

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 14, 2005

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, 2005

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	November 14, 2005 ----- (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: 3,859

Form 13F Information Table Value Total: \$17,164,623 (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/ PUT/ PN CALL	INVESTMENT DISCRETION
1-800 CONTACTS INC	EQUITY	681977104	116	6,197		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	129	18,375		SOLE
1ST SOURCE CORP.	EQUITY	336901103	197	8,489		SOLE

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	852458	53,445,620		SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N104	372	23,313		SOLE
3COM CORP.	EQUITY	885535104	4374	1,071,960		SOLE
3D SYSTEMS CORP	EQUITY	88554D205	196	8,800		SOLE
3M	EQUITY	88579Y101	2348	33,000	SH	SOLE
3M CO	EQUITY	88579Y101	37338	508,963		SOLE
3M CO	EQUITY	88579Y101	12561	204,885	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	168	9,654		SOLE
7-ELEVEN INC.	EQUITY	817826209	19	522		SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	1128	121,910		SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	201	10,503		SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	8647	197,365		SOLE
A.S.V. INC	EQUITY	001963107	289	12,764		SOLE
AAMES INVESTMENT CORP	EQUITY	00253G108	1229	195,621		SOLE
AAON INC	EQUITY	000360206	117	6,358		SOLE
AAR CORP.	EQUITY	000361105	404	23,495		SOLE
AARON RENTS, INC.	EQUITY	002535201	597	28,231		SOLE
AASTROM BIOSCIENCES INC	EQUITY	00253U107	173	73,720		SOLE
ABAXIS INC	EQUITY	002567105	187	14,335		SOLE
ABBEY NATIONAL PLC	EQUITY	002920809	42204	1,622,100		SOLE
Abbey National PLC 7.375%	EQUITY	002920809	2747	105,000	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	43365	1,022,767		SOLE
ABBOTT LABS	EQUITY	002824100	57424	2,126,310	SH	DEFINED
Abbott Labs	EQUITY	002824100	1580	35,000	SH	SOLE
ABC BANCORP	EQUITY	000400101	165	8,585		SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	8359	167,687		SOLE
ABGENIX, INC.	EQUITY	00339B107	824	64,976		SOLE
ABIOMED, INC.	EQUITY	003654100	139	13,771		SOLE
ABM INDUSTRIES, INC.	EQUITY	000957100	595	28,598		SOLE
ABX AIR INC	EQUITY	00080S101	346	42,205		SOLE
ACADIA PHARMACEUTICALS INC	EQUITY	004225108	134	11,822		SOLE
ACADIA REALTY TRUST	EQUITY	004239109	362	20,100		SOLE
ACCO BRANDS CORP	EQUITY	00081T108	23	808		SOLE
ACCREDITED HOME LENDERS	EQUITY	00437P107	448	12,746		SOLE
ACCURIDE CORP	EQUITY	004398103	110	7,963		SOLE
ACE CASH EXPRESS INC	EQUITY	004403101	161	8,231		SOLE
ACE LTD	EQUITY	G0070K103	8977	190,725		SOLE
ACE LTD	EQUITY	G0070K103	50	1,412	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	264	18,234		SOLE
ACTIVISION, INC.	EQUITY	004930202	7972	389,820		SOLE
ACTUANT CORP	EQUITY	00508X203	907	19,380		SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	948	31,963		SOLE
ACXIOM CORP.	EQUITY	005125109	3970	212,084		SOLE
ADAPTEC, INC.	EQUITY	00651F108	310	80,815		SOLE
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	1407	61,528		SOLE
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	10	572	SH	DEFINED
ADE CORP.	EQUITY	00089C107	164	7,294		SOLE
ADESA INC	EQUITY	00686U104	3809	172,351		SOLE
ADEZA BIOMEDICAL CORP	EQUITY	006864102	294	16,906		SOLE
ADMINISTAFF, INC.	EQUITY	007094105	566	14,238		SOLE
ADOBE SYS INC	EQUITY	00724F101	69778	3,650,238	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	15798	529,237		SOLE
ADOLOR CORPORATION	EQUITY	00724X102	302	28,311		SOLE
ADTRAN INC	EQUITY	00738A106	2284	98,500	SH	DEFINED
ADTRAN INC COM	COM	00738A106	6336	201152	SH	SOLE
ADTRAN, INC.	EQUITY	00738A106	5526	175,427		SOLE

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ADVANCE AMERICA CASH ADVANCE	EQUITY	00739W107	655	49,438		SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	24581	635,489		SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	435	46,229		SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	166	15,414		SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	4803	126,566		SOLE
ADVANCED MICRO DEVICES INC	EQUITY	007903107	37	1,952	SH	DEFINED
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	4678	185,622		SOLE
ADVANCED NEUROMODULATION S	EQUITY	00757T101	15890	334,800	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	682	14,366		SOLE
ADVANTA CORP [B]	EQUITY	007942204	388	13,756		SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	1235	45,837		SOLE
ADVISORY BRD CO	EQUITY	00762W107	724	13,904		SOLE
ADVO, INC.	EQUITY	007585102	709	22,647		SOLE
AEROFLEX, INC	EQUITY	007768104	506	54,042		SOLE
AEROPOSTALE INC	EQUITY	007865108	3087	145,288		SOLE
AES CORP	EQUITY	00130H105	40	3,200	SH	DEFINED
AES DRAX ENERGY LTD	EQUITY	00130H105	5839	355,410		SOLE
AETNA INC	EQUITY	00817Y108	52119	990,106	SH	DEFINED
AETNA INC-NEW	EQUITY	00817Y108	42799	496,858		SOLE
AFC ENTERPRISES	EQUITY	00104Q107	166	14,392		SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3183	58,301		SOLE
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	25	616	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	52	713		SOLE
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	102	6,981		SOLE
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	190	18,828		SOLE
AFFYMETRIX INC	EQUITY	00826T108	356	7,701		SOLE
AFLAC INC	EQUITY	001055102	84	2,460	SH	DEFINED
AFLAC, INC.	EQUITY	001055102	13764	303,841		SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	284	15,433		SOLE
AGCO CORP.	EQUITY	001084102	4311	236,893		SOLE
AGERE SYSTEMS INC	EQUITY	00845V308	40	3,828		SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	277	38,589		SOLE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	60	2,424	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	7819	238,756		SOLE
AGILYSYS INC	EQUITY	00847J105	371	22,032		SOLE
AGL RESOURCES, INC.	EQUITY	001204106	5529	148,996		SOLE
AGNICO-EAGLE MINES	EQUITY	008474108	3443	232,000		DEFINED
AGREE REALTY CORP	EQUITY	008492100	157	5,558		SOLE
AIR PRODS + CHEMS INC	EQUITY	009158106	45	1,088	SH	DEFINED
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5398	97,902		SOLE
AIRGAS, INC.	EQUITY	009363102	3799	128,229		SOLE
AIRSPAN NETWORKS INC	EQUITY	00950H102	139	27,669		SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	2889	228,175		SOLE
AK STEEL CORP.	EQUITY	001547108	681	79,509		SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	42	2,611		SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	630	9,860		SOLE
ALADDIN KNOWLEDGE SYS ORD (F)	COM	M0392N101	614	29100	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	88	4,460		SOLE
ALAMOSA HOLDINGS INC.	EQUITY	011589108	18228	1,065,341		SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	2072	71,288		SOLE
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	107	9,396		SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	760	20,625		SOLE
ALBANY MOLECULAR	EQUITY	012423109	210	17,202		SOLE
ALBEMARLE CORP.	EQUITY	012653101	2775	73,595		SOLE
ALBERTO-CULVER CO	EQUITY	013068101	12	368	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1584	35,400		SOLE
ALBERTSONS INC	EQUITY	013104104	31158	2,120,102	SH	DEFINED

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ALBERTSON'S, INC.	EQUITY	013104104	6751	263,198		SOLE
ALCAN INC	EQUITY	013716105	5598	176,400		DEFINED
ALCOA INC	EQUITY	013817101	78	4,276	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	9718	397,936		SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	476	29,039		SOLE
ALERIS INTERNATIONAL INC	EQUITY	014477103	612	22,289		SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	4494	84,401		SOLE
ALEXANDER'S, INC.	EQUITY	014752109	376	1,393		SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1268	15,334		SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	559	20,231		SOLE
ALFA CORP.	EQUITY	015385107	393	23,548		SOLE
ALICO INC	EQUITY	016230104	142	2,760		SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	299	44,516		SOLE
ALKERMES INC	EQUITY	01642T108	1099	65,427		SOLE
ALLEGHANY CORP	EQUITY	017175100	46	151		SOLE
ALLEGHENY ENERGY INC	EQUITY	017361106	18	796	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2351	76,526		SOLE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	10	309	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1209	39,033		SOLE
ALLERGAN INC	EQUITY	018490102	3190	46,240	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	5498	60,012		SOLE
ALLETE INC.	EQUITY	018522300	2580	56,309		SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	5708	145,800		SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	402	37,011		SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	85	9,985		SOLE
ALLIANCE ONE INTERNATIONAL I	EQUITY	018772103	222	62,719		SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	6533	224,266		SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	5319	71,257		SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	34523	598,475	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	2441	85,276		SOLE
ALLIED HEALTHCARE INTL INC	EQUITY	01923A109	124	22,014		SOLE
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	7	1,068	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	862	102,027		SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	4231	102,850		SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	20	8,294		SOLE
ALLOY ONLINE, INC	EQUITY	019855105	119	24,613		SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	438	24,321		SOLE
ALLSCRIPTS HEATHCARE SOLUT	EQUITY	01988P108	1223	92,300	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	12393	268,475	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	26090	471,884		SOLE
ALLTEL CORP	EQUITY	020039103	91	1,872	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	10963	168,378		SOLE
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	642	21,359		SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	714	28,701		SOLE
ALTERA CORP	EQUITY	021441100	26	1,828	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	3938	206,055		SOLE
ALTIRIS INC	EQUITY	02148M100	244	15,945		SOLE
ALTRIA GROUP INC	EQUITY	02209S103	129513	1,757,061		SOLE
ALTRIA GROUP INC	EQUITY	02209S103	72119	1,338,664	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	24	520	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	825	18,210		SOLE
AMB PROPERTY CORP	EQUITY	00163T109	7360	163,910		SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3620	50,234		SOLE
AMBAC FINL GROUP INC	EQUITY	023139108	28	524	SH	DEFINED
AMBASSADORS GROUP INC	EQUITY	023177108	272	12,206		SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	298	15,644		SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	479	15,336		SOLE
AMDOCS LIMITED	EQUITY	G02602103	3352	120,890		SOLE
AMEDISYS INC	EQUITY	023436108	437	11,204		SOLE

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AMEDISYS INC COM	COM	023436108	1962	50300	SH	SOLE
AMEGY BANCORP INC	EQUITY	02343R102	1150	50,821		SOLE
AMERADA HESS CORP	EQUITY	023551104	17068	124,133		SOLE
AMERADA HESS CORP	EQUITY	023551104	40	392	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	432	7,430		SOLE
AMEREN CORP	EQUITY	023608102	40	1,000	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	11466	214,362		SOLE
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	9581	364,020		SOLE
AMERICA SERVICE GROUP INC	EQUITY	02364L109	131	7,875		SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	716	31,020		SOLE
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	289	12,034		SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	3372	91,983		SOLE
AMERICAN DENTAL PARTNERS INC	EQUITY	025353103	196	5,771		SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	6983	296,767		SOLE
AMERICAN ECOLOGY CORP	EQUITY	025533407	172	8,746		SOLE
AMERICAN ECOLOGY CORP COM NEW	COM	025533407	9173	467521	SH	SOLE
AMERICAN ELEC PWR INC	EQUITY	025537101	57	1,928	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	22690	571,525		SOLE
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	270	23,793		SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	30928	722,241	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	49815	867,253		SOLE
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3033	89,403		SOLE
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	2179	153,458		SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	366	59,672		SOLE
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3792	138,379		SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	1019	24,022		SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	2649	84,500	SH	DEFINED
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	776	25,604		SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	590	12,720	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	206393	3,331,065		SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	142	13,352		SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	1008	50,023		SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	29	241		SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	18	403		SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	262	5,334		SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	2383	91,972		SOLE
AMERICAN PWR CONVERSION CO	EQUITY	029066107	16	840	SH	DEFINED
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	165	9,673		SOLE
AMERICAN RETIREMENT CORP	EQUITY	028913101	378	20,064		SOLE
AMERICAN SCIENCE & ENGINEERI	EQUITY	029429107	389	5,924		SOLE
AMERICAN SCIENCE & ENGR COM	COM	029429107	833	12700	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	9575	205,703		SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	406	12,148		SOLE
AMERICAN STD COS INC DEL	EQUITY	029712106	32	900	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	239	23,136		SOLE
AMERICAN TOWER CORP	EQUITY	029912201	211	8,476		SOLE
AMERICAN VANGUARD CORP	EQUITY	030371108	141	7,685		SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	276	8,200		SOLE
AMERICANWEST BANCORPORATION	EQUITY	03058P109	174	7,525		SOLE
AMERICA'S CAR-MART INC	EQUITY	03062T105	116	6,481		SOLE
AMERICREDIT CORP.	EQUITY	03060R101	6408	268,475		SOLE
AMERIGROUP CORP	EQUITY	03073T102	21	1,093		SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	16349	211,505		SOLE
AMERISOURCEBERGEN CORP	EQUITY	03073E105	29	508	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	369	17,712		SOLE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	447	20,836		SOLE
AMERON, INC.	EQUITY	030710107	285	6,135		SOLE
AMERUS GROUP CO.	EQUITY	03072M108	4296	74,875		SOLE

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AMES NATIONAL CORP	EQUITY	031001100	168	6,099		SOLE
AMETEK INC NEW	EQUITY	031100100	39097	1,427,400	SH	DEFINED
AMETEK, INC.	EQUITY	031100100	5761	134,067		SOLE
AMGEN INC	EQUITY	031162100	50045	886,543	SH	DEFINED
AMGEN INC COM	COM	031162100	598	7500	SH	SOLE
AMGEN, INC.	EQUITY	031162100	58376	732,720		SOLE
AMICAS INC	EQUITY	001712108	176	32,543		SOLE
AMIS HOLDINGS INC	EQUITY	031538101	377	31,832		SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	316	72,575		SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	596	18,576		SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	129	8,369		SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	6868	170,244		SOLE
AMR CORP.	EQUITY	001765106	169	15,141		SOLE
Amsouth Bancorp	EQUITY	032165102	1842	70,000	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	4173	165,220		SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	32	1,716	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	585	21,367		SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	2627	75,502		SOLE
ANADARKO PETE CORP	EQUITY	032511107	83	1,160	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	15659	163,540		SOLE
ANALOG DEVICES INC	EQUITY	032654105	9733	454,224	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	426	15833116		SOLE
ANALOGIC CORP.	EQUITY	032657207	500	9,928		SOLE
ANAREN INC	EQUITY	032744104	191	13,541		SOLE
ANAREN INC COM	COM	032744104	1754	124400	SH	SOLE
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	486	16,469		SOLE
ANDERSONS INC/THE	EQUITY	034164103	141	4,813		SOLE
ANDREW CORP	EQUITY	034425108	5531	660,796	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	849	76,180		SOLE
ANDRX GROUP	EQUITY	034553107	818	53,008		SOLE
ANGELICA CORP	EQUITY	034663104	119	6,647		SOLE
ANGIODYNAMICS INC	EQUITY	03475V101	35	1,682		SOLE
ANGIOTECH PHARMACEUTICALS	EQUITY	034918102	3412	244,700		DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	24264	995,243	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	14667	340,772		SOLE
ANIMAS CORP	EQUITY	03525Y105	139	8,883		SOLE
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	932	23,117		SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	3715	139,942		SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	47	3,617		SOLE
ANSOFT CORP	EQUITY	036384105	136	4,681		SOLE
ANSYS INC	EQUITY	03662Q105	882	22,916		SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	3500	81,843		SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2763	238,608		SOLE
ANTIGENICS INC.	EQUITY	037032109	113	20,891		SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	284	34,315		SOLE
AON CORP	EQUITY	037389103	37	1,560	SH	DEFINED
AON CORP.	EQUITY	037389103	17078	532,359		SOLE
APACHE CORP	EQUITY	037411105	162	2,566	SH	DEFINED
APACHE CORP.	EQUITY	037411105	10910	145,043		SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1747	45,037		SOLE
APARTMENT INVT + MGMT CO	EQUITY	03748R101	14	468	SH	DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	344	20,136		SOLE
APOLLO GROUP INC	EQUITY	037604105	36	716	SH	DEFINED
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	5065	76,289		SOLE
APOLLO INVESTMENT CORP	EQUITY	03761U106	893	45,117		SOLE
APPLE COMPUTER	EQUITY	037833100	34337	1,209,085	SH	DEFINED

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APPLE COMPUTER INC COM	COM	037833100	927	17300	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	28085	523,875		SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3137	151,621		SOLE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2140	92,076		SOLE
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	17	956	SH	DEFINED
APPLIED DIGITAL SOLUTIONS	EQUITY	038188306	129	45,205		SOLE
APPLIED FILMS CORP	EQUITY	038197109	227	10,798		SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	781	21,766		SOLE
APPLIED INNOVATION INC COM	COM	037916103	1195	310400	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	11941	833,969	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	13086	771,558		SOLE
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	3	1,496	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1074	357,946		SOLE
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	157	8,227		SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	4126	129,316		SOLE
APTARGROUP, INC.	EQUITY	038336103	53	1,062		SOLE
AQUA AMERICA INC	EQUITY	03836W103	7033	184,972		SOLE
Aqua America Inc	EQUITY	03836W103	727	20,000	SH	SOLE
AQUA AMERICA INC COM	COM	03836W103	3334	87700	SH	SOLE
AQUANTIVE INC	EQUITY	03839G105	826	41,031		SOLE
AQUILA INC	EQUITY	03840P102	3496	882,872		SOLE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	982	24,200		SOLE
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	285	38,299		SOLE
ARAMARK CORP	EQUITY	038521100	39	1,463		SOLE
ARBINET-THEXCHANGE INC	EQUITY	03875P100	35	4,796		SOLE
ARBITRON INC	EQUITY	03875Q108	2323	58,300	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	907	22,756		SOLE
ARBOR REALTY TRUST INC	EQUITY	038923108	261	9,287		SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	398	17,118		SOLE
ARCH COAL INC	EQUITY	039380100	5022	102,100	SH	DEFINED
ARCH COAL, INC.	EQUITY	039380100	8274	122,571		SOLE
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	59	3,188	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	13409	543,736		SOLE
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	852	21,374		SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	3961	99,356		SOLE
ARCHSTONE SMITH TR	EQUITY	039583109	31	1,036	SH	DEFINED
ARCTIC CAT, INC.	EQUITY	039670104	202	9,838		SOLE
ARDEN GROUP INC	EQUITY	039762109	72	962		SOLE
ARDEN REALTY INC.	EQUITY	039793104	82	1,994		SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	253	25,535		SOLE
ARES CAPITAL CORP	EQUITY	04010L103	273	16,781		SOLE
ARGON ST INC	EQUITY	040149106	186	6,343		SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	546	20,198		SOLE
ARGOSY GAMING CO.	EQUITY	040228108	6429	136,821		SOLE
ARIBA INC	EQUITY	04033V203	273	47,886		SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	640	18,364		SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	1076	25,014		SOLE
ARQULE, INC.	EQUITY	04269E107	179	22,845		SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	164	22,790		SOLE
ARRIS GROUP INC	EQUITY	04269Q100	755	63,687		SOLE
ARRIS GROUP INC	EQUITY	04269Q100	2225	300,700	SH	DEFINED
ARRIS GROUP INC COM	COM	04269Q100	6182	521225	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	8079	257,619		SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	207	7,643		SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	432	15,327		SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	253	27,156		SOLE

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ARTHROCARE CORP COM	COM	043136100	2393	59500	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	706	17,559		SOLE
ARVINMERITOR, INC	EQUITY	043353101	3074	183,879		SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	160	9,374		SOLE
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	270	25,108		SOLE
ASHLAND INC	EQUITY	044209104	1920	34,753		SOLE
ASHLAND INC NEW	EQUITY	044209104	15	364	SH	DEFINED
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	130	26,907		SOLE
ASPECT MED SYS INC COM	COM	045235108	5277	178100	SH	SOLE
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	349	11,776		SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	194	31,066		SOLE
ASSET ACCEP CAP CORP COM	COM	04543P100	7100	236894	SH	SOLE
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	194	6,470		SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	7506	246,270		SOLE
ASSURANT INC	EQUITY	04621X108	1703	44,741		SOLE
ASTA FUNDING INC	EQUITY	046220109	227	7,486		SOLE
ASTEC INDS INC COM	EQUITY	046224101	323	11,385		SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4565	172,772		SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	161	34,465		SOLE
AT & T CORP	EQUITY	001957505	19621	990,950		SOLE
AT & T CORP COM NEW	EQUITY	001957505	5	242	SH	DEFINED
AT+T CORP	EQUITY	001957505	59	3,932	SH	DEFINED
ATARI INC	EQUITY	04651M105	51	35,141		SOLE
ATHEROGENICS INC	EQUITY	047439104	438	27,307		SOLE
ATHEROS COMMUNICATIONS	EQUITY	04743P108	242	24,830		SOLE
ATI TECHNOLOGIES	EQUITY	001941103	2040	147,400		DEFINED
ATLAS AMERICA INC	EQUITY	049167109	427	8,746		SOLE
ATMEL CORP.	EQUITY	049513104	2281	1,107,189		SOLE
ATMI, INC.	EQUITY	00207R101	834	26,906		SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	67	2,388		SOLE
ATP OIL & GAS CORP	EQUITY	00208J108	432	13,158		SOLE
ATWOOD OCEANICS INC COM	COM	050095108	5549	65900	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	807	9,582		SOLE
AU OPTRONICS CORP-ADR	EQUITY	002255107	3495	269,701		SOLE
AUDIBLE INC	EQUITY	05069A302	214	17,453		SOLE
AUDIOVOX COPR.	EQUITY	050757103	173	12,365		SOLE
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	139	13,023		SOLE
AUTOBYTEL.COM INC	EQUITY	05275N106	152	30,251		SOLE
AUTODESK INCORPORATED	EQUITY	052769106	39	1,120	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	5606	120,719		SOLE
AUTOLIV, INC.	EQUITY	052800109	112	2,579		SOLE
AUTOMATIC DATA PROCESSING	EQUITY	053015103	92	2,844	SH	DEFINED
Automatic Data Processing	EQUITY	053015103	1710	40,000	SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	28443	660,843		SOLE
AUTONATION INC	EQUITY	05329W102	1696	84,919		SOLE
AUTONATION INC DEL	EQUITY	05329W102	13	884	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	17	272	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	2138	25,682		SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	185	2,160		SOLE
AVANIR PHARMACEUTICALS	EQUITY	05348P104	241	77,903		SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	249	4,196		SOLE
AVAYA INC	EQUITY	053499109	19	2,351	SH	DEFINED
AVAYA INC.	EQUITY	053499109	5168	501,773		SOLE
AVERY DENNISON CORP	EQUITY	053611109	24926	831,114	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	3475	66,338		SOLE
AVIALL, INC.	EQUITY	05366B102	819	24,237		SOLE

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AVID TECHNOLOGY, INC.	EQUITY	05367P100	1082	866		SOLE
AVISTA CORP	EQUITY	05379B107	682	35,131		SOLE
AVNET, INC.	EQUITY	053807103	6836	279,608		SOLE
AVOCENT CORPORATION	EQUITY	053893103	4077	128,871		SOLE
AVON PRODS INC	EQUITY	054303102	20192	1,300,498	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	9084	336,455		SOLE
AVX CORP	EQUITY	002444107	18	1,442		SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	379	72,570		SOLE
AZTAR CORP.	EQUITY	054802103	777	25,222		SOLE
BADGER METER INC	EQUITY	056525108	160	4,068		SOLE
BAKER HUGHES INC	EQUITY	057224107	74	1,668	SH	DEFINED
BAKER HUGHES, INC.	EQUITY	057224107	8926	149,567		SOLE
BALCHEM CORP	EQUITY	057665200	154	5,576		SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	609	24,032		SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	136	5,439		SOLE
BALL CORP	EQUITY	058498106	15	536	SH	DEFINED
BALL CORP.	EQUITY	058498106	1876	51,056		SOLE
BANC CORP	EQUITY	05944B103	105	9,700		SOLE
BANCFIRST CORP.	EQUITY	05945F103	242	2,843		SOLE
BANCOLOMBIA S.A.-SPONS ADR	EQUITY	05968L102	3654	166,490		SOLE
BANCORP INC/THE	EQUITY	05969A105	105	6,552		SOLE
BANCORPSOUTH, INC.	EQUITY	059692103	1296	56,698		SOLE
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	131	6,788		SOLE
BANDAG, INC.	EQUITY	059815100	1305	30,452		SOLE
BANK AMER CORP	EQUITY	060505104	56770	1,983,938	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	539	31,719		SOLE
BANK MUTUAL CORP	EQUITY	063750103	444	41,439		SOLE
BANK NEW YORK INC	EQUITY	064057102	84	3,816	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	126551	2,733,066		SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	182	9,561		SOLE
BANK OF HAWAII CORP	EQUITY	062540109	4918	99,911		SOLE
BANK OF MONTREAL	EQUITY	063671101	6252	125,600		DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	50124	1,704,312		SOLE
BANK OF NOVA SCOTIA	EQUITY	064149107	7533	201,500		DEFINED
BANK OF THE OZARKS INC	EQUITY	063904106	282	8,224		SOLE
BANKRATE INC	EQUITY	06646V108	188	6,867		SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	429	18,755		SOLE
BANNER CORPORATION	EQUITY	06652V109	202	7,592		SOLE
BANTA CORP.	EQUITY	066821109	3235	63,570		SOLE
BARD C R INC	EQUITY	067383109	1729	26,187	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	3978	105,508		SOLE
BARNES GROUP, INC.	EQUITY	067806109	453	12,626		SOLE
BARR PHARMACEUTICALS INC	EQUITY	068306109	12391	225,626		SOLE
BARRIER THERAPEUTICS INC	EQUITY	06850R108	89	10,640		SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	140	7,500		SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	2014	24,963		SOLE
BAUSCH + LOMB INC	EQUITY	071707103	1567	25,864	SH	DEFINED
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	15334	384,603		SOLE
BAXTER INTL INC	EQUITY	071813109	91	3,052	SH	DEFINED
BB+T CORP	EQUITY	054937107	78	2,684	SH	DEFINED
BBT CORP.	EQUITY	054937107	11789	301,901		SOLE
BE AEROSPACE, INC.	EQUITY	073302101	684	41,288		SOLE
BEA SYSTEMS, INC.	EQUITY	073325102	598	66,500		SOLE
BEACON ROOFING SUPPLY INC	EQUITY	073685109	391	11,957		SOLE
BEAR STEARNS COS	EQUITY	073902108	5822	53,045		SOLE
BEAR STEARNS COS INC	EQUITY	073902108	46	552	SH	DEFINED

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BEARINGPOINT INC	EQUITY	074002106	1009	132,895		SOLE
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	76	5,389		SOLE
BEAZER HOMES USA INC COM	COM	07556Q105	1057	18018	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	63	1,079		SOLE
BEBE STORES, INC.	EQUITY	075571109	7	391		SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	6413	118,800		SOLE
BECTON DICKINSON + CO	EQUITY	075887109	48	1,224	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	5746	109,596		SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	6521	162,307		SOLE
BED BATH + BEYOND INC	EQUITY	075896100	2649	87,848	SH	DEFINED
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	253	10,632		SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	1461	41,749		SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	303	8,313		SOLE
BELDEN CDT INC	EQUITY	077454106	663	34,122		SOLE
BELL MICROPRODUCTS INC	EQUITY	078137106	210	20,983		SOLE
BELL MICROPRODUCTS INC COM	COM	078137106	1614	160900	SH	SOLE
BELLSOUTH CORP	EQUITY	079860102	8237	373,406	SH	DEFINED
Bellsouth Corp	EQUITY	079860102	394	15,000	SH	SOLE
BELLSOUTH CORP.	EQUITY	079860102	2819	74147958		SOLE
BELO CORP.	EQUITY	080555105	4256	186,156		SOLE
BEMIS CO INC	EQUITY	081437105	24242	1,351,293	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1245	50,400		SOLE
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	909	30,188		SOLE
BENTLEY PHARMACEUTICAL	EQUITY	082657107	158	13,219		SOLE
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	22	8	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	129	3,785		SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	828	12,417		SOLE
BEST BUY CO INC	EQUITY	086516101	65	1,984	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	1140	49615951		SOLE
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	1829	149,302		SOLE
BEVERLY HILLS BANCORP INC	EQUITY	087866109	102	9,943		SOLE
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	100	14,376		SOLE
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	351	14,714		SOLE
BIG LOTS INC	EQUITY	089302103	5	560	SH	DEFINED
BIG LOTS INC.	EQUITY	089302103	1457	132,552		SOLE
BILL BARRETT CORP	EQUITY	06846N104	347	9,427		SOLE
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	172	15,220		SOLE
BIOENVISION INC	EQUITY	09059N100	235	29,285		SOLE
BIOGEN IDEC INC	EQUITY	09062X103	7689	194,761		SOLE
BIOGEN IDEC INC	EQUITY	09062X103	50	1,660	SH	DEFINED
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	1733	268,400	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	463	53,051		SOLE
BIOMED REALTY TRUST INC	EQUITY	09063H107	801	32,300		SOLE
BIOMET INC	EQUITY	090613100	3447	99,318	SH	DEFINED
BIOMET, INC.	EQUITY	090613100	4754	136,972		SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	700	12,736		SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	127	7,340		SOLE
BIOSITE INC.	EQUITY	090945106	757	12,237		SOLE
BIOSYS INC	EQUITY	09069N108	174	26,754		SOLE
BISYS GROUP, INC.	EQUITY	055472104	3118	232,150		SOLE
BJ SERVICES CO.	EQUITY	055482103	6377	177,193		SOLE
BJ SVCS CO	EQUITY	055482103	42	1,580	SH	DEFINED
BJ'S RESTAURANTS INC	EQUITY	09180C106	212	10,387		SOLE
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3649	131,255		SOLE
BKF CAPITAL GROUP INC	EQUITY	05548G102	152	4,924		SOLE
BLACK & DECKER CORP.	EQUITY	091797100	3070	37,401		SOLE

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BLACK + DECKER CORPORATION	EQUITY	091797100	24	396	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	512	12,197		SOLE
BLACK HILLS CORP.	EQUITY	092113109	3716	85,673		SOLE
BLACKBAUD INC	EQUITY	09227Q100	106	7,464		SOLE
BLACKBOARD INC	EQUITY	091935502	329	13,167		SOLE
BLACKROCK INC	EQUITY	09247X101	36	409		SOLE
BLAIR CORP	EQUITY	092828102	73	1,977		SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	7733	322,464		SOLE
BLOCK H + R INC	EQUITY	093671105	29	1,592	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	655	137,898		SOLE
BLOUNT INTERNATIONAL INC	EQUITY	095180105	381	21,593		SOLE
BLUE COAT SYSTEMS INC	EQUITY	09534T508	330	7,600		SOLE
BLUE NILE INC	EQUITY	09578R103	339	10,721		SOLE
BLUE NILE INC	EQUITY	09578R103	3566	112,700	SH	DEFINED
BLUEGREEN CORP	EQUITY	096231105	265	15,009		SOLE
BLUELINX HOLDINGS INC	EQUITY	09624H109	95	7,039		SOLE
BLYTH INC.	EQUITY	09643P108	1557	69,836		SOLE
BMC SOFTWARE INC	EQUITY	055921100	17	1,068	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	2148	101,786		SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	2108	92,813		SOLE
BOEING CO	EQUITY	097023105	280	5,114	SH	DEFINED
Boeing Co	EQUITY	097023105	2681	40,000	SH	SOLE
BOEING CO.	EQUITY	097023105	36226	533,120		SOLE
BOIS D' ARC ENERGY INC	EQUITY	09738U103	168	9,756		SOLE
BOK FINANCIAL CORP.	EQUITY	05561Q201	30	614		SOLE
BOMBAY CO INC	EQUITY	097924104	115	26,025		SOLE
BON-TON STORES INC/THE	EQUITY	09776J101	90	4,650		SOLE
BORDERS GROUP, INC.	EQUITY	099709107	3003	135,462		SOLE
BORG WARNER INC	EQUITY	099724106	6138	108,706		SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	335	57,626		SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	175	6,996		SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	539	20,293		SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	233	3,288		SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	1173	66,896	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	13689	585,768		SOLE
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388106	163	10,818		SOLE
BOWATER, INC.	EQUITY	102183100	4142	146,504		SOLE
BOWNE & CO., INC.	EQUITY	103043105	354	24,764		SOLE
BOYD GAMING CORP	EQUITY	103304101	1830	57,400	SH	DEFINED
BOYD GAMING CORP.	EQUITY	103304101	3592	83,297		SOLE
BOYKIN LODGING CO.	EQUITY	103430104	158	12,699		SOLE
BP AMOCO ADS	EQUITY	055622104	75	1,056	SH	DEFINED
BRADY CORP.	EQUITY	104674106	924	29,856		SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	1260	40,527		SOLE
BRASKEM SA-SPON ADR	EQUITY	105532105	2377	114,722		SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	68	1,518		SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	1293	37,369		SOLE
BRIGHAM EXPLORATION CO	EQUITY	109178103	236	18,403		SOLE
BRIGHT HORIZON FAMILY COM	COM	109195107	3506	91302	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	753	19,611		SOLE
BRIGHTPOINT INC	EQUITY	109473405	377	19,692		SOLE
BRIGHTPOINT INC COM NEW	COM	109473405	4033	210700	SH	SOLE
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	6335	168,660		SOLE
BRINK'S CO/THE	EQUITY	109696104	4628	112,703		SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	27158	1,553,633	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	20644	858,027		SOLE

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BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	229	12,570		SOLE
BROADCOM CORP	EQUITY	111320107	3625	126,384	SH	DEFINED
BROADCOM CORP CL A	COM	111320107	2386	50857	SH	SOLE
BROADCOM CORP.	EQUITY	111320107	21460	457,365		SOLE
BROADWING CORP	EQUITY	11161E101	236	47,204		SOLE
BROCADE COMMUNICATION	EQUITY	111621108	793	194,484		SOLE
BROOKFIELD HOMES CORP	EQUITY	112723101	589	10,615		SOLE
BROOKLINE BANCORP INC	EQUITY	11373M107	707	44,660		SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	437	32,787		SOLE
BROOKSTONE INC	EQUITY	114537103	294	14,750		SOLE
BROWN & BROWN INC	EQUITY	115236101	5270	106,062		SOLE
BROWN FORMAN CORP	EQUITY	115637209	35484	1,032,822	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	436	13,227		SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2789	46,847		SOLE
BRUKER BIOSCIENCES CORP	EQUITY	116794108	119	27,087		SOLE
BRUNSWICK CORP	EQUITY	117043109	14	476	SH	DEFINED
BRUNSWICK CORP.	EQUITY	117043109	1706	45,213		SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	221	13,926		SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	181	22,291		SOLE
BUCKLE, INC.	EQUITY	118440106	190	5,584		SOLE
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	723	14,722		SOLE
BUCYRUS INTL INC NEW CL A	COM	118759109	3375	68700	SH	SOLE
BUFFALO WILD WINGS INC	EQUITY	119848109	133	5,010		SOLE
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	154	6,924		SOLE
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	940	10,078		SOLE
BUNGE LIMITED	EQUITY	G16962105	174	9181138		SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	811	21,324		SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	9843	164,598		SOLE
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	83	1,374	SH	DEFINED
BURLINGTON RES INC	EQUITY	122014103	114	1,401	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	28188	346,627		SOLE
C & D TECHNOLOGIES, INC.	EQUITY	124661109	173	18,358		SOLE
C. R. BARD, INC.	EQUITY	067383109	3196	48,397		SOLE
CABELA'S INC-CL A	EQUITY	126804301	410	22,320		SOLE
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	127	4,137		SOLE
CABOT CORP.	EQUITY	127055101	3946	119,528		SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1892	64,386		SOLE
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	1790	35,435		SOLE
CACHE INC	EQUITY	127150308	136	8,930		SOLE
CACI INTERNATIONAL	EQUITY	127190304	363	5,984		SOLE
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	8632	534,145		SOLE
CAKTRONICS INC	EQUITY	234264109	260	10,861		SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	1778	28,043		SOLE
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	411	16,659		SOLE
CALGON CARBON CORP.	EQUITY	129603106	193	24,474		SOLE
CALIFORNIA COASTAL COMM INC	EQUITY	129915203	200	5,681		SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	409	13,982		SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	515	12,508		SOLE
CALIPER LIFE SCIENCES INC	EQUITY	130872104	139	19,843		SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	2713	179,757		SOLE
CALLON PETROLEUM CO.	EQUITY	13123X102	190	9,076		SOLE
CALPINE CORP	EQUITY	131347106	5	2,784	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	1658	640,080		SOLE
CAMBREX CORP.	EQUITY	132011107	362	19,118		SOLE
CAMDEN NATL CORP	EQUITY	133034108	208	5,533		SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	1011	18,128		SOLE

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CAMPBELL SOUP CO	EQUITY	134429109	20	908	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	2591	87,080		SOLE
CANDELA CORP	EQUITY	136907102	161	16,357		SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	172	8,160		SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	1095	28,286		SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	318	8,423		SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065202	205	6,725		SOLE
CAPITAL CROSSING BANK	EQUITY	140071101	148	4,265		SOLE
CAPITAL LEASE FUNDING INC	EQUITY	140288101	181	17,525		SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	26243	330,022		SOLE
CAPITAL ONE FINL CORP	EQUITY	14040H105	40627	524,599	SH	DEFINED
CAPITAL SOUTHWEST CORP	EQUITY	140501107	170	2,000		SOLE
CAPITAL TRUST-CL A	EQUITY	14052H506	279	8,682		SOLE
CAPITALSOURCE INC	EQUITY	14055X102	33	1,525		SOLE
CAPITALSOURCE INC	EQUITY	14055X102	5367	246,200	SH	DEFINED
CAPITOL BANCORP LTD	EQUITY	14056D105	292	9,024		SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	23	662		SOLE
CAPTIVA SOFTWARE CORP COM	COM	14073T109	3809	212100	SH	SOLE
CARACO PHARM LABS INC	EQUITY	14075T107	61	6,969		SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	229	20,834		SOLE
CARBO CERAMICS INC	EQUITY	140781105	932	14,124		SOLE
CARDINAL FINANCIAL CORP	EQUITY	14149F109	170	17,620		SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	31919	503,142		SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	21234	492,092	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	7959	223,817		SOLE
CAREMARK RX INC	EQUITY	141705103	22646	453,564		SOLE
CAREMARK RX INC	EQUITY	141705103	83	2,204	SH	DEFINED
CAREMARK RX INC COM	COM	141705103	4847	97075	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	3749	58,967		SOLE
CARMAX INC	EQUITY	143130102	6263	200,290		SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	205	8,915		SOLE
CARNIVAL CORP	EQUITY	143658300	11948	239,049		SOLE
CARNIVAL CORP	EQUITY	143658300	26345	1,000,416	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	1044	17,815		SOLE
CARRAMERICA REALTY C	EQUITY	144418100	59	1,644		SOLE
CARRIZO OIL & GAS INC	EQUITY	144577103	399	13,603		SOLE
CARTER INC	EQUITY	146229109	756	13,318		SOLE
CASCADE BANCORP	EQUITY	147154108	255	12,197		SOLE
CASCADE CORP	EQUITY	147195101	431	8,857		SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	179	8,228		SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	184	14,001		SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	843	36,341		SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	440	21,219		SOLE
CASTLE A. M. & CO.	EQUITY	148411101	133	7,598		SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	129	18,817		SOLE
CATALINA MARKETING CORP	EQUITY	148867104	388	58,300	SH	DEFINED
CATALINA MARKETING CORP.	EQUITY	148867104	2552	112,224		SOLE
CATAPULT COMM CORP	EQUITY	149016107	130	7,101		SOLE
Caterpillar	EQUITY	149123101	2553	46,000	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	147	3,316	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	17442	296,879		SOLE
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	2353	66,361		SOLE
CATO CORP. CLASS A	EQUITY	149205106	441	22,130		SOLE
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	50	1,025		SOLE
CBIZ Inc	EQUITY	124805102	225	44,047		SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	54	1,325		SOLE

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CBRL GROUP, INC.	EQUITY	12489V106	3028	89,950		SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	159	6,068		SOLE
C-COR INC.	EQUITY	125010108	233	34,572		SOLE
CDI CORP.	EQUITY	125071100	268	9,061		SOLE
CDW CORP	EQUITY	12512N105	7429	126,081		SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	808	25,446		SOLE
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	211	14,595		SOLE
CELANESE CORP-SERIES A	EQUITY	150870103	26	1,489		SOLE
CELERA GENOMICS GROU	EQUITY	038020202	648	53,409		SOLE
CELGENE CORP	EQUITY	151020104	789	14,523		SOLE
CELL GENESYS, INC.	EQUITY	150921104	180	32,885		SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	134	46,766		SOLE
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	2340	44,750		SOLE
CENDANT CORP	EQUITY	151313103	79	5,128	SH	DEFINED
CENDANT CORP.	EQUITY	151313103	20284	982,742		SOLE
CENTENE CORP DEL	EQUITY	15135B101	758	30,293		SOLE
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	239	15,957		SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	190	8,076		SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	3423	230,222		SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	17	1,516	SH	DEFINED
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	325	7,263		SOLE
CENTEX CORP	EQUITY	152312104	30	628	SH	DEFINED
CENTEX CORP.	EQUITY	152312104	3859	59,759		SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	178	8,355		SOLE
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	422	9,910		SOLE
CENTRAL EUROPEAN DIST COM	COM	153435102	3024	71000	SH	SOLE
Central European Media Enterp USD.01	EQUITY	G20045202	1584	30,000		SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	632	13,972		SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	773	21,986		SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	217	14,534		SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	155	8,871		SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	370	16,438		SOLE
CENTURYTEL INC	EQUITY	156700106	17	636	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	4593	131,297		SOLE
CENVEO INC	EQUITY	15670S105	369	35,540		SOLE
CEPHALON INC	EQUITY	156708109	5168	111,326		SOLE
CEPHALON INC	EQUITY	156708109	1468	42,000	SH	DEFINED
CEPHEID	EQUITY	15670R107	227	30,752		SOLE
CERADYNE INC	EQUITY	156710105	651	17,745		SOLE
CERES GROUP INC	EQUITY	156772105	141	25,032		SOLE
CERIDIAN CORP	EQUITY	156779100	5838	281,367		SOLE
CERNER CORP	EQUITY	156782104	55	627		SOLE
CERNER CORP	EQUITY	156782104	6471	100,400	SH	DEFINED
CERTEGY INC	EQUITY	156880106	4748	118,649		SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	542	11,416		SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	810	54,819		SOLE
CHAPARRAL STEEL CO	EQUITY	159423102	414	16,427		SOLE
CHARLES & COLVARD LTD	EQUITY	159765106	221	8,847		SOLE
CHARLES RIV LABORATORIES I	EQUITY	159864107	851	19,500	SH	DEFINED
CHARLES RIVER LABORATORIES	EQUITY	159864107	6012	137,823		SOLE
CHARLES SCHWAB	EQUITY	808513105	19	1,335	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	6579	455,904		SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	144	10,820		SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	926	86,783		SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	5609	3,739,139		SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	97	2,839		SOLE

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CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	599	29,218		SOLE
CHATTEM INC	EQUITY	162456107	457	12,883		SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	391	16,060		SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	6567	173,644		SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	650	27,406		SOLE
CHEESECAKE FACTORY	EQUITY	163072101	4694	150,243		SOLE
CHEMED CORP.	EQUITY	16359R103	794	18,320		SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	593	18,247		SOLE
CHEMTURA CORP	EQUITY	163893100	5666	456,239		SOLE
CHENIERE ENERGY INC	EQUITY	16411R208	1435	34,684		SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	1524	43,575		SOLE
CHESAPEAKE CORP.	EQUITY	165159104	262	14,273		SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	318	8,316		SOLE
CHEVRON CORP	EQUITY	166764100	50526	1,237,733	SH	DEFINED
CHEVRON CORPORATION	EQUITY	166764100	1781	115260763		SOLE
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	239	710		SOLE
CHICOS FAS INC	EQUITY	168615102	1558	56,000	SH	DEFINED
CHICOS FAS INC COM	COM	168615102	824	22389	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	14101	383,175		SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	542	15,228		SOLE
CHINA ENERGY SAVINGS TECHNOL	EQUITY	16938W102	6	965		SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	6786	275,420		SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	3528	77,960		SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	844	30,206		SOLE
CHIRON CORP	EQUITY	170040109	18	536	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	2969	68,028		SOLE
CHITTENDEN CORP.	EQUITY	170228100	891	33,609		SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	20	314		SOLE
CHOICEPOINT INC.	EQUITY	170388102	7472	173,086		SOLE
CHOLESTECH CORP COM	COM	170393102	2059	204300	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	359	25,918		SOLE
CHUBB CORP	EQUITY	171232101	15031	203,062	SH	DEFINED
CHUBB CORP.	EQUITY	171232101	595	53297294		SOLE
CHUNGHWA TELECOM CO LTD-ADR	EQUITY	17133Q205	400	21,600		SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	4534	122,734		SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	199	5,627		SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	77	5,500		SOLE
CIA SANEAMENTO BASICODE-ADR	EQUITY	20441A102	2213	127,358		SOLE
CIBER, INC.	EQUITY	17163B102	286	38,523		SOLE
CIENA CORP	EQUITY	171779101	6	2,832	SH	DEFINED
CIENA CORP.	EQUITY	171779101	2286	866,004		SOLE
CIGNA CORP	EQUITY	125509109	2357	26,632	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	7141	60,588		SOLE
CIMAREX ENERGY CO	EQUITY	171798101	2669	58,874		SOLE
CINCINNATI BELL INC	EQUITY	171871106	4548	1,031,343		SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	5406	129,042		SOLE
CINCINNATI FINL CORP	EQUITY	172062101	27	856	SH	DEFINED
CINERGY CORP	EQUITY	172474108	33	976	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	4161	93,698		SOLE
CINTAS CORP	EQUITY	172908105	21	507	SH	DEFINED
CINTAS CORP.	EQUITY	172908105	3175	77,340		SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	311	11,325		SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	10	808	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1330	77,529		SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	468	61,631		SOLE
CISCO SYS INC	EQUITY	17275R102	32574	2,546,237	SH	DEFINED

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Cisco Systems Inc	EQUITY	17275R102	529	30,000	SH	SOLE
CISCO SYSTEMS, INC.	EQUITY	17275R102	71869	4,010,555		SOLE
CIT GROUP INC	EQUITY	125581108	4298	95,125		SOLE
CIT GROUP INC NEW	EQUITY	125581108	33	741	SH	DEFINED
CITADEL BROADCASTING CORP	EQUITY	17285T106	436	31,756		SOLE
CITI TRENDS INC	EQUITY	17306X102	64	2,930		SOLE
CITIGROUP INC	EQUITY	172967101	5616	255636315		SOLE
CITIGROUP INC	EQUITY	172967101	59108	1,736,169	SH	DEFINED
CITIZENS & NORTHERN CORP	EQUITY	172922106	159	5,947		SOLE
CITIZENS BANKING CORP.	EQUITY	174420109	888	31,271		SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	17	1,684	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	17809	1,314,320		SOLE
CITIZENS INC	EQUITY	174740100	147	22,830		SOLE
CITRIX SYS INC	EQUITY	177376100	16	836	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	2307	91,764		SOLE
CITY HOLDING CO.	EQUITY	177835105	465	13,020		SOLE
CITY NATIONAL CORP.	EQUITY	178566105	5582	79,639		SOLE
CITYBANK	EQUITY	17770A109	193	5,639		SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	563	42,739		SOLE
CKX INC	EQUITY	12562M106	6	459		SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	4588	190,155		SOLE
CLARCOR, INC.	EQUITY	179895107	1072	37,316		SOLE
CLARK INC	EQUITY	181457102	197	11,715		SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	176	4,075		SOLE
CLEAN HARBORS INC	EQUITY	184496107	372	10,950		SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	66	2,660	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	33919	1,031,276		SOLE
CLECO CORP	EQUITY	12561W105	852	36,137		SOLE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	1380	15,843		SOLE
CLICK COMMERCE INC	EQUITY	18681D208	110	5,985		SOLE
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	100	9,730		SOLE
CLOROX CO	EQUITY	189054109	28581	706,750	SH	DEFINED
CLOROX CO.	EQUITY	189054109	5838	105,108		SOLE
CMGI INC.	EQUITY	125750109	583	349,362		SOLE
CMS ENERGY CORP	EQUITY	125896100	13	1,076	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	3543	215,391		SOLE
CNA FINANCIAL CORP	EQUITY	126117100	475	15,887		SOLE
CNA SURETY CORP.	EQUITY	12612L108	161	11,312		SOLE
CNET NETWORKS INC.	EQUITY	12613R104	1272	93,738		SOLE
CNF INC.	EQUITY	12612W104	5271	100,403		SOLE
CNS INC	EQUITY	126136100	267	10,252		SOLE
COACH INC	EQUITY	189754104	6440	205,348		SOLE
COACH INC	EQUITY	189754104	29447	1,374,064	SH	DEFINED
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	118	10,281		SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	158	10,532		SOLE
COBIZ INC	EQUITY	190897108	198	10,621		SOLE
COCA COLA CO	EQUITY	191216100	65250	2,057,583	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	22	1,476	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	6140	314,893		SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	165	3,369		SOLE
COCA-COLA CO.	EQUITY	191216100	85883	1,988,490		SOLE
COEUR D'ALENE MINES CORP	EQUITY	192108108	735	173,851		SOLE
COGENT COMMUNICATIONS GROUP	EQUITY	19239V302	25	5,150		SOLE
COGENT INC	EQUITY	19239Y108	412	17,330		SOLE
COGNEX CORP.	EQUITY	192422103	902	30,005		SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	13933	299,046		SOLE

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COHEN & STEERS INC	EQUITY	19247A100	122	6,075		SOLE
COHERENT, INC.	EQUITY	192479103	653	22,301		SOLE
COHU, INC.	EQUITY	192576106	371	15,677		SOLE
COINSTAR, INC	EQUITY	19259P300	341	18,397		SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	650	25,754		SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	179	6,561		SOLE
COLGATE PALMOLIVE CO	EQUITY	194162103	29753	774,877	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	37801	716,070		SOLE
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	158	10,678		SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	6647	296,724		SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	1273	28,620		SOLE
COLONY BANKCORP	EQUITY	19623P101	107	3,964		SOLE
COLOR KINETICS INC	EQUITY	19624P100	142	9,452		SOLE
COLUMBIA BANCORP	EQUITY	197227101	161	4,006		SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	297	11,336		SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	20	441		SOLE
COMCAST CORP NEW	EQUITY	20030N101	48608	2,558,046	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	35361	1,203,582		SOLE
COMERICA INC	EQUITY	200340107	36	615	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	4645	78,861		SOLE
COMFORT SYS USA INC	EQUITY	199908104	252	28,562		SOLE
COMMERCE BANCORP INC	EQUITY	200519106	12162	396,295		SOLE
COMMERCE BANCSHARES	EQUITY	200525103	92	1,795		SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	45	784		SOLE
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	128	3,394		SOLE
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	545	32,052		SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	946	27,700		SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	1478	43,793		SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	2618	130,916		SOLE
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	208	9,918		SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	578	15,340		SOLE
COMMSCOPE INC.	EQUITY	203372107	2483	143,198		SOLE
COMMUNITY BANCORP	EQUITY	20343T100	118	3,583		SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	497	21,986		SOLE
COMMUNITY BANKS INC	EQUITY	203628102	439	15,602		SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	6681	172,142		SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	347	10,772		SOLE
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	4283	115,200		SOLE
COMPASS BANCSHARES INC	EQUITY	20449H109	21	456	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2684	58,561		SOLE
COMPASS MINERALS INTERNATION	EQUITY	20451N101	335	14,576		SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	1227	27,625		SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	47	2,272	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5978	214,968		SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	191	5,523		SOLE
COMPUTER SCIENCES CORP	EQUITY	205363104	32	904	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	7719	163,156		SOLE
COMPUWARE CORP	EQUITY	205638109	14	1,904	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1720	181,040		SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	23	1,430		SOLE
COMSTOCK HOMEBUILDING COS-A	EQUITY	205684103	74	3,706		SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	968	29,492		SOLE
COMSYS IT PARTNERS INC	EQUITY	20581E104	112	9,140		SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	650	15,686		SOLE
COMVERSE TECHNOLOGY INC	EQUITY	205862402	20	988	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	2809	106,947		SOLE

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CONAGRA INC	EQUITY	205887102	24549	1,718,057	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	15010	606,479		SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	259	20,965		SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	625	348,969		SOLE
CONMED CORP.	EQUITY	207410101	593	21,277		SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	144	5,843		SOLE
CONNETICS CORP	EQUITY	208192104	426	25,199		SOLE
CONN'S INC	EQUITY	208242107	95	3,444		SOLE
CONOCOPHILLIPS	EQUITY	20825C104	358	5,118	SH	DEFINED
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	1043	72947870		SOLE
CONOR MEDSYSTEMS INC	EQUITY	208264101	142	6,037		SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	279	4,101		SOLE
CONSECO INC	EQUITY	208464883	95	4,486		SOLE
CONSOL ENERGY INC	EQUITY	20854P109	164	2,150		SOLE
CONSOLIDATED EDISON INC	EQUITY	209115104	44	897	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	5588	115,103		SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	352	8,172		SOLE
CONSOLIDATED WATER CO ORD (F)	COM	G23773107	4539	226400	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	2386	91,781		SOLE
CONSTELLATION BRANDS INC	EQUITY	21036P108	19	960	SH	DEFINED
CONSTELLATION ENERGY GROUP	EQUITY	210371100	40	872	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	5166	83,857		SOLE
CONTINENTAL AIRLS INC	EQUITY	210795308	4201	584,500	SH	DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	485	50,209		SOLE
CONVERGYS CORP	EQUITY	212485106	949	66,044		SOLE
CONVERGYS CORP	EQUITY	212485106	7	688	SH	DEFINED
COOPER CAMERON CORP	EQUITY	216640102	3571	48,300	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	666	49220302		SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	77	1,007		SOLE
COOPER COS INC	EQUITY	216648402	4615	100,000	SH	DEFINED
COOPER COS INC COM NEW	COM	216648402	5172	67517	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2830	40,933		SOLE
COOPER INDUSTRIES LTD	EQUITY	G24182100	53	1,087	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	1121	73,412		SOLE
COOPER TIRE + RUBR CO	EQUITY	216831107	3	225	SH	DEFINED
COPART, INC.	EQUITY	217204106	3179	133,165		SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	3170	238,895		SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1098	54,458		SOLE
CORNING INC	EQUITY	219350105	18747	1,819,020	SH	DEFINED
CORNING, INC.	EQUITY	219350105	13504	698,614		SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	5971	76,568		SOLE
CORPORATE EXEC BRD CO COM	COM	21988R102	5450	69892	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	734	20,995		SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	234	7,965		SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	1126	28,363		SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	742	13,536		SOLE
CORVEL CORP.	EQUITY	221006109	107	4,479		SOLE
COST PLUS, INC.	EQUITY	221485105	289	15,943		SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	550	11,779		SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	13840	321,197		SOLE
COSTCO WHSL CORP NEW	EQUITY	22160K105	76	2,348	SH	DEFINED
COTHERIX INC	EQUITY	22163T103	127	9,072		SOLE
COUNTRYWIDE FINANCIAL	EQUITY	222372104	8650	262,281		SOLE
COUNTRYWIDE FINL CORP	EQUITY	222372104	72	2,187	SH	DEFINED
COURIER CORP	EQUITY	222660102	267	7,141		SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	177	10,483		SOLE

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COUSINS PROPERTIES, INC.	EQUITY	222795106	860	28,468		SOLE
COVANCE INC COM	COM	222816100	4493	93616	SH	SOLE
COVANCE INC.	EQUITY	222816100	5736	119,518		SOLE
COVANSYS CORP.	EQUITY	22281W103	356	22,318		SOLE
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	74	6,110		SOLE
COVENTRY HEALTH CARE INC	EQUITY	222862104	4409	76,528	SH	DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	4236	49,250		SOLE
COX RADIO INC-CL A	EQUITY	224051102	423	27,813		SOLE
CRA INTERNATIONAL INC	EQUITY	12618T105	335	8,038		SOLE
CRANE CO.	EQUITY	224399105	3923	131,896		SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	132	16,888		SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1982	248,027		SOLE
CREE INC	EQUITY	225447101	3625	144,896		SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	48	2,317		SOLE
CRESUD S.A.-SPONS ADR	EQUITY	226406106	1126	82,007		SOLE
CRIIMI MAE INC	EQUITY	226603504	194	11,290		SOLE
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	433	23,348		SOLE
CROSSTEX ENERGY INC	EQUITY	22765Y104	285	4,454		SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	1259	51,097		SOLE
CROWN HOLDINGS INC	EQUITY	228368106	55	3,476		SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	116	10,599		SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2815	129,675		SOLE
CSK AUTO CORP	EQUITY	125965103	487	32,701		SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	139	4,280		SOLE
CSX CORP.	EQUITY	126408103	12082	259,946		SOLE
CSX CORP	EQUITY	126408103	37	1,064	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	170	13,764		SOLE
CTS CORP.	EQUITY	126501105	322	26,622		SOLE
CUBIC CORP.	EQUITY	229669106	193	11,263		SOLE
CUBIST PHARMA INC	EQUITY	229678107	830	38,556		SOLE
CULLEN/FROST BANKERS	EQUITY	229899109	4352	88,213		SOLE
CUMMINS INC	EQUITY	231021106	15	228	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1913	21,743		SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	516	41,305		SOLE
CURAGEN CORP	EQUITY	23126R101	156	31,434		SOLE
CURIS INC.	EQUITY	231269101	159	34,695		SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	966	15,655		SOLE
CV THERAPEUTICS INC	EQUITY	126667104	2376	120,800	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	841	31,434		SOLE
CVB FINANCIAL CORP	EQUITY	126600105	634	34,094		SOLE
CVS CORP	EQUITY	126650100	87	3,984	SH	DEFINED
CVS Corp	EQUITY	126650100	2350	80,000	SH	SOLE
CVS CORP.	EQUITY	126650100	10401	358,526		SOLE
CYBERGUARD CORP	EQUITY	231910100	126	15,316		SOLE
CYBERONICS	EQUITY	23251P102	460	15,412		SOLE
CYBERSOURCE CORP	EQUITY	23251J106	128	19,394		SOLE
CYMER, INC.	EQUITY	232572107	823	26,276		SOLE
CYPRESS BIOSCIENCE INC	EQUITY	232674507	119	22,023		SOLE
CYPRESS BIOSCIENCES INC	EQUITY	232674507	4418	816,600	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	6234	687,500	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	5250	348,843		SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	3310	76,292		SOLE
CYTYC CORPORATION	EQUITY	232946103	5780	215,285		SOLE
D R HORTON INC	EQUITY	23331A109	36	1,336	SH	DEFINED
D.R. HORTON INC	EQUITY	23331A109	5261	145,255		SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	68	1,852		SOLE

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DANA CORP	EQUITY	235811106	667	70,859		SOLE
DANA CORP	EQUITY	235811106	5	736	SH	DEFINED
DANAHER CORP	EQUITY	235851102	26991	388,164	SH	DEFINED
Danaher Corp	EQUITY	235851102	1875	35,000	SH	SOLE
DANAHER CORP.	EQUITY	235851102	14246	264,640		SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	15	660	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	3210	105,688		SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	163	46,293		SOLE
DATASCOPE CORP.	EQUITY	238113104	263	8,476		SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	136	10,157		SOLE
DAVITA INC	EQUITY	23918K108	96	2,081		SOLE
DEAN FOODS CO	EQUITY	242370104	11980	308,278		SOLE
DEB SHOPS, INC	EQUITY	242728103	68	3,119		SOLE
DECKERS OUTDOOR CORP	EQUITY	243537107	177	7,355		SOLE
DECODE GENETICS, INC	EQUITY	243586104	331	39,507		SOLE
DEERE & CO	EQUITY	244199105	90	1,759	SH	DEFINED
DEERE & CO.	EQUITY	244199105	6511	106,386		SOLE
DEL MONTE	EQUITY	24522P103	64	5,928		SOLE
DELL INC	EQUITY	24702R101	2460	84132410		SOLE
DELL INC	EQUITY	24702R101	16322	493,864	SH	DEFINED
DELPHI CORP	EQUITY	247126105	844	305,686		SOLE
DELPHI CORP	EQUITY	247126105	6	2,752	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	945	20,185		SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	682	25,838		SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	75	99,334		SOLE
DELTA FINANCIAL CORP	EQUITY	247918105	57	7,826		SOLE
DELTA PETROLEUM CORP	EQUITY	247907207	461	22,169		SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	335	7,274		SOLE
DELUXE CORP.	EQUITY	248019101	3916	97,505		SOLE
DENBURY RESOURCES INC	EQUITY	247916208	6601	130,863		SOLE
DENDREON CORP	EQUITY	24823Q107	1229	183,148		SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	618	30,844		SOLE
DENNY'S CORPORATION	EQUITY	24869P104	273	65,685		SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	8484	157,059		SOLE
DESIGN WITHIN REACH INC	EQUITY	250557105	78	8,644		SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	9776	209,339		SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	27892	406,345		SOLE
DEVON ENERGY CORPORATION N	EQUITY	25179M103	114	1,665	SH	DEFINED
DEVRY, INC.	EQUITY	251893103	2920	153,285		SOLE
DEX MEDIA INC	EQUITY	25212E100	87	3,148		SOLE
DEXCOM INC	EQUITY	252131107	39	3,397		SOLE
DHB INDS INC	EQUITY	23321E103	84	20,031		SOLE
DIAGEO PLC	EQUITY	25243Q205	11660	203,658	SH	DEFINED
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	872	16,538		SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	76	1,234		SOLE
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	163	21,505		SOLE
DIAMONDROCK HOSPITALITY CO	EQUITY	252784301	210	17,854		SOLE
DICK'S SPORTING GOODS INC	EQUITY	253393102	21	708		SOLE
DIEBOLD, INC.	EQUITY	253651103	5057	146,741		SOLE
DIGENE CORP	EQUITY	253752109	309	10,850		SOLE
DIGI INTERNATIONAL INC	EQUITY	253798102	175	16,351		SOLE
DIGITAL INSIGHT	EQUITY	25385P106	658	25,257		SOLE
DIGITAL REALTY TRUST INC	EQUITY	253868103	116	6,423		SOLE
DIGITAL RIV INC	EQUITY	25388B104	863	24,775		SOLE
DIGITAS INC	EQUITY	25388K104	734	64,614		SOLE
DILLARDS INC	EQUITY	254067101	5	316	SH	DEFINED

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DILLARDS, INC. CLASS A	EQUITY	254067101	636	30,465		SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	284	19,292		SOLE
DIODES INC	EQUITY	254543101	255	7,039		SOLE
DIONEX CORP.	EQUITY	254546104	797	14,697		SOLE
DIRECT GENERAL CORP	EQUITY	25456W204	228	11,560		SOLE
DISCOVERY HOLDING A	EQUITY	25468Y107	4	250	SH	DEFINED
DISCOVERY LABORATORIES INC	EQUITY	254668106	250	38,766		SOLE
DISNEY WALT CO	EQUITY	254687106	179	9,852	SH	DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	156	23,161		SOLE
DIVERSA CORP	EQUITY	255064107	98	16,915		SOLE
DIXIE GROUP INC	EQUITY	255519100	124	7,762		SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	455	15,715		SOLE
DOBSON COMMUNICATIONS	EQUITY	256069105	624	81,239		SOLE
DOLBY LABORATORIES INC-CL A	EQUITY	25659T107	9	578		SOLE
DOLLAR GEN CORP	EQUITY	256669102	22	1,572	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	4861	265,024		SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	613	18,211		SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	4618	213,284		SOLE
DOMINION RES INC VA NEW	EQUITY	25746U109	108	1,254	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	12944	150,268		SOLE
DOMINO'S PIZZA INC	EQUITY	25754A201	1003	42,993		SOLE
DONALDSON CO., INC.	EQUITY	257651109	4027	131,910		SOLE
DONEGAL GROUP INC-CL A	EQUITY	257701201	149	6,847		SOLE
DONNELLEY R R + SONS CO	EQUITY	257867101	29	1,052	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	815	62,377		SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	129	4,200		SOLE
DOT HILL SYSTEMS CORP	EQUITY	25848T109	214	31,727		SOLE
DOV PHARMACEUTICAL INC	EQUITY	259858108	280	16,485		SOLE
DOVER CORP	EQUITY	260003108	61681	2,370,496	SH	DEFINED
DOVER CORP.	EQUITY	260003108	3844	94,237		SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	94	6,925		SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	57	8,310		SOLE
DOW CHEM CO	EQUITY	260543103	6419	252,728	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	22614	542,702		SOLE
DOW JONES & CO., INC.	EQUITY	260561105	1816	47,545		SOLE
DOW JONES + CO INC	EQUITY	260561105	8	288	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	38	624		SOLE
DPL, INC.	EQUITY	233293109	6799	244,562		SOLE
DREAMWORKS ANIMATION SKG-A	EQUITY	26153C103	23	824		SOLE
DRESS BARN, INC.	EQUITY	261570105	352	15,487		SOLE
Dresser Rand Group Inc	EQUITY	261608103	1507	60,000	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	284	10,986		SOLE
DRILL QUIP	EQUITY	262037104	245	5,106		SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	977	19,789		SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	11590	234,800	SH	DEFINED
DRUGSTORE.COM	EQUITY	262241102	183	49,455		SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	526	20,518		SOLE
DST SYSTEMS INC	EQUITY	233326107	7890	143,891		SOLE
DTE ENERGY CO	EQUITY	233331107	30	654	SH	DEFINED
DTE ENERGY CO.	EQUITY	233331107	23488	512,166		SOLE
DTE Energy Company	EQUITY	233331107	1144	85,000	SH	SOLE
DTS INC	EQUITY	23335C101	211	12,533		SOLE
DU PONT E I DE NEMOURS + C	EQUITY	263534109	38983	1,663,025	SH	DEFINED
DUKE ENERGY CO	EQUITY	264399106	99	4,540	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	32630	1,118,605		SOLE
DUKE REALTY	EQUITY	264411505	145	4,269		SOLE

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DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	8492	128,916		SOLE
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	8888	516,465		SOLE
DURATEK INC	EQUITY	26658Q102	185	10,114		SOLE
DURECT CORP COM	COM	266605104	2911	424900	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	179	26,105		SOLE
DUSA PHARMACEUTICALS INC	EQUITY	266898105	130	12,256		SOLE
DUSA PHARMACEUTICALS INC	EQUITY	266898105	783	73,900	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2587	127,958		SOLE
DYNAMEX INC	EQUITY	26784F103	131	8,391		SOLE
DYNAMIC MATERIALS CORP	EQUITY	267888105	86	1,956		SOLE
DYNAMIC MATLS CORP COM	COM	267888105	3806	86700	SH	SOLE
DYNEGY INC NEW	EQUITY	26816Q101	5	1,053	SH	DEFINED
DYNEGY INC.	EQUITY	26816Q101	829	176,037		SOLE
E TRADE FINL CORP	EQUITY	269246104	24	1,816	SH	DEFINED
E*TRADE FINANCIAL CORP	EQUITY	269246104	3068	174,294		SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	18725	478,046		SOLE
EAGLE MATERIALS INC	EQUITY	26969P108	1612	13,285		SOLE
EARTHLINK INC	EQUITY	270321102	991	92,609		SOLE
EAST WEST BANCORP	EQUITY	27579R104	38	1,117		SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	697	15,921		SOLE
EASTMAN CHEM CO	EQUITY	277432100	14	400	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	3627	77,210		SOLE
EASTMAN KODAK CO	EQUITY	277461109	26	1,056	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3290	135,222		SOLE
EATON CORP	EQUITY	278058102	35	724	SH	DEFINED
EATON CORP.	EQUITY	278058102	4402	69,272		SOLE
EATON VANCE CORP.	EQUITY	278265103	6212	250,289		SOLE
EBAY INC	EQUITY	278642103	168	4,080	SH	DEFINED
EBAY, INC.	EQUITY	278642103	32107	779,306		SOLE
ECC CAPITAL CORP	EQUITY	26826M108	135	41,291		SOLE
ECHELON	EQUITY	27874N105	197	21,388		SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	3037	102,695	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	574	19,417		SOLE
ECLIPSYS CORP.	EQUITY	278856109	495	27,725		SOLE
ECOLAB INC	EQUITY	278865100	22	678	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2705	84,718		SOLE
ECOLLEGE.COM INC	EQUITY	27887E100	190	12,804		SOLE
EDGE PETROLEUM CORP	EQUITY	279862106	327	12,399		SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	916	43323467		SOLE
EDISON INTL	EQUITY	281020107	57	1,197	SH	DEFINED
EDO CORP	EQUITY	281347104	344	11,468		SOLE
EDUCATE INC	EQUITY	28138P100	199	13,262		SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	4135	128,261		SOLE
EDUCATION REALTY TRUST INC	EQUITY	28140H104	264	15,816		SOLE
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	5092	114,653		SOLE
EFUNDS CORP	EQUITY	28224R101	618	32,808		SOLE
EGL INC.	EQUITY	268484102	832	30,638		SOLE
EL PASO CORP	EQUITY	28336L109	4310	310,039		SOLE
EL PASO CORP	EQUITY	28336L109	34	3,232	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	721	34,572		SOLE
ELECTRO RENT CORP.	EQUITY	285218103	164	12,999		SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	462	20,682		SOLE
ELECTRONIC ARTS	EQUITY	285512109	8732	153,492		SOLE
ELECTRONIC ARTS INC	EQUITY	285512109	63	1,116	SH	DEFINED
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	43	2,544	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	5459	243,293		SOLE

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ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	533	8,482		SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	899	39,197		SOLE
ELI LILLY AND CO.	EQUITY	532457108	32160	600,901		SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	398	18,426		SOLE
ELKCORP	EQUITY	287456107	522	14,604		SOLE
E-LOAN INC	EQUITY	26861P107	167	39,739		SOLE
EMAGEON INC	EQUITY	29076V109	141	10,401		SOLE
EMC CORP	EQUITY	268648102	23331	3,434,336	SH	DEFINED
EMC CORP.	EQUITY	268648102	18309	1,414,894		SOLE
EMC INS GROUP INC	EQUITY	268664109	82	4,560		SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	854	14,408		SOLE
EMCORE CORPORATION	EQUITY	290846104	164	26,822		SOLE
EMERSON ELEC CO	EQUITY	291011104	29495	410,796	SH	DEFINED
Emerson Electric	EQUITY	291011104	2018	30,000	SH	SOLE
EMERSON ELECTRIC CO.	EQUITY	291011104	17067	237,695		SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2048	92,661		SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	428	18,698		SOLE
EMULEX CORP	EQUITY	292475209	1217	60,195		SOLE
ENCANA CORP	EQUITY	292505104	15550	266,100		DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	4734	121,847		SOLE
ENCORE CAPITAL GROUP INC	EQUITY	292554102	190	10,640		SOLE
ENCORE MEDICAL CORP	EQUITY	29256E109	137	29,196		SOLE
ENCORE WIRE CORP	EQUITY	292562105	188	11,581		SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	496	42,088		SOLE
ENDEAVOUR INTERNATIONAL CORP	EQUITY	29259G101	203	40,671		SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	29	1,088		SOLE
ENDWAVE CORPORATION	EQUITY	29264A206	64	4,947		SOLE
ENERGEN CORP.	EQUITY	29265N108	94	2,183		SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	7717	136,106		SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	751	16,730		SOLE
ENERGY EAST CORP	EQUITY	29266M109	31883	1,265,681		SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	755	24,194		SOLE
ENERGYSOUTH INC	EQUITY	292970100	136	4,924		SOLE
ENERSIS SA ADR	EQUITY	29274F104	4440	388,140		SOLE
ENERSYS	EQUITY	29275Y102	505	33,320		SOLE
ENGELHARD CORP	EQUITY	292845104	12	588	SH	DEFINED
ENGELHARD CORP.	EQUITY	292845104	1581	56,652		SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	1231	30,003		SOLE
ENNIS INC	EQUITY	293389102	309	18,410		SOLE
ENPRO INDUSTRIES INC	EQUITY	29355X107	511	15,158		SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	13593	291,757		SOLE
ENSCO INTL INC	EQUITY	26874Q100	48	1,025	SH	DEFINED
ENSCO INTL INC COM	COM	26874Q100	2383	51149	SH	SOLE
ENSTAR GROUP INC	EQUITY	29358R107	153	2,354		SOLE
ENTEGRIS INC	EQUITY	29362U104	970	85,838		SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3109	98,409		SOLE
ENTERGY ARKANSAS INC	EQUITY	29364G103	10204	137,294		SOLE
ENTERGY CORP NEW	EQUITY	29364G103	57	1,016	SH	DEFINED
ENTERPRISE FINANCIAL SERVICE	EQUITY	293712105	119	5,608		SOLE
Enterprise Prod Partners	EQUITY	293792107	2145	88,350	SH	SOLE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	827	18,536		SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	436	55,445		SOLE
ENTREE GOLD INC	EQUITY	29383G100	818	500,000		DEFINED
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	251	44,884		SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	306	19,898		SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	210	31,767		SOLE

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EOG RESOURCES INC	EQUITY	26875P101	8255	110,216		SOLE
EOG RESOURCES INC	EQUITY	26875P101	12335	164,682	SH	DEFINED
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	499	38,385		SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	210	9,617		SOLE
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	130	16,845		SOLE
EQUIFAX INC	EQUITY	294429105	17	640	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	2106	60,266		SOLE
EQUINIX INC	EQUITY	29444U502	466	11,178		SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	12652	323,922		SOLE
EQUITY INNS, INC.	EQUITY	294703103	528	39,090		SOLE
EQUITY LIFESTYLE PROPERTIES	EQUITY	29472R108	616	13,679		SOLE
EQUITY OFFICE PTYS TR	EQUITY	294741103	50	2,012	SH	DEFINED
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	19839	606,499		SOLE
EQUITY ONE INC	EQUITY	294752100	623	26,776		SOLE
EQUITY RESIDENTIAL	EQUITY	29476L107	5118	135,216		SOLE
EQUITY RESIDENTIAL	EQUITY	29476L107	40	1,408	SH	DEFINED
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	519	36,567		SOLE
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	12432	337,460		SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	66	1,247		SOLE
ESCALADE INC	EQUITY	296056104	76	5,699		SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	922	18,408		SOLE
ESPEED INC	EQUITY	296643109	115	15,163		SOLE
ESSEX CORP	EQUITY	296744105	268	12,390		SOLE
ESSEX CORP COM	COM	296744105	752	34700	SH	SOLE
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	62	691		SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	98	2,813		SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	688	18,171		SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	793	25,284		SOLE
EUROBANCSHARES INC	EQUITY	298716101	100	6,688		SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	666	22,503		SOLE
EURONET WORLDWIDE INC COM	COM	298736109	1941	65600	SH	SOLE
EVEREST RE GROUP, LTD	EQUITY	G3223R108	10466	106,900		SOLE
EVERGREEN SOLAR INC	EQUITY	30033R108	267	28,610		SOLE
EXAR CORP.	EQUITY	300645108	424	30,266		SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	224	8,731		SOLE
EXELIXIS, INC.	EQUITY	30161Q104	423	55,268		SOLE
EXELON CORP	EQUITY	30161N101	15804	295,742		SOLE
EXELON CORP	EQUITY	30161N101	132	2,466	SH	DEFINED
EXIDE TECHNOLOGIES	EQUITY	302051206	102	20,070		SOLE
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	28	50,176		SOLE
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	11997	211,292		SOLE
EXPONENT INC	EQUITY	30214U102	181	5,778		SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	34	728	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	2600	41796	SH	SOLE
EXPRESS SCRIPTS, INC.	EQUITY	302182100	5256	84,504		SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	284	31,684		SOLE
EXTRA SPACE STORAGE INC	EQUITY	30225T102	347	22,577		SOLE
EXTREME NETWORK INC	EQUITY	30226D106	393	88,263		SOLE
EXXON MOBIL CORP	EQUITY	30231G102	46671	742,003	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	4918	312476695		SOLE
ExxonMobil Corp	EQUITY	30231G102	2696	45,000	SH	SOLE
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	441	24,532		SOLE
F N B CORP VA	EQUITY	302930102	146	5,275		SOLE
F5 NETWORKS INC	EQUITY	315616102	3204	73,708		SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	876	24,859		SOLE
FACTSET RESH SYS INC	EQUITY	303075105	2291	65,000	SH	DEFINED

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FAIR ISSAC CORP	EQUITY	303250104	5626	125,580		SOLE
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4665	313,900		SOLE
FAIRPOINT COMMUNICATIONS INC	EQUITY	305560104	288	19,659		SOLE
FALCONSTOR SOFTWARE INC	EQUITY	306137100	106	17,502		SOLE
FAMILY DLR STORES INC	EQUITY	307000109	12	808	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2122	106,789		SOLE
FARGO ELECTRONICS	EQUITY	30744P102	160	9,152		SOLE
FARMER BROS. CO.	EQUITY	307675108	98	4,878		SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	137	4,411		SOLE
FARO TECHNOLOGIES INC	EQUITY	311642102	160	8,206		SOLE
FASTENAL CO	EQUITY	311900104	6186	134,800	SH	DEFINED
FASTENAL CO.	EQUITY	311900104	7551	123,609		SOLE
FAVRILLE INC COM	COM	312088404	1626	357265	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	282	9,399		SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	193	7,939		SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	143	2,541	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	27054	603,608		SOLE
FEDERAL NATL MTG ASSN	EQUITY	313586109	159	3,558	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	86	1,405		SOLE
FEDERAL SIGNAL CORP.	EQUITY	313855108	2163	126,549		SOLE
FEDERATED DEPT STORES INC	EQUITY	31410H101	65	975	SH	DEFINED
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	11268	168,509		SOLE
FEDERATED INVESTORS	EQUITY	314211103	9227	277,657		SOLE
FEDERATED INVS INC PA	EQUITY	314211103	10	312	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	97	1,484	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	21966	252,101		SOLE
FEI COMPANY	EQUITY	30241L109	333	17,299		SOLE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	549	36,239		SOLE
FERRO CORP.	EQUITY	315405100	2011	109,751		SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	496	16,248		SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	14812	332,709		SOLE
FIELDSTONE INVESTMENT CORP	EQUITY	31659U300	2902	248,882		SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	13457	366,172		SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	75	2,046	SH	DEFINED
FILENET CORP.	EQUITY	316869106	827	29,651		SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	502	12,617		SOLE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	120	6,543		SOLE
FINISAR CORPORATION	EQUITY	31787A101	188	136,882		SOLE
FINISH LINE, INC.	EQUITY	317923100	445	30,485		SOLE
FIRST ACCEPTANCE CORP	EQUITY	318457108	124	12,301		SOLE
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	73	2,487		SOLE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	8350	182,840		SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	165	8,245		SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	839	49,576		SOLE
FIRST BUSEY CORP	EQUITY	319383105	197	10,130		SOLE
FIRST CASH FINL SVCS INC	EQUITY	31942D107	243	9,249		SOLE
FIRST CHARTER CORP.	EQUITY	319439105	539	22,009		SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	745	4,368		SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	453	9,480		SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	675	50,642		SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	214	7,299		SOLE
FIRST DATA CORP	EQUITY	319963104	114	2,838	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	17978	449,456		SOLE
FIRST DEFIANCE FINL CO	EQUITY	32006W106	140	5,090		SOLE
FIRST FINANCIAL BANCORP	EQUITY	320209109	475	25,523		SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	464	13,323		SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	264	9,772		SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	276	8,947		SOLE

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FIRST HORIZON NATIONAL CORP	EQUITY	320517105	9517	261,805		SOLE
FIRST HORIZON NATL CORP	EQUITY	320517105	17	459	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	397	20,003		SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	264	7,744		SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1639	40,917		SOLE
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	13	514		SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	346	13,399		SOLE
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	1233	33,099		SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	1209	83,744		SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	145	4,796		SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	241	10,853		SOLE
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	306	11,918		SOLE
FIRST REGIONAL BANCORP/CAL	EQUITY	33615C101	138	1,754		SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	552	15,679		SOLE
FIRST SOUTH BANCORP IN	EQUITY	33646W100	117	3,512		SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	236	11,119		SOLE
FIRSTENERGY CORP	EQUITY	337932107	63	1,212	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	7589	145,614		SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	644	11,974		SOLE
FIRSTMERIT CORP.	EQUITY	337915102	4310	160,893		SOLE
FISERV INC	EQUITY	337738108	32	690	SH	DEFINED
FISERV, INC.	EQUITY	337738108	8562	186,660		SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	223	4,790		SOLE
FISHER SCIENTIFIC INTL COM NEW	COM	338032204	2103	33894	SH	SOLE
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	3676	59,247	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	3526	56,827		SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	2693	167,259		SOLE
FLANDERS CORP COM	COM	338494107	2264	186487	SH	SOLE
FLANDERS CORPORATION	EQUITY	338494107	115	9,507		SOLE
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	495	40,247		SOLE
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	531	41,350		SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	37	1,243		SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	1063	23,465		SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	64	996		SOLE
FLOWERS FOODS INC	EQUITY	343498101	991	36,311		SOLE
FLOWERVE CORP.	EQUITY	34354P105	5265	144,835		SOLE
FLUOR CORP	EQUITY	343412102	306	19731890		SOLE
FLUOR CORP NEW	EQUITY	343412102	21	424	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	228	13,923		SOLE
FMC CORP.	EQUITY	302491303	4137	72,307		SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	5535	131,447		SOLE
FNB CORP.	EQUITY	302520101	704	40,742		SOLE
FOOT LOCKER INC	EQUITY	344849104	6610	301,281		SOLE
FORD MOTOR CO CAP TR II	EQUITY	345395206	2606	71,500		SOLE
FORD MOTOR CO.	EQUITY	345370860	10605	1,075,571		SOLE
FORD MTR CO DEL	EQUITY	345370860	67	6,813	SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	53	1,401		SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	1368	53298957		SOLE
FOREST LABS INC	EQUITY	345838106	49	1,668	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	5474	105,064		SOLE
FORMFACTOR INC	EQUITY	346375108	559	24,501		SOLE
FORRESTER RESEARCH, INC.	EQUITY	346563109	195	9,382		SOLE
FORTUNE BRANDS INC	EQUITY	349631101	3412	55,916	SH	DEFINED
FORTUNE BRANDS, INC.	EQUITY	349631101	5461	67,151		SOLE
FORWARD AIR CORP	EQUITY	349853101	862	23,406		SOLE
FORWARD INDS INC N Y COM NEW	COM	349862300	2293	97700	SH	SOLE
FOSSIL, INC.	EQUITY	349882100	638	35,058		SOLE
FOUNDATION COAL HOLDINGS INC	EQUITY	35039W100	661	17,196		SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	1126	88,638		SOLE

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FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	479	10,056		SOLE
FPIC INS GROUP INC	EQUITY	302563101	265	7,361		SOLE
FPL GROUP INC	EQUITY	302571104	19199	401,597	SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	8275	173,853		SOLE
FRANKLIN BANK CORP	EQUITY	352451108	7116	468,100	SH	DEFINED
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	236	14,634		SOLE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	666	16,094		SOLE
FRANKLIN RES INC	EQUITY	354613101	46	728	SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	5477	65,232		SOLE
FREDDIE MAC	EQUITY	313400301	93877	1,897,756		SOLE
FRED'S INC.	EQUITY	356108100	361	28,836		SOLE
FREEMONT MCMORAN COPPER +	EQUITY	35671D857	32	651	SH	DEFINED
FREEMONT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	23651	486,747		SOLE
FREESCALE SEMICONDUCTOR IN	EQUITY	35687M206	35	1,488	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	EQUITY	35687M206	4485	190,199		SOLE
FREIGHTCAR AMERICA INC	EQUITY	357023100	247	6,064		SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	1026	47,019		SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	43	4,194		SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	253	25,820		SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	517	17,838		SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	1760	39,692		SOLE
FROZEN FOOD EXPRESS INDS	EQUITY	359360104	114	10,855		SOLE
FTD GROUP INC	EQUITY	30267U108	100	9,642		SOLE
FTI CONSULTING INC	EQUITY	302941109	789	31,238		SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	383	34,901		SOLE
FULTON FIN CORP	EQUITY	360271100	79	4,729		SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2431	134,810		SOLE
FX ENERGY INC	EQUITY	302695101	300	25,095		SOLE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	553	14,036		SOLE
G A P INC	EQUITY	364760108	54	3,785	SH	DEFINED
GABLES RESIDENTIAL TRUST	EQUITY	362418105	5207	119,292		SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	27747	963,097		SOLE
GAMCO INVESTORS INC	EQUITY	361438104	237	5,170		SOLE
GANNETT CO., INC.	EQUITY	364730101	7418	107,779		SOLE
GANNETT INC	EQUITY	364730101	62	1,196	SH	DEFINED
GAP, INC.	EQUITY	364760108	9829	563,900		SOLE
GARDNER DENVER, INC.	EQUITY	365558105	811	18,184		SOLE
GARMIN LTD	EQUITY	G37260109	452	6,670		SOLE
GARTNER INC. CLASS A	EQUITY	366651107	1747	149,445		SOLE
GASCO ENERGY INC	EQUITY	367220100	309	46,506		SOLE
GATEWAY INC	EQUITY	367626108	3	1,292	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	817	302,555		SOLE
GATX CORP.	EQUITY	361448103	5051	127,708		SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	1385	29,071		SOLE
GB&T BANCSHARES INC	EQUITY	361462104	195	9,182		SOLE
GCI, INC.	EQUITY	369385109	397	40,148		SOLE
GEHL CO COM	COM	368483103	697	25000	SH	SOLE
GEHL COMPANY	EQUITY	368483103	205	7,347		SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	528	178,353		SOLE
GENCORP, INC.	EQUITY	368682100	736	39,443		SOLE
GENENTECH INC	EQUITY	368710406	33276	590,920	SH	DEFINED
GENENTECH, INC.	EQUITY	368710406	2985	35,442		SOLE
GENERAL CABLE CORP.	EQUITY	369300108	481	28,639		SOLE
General Dynamics	EQUITY	369550108	2865	25,000	SH	SOLE
GENERAL DYNAMICS CORP	EQUITY	369550108	16558	169,904	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	10614	88,786		SOLE
GENERAL ELEC CO	EQUITY	369604103	70874	2,908,010	SH	DEFINED

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General Elec Co	EQUITY	369604103	1849	55,000	SH	SOLE
GENERAL ELECTRIC CO.	EQUITY	369604103	8887	299210307		SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	202	4,494		SOLE
GENERAL MILLS, INC.	EQUITY	370334104	19885	412,561		SOLE
GENERAL MLS INC	EQUITY	370334104	65	1,796	SH	DEFINED
GENERAL MOTORS	EQUITY	370442733	2748	159,000		SOLE
GENERAL MOTORS CORP.	EQUITY	370442105	7635	249,413		SOLE
GENERAL MTRS CORP	EQUITY	370442105	21979	718,024	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	609	16,350		SOLE
GENESEE & WYO INC	EQUITY	371559105	534	16,858		SOLE
GENESIS HEALTHCARE CORP	EQUITY	37184D101	579	14,356		SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	532	24,217		SOLE
GENITOPE CORP	EQUITY	37229P507	120	17,266		SOLE
GEN-PROBE INC	EQUITY	36866T103	4804	97,158		SOLE
GENTEX CORP.	EQUITY	371901109	5220	299,984		SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	306	16,906		SOLE
GENUINE PARTS CO	EQUITY	372460105	28060	899,402	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	3522	82,091		SOLE
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	218	6,752		SOLE
GENZYME CORP	EQUITY	372917104	9599	133,985		SOLE
GENZYME CORP	EQUITY	372917104	36131	517,345	SH	DEFINED
GENZYME CORP COM	COM	372917104	1854	25886	SH	SOLE
GEO GROUP INC	EQUITY	36159R103	195	7,366		SOLE
GEORGIA GULF CORP.	EQUITY	373200203	595	24,705		SOLE
GEORGIA PAC CORP	EQUITY	373298108	33	1,276	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4890	143,561		SOLE
GERON CORP	EQUITY	374163103	412	40,152		SOLE
GETTY IMAGES INC COM	COM	374276103	966	11228	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	88	1,017		SOLE
GETTY REALTY CORP.	EQUITY	374297109	365	12,690		SOLE
GEVITY HR INC	EQUITY	374393106	546	20,035		SOLE
GFI GROUP INC	EQUITY	361652209	175	4,245		SOLE
GFI GROUP INC COM	COM	361652209	1070	26000	SH	SOLE
GIANT INDUSTRIES INC	EQUITY	374508109	568	9,698		SOLE
GIBRALTAR INDUSTRIES INC	EQUITY	374689107	399	17,447		SOLE
GILEAD SCIENCES INC	EQUITY	375558103	1972	65,736	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	1145	55820936		SOLE
GILLETTE CO	EQUITY	375766102	197	5,510	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	29131	500,527		SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	698	22,617		SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	185	8,184		SOLE
GLAMIS GOLD LTD	EQUITY	376775102	1807	82,300		DEFINED
GLATFELTER, P.H. CO.	EQUITY	377316104	1624	115,252		SOLE
GLAXOSMITHKLINE PLC-ADR	EQUITY	37733W105	58	1,130	SH	DEFINED
GLENAYRE TECHNOLOGIES INC	EQUITY	377899109	174	48,474		SOLE
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	448	23,321		SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	634	25,927		SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	579	16,999		SOLE
GLOBAL INDUSTRIES INC	EQUITY	379336100	13004	882,200	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	884	59,971		SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	569	7,315		SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	185	25,894		SOLE
GLOBAL SIGNAL INC	EQUITY	37944Q103	14	311		SOLE
GLOBETEL COMMUNICATIONS CORP	EQUITY	37958F209	67	46,213		SOLE
GMH COMMUNITIES TRUST	EQUITY	36188G102	323	22,000		SOLE
GOL LINHAS AREAS INTEL ADR	EQUITY	38045R107	3092	95,290		SOLE

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GOLD BANK CORP., INC.	EQUITY	379907108	423	28,364		SOLE
GOLD KIST INC	EQUITY	380614107	729	37,304		SOLE
GOLDCORP INC.	EQUITY	380956409	6505	324,175		DEFINED
GOLDEN STAR RESOURCES LTD	EQUITY	38119T104	431	130,000		DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	1066	33,759		SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	6697	112,763		SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	56	939	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	29135	239,635		SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	19215	233,012	SH	DEFINED
GOODRICH CORP	EQUITY	382388106	33213	1,035,840	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	2492	56,193		SOLE
GOODRICH PETROLEUM CORP	EQUITY	382410405	174	7,411		SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1266	81,176		SOLE
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	10	864	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	103	13,598		SOLE
GOOGLE INC-CL A	EQUITY	38259P508	5038	15,920		SOLE
GORMAN RUPP CO COM	EQUITY	383082104	159	6,631		SOLE
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	147	14,993		SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	434	48,459		SOLE
GRACO, INC.	EQUITY	384109104	4513	131,653		SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	384	70,690		SOLE
GRAINGER W W INC	EQUITY	384802104	18	372	SH	DEFINED
GRAMERCY CAPITAL CORP	EQUITY	384871109	238	9,916		SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	3349	87,577		SOLE
GRANT PRIDECO INC	EQUITY	38821G101	12818	315,336		SOLE
GRANT PRIDECO INC	EQUITY	38821G101	236	5,810	SH	DEFINED
GRAPHIC PACKAGING CORP	EQUITY	388688103	132	47,181		SOLE
GRAY TELEVISION INC	EQUITY	389375106	332	31,319		SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	123	6,130		SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	359	12,657		SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	4299	143,728		SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	226	7,539		SOLE
GREAT WOLF RESORTS INC	EQUITY	391523107	191	18,455		SOLE
GREATBATCH INC	EQUITY	39153L106	429	15,631		SOLE
GREATER BAY BANCORP	EQUITY	391648102	3288	133,459		SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	111	3,198		SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	150	4,502		SOLE
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	122	4,721		SOLE
GREENFIELD ONLINE	EQUITY	395150105	65	11,938		SOLE
GREENHILL & CO INC	EQUITY	395259104	361	8,666		SOLE
GREENHILL & CO INC COM	COM	395259104	3017	72363	SH	SOLE
GREIF INC CL A	EQUITY	397624107	671	11,167		SOLE
GREY WOLF, INC.	EQUITY	397888108	1165	138,239		SOLE
GRIFFON CORP.	EQUITY	398433102	519	21,110		SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	419	15,183		SOLE
GSI COMMERCE INC	EQUITY	36238G102	446	22,400		SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	7115	221,913		SOLE
GTX INC	EQUITY	40052B108	51	5,502		SOLE
GUESS? INC	EQUITY	401617105	250	11,655		SOLE
GUIDANT CORP	EQUITY	401698105	84	1,616	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	21965	318,842		SOLE
GUITAR CENTER, INC.	EQUITY	402040109	1034	18,735		SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	194	6,756		SOLE
GULFMARK OFFSHORE INC COM	COM	402629109	4137	128200	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	347	10,738		SOLE
GYMBOREE CORP	EQUITY	403777105	4303	427,700	SH	DEFINED

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GYMBOREE CORP COM	COM	403777105	1904	139600	SH	SOLE
GYMBOREE CORP.	EQUITY	403777105	308	22,584		SOLE
H J HEINZ CO.	EQUITY	423074103	5785	158,307		SOLE
H.B. FULLER CO.	EQUITY	359694106	648	20,859		SOLE
HAEMONETICS CORP.	EQUITY	405024100	891	18,749		SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	410	21,156		SOLE
HALLIBURTON CO	EQUITY	406216101	199	2,909	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	17033	248,588		SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	662	19,378		SOLE
HANDLEMAN CO.	EQUITY	410252100	200	15,801		SOLE
HANMI FINL CORP	EQUITY	410495105	519	28,901		SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2954	213,135		SOLE
HANSEN NATURAL CORP	EQUITY	411310105	509	10,808		SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	547	15,069		SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	883	19,893		SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	49	1,344	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	12360	255,166		SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	230	9,597		SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	438	19,959		SOLE
HARMAN INTL INDS INC NEW	EQUITY	413086109	1991	25,600	SH	DEFINED
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	12926	126,391		SOLE
HARMONIC INC.	EQUITY	413160102	308	52,946		SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	5529	84,816		SOLE
HARRAHS ENTMT INC	EQUITY	413619107	15530	447,900	SH	DEFINED
HARRIS & HARRIS GROUP INC	EQUITY	413833104	139	12,494		SOLE
HARRIS CORP.	EQUITY	413875105	10679	255,486		SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	158	37,068		SOLE
HARSCO CORP.	EQUITY	415864107	5241	79,928		SOLE
HART MARX	EQUITY	417119104	122	18,683		SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2948	111,526		SOLE
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	85	1,468	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	528	40708256		SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	293	27,262		SOLE
HASBRO INC	EQUITY	418056107	13	876	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1643	83,616		SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	172	14,097		SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4344	155,809		SOLE
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	123	27,426		SOLE
HCA INC	EQUITY	404119109	1805	37,662	SH	DEFINED
HCA INC.	EQUITY	404119109	11124	232,132		SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	5789	202,893		SOLE
HDFC BANK LTD ADR REPS 3 SHS (COM	40415F101	4300	83992	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	1120	29,954		SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	108	4,006		SOLE
Health Care Prop Investors	EQUITY	421915109	2445	90,000	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	59	1,595		SOLE
HEALTH GRADES INC COM	COM	42218Q102	2464	551186	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	4734	201,705		SOLE
HEALTH MGMT ASSOC	EQUITY	421933102	21	909	SH	DEFINED
HEALTH NET INC.	EQUITY	42222G108	10300	217,670		SOLE
Healthcare Realty Trust	EQUITY	421946104	2516	65,000	SH	SOLE
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	57	1,426		SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	371	19,269		SOLE
HEALTHEXTRAS INC	EQUITY	422211102	716	33,509		SOLE
HEALTHEXTRAS INC COM	COM	422211102	4180	195500	SH	SOLE
HEALTHTRONICS SURGICAL	EQUITY	42222L107	244	24,508		SOLE

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HEARST-ARGYLE TELEVI	EQUITY	422317107	23	885		SOLE
HEARTLAND EXPRESS, INC.	EQUITY	422347104	669	32,920		SOLE
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	149	7,680		SOLE
HECLA MNG CO	EQUITY	422704106	376	85,756		SOLE
HEICO CORP.	EQUITY	422806109	362	15,597		SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	457	14,128		SOLE
HEINZ H J CO	EQUITY	423074103	46	1,254	SH	DEFINED
HELIX TECHNOLOGY CORP.	EQUITY	423319102	279	18,917		SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	5963	98,736		SOLE
HEMOSOL CORP	EQUITY	423693209	369	475,862		DEFINED
HENRY JACK & ASSOCIATES	EQUITY	426281101	3784	195,050		SOLE
HENRY SCHEIN INC	EQUITY	806407102	7118	167,017		SOLE
HERCULES INC	EQUITY	427056106	5	552	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	1605	131,329		SOLE
HERITAGE COMMERCE CORP	EQUITY	426927109	179	8,595		SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	698	19,944		SOLE
HERLEY INDS INC DEL	EQUITY	427398102	174	9,360		SOLE
HERMAN MILLER, INC.	EQUITY	600544100	4045	133,482		SOLE
HERSHA HOSPITALITY TRUST	EQUITY	427825104	146	14,698		SOLE
HERSHEY CO / THE	EQUITY	427866108	2977	53,100	SH	DEFINED
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	27	991		SOLE
HEWLETT PACKARD CO	EQUITY	428236103	342	15,194	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	58204	1,993,292		SOLE
HEXCEL CORP.	EQUITY	428291108	621	33,933		SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	547	24,606		SOLE
HIBERNIA CORP	EQUITY	428656102	10832	360,600	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	140	4,665		SOLE
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	298	29,018		SOLE
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	4154	140,777		SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	867	23,220		SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5519	117,306		SOLE
HILTON HOTELS CORP	EQUITY	432848109	3387	151,768		SOLE
HILTON HOTELS CORP	EQUITY	432848109	19439	1,636,104	SH	DEFINED
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	112	3,719		SOLE
HNI CORP	EQUITY	404251100	6374	105,850		SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	419	42,755		SOLE
HOLLY CORP.	EQUITY	435758305	1015	15,857		SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	538	29,342		SOLE
HOLOGIC INC	EQUITY	436440101	911	15,781		SOLE
HOLOGIC INC COM	COM	436440101	3184	55127	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	34641	1,285,995	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	40357	1,058,127		SOLE
HOME PROPERTIES INC.	EQUITY	437306103	896	22,818		SOLE
HOMEBANC CORP/GA	EQUITY	43738R109	316	40,870		SOLE
HOMESTORE.COM	EQUITY	437852106	464	106,664		SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	14144	377,168		SOLE
HONEYWELL INTL INC	EQUITY	438516106	118	3,144	SH	DEFINED
HOOVER FURNITURE CORP	EQUITY	439038100	126	7,575		SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	186	47,260		SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	2224	112,462		SOLE
HORIZON FINANCIAL CORP	EQUITY	44041F105	161	7,330		SOLE
HORIZON HEALTH CORP	EQUITY	44041Y104	207	7,624		SOLE
HORMEL FOODS CORP.	EQUITY	440452100	4642	140,705		SOLE
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	380	10,371		SOLE
HORNBECK OFFSHORE SVCS COM	COM	440543106	7077	193200	SH	SOLE
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	9477	403,600	SH	DEFINED

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HOSPIRA INC	EQUITY	441060100	3037	74,122		SOLE
HOSPIRA INC	EQUITY	441060100	26	819	SH	DEFINED
Hospira Inc	EQUITY	441060100	100	2,500	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5933	138,436		SOLE
HOT TOPIC INC	EQUITY	441339108	499	32,459		SOLE
HOUSEVALUES INC	EQUITY	44183Y102	66	4,648		SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	1396	20,763		SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	3519	68,721		SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	74	5,945		SOLE
HUB GROUP INC-CL A	EQUITY	443320106	518	14,115		SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	5490	116,993		SOLE
HUDSON CITY BANCORP	EQUITY	443683107	147	12,336		SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	434	17,395		SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	1568	48,109		SOLE
HUMAN GENOME SCIENCES COM	COM	444903108	1606	118164	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	1286	94,612		SOLE
HUMANA INC	EQUITY	444859102	2973	62,097	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	3607	75,341		SOLE
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	42	2,802		SOLE
HUNTINGTON BANCSHARES INC	EQUITY	446150104	19	849	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	4921	218,989		SOLE
HUNTSMAN CORP	EQUITY	447011107	35	1,792		SOLE
HURON CONSULTING GROUP INC	EQUITY	447462102	130	4,829		SOLE
HUSDON UNITED BANCORP	EQUITY	444165104	1372	32,414		SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	478	18,296		SOLE
HUTTIG BUILDING PRODUCTS INC.	EQUITY	448451104	92	10,179		SOLE
HYDRIL	EQUITY	448774109	944	13,750		SOLE
HYDRIL COM	COM	448774109	4509	65687	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	248	38,093		SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	42	855		SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	4638	150,500	SH	DEFINED
I FLOW CORP	EQUITY	449520303	1851	135,000	SH	DEFINED
IAC/INTERACTIVECORP	EQUITY	44919P300	594	23,450		SOLE
IAMGOLD CORPORATION	EQUITY	450913108	3462	471,300		DEFINED
IBERIABANK CORP	EQUITY	450828108	369	6,941		SOLE
ICICI BK LTD ADR (F)	COM	45104G104	3480	123180	SH	SOLE
ICOS CORPORATION	EQUITY	449295104	1277	46,243		SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	288	10,015		SOLE
ID BIOMEDICAL CORP	EQUITY	44936D108	3001	100,000		DEFINED
ID BIOMEDICAL CORP	EQUITY	44936D108	5968	268,400	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	3334	110,663		SOLE
IDENIX PHARMACEUTICALS COM	COM	45166R204	3095	123312	SH	SOLE
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	227	9,034		SOLE
IDENTIX INC	EQUITY	451906101	303	64,407		SOLE
IDEX CORP	EQUITY	45167R104	31957	1,073,700	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	50	1,178		SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	46	688		SOLE
IDT CORP-CL B	EQUITY	448947309	514	42,153		SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	782	18,101		SOLE
I-FLOW CORP	EQUITY	449520303	198	14,441		SOLE
IGATE CORP	EQUITY	45169U105	56	15,304		SOLE
IHOP CORP.	EQUITY	449623107	591	14,514		SOLE
II-VI INC	EQUITY