064107	107	12,869	SH	sole
DJ ORTHOPEDICS INC	EQUITY	23325G104	172	9,733	SH	sole
DOBSON COMMUNICATIONS	EQUITY	256069105	2931	1,731,281	SH	sole
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	235	176,316	SH	defined
DOLLAR GEN CORP	EQUITY	256669102	8	374	SH	defined
DOLLAR GENERAL CORP.	EQUITY	256669102	2934	145,616	SH	sole
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	334	13,746	SH	sole
DOLLAR TREE STORES INC.	EQUITY	256747106	5260	195,160	SH	sole
DOMINION HOMES INC	EQUITY	257386102	52	2,174	SH	sole
DOMINION RES INC VA NEW	EQUITY	25746U109	553	8,476	SH	defined
DOMINION RESOURCES, INC.	EQUITY	25746U109	9164	140,446	SH	sole
DOMINO'S PIZZA INC	EQUITY	25754A201	194	13,203	SH	sole
DONALDSON CO., INC.	EQUITY	257651109	4042	142,361	SH	sole
DONEGAL GROUP INC-CL A	EQUITY	257701201	66	3,412	SH	sole
DONNELLEY R R + SONS CO	EQUITY	257867101	8	250	SH	defined
DORAL FINANCIAL CORP.	EQUITY	25811P100	74	1,788	SH	sole
DORCHESTER MINERALS LP	EQUITY	25820R105	85	4,200	SH	sole
DOT HILL SYSTEMS CORP	EQUITY	25848T109	190	23,630	SH	sole
DOUBLECLICK INC	EQUITY	258609304	364	61,518	SH	sole
DOV PHARMACEUTICAL INC	EQUITY	259858108	2427	66,734	SH	sole
DOVER CORP	EQUITY	260003108	8580	220,732	SH	defined
DOVER CORP.	EQUITY	260003108	14099	362,733	SH	sole
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	57	5,525	SH	sole
DOVER MOTORSPORTS INC	EQUITY	260174107	36	8,498	SH	sole
DOW CHEM CO	EQUITY	260543103	9536	211,071	SH	defined
Dow Chemical	EQUITY	260543103	1355	30,000	SH	sole
DOW CHEMICAL CO.	EQUITY	260543103	19211	425,201	SH	sole
DOW JONES & CO., INC.	EQUITY	260561105	1748	43,038	SH	sole
DOW JONES + CO INC	EQUITY	260561105	4	93	SH	defined
DOWNNEY FINANCIAL CORP.	EQUITY	261018105	587	10,676	SH	sole
DPL, INC.	EQUITY	233293109	4296	208,742	SH	sole
DRESS BARN, INC.	EQUITY	261570105	195	11,173	SH	sole
DREW INDUSTRIES INC	EQUITY	26168L205	139	3,891	SH	sole
DREXLER TECHNOLOGY COR	COM	z 261876106	49	5,305	SH	sole
DREYERS GRAND ICE CREAM	EQUITY	261877104	555	6,940	SH	sole
DRILL QUIP	EQUITY	262037104	79	3,542	SH	sole
DRS TECHNOLOGIES INC	EQUITY	23330X100	483	12,894	SH	sole
DRS TECHNOLOGIES INC COM	EQUITY	23330X100	5	146,346	SH	sole
DRUGSTORE.COM	EQUITY	262241102	82	24,119	SH	sole
DSP GROUP, INC. COM	EQUITY	23332B106	334	15,885	SH	sole
DST SYS INC DEL COM	EQUITY	233326107	2	35,400	SH	sole
DST SYSTEMS INC	EQUITY	233326107	6157	138,450	SH	sole
DTE ENERGY CO	EQUITY	233331107	8	198	SH	defined
DTE ENERGY CO.	EQUITY	233331107	16365	387,892	SH	sole
DTE Energy Company	EQUITY	233331107	7594	180,000	SH	sole
DU PONT E I DE NEMOURS + C	EQUITY	263534109	16488	385,240	SH	defined
DUCOMMUN INC DEL	EQUITY	264147109	89	3,962	SH	sole
DUKE ENERGY CO	EQUITY	264399106	24	1,069	SH	defined
DUKE ENERGY CORP.	EQUITY	264399106	20293	886,539	SH	sole
DUKE REALTY	EQUITY	264411505	632	19,030	SH	sole

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DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	6808	115,980	SH	sole
DUPONT PHOTOMASKS	EQUITY	26613X101	136	7,980	SH	sole
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	3772	210,044	SH	sole
DURATEK INC	EQUITY	26658Q102	99	5,548	SH	sole
DURECT CORPORATION	EQUITY	266605104	23	16,530	SH	sole
DUSA PHARMACEUTICALS INC	EQUITY	266898105	94	8,157	SH	sole
DYAX CORP	EQUITY	26746E103	109	14,262	SH	sole
DYAX CORP	EQUITY	26746E103	955	125,000	SH	defined
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2996	105,522	SH	sole
DYNAVAX TECHNOLOGIES CORP	EQUITY	268158102	18	3,392	SH	sole
DYNEGY INC NEW	EQUITY	26816Q101	2	433	SH	defined
DYNEGY INC.	EQUITY	26816Q101	834	167,102	SH	sole
E TRADE FINL CORP	EQUITY	269246104	5441	476,425	SH	defined
E*TRADE FINANCIAL CORP	EQUITY	269246104	1899	166,329	SH	sole
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19687	459,977	SH	sole
E.PIHPANY, INC.	EQUITY	26881V100	167	41,387	SH	sole
EAGLE BROADBAND INC	EQUITY	269437109	79	110,031	SH	sole
EAGLE MATERIALS INC	EQUITY	26969P108	731	10,254	SH	sole
EARTHLINK INC	EQUITY	270321102	777	75,457	SH	sole
EAST WEST BANCORP	EQUITY	27579R104	919	27,374	SH	sole
EAST WEST BANCORP INC COM	EQUITY	27579R104	8	241,640	SH	sole
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	458	13,795	SH	sole
EASTMAN CHEM CO	EQUITY	277432100	4	89	SH	defined
EASTMAN CHEMICAL CO.	EQUITY	277432100	6163	129,610	SH	sole
EASTMAN KODAK CO	EQUITY	277461109	11	327	SH	defined
EASTMAN KODAK CO.	EQUITY	277461109	8695	269,864	SH	sole
EATON CORP	EQUITY	278058102	11	173	SH	defined
EATON CORP.	EQUITY	278058102	4518	71,249	SH	sole
EATON VANCE CORP.	EQUITY	278265103	4511	111,696	SH	sole
EBAY INC	EQUITY	278642103	18485	201,053	SH	defined
eBay Inc USD0.001	EQUITY	278642103	84775	922,073	SH	sole
ECHELON	EQUITY	27874N105	120	15,246	SH	sole
ECHOSTAR COMMUN COR	EQUITY	278762109	38	1,225	SH	defined
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	504	16,180	SH	sole
ECLIPSYS CORP.	EQUITY	278856109	310	19,878	SH	sole
ECOLAB INC	EQUITY	278865100	9	293	SH	defined
ECOLAB, INC.	EQUITY	278865100	6650	211,512	SH	sole
ECOLLEGE.COM INC	EQUITY	27887E100	84	8,658	SH	sole
EDGE PETROLEUM CORP	EQUITY	279862106	113	7,055	SH	sole
EDISON INTERNATIONAL INC	EQUITY	281020107	5031	189,782	SH	sole
EDISON INTL	EQUITY	281020107	10	371	SH	defined
EDO CORP	EQUITY	281347104	237	8,536	SH	sole
EDUCATION LENDING GROUP INC	EQUITY	28140A109	101	6,809	SH	sole
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3212	120,585	SH	sole
EDUCATION MGMT CORP	EQUITY	28139T101	546	20,500	SH	defined
EDWARDS LIFESCIENCES CORP	EQUITY	28176E108	362	10,800	SH	defined
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	3302	98,575	SH	sole
EFUNDS CORP	EQUITY	28224R101	485	26,069	SH	sole
EGL INC.	EQUITY	268484102	589	19,474	SH	sole
EL PASO CORP	EQUITY	28336L109	3026	329,246	SH	sole
EL PASO CORP	EQUITY	28336L109	7	731	SH	defined
EL PASO ELECTRIC CO.	EQUITY	283677854	417	25,927	SH	sole
ELAN PLC	EQUITY	284131208	438	18,700	SH	defined
ELDORADO GOLD CORPORATION	EQUITY	284902103	2955	913,100	SH	defined
ELECTRO RENT CORP.	EQUITY	285218103	108	9,815	SH	sole
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	266	15,305	SH	sole

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ELECTRONIC ARTS	EQUITY	285512109	7051	153,316	SH	sole
ELECTRONIC ARTS INC	EQUITY	285512109	16	346	SH	defined
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	11	584	SH	defined
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4429	228,424	SH	sole
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	216	6,327	SH	sole
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	474	29,193	SH	sole
ELI LILLY AND CO.	EQUITY	532457108	44128	734,860	SH	sole
ELIZABETH ARDEN INC	EQUITY	28660G106	257	12,216	SH	sole
ELKCORP	EQUITY	287456107	298	10,739	SH	sole
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	98	11,559	SH	sole
EMC CORP	EQUITY	268648102	6754	585,251	SH	defined
EMC CORP.	EQUITY	268648102	12154	1,053,171	SH	sole
EMC INS GROUP INC	EQUITY	268664109	25	1,209	SH	sole
EMCOR GROUP, INC.	EQUITY	29084Q100	310	8,246	SH	sole
EMERSON ELEC CO	EQUITY	291011104	11373	183,763	SH	defined
Emerson Electric	EQUITY	291011104	1857	30,000	SH	sole
EMERSON ELECTRIC CO.	EQUITY	291011104	35760	577,799	SH	sole
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2131	117,994	SH	sole
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	284	13,824	SH	sole
EMPIRE RESORTS INC	EQUITY	292052107	35	4,667	SH	sole
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	2411	155,051	SH	sole
EMS TECHNOLOGIES INC	EQUITY	26873N108	104	6,036	SH	sole
EMULEX CORP	EQUITY	292475209	516	44,770	SH	sole
ENCANA CORP	EQUITY	292505104	2668	57,800	SH	defined
ENCORE ACQUISITION CO	EQUITY	29255W100	1106	32,068	SH	sole
ENCORE ACQUISITION CO	EQUITY	29255W100		6,800	SH	sole
ENCORE CAPITAL GROUP INC	EQUITY	292554102	125	6,606	SH	sole
ENCORE MED CORP	EQUITY	29256E109	1047	210,200	SH	defined
ENCORE MEDICAL CORP	EQUITY	29256E109	83	16,755	SH	sole
ENCORE WIRE CORP	EQUITY	292562105	114	8,637	SH	sole
ENCYSIVE PHARMA INC COM	EQUITY	29256X107	6	708,300	SH	sole
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	260	28,764	SH	sole
ENDO PHARMACEUTICALS	EQUITY	29264F205	18	1,007	SH	sole
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	138	11,957	SH	sole
ENERGEN CORP.	EQUITY	29265N108	1021	19,799	SH	sole
ENERGIZER HOLDINGS INC	EQUITY	29266R108	5935	128,742	SH	sole
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	145	10,971	SH	sole
ENERGY EAST CORP	EQUITY	29266M109	13756	546,299	SH	sole
ENERGY PARTNERS LTD	EQUITY	29270U105	214	13,160	SH	sole
ENERGYSOUTH INC	EQUITY	292970100	101	3,694	SH	sole
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	sole
ENERSYS	EQUITY	29275Y102	87	6,808	SH	sole
ENGELHARD CORP	EQUITY	292845104	4	142	SH	defined
ENGELHARD CORP.	EQUITY	292845104	1610	56,775	SH	sole
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	10	216,874	SH	sole
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	554	12,134	SH	sole
ENNIS INC	EQUITY	293389102	191	8,931	SH	sole
ENPRO INDUSTRIES INC	EQUITY	29355X107	273	11,293	SH	sole
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	8137	249,069	SH	sole
ENSCO INTL INC	EQUITY	26874Q100	47	1,450	SH	defined
ENSTAR GROUP INC	EQUITY	29358R107	86	1,736	SH	sole
ENTEGRIS INC	EQUITY	29362U104	198	23,748	SH	sole
ENTERASYS NETWORKS INC	EQUITY	293637104	183	114,449	SH	sole
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2682	82,116	SH	sole
ENERGY ARKANSAS INC	EQUITY	29364G103	17390	286,919	SH	sole
ENERGY CORP	EQUITY	29364G103	16	259	SH	defined

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ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	590	15,609	SH	sole
ENTRAVISION COMMUNIC	EQUITY	29382R107	200	26,265	SH	sole
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	88	34,632	SH	sole
ENZO BIOCHEM, INC.	EQUITY	294100102	197	13,142	SH	sole
ENZON PHARMACEUTICALS INC	EQUITY	293904108	381	23,889	SH	sole
EOG RESOURCES INC	EQUITY	26875P101	3456	52,489	SH	sole
EOG RESOURCES INC	EQUITY	26875P101	15642	237,534	SH	defined
EON LABS INC	EQUITY	29412E100	13	602	SH	sole
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	272	22,618	SH	sole
EPIQ SYSTEMS INC	EQUITY	26882D109	116	7,432	SH	sole
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	240	12,413	SH	sole
EQUIFAX INC	EQUITY	294429105	4	155	SH	defined
EQUIFAX, INC.	EQUITY	294429105	2015	76,423	SH	sole
EQUINIX INC	EQUITY	29444U502	163	5,288	SH	sole
EQUITABLE RESOURCES, INC.	EQUITY	294549100	5550	102,194	SH	sole
EQUITY INNS, INC.	EQUITY	294703103	296	29,919	SH	sole
EQUITY OFFICE PPTYS TR	EQUITY	294741103	13	459	SH	defined
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	6147	225,594	SH	sole
EQUITY ONE INC	EQUITY	294752100	520	26,482	SH	sole
EQUITY RESIDENTIAL	EQUITY	29476L107	4864	156,906	SH	sole
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	323	24,219	SH	sole
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	9284	297,170	SH	sole
ERIE INDEMNITY COMPA	EQUITY	29530P102	29	569	SH	sole
ESCALADE INC	EQUITY	296056104	59	4,279	SH	sole
ESCO ELECTRONICS CORP	EQUITY	296315104	478	7,048	SH	sole
ESPEED INC	EQUITY	296643109	129	13,121	SH	sole
ESS TECHNOLOGY, INC.	EQUITY	269151106	125	18,252	SH	sole
ESSEX CORP COM	EQUITY	296744105	3	222,700	SH	sole
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	1082	15,057	SH	sole
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	95	2,263	SH	sole
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	353	11,533	SH	sole
ETHAN ALLEN INTERIOR	EQUITY	297602104	624	17,955	SH	sole
EUROBANCSHARES INC	EQUITY	298716101	82	4,426	SH	sole
EURONET WORLDWIDE INC	EQUITY	298736109	229	12,252	SH	sole
EVEREST RE GROUP, LTD	EQUITY	G3223R108	6771	91,100	SH	sole
EVERGREEN RESOURCES, INC.	EQUITY	299900308	37	925	SH	sole
EXACTECH INC	EQUITY	30064E109	68	3,322	SH	sole
EXAR CORP.	EQUITY	300645108	315	22,277	SH	sole
EXCEL TECHNOLOGY	EQUITY	30067T103	169	6,526	SH	sole
EXELIXIS, INC.	EQUITY	30161Q104	277	34,313	SH	sole
EXELON CORP	EQUITY	30161N101	11053	301,252	SH	sole
EXELON CORP	EQUITY	30161N101	28	752	SH	defined
EXIDE TECHNOLOGIES	EQUITY	302051206	935	59,012	SH	sole
EXIDE TECHNOLOGIES	EQUITY	302051123	139	46,549	SH	defined
EXIDE TECHNOLOGIES FORMERL	EQUITY	302051206	295	18,619	SH	defined
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	359	120,302	SH	sole
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	9428	182,357	SH	sole
EXPONENT INC	EQUITY	30214U102	90	3,278	SH	sole
EXPRESS SCRIPTS INC	EQUITY	302182100	6520	99,788	SH	defined
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2572	39,370	SH	sole
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	204	20,405	SH	sole
EXTRA SPACE STORAGE INC	EQUITY	30225T102	140	11,008	SH	sole
EXTREME NETWORK INC	EQUITY	30226D106	262	58,820	SH	sole
EXTREME NETWORKS INC COM	EQUITY	30226D106	5	1,141,000	SH	sole
EXULT INC	EQUITY	302284104	144	27,436	SH	sole
EXXON MOBIL CORP	EQUITY	30231G102	45135	933,889	SH	defined

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Exxon Mobil Corp Stk NPV	EQUITY	30231G102	247601	5,123,126	SH	sole
ExxonMobil Corp	EQUITY	30231G102	2175	45,000	SH	sole
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	5	142	SH	sole
E-Z-EM INC	EQUITY	269305405	64	3,590	SH	sole
F N B CORP VA	EQUITY	302930102	105	3,952	SH	sole
F5 NETWORKS INC	EQUITY	315616102	572	18,773	SH	sole
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	535	11,094	SH	sole
FAIR ISSAC CORP	EQUITY	303250104	3387	116,000	SH	sole
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	2790	196,889	SH	sole
FALCON FINANCIAL INVESTMENT	EQUITY	306032103	3125	386,250	SH	sole
FALCONSTOR SOFTWARE INC	EQUITY	306137100	107	14,374	SH	sole
FAMILY DLR STORES INC	EQUITY	307000109	5	192	SH	defined
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2023	74,661	SH	sole
FARMER BROS. CO.	EQUITY	307675108	98	3,660	SH	sole
FARMERS CAPITAL BANK CORP	EQUITY	309562106	113	3,292	SH	sole
FARO TECHNOLOGIES INC	EQUITY	311642102	117	5,758	SH	sole
FASTENAL CO	EQUITY	311900104	6509	113,000	SH	defined
FASTENAL CO.	EQUITY	311900104	7490	130,037	SH	sole
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	178	6,778	SH	sole
FEDERAL AGRIC MTG CORP	EQUITY	313148306	102	4,590	SH	sole
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	30908	487,509	SH	sole
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	303	6,880	SH	sole
FEDERAL SIGNAL CORP.	EQUITY	313855108	1946	104,713	SH	sole
FEDERATED DEPT STORES INC	EQUITY	31410H101	6120	134,705	SH	defined
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3643	80,192	SH	sole
FEDERATED INVESTORS	EQUITY	314211103	1357	47,701	SH	sole
FEDERATED INVS INC PA	EQUITY	314211103	4	124	SH	defined
FEDEX CORP	EQUITY	31428X106	29	342	SH	defined
FEDEX CORPORATION	EQUITY	31428X106	10944	127,722	SH	sole
FEI COMPANY	EQUITY	30241L109	257	12,983	SH	sole
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	380	33,611	SH	sole
FERRO CORP.	EQUITY	315405100	1988	91,129	SH	sole
FIDELITY BANKSHARES INC	EQUITY	31604Q107	267	7,174	SH	sole
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	10904	286,199	SH	sole
FIFTH THIRD BANCORP	EQUITY	316773100	11996	241,130	SH	sole
FIFTH THIRD BANCORP	EQUITY	316773100	32	650	SH	defined
FILENET CORP.	EQUITY	316869106	370	21,214	SH	sole
FINANCIAL FEDERAL CORP.	EQUITY	317492106	352	9,402	SH	sole
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	98	4,384	SH	sole
FINDWHAT.COM	EQUITY	317794105	261	13,945	SH	sole
FINISAR CORPORATION	EQUITY	31787A101	117	90,095	SH	sole
FINISH LINE, INC.	EQUITY	317923100	316	10,223	SH	sole
FIRST ACCEPTANCE CORP	EQUITY	318457108	80	11,139	SH	sole
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	27	1,682	SH	sole
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	4502	146,036	SH	sole
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	136	4,045	SH	sole
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	905	18,733	SH	sole
FIRST BUSEY CORP	EQUITY	319383105	138	7,211	SH	sole
FIRST CASH FINL SVCS INC	EQUITY	31942D107	128	6,391	SH	sole
FIRST CHARTER CORP.	EQUITY	319439105	392	16,210	SH	sole
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	390	3,304	SH	sole
FIRST CMNTY BANCORP CA	EQUITY	31983B101	290	7,084	SH	sole
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	2037	149,645	SH	sole
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	180	5,465	SH	sole
FIRST DATA CORP	EQUITY	319963104	42	977	SH	defined
FIRST DATA CORP.	EQUITY	319963104	30152	693,158	SH	sole

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FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	328	10,854	SH	sole
FIRST FINANCIAL BANCORP	EQUITY	320209109	326	19,103	SH	sole
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	299	7,453	SH	sole
FIRST FINANCIAL CORP.	EQUITY	320218100	232	7,370	SH	sole
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	214	6,849	SH	sole
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3316	206,112	SH	sole
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2393	55,194	SH	sole
FIRST HORIZON NATL CORP	EQUITY	320517105	6	141	SH	defined
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	286	14,299	SH	sole
FIRST INDIANA CORP.	EQUITY	32054R108	129	6,432	SH	sole
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1001	27,135	SH	sole
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	17	377	SH	sole
FIRST MERCHANTS CORP.	EQUITY	320817109	249	10,099	SH	sole
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	877	25,364	SH	sole
FIRST NATIONAL BANKSHARES-WI	EQUITY	321100109	703	28,625	SH	sole
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	614	45,852	SH	sole
FIRST OAK BROOK BANCSH	EQUITY	335847208	112	3,647	SH	sole
FIRST OF LONG ISLAND CORP	EQUITY	320734106	79	1,857	SH	sole
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	148	7,416	SH	sole
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	33	1,610	SH	sole
FIRST REPUBLIC BANK	EQUITY	336158100	326	7,085	SH	sole
FIRST ST BANCORPORATIO	EQUITY	336453105	131	4,158	SH	sole
FIRSTENERGY CORP	EQUITY	337932107	15	376	SH	defined
FIRSTENERGY CORP.	EQUITY	337932107	25051	609,806	SH	sole
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	452	9,240	SH	sole
FIRSTMERIT CORP.	EQUITY	337915102	3680	139,911	SH	sole
FISERV INC	EQUITY	337738108	8	223	SH	defined
FISERV, INC.	EQUITY	337738108	7199	206,525	SH	sole
FISHER COMMUNICATIONS INC	EQUITY	337756209	170	3,545	SH	sole
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	6	109,600	SH	sole
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	8	131	SH	defined
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	7702	132,044	SH	sole
FLAGSTAR BANCORP, INC.	EQUITY	337930101	369	17,336	SH	sole
FLANDERS CORPORATION	EQUITY	338494107	61	7,124	SH	sole
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	444	29,224	SH	sole
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	5018	378,700	SH	defined
FLEXTRONICS INTERNATIONAL LTD	INFORMAT	Y2573F102	580	43,800	SH	sole
FLEXTRONICS INTL LTD ORD	EQUITY	Y2573F102	2	115,300	SH	sole
FLIR SYS INC	EQUITY	302445101	13	223,896	SH	sole
FLIR SYSTEMS INC (USD)	EQUITY	302445101	42	721	SH	sole
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	441	11,739	SH	sole
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	31	626	SH	sole
FLOWERS FOODS INC	EQUITY	343498101	500	19,355	SH	sole
FLOWERVE CORP.	EQUITY	34354P105	2893	119,654	SH	sole
FLUOR CORP	EQUITY	343412102	37499	842,290	SH	sole
FLUOR CORP NEW	EQUITY	343412102	4	95	SH	defined
FLUSHING FINANCIAL CORP	EQUITY	343873105	175	9,208	SH	sole
FLYI INC	EQUITY	34407T104	97	24,699	SH	sole
FMC CORP.	EQUITY	302491303	3847	79,210	SH	sole
FMC TECHNOLOGIES INC	EQUITY	30249U101	3719	111,362	SH	sole
FNB CORP.	EQUITY	302520101	558	25,215	SH	sole
FOOT LOCKER INC	EQUITY	344849104	6081	256,576	SH	sole
FORD MOTOR CO.	EQUITY	345370860	10938	778,486	SH	sole
FORD MTR CO DEL	EQUITY	345370860	29	2,086	SH	defined
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	35	627	SH	sole
FOREST LABORATORIES, INC.	EQUITY	345838106	8170	181,709	SH	sole

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FOREST LABS INC	EQUITY	345838106	4868	108,222	SH	defined
FOREST OIL CORP	EQUITY	346091705	3717	123,418	SH	sole
FORMFACTOR INC	EQUITY	346375108	293	15,105	SH	sole
FORRESTER RESEARCH, INC.	EQUITY	346563109	113	7,440	SH	sole
FORTUNE BRANDS INC	EQUITY	349631101	12	164	SH	defined
FORTUNE BRANDS, INC.	EQUITY	349631101	5304	71,586	SH	sole
FORWARD AIR CORP	EQUITY	349853101	469	11,720	SH	sole
FOSSIL INC COM	EQUITY	349882100	12	374,708	SH	sole
FOSSIL, INC.	EQUITY	349882100	26	846	SH	sole
FOUNDRY NETWORKS INC	EQUITY	35063R100	23	2,467	SH	sole
FOX ENTMT GROUP INC	EQUITY	35138T107	7210	259,900	SH	defined
FPIC INS GROUP INC	EQUITY	302563101	113	4,370	SH	sole
FPL GROUP INC	EQUITY	302571104	14	211	SH	defined
FPL GROUP, INC.	EQUITY	302571104	5644	82,612	SH	sole
FRANKLIN BANK CORP	EQUITY	352451108	2951	173,100	SH	defined
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	99	5,794	SH	sole
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	346	8,749	SH	sole
FRANKLIN RES INC	EQUITY	354613101	16	284	SH	defined
FRANKLIN RESOURCES, INC.	EQUITY	354613101	5918	106,134	SH	sole
FREDDIE MAC	EQUITY	313400301	47513	747,813	SH	sole
FRED'S INC.	EQUITY	356108100	383	21,315	SH	sole
FREEMONT MCMORAN COPPER +	EQUITY	35671D857	8	202	SH	defined
FREEMONT MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	3172	78,326	SH	sole
FREESCALE SEMICONDUCTOR-A	EQUITY	35687M107	39	2,719	SH	sole
FREMONT GENERAL CORP.	EQUITY	357288109	31	1,342	SH	sole
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	55	2,882	SH	sole
FRONTIER AIRLINES, INC.	EQUITY	359065109	149	19,356	SH	sole
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	312	8,825	SH	sole
FRONTIER OIL CORP.	EQUITY	35914P105	341	14,455	SH	sole
FSI INTERNATIONAL, INC.	EQUITY	302633102	68	16,272	SH	sole
FTI CONSULTING INC	EQUITY	302941109	438	23,185	SH	sole
FUELCELL ENERGY INC	EQUITY	35952H106	236	22,997	SH	sole
FULTON FIN CORP	EQUITY	360271100	55	2,550	SH	sole
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2949	117,572	SH	sole
FX ENERGY INC	EQUITY	302695101	139	15,365	SH	sole
G & K SERVICES, INC. CLASS A	EQUITY	361268105	378	9,505	SH	sole
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	154	3,587	SH	sole
GABLES RESIDENTIAL TRUST	EQUITY	362418105	658	19,269	SH	sole
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	23491	709,053	SH	sole
GAMESTOP CORP	EQUITY	36466R101	149	8,037	SH	sole
GANDER MOUNTAIN CO	EQUITY	36471P108	62	3,115	SH	sole
GANNETT CO., INC.	EQUITY	364730101	9493	113,333	SH	sole
GANNETT INC	EQUITY	364730101	503	6,003	SH	defined
GAP INC	EQUITY	364760108	71	3,825	SH	defined
GAP, INC.	EQUITY	364760108	8038	431,017	SH	sole
GARDNER DENVER, INC.	EQUITY	365558105	297	10,762	SH	sole
GARMIN LTD	EQUITY	G37260109	315	7,290	SH	sole
GARTNER INC. CLASS A	EQUITY	366651107	2495	213,427	SH	sole
GATEWAY INC	EQUITY	367626108	2	425	SH	defined
GATEWAY, INC.	EQUITY	367626108	1385	279,887	SH	sole
GATX CORP.	EQUITY	361448103	2859	107,248	SH	sole
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	515	16,612	SH	sole
GB&T BANCSHARES INC	EQUITY	361462104	91	4,111	SH	sole
GCI, INC.	EQUITY	369385109	224	24,739	SH	sole
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	29	5,100	SH	sole
GENAERA CORPORATION	EQUITY	36867G100	112	28,559	SH	sole

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GENCORP, INC.	EQUITY	368682100	292	21,560	SH	sole
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	125	47,950	SH	sole
GENENCOR INTERNATIONAL INC	EQUITY	368709101	65	4,072	SH	sole
GENENTECH INC	EQUITY	368710406	5771	110,100	SH	defined
GENENTECH, INC.	EQUITY	368710406	139	2,660	SH	sole
GENERAL BINDING CORP	EQUITY	369154109	46	3,254	SH	sole
GENERAL CABLE CORP.	EQUITY	369300108	228	21,408	SH	sole
General Dynamics	EQUITY	369550108	2553	25,000	SH	sole
GENERAL DYNAMICS CORP	EQUITY	369550108	24823	243,128	SH	defined
GENERAL DYNAMICS CORP.	EQUITY	369550108	8923	87,398	SH	sole
General Elec Co	EQUITY	369604103	1847	55,000	SH	sole
GENERAL ELEC CO	EQUITY	369604103	68854	2,050,446	SH	defined
GENERAL ELECTRIC CO.	EQUITY	369604103	322046	9,590,401	SH	sole
GENERAL GROWTH PROPE	EQUITY	370021107	906	29,212	SH	sole
GENERAL MILLS, INC.	EQUITY	370334104	7261	161,723	SH	sole
GENERAL MLS INC	EQUITY	370334104	19	433	SH	defined
GENERAL MOTORS CORP.	EQUITY	370442105	10514	247,504	SH	sole
GENERAL MTRS CORP	EQUITY	370442105	9466	222,827	SH	defined
GENESCO, INC.	EQUITY	371532102	280	11,872	SH	sole
GENESEE & WYO INC	EQUITY	371559105	244	9,634	SH	sole
GENESIS HEALTHCARE CORP	EQUITY	37184D101	329	10,806	SH	sole
GENESIS MICROCHIP INC	EQUITY	37184C103	236	17,482	SH	sole
GEN-PROBE INC	EQUITY	36866T103	42	1,055	SH	sole
GENTA INC	EQUITY	37245M207	89	33,041	SH	sole
GENTEX CORP	EQUITY	371901109	362	10,300	SH	defined
GENTEX CORP.	EQUITY	371901109	4694	133,607	SH	sole
GENTIVA HEALTH SERVICES	EQUITY	37247A102	225	13,767	SH	sole
GENUINE PARTS CO	EQUITY	372460105	13807	359,755	SH	defined
GENUINE PARTS CO.	EQUITY	372460105	2995	78,038	SH	sole
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	71	3,027	SH	sole
GENZYME CORP	EQUITY	372917104	6860	126,088	SH	sole
GENZYME CORP	EQUITY	372917104	395	7,260	SH	defined
GEO GROUP INC	EQUITY	36159R103	92	4,518	SH	sole
GEOGLOBAL RESOURCES INC	EQUITY	37249T109	587	525,000	SH	sole
GEORGIA GULF CORP COM PAR \$0.0	EQUITY	373200203	23	517,250	SH	sole
GEORGIA GULF CORP.	EQUITY	373200203	692	15,517	SH	sole
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4447	123,706	SH	sole
GERMAN AMERICAN BANCORP	EQUITY	373865104	85	5,042	SH	sole
GERON CORP	EQUITY	374163103	147	24,568	SH	sole
GETTY IMAGES INC	EQUITY	374276103	3722	67,300	SH	defined
GETTY IMAGES INC COM	EQUITY	374276103		8,200	SH	sole
GETTY IMAGES, INC.	EQUITY	374276103	49	880	SH	sole
GETTY REALTY CORP.	EQUITY	374297109	397	15,156	SH	sole
GEVITY HR INC	EQUITY	374393106	198	12,904	SH	sole
GIANT INDS INC COM	EQUITY	374508109	2	75,300	SH	sole
GIANT INDUSTRIES INC	EQUITY	374508109	141	5,787	SH	sole
GIBALTAR STEEL CORP.	COM	z 37476F103	309	8,538	SH	sole
GILEAD SCIENCES INC	EQUITY	375558103	16563	443,091	SH	defined
GILEAD SCIENCES, INC.	EQUITY	375558103	12522	334,991	SH	sole
GILLETTE CO	EQUITY	375766102	716	17,142	SH	defined
GILLETTE CO.	EQUITY	375766102	25633	614,112	SH	sole
GLACIER BANCORP, INC.	EQUITY	37637Q105	389	13,341	SH	sole
GLADSTONE CAPITAL CORP	EQUITY	376535100	107	4,718	SH	sole
GLATFELTER, P.H. CO.	EQUITY	377316104	1078	87,016	SH	sole
GLAXOSMITHKLINE	EQUITY	37733W105	49	1,130	SH	defined
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	3294	158,603	SH	sole

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GLIMCHER REALITY TRUST	EQUITY	379302102	568	23,384	SH	sole
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	391	12,565	SH	sole
GLOBAL INDUSTRIES INC	EQUITY	379336100	4093	662,300	SH	defined
GLOBAL INDUSTRIES LT	EQUITY	379336100	273	44,255	SH	sole
GLOBAL PAYMENTS INC.	EQUITY	37940X102	32	599	SH	sole
GLOBAL POWER EQUIPME	EQUITY	37941P108	137	18,423	SH	sole
GLOBAL SANTAFE CORPORATION	EQUITY	G3930E101	30	975	SH	defined
GLOBAL SIGNAL INC	EQUITY	37944Q103	120	5,235	SH	sole
GOL LINHAS AREAS INTEL ADR	EQUITY	38045R107	284	14,000	SH	sole
GOLD BANK CORP., INC.	EQUITY	379907108	1779	131,891	SH	sole
GOLDEN TELECOM INC	EQUITY	38122G107	1137	39,839	SH	sole
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7204	64,934	SH	sole
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	19	174	SH	defined
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	66626	714,569	SH	sole
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	27297	292,756	SH	defined
GOODRICH CORP	EQUITY	382388106	4	135	SH	defined
GOODRICH CORP.	EQUITY	382388106	1661	52,953	SH	sole
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1692	157,497	SH	sole
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	2	200	SH	defined
GOODYS FAMILY CLOTHING	EQUITY	382588101	86	10,250	SH	sole
GORMAN RUPP CO COM	EQUITY	383082104	102	4,992	SH	sole
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	100	10,511	SH	sole
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	5307	100,650	SH	sole
GRACE, W.R. & CO.	EQUITY	38388F108	338	35,748	SH	sole
GRACO, INC.	EQUITY	384109104	3833	114,410	SH	sole
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	739	52,978	SH	sole
GRAFTECH INTL LTD	EQUITY	384313102	392	28,100	SH	defined
GRAINGER W W INC	EQUITY	384802104	6	104	SH	defined
GRAMERCY CAPITAL CORP	EQUITY	384871109	80	5,148	SH	sole
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	2054	85,932	SH	sole
GRANT PRIDECO INC	EQUITY	38821G101	4147	202,388	SH	sole
GRANT PRIDECO INC	EQUITY	38821G101	1641	80,075	SH	defined
GRAPHIC PACKAGING CORP	EQUITY	388688103	235	36,322	SH	sole
GRAY TELEVISION INC	EQUITY	389375106	291	24,441	SH	sole
GRAY TELEVISION INC COM	EQUITY	389375106	1	89,000	SH	sole
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	60	3,951	SH	sole
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	55	9,003	SH	sole
GREAT LAKES CHEM CORP.	EQUITY	390568103	1320	51,543	SH	sole
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	1	58	SH	defined
GREAT PLAINS ENERGY INC	EQUITY	391164100	5468	187,592	SH	sole
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	177	5,650	SH	sole
GREATER BAY BANCORP	EQUITY	391648102	3205	111,479	SH	sole
GREENBRIER COMPANIES INC	EQUITY	393657101	74	3,090	SH	sole
GREENFIELD ONLINE	EQUITY	395150105	57	2,817	SH	sole
GREENHILL & CO INC	EQUITY	395259104	64	2,729	SH	sole
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	2978	64,371	SH	sole
GREIF INC CL A	EQUITY	397624107	299	7,093	SH	sole
GREY GLOBAL GROUP INC	EQUITY	39787M108	470	472	SH	sole
GREY WOLF, INC.	EQUITY	397888108	496	101,498	SH	sole
GRIFFON CORP.	EQUITY	398433102	281	13,298	SH	sole
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	289	10,606	SH	sole
GSI COMMERCE INC	EQUITY	36238G102	93	10,538	SH	sole
GTECH HOLDINGS CORP.	EQUITY	400518106	4928	194,641	SH	sole
GTX INC	EQUITY	40052B108	34	2,955	SH	sole
GUESS? INC	EQUITY	401617105	145	8,116	SH	sole
GUIDANT CORP	EQUITY	401698105	13294	201,309	SH	defined

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Guidant Corp Com Stk NPV	EQUITY	401698105	30996	469,354	SH	sole
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	120	23,934	SH	sole
GUITAR CENTER, INC.	EQUITY	402040109	574	13,262	SH	sole
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	97	4,355	SH	sole
GULFMARK OFFSHORE, INC.	EQUITY	402629109	129	7,872	SH	sole
Gulfterra Energy Partners	EQUITY	40274U108	1469	35,000	SH	sole
GYMBOREE CORP.	EQUITY	403777105	240	16,633	SH	sole
H J HEINZ CO.	EQUITY	423074103	5342	148,298	SH	sole
H.B. FULLER CO.	EQUITY	359694106	425	15,524	SH	sole
HAEMONETICS CORP.	EQUITY	405024100	349	10,634	SH	sole
HAIN CELESTIAL GROUP INC	EQUITY	405217100	247	13,996	SH	sole
HALLIBURTON CO	EQUITY	406216101	110	3,278	SH	defined
HALLIBURTON CO.	EQUITY	406216101	51528	1,529,473	SH	sole
HAMMONS JOHN Q HOTELS INC	EQUITY	408623106	480	43,825	SH	defined
HANCOCK FABRICS, INC.	EQUITY	409900107	296	24,669	SH	sole
HANCOCK HOLDING CO.	EQUITY	410120109	482	15,148	SH	sole
HANDLEMAN CO.	EQUITY	410252100	266	12,994	SH	sole
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	58	11,665	SH	sole
HANMI FINL CORP	EQUITY	410495105	242	8,012	SH	sole
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2272	168,947	SH	sole
HANSEN NATURAL CORP	EQUITY	411310105	79	3,272	SH	sole
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	352	11,330	SH	sole
HARLAND, JOHN H. CO.	EQUITY	412693103	481	15,342	SH	sole
HARLEY DAVIDSON INC	EQUITY	412822108	20	336	SH	defined
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7440	125,166	SH	sole
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	145	7,038	SH	sole
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	350	14,265	SH	sole
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	11716	108,737	SH	sole
HARMONIC INC.	EQUITY	413160102	260	39,123	SH	sole
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2650	50,026	SH	sole
HARRAHS ENTMT INC	EQUITY	413619107	7	128	SH	defined
HARRIS & HARRIS GROUP INC	EQUITY	413833104	87	8,458	SH	sole
HARRIS CORP DEL	EQUITY	413875105	214	3,900	SH	defined
HARRIS CORP.	EQUITY	413875105	6008	109,347	SH	sole
HARRIS INTERACTIVE INC	EQUITY	414549105	176	26,680	SH	sole
HARSCO CORP.	EQUITY	415864107	3051	67,947	SH	sole
HART MARX	EQUITY	417119104	92	12,456	SH	sole
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3534	141,320	SH	sole
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	21	334	SH	defined
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	55877	902,264	SH	sole
HARVEST NATURAL RESOUR	EQUITY	41754V103	325	19,581	SH	sole
HASBRO INC	EQUITY	418056107	4	202	SH	defined
HASBRO, INC.	EQUITY	418056107	1894	100,758	SH	sole
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	177	10,111	SH	sole
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4339	163,471	SH	sole
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	209	20,551	SH	sole
HCA INC	EQUITY	404119109	269	7,050	SH	defined
HCA INC.	EQUITY	404119109	9211	241,448	SH	sole
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	3221	106,823	SH	sole
HEADWATERS INC	EQUITY	42210P102	564	18,290	SH	sole
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	4290	165,014	SH	sole
Health Care Prop Investors	EQUITY	421915109	2340	90,000	SH	sole
HEALTH CARE REIT, INC.	EQUITY	42217K106	6020	171,009	SH	sole
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2220	108,656	SH	sole
HEALTH MGMT ASSOC	EQUITY	421933102	6	277	SH	defined
HEALTH NET INC.	EQUITY	42222G108	4565	184,649	SH	sole

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Healthcare Realty Trust	EQUITY	421946104	2538	65,000	SH	sole
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	1222	31,308	SH	sole
HEALTHCARE SVCS GRP IN	EQUITY	421906108	145	8,097	SH	sole
HEALTHEXTRAS INC	EQUITY	422211102	378	27,082	SH	sole
HEARST-ARGYLE TELEVI	EQUITY	422317107	15	621	SH	sole
HEARTLAND EXPRESS INC	EQUITY	422347104	4686	253,958	SH	defined
HEARTLAND EXPRESS, INC.	EQUITY	422347104	456	24,721	SH	sole
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	100	5,404	SH	sole
HECLA MNG CO	EQUITY	422704106	479	64,432	SH	sole
HEICO CORP.	EQUITY	422806109	188	10,608	SH	sole
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	263	9,122	SH	sole
HEINZ H J CO	EQUITY	423074103	14	398	SH	defined
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106		12,800	SH	sole
HELIX TECHNOLOGY CORP.	EQUITY	423319102	193	14,226	SH	sole
HELMERICH & PAYNE, INC.	EQUITY	423452101	4748	165,509	SH	sole
HENRY JACK & ASSOCIATES	EQUITY	426281101	2789	148,564	SH	sole
HENRY SCHEIN INC	EQUITY	806407102	4664	74,850	SH	sole
HERCULES INC	EQUITY	427056106	2	127	SH	defined
HERCULES, INC.	EQUITY	427056106	1533	107,605	SH	sole
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	4835	165,760	SH	sole
HERLEY INDS INC DEL	EQUITY	427398102	116	6,220	SH	sole
HERMAN MILLER, INC.	EQUITY	600544100	2900	117,645	SH	sole
HERSHA HOSPITALITY TRUST	EQUITY	427825104	17	1,860	SH	sole
HERSHEY FOODS CORP	EQUITY	427866108	13	281	SH	defined
HERSHEY FOODS CORP.	EQUITY	427866108	5053	108,176	SH	sole
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	17	651	SH	sole
HEWLETT PACKARD CO	EQUITY	428236103	8052	429,436	SH	defined
HEWLETT PACKARD CO.	EQUITY	428236103	31204	1,664,193	SH	sole
HEXCEL CORP.	EQUITY	428291108	157	11,369	SH	sole
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	261	12,743	SH	sole
HIBERNIA CORP	EQUITY	428656102	7487	283,500	SH	defined
HIBERNIA CORP. CLASS A	EQUITY	428656102	6769	256,299	SH	sole
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	266	23,376	SH	sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	3020	122,708	SH	sole
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	608	16,773	SH	sole
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5157	102,060	SH	sole
HILTON HOTELS CORP	EQUITY	432848109	3602	191,182	SH	sole
HILTON HOTELS CORP	EQUITY	432848109	8	439	SH	defined
HNI CORP	EQUITY	404251100	3755	94,882	SH	sole
HNI CORP	EQUITY	404251100	3499	88,400	SH	defined
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	541	31,266	SH	sole
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	81	7,495	SH	sole
HOLLY CORP.	EQUITY	435758305	283	11,087	SH	sole
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	1243	125,959	SH	sole
HOLLYWOOD PARK, INC.	EQUITY	723456109	267	19,355	SH	sole
HOLOGIC INC	EQUITY	436440101	214	11,109	SH	sole
HOME DEPOT INC	EQUITY	437076102	18115	462,122	SH	defined
HOME DEPOT, INC.	EQUITY	437076102	67616	1,724,892	SH	sole
HOME PROPERTIES INC.	EQUITY	437306103	852	21,549	SH	sole
HOMEBANC CORP/GA	EQUITY	43738R109	169	18,790	SH	sole
HOMESTORE INC	EQUITY	437852106	2008	869,100	SH	defined
HOMESTORE.COM	EQUITY	437852106	142	61,531	SH	sole
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13543	377,660	SH	sole
HONEYWELL INTL INC	EQUITY	438516106	24872	693,580	SH	defined
HOOKER FURNITURE CORP	EQUITY	439038100	103	3,730	SH	sole
HOOPER HOLMES, INC.	EQUITY	439104100	140	31,190	SH	sole

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HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1636	93,076	SH	sole
HORIZON FINANCIAL CORP	EQUITY	44041F105	109	5,670	SH	sole
HORMEL FOODS CORP.	EQUITY	440452100	6094	227,570	SH	sole
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	55	3,305	SH	sole
HORNBECK OFFSHORE SVCS COM	EQUITY	440543106	5	284,900	SH	sole
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	5572	337,700	SH	defined
HOSPIRA INC	EQUITY	441060100	2176	71,105	SH	sole
Hospira Inc	EQUITY	441060100	77	2,500	SH	sole
HOSPIRA INC	EQUITY	441060100	7	227	SH	defined
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	10732	252,575	SH	sole
HOT TOPIC INC	EQUITY	441339108	448	26,276	SH	sole
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	408	6,879	SH	sole
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	4018	100,203	SH	sole
HRPT PROPERTIES TRUST	EQUITY	40426W101	262	23,862	SH	sole
HUB GROUP INC-CL A	EQUITY	443320106	146	3,912	SH	sole
HUBBELL INC. CLASS B	EQUITY	443510201	4502	100,422	SH	sole
HUDSON CITY BANCORP	EQUITY	443683107	51	1,438	SH	sole
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	158	5,425	SH	sole
HUDSON RIVER BANKCORP.	EQUITY	444128102	314	16,529	SH	sole
HUGHES SUPPLY, INC.	EQUITY	444482103	38	1,270	SH	sole
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	771	70,681	SH	sole
HUMANA INC	EQUITY	444859102	4	182	SH	defined
HUMANA, INC.	EQUITY	444859102	1525	76,333	SH	sole
HUNT JB TRANS SVC INC COM	EQUITY	445658107	6	172,700	SH	sole
HUNTINGTON BANCSHARES INC	EQUITY	446150104	7	262	SH	defined
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2550	102,371	SH	sole
HUDSON UNITED BANCORP	EQUITY	444165104	35	954	SH	sole
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	380	14,205	SH	sole
HYDRIL	EQUITY	448774109	373	8,676	SH	sole
HYPERCOM CORP	EQUITY	44913M105	205	27,765	SH	sole
HYPERION SOLUTIONS CORP	EQUITY	44914M104	722	21,249	SH	sole
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	7	216,308	SH	sole
IAC/INTERACTIVECORP	EQUITY	44919P102	1153	52,340	SH	sole
IBERIABANK CORP	EQUITY	450828108	197	3,413	SH	sole
Icon Plc - Sponsored ADR	EQUITY	45103T107	2166	65,800	SH	sole
ICOS CORPORATION	EQUITY	449295104	27	1,112	SH	sole
ICU MEDICAL, INC.	EQUITY	44930G107	150	5,744	SH	sole
ID BIOMEDICAL CORP	EQUITY	44936D108	260	20,000	SH	defined
IDACORP, INC.	EQUITY	451107106	2415	83,103	SH	sole
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	51	3,159	SH	sole
IDENTIX INC	EQUITY	451906101	320	48,056	SH	sole
IDEX CORP	EQUITY	45167R104	7427	218,700	SH	defined
IDEX CORP.	EQUITY	45167R104	928	27,318	SH	sole
IDEXX LABORATORIES, INC.	EQUITY	45168D104	38	745	SH	sole
IDINE REWARDS NETWORK	EQUITY	761557107	58	8,705	SH	sole
IDT CORP-CL B	EQUITY	448947309	18	1,204	SH	sole
IDX SYSTEMS CORP.	EQUITY	449491109	367	11,295	SH	sole
I-FLOW CORP	EQUITY	449520303	143	9,877	SH	sole
IGATE CORP	EQUITY	45169U105	42	11,346	SH	sole
IHOP CORP.	EQUITY	449623107	421	11,010	SH	sole
II VI INC COM	EQUITY	902104108	6	175,600	SH	sole
II-VI INC	EQUITY	902104108	214	6,108	SH	sole
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	29	2,406	SH	sole
ILEX ONCOLOGY INC	EQUITY	451923106	536	21,286	SH	sole
ILLINOIS TOOL WKS INC	EQUITY	452308109	32	345	SH	defined
Illinois Tool Works	EQUITY	452308109	1863	20,000	SH	sole

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ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	16178	173,635	SH	sole
ILLUMINA INC	EQUITY	452327109	94	15,847	SH	sole
IMAGISTICS INTL INC	EQUITY	45247T104	305	9,071	SH	sole
IMATION CORP.	EQUITY	45245A107	2752	77,316	SH	sole
IMC GLOBAL, INC.	EQUITY	449669100	4379	251,798	SH	sole
IMCLONE SYSTEMS	EQUITY	45245W109	74	1,400	SH	sole
IMCO RECYCLING INC	EQUITY	449681105	85	7,429	SH	sole
IMMUCOR INC	EQUITY	452526106	402	16,235	SH	sole
IMMUNICON CORP	EQUITY	45260A107	33	3,285	SH	sole
IMMUNOGEN INC	EQUITY	45253H101	101	19,946	SH	sole
IMMUNOMEDICS, INC.	EQUITY	452907108	59	22,664	SH	sole
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	946	35,968	SH	sole
IMPAX LABORATORIES INC	EQUITY	45256B101	407	26,493	SH	sole
IMPAX LABORATORIES INC COM	EQUITY	45256B101	10	637,378	SH	sole
IMS HEALTH INC	EQUITY	449934108	6	267	SH	defined
IMS HEALTH, INC.	EQUITY	449934108	2493	104,232	SH	sole
INAMED CORP	EQUITY	453235103	2801	58,761	SH	sole
INCYTE CORP	EQUITY	45337C102	320	33,256	SH	sole
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	5413	138,619	SH	sole
INDEPENDENCE HLDG CO N	EQUITY	453440307	44	2,492	SH	sole
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	247	8,006	SH	sole
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	273	10,122	SH	sole
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	160	22,534	SH	sole
INDYMAC BANCORP, INC.	EQUITY	456607100	5371	148,357	SH	sole
INET TECHNOLOGY	EQUITY	45662V105	160	12,692	SH	sole
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	332	11,253	SH	sole
INFOCROSSING INC	EQUITY	45664X109	135	8,547	SH	sole
INFOCROSSING INC COM	EQUITY	45664X109	1	50,200	SH	sole
INFOCUS CORPORATION	EQUITY	45665B106	198	21,566	SH	sole
INFONET SERVICES COR	EQUITY	45666T106	56	34,043	SH	sole
INFORMATICA CORP	EQUITY	45666Q102	273	46,709	SH	sole
INFORMATION HOLDINGS INC.	EQUITY	456727106	696	25,555	SH	sole
INFOSPACE INC.	EQUITY	45678T201	824	17,384	SH	sole
INFOUSA INC. CLASS B	EQUITY	456818301	154	17,320	SH	sole
INFRASOURCE SERVICES INC	EQUITY	45684P102	49	4,695	SH	sole
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	1291	18,998	SH	defined
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	8243	121,268	SH	sole
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	67	5,557	SH	sole
INGRAM MICRO INC. CLASS A	EQUITY	457153104	41	2,570	SH	sole
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	135	26,514	SH	sole
INNKEEPERS USA TRUST	EQUITY	4576J0104	275	22,069	SH	sole
INNOVATIVE SOLTNS&SUPP COM	EQUITY	45769N105	1	28,300	SH	sole
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	93	3,799	SH	sole
INPUT/OUTPUT, INC.	EQUITY	457652105	358	34,695	SH	sole
INSIGHT COMMUNICATIO	EQUITY	45768V108	213	24,258	SH	sole
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	444	26,354	SH	sole
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	272	14,552	SH	sole
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	325	20,676	SH	sole
INSTINET GROUP INCORPORATED	EQUITY	457750107	14	2,792	SH	sole
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	81	4,705	SH	sole
INSWEB CORP	EQUITY	45809K202	28	9,194	SH	sole
INTAC INTERNATIONAL	EQUITY	45811T100	34	4,289	SH	sole
INTEGRA BANK CORP.	EQUITY	45814P105	181	8,339	SH	sole
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	10391	323,600	SH	defined
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	355	11,047	SH	sole
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	2679	124,620	SH	sole

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INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2195	230,325	SH	sole
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	86	17,906	SH	sole
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	141	19,438	SH	sole
INTEL CORP	EQUITY	458140100	21806	1,087,014	SH	defined
INTEL CORP COM	EQUITY	458140100	2	74,800	SH	sole
INTEL CORP.	EQUITY	458140100	83197	4,147,417	SH	sole
INTER PARFUMS INC	EQUITY	458334109	38	2,757	SH	sole
INTERACTIVE DATA CORP	EQUITY	45840J107	377	20,026	SH	sole
INTERCEPT INC	EQUITY	45845L107	671	35,819	SH	sole
INTERCHANGE FINL SVCS	EQUITY	458447109	144	6,005	SH	sole
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	494	30,260	SH	sole
INTERFACE, INC. CLASS A	EQUITY	458665106	193	24,111	SH	sole
INTERGRAPH CORP	EQUITY	458683109	736	27,100	SH	defined
INTERGRAPH CORP.	EQUITY	458683109	541	19,894	SH	sole
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	318	13,752	SH	sole
INTERMUNE INC.	EQUITY	45884X103	184	15,634	SH	sole
INTERNAP NETWORK SERVICES	EQUITY	45885A102	86	128,800	SH	sole
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	26	711	SH	sole
International Bus. Machines ComStk U\$	EQUITY	459200101	3806	44,390	SH	sole
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	27146	316,604	SH	defined
International Business Machines	EQUITY	459200101	857	10,000	SH	sole
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	107	SH	defined
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	13132	365,293	SH	defined
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	5259	146,283	SH	sole
International Game Technology	EQUITY	459902102	1798	50,000	SH	sole
INTERNATIONAL PAPER CO	EQUITY	460146103	22	554	SH	defined
International Paper Co Com Stk USD1	EQUITY	460146103	31138	770,554	SH	sole
International Rectifier	EQUITY	460254105	686	20,000	SH	sole
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	3736	108,928	SH	sole
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4367	87,519	SH	sole
INTERNATIONAL STEEL GROUP	EQUITY	460377104	10690	318,851	SH	sole
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	134	20,733	SH	sole
INTERNET SECURITY SY	EQUITY	46060X107	377	22,150	SH	sole
INTEROIL CORP	EQUITY	460951106	5894	267,000	SH	defined
INTERPUBLIC GROUP CORP	EQUITY	460690100	1992	188,094	SH	sole
INTERPUBLIC GROUP COS INC	EQUITY	460690100	5	481	SH	defined
INTERSECTIONS INC	EQUITY	460981301	56	3,855	SH	sole
INTERSIL CORP -CL A	EQUITY	46069S109	4132	259,354	SH	sole
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	91	23,410	SH	sole
INTER-TEL, INC.	EQUITY	458372109	242	11,208	SH	sole
INTERVIDEO INC	EQUITY	46114Y101	56	4,666	SH	sole
INTERVOICE-BRITE INC.	EQUITY	46114Z101	211	19,574	SH	sole
INTERWOVEN INC	EQUITY	46114T508	159	22,023	SH	sole
INTEVAC INC	EQUITY	461148108	57	9,116	SH	sole
INTL BUSINESS MACHINES CORP	EQUITY	459200101	104461	1,218,349	SH	sole
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1595	41,751	SH	sole
INTRADO INC	EQUITY	46117A100	95	9,409	SH	sole
Intuit	EQUITY	461202103	908	20,000	SH	sole
INTUIT	EQUITY	461202103	10	218	SH	defined
INTUIT, INC.	EQUITY	461202103	5157	113,583	SH	sole
INTUITIVE SURGICAL INC	EQUITY	46120E602	452	18,253	SH	sole
INVACARE CORP.	EQUITY	461203101	650	14,137	SH	sole
INVERESK RESEARCH GROUP INC	EQUITY	461238107	4415	119,693	SH	sole
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	152	7,314	SH	sole
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	365	23,881	SH	sole
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4931	109,263	SH	sole

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INVESTORS FINL SERVICE COM	EQUITY	461915100	5	102,714 SH	sole
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	272	27,137 SH	sole
INVISION TECHNOLOGIES	EQUITY	461851107	2562	56,952 SH	sole
INVITROGEN CORP	EQUITY	46185R100	4975	90,478 SH	sole
INVITROGEN CORP	EQUITY	46185R100	2200	40,000 SH	defined
IOMEGA CORP	EQUITY	462030305	131	28,072 SH	sole
IONICS, INC.	EQUITY	462218108	271	10,028 SH	sole
IPASS INC	EQUITY	46261V108	144	24,069 SH	sole
IPAYMENT INC	EQUITY	46262E105	230	5,715 SH	sole
IPC HOLDINGS LTD.	EQUITY	G4933P101	445553	11,722,000 SH	sole
IRON MOUNTAIN INC.	EQUITY	462846106	77	2,267 SH	sole
IRON MTN INC DEL COM	EQUITY	462846106		12,600 SH	sole
IRWIN FINANCIAL CORP.	EQUITY	464119106	246	9,532 SH	sole
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	1352	11,400 SH	sole
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	1797	20,930 SH	sole
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	14083	99,600 SH	sole
iSHARES MSCI HONG KONG INDEX	FINANCIAL	464286871	1726	155,200 SH	sole
iSHARES MSCI JAPAN INDEX FD	EQUITY	464286848	1999	206,060 SH	sole
iSHARES RUSSELL 2000	EQUITY	464287655	2971	26,100 SH	sole
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	994	13,400 SH	sole
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1658	16,600 SH	sole
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1212	22,500 SH	sole
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1796	31,200 SH	sole
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	138	28,234 SH	sole
ISLE OF CAPRI CASINOS	EQUITY	464592104	142	7,347 SH	sole
ISOLAGEN INC	EQUITY	46488N103	114	12,050 SH	sole
ISOLAGEN INC COM	EQUITY	46488N103	3	282,800 SH	sole
ISTA PHARMACEUTICALS COM NEW	EQUITY	45031X204	7	543,600 SH	sole
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	49	4,013 SH	sole
ISTAR FINANCIAL INC	EQUITY	45031U101	93	2,264 SH	sole
ITC DELTACOM INC	EQUITY	45031T401	30	6,834 SH	sole
ITLA CAP CORP	EQUITY	450565106	135	2,914 SH	sole
ITRON, INC.	EQUITY	465741106	198	11,358 SH	sole
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	2721	75,481 SH	sole
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	11	293,014 SH	sole
ITT INDS INC	EQUITY	450911102	8	105 SH	defined
ITT INDUSTRIAL INC	EQUITY	450911102	3296	41,209 SH	sole
ITT Industries	EQUITY	450911102	1936	24,200 SH	sole
IVANHOE MINES LTD	EQUITY	46579N103	7643	1,360,600 SH	defined
IVAX CORP.	EQUITY	465823102	7877	411,355 SH	sole
IVAX DIAGNOSTICS INC	EQUITY	45070W109	20	3,663 SH	sole
IVILLAGE INC	EQUITY	46588H105	103	17,126 SH	sole
IXIA	EQUITY	45071R109	140	14,396 SH	sole
IXIA COM	EQUITY	45071R109	3	276,800 SH	sole
IXYS CORP.	EQUITY	46600W106	73	10,231 SH	sole
J & J SNACK FOODS CORP	EQUITY	466032109	142	3,301 SH	sole
J JILL GROUP INC	EQUITY	466189107	192	9,673 SH	sole
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	4927	132,651 SH	sole
J.C. PENNEY CO., INC.	EQUITY	708160106	7235	205,084 SH	sole
J0-ANN STORES INC	EQUITY	47758P307	288	10,280 SH	sole
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	324	10,257 SH	sole
JABIL CIRCUIT INC	EQUITY	466313103	5	229 SH	defined
Jabil Circuit Inc USD0.001	EQUITY	466313103	25733	1,118,838 SH	sole
JACK IN THE BOX INC.	EQUITY	466367109	631	19,880 SH	sole
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	414	20,485 SH	sole
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3560	92,984 SH	sole

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JACUZZI BRANDS INC	EQUITY	469865109	382	41,054	SH	sole
JAKKS PACIFIC, INC.	EQUITY	47012E106	317	13,799	SH	sole
JANUS CAP GROUP INC	EQUITY	47102X105	4	273	SH	defined
JANUS CAPITAL GROUP	EQUITY	47102X105	1453	106,761	SH	sole
JARDEN CORP	EQUITY	471109108	541	14,818	SH	sole
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	152	14,007	SH	sole
JDS UNIPHASE CORP	EQUITY	46612J101	2562	760,199	SH	sole
JDS UNIPHASE CORP	EQUITY	46612J101	6	1,642	SH	defined
JEFFERIES GROUP, INC.	EQUITY	472319102	3217	93,324	SH	sole
JEFFERSON PILOT CORP	EQUITY	475070108	8	156	SH	defined
JEFFERSON-PILOT CORP.	EQUITY	475070108	4186	84,288	SH	sole
JETBLUE AIRWAYS CORP	EQUITY	477143101	3592	171,681	SH	sole
JETBLUE AWYS CORP	EQUITY	477143101	138	6,600	SH	defined
JLG INDUSTRIES, INC.	EQUITY	466210101	400	23,802	SH	sole
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	4277	96,297	SH	sole
JOHN B. SANFILIPPO & SON	EQUITY	800422107	90	3,431	SH	sole
JOHN Q HAMMONS HOTELS INC	EQUITY	408623106	535	48,900	SH	sole
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	30	928	SH	sole
JOHNSON & JOHNSON	EQUITY	478160104	107400	1,906,613	SH	sole
JOHNSON & JOHNSON COM	EQUITY	478160104	2	34,500	SH	sole
JOHNSON + JOHNSON	EQUITY	478160104	30122	534,737	SH	defined
Johnson and Johnson	EQUITY	478160104	3380	60,000	SH	sole
JOHNSON CONTROLS, INC.	EQUITY	478366107	4818	84,813	SH	sole
JOHNSON CTLS INC	EQUITY	478366107	12575	221,360	SH	defined
JONES APPAREL GROUP INC	EQUITY	480074103	352	9,842	SH	defined
JONES APPAREL GROUP, INC.	EQUITY	480074103	9596	268,040	SH	sole
JONES LANG LASALLE INC COM	EQUITY	48020Q107	11	333,120	SH	sole
JONES LANG LASALLE, INC.	EQUITY	48020Q107	573	17,370	SH	sole
JOS A BANK CLOTHIERS INC	EQUITY	480838101	154	5,573	SH	sole
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	193	10,994	SH	sole
JOURNAL REGISTER CO.	EQUITY	481138105	432	22,850	SH	sole
JOY GLOBAL INC.	EQUITY	481165108	952	27,699	SH	sole
JPMorgan Chase & Co USD1.00	EQUITY	46625H100	148292	3,732,485	SH	sole
JPMORGAN CHASE + CO	EQUITY	46625H100	26466	666,135	SH	defined
JUNIPER NETWORKS INC	EQUITY	48203R104	132	5,600	SH	defined
JUNIPER NETWORKS, INC.	EQUITY	48203R104	914	38,730	SH	sole
JUPITERMEDIA CORP	EQUITY	48207D101	152	8,517	SH	sole
JUPITERMEDIA CORP COM 144	EQUITY	48207D101	2	115,600	SH	sole
K V PHARMACEUT [A]	EQUITY	482740206	348	19,450	SH	sole
K.FORCE INC.	EQUITY	493732101	117	13,905	SH	sole
K2, INC.	EQUITY	482732104	324	22,645	SH	sole
KADANT INC	EQUITY	48282T104	143	7,791	SH	sole
KAMAN CORP., CLASS A	EQUITY	483548103	137	11,505	SH	sole
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	sole
KANBAY INTERNATIONAL INC	EQUITY	48369P207	83	3,896	SH	sole
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	85	2,001	SH	sole
KANSAS CITY SOUTHERN	EQUITY	485170302	518	34,130	SH	sole
KAYDON CORP.	EQUITY	486587108	442	15,362	SH	sole
KB HOME	EQUITY	48666K109	1736	20,549	SH	sole
KB HOME	EQUITY	48666K109	4	53	SH	defined
KCS ENERGY, INC.	EQUITY	482434206	370	26,635	SH	sole
KEANE INC	EQUITY	486665102	2310	150,400	SH	defined
KEANE, INC.	EQUITY	486665102	1971	128,306	SH	sole
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	120	6,852	SH	sole
KELLOGG CO	EQUITY	487836108	20	471	SH	defined
KELLOGG CO.	EQUITY	487836108	7479	175,321	SH	sole

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KELLWOOD CO.	EQUITY	488044108	539	14,789	SH	sole
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1789	66,983	SH	sole
KEMET CORP.	EQUITY	488360108	1522	188,094	SH	sole
Kennametal Inc USD 1.25	EQUITY	489170100	5086	112,641	SH	sole
KENSEY NASH CORP	EQUITY	490057106	136	5,188	SH	sole
KERR MCGEE CORP	EQUITY	492386107	10	172	SH	defined
KERR-MCGEE CORP	EQUITY	492386107	13442	234,787	SH	sole
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	132	11,792	SH	sole
KEY BANK NA	EQUITY	493267108	5473	173,194	SH	sole
KEY ENERGY SERVICES INC	EQUITY	492914106	786	71,127	SH	sole
Keycorp	EQUITY	493267108	1580	50,000	SH	sole
KEYCORP NEW	EQUITY	493267108	15	464	SH	defined
KEYNOTE SYSTEMS INC	EQUITY	493308100	119	8,381	SH	sole
Keyspan	EQUITY	49337W100	6860	175,000	SH	sole
KEYSPAN CORP	EQUITY	49337W100	7	183	SH	defined
KEYSPAN CORPORATION	EQUITY	49337W100	23327	595,075	SH	sole
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	182	8,276	SH	sole
K-FED BANCORP	EQUITY	48246S101	46	3,099	SH	sole
KFX INC	EQUITY	48245L107	190	24,593	SH	sole
KILROY REALTY CORP.	EQUITY	49427F108	711	18,688	SH	sole
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	164	11,793	SH	sole
KIMBERLY CLARK CORP	EQUITY	494368103	36	564	SH	defined
KIMBERLY-CLARK CORP.	EQUITY	494368103	15169	234,844	SH	sole
KIMCO REALTY	EQUITY	49446R109	748	14,586	SH	sole
Kinder Morgan Energy Partners	EQUITY	494550106	2576	55,000	SH	sole
Kinder Morgan Inc	EQUITY	49455P101	2513	40,000	SH	sole
KINDER MORGAN INC KANS	EQUITY	49455P101	9	141	SH	defined
KINDER MORGAN INC.	EQUITY	49455P101	3433	54,653	SH	sole
KINDRED HEALTHCARE INC	EQUITY	494580103	350	14,349	SH	sole
KINETIC CONSEPTS INC	EQUITY	49460W208	28	530	SH	sole
KING PHARMACEUTICALS INC	EQUITY	495582108	3	275	SH	defined
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1287	107,753	SH	sole
KINROSS GOLD	EQUITY	496902206	2537	374,200	SH	defined
KINTERA INC	EQUITY	49720P506	34	3,633	SH	sole
KIRBY CORP.	EQUITY	497266106	474	11,811	SH	sole
KIRKLAND'S INC	EQUITY	497498105	57	6,031	SH	sole
KITE REALTY GROUP TRUST	EQUITY	49803T102	123	9,343	SH	sole
KLA TENCOR CORP	EQUITY	482480100	9	224	SH	defined
KLA-TENCOR CORP.	EQUITY	482480100	12599	303,731	SH	sole
KMART HOLDING CORP	EQUITY	498780105	1180	13,485	SH	sole
KNBT BANCORP INC	EQUITY	482921103	280	16,640	SH	sole
KNIGHT RIDDER INC	EQUITY	499040103	6	88	SH	defined
KNIGHT TRADING GROUP	EQUITY	499063105	583	63,207	SH	sole
KNIGHT TRADING GROUP INC	EQUITY	499063105	1849	200,300	SH	defined
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	427	19,950	SH	sole
KNIGHT-RIDDER, INC.	EQUITY	499040103	2265	34,602	SH	sole
KNOLOGY INC	EQUITY	499183804	165	39,813	SH	sole
KOHL'S CORP	EQUITY	500255104	23603	489,789	SH	defined
KOHL'S CORP.	EQUITY	500255104	7982	165,639	SH	sole
KOMAG INC	EQUITY	500453204	208	14,983	SH	sole
KOPIN CORP.	EQUITY	500600101	155	38,170	SH	sole
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	sole
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1461	80,132	SH	sole
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	231	6,498	SH	sole
KOSAN BIOSCIENCES INC	EQUITY	50064W107	66	11,503	SH	sole
KRAFT FOODS INC	EQUITY	50075N104	27029	852,110	SH	sole

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KRAMONT REALTY TRUST	EQUITY	50075Q107	295	15,846	SH	sole
KRISPY KREME DOUGHNU	EQUITY	501014104	1652	130,497	SH	sole
KROGER CO	EQUITY	501044101	13	842	SH	defined
KROGER CO.	EQUITY	501044101	5118	329,763	SH	sole
KRONOS WORLDWIDE INC	EQUITY	50105F105	67	1,680	SH	sole
KRONOS, INC.	EQUITY	501052104	749	16,916	SH	sole
K-SWISS, INC.	EQUITY	482686102	271	14,090	SH	sole
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	156	27,682	SH	sole
KVH INDUSTRIES INC	EQUITY	482738101	57	7,852	SH	sole
KYPHON INC	EQUITY	501577100	314	12,679	SH	sole
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	817	12,200	SH	defined
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	11797	176,070	SH	sole
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	9	134,000	SH	sole
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	798	102,332	SH	sole
LABONE INC NEW	EQUITY	50540L105	569	19,467	SH	sole
LABOR READY INC COM NEW	EQUITY	505401208	8	550,045	SH	sole
LABOR READY, INC.	EQUITY	505401208	316	22,543	SH	sole
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	130	2,963	SH	sole
LABRANCHE & CO. INC.	EQUITY	505447102	1067	126,310	SH	sole
LACLEDE GAS CO.	EQUITY	505597104	330	11,288	SH	sole
LAFARGE NORTH AMERIC	EQUITY	505862102	31	666	SH	sole
LAIDLAW INTERNATIONAL	EQUITY	50730R102	8357	508,034	SH	sole
LAKELAND BANCORP INC	EQUITY	511637100	153	9,327	SH	sole
LAKELAND FINL CORP	EQUITY	511656100	107	3,171	SH	sole
LAKES ENTERTAINMENT INC	EQUITY	51206P109	87	8,348	SH	sole
LAM RESEARCH CORP.	EQUITY	512807108	5054	231,008	SH	sole
LAM RESH CORP	EQUITY	512807108	12511	571,800	SH	defined
LAMAR ADVERTISING CO	EQUITY	512815101	327	7,861	SH	sole
LAMAR ADVERTISING CO	EQUITY	512815101	537	12,900	SH	defined
LANCASTER COLONY CORP.	EQUITY	513847103	3075	72,926	SH	sole
LANCE, INC.	EQUITY	514606102	226	13,977	SH	sole
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	469	10,311	SH	sole
LANDAUER, INC.	EQUITY	51476K103	228	4,849	SH	sole
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	320	11,724	SH	sole
LANDSTAR SYSTEM, INC.	EQUITY	515098101	953	16,237	SH	sole
LANNETT CO INC	EQUITY	516012101	37	3,764	SH	sole
LASALLE HOTEL PROPERTIES	EQUITY	517942108	503	18,239	SH	sole
LASERSCOPE	EQUITY	518081104	200	9,850	SH	sole
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1210	246,431	SH	sole
LAUDER ESTEE COS INC	EQUITY	518439104	16875	403,700	SH	defined
LAUREATE EDUCATION INC	EQUITY	518613104	2800	75,240	SH	sole
LAWSON PRODUCTS, INC.	EQUITY	520776105	109	2,668	SH	sole
LAWSON SOFTWARE	EQUITY	520780107	170	30,280	SH	sole
LAWSON SOFTWARE INC	EQUITY	520780107	3244	579,200	SH	defined
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	81	5,368	SH	sole
LA-Z-BOY CHAIR CO.	EQUITY	505336107	435	28,648	SH	sole
LCA VISION INC	EQUITY	501803308	1547	60,000	SH	defined
LCA-VISION INC	EQUITY	501803308	145	5,606	SH	sole
LEADIS TECHNOLOGY INC	EQUITY	52171N103	37	3,264	SH	sole
LEAPFROG ENTERPRISE	EQUITY	52186N106	14	695	SH	defined
LEAPFROG ENTERPRISES	EQUITY	52186N106	303	14,959	SH	sole
LEAR CORP	EQUITY	521865105	6160	113,123	SH	sole
LEARNING TREE INTERNATIONAL	EQUITY	522015106	68	4,795	SH	sole
LECG CORP	EQUITY	523234102	120	7,109	SH	sole
LECROY CORP	EQUITY	52324W109	71	4,246	SH	sole
LEE ENTERPRISES, INC.	EQUITY	523768109	3459	74,646	SH	sole

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LEGG MASON, INC.	EQUITY	524901105	8853	166,190	SH	sole
LEGGETT & PLATT, INC.	EQUITY	524660107	6199	220,589	SH	sole
LEGGETT + PLATT INC	EQUITY	524660107	6	218	SH	defined
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	4003	50,209	SH	defined
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	9212	115,559	SH	sole
LENNAR CORP. COM CLASS A	EQUITY	526057104	12229	256,919	SH	sole
LENNOX INTERNATIONAL INC	EQUITY	526107107	361	24,130	SH	sole
LEUCADIA NATIONAL CORP.	EQUITY	527288104	6605	116,588	SH	sole
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	164	63,461	SH	sole
LEVITT CORP-CL A	EQUITY	52742P108	196	8,345	SH	sole
LEXAR MEDIA INC	EQUITY	52886P104	324	38,565	SH	sole
LEXICON GENETICS INC COM	EQUITY	528872104	2	289,600	SH	sole
LEXICON GENETICS INC.	EQUITY	528872104	227	34,507	SH	sole
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	688	31,686	SH	sole
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	19000	226,163	SH	sole
LEXMARK INTL INC	EQUITY	529771107	8220	97,848	SH	defined
LIBBEY, INC.	EQUITY	529898108	139	7,438	SH	sole
LIBERTY CORP.	EQUITY	530370105	340	8,556	SH	sole
LIBERTY MEDIA CORP	EQUITY	530718105	69	7,860	SH	defined
LIBERTY MEDIA INTL	EQUITY	530719103	13	392	SH	defined
LIBERTY MEDIA INTL INC-A	EQUITY	530719103	94	2,810	SH	sole
LIBERTY PROPERTY TRUST	EQUITY	531172104	5982	150,162	SH	sole
LIFE TIME FITNESS INC	EQUITY	53217R207	166	6,474	SH	sole
LIFECCELL CORPORATION	EQUITY	531927101	155	15,478	SH	sole
LIFELINE SYS INC	EQUITY	532192101	147	6,033	SH	sole
LIFEPPOINT HOSPITALS HLDG	EQUITY	53219L109	2518	83,922	SH	sole
LIFETIME HOAN CORP	EQUITY	531926103	58	3,887	SH	sole
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	403	40,245	SH	sole
LILLY ELI + CO	EQUITY	532457108	846	14,089	SH	defined
LIMITED BRANDS INC	EQUITY	532716107	28548	1,280,739	SH	defined
LIMITED BRANDS, INC.	EQUITY	532716107	4671	209,551	SH	sole
LIN TV CORP	EQUITY	532774106	285	14,621	SH	sole
LINCARE HOLDINGS, INC.	EQUITY	532791100	5103	171,744	SH	sole
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	574	18,311	SH	sole
LINCOLN NATIONAL CORP.	EQUITY	534187109	3830	81,479	SH	sole
LINCOLN NATL CORP IN	EQUITY	534187109	48	1,031	SH	defined
LINDSAY MANUFACTURING CO.	EQUITY	535555106	172	6,405	SH	sole
LINEAR TECHNOLOGY CORP	EQUITY	535678106	13	351	SH	defined
LINEAR TECHNOLOGY CORP	EQUITY	535678106	3	94,900	SH	sole
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6326	174,570	SH	sole
LINENS 'N THINGS, INC.	EQUITY	535679104	569	24,568	SH	sole
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	218	25,377	SH	sole
LITHIA MOTORS, INC.	EQUITY	536797103	165	7,772	SH	sole
LITTELFUSE INC COM	EQUITY	537008104		11,600	SH	sole
LITTELFUSE, INC.	EQUITY	537008104	415	12,020	SH	sole
LIZ CLAIBORNE INC	EQUITY	539320101	5	123	SH	defined
LIZ CLAIBORNE, INC.	EQUITY	539320101	1817	48,169	SH	sole
LKQ CORP	EQUITY	501889208	145	7,946	SH	sole
LNR PROPERTY CORP.	EQUITY	501940100	2376	38,378	SH	sole
LOCKHEED MARTIN CORP	EQUITY	539830109	28	507	SH	defined
LOCKHEED MARTIN CORP.	EQUITY	539830109	11043	197,968	SH	sole
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	94	7,120	SH	sole
LODGIAN INC	EQUITY	54021P403	1	124	SH	sole
LOEWS CORP	EQUITY	540424108	12	211	SH	defined
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	28	1,168	SH	sole
LOEWS CORP.	EQUITY	540424108	4865	83,157	SH	sole

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LO-JACK CORPORATION	EQUITY	539451104	805	71,900	SH	sole
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	223	8,651	SH	sole
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	592	15,671	SH	sole
LONGS DRUG STORES CORP.	EQUITY	543162101	398	16,461	SH	sole
LONGVIEW FIBRE CO.	EQUITY	543213102	1695	111,127	SH	sole
LOOKSMART LTD	EQUITY	543442107	76	52,014	SH	sole
LOUISIANA PAC CORP	EQUITY	546347105	3	125	SH	defined
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1311	50,502	SH	sole
LOWE'S COMPANIES, INC.	EQUITY	548661107	22785	419,229	SH	sole
LSI INDUSTRIES, INC.	EQUITY	50216C108	112	10,752	SH	sole
LSI LOGIC CORP	EQUITY	502161102	2	439	SH	defined
LSI LOGIC CORP.	EQUITY	502161102	885	205,279	SH	sole
LTC PROP INC	EQUITY	502175102	144	8,036	SH	sole
LTX CORP.	EQUITY	502392103	717	132,576	SH	sole
LUBRIZOL CORP.	EQUITY	549271104	3709	107,193	SH	sole
LUCENT TECHNOLOGIES INC	EQUITY	549463107	6139	1,936,722	SH	sole
LUCENT TECHNOLOGIES INC	EQUITY	549463107	16	4,912	SH	defined
LUFKIN INDS INC COM	EQUITY	549764108	137	3,679	SH	sole
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	252	19,877	SH	sole
LUMINEX CORP	EQUITY	55027E102	104	14,611	SH	sole
LYON WILLIAM HOMES	EQUITY	552074106	203	2,286	SH	sole
LYONDELL CHEMICAL CO COM	EQUITY	552078107	14	619,126	SH	sole
LYONDELL CHEMICAL CO.	EQUITY	552078107	6594	293,578	SH	sole
M & F WORLDWIDE CORP	EQUITY	552541104	72	5,539	SH	sole
M + T BK CORP	EQUITY	55261F104	13	133	SH	defined
M SYS FLASH DISK PIONR ORD (F)	EQUITY	M7061C100	10	600,154	SH	sole
M&T BANK CORP.	EQUITY	55261F104	4925	51,460	SH	sole
M.D.C. HOLDINGS, INC.	EQUITY	552676108	37	506	SH	sole
M/I HOMES INC	EQUITY	55305B101	280	6,602	SH	sole
MACATAWA BK CORP	EQUITY	554225102	135	4,797	SH	sole
MACDERMID, INC.	EQUITY	554273102	426	14,707	SH	sole
MACERICH CO.	EQUITY	554382101	419	7,866	SH	sole
MACK-CALI REALTY CORP	EQUITY	554489104	4737	106,923	SH	sole
MACROMEDIA, INC.	EQUITY	556100105	2299	114,483	SH	sole
MACROVISION CORP	EQUITY	555904101	2583	107,262	SH	sole
MAF BANCORP, INC.	EQUITY	55261R108	654	15,171	SH	sole
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	536	14,665	SH	sole
Magellan Midstream Partner	EQUITY	559080106	2199	40,000	SH	sole
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	202	13,411	SH	sole
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	112	20,528	SH	sole
MAGNATEK, INC.	EQUITY	559424106	96	12,898	SH	sole
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	546	47,273	SH	sole
MAGUIRE PROPERTIES INC	EQUITY	559775101	567	23,323	SH	sole
MAIN STREET BANKS INC	EQUITY	56034R102	226	7,400	SH	sole
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	104	5,072	SH	sole
MANDALAY RESORT GROUP	EQUITY	562567107	11855	172,685	SH	sole
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	401	16,441	SH	sole
MANHATTAN ASSOCS INC	EQUITY	562750109	3436	140,700	SH	defined
MANITOWOC CO., INC.	EQUITY	563571108	517	14,584	SH	sole
MANNATECH INC	EQUITY	563771104	108	7,735	SH	sole
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	31	2,749	SH	sole
MANNKIND CORP	EQUITY	56400P201	142	7,076	SH	sole
MANOR CARE INC NEW	EQUITY	564055101	3	100	SH	defined
MANOR CARE, INC.	EQUITY	564055101	5076	169,430	SH	sole
MANPOWER, INC.	EQUITY	56418H100	6609	148,550	SH	sole
MANTECH INTL CORP	EQUITY	564563104	172	9,169	SH	sole

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MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	424	12,754	SH	sole
MANUGISTICS GROUP IN	EQUITY	565011103	71	29,895	SH	sole
MANULIFE FINANCIAL	EQUITY	56501R106	4339	99,000	SH	defined
MAPICS INC	EQUITY	564910107	125	13,840	SH	sole
MAPINFO CORP COM	EQUITY	565105103	119	11,005	SH	sole
MARATHON OIL CORP	EQUITY	565849106	6371	154,332	SH	sole
MARATHON OIL CORP	EQUITY	565849106	10774	260,994	SH	defined
MARCHEX INC-CLASS B	EQUITY	56624R108	28	2,238	SH	sole
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101	495	24,568	SH	sole
MARCUS CORP	EQUITY	566330106	209	10,748	SH	sole
MARINEMAX INC	EQUITY	567908108	143	6,339	SH	sole
MARKEL CORP	EQUITY	570535104	56	181	SH	sole
MARKETWATCH INC	EQUITY	570619106	71	5,680	SH	sole
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	61	3,231	SH	sole
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	5787	111,379	SH	sole
MARRIOTT INTL INC NEW	EQUITY	571903202	14	261	SH	defined
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	15137	330,783	SH	sole
MARSH + MCLENNAN COS INC	EQUITY	571748102	27	593	SH	defined
MARSHALL & ILSLEY CORP.	EQUITY	571834100	4005	99,373	SH	sole
MARSHALL + ILSLEY CORP	EQUITY	571834100	10	254	SH	defined
MARSHALL EDWARDS INC	EQUITY	572322303	35	3,908	SH	sole
MARTEK BIOSCIENCES CORP	EQUITY	572901106	141	2,900	SH	defined
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	27	557	SH	sole
MARTEN TRANSPORT LTD	EQUITY	573075108	87	4,981	SH	sole
MARTHA STEWART LIVING-CL A	EQUITY	573083102	100	6,346	SH	sole
MARTIN MARIETTA MATERIALS	EQUITY	573284106	3604	79,612	SH	sole
MARVEL ENTERPRISES INC	EQUITY	57383M108	22	1,527	SH	sole
MARVEL ENTERPRISES INC	EQUITY	57383M108	405	27,800	SH	defined
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	8	299,100	SH	sole
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	7829	299,600	SH	defined
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	482	18,440	SH	sole
MASCO CORP	EQUITY	574599106	4737	137,194	SH	defined
MASCO CORP.	EQUITY	574599106	7962	230,584	SH	sole
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	77	6,000	SH	sole
MASSEY ENERGY COMPANY	EQUITY	576206106	46	1,597	SH	sole
MASTEC, INC.	EQUITY	576323109	67	12,789	SH	sole
MATRIA HEALTHCARE INC	EQUITY	576817209	159	5,613	SH	sole
MATRIX SERVICE CO	EQUITY	576853105	48	9,337	SH	sole
MATRIXONE INC	EQUITY	57685P304	143	28,245	SH	sole
MATTEL INC	EQUITY	577081102	9	472	SH	defined
MATTEL, INC.	EQUITY	577081102	3535	194,987	SH	sole
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	594	17,538	SH	sole
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	167	21,734	SH	sole
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	55	1,753	SH	sole
MAVERICK TUBE CORP.	EQUITY	577914104	710	23,060	SH	sole
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	3483	82,370	SH	defined
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7457	176,340	SH	sole
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	41	15,427	SH	sole
MAXIMUS, INC.	EQUITY	577933104	293	10,164	SH	sole
MAXTOR CORP	EQUITY	577729205	28	5,347	SH	sole
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	61	5,963	SH	sole
MAXYGEN	EQUITY	577776107	121	12,266	SH	sole
MAY DEPARTMENT STORES CO.	EQUITY	577778103	3330	129,911	SH	sole
MAY DEPT STORES CO	EQUITY	577778103	9	332	SH	defined
MAYTAG CORP	EQUITY	578592107	2	90	SH	defined
MAYTAG CORP.	EQUITY	578592107	952	51,838	SH	sole

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MB FINANCIAL INC	EQUITY	55264U108	416	10,500	SH	sole
MBIA INC	EQUITY	55262C100	9	163	SH	defined
MBIA, INC	EQUITY	55262C100	4771	81,966	SH	sole
MBNA CORP	EQUITY	55262L100	37	1,456	SH	defined
MBNA CORP.	EQUITY	55262L100	13912	552,066	SH	sole
MBT FINANCIAL CORP	EQUITY	578877102	154	7,865	SH	sole
MCAFFEE INC	EQUITY	579064106	5182	257,824	SH	sole
MCCLATCHY COMPANY-CL	EQUITY	579489105	29	409	SH	sole
MCCORMICK & CO., INC.	EQUITY	579780206	2096	61,039	SH	sole
MCCORMICK + CO INC	EQUITY	579780206	13773	401,089	SH	defined
MCDATA CORP	EQUITY	580031201		57	SH	defined
MCDATA CORP-CL A	EQUITY	580031201	1295	257,397	SH	sole
MCDONALDS CORP	EQUITY	580135101	40	1,432	SH	defined
McDonalds Corp Com Stk USD0.01	EQUITY	580135101	70497	2,515,046	SH	sole
MCG CAPITAL CORP	EQUITY	58047P107	2150	123,853	SH	sole
MCGRATH RENTCORP	EQUITY	580589109	192	5,245	SH	sole
MCGRAW HILL COS INC	EQUITY	580645109	11732	147,217	SH	defined
MCGRAW-HILL, INC.	EQUITY	580645109	6431	80,697	SH	sole
MCI INC	EQUITY	552691107	2407	143,724	SH	sole
MCKESSON CORP	EQUITY	58155Q103	9	335	SH	defined
MCKESSON CORP.	EQUITY	58155Q103	3450	134,489	SH	sole
MCMORAN EXPLORATION CO	EQUITY	582411104	94	7,206	SH	sole
MDU RESOURCES GROUP, INC.	EQUITY	552690109	5106	193,925	SH	sole
MEADWESTVACO CORP	EQUITY	583334107	4040	126,655	SH	sole
MEADWESTVACO CORP	EQUITY	583334107	7	230	SH	defined
MEASUREMENT SPECIALTIE COM	EQUITY	583421102	2	93,000	SH	sole
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	145	5,818	SH	sole
MEDAREX INC	EQUITY	583916101	318	43,097	SH	sole
MEDAREX INC	EQUITY	583916101	627	85,000	SH	defined
MEDCATH CORP	EQUITY	58404W109	52	3,283	SH	sole
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	5112	165,438	SH	sole
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	718	23,226	SH	defined
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2193	39,193	SH	sole
MEDIACOM COMMUNICATI	EQUITY	58446K105	235	35,923	SH	sole
MEDICAL ACTION IND INC	EQUITY	58449L100	74	4,443	SH	sole
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	41	6,604	SH	sole
MEDICINES CO	EQUITY	584688105	5045	209,000	SH	defined
MEDICINES CO COM	EQUITY	584688105	4	183,100	SH	sole
MEDICINES COMPANY	EQUITY	584688105	627	25,985	SH	sole
MEDICIS PHARMACEUTIC	EQUITY	584690309	44	1,135	SH	sole
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309		11,800	SH	sole
MEDICURE	EQUITY	58469E101	522	634,000	SH	defined
MEDIMMUNE INC	EQUITY	584699102	7	284	SH	defined
MEDIMMUNE, INC.	EQUITY	584699102	3095	130,595	SH	sole
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	80	7,083	SH	sole
MEDTRONIC INC	EQUITY	585055106	17666	340,379	SH	defined
MEDTRONIC, INC.	EQUITY	585055106	28270	544,709	SH	sole
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	4995	180,403	SH	sole
MELLON FINL CORP	EQUITY	58551A108	7825	282,583	SH	defined
MEMBERWORKS INCORPORATED	EQUITY	586002107	84	3,206	SH	sole
MEMC ELECTR MATLS INC	EQUITY	552715104	1827	215,400	SH	defined
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	14	1,632	SH	sole
MENS WEARHOUSE, INC.	EQUITY	587118100	500	17,210	SH	sole
MENTOR CORP.	EQUITY	587188103	803	23,851	SH	sole
MENTOR GRAPHICS CORP.	EQUITY	587200106	1700	155,058	SH	sole
MERCANTILE BANK CORP	EQUITY	587376104	136	3,907	SH	sole

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MERCANTILE BANKSHARES CORP.	EQUITY	587405101	6260	130,530 SH	sole
MERCK & CO., INC.	EQUITY	589331107	34438	1,043,589 SH	sole
MERCK + CO INC	EQUITY	589331107	8838	267,811 SH	defined
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	310	11,559 SH	sole
MERCURY GENERAL CORP	EQUITY	589400100	28	526 SH	sole
MERCURY INTERACTIVE CORP	EQUITY	589405109	4	106 SH	defined
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1997	57,261 SH	sole
MEREDITH CORP	EQUITY	589433101	1137	22,132 SH	sole
MEREDITH CORP	EQUITY	589433101	3	57 SH	defined
MERGE TECHNOLOGIES INC	EQUITY	589981109	103	5,977 SH	sole
MERIDIAN GOLD	EQUITY	589975101	3715	223,600 SH	defined
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	252	28,544 SH	sole
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	2691	493,695 SH	defined
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	3256	597,367 SH	sole
MERIT MED SYS INC	EQUITY	589889104	193	12,770 SH	sole
MERITAGE HOMES CORPORATION	EQUITY	59001A102	453	5,765 SH	sole
MERIX CORPORATION	EQUITY	590049102	102	9,810 SH	sole
MERRILL LYNCH & CO., INC.	EQUITY	590188108	20413	410,551 SH	sole
MERRILL LYNCH + CO INC	EQUITY	590188108	53	1,071 SH	defined
MESA AIRLINES, INC.	EQUITY	590479101	88	17,272 SH	sole
METAL MANAGEMENT INC	EQUITY	591097209	174	9,593 SH	sole
METALS USA INC	EQUITY	591324207	195	10,991 SH	sole
METHODE ELECTRONICS, INC.	EQUITY	591520200	247	19,331 SH	sole
METLIFE INC	EQUITY	59156R108	33	855 SH	defined
METLIFE, INC.	EQUITY	59156R108	12578	325,445 SH	sole
METRIS COMPANIES INC	EQUITY	591598107	172	17,572 SH	sole
METROCALL HOLDINGS INC - W/I	EQUITY	59164X105	193	2,975 SH	sole
METRO-GOLDWYN-MAYER	EQUITY	591610100	13	1,130 SH	sole
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	91	5,720 SH	sole
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	44	926 SH	sole
MFS Municipal Inc	EQUITY	552738106	135	17,700 SH	sole
MGE ENERGY INC	EQUITY	55277P104	323	10,141 SH	sole
MGI PHARMA INC	EQUITY	552880106	40	1,511 SH	sole
MGI PHARMA INC	EQUITY	552880106	4131	92,450 SH	defined
MGIC INVESTMENT CORP.	EQUITY	552848103	2928	43,991 SH	sole
MGIC INVT CORP WIS	EQUITY	552848103	7	112 SH	defined
MGM GRAND INC	EQUITY	552953101	4208	84,752 SH	sole
MGP INGREDIENTS INC	EQUITY	55302G103	43	4,306 SH	sole
MICHAELS STORES, INC.	EQUITY	594087108	6663	112,531 SH	sole
MICREL, INC.	EQUITY	594793101	1940	186,371 SH	sole
MICRO THERAPEUTICS INC	EQUITY	59500W100	27	6,387 SH	sole
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	4	145,600 SH	sole
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	9450	352,101 SH	sole
MICROMUSE INC	EQUITY	595094103	157	42,642 SH	sole
MICRON TECHNOLOGY INC	EQUITY	595112103	8	697 SH	defined
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3273	272,065 SH	sole
MICROS SYSTEMS, INC.	EQUITY	594901100	439	8,776 SH	sole
MICROSEMI CORP COM	EQUITY	595137100	18	1,280,982 SH	sole
MICROSEMI CORP.	EQUITY	595137100	457	32,386 SH	sole
Microsoft Corp	EQUITY	594918104	2074	75,000 SH	sole
MICROSOFT CORP	EQUITY	594918104	54490	1,970,699 SH	defined
MICROSOFT CORP COM	EQUITY	594918104	2	86,400 SH	sole
Microsoft Corp Com Stk	EQUITY	594918104	240597	8,701,537 SH	sole
MICROSTRATEGY INC	EQUITY	594972408	268	6,534 SH	sole
MICROSTRATEGY INC CL A NEW	EQUITY	594972408	4	102,400 SH	sole
MICROSTRATERGY INC-WT07	INFORMATI	594972119		509 SH	sole

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MICROTEK MEDICAL HOLDINGS IN	EQUITY	59515B109	75	23,401 SH	sole
MICROTUNE INC	EQUITY	59514P109	148	28,009 SH	sole
MICROVISION INC.	EQUITY	594960106	60	10,154 SH	sole
MID STATE BANCSHARES	EQUITY	595440108	331	12,847 SH	sole
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	468	12,017 SH	sole
MIDAS, INC.	EQUITY	595626102	136	8,413 SH	sole
MIDDLEBY CORP	EQUITY	596278101	128	2,432 SH	sole
MIDDLESEX WATER CO	EQUITY	596680108	110	6,163 SH	sole
MIDLAND CO COM	EQUITY	597486109	135	4,943 SH	sole
MIDWAY GAMES INC.	EQUITY	598148104	249	25,136 SH	sole
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	113	5,871 SH	sole
MILACRON, INC.	EQUITY	598709103	47	14,986 SH	sole
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	751	35,396 SH	sole
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	4888	356,500 SH	defined
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	7566	553,456 SH	sole
MILLIPORE CORP	EQUITY	601073109	3	57 SH	defined
MILLIPORE CORP.	EQUITY	601073109	1062	22,195 SH	sole
MILLS CORP.	EQUITY	601148109	4979	95,986 SH	sole
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1020	42,960 SH	sole
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	108	54,196 SH	sole
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	478	11,749 SH	sole
MINE SAFETY APPLIANCES COM	EQUITY	602720104	17	425,170 SH	sole
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	2636	44,788 SH	sole
MIPS TECHNOLOGIES INC	EQUITY	604567107	127	22,317 SH	sole
MISSION RESOURCES CORP	EQUITY	605109107	139	22,109 SH	sole
MISSION WEST PROPERTIES	EQUITY	605203108	121	11,723 SH	sole
MKS INSTRUMENTS, INC.	EQUITY	55306N104	271	17,666 SH	sole
MOBILE MINI INC.	EQUITY	60740F105	194	7,819 SH	sole
Mobile Telesystems - Sponsored ADR	EQUITY	607409109	15787	108,885 SH	sole
MOBILITY ELECTRONICS INC	EQUITY	60741U101	111	13,461 SH	sole
MODINE MANUFACTURING CO.	EQUITY	607828100	2082	69,138 SH	sole
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8715	109,778 SH	sole
MOLECULAR DEVICES CORP COM	EQUITY	60851C107	2	93,700 SH	sole
MOLECULAR DEVICES CORP.	EQUITY	60851C107	162	6,864 SH	sole
MOLEX INC	EQUITY	608554101	6	216 SH	defined
MOLEX, INC.	EQUITY	608554101	2835	95,073 SH	sole
MOLINA HEALTHCARE INC	EQUITY	60855R100	201	5,648 SH	sole
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	28	3,347 SH	sole
MONACO COACH CORP	EQUITY	60886R103	308	14,222 SH	sole
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	209	5,325 SH	sole
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	2496	146,137 SH	sole
MONMOUTH REIT -CL A	EQUITY	609720107	16	1,870 SH	sole
MONOLITHIC SYS TECHNOL	EQUITY	609842109	55	12,720 SH	sole
MONRO MUFFLER BRAKE IN	EQUITY	610236101	112	5,112 SH	sole
MONSANTO CO	EQUITY	61166W101	4333	118,975 SH	sole
MONSANTO CO NEW	EQUITY	61166W101	11	304 SH	defined
MONSTER WORLDWIDE INC	EQUITY	611742107	1289	52,318 SH	sole
MONSTER WORLDWIDE INC	EQUITY	611742107	4485	182,004 SH	defined
MONSTER WORLDWIDE INC COM	EQUITY	611742107	6	246,900 SH	sole
MOODYS CORP	EQUITY	615369105	12	169 SH	defined
MOODY'S CORP.	EQUITY	615369105	4799	65,516 SH	sole
MOOG INC.	EQUITY	615394202	515	14,178 SH	sole
MORGAN STANLEY	EQUITY	617446448	24660	500,202 SH	sole
MORGAN STANLEY	EQUITY	617446448	19557	396,697 SH	defined
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	85	4,712 SH	sole
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	115	7,953 SH	sole

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MOTIVE INC	EQUITY	61980V107	32	2,873	SH	sole
MOTOROLA INC	EQUITY	620076109	16285	902,693	SH	defined
MOTOROLA, INC.	EQUITY	620076109	22391	1,241,183	SH	sole
MOVADO GROUP, INC.	EQUITY	624580106	141	8,273	SH	sole
MOVIE GALLERY, INC.	EQUITY	624581104	254	14,491	SH	sole
MPS GROUP INC	EQUITY	553409103	1925	228,858	SH	sole
MPS GROUP INC COM	EQUITY	553409103	4	512,290	SH	sole
MRO SOFTWARE	EQUITY	55347W105	107	10,653	SH	sole
MRV COMMUNICATIONS, INC.	EQUITY	553477100	144	57,528	SH	sole
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	24	693	SH	sole
MSC SOFTWARE CORPORATION	EQUITY	553531104	120	14,908	SH	sole
MTC TECHNOLOGIES INC	EQUITY	55377A106	109	3,943	SH	sole
MTR GAMING GROUP INC	EQUITY	553769100	118	12,640	SH	sole
MTS SYSTEMS CORP.	EQUITY	553777103	245	11,536	SH	sole
MUELLER INDUSTRIES, INC.	EQUITY	624756102	818	19,055	SH	sole
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	30	3,219	SH	sole
MULTIMEDIA GAMES INC	EQUITY	625453105	200	12,886	SH	sole
Municipal High Income Fund	EQUITY	626214100	727	98,900	SH	sole
MURPHY OIL CORP.	EQUITY	626717102	13144	151,484	SH	sole
MYERS INDUSTRIES, INC.	EQUITY	628464109	146	13,291	SH	sole
MYKROLIS CORP	EQUITY	62852P103	226	22,476	SH	sole
MYLAN LABORATORIES INC.	EQUITY	628530107	2152	119,565	SH	sole
MYLAN LABS INC	EQUITY	628530107	6	306	SH	defined
MYOGEN INC	EQUITY	62856E104	62	7,604	SH	sole
MYRIAD GENETICS INC	EQUITY	62855J104	253	14,797	SH	sole
NABI BIOPHARMACEUTICALS	EQUITY	629519109	420	31,359	SH	sole
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2994	63,240	SH	sole
NABORS INDUSTRIES LTD	EQUITY	G6359F103	59	1,245	SH	defined
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	220	2,555	SH	sole
NANOGEN INC.	EQUITY	630075109	71	18,537	SH	sole
NARA BANCORP INC	EQUITY	63080P105	202	10,010	SH	sole
NASB FINL INC	EQUITY	628968109	66	1,678	SH	sole
NASDAQ-100 SHARES	EQUITY	631100104	9621	273,800	SH	sole
NASHFINCH CO.	EQUITY	631158102	211	6,702	SH	sole
NATIONAL BEVERAGE CORP.	EQUITY	635017106	32	3,926	SH	sole
NATIONAL CITY CORP	EQUITY	635405103	29	755	SH	defined
NATIONAL CITY CORP.	EQUITY	635405103	11332	293,415	SH	sole
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	3	74	SH	sole
NATIONAL DATA CORP.	EQUITY	639480102	315	19,619	SH	sole
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	651	18,183	SH	sole
NATIONAL FUEL GAS CO.	EQUITY	636180101	9325	329,165	SH	sole
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	354	12,442	SH	sole
NATIONAL HEALTH REALTY	EQUITY	635905102	21	1,100	SH	sole
NATIONAL HEALTHCARE CORP	EQUITY	635906100	104	3,657	SH	sole
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3922	129,552	SH	sole
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	480	15,011	SH	sole
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	107	2,561	SH	sole
NATIONAL PROCESSING INC	EQUITY	637229105	1945	73,353	SH	sole
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	2224	143,608	SH	defined
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	3252	209,930	SH	sole
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	195	1,194	SH	sole
NATIONAL-OILWELL, INC.	EQUITY	637071101	4811	137,202	SH	sole
NATIONWIDE FINANCIAL	EQUITY	638612101	42	1,189	SH	sole
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	908	43,767	SH	sole
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	86	5,644	SH	sole
NAUTILUS GROUP INC	EQUITY	63910B102	352	15,592	SH	sole

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NAVARRE CORP	EQUITY	639208107	165	11,396	SH	sole
NAVIGANT CONSULTING CO.	EQUITY	63935N107	549	25,007	SH	sole
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	125	7,662	SH	sole
NAVIGATORS GROUP INC	EQUITY	638904102	136	4,668	SH	sole
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1841	49,493	SH	sole
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	80	SH	defined
NAVTEQ CORP	EQUITY	63936L100	30	835	SH	sole
NBC CAPITAL CORP	EQUITY	628729105	97	3,768	SH	sole
NBT BANCORP, INC.	EQUITY	628778102	420	17,924	SH	sole
NBTY, INC.	EQUITY	628782104	25	1,170	SH	sole
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	338	10,607	SH	sole
NCO GROUP, INC.	EQUITY	628858102	397	14,728	SH	sole
NCR CORP NEW	EQUITY	62886E108	5	107	SH	defined
NCR CORP.	EQUITY	62886E108	2088	42,106	SH	sole
NDS Group Plc - ADR	EQUITY	628891103	2924	108,300	SH	sole
NECTAR THERAPEUTICS	EQUITY	640268108	26	1,792	SH	sole
NEIGHBORCARE INC	EQUITY	64015Y104	519	20,462	SH	sole
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	4669	81,199	SH	sole
NELNET INC	EQUITY	64031N108	5100	227,900	SH	defined
NELNET INC-CL A	EQUITY	64031N108	99	4,414	SH	sole
NEOFORMA INC	EQUITY	640475505	47	5,021	SH	sole
NEOPHARM INC	EQUITY	640919106	80	9,373	SH	sole
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	84	11,255	SH	sole
NET2PHONE, INC.	EQUITY	64108N106	63	19,432	SH	sole
NETBANK INC	EQUITY	640933107	253	25,243	SH	sole
NETEGRITY, INC.	EQUITY	64110P107	134	17,885	SH	sole
NETFLIX.COM INC	EQUITY	64110L106	12	749	SH	sole
NETGEAR INC	EQUITY	64111Q104	2745	224,607	SH	sole
NETIQ CORP.	EQUITY	64115P102	333	31,075	SH	sole
NETRATINGS INC	EQUITY	64116M108	119	6,691	SH	sole
NETSCOUT SYSTEMS INC	EQUITY	64115T104	69	12,930	SH	sole
NETWORK APPLIANCE INC	EQUITY	64120L104	9	408	SH	defined
NETWORK APPLIANCE, INC.	EQUITY	64120L104	4384	190,215	SH	sole
Network Associates Inc	EQUITY	640938106	503	25,000	SH	sole
NETWORK EQUIPMENT TECH.	EQUITY	641208103	86	13,065	SH	sole
NEUROCRINE BIOSCIENCES COM	EQUITY	64125C109	8	167,322	SH	sole
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	2410	51,100	SH	defined
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	37	780	SH	sole
NEUROGEN CORP.	EQUITY	64124E106	88	13,608	SH	sole
NEVADA GOLD & CASINO	EQUITY	64126Q206	53	4,432	SH	sole
NEW CENTURY FINANCIAL CORP	COM	z 64352D101	932	15,472	SH	sole
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	621	15,011	SH	sole
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	18907	756,271	SH	sole
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	25234	1,228,516	SH	sole
NEW YORK TIMES CO	EQUITY	650111107	7	167	SH	defined
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2558	65,428	SH	sole
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	28	1,925	SH	sole
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	568	18,505	SH	sole
NEWELL RUBBERMAID INC	EQUITY	651229106	6	313	SH	defined
NEWELL RUBBERMAID, INC.	EQUITY	651229106	18234	909,899	SH	sole
NEWFIELD EXPLORATION	EQUITY	651290108	6303	102,919	SH	sole
NEWMARKET CORP	EQUITY	651587107	156	7,478	SH	sole
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	8699	191,055	SH	sole
NEWMONT MNG CORP	EQUITY	651639106	23	505	SH	defined
NEWPARK RESOURCES, INC.	EQUITY	651718504	274	45,654	SH	sole
NEWPORT CORP	EQUITY	651824104	1065	92,846	SH	sole

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NEWS CORP LTD	EQUITY	652487703	342	10,400	SH	defined
NEWS CORP LTD	EQUITY	652487802	430	13,731	SH	defined
NEWS CORP LTD ADR	EQUITY	652487802		2	SH	sole
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	3090	792,333	SH	sole
NEXEN	EQUITY	65334H102	7538	180,600	SH	defined
NEXSTAR BROADCASTING GROUP-A	EQUITY	65336K103	47	5,485	SH	sole
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	19879	833,869	SH	defined
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	16266	682,284	SH	sole
NEXTEL PARTNERS INC	EQUITY	65333F107	873	52,630	SH	sole
NIC INC	EQUITY	62914B100	91	16,962	SH	sole
NICOR INC	EQUITY	654086107	2	50	SH	defined
NICOR, INC.	EQUITY	654086107	1569	42,753	SH	sole
NII HLDGS INC	EQUITY	62913F201	3095	75,100	SH	defined
NII HOLDINGS INC-CL B	EQUITY	62913F201	50	1,222	SH	sole
NIKE INC	EQUITY	654106103	13912	176,550	SH	defined
NIKE, INC. CLASS B	EQUITY	654106103	11514	146,120	SH	sole
NISOURCE INC	EQUITY	65473P105	6	300	SH	defined
NISOURCE, INC.	EQUITY	65473P105	5268	250,748	SH	sole
NITROMED INC	EQUITY	654798503	128	5,366	SH	sole
NL INDUSTRIES, INC.	EQUITY	629156407	79	4,294	SH	sole
NMS COMMUNUCATIONS CORP.	EQUITY	629248105	124	25,332	SH	sole
NN INC	EQUITY	629337106	104	9,105	SH	sole
NOBLE CORPORATION	EQUITY	G65422100	2563	57,013	SH	sole
NOBLE CORPORATION	EQUITY	G65422100	7	153	SH	defined
NOBLE CORPORATION SHS	EQUITY	G65422100	10	213,500	SH	sole
NOBLE ENERGYINC	EQUITY	655044105	5615	96,404	SH	sole
NOBLE INTERNATIONAL LTD	EQUITY	655053106	63	3,458	SH	sole
NOKIA CORP SPON-ADR	EQUITY	654902204	267	19,470	SH	sole
NORDSON CORP	EQUITY	655663102	4909	143,000	SH	defined
NORDSON CORP.	EQUITY	655663102	2494	72,653	SH	sole
NORDSTROM INC	EQUITY	655664100	6	160	SH	defined
NORDSTROM, INC.	EQUITY	655664100	2368	61,926	SH	sole
NORFOLK SOUTHERN CORP.	EQUITY	655844108	12178	409,486	SH	sole
NORFOLK SOUTHN CORP	EQUITY	655844108	13	449	SH	defined
NORTEL NETWORKS CORP	EQUITY	656568102	4913	1,450,900	SH	defined
NORTEL NETWORKS CORP	EQUITY	656568102	9	2,545	SH	defined
NORTH FORK BANCORPORATION	EQUITY	659424105	9	197	SH	defined
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	8954	70,661	SH	sole
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	169	8,175	SH	sole
NORTHEAST UTILITIES	EQUITY	664397106	4104	211,676	SH	sole
NORTHERN TRUST CORP	EQUITY	665859104	10	251	SH	defined
NORTHERN TRUST CORP.	EQUITY	665859104	5172	126,763	SH	sole
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	139	10,363	SH	sole
NORTHROP GRUMMAN CORP	EQUITY	666807102	22	409	SH	defined
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8138	152,599	SH	sole
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	334	40,731	SH	sole
NORTHWEST BANCORP INC.	EQUITY	667328108	233	10,266	SH	sole
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	472	14,873	SH	sole
NOVA CHECMICALS	EQUITY	66977W109	3850	99,800	SH	defined
NOVA CHEMICALS CORP COM	EQUITY	66977W109	18	470,004	SH	sole
NOVASTAR FINL INC	EQUITY	669947400	594	13,616	SH	sole
NOVATEL WIRELESS INC	EQUITY	66987M604	236	10,043	SH	sole
NOVATEL WIRELESS INC	EQUITY	66987M604	345	14,700	SH	defined
NOVATEL WIRELESS INC COM NEW	EQUITY	66987M604	11	487,480	SH	sole
NOVELL INC	EQUITY	670006105	3	441	SH	defined
NOVELL, INC .	EQUITY	670006105	1087	172,278	SH	sole

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NOVELLUS SYS INC	EQUITY	670008101	4	163	SH	defined
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1982	74,416	SH	sole
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	265	12,739	SH	sole
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	442	20,284	SH	sole
NRG ENERGY INC	EQUITY	629377508	3880	144,009	SH	sole
NS GROUP, INC.	EQUITY	628916108	185	9,980	SH	sole
NSTAR	EQUITY	67019E107	10899	221,966	SH	sole
NTL INC	EQUITY	62940M104	88	1,421	SH	sole
NTN COMMUNICATIONS INC	EQUITY	629410309	119	45,639	SH	sole
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	673	28,623	SH	sole
NUCO2 INC	EQUITY	629428103	67	3,430	SH	sole
NUCOR CORP	EQUITY	670346105	8	90	SH	defined
NUCOR CORP.	EQUITY	670346105	3512	38,440	SH	sole
NUI CORPORATION	EQUITY	629431107	116	8,699	SH	sole
NUTRACEUTICAL INTL CORP	EQUITY	67060Y101	60	4,290	SH	sole
NUVASIVE INC	EQUITY	670704105	37	3,535	SH	sole
NUVEEN INVESTMENTS INC	EQUITY	67090F106	12	399	SH	sole
NUVELO INC	EQUITY	67072M301	208	21,043	SH	sole
NVIDIA CORP	EQUITY	67066G104	1267	87,261	SH	sole
NVIDIA CORP	EQUITY	67066G104	3	190	SH	defined
NVR, INC.	EQUITY	62944T105	61	111	SH	sole
NYMAGIC, INC.	EQUITY	629484106	39	1,797	SH	sole
OAK HILL FINANCIAL INC	EQUITY	671337103	66	1,908	SH	sole
OAKLEY INC.	EQUITY	673662102	134	11,270	SH	sole
OCA INC	EQUITY	67083Q101	109	23,008	SH	sole
OCCIDENTAL PETE CORP	EQUITY	674599105	25	446	SH	defined
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	9318	166,596	SH	sole
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	501	13,591	SH	sole
OCEANEERING INTL INC	EQUITY	675232102	1945	52,800	SH	defined
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	124	5,095	SH	sole
O'CHARLEY'S INC.	EQUITY	670823103	188	11,557	SH	sole
OCTEL CORP.	EQUITY	675727101	144	6,778	SH	sole
OCULAR SCIENCES INC COM	EQUITY	675744106		4,900	SH	sole
OCULAR SCIENCES, INC.	EQUITY	675744106	2485	51,802	SH	sole
OCWEN FINANCIAL CORP.	EQUITY	675746101	184	20,140	SH	sole
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	354	19,941	SH	sole
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	6	248	SH	sole
OFFICE DEPOT INC	EQUITY	676220106	5	357	SH	defined
OFFICE DEPOT, INC.	EQUITY	676220106	2099	139,671	SH	sole
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	379	11,000	SH	sole
OGE ENERGY CORP.	EQUITY	670837103	11894	471,438	SH	sole
OHIO CASUALTY CORP.	EQUITY	677240103	2794	133,515	SH	sole
OIL STATES INTERNATIONAL INC	EQUITY	678026105	296	15,828	SH	sole
OLD DOMINION FGHT LINE COM	EQUITY	679580100	5	164,125	SH	sole
OLD DOMINION FREIGHT LINE	EQUITY	679580100	259	8,976	SH	sole
OLD NATL BANCORP	EQUITY	680033107	898	36,152	SH	sole
OLD REPUBLIC INTL CORP.	EQUITY	680223104	7520	300,445	SH	sole
OLD SECOND BANCORP INC	EQUITY	680277100	204	7,306	SH	sole
OLIN CORP.	EQUITY	680665205	3033	151,651	SH	sole
OM GROUP INC	EQUITY	670872100	565	15,448	SH	sole
OMEGA FINANCIAL CORP.	EQUITY	682092101	144	4,166	SH	sole
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	328	30,517	SH	sole
OMEGA PROTEIN CORP	EQUITY	68210P107	25	3,246	SH	sole
OMNICARE, INC.	EQUITY	681904108	4869	171,701	SH	sole
OMNICELL INC	EQUITY	68213N109	157	11,856	SH	sole
OMNICOM GROUP	EQUITY	681919106	6321	86,513	SH	defined

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OMNICOM GROUP, INC.	EQUITY	681919106	5811	79,543 SH	sole
OMNIVISION TECHNOLOGIE	EQUITY	682128103	429	30,303 SH	sole
OMNOVA SOLUTIONS	EQUITY	682129101	132	21,892 SH	sole
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	205	65,553 SH	sole
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	20	1,110 SH	sole
ONEOK, INC.	EQUITY	682680103	4849	186,354 SH	sole
ONYX PHARMACEUTICALS COM	EQUITY	683399109	8	190,428 SH	sole
ONYX PHARMACEUTICALS INC	EQUITY	683399109	812	18,883 SH	sole
ONYX PHARMACEUTICALS INC	EQUITY	683399109	2581	60,000 SH	defined
OPEN SOLLUTIONS INC	EQUITY	68371P102	179	7,161 SH	sole
OPEN TEXT CORP	EQUITY	683715106	3954	230,400 SH	defined
OPENWAVE SYS INC	EQUITY	683718308	282	32,000 SH	defined
OPENWAVE SYSTEMS INC.	EQUITY	683718308	309	35,022 SH	sole
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	104	58,239 SH	sole
OPNET TECHNOLOGIES	EQUITY	683757108	66	6,417 SH	sole
OPSWARE INC	EQUITY	68383A101	157	27,946 SH	sole
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	21	10,004 SH	sole
OPTION CARE INC	EQUITY	683948103	111	7,204 SH	sole
ORACLE CORP	EQUITY	68389X105	7810	692,394 SH	defined
ORACLE CORP.	EQUITY	68389X105	45387	4,023,649 SH	sole
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	136	21,629 SH	sole
ORBITAL SCIENCES CORP.	EQUITY	685564106	497	43,492 SH	sole
ORBITZ INC	EQUITY	68556Y100	2782	102,275 SH	sole
ORBITZ INC	EQUITY	68556Y100	1782	65,500 SH	defined
OREGON STEEL MILLS, INC.	EQUITY	686079104	240	14,460 SH	sole
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	3476	90,781 SH	sole
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	250	9,232 SH	sole
ORIGEN FINANCIAL INC	EQUITY	68619E208	33	4,486 SH	sole
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	30	1,326 SH	sole
ORTHOLOGIC CORP	EQUITY	68750J107	132	18,810 SH	sole
ORTHOVITA INC	EQUITY	68750U102	113	25,311 SH	sole
OSCIENT PHARMACEUTICALS CORP	EQUITY	68812R105	117	33,068 SH	sole
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	73	3,629 SH	sole
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	40	695 SH	sole
OSI PHARMACEUTICALS	EQUITY	671040103	56	916 SH	sole
OSI PHARMACEUTICALS INC	EQUITY	671040103	615	10,000 SH	defined
OSI SYSTEMS INC	EQUITY	671044105	115	7,167 SH	sole
OTTER TAIL POWER CO.	EQUITY	689648103	359	14,097 SH	sole
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5039	121,337 SH	sole
OVERLAND STORAGE INC	EQUITY	690310107	104	7,447 SH	sole
OVERNITE CORP	EQUITY	690322102	479	15,256 SH	sole
OVERNITE CORP COM	EQUITY	690322102	7	229,260 SH	sole
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	3914	78,856 SH	sole
OVERSTOCK.COM	EQUITY	690370101	218	5,927 SH	sole
OWENS & MINOR, INC.	EQUITY	690732102	543	21,391 SH	sole
OWENS-ILLINOIS, INC.	EQUITY	690768403	37	2,339 SH	sole
OXFORD INDS INC.	EQUITY	691497309	269	7,225 SH	sole
P A M TRANSN SVCS INC	EQUITY	693149106	67	3,477 SH	sole
P G & E CORP.	EQUITY	69331C108	5497	180,823 SH	sole
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	676	13,936 SH	sole
PACCAR INC	EQUITY	693718108	14	198 SH	defined
PACCAR INC COM	EQUITY	693718108	7	95,300 SH	sole
PACCAR, INC	EQUITY	693718108	6336	91,672 SH	sole
PACER INTERNATIONAL INC	EQUITY	69373H106	247	15,057 SH	sole
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	732	24,752 SH	sole
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	2577	122,445 SH	sole

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PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	5208	141,914	SH	sole
PACKAGING CORP OF AMERICA	EQUITY	695156109	4288	175,221	SH	sole
PACKETEER, INC	EQUITY	695210104	193	17,879	SH	sole
PACTIV CORP	EQUITY	695257105	4	171	SH	defined
PACTIV CORPORATION	EQUITY	695257105	1556	66,928	SH	sole
PAIN THERAPEUTICS INC	EQUITY	69562K100	101	14,046	SH	sole
PALATIN TECHNOLOGIES INC	EQUITY	696077304	84	28,694	SH	sole
PALL CORP	EQUITY	696429307	1366	55,819	SH	sole
PALL CORP	EQUITY	696429307	4	143	SH	defined
PALM HARBOR HOMES, INC	EQUITY	696639103	87	5,176	SH	sole
PALMONE INC	EQUITY	69713P107	693	22,773	SH	sole
PALMSOURCE INC	EQUITY	697154102	165	7,970	SH	sole
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	143	6,539	SH	sole
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	293	5,417	SH	sole
PANERA BREAD COMPANY CL A	EQUITY	69840W108	580	15,462	SH	sole
PANTRY INC	EQUITY	698657103	159	6,320	SH	sole
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	194	6,332	SH	sole
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2654	73,855	SH	sole
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	2515	70,000	SH	defined
PARADYNE NETWORKS INC	EQUITY	69911G107	99	21,452	SH	sole
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	2380	450,807	SH	defined
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1374	260,225	SH	sole
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	279	14,223	SH	sole
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	200	9,419	SH	sole
PARK NATIONAL CORP.	EQUITY	700658107	949	7,456	SH	sole
PARKER DRILLING CO.	EQUITY	701081101	189	51,370	SH	sole
PARKER HANNIFIN CORP	EQUITY	701094104	8	136	SH	defined
PARKER HANNIFIN CORP.	EQUITY	701094104	4429	75,248	SH	sole
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	336	7,236	SH	sole
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	174	16,805	SH	sole
PARTY CITY CORP	EQUITY	702145103	92	6,213	SH	sole
PATHMARK STORES INC	EQUITY	70322A101	79	16,383	SH	sole
PATINA OIL & GAS CORP	EQUITY	703224105	42	1,420	SH	sole
PATTERSON COS INC	EQUITY	703395103	8984	117,349	SH	sole
PATTERSON UTI ENERGY INC	EQUITY	703481101	5084	266,600	SH	defined
PATTERSON-UTI ENERGY INC	EQUITY	703481101	5488	287,792	SH	sole
PAXAR CORP.	EQUITY	704227107	427	18,834	SH	sole
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	33	24,702	SH	sole
PAYCHEX INC	EQUITY	704326107	3219	106,781	SH	defined
PAYCHEX, INC.	EQUITY	704326107	5619	186,361	SH	sole
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1500	148,062	SH	sole
PC CONNECTION INC	EQUITY	69318J100	27	3,924	SH	sole
PC MALL INC	EQUITY	69323K100	65	4,239	SH	sole
PC-TEL INC.	EQUITY	69325Q105	94	11,406	SH	sole
PDF SOLUTIONS INC	EQUITY	693282105	97	7,950	SH	sole
PEABODY ENERGY CORP	EQUITY	704549104	6302	105,923	SH	sole
PEABODY ENERGY CORP COM	EQUITY	704549104	7	117,732	SH	sole
PEAPACK-GLADSTONE FINL	EQUITY	704699107	121	3,982	SH	sole
PEC SOLUTIONS INC	EQUITY	705107100	74	6,287	SH	sole
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	732	13,345	SH	sole
PEETS COFFEE & TEA INC	EQUITY	705560100	150	6,399	SH	sole
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605		66	SH	sole
PEGASUS SOLUTIONS INC.	EQUITY	705906105	151	12,667	SH	sole
PEGASYSTEMS INC	EQUITY	705573103	43	6,156	SH	sole
PENN ENGINERRING & MFG CORP	EQUITY	707389300	109	5,851	SH	sole
PENN NATIONAL GAMING, INC.	EQUITY	707569109	704	17,438	SH	sole

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PENN VA CORP COM	EQUITY	707882106	2	46,500	SH	sole
PENN VIRGINIA CORPORATION	EQUITY	707882106	393	9,932	SH	sole
PENN-AMERICA GROUP INC	EQUITY	707247102	71	5,229	SH	sole
PENNEY J C INC	EQUITY	708160106	12	328	SH	defined
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	75	2,473	SH	sole
PENNRCK FINL SVCS COR	EQUITY	708352109	116	4,173	SH	sole
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	819	21,178	SH	sole
PENTAIR INC COM	EQUITY	709631105	9	260,522	SH	sole
PENTAIR INC.	EQUITY	709631105	5784	165,676	SH	sole
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	102	9,045	SH	sole
PEOPLES BANCORP INC	EQUITY	709789101	152	5,786	SH	sole
PEOPLES BANK	EQUITY	710198102	28	778	SH	sole
PEOPLES ENERGY CORP	EQUITY	711030106	2	43	SH	defined
PEOPLES ENERGY CORP.	EQUITY	711030106	6962	167,036	SH	sole
PEOPLES HOLDING COMPANY	EQUITY	711148106	159	4,884	SH	sole
PEOPLESOFT INC	EQUITY	712713106	8	418	SH	defined
PEOPLESOFT, INC.	EQUITY	712713106	4022	202,599	SH	sole
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	440	31,450	SH	sole
PEPCO HOLDINGS INC	EQUITY	713291102	6091	306,065	SH	sole
PEPSI BOTTLING	EQUITY	713409100	3193	117,617	SH	sole
PEPSI BOTTLING GROUP INC	EQUITY	713409100	8	290	SH	defined
PEPSIAMERICAS INC	EQUITY	71343P200	4329	226,634	SH	sole
Pepsico	EQUITY	713448108	1460	30,000	SH	sole
PEPSICO INC	EQUITY	713448108	14854	305,331	SH	defined
PEPSICO, INC.	EQUITY	713448108	63240	1,299,906	SH	sole
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	110	68,498	SH	sole
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	598	25,252	SH	sole
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	117	12,067	SH	sole
PERINI CORP	EQUITY	713839108	37979	2,663,346	SH	sole
PERKINELMER INC	EQUITY	714046109	3	146	SH	defined
PERKINELMER INC.	EQUITY	714046109	1032	59,937	SH	sole
PEROT SYSTEM CORP.	EQUITY	714265105	665	41,420	SH	sole
PERRIGO CO.	EQUITY	714290103	3072	149,478	SH	sole
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	66	2,950	SH	sole
PER-SE TECHNOLOGIES	EQUITY	713569309	175	12,729	SH	sole
PETCO ANIMAL SUPPLIES	EQUITY	716016209	29	884	SH	sole
PETMED EXPRESS INC	EQUITY	716382106	25	5,368	SH	sole
PETRO-CANADA	EQUITY	71644E102	4239	81,500	SH	defined
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	306	12,100	SH	sole
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	7584	216,550	SH	sole
PETROLEO BRASILEIRO SA	EQUITY	71654V408	2298	65,200	SH	defined
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	388	8,851	SH	sole
PETSMART, INC	EQUITY	716768106	7095	249,907	SH	sole
PFF BANCORP, INC.	EQUITY	69331W104	258	6,750	SH	sole
Pfizer Inc	EQUITY	717081103	612	20,000	SH	sole
PFIZER INC	EQUITY	717081103	45128	1,474,773	SH	defined
Pfizer Inc USD0.05	EQUITY	717081103	207221	6,771,916	SH	sole
PFIZER INC COM	EQUITY	717081103	3	90,100	SH	sole
PG+E CORP	EQUITY	69331C108	14	457	SH	defined
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	37	1,026	SH	sole
PHARMACYCLICS INC.	EQUITY	716933106	110	10,684	SH	sole
PHARMION CORP	EQUITY	71715B409	419	8,098	SH	sole
PHARMOS CORP	EQUITY	717139208	138	47,916	SH	sole
PHASE FORWARD INC	EQUITY	71721R406	25	2,989	SH	sole
PHELPS DODGE CORP	EQUITY	717265102	10	107	SH	defined
PHELPS DODGE CORP.	EQUITY	717265102	3851	41,845	SH	sole

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PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	535	9,710	SH	sole
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	1387	55,400	SH	sole
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	294	13,205	SH	sole
PHOENIX COMPANIES INC	EQUITY	71902E109	537	51,538	SH	sole
PHOTON DYNAMICS	EQUITY	719364101	184	9,067	SH	sole
PHOTRONICS INC.	EQUITY	719405102	294	17,717	SH	sole
PICO HOLDINGS INC	EQUITY	693366205	83	4,347	SH	sole
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	3509	79,865	SH	sole
PIER 1 IMPORTS, INC.	EQUITY	720279108	2608	144,223	SH	sole
PILGRIMS PRIDE CORP.	EQUITY	721467108	8	293	SH	sole
PINNACLE AIRLINES CORP	EQUITY	723443107	107	10,567	SH	sole
PINNACLE SYSTEMS, INC.	EQUITY	723481107	156	37,485	SH	sole
PINNACLE WEST CAP CORP	EQUITY	723484101	560	13,504	SH	defined
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	8210	197,831	SH	sole
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	8257	239,480	SH	sole
PIPER JAFFRAY COS	EQUITY	724078100	434	10,966	SH	sole
PIPER JAFFRAY COS	EQUITY	724078100	5990	151,300	SH	defined
PITNEY BOWES INC	EQUITY	724479100	12	263	SH	defined
PITNEY BOWES, INC.	EQUITY	724479100	4535	102,833	SH	sole
PIXAR INC	EQUITY	725811103	367	4,651	SH	sole
PIXELWORKS INC	EQUITY	72581M107	221	22,060	SH	sole
PIXELWORKS INC COM	EQUITY	72581M107	15	1,461,788	SH	sole
PLACER DOME INC	EQUITY	725906101	4474	224,400	SH	defined
PLACER SIERRA BANCSHARES	EQUITY	726079106	66	3,122	SH	sole
PLAINS EXPL + PRODTN CO	EQUITY	726505100	666	27,900	SH	defined
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	4000	167,650	SH	sole
PLANAR SYSTEMS, INC.	EQUITY	726900103	89	7,967	SH	sole
PLANTRONICS INC NEW	EQUITY	727493108	778	18,000	SH	defined
PLANTRONICS, INC.	EQUITY	727493108	3421	79,122	SH	sole
PLATO LEARNING INC	EQUITY	72764Y100	111	12,522	SH	sole
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	107	10,640	SH	sole
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	119	18,943	SH	sole
PLEXUS CORP.	EQUITY	729132100	1036	93,854	SH	sole
PLUG POWER INC	EQUITY	72919P103	169	26,382	SH	sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2863	81,719	SH	sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	7	209	SH	defined
PLX TECHNOLOGY, INC.	EQUITY	693417107	84	11,713	SH	sole
PMA CAPITAL CORP.	EQUITY	693419202	111	14,716	SH	sole
PMC SIERRA INC	EQUITY	69344F106	2	202	SH	defined
PMC-SIERRA INC COM	EQUITY	69344F106	2	229,936	SH	sole
PMC-SIERRA, INC.	EQUITY	69344F106	694	78,791	SH	sole
PMI GROUP, INC.	EQUITY	69344M101	6431	158,476	SH	sole
PNC FINANCIAL SERVICES	EQUITY	693475105	21453	396,552	SH	sole
PNC FINL SVCS GROUP INC	EQUITY	693475105	17	322	SH	defined
PNM RESOURCES INC	EQUITY	69349H107	2958	131,408	SH	sole
POGO PRODUCING CO	EQUITY	730448107	5003	105,445	SH	sole
POLARIS INDUSTRIES, INC.	EQUITY	731068102	49	869	SH	sole
POLO RALPH LAUREN CO	EQUITY	731572103	31	860	SH	sole
POLO RALPH LAUREN CORP CL A	EQUITY	731572103	3	85,100	SH	sole
POLYCOM, INC.	EQUITY	73172K104	3250	163,997	SH	sole
POLYMEDICA CORP	EQUITY	731738100	441	14,308	SH	sole
POLYONE CORPORATION	EQUITY	73179P106	375	49,890	SH	sole
POPE & TALBOT, INC.	EQUITY	732827100	151	8,589	SH	sole
POPULAR INC	EQUITY	733174106	145	5,505	SH	sole
PORTAL SOFTWARE INC	EQUITY	736126301	48	17,570	SH	sole
PORTFOLIO RECOVERY ASS COM	EQUITY	73640Q105	4	132,300	SH	sole

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PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	194	6,608	SH	sole
POSSIS MEDICAL INC	EQUITY	737407106	137	8,742	SH	sole
POST PROPERTIES, INC.	EQUITY	737464107	783	26,185	SH	sole
POTASH CORP SASK INC COM (F)	EQUITY	73755L107	7	105,700	SH	sole
POTLATCH CORP.	EQUITY	737628107	3003	64,152	SH	sole
POWELL INDUSTRIES INC	EQUITY	739128106	62	3,703	SH	sole
POWER INTEGRATIONS, INC.	EQUITY	739276103	307	15,017	SH	sole
POWER ONE INC	EQUITY	739308104	1	96	SH	defined
POWER-ONE , INC.	EQUITY	739308104	456	70,384	SH	sole
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1397	226,776	SH	sole
POZEN INC.	EQUITY	73941U102	114	13,064	SH	sole
PPG INDS INC	EQUITY	693506107	12	196	SH	defined
PPG INDUSTRIES, INC.	EQUITY	693506107	4811	78,509	SH	sole
PPL CORP	EQUITY	69351T106	10	215	SH	defined
PPL CORPORATION	EQUITY	69351T106	4248	90,045	SH	sole
PRAECIS PHARMACEUTICALS IN	EQUITY	739421105	132	60,000	SH	defined
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	63	28,506	SH	sole
PRAXAIR INC	EQUITY	74005P104	16	370	SH	defined
PRAXAIR, INC.	EQUITY	74005P104	6177	144,527	SH	sole
PRECISION CASTPARTS CORP.	EQUITY	740189105	6427	107,033	SH	sole
PRECISION DRILLING CORP C	EQUITY	74022D100	6930	120,600	SH	defined
PREMCOR INC	EQUITY	74045Q104	30	784	SH	sole
PREMCOR INC COM	EQUITY	74045Q104	5	137,530	SH	sole
PRENTISS PROPERTIES TRUST	EQUITY	740706106	8449	234,697	SH	sole
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	146	5,696	SH	sole
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	199	11,605	SH	sole
PRESSTEK INC	EQUITY	741113104	135	13,997	SH	sole
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	128	22,343	SH	sole
PRICE COMMUNICATIONS CO.	EQUITY	741437305	333	21,849	SH	sole
PRICE LEGACY CORP	EQUITY	74144P502	305	16,099	SH	sole
PRICE T ROWE GROUP INC	EQUITY	74144T108	7	145	SH	defined
PRICELINE.COM INC	EQUITY	741503403	288	13,002	SH	sole
PRIDE INTERNATIONAL	EQUITY	74153Q102	4432	223,940	SH	sole
PRIME HOSPITALITY CORP.	EQUITY	741917108	1752	143,923	SH	sole
PRIMEDIA INC	EQUITY	74157K101	169	71,884	SH	sole
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	59	40,324	SH	sole
PRINCETON REVIEW INC	EQUITY	742352107	67	8,979	SH	sole
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	20247	562,883	SH	sole
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13	357	SH	defined
PRIORITY HEALTHCARE	EQUITY	74264T102	314	15,581	SH	sole
PRIVATEBANCORP INC	EQUITY	742962103	241	8,945	SH	sole
PROASSURANCE CORPORATION	EQUITY	74267C106	500	14,264	SH	sole
PROCTER & GAMBLE CO COM	EQUITY	742718109	1	27,000	SH	sole
Procter & Gamble Co USD1	EQUITY	742718109	166156	3,070,145	SH	sole
PROCTER AND GAMBLE CO	EQUITY	742718109	16095	297,398	SH	defined
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	124	4,594	SH	sole
PROGENICS PHARMACEUTICALS	EQUITY	743187106	94	6,408	SH	sole
Progress Energy	EQUITY	743263105	7410	175,000	SH	sole
PROGRESS ENERGY INC	EQUITY	743263105	12	281	SH	defined
PROGRESS ENERGY INC.	EQUITY	743263105	28335	669,215	SH	sole
PROGRESS SOFTWARE CORP.	EQUITY	743312100	341	17,136	SH	sole
PROGRESSIVE CORP OHIO	EQUITY	743315103	21	247	SH	defined
PROGRESSIVE CORP.	EQUITY	743315103	8834	104,237	SH	sole
PROLOGIS	EQUITY	743410102	3661	103,879	SH	sole
PROLOGIS	EQUITY	743410102	7	207	SH	defined
PROQUEST CO.	EQUITY	74346P102	335	13,032	SH	sole

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PROSPERITY BANCSHARES INC	EQUITY	743606105	241	9,013	SH	sole
PROTECTIVE LIFE CORP COM	EQUITY	743674103	4507	114,645	SH	sole
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3071	156,821	SH	sole
PROVIDE COMMERCE INC	EQUITY	74373W103	50	2,378	SH	sole
PROVIDENT BANCORP INC	EQUITY	74383A109	253	21,584	SH	sole
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	594	17,714	SH	sole
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	79	2,734	SH	sole
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	707	41,008	SH	sole
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2029	130,542	SH	sole
PROVIDIAN FINL CORP	EQUITY	74406A102	9326	600,134	SH	defined
PROVINCE HEALTHCARE CO.	EQUITY	743977100	562	26,883	SH	sole
PROXIM CORP CL-A	COM	z 744283102		1	SH	sole
PROXYMED PHARMACY INC	EQUITY	744290305	33	3,267	SH	sole
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	10394	220,952	SH	sole
PRUDENTIAL FINL INC	EQUITY	744320102	28	592	SH	defined
PS BUSINESS PARKS, INC.	EQUITY	69360J107	441	11,057	SH	sole
PSEG ENERGY HOLDINGS	EQUITY	744573106	4825	113,261	SH	sole
PSS WORLD MEDICAL, INC	EQUITY	69366A100	369	36,726	SH	sole
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	137	5,401	SH	sole
PTEK HLDGS INC	EQUITY	69366M104	294	34,269	SH	sole
Public Service	EQUITY	744573106	5325	125,000	SH	sole
PUBLIC STORAGE INC	EQUITY	74460D109	806	16,268	SH	sole
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	12	270	SH	defined
PUGET ENEGY INC.	EQUITY	745310102	13515	595,362	SH	sole
PULITZER INC.	EQUITY	745769109	225	4,555	SH	sole
PULTE HOMES	EQUITY	745867101	9	152,400	SH	sole
PULTE HOMES INC	EQUITY	745867101	11516	187,645	SH	defined
PULTE HOMES INC.	EQUITY	745867101	3486	56,803	SH	sole
QAD INC	EQUITY	74727D108	49	6,979	SH	sole
QC HOLDINGS INC	EQUITY	74729T101	43	2,719	SH	sole
QLOGIC CORP	EQUITY	747277101	3	105	SH	defined
QLOGIC CORP.	EQUITY	747277101	1478	49,745	SH	sole
QUAKER CHEM CORP COM	EQUITY	747316107	577	23,910	SH	sole
QUALCOMM INC	EQUITY	747525103	25394	650,455	SH	defined
QUALCOMM, INC.	EQUITY	747525103	48391	1,239,515	SH	sole
QUALITY SYSTEMS INC	EQUITY	747582104	93	1,837	SH	sole
QUALTY DISTRIBUTION INC	EQUITY	74756M102	28	4,541	SH	sole
QUANEX CORP.	EQUITY	747620102	459	8,947	SH	sole
QUANTA SERVICES, INC.	EQUITY	74762E102	1394	230,346	SH	sole
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	911	394,557	SH	sole
QUEST DIAGNOSTICS INC	EQUITY	74834L100	10	116	SH	defined
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	15016	170,214	SH	sole
QUEST SOFTWARE INC	EQUITY	74834T103	301	27,087	SH	sole
QUESTAR CORP.	EQUITY	748356102	6352	138,635	SH	sole
QUICKSILVER RESOURCES COM	EQUITY	74837R104	7	214,842	SH	sole
QUICKSILVER RESOURCES INC	EQUITY	74837R104	525	16,084	SH	sole
QUICKSILVER, INC.	EQUITY	74838C106	771	30,339	SH	sole
QUIDEL CORPORATION	EQUITY	74838J101	78	17,216	SH	sole
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	267	7,000	SH	sole
QUIXOTE CORP	EQUITY	749056107	79	4,094	SH	sole
QWEST COMMUNICATIONS INTL	EQUITY	749121109	7	2,069	SH	defined
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2676	803,589	SH	sole
R&G FINANCIAL CO.	EQUITY	749136107	585	15,145	SH	sole
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3058	97,645	SH	sole
R.H. DONNELLEY CORP.	EQUITY	74955W307	606	12,270	SH	sole
RADIAN GROUP, INC.	EQUITY	750236101	7072	152,978	SH	sole

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RADIATION THERAPY SERVICES	EQUITY	750323206	34	2,997	SH	sole
RADIO ONE INC	EQUITY	75040P405	1631	114,600	SH	defined
RADIO ONE INC -CL D	EQUITY	75040P405	24	1,682	SH	sole
RADIOSHACK CORP	EQUITY	750438103	5	182	SH	defined
RADIOSHACK CORP.	EQUITY	750438103	2910	101,618	SH	sole
RADISYS CORP.	EQUITY	750459109	142	10,210	SH	sole
RAE SYSTEMS INC	EQUITY	75061P102	105	18,804	SH	sole
RAILAMERICA INC	EQUITY	750753105	221	20,022	SH	sole
RAIT INVESTMENT TRUST	EQUITY	749227104	4727	172,847	SH	sole
RALCORP HOLDINGS, INC.	EQUITY	751028101	575	15,923	SH	sole
RAMBUS INC.	EQUITY	750917106	29	1,861	SH	sole
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	262	9,681	SH	sole
RANGE RES CORP COM	EQUITY	75281A109	13	771,808	SH	sole
RANGE RESOURCES CORP	EQUITY	75281A109	644	36,799	SH	sole
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	493	18,514	SH	sole
RARE HOSPITALITY INTL INC	EQUITY	753820109	525	19,700	SH	defined
RAVEN INDUSTRIES INC	EQUITY	754212108	187	4,216	SH	sole
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	2932	121,541	SH	sole
RAYONIER, INC.	EQUITY	754907103	3712	82,041	SH	sole
RAYOVAC CORP.	EQUITY	755081106	494	18,765	SH	sole
RAYTHEON CO	EQUITY	755111507	551	14,514	SH	defined
RAYTHEON CO.	EQUITY	755111507	8666	228,184	SH	sole
RC2 CORP	EQUITY	749388104	296	8,988	SH	sole
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	3153	216,136	SH	sole
READING INTERNATIONAL INC-A	EQUITY	755408101	63	7,850	SH	sole
REALNETWORKS, INC.	EQUITY	75605L104	286	61,283	SH	sole
REALTY INCOME CORP.	EQUITY	756109104	1174	26,082	SH	sole
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	275	9,552	SH	sole
RED HAT INC	EQUITY	756577102	905	146,000	SH	defined
RED HAT, INC.	EQUITY	756577102	42	3,473	SH	sole
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	285	6,520	SH	sole
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	598	13,700	SH	defined
REDBACK NETWORKS INC	EQUITY	757209507	89	17,002	SH	sole
REDWOOD TRUST, INC.	EQUITY	758075402	543	8,707	SH	sole
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	1040	28,317	SH	sole
REEBOK INTL LTD	EQUITY	758110100	2	67	SH	defined
REGAL ENTMT GROUP	EQUITY	758766109	16	838	SH	sole
REGAL-BELOIT CORP.	EQUITY	758750103	322	13,320	SH	sole
REGENCY CENTERS CORPORATION	EQUITY	758849103	377	8,106	SH	sole
REGENERATION TECHNOLOGIES	EQUITY	75886N100	101	12,646	SH	sole
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	179	20,675	SH	sole
REGENT COMMUNICATIONS, INC	EQUITY	758865109	107	18,988	SH	sole
REGIONS FINANCIAL CORP	EQUITY	7591EP100	16052	485,531	SH	sole
REGIONS FINL CORP NEW	EQUITY	7591EP100	17	527	SH	defined
REGIS CORP.	EQUITY	758932107	2937	73,017	SH	sole
REHAB CARE GROUP	EQUITY	759148109	203	8,829	SH	sole
REINSURANCE GROUP OF	EQUITY	759351109	24	589	SH	sole
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	610	15,358	SH	sole
RELIANT ENERGY INC	EQUITY	75952B105	58	6,167	SH	sole
REMEC, INC.	EQUITY	759543101	158	33,522	SH	sole
REMYNTON OIL & GAS CORP	EQUITY	759594302	309	11,763	SH	sole
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	90	4,146	SH	sole
RENAISSANCERE HOLDINGS LTD	EQUITY	G7496G103	511	9,900	SH	defined
RENAL CARE GROUP, INC.	EQUITY	759930100	3566	110,654	SH	sole
RENOVIS INC	EQUITY	759885106	26	3,249	SH	sole
RENT-A-CENTER INC	EQUITY	76009N100	3373	130,431	SH	sole

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RENT-WAY, INC.	EQUITY	76009U104	98	14,284	SH	sole
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	24	2,718	SH	sole
REPUBLIC BANCORP, INC.	EQUITY	760281204	640	39,307	SH	sole
REPUBLIC SERVICES IN	EQUITY	760759100	7457	250,575	SH	sole
RES-CARE INC	EQUITY	760943100	113	9,494	SH	sole
RESEARCH IN MOTION LTD	EQUITY	760975102	2199	28,800	SH	defined
RESMED INC	EQUITY	761152107	35	725	SH	sole
RESOURCE AMERICA, INC.	EQUITY	761195205	191	8,096	SH	sole
RESOURCES CONNECTION INC	EQUITY	76122Q105	476	12,597	SH	sole
RESPIRONICS INC	EQUITY	761230101	476	8,900	SH	defined
RESPIRONICS INC.	EQUITY	761230101	40	747	SH	sole
RESTORATION HARDWARE I	EQUITY	760981100	74	14,327	SH	sole
RETAIL VENTURES INC	EQUITY	76128Y102	54	7,204	SH	sole
RETEK INC.	EQUITY	76128Q109	554	121,592	SH	sole
REVLON, INC.-CL A	EQUITY	761525500	200	79,500	SH	sole
REYNOLDS AMERICAN INC	EQUITY	761713106	4500	66,131	SH	sole
REYNOLDS AMERN INC	EQUITY	761713106	11	169	SH	defined
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2631	106,635	SH	sole
RF MICRO DEVICES INC	EQUITY	749941100	2569	405,229	SH	sole
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	35	4,973	SH	sole
RHODIA SA - SPONSORED ADR	EQUITY	762397107	577	387,300	SH	sole
RIGEL PHARMACEUTICALS COM NEW	EQUITY	766559603	7	284,172	SH	sole
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	293	11,592	SH	sole
RIGGS NATIONAL CORP.	EQUITY	766570105	192	8,660	SH	sole
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	43	3,429	SH	sole
RITE AID CORP	EQUITY	767754104	32	9,089	SH	sole
RIVIERA HOLDINGS CORP	EQUITY	769627100	6676	345,900	SH	sole
RLI CORP.	EQUITY	749607107	458	12,201	SH	sole
ROBBINS & MYERS, INC.	EQUITY	770196103	130	5,924	SH	sole
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1962	76,143	SH	sole
ROBERT HALF INTL INC	EQUITY	770323103	5	196	SH	defined
ROCK-TENN CO., CLASS A	EQUITY	772739207	251	15,915	SH	sole
ROCKWELL AUTOMATION INC	EQUITY	773903109	3418	88,327	SH	sole
ROCKWELL COLLINS INC	EQUITY	774341101	2932	78,933	SH	sole
ROCKWELL COLLINS INC	EQUITY	774341101	598	16,102	SH	defined
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	239	8,130	SH	sole
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	2122	104,800	SH	defined
ROGERS CORP.	EQUITY	775133101	384	9,027	SH	sole
ROHM + HAAS CO	EQUITY	775371107	12016	279,640	SH	defined
ROHM AND HAAS CO.	EQUITY	775371107	11609	270,169	SH	sole
ROLLINS, INC.	EQUITY	775711104	2066	85,045	SH	sole
ROPER INDS	EQUITY	776696106	6843	119,100	SH	defined
ROPER INDUSTRIES, INC.	EQUITY	776696106	44	761	SH	sole
ROSS STORES, INC.	EQUITY	778296103	5951	253,864	SH	sole
Rostelecom ADR	EQUITY	778529107	2341	173,000	SH	sole
ROUSE CO	EQUITY	779273101	2729	40,797	SH	sole
ROWAN COMPANIES, INC.	EQUITY	779382100	1260	47,718	SH	sole
ROWAN COS INC	EQUITY	779382100	12902	488,722	SH	defined
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	57	2,334	SH	sole
ROYAL BANK CDA COMMON	EQUITY	780087102	5697	120,100	SH	defined
ROYAL BK OF SCOT GRP PLC PERP	CorpBond	780097796	920	36,400	SH	sole
Royal Bk Scotland 8.5%	EQUITY	780097804	549	20,000	SH	sole
Royal Bk Scotland 8.8889%	EQUITY	780097861	3036	120,000	SH	sole
Royal Bk Scotland 9.125%	EQUITY	780097606	1189	45,000	SH	sole
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	680	15,600	SH	defined
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	16683	382,648	SH	sole

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ROYAL GOLD INC	EQUITY	780287108	153	8,945	SH	sole
RPC	EQUITY	749660106	93	5,196	SH	sole
RPM INTERNATIONAL INC.	EQUITY	749685103	3386	191,851	SH	sole
RSA SEC INC	EQUITY	749719100	762	39,500	SH	defined
RSA SECURITY INC.	EQUITY	749719100	2649	137,247	SH	sole
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	224	11,545	SH	sole
RUBY TUESDAY INC	EQUITY	781182100	4718	169,300	SH	defined
RUBY TUESDAY, INC.	EQUITY	781182100	3022	108,428	SH	sole
RUDDICK CORP.	EQUITY	781258108	1848	94,095	SH	sole
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	117	7,002	SH	sole
RUSH ENTERPRISES INC - CL B	EQUITY	781846308	37	3,177	SH	sole
RUSH ENTERPRISES INC CL B	EQUITY	781846308	2	132,000	SH	sole
RUSS BERRIE AND CO., INC.	EQUITY	782233100	88	4,359	SH	sole
RUSSELL CORP.	EQUITY	782352108	262	15,571	SH	sole
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	173	5,938	SH	sole
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	340	22,912	SH	sole
RYDER SYS INC	EQUITY	783549108	3	73	SH	defined
RYDER SYSTEM, INC.	EQUITY	783549108	1577	33,531	SH	sole
RYERSON TULL, INC.	EQUITY	78375P107	220	12,808	SH	sole
RYLAND GROUP	EQUITY	783764103	3633	39,210	SH	sole
RYLAND GROUP INC COM	EQUITY	783764103	2	25,794	SH	sole
S J W CORP COM	EQUITY	784305104	116	3,514	SH	sole
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	39127	350,100	SH	sole
S&T BANCORP, INC.	EQUITY	783859101	461	12,903	SH	sole
S.Y. BANCORP INC	EQUITY	785060104	145	6,439	SH	sole
S1 CORPORATION	EQUITY	78463B101	307	38,431	SH	sole
SABRE HLDGS CORP	EQUITY	785905100	4	156	SH	defined
SABRE HOLDINGS CORP.	EQUITY	785905100	1523	62,089	SH	sole
SAFECO CORP	EQUITY	786429100	7	143	SH	defined
SAFECO CORP.	EQUITY	786429100	2577	56,451	SH	sole
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	122	65,216	SH	sole
SAFENET INC	EQUITY	78645R107	342	12,947	SH	sole
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	121	5,464	SH	sole
SAFEWAY INC	EQUITY	786514208	3848	199,294	SH	sole
SAFEWAY INC	EQUITY	786514208	10	509	SH	defined
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	151	8,896	SH	sole
SAKS INC.	EQUITY	79377W108	2817	233,757	SH	sole
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	132	5,229	SH	sole
SALESFORCE COM INC	EQUITY	79466L302	663	42,400	SH	defined
SALESFORCE.COM INC	EQUITY	79466L302	98	6,279	SH	sole
SALIX PHARMACEUTICALS	EQUITY	795435106	422	19,613	SH	sole
SALIX PHARMACEUTICALS LTD	EQUITY	795435106	1076	50,000	SH	defined
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	10	486,376	SH	sole
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	78	6,503	SH	sole
SANDERSON FARMS, INC.	EQUITY	800013104	188	5,612	SH	sole
SANDISK CORP COM	EQUITY	80004C101	7	245,776	SH	sole
SANDISK CORP.	EQUITY	80004C101	8094	277,953	SH	sole
SANDY SPRING BANCORP, INC.	EQUITY	800363103	259	7,906	SH	sole
SANMINA - SCI CORP	EQUITY	800907107	1923	272,787	SH	sole
SANMINA SCI CORP	EQUITY	800907107	4	594	SH	defined
SANTANDER BANCORP	EQUITY	802809103	72	2,871	SH	sole
SANTARUS INC	EQUITY	802817304	41	4,555	SH	sole
SANTARUS INC	EQUITY	802817304	181	20,000	SH	defined
SAPIENT CORP.	EQUITY	803062108	327	42,906	SH	sole
SARA LEE CORP	EQUITY	803111103	21	904	SH	defined
SARA LEE CORP.	EQUITY	803111103	9087	397,504	SH	sole

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SAUER-DANFOSS INC.	EQUITY	804137107	94	5,479	SH	sole
SAUL CENTERS, INC.	EQUITY	804395101	260	7,913	SH	sole
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	155	22,175	SH	sole
SBC Communications Inc	EQUITY	78387G103	1038	40,000	SH	sole
SBC COMMUNICATIONS INC	EQUITY	78387G103	12242	471,746	SH	defined
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	54852	2,113,773	SH	sole
SBS TECHNOLOGIES INC	EQUITY	78387P103	101	8,317	SH	sole
SCANA CORP	EQUITY	80589M102	6878	184,190	SH	sole
SCANSOFT INC	EQUITY	80603P107	179	43,974	SH	sole
SCANSOURCE INC	EQUITY	806037107	436	6,829	SH	sole
SCBT FINANCIAL CORP	EQUITY	78401V102	124	4,205	SH	sole
SCHAWK, INC.	EQUITY	806373106	72	4,942	SH	sole
SCHERING PLOUGH CORP	EQUITY	806605101	43	2,238	SH	defined
SCHERING-PLOUGH CORP.	EQUITY	806605101	11997	629,438	SH	sole
Schlumberger LTD	EQUITY	806857108	1010	15,000	SH	sole
SCHLUMBERGER LTD	EQUITY	806857108	147	2,183	SH	defined
SCHLUMBERGER, LTD.	EQUITY	806857108	20341	302,203	SH	sole
SCHNITZER STL INDS	EQUITY	806882106	345	10,678	SH	sole
SCHOLASTIC CORP.	EQUITY	807066105	2500	80,943	SH	sole
SCHOOL SPECIALTY, INC.	EQUITY	807863105	408	10,351	SH	sole
SCHULMAN, A. INC.	EQUITY	808194104	362	16,428	SH	sole
SCHWAB CHARLES CORP	EQUITY	808513105	156	16,958	SH	defined
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	265	8,182	SH	sole
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	86	24,289	SH	sole
SCIENTIFIC ATLANTA INC	EQUITY	808655104	642	24,775	SH	defined
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	796	41,689	SH	sole
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1884	72,684	SH	sole
SCOTTISH RE GROUP LTD	EQUITY	G7885T104	504	23,800	SH	defined
SCOTTS CO.	EQUITY	810186106	3454	53,839	SH	sole
SCP POOL CORPORATION	EQUITY	784028102	777	29,051	SH	sole
SCRIPPS CO	EQUITY	811054204	65	1,352	SH	sole
SCRIPPS E W CO OH	EQUITY	811054204	726	15,200	SH	defined
SCS TRANSPORTATION INC	EQUITY	81111T102	153	8,097	SH	sole
Scudder Strategic Muni Inc	EQUITY	811234103	250	20,000	SH	sole
SEABOARD CORP.	EQUITY	811543107	113	193	SH	sole
SEABULK INTERNATIONAL INC	EQUITY	81169P101	33	3,163	SH	sole
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	213	13,322	SH	sole
SEACOAST BANKING CORP FL	EQUITY	811707306	135	6,302	SH	sole
SEACOR HOLDINGS INC	EQUITY	811904101	473	10,108	SH	sole
SEALED AIR CORP	EQUITY	81211K100	1736	37,446	SH	sole
SEALED AIR CORP NEW	EQUITY	81211K100	4	96	SH	defined
SEARS ROEBUCK & CO	EQUITY	812387108	3770	94,613	SH	sole
SEARS ROEBUCK + CO	EQUITY	812387108	10	242	SH	defined
SEATTLE GENETICS INC WA	EQUITY	812578102	112	16,999	SH	sole
SECURE COMPUTING CORP	EQUITY	813705100	147	19,384	SH	sole
SECURE COMPUTING CORP	EQUITY	813705100	3921	516,600	SH	defined
SECURITY BANK CORP	EQUITY	814047106	89	2,545	SH	sole
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	83	27,018	SH	sole
SEI INVESTMENTS CO.	EQUITY	784117103	5701	169,273	SH	sole
SELECT COMFORT CORP	EQUITY	81616X103	361	19,828	SH	sole
SELECT COMFORT CORP	EQUITY	81616X103	342	18,800	SH	defined
SELECT MEDICAL CORP	EQUITY	816196109	673	50,138	SH	sole
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	562	15,101	SH	sole
SEMITOOL, INC.	EQUITY	816909105	67	8,865	SH	sole
SEMPRA ENERGY	EQUITY	816851109	4180	115,499	SH	sole
SEMPRA ENERGY	EQUITY	816851109	10	264	SH	defined

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SEMTECH CORP.	EQUITY	816850101	2354	122,795	SH	sole
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	649	36,418	SH	sole
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2205	101,889	SH	sole
SEPRACOR INC	EQUITY	817315104	288	5,900	SH	defined
SEPRACOR, INC.	EQUITY	817315104	7043	144,385	SH	sole
SEQUA CORP CLASS A	EQUITY	817320104	1065	20,396	SH	sole
SERENA SOFTWARE, INC.	EQUITY	817492101	229	13,674	SH	sole
SEROLOGICALS CORP.	EQUITY	817523103	317	13,601	SH	sole
SERVICE CORP INTERNATIONAL	EQUITY	817565104	43	6,942	SH	sole
SERVICEMASTER COMPAN	EQUITY	81760N109	77	6,019	SH	sole
SFBC INTERNATIONAL INC	EQUITY	784121105	179	6,794	SH	sole
SHARPER IMAGE CORP	EQUITY	820013100	137	6,383	SH	sole
SHARPER IMAGE CORP	EQUITY	820013100	1502	70,000	SH	defined
SHAW GROUP INC	EQUITY	820280105	413	34,444	SH	sole
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	92	3,575	SH	sole
SHERWIN WILLIAMS CO	EQUITY	824348106	15273	347,419	SH	defined
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2769	62,985	SH	sole
SHOE CARNIVAL INC	EQUITY	824889109	47	4,011	SH	sole
SHOPKO STORES, INC.	EQUITY	824911101	278	15,988	SH	sole
SHUFFLE MASTER INC	EQUITY	825549108	13	334,512	SH	sole
SHUFFLE MASTER, INC.	EQUITY	825549108	473	12,639	SH	sole
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	240	6,193	SH	sole
SI INTERNATIONAL	EQUITY	78427V102	5	248,800	SH	sole
SI INTERNATIONAL INC	EQUITY	78427V102	60	2,736	SH	sole
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	408	33,200	SH	sole
SIEBEL SYS INC	EQUITY	826170102	2450	324,876	SH	defined
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2296	304,516	SH	sole
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	601	12,529	SH	sole
SIERRA PACIFIC RESOURCES	EQUITY	826428104	2283	255,084	SH	sole
SIGMA ALDRICH	EQUITY	826552101	5	79	SH	defined
SIGMA ALDRICH CORP.	EQUITY	826552101	2061	35,537	SH	sole
SIGMATEL INC	EQUITY	82661W107	284	13,398	SH	sole
SIGMATEL INC COM	EQUITY	82661W107	2	88,600	SH	sole
SIGNATURE BANK	EQUITY	82669G104	81	3,042	SH	sole
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	7439	278,100	SH	defined
SILGAN HOLDINGS, INC.	EQUITY	827048109	276	5,970	SH	sole
SILICON GRAPHICS, INC.	EQUITY	827056102	205	142,215	SH	sole
SILICON IMAGE INC	EQUITY	82705T102	510	40,326	SH	sole
SILICON LABORATORIES INC	EQUITY	826919102	2816	85,090	SH	sole
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	282	44,228	SH	sole
SILICON VALLEY BANCSHARES	EQUITY	827064106	2875	77,342	SH	sole
SILICONIX, INC.	EQUITY	827079203	114	3,191	SH	sole
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	204	7,992	SH	sole
SIMON PPTY GROUP INC NEW	EQUITY	828806109	13	237	SH	defined
SIMON PROPERTY GROUP INC	EQUITY	828806109	6174	115,130	SH	sole
SIMPLETECH INC	EQUITY	828823104	40	10,980	SH	sole
SIMPSON MANUFACTURING CO.	EQUITY	829073105	632	9,999	SH	sole
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	178	24,387	SH	sole
SIPEX CORP.	EQUITY	829909100	57	10,775	SH	sole
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	85	5,972	SH	sole
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	1335	417,305	SH	sole
SIRVA INC	EQUITY	82967Y104	10	434	SH	sole
SIRVA INC	EQUITY	82967Y104	568	24,800	SH	defined
SITEL CORP.	EQUITY	82980K107	69	31,739	SH	sole
SIX FLAGS, INC	EQUITY	83001P109	1100	202,289	SH	sole
SIZELER PPTY INVS INC	EQUITY	830137105	14	1,500	SH	sole

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SKECHERS USA INC. CL-A	EQUITY	830566105	157	10,802	SH	sole
SKY FINANCIAL GROUP	EQUITY	83080P103	54	2,157	SH	sole
SKYLINE CORP.	EQUITY	830830105	149	3,716	SH	sole
SKYWEST INC	EQUITY	830879102	47496	3,155,898	SH	sole
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	773	81,548	SH	sole
SKYWORKS SOLUTIONS INC COM	EQUITY	83088M102	17	1,835,970	SH	sole
SL GREEN REALTY CORP.	EQUITY	78440X101	269	5,195	SH	sole
SLM CORP	EQUITY	78442P106	37557	1,331,751	SH	sole
SLM CORP	EQUITY	78442P106	3670	82,297	SH	defined
SMART & FINAL, INC.,	EQUITY	831683107	114	6,801	SH	sole
SMITH INTERNATIONAL, INC.	EQUITY	832110100	10494	172,796	SH	sole
SMITH INTL INC	EQUITY	832110100	3328	54,800	SH	defined
SMITH, A.O. CORP.	EQUITY	831865209	226	9,274	SH	sole
SMITHFIELD FOODS INC	EQUITY	832248108	4547	181,882	SH	sole
SMITHTOWN BANCORP INC	EQUITY	832449102	71	2,839	SH	sole
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1046	54,000	SH	defined
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	49331	2,546,790	SH	sole
SNAP ON INC	EQUITY	833034101	2	66	SH	defined
SNAP-ON, INC.	EQUITY	833034101	714	25,925	SH	sole
SOHU.COM INC	EQUITY	83408W103	200	12,024	SH	sole
SOLA INTERNATIONAL, INC.	EQUITY	834092108	332	17,414	SH	sole
SOLECTRON CORP	EQUITY	834182107	5	1,096	SH	defined
SOLECTRON CORP.	EQUITY	834182107	2116	427,486	SH	sole
SONIC AUTOMOTIVE INC	EQUITY	83545G102	302	15,080	SH	sole
SONIC CORP.	EQUITY	835451105	829	32,339	SH	sole
SONIC INNOVATIONS INC	EQUITY	83545M109	46	10,034	SH	sole
SONIC SOLUTIONS	EQUITY	835460106	166	10,172	SH	sole
SONICWALL INC	EQUITY	835470105	219	32,388	SH	sole
SONOCO PRODUCTS CO.	EQUITY	835495102	4277	161,744	SH	sole
SONOSIGHT, INC.	EQUITY	83568G104	209	8,022	SH	sole
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	2010	127,877	SH	sole
SOURCE INTERLINK COS INC	EQUITY	836151209	104	10,709	SH	sole
SOURCECORP	EQUITY	836167106	194	8,773	SH	sole
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	40	1,425	SH	sole
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	357	7,481	SH	sole
SOUTHERN CO	EQUITY	842587107	37409	1,247,791	SH	sole
SOUTHERN CO	EQUITY	842587107	25	841	SH	defined
SOUTHERN COMMUNITY FINANCIAL	EQUITY	842632101	90	8,109	SH	sole
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	15	293	SH	sole
SOUTHERN UNION CO.	EQUITY	844030106	694	33,844	SH	sole
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	103	5,075	SH	sole
SOUTHTRUST CORP	EQUITY	844730101	16	379	SH	defined
SOUTHTRUST CORP.	EQUITY	844730101	6997	167,965	SH	sole
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4850	356,106	SH	sole
SOUTHWEST AIRLS CO	EQUITY	844741108	1799	132,101	SH	defined
SOUTHWEST BANCORP INC	EQUITY	844767103	129	5,836	SH	sole
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	753	37,391	SH	sole
SOUTHWEST GAS CORP	EQUITY	844895102	452	18,893	SH	sole
SOUTHWEST WTR CO	EQUITY	845331107	110	8,989	SH	sole
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	825	19,655	SH	sole
SOVEREIGN BANCORP INC	EQUITY	845905108	9	391	SH	defined
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3342	153,185	SH	sole
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	2064	52,691	SH	sole
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	198	20,129	SH	sole
SPARTAN MTRS INC COM	EQUITY	846819100	3	219,800	SH	sole
SPARTECH CORP.	EQUITY	847220209	343	13,665	SH	sole

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SPATIALIGHT INC	EQUITY	847248101	75	12,789	SH	sole
SPECIALTY LABORATORIES INC	EQUITY	84749R100	46	4,348	SH	sole
SPECTRALINK CORP	EQUITY	847580107	99	10,374	SH	sole
SPECTRASITE INC	EQUITY	84761M104	39	839	SH	sole
SPEEDWAY MOTORSPORTS	EQUITY	847788106	269	8,061	SH	sole
SPHERION CORPORATION	EQUITY	848420105	257	32,888	SH	sole
SPINNAKER EXPLORATION CO	EQUITY	84855W109	479	13,664	SH	sole
SPORTS AUTHORITY INC	EQUITY	84917U109	281	12,129	SH	sole
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	764	SH	sole
SPRINT CORP	EQUITY	852061100	17403	864,516	SH	sole
SPRINT CORP	EQUITY	852061100	33	1,656	SH	defined
SPSS, INC.	EQUITY	78462K102	103	7,710	SH	sole
SPX CORP.	EQUITY	784635104	4442	125,488	SH	sole
SRA INTERNATIONAL CL A	EQUITY	78464R105	366	7,092	SH	sole
SRA INTL INC	EQUITY	78464R105	712	13,800	SH	defined
SRA INTL INC CL A	EQUITY	78464R105	7	142,974	SH	sole
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	145	7,401	SH	sole
ST JUDE MED INC	EQUITY	790849103	21828	290,002	SH	defined
ST JUDE MEDICAL, INC.	EQUITY	790849103	5652	75,092	SH	sole
ST. MARY LAND & EXPLORATION	EQUITY	792228108	619	15,549	SH	sole
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	15125	457,513	SH	sole
STAGE STORES INC	EQUITY	85254C305	349	10,209	SH	sole
STAKTEK HOLDINGS INC	EQUITY	85256P106	22	5,569	SH	sole
STAMPS.COM INC	EQUITY	852857200	122	9,145	SH	sole
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	3340	46,908	SH	sole
STANDARD COML CORP. COM	EQUITY	853258101	87	5,500	SH	sole
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	176	10,023	SH	sole
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	103	6,846	SH	sole
STANDARD PACIFIC CORP.	EQUITY	85375C101	39	690	SH	sole
STANDARD REGISTER CO.	EQUITY	853887107	269	25,585	SH	sole
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	163	6,644	SH	sole
STANLEY FURNITURE CO INC	EQUITY	854305208	134	3,046	SH	sole
STANLEY WORKS	EQUITY	854616109	2507	58,945	SH	sole
STANLEY WORKS	EQUITY	854616109	4	93	SH	defined
STAPLES INC	EQUITY	855030102	983	32,967	SH	defined
Staples Inc. Com Stk USD.0006	EQUITY	855030102	55028	1,845,347	SH	sole
STAR SCIENTIFIC INC	EQUITY	85517P101	83	13,966	SH	sole
STARBUCKS CORP	EQUITY	855244109	21	453	SH	defined
STARBUCKS CORP.	EQUITY	855244109	9486	208,663	SH	sole
STARTEK INC	EQUITY	85569C107	186	5,920	SH	sole
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	4308	92,806	SH	sole
STARWOOD HOTELS + RESORTS	EQUITY	85590A203	2796	60,237	SH	defined
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	212	7,337	SH	sole
STATE BANCORP INC	EQUITY	855716106	100	4,403	SH	sole
STATE FINL SERVICES CORP-A	EQUITY	856855101	86	3,134	SH	sole
STATE STREET CORP.	EQUITY	857477103	6107	142,993	SH	sole
STATE STREET CORPORATION	EQUITY	857477103	16	383	SH	defined
STATION CASINOS INC	EQUITY	857689103	701	14,300	SH	defined
STATION CASINOS, INC.	EQUITY	857689103	42	854	SH	sole
Statoil ASA - ADR	EQUITY	85771P102	454	31,430	SH	sole
STATS CHIPPAK LTD-ADR	EQUITY	85771T104	262	43,742	SH	sole
STEEL DYNAMICS, INC.	EQUITY	858119100	787	20,388	SH	sole
STEEL TECHNOLOGIES INC	EQUITY	858147101	140	5,465	SH	sole
STEELCASE INC-CL A	EQUITY	858155203	14	996	SH	sole
STEIN MART INC COM	EQUITY	858375108	6	414,904	SH	sole
STEIN MART, INC.	EQUITY	858375108	205	13,482	SH	sole

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STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	13699	503,640	SH	sole
STELLENT INC	EQUITY	85856W105	85	11,054	SH	sole
STEPAN CO.	EQUITY	858586100	68	2,876	SH	sole
STEREOTAXIS INC	EQUITY	85916J102	29	3,004	SH	sole
STERICYCLE INC	EQUITY	858912108	4457	97,100	SH	defined
STERICYCLE INC COM	EQUITY	858912108	1	32,500	SH	sole
STERICYCLE, INC.	EQUITY	858912108	3525	76,796	SH	sole
STERIS CORP COM	EQUITY	859152100	3305	150,638	SH	sole
STERLING BANCORP	EQUITY	859158107	198	7,330	SH	sole
STERLING BANCSHARES, INC.	EQUITY	858907108	328	24,384	SH	sole
STERLING FINANCIAL CORP	EQUITY	859317109	314	11,704	SH	sole
STERLING FINL CORP WAS	EQUITY	859319105	434	12,310	SH	sole
STEVEN MADDEN, LTD.	EQUITY	556269108	112	6,321	SH	sole
STEWART & STEVENSON SERVICES	EQUITY	860342104	277	15,652	SH	sole
STEWART ENTERPRISES, INC.	EQUITY	860370105	407	58,498	SH	sole
STEWART INFORMATION SERVICES COM	EQUITY	860372101	365	9,269	SH	sole
STIFEL FINANCIAL CORP	EQUITY	860630102	77	3,931	SH	sole
STILLWATER MINING CO.	EQUITY	86074Q102	339	21,893	SH	sole
STONE ENERGY CORP.	EQUITY	861642106	549	12,554	SH	sole
STONERIDGE, INC.	EQUITY	86183P102	119	8,469	SH	sole
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	4632	183,370	SH	sole
STRATASYS INC	EQUITY	862685104	158	4,999	SH	sole
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	149	11,020	SH	sole
STRATEX NETWORKS INC	EQUITY	86279T109	103	45,857	SH	sole
STRATTEC SEC CORP	EQUITY	863111100	130	2,082	SH	sole
STRAYER EDUCATION, INC	EQUITY	863236105	927	8,061	SH	sole
STRIDE RITE CORP.	EQUITY	863314100	218	21,284	SH	sole
STRYKER CORP	EQUITY	863667101	10696	222,457	SH	defined
STRYKER CORP.	EQUITY	863667101	8575	178,357	SH	sole
STUDENT LOAN CORP.	EQUITY	863902102	11	78	SH	sole
STURM, RUGER & CO., INC.	EQUITY	864159108	104	11,539	SH	sole
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	1629	47,230	SH	sole
SUFFOLK BANCORP	EQUITY	864739107	179	5,931	SH	sole
SUMMIT PROPERTIES, INC.	EQUITY	866239106	3207	118,575	SH	sole
SUN BANCORP INC	EQUITY	86663B102	116	5,296	SH	sole
SUN COMMUNITIES, INC.	EQUITY	866674104	3031	77,340	SH	sole
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	22	2,793	SH	sole
SUN MICROSYSTEMS INC	EQUITY	866810104	15	3,791	SH	defined
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6294	1,558,012	SH	sole
SUNGARD DATA SYS INC	EQUITY	867363103	8	329	SH	defined
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	3424	144,038	SH	sole
SUNOCO INC	EQUITY	86764P109	6	86	SH	defined
SUNOCO, INC.	EQUITY	86764P109	2490	33,657	SH	sole
SUNOPTA INC	EQUITY	8676EP108	1652	212,300	SH	defined
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	311	8,844	SH	sole
SUNTERRA CORP	EQUITY	86787D208	96	10,104	SH	sole
SUNTRON CORP	EQUITY	86789P100	7	1,329	SH	sole
SUNTRUST BANKS, INC.	EQUITY	867914103	26946	382,697	SH	sole
SUNTRUST BKS INC	EQUITY	867914103	23	322	SH	defined
SUPERGEN, INC.	EQUITY	868059106	149	24,130	SH	sole
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	382	29,545	SH	sole
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1664	55,558	SH	sole
SUPERTEX INC	EQUITY	868532102	94	4,861	SH	sole
SUPERVALU INC	EQUITY	868536103	4	155	SH	defined
SUPERVALU, INC.	EQUITY	868536103	1670	60,631	SH	sole
SUPPORTSOFT INC	EQUITY	868587106	193	19,768	SH	sole

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SUPPORTSOFT INC	EQUITY	868587106	6146	631,000	SH	defined
SUREWEST COMMUNICATION	EQUITY	868733106	228	7,940	SH	sole
SURMODICS INC	EQUITY	868873100	184	7,727	SH	sole
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	617	25,093	SH	sole
SWIFT ENERGY CO.	EQUITY	870738101	362	15,098	SH	sole
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2646	157,327	SH	sole
SWS GROUP INC	EQUITY	78503N107	132	8,223	SH	sole
SYBASE, INC.	EQUITY	871130100	2162	156,755	SH	sole
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	623	20,999	SH	sole
SYCAMORE NETWORKS, INC	EQUITY	871206108	359	95,100	SH	sole
SYKES ENTERPRISES, INC.	EQUITY	871237103	63	13,628	SH	sole
SYMANTEC CORP	EQUITY	871503108	12198	222,259	SH	defined
SYMANTEC CORP COM	EQUITY	871503108	11	199,600	SH	sole
SYMANTEC CORP.	EQUITY	871503108	9103	165,879	SH	sole
SYMBION INC	EQUITY	871507109	73	4,508	SH	sole
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3	273	SH	defined
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1344	106,340	SH	sole
SYMMETRICOM, INC.	EQUITY	871543104	231	24,448	SH	sole
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	361	15,329	SH	sole
SYNAPTICS INC	EQUITY	87157D109	242	11,988	SH	sole
SYNAPTICS INC COM	EQUITY	87157D109	14	675,780	SH	sole
SYNNEX CORP	EQUITY	87162W100	63	3,569	SH	sole
SYNOPSIS INC.	EQUITY	871607107	4218	267,632	SH	sole
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	4814	184,080	SH	sole
SYNOVUS FINL CORP	EQUITY	87161C105	9	353	SH	defined
SYNTEL, INC.	EQUITY	87162H103	66	3,992	SH	sole
SYNTROLEUM CORPORATION	EQUITY	871630109	107	15,291	SH	sole
SYPRIS SOLUTIONS INC	EQUITY	871655106	50	3,677	SH	sole
SYSCO CORP	EQUITY	871829107	22	729	SH	defined
SYSCO CORP.	EQUITY	871829107	9381	313,529	SH	sole
SYSTEMAX INC	EQUITY	871851101	30	5,242	SH	sole
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2866	56,258	SH	sole
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	798	24,299	SH	sole
TALBOTS INC	EQUITY	874161102	10	417	SH	sole
TALISMAN ENERGY INC.	EQUITY	87425E103	8219	316,800	SH	defined
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	76	14,539	SH	sole
TALX CORP	EQUITY	874918105	172	7,432	SH	sole
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	856	19,117	SH	sole
TANOX INC	EQUITY	87588Q109	218	12,927	SH	sole
TANOX INC	EQUITY	87588Q109	1687	100,000	SH	defined
TARGET CORP	EQUITY	87612E106	608	100,000	SH	defined
TARGET CORPORATION	EQUITY	87612E106	54100	1,195,590	SH	sole
TARRAGON CORP	EQUITY	876287103	47	3,640	SH	sole
TASER INTERNATIONAL INC	EQUITY	87651B104	493	13,118	SH	sole
TAUBMAN CENTERS, INC.	EQUITY	876664103	8904	344,700	SH	sole
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	51	2,117	SH	sole
TBC CORP.	EQUITY	872180104	241	10,779	SH	sole
TCF FINANCIAL CORP.	EQUITY	872275102	6976	230,312	SH	sole
TECH DATA CORP.	EQUITY	878237106	3690	95,716	SH	sole
TECHE CORP.	EQUITY	878377100	855	22,391	SH	sole
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	141	5,008	SH	sole
TECHNITROL, INC.	EQUITY	878555101	429	21,979	SH	sole
TECO ENERGY INC	EQUITY	872375100	3	227	SH	defined
TECO ENERGY, INC.	EQUITY	872375100	12088	893,391	SH	sole
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1640	39,160	SH	sole
TEJON RANCH CO.	EQUITY	879080109	155	4,125	SH	sole

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TEKELEC	EQUITY	879101103	451	27,027	SH	sole
TEKELEC INC	EQUITY	879101103	5166	309,700	SH	defined
TEKTRONIX INC	EQUITY	879131100	3	96	SH	defined
TEKTRONIX, INC.	EQUITY	879131100	1569	47,189	SH	sole
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	245	24,000	SH	sole
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	sole
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	222	20,000	SH	sole
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	443	17,686	SH	sole
TELEFLEX INC.	EQUITY	879369106	2820	66,357	SH	sole
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	6574	183,300	SH	sole
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	7933	94,248	SH	sole
TELETECH HOLDINGS	EQUITY	879939106	194	20,498	SH	sole
TELEWEST GLOBAL INC	EQUITY	87956T107	13335	1,147,597	SH	sole
TELEWEST GLOBAL INC	EQUITY	87956T107	3438	295,912	SH	defined
TELIK INC	EQUITY	87959M109	531	23,802	SH	sole
TELIK INC COM	EQUITY	87959M109	9	423,040	SH	sole
TELLABS INC	EQUITY	879664100	4	474	SH	defined
TEMPLE INLAND INC	EQUITY	879868107	662	9,864	SH	defined
TEMPLE-INLAND INC.	EQUITY	879868107	1664	24,778	SH	sole
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	154	10,243	SH	sole
TENARIS SA-ADR	EQUITY	88031M109	2545	57,379	SH	sole
TENET HEALTHCARE CORP.	EQUITY	88033G100	2243	207,854	SH	sole
TENNANT CO.	EQUITY	880345103	168	4,137	SH	sole
TENNECO AUTOMOTIVE INC	EQUITY	880349105	299	22,823	SH	sole
TERADYNE INC	EQUITY	880770102	3	221	SH	defined
TERADYNE, INC.	EQUITY	880770102	1365	101,862	SH	sole
TERAYON COMMUNICATION	EQUITY	880775101	80	37,631	SH	sole
TERCICA INC	EQUITY	88078L105	28	3,100	SH	sole
TEREX CORP.	EQUITY	880779103	1166	26,859	SH	sole
TERRA INDS INC COM	EQUITY	880915103	3	384,000	SH	sole
TERRA INDUSTRIES, INC.	EQUITY	880915103	184	21,259	SH	sole
TERREMARK WORLDWIDE INC	EQUITY	881448104	105	163,542	SH	sole
TESORO PETROLEUM CORP.	EQUITY	881609101	1054	35,694	SH	sole
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	519	23,497	SH	sole
TETRA TECH, INC.	EQUITY	88162G103	386	30,451	SH	sole
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	377	12,155	SH	sole
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	1	37,600	SH	sole
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	2306	88,880	SH	sole
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	4249	163,720	SH	defined
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	211	11,615	SH	sole
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	14	307	SH	sole
TEXAS INDUSTRIES, INC.	EQUITY	882491103	593	11,534	SH	sole
TEXAS INSTRS INC	EQUITY	882508104	12264	576,298	SH	defined
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	16573	778,783	SH	sole
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	695	22,367	SH	sole
TEXTRON FINANCIAL CORP	EQUITY	883203101	3941	61,319	SH	sole
TEXTRON INC	EQUITY	883203101	10	158	SH	defined
THE GENLYTE GROUP, INC.	EQUITY	372302109	426	6,619	SH	sole
THE ST JOE COMPANY	EQUITY	790148100	54	1,134	SH	sole
THE ST PAUL TRAVELERS COS	EQUITY	792860108	25	762	SH	defined
THE STEAK N SHAKE COMPANY	EQUITY	857873103	226	13,238	SH	sole
THE TITAN CORPORATION	EQUITY	888266103	2558	183,113	SH	sole
THE YANKEE CANDLE CO.	EQUITY	984757104	784	27,080	SH	sole
THERMO ELECTRON CORP	EQUITY	883556102	5	186	SH	defined
THERMO ELECTRON CORP.	EQUITY	883556102	2777	102,788	SH	sole
THERMOGENESIS CORP	EQUITY	883623209	117	24,302	SH	sole

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THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	105	15,293	SH	sole
THOMAS & BETTS CORP.	EQUITY	884315102	3436	128,109	SH	sole
THOMAS INDUSTRIES, INC.	EQUITY	884425109	248	7,903	SH	sole
THOMAS NELSON	EQUITY	640376109	107	5,466	SH	sole
THOR INDUSTRIES, INC.	EQUITY	885160101	2978	112,504	SH	sole
THORATEC LABORATORIES CORP.	EQUITY	885175307	265	27,499	SH	sole
THORNBURG MORTGAGE INC.	EQUITY	885218107	8723	300,687	SH	sole
THQ INC	EQUITY	872443403	404	20,735	SH	sole
TIBCO SOFTWARE INC	EQUITY	88632Q103	36	4,253	SH	sole
TIDEWATER INC	EQUITY	886423102	2279	70,000	SH	defined
TIDEWATER, INC.	EQUITY	886423102	4870	149,612	SH	sole
TIER TECHNOLOGIES INC	EQUITY	88650Q100	87	9,035	SH	sole
TIERONE CORP	EQUITY	88650R108	230	9,963	SH	sole
TIFFANY & CO.	EQUITY	886547108	2008	65,309	SH	sole
TIFFANY + CO NEW	EQUITY	886547108	20	637	SH	defined
TIMBERLAND COMPANY	EQUITY	887100105	3296	58,031	SH	sole
TIME WARNER INC	EQUITY	887317105	66778	4,137,428	SH	sole
TIME WARNER INC NEW	EQUITY	887317105	26310	1,629,784	SH	defined
TIME WARNER TELECOM	EQUITY	887319101	130	27,035	SH	sole
TIMKEN CO.	EQUITY	887389104	35	1,411	SH	sole
TIPPINGPOINT TECHNOLOGIES	EQUITY	888011103	43	1,783	SH	sole
TITANIUM METALS CORPORATION	EQUITY	888339207	84	3,569	SH	sole
TIVO INC	EQUITY	888706108	165	24,864	SH	sole
TIVO INC	EQUITY	888706108	492	74,300	SH	defined
TJX COMPANIES, INC.	EQUITY	872540109	4637	210,377	SH	sole
TJX COS INC NEW	EQUITY	872540109	515	23,357	SH	defined
TLC VISION CORP	EQUITY	872549100	2609	299,200	SH	defined
TNS INC	EQUITY	872960109	47	2,422	SH	sole
TODCO	EQUITY	88889T107	3741	215,600	SH	defined
TODCO CL A	EQUITY	88889T107	14	792,296	SH	sole
TODCO-CL A	EQUITY	88889T107	114	6,570	SH	sole
TOLL BROTHERS INC COM	EQUITY	889478103	12	258,154	SH	sole
TOLL BROTHERS, INC.	EQUITY	889478103	5685	122,717	SH	sole
TOMPKINS TRUSTCO INC	EQUITY	890110109	182	3,942	SH	sole
TOO INC	EQUITY	890333107	339	18,751	SH	sole
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2507	85,798	SH	sole
TOPPS CO. INC.	EQUITY	890786106	189	19,313	SH	sole
TORCHMARK CORP.	EQUITY	891027104	2607	49,017	SH	sole
TORCHMARK INC	EQUITY	891027104	219	4,125	SH	defined
TORO CO.	EQUITY	891092108	901	13,189	SH	sole
TORONTO DOMINION BK	EQUITY	891160509	7005	192,100	SH	defined
TOTAL SYSTEM SERVICE	EQUITY	891906109	20	798	SH	sole
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	66	31,618	SH	sole
TOWN & COUNTRY TRUST	EQUITY	892081100	292	11,469	SH	sole
TOYS R US INC	EQUITY	892335100	4	244	SH	defined
TOYS R US INC.	EQUITY	892335100	1693	95,425	SH	sole
TRACTOR SUPPLY CO	EQUITY	892356106	533	16,945	SH	sole
TRADESTATION GROUP INC	EQUITY	89267P105	63	10,226	SH	sole
TRAMMELL CROW CO.	EQUITY	89288R106	280	17,822	SH	sole
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	124	12,656	SH	sole
TRANSACT TECHNOLOGIES INC	EQUITY	892918103	120	4,654	SH	sole
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1512	81,359	SH	sole
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2124686	39,092,662	SH	sole
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	29	540	SH	sole
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	283	15,960	SH	sole
TRANSMETA CORP	EQUITY	89376R109	102	81,135	SH	sole

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TRANSMONTAIGNE, INC.	EQUITY	893934109	69	11,824	SH	sole
TRANSOCEAN INC	EQUITY	G90078109	7407	207,026	SH	sole
TRANSOCEAN INC	EQUITY	G90078109	9290	259,655	SH	defined
TRANSOCEAN INC ORD	EQUITY	G90078109	3	93,200	SH	sole
TRAVELZOO INC	EQUITY	89421Q106	44	843	SH	sole
TRC COS INC	EQUITY	872625108	93	4,951	SH	sole
TREDEGAR CORP.	EQUITY	894650100	275	15,091	SH	sole
TREX COMPANY, INC.	EQUITY	89531P105	248	5,598	SH	sole
TRIAD GUARANTY, INC.	EQUITY	895925105	282	5,079	SH	sole
TRIAD HOSPITALS, INC.	EQUITY	89579K109	4362	126,669	SH	sole
TRIARC COS-B	EQUITY	895927309	223	19,446	SH	sole
TRIBUNE CO NEW	EQUITY	896047107	15	363	SH	defined
TRIBUNE CO.	EQUITY	896047107	5686	138,173	SH	sole
TRICO BANCSHARES	EQUITY	896095106	128	6,101	SH	sole
TRIDENT MICROSYSTEMS COM	EQUITY	895919108	1	98,884	SH	sole
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	103	10,208	SH	sole
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	872	27,599	SH	sole
TRIMERIS INC	EQUITY	896263100	128	8,499	SH	sole
Trinity Biotech PLC ADR	EQUITY	896438108	957	320,000	SH	sole
TRINITY INDUSTRIES, INC.	EQUITY	896522109	3020	96,877	SH	sole
TRIPATH IMAGIN INC	EQUITY	896942109	123	14,983	SH	sole
TRIPATH TECHNOLOGY	EQUITY	89672P104	32	18,631	SH	sole
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1162	297,950	SH	sole
TRITON PCS HOLDINGS	EQUITY	89677M106	53	20,789	SH	sole
TRIUMPH GROUP, INC.	EQUITY	896818101	292	8,639	SH	sole
TRIZEC PROPERTIES INC	EQUITY	89687P107	303	18,997	SH	sole
TRIZETTO GROUP INC	EQUITY	896882107	100	17,071	SH	sole
TRUSTCO BANK CORP. NY	EQUITY	898349105	520	40,535	SH	sole
TRUSTMARK CORP.	EQUITY	898402102	797	25,628	SH	sole
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	9	468	SH	sole
TTM TECHNOLOGIES	EQUITY	87305R109	197	22,200	SH	sole
TUESDAY MORNING CORPORATION	EQUITY	899035505	433	14,020	SH	sole
TUMBLEWEED COMMUNICATIONS CP	EQUITY	899690101	66	25,975	SH	sole
TUPPERWARE CORP.	EQUITY	899896104	2102	123,820	SH	sole
TXU CORP	EQUITY	873168108	6349	132,485	SH	sole
TXU CORP	EQUITY	873168108	16	338	SH	defined
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	32376	1,055,964	SH	sole
TYCO INTL LTD	EQUITY	902124106	22843	745,035	SH	defined
TYLER TECHNOLOGIES INC	EQUITY	902252105	177	20,000	SH	sole
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9284	579,522	SH	sole
U S XPRESS ENTERPRISES	EQUITY	90338N103	58	3,133	SH	sole
U.S. BANCORP, INC.	EQUITY	902973304	60494	2,093,202	SH	sole
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	251	14,847	SH	sole
U.S.B. HOLDING CO., INC.	EQUITY	902910108	159	6,271	SH	sole
UBIQUITEL INC	EQUITY	903474302	153	38,327	SH	sole
UCBH HOLDINGS INC	EQUITY	90262T308	35	906	SH	sole
UGI CORP.	EQUITY	902681105	38	1,024	SH	sole
UICI	EQUITY	902737105	673	20,561	SH	sole
UIL HOLDINGS CORP.	EQUITY	902748102	334	6,794	SH	sole
ULTICOM INC	EQUITY	903844108	83	5,637	SH	sole
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	110	8,932	SH	sole
ULTRALIFE BATTERIES INC	EQUITY	903899102	78	7,649	SH	sole
ULTRATECH , INC.	EQUITY	904034105	181	11,545	SH	sole
UMB FINANCIAL CORP.	EQUITY	902788108	392	8,218	SH	sole
UMPQUA HOLDINGS CORP	EQUITY	904214103	538	23,827	SH	sole
UNIFIRST CORP.	EQUITY	904708104	141	4,927	SH	sole

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UNION BANKSHARES CORP	EQUITY	905399101	147	4,726	SH	sole
UNION PAC CORP	EQUITY	907818108	404	6,895	SH	defined
UNION PACIFIC CORP.	EQUITY	907818108	6462	110,265	SH	sole
UNIONBANCAL CORP	EQUITY	908906100	69	1,159	SH	sole
UNISOURCE ENERGY CORP.	EQUITY	909205106	453	18,602	SH	sole
UNISYS CORP	EQUITY	909214108	4	382	SH	defined
UNISYS CORP.	EQUITY	909214108	1622	157,188	SH	sole
UNIT CORP.	EQUITY	909218109	721	20,548	SH	sole
UNITED AUTO GROUP, INC.	EQUITY	909440109	262	10,434	SH	sole
UNITED BANKSHARES INC. WV	EQUITY	909907107	707	20,400	SH	sole
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	376	15,495	SH	sole
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	167	14,711	SH	sole
UNITED DEFENSE INDS COM	EQUITY	91018B104	14	359,856	SH	sole
UNITED DEFENSE INDS IN	EQUITY	91018B104	40	989	SH	sole
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4471	225,479	SH	sole
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	225	3,923	SH	sole
UNITED INDL CORP COM	EQUITY	910671106	3	80,000	SH	sole
UNITED INDUSTRIAL CORP	EQUITY	910671106	190	5,783	SH	sole
UNITED MOBILE HOMES INC	EQUITY	911024107	14	960	SH	sole
UNITED NATURAL FOODS, INC.	EQUITY	911163103	574	21,574	SH	sole
UNITED ONLINE INC	EQUITY	911268100	279	29,005	SH	sole
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	45	2,515	SH	sole
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	42719	562,683	SH	sole
UNITED PARCEL SVC INC	EQUITY	911312106	28863	380,173	SH	defined
UNITED RENTALS, INC.	EQUITY	911363109	2385	150,093	SH	sole
UNITED STATES STEEL CORP	EQUITY	912909108	1900	50,512	SH	sole
UNITED STATIONERS, INC.	EQUITY	913004107	800	18,444	SH	sole
UNITED STS STL CORP NEW	EQUITY	912909108	5	129	SH	defined
UNITED SURGICAL PARTNE	EQUITY	913016309	526	15,316	SH	sole
UNITED TECHNOLOGIES CORP	EQUITY	913017109	30702	328,783	SH	defined
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	43255	463,218	SH	sole
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	360	10,295	SH	sole
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	54	7,178	SH	sole
UNITEDHEALTH GROUP INC	EQUITY	91324P102	23513	318,868	SH	sole
UNITEDHEALTH GROUP INC	EQUITY	91324P102	385	5,223	SH	defined
UNITRIN, INC.	EQUITY	913275103	4675	112,465	SH	sole
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	186	14,402	SH	sole
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	319	9,371	SH	sole
UNIVERSAL CORP.	EQUITY	913456109	2473	55,397	SH	sole
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	95	11,333	SH	sole
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	123	7,349	SH	sole
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	294	8,588	SH	sole
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	234	7,727	SH	sole
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4168	95,810	SH	sole
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	232	7,700	SH	sole
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	169	4,135	SH	sole
UNIVISION COMMUNICATIONS I	EQUITY	914906102	350	11,068	SH	defined
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4493	142,140	SH	sole
UNIZAN FINANCIAL CORP	EQUITY	91528W101	327	11,855	SH	sole
UNOCAL CORP	EQUITY	915289102	13	302	SH	defined
UNOCAL CORP.	EQUITY	915289102	5739	133,467	SH	sole
UNOVA, INC.	EQUITY	91529B106	367	26,119	SH	sole
UNUMPROVIDENT CORP	EQUITY	91529Y106	5	338	SH	defined
UNUMPROVIDENT CORP.	EQUITY	91529Y106	3277	208,848	SH	sole
URBAN OUTFITTERS INC	EQUITY	917047102	4207	122,300	SH	defined
URBAN OUTFITTERS, INC.	EQUITY	917047102	4540	131,980	SH	sole

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UROLOGIX INC	EQUITY	917273104	48	7,658	SH	sole
URS CORP.	EQUITY	903236107	456	17,086	SH	sole
URSTADT BIDDLE [A]	EQUITY	917286205	207	13,578	SH	sole
US AIRWAYS GROUP INC-CL A	EQUITY	911905503	8	10,236	SH	sole
US BANCORP DEL	EQUITY	902973304	13264	458,973	SH	defined
US CELLULAR	EQUITY	911684108	6675	238,121	SH	sole
US CONCRETE INC	EQUITY	90333L102	71	11,517	SH	sole
USANA HEALTH SCIENCES INC	EQUITY	90328M107	199	5,724	SH	sole
USEC, INC	EQUITY	90333E108	474	45,678	SH	sole
USF CORP	EQUITY	91729Q101	542	15,100	SH	sole
USG CORP.	EQUITY	903293405	320	17,553	SH	sole
USI HOLDINGS CORP	EQUITY	90333H101	262	19,205	SH	sole
UST INC	EQUITY	902911106	8	188	SH	defined
UST INC.	EQUITY	902911106	2961	73,549	SH	sole
UTSTARCOM INC	EQUITY	918076100	3019	187,398	SH	sole
V F CORP	EQUITY	918204108	6	126	SH	defined
V. F. CORP.	EQUITY	918204108	2407	48,669	SH	sole
VAIL RESORTS, INC.	EQUITY	91879Q109	193	10,693	SH	sole
VALANCE TECHNOLOGY, INC	EQUITY	918914102	102	29,533	SH	sole
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	3336	112,785	SH	sole
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	4401	182,444	SH	sole
VALERO ENERGY CORP	EQUITY	91913Y100	12	146	SH	defined
VALERO ENERGY CORP.	EQUITY	91913Y100	4579	57,082	SH	sole
VALHI INC	EQUITY	918905100	83	5,532	SH	sole
VALLEY NATIONAL BANC	EQUITY	919794107	53	2,069	SH	sole
VALMONT INDUSTRIES, INC.	EQUITY	920253101	164	7,836	SH	sole
VALSPAR CORP.	EQUITY	920355104	3952	84,672	SH	sole
VALUE LINE, INC.	EQUITY	920437100	28	745	SH	sole
VALUECLICK INC.	EQUITY	92046N102	407	43,074	SH	sole
VALUEVISION MEDIA INC	EQUITY	92047K107	131	9,789	SH	sole
VARCO INTERNATIONAL	EQUITY	922122106	4467	166,542	SH	sole
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	7746	224,059	SH	sole
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	611	19,777	SH	sole
VARIAN, INC.	EQUITY	922206107	2859	75,489	SH	sole
VCA ANTECH INC	EQUITY	918194101	28	1,346	SH	sole
VECTOR GROUP LTD.	EQUITY	92240M108	809	53,829	SH	sole
VECTREN CORP	EQUITY	92240G101	3158	125,403	SH	sole
VEECO INSTRUMENTS, INC.	EQUITY	922417100	295	14,076	SH	sole
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1357	26,896	SH	sole
VENTAS, INC.	EQUITY	92276F100	292	11,261	SH	sole
VENTIV HEALTH	EQUITY	922793104	171	10,060	SH	sole
VERINT SYSTEMS	EQUITY	92343X100	235	6,367	SH	sole
VERISIGN INC	EQUITY	92343E102	4994	251,200	SH	defined
VERISIGN INC COM	EQUITY	92343E102	3	164,400	SH	sole
VERISIGN, INC.	EQUITY	92343E102	450	22,654	SH	sole
VERITAS DGC, INC.	EQUITY	92343P107	422	18,528	SH	sole
VERITAS SOFTWARE CORP	EQUITY	923436109	9	493	SH	defined
VERITAS SOFTWARE CORP.	EQUITY	923436109	4374	245,717	SH	sole
VERITY INC COM	EQUITY	92343C106	209	16,217	SH	sole
VERIZON COMMUNICATIONS	EQUITY	92343V104	109150	2,771,713	SH	sole
Verizon Communications	EQUITY	92343V104	1575	40,000	SH	sole
VERIZON COMMUNICATIONS	EQUITY	92343V104	15296	388,408	SH	defined
VERSO TECHNOLOGIES INC	EQUITY	925317109	69	72,410	SH	sole
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1819	173,224	SH	sole
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	88	19,650	SH	sole
VIACOM INC	EQUITY	925524308	844	25,163	SH	defined

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VIACOM INC CLASS A	EQUITY	925524100	30	890	SH	defined
VIACOM, INC. CLASS B	EQUITY	925524308	28890	860,837	SH	sole
VIAD CORP	EQUITY	92552R406	11	459	SH	sole
VIASAT, INC.	EQUITY	92552V100	228	11,345	SH	sole
VIASYS HEALTHCARE INC	EQUITY	92553Q209	281	16,770	SH	sole
VICOR CORP.	EQUITY	925815102	105	10,415	SH	sole
VICURON PHARMACEUTICALS	EQUITY	926471103	375	25,524	SH	sole
VIGNETTE CORPORATION	EQUITY	926734104	209	157,295	SH	sole
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	86	15,004	SH	sole
VINTAGE PETROLEUM, INC.	EQUITY	927460105	556	27,697	SH	sole
VION PHARMACEUTICALS INC	EQUITY	927624106	127	30,156	SH	sole
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	100	3,713	SH	sole
VIRGINIA FINL CORP	EQUITY	927810101	127	3,901	SH	sole
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3531	273,710	SH	sole
VISTACARE INC-CL A	EQUITY	92839Y109	75	4,901	SH	sole
VISTEON CORP	EQUITY	92839U107	1	148	SH	defined
VISTEON CORP.	EQUITY	92839U107	1004	125,595	SH	sole
VISX, INC.	EQUITY	92844S105	2205	107,040	SH	sole
VITAL SIGNS, INC.	EQUITY	928469105	98	3,057	SH	sole
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	323	118,249	SH	sole
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	124	4,313	SH	sole
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	31	2,463	SH	sole
Volvo AB-Sponsored ADR USD	EQUITY	928856400	401	11,370	SH	sole
VORNADO	EQUITY	929042109	1017	16,230	SH	sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	4238	122,674	SH	sole
VULCAN MATERIALS CO.	EQUITY	929160109	2320	45,543	SH	sole
VULCAN MATLS CO	EQUITY	929160109	6	117	SH	defined
W HOLDING COMPANY INC.	EQUITY	929251106	28	1,478	SH	sole
W. R. BERKLEY CORP.	EQUITY	084423102	5839	138,486	SH	sole
W. W. GRAINGER, INC.	EQUITY	384802104	2321	40,264	SH	sole
Wabash National Corp	EQUITY	929566107	275	10,000	SH	sole
WABASH NATIONAL CORP.	EQUITY	929566107	405	14,757	SH	sole
WABTEC	EQUITY	929740108	404	21,638	SH	sole
WACHOVIA CORP	EQUITY	929903102	94102	1,991,489	SH	sole
Wachovia Corp	EQUITY	929566107	1878	40,000	SH	sole
WACHOVIA CORP 2ND NEW	EQUITY	929903102	4258	90,692	SH	defined
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2998	136,270	SH	sole
WAL MART STORES INC	EQUITY	931142103	26636	500,686	SH	defined
WAL MART STORES INC COM	EQUITY	931142103	2	29,700	SH	sole
WALGREEN CO	EQUITY	931422109	42	1,168	SH	defined
WALGREEN CO.	EQUITY	931422109	15571	434,588	SH	sole
WAL-MART STORES, INC.	EQUITY	931142103	120574	2,266,421	SH	sole
WALT DISNEY	EQUITY	254687106	24605	1,091,132	SH	sole
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	224	13,969	SH	sole
WARNACO GROUP INC	EQUITY	934390402	556	25,008	SH	sole
WASHINGTON FEDERAL I	EQUITY	938824109	3256	129,452	SH	sole
WASHINGTON GROUP INTL INC	EQUITY	938862208	476	13,737	SH	sole
WASHINGTON MUT INC	EQUITY	939322103	434	11,095	SH	defined
WASHINGTON MUTUAL INC	EQUITY	939322103	14508	371,235	SH	sole
WASHINGTON POST CO. CLASS B	EQUITY	939640108	14366	15,615	SH	sole
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	833	27,503	SH	sole
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	188	7,206	SH	sole
WASTE CONNECTIONS INC	EQUITY	941053100	6853	216,320	SH	defined
WASTE CONNECTIONS, INC.	EQUITY	941053100	828	26,148	SH	sole
WASTE MANAGEMENT, INC.	EQUITY	94106L109	12722	465,312	SH	sole
WASTE MGMT INC DEL	EQUITY	94106L109	18	661	SH	defined

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WATCHGUARD TECH. INC.	EQUITY	941105108	85	18,231	SH	sole
WATCHGUARD TECHNOLOGIES IN	EQUITY	941105108	2440	521,300	SH	defined
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	81	5,408	SH	sole
WATERS CORP	EQUITY	941848103	6	135	SH	defined
WATERS CORP.	EQUITY	941848103	2851	64,651	SH	sole
WATSCO, INC.	EQUITY	942622200	364	12,128	SH	sole
WATSON PHARMACEUTICALS INC	EQUITY	942683103	451	15,325	SH	defined
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	2336	79,291	SH	sole
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	461	17,544	SH	sole
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	351	13,059	SH	sole
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	414	24,877	SH	sole
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	449	16,302	SH	sole
WCI COMMUNITIES INC	EQUITY	92923C104	430	18,437	SH	sole
WD-40 CO.	EQUITY	929236107	266	9,298	SH	sole
WEATHERFORDNINTL LTD	EQUITY	G95089101	11097	217,500	SH	sole
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	358	16,412	SH	sole
WEBEX COMMUNICATNS INC COM	EQUITY	94767L109	5	239,300	SH	sole
WEBMD CORPORATION	EQUITY	94769M105	45	6,537	SH	sole
WEBMETHODS INC	EQUITY	94768C108	134	25,201	SH	sole
WEBSense INC	EQUITY	947684106	521	12,496	SH	sole
WEBSense INC	EQUITY	947684106	22	530,535	SH	sole
WEBSTER FINANCIAL CORP.	EQUITY	947890109	4326	87,589	SH	sole
WEIGHT WATCHERS	EQUITY	948626106	22	575	SH	defined
WEIGHT WATCHERS INTL INC	EQUITY	948626106	34	875	SH	sole
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	371	11,237	SH	sole
WEIS MARKETS INC	EQUITY	948849104	523	15,428	SH	sole
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	93	4,928	SH	sole
WELLCHOICE INC	EQUITY	949475107	17	455	SH	sole
WELLMAN, INC.	EQUITY	949702104	147	17,373	SH	sole
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	19	179	SH	defined
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	13689	130,260	SH	sole
WELLS FARGO + CO NEW	EQUITY	949746101	13424	225,125	SH	defined
WELLS FARGO CO.	EQUITY	949746101	52140	874,395	SH	sole
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1707	50,800	SH	sole
WENDYS INTL INC	EQUITY	950590109	4	129	SH	defined
WERNER ENTERPRISES, INC.	EQUITY	950755108	2999	155,321	SH	sole
WESBANCO, INC.	EQUITY	950810101	279	9,606	SH	sole
WESCO FINANCIAL CORP	EQUITY	950817106	9	26	SH	sole
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	237	9,768	SH	sole
WEST BANCORPORATION	EQUITY	95123P106	154	9,187	SH	sole
WEST COAST BANCORP	EQUITY	952145100	171	8,193	SH	sole
WEST CORPORATION	EQUITY	952355105	12	411	SH	sole
WEST MARINE INC	EQUITY	954235107	156	7,310	SH	sole
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	337	16,152	SH	sole
WESTAMERICA BANCORPORATION	EQUITY	957090103	3787	68,996	SH	sole
WESTAR ENERGY	EQUITY	95709T100	2861	141,613	SH	sole
WESTCORP	EQUITY	957907108	21	501	SH	sole
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	139	26,812	SH	sole
WESTERN DIGITAL CORP.	EQUITY	958102105	38	4,280	SH	sole
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	3467	121,271	SH	sole
WESTERN SIERRA BANCORP	EQUITY	959522103	116	3,486	SH	sole
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	42	1,625	SH	sole
WESTFIELD FINANCIAL IN	EQUITY	96008D101	63	2,656	SH	sole
WESTLAKE CHEM CORP COM	EQUITY	960413102	10	440,700	SH	sole
WESTLAKE CHEMICAL CORP	EQUITY	960413102	143	6,411	SH	sole
WESTWOOD ONE, INC.	EQUITY	961815107	3164	160,023	SH	sole

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WEYCO GROUP INC	EQUITY	962149100	55	1,479	SH	sole
WEYERHAEUSER CO	EQUITY	962166104	18	273	SH	defined
WEYERHAEUSER CO.	EQUITY	962166104	6783	102,024	SH	sole
WFS FINANCIAL, INC.	EQUITY	92923B106	6	129	SH	sole
WGL HOLDINGS INC.	EQUITY	92924F106	5177	183,204	SH	sole
W-H ENERGY SERVICES INC	EQUITY	92925E108	276	13,325	SH	sole
WHEATON RIVER MINERALS LTD	EQUITY	962902102	6492	2,066,800	SH	defined
WHEELING-PITTSBURG CORP	EQUITY	963142302	102	3,269	SH	sole
WHIRLPOOL CORP	EQUITY	963320106	5	76	SH	defined
WHIRLPOOL CORP.	EQUITY	963320106	1786	29,718	SH	sole
WHITE MOUNTAINS INS GROUP	EQUITY	G9618E107	368	700	SH	defined
WHITING PETROLEUM CORP	EQUITY	966387102	330	10,840	SH	sole
WHITNEY HOLDING CORP.	EQUITY	966612103	36	862	SH	sole
WHOLE FOODS MARKET I	EQUITY	966837106	9190	107,124	SH	sole
WILD OATS MARKETS, INC.	EQUITY	96808B107	134	15,496	SH	sole
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2818	232,882	SH	sole
WILLIAMS COS INC	EQUITY	969457100	7	595	SH	defined
WILLIAMS SONOMA INC	EQUITY	969904101	14806	394,300	SH	defined
WILLIAMS SONOMA INC COM	EQUITY	969904101	7	194,872	SH	sole
WILLIAMS-SONOMA, INC.	EQUITY	969904101	7181	191,231	SH	sole
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	337	9,000	SH	defined
WILMINGTON TRUST CORP	EQUITY	971807102	3965	109,489	SH	sole
WILSHIRE BANCORP INC	EQUITY	97186T108	116	3,838	SH	sole
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	208	11,642	SH	sole
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1665	109,200	SH	sole
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2099	172,078	SH	sole
WINDROSE MEDICAL PROPERTIES	EQUITY	973491103	15	1,130	SH	sole
WINN DIXIE STORES INC	EQUITY	974280109	1	162	SH	defined
WINN-DIXIE STORES, INC.	EQUITY	974280109	326	105,586	SH	sole
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	490	14,141	SH	sole
WINSTON HOTELS INC	EQUITY	97563A102	167	15,628	SH	sole
WINTRUST FINANCIAL CORP	EQUITY	97650W108	632	11,027	SH	sole
WINTRUST FINL CORP COM	EQUITY	97650W108	15	263,966	SH	sole
WIRELESS FACILITIES INC.	EQUITY	97653A103	180	25,807	SH	sole
WISCONSIN ENERGY CORP.	EQUITY	976657106	6193	194,142	SH	sole
WITNESS SYSTEMS INC	EQUITY	977424100	180	11,183	SH	sole
WJ COMMUNICATIONS INC	EQUITY	929284107	42	17,246	SH	sole
WM. WRIGLEY JR. CO.	EQUITY	982526105	6032	95,276	SH	sole
WMS INDUSTRIES INC.	EQUITY	929297109	272	10,580	SH	sole
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	546	21,661	SH	sole
WOODHEAD INDS INC COM	EQUITY	979438108	91	6,596	SH	sole
WOODWARD GOVERNOR CO.	EQUITY	980745103	357	5,288	SH	sole
WORLD ACCEPTANCE CORP.	EQUITY	981419104	204	8,777	SH	sole
WORLD FUEL SVCS CORP	EQUITY	981475106	219	6,109	SH	sole
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	89	7,271	SH	sole
WORTHINGTON INDS IN	EQUITY	981811102	3220	150,800	SH	defined
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	821	38,445	SH	sole
WPS RESOURCES CORP.	EQUITY	92931B106	2766	61,487	SH	sole
WRIGHT MED GROUP INC	EQUITY	98235T107	364	14,471	SH	sole
WRIGLEY WM JR CO	EQUITY	982526105	13542	213,906	SH	defined
WSFS FINANCIAL CORP	EQUITY	929328102	164	3,270	SH	sole
WYETH	EQUITY	983024100	37308	997,535	SH	sole
WYETH	EQUITY	983024100	412	11,020	SH	defined
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	164	200,000	SH	sole
WYNN RESORTS LTD	EQUITY	983134107	37	710	SH	sole
XCEL ENERGY INC	EQUITY	98389B100	8	456	SH	defined

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XCEL STATES POWER-MINES	EQUITY	98389B100	3088	178,271	SH	sole
XEROX CORP	EQUITY	984121103	13	956	SH	defined
XEROX CORP.	EQUITY	984121103	6012	426,975	SH	sole
XILINX INC	EQUITY	983919101	11	396	SH	defined
Xilinx Inc USD0.01	EQUITY	983919101	27161	10,005,976	SH	sole
XL CAPITAL LTD	EQUITY	G98255105	6178	113,838	SH	sole
XL CAPITAL LTD	EQUITY	G98255105	12	158	SH	defined
XM SATELLITE RADIO HLDGS I	EQUITY	983759101	546	17,600	SH	defined
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	105	3,370	SH	sole
X-RITE, INC.	EQUITY	983857103	165	11,302	SH	sole
XTO ENERGY CORP COM	EQUITY	98385X106	7	212,032	SH	sole
XTO ENERGY INC	EQUITY	98385X106	13875	427,189	SH	sole
XTO ENERGY INC	EQUITY	98385X106	7509	231,200	SH	defined
XYBERNAUT CORP.	EQUITY	984149104	108	96,354	SH	sole
YAHOO INC	EQUITY	984332106	10355	305,361	SH	defined
YAHOO!, INC.	EQUITY	984332106	21885	645,381	SH	sole
YAMANA GOLD INC.	EQUITY	98462Y100	514	200,000	SH	defined
YANKEE CANDLE INC	EQUITY	984757104	4613	159,300	SH	defined
YARDVILLE NATL BANCORP	EQUITY	985021104	133	4,576	SH	sole
YELLOW ROADWAY CORP	EQUITY	985577105	47	1,009	SH	sole
YORK INTERNATIONAL CORP.	EQUITY	986670107	2844	90,017	SH	sole
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	96	8,811	SH	sole
YOUNG INNOVATIONS INC	EQUITY	987520103	85	2,561	SH	sole
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	sole
Yum Brands Inc	EQUITY	988498101	2033	50,000	SH	sole
YUM BRANDS INC	EQUITY	988498101	371	9,131	SH	defined
YUM! BRANDS INC	EQUITY	988498101	5260	129,354	SH	sole
ZALE CORP.	EQUITY	988858106	812	28,897	SH	sole
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	7195	117,939	SH	sole
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	6	93,975	SH	sole
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	245	5,799	SH	sole
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	91	29,539	SH	sole
ZILA INC	EQUITY	989513205	102	24,702	SH	sole
ZIMMER HOLDINGS INC	EQUITY	98956P102	8434	106,709	SH	sole
ZIMMER HOLDINGS INC	EQUITY	98956P102	22	279	SH	defined
ZIONS BANCORP	EQUITY	989701107	6	102	SH	defined
ZIONS BANCORPORATION	EQUITY	989701107	2441	39,983	SH	sole
ZIXIT CORP.	EQUITY	98974P100	52	11,357	SH	sole
ZOLL MEDICAL CORP.	EQUITY	989922109	167	5,011	SH	sole
ZORAN CORP COM	EQUITY	98975F101	12	759,776	SH	sole
ZORAN CORP.	EQUITY	98975F101	366	23,277	SH	sole
ZYGO CORP.	EQUITY	989855101	99	9,734	SH	sole
ZYMOGENETICS INC	EQUITY	98985T109	184	10,572	SH	sole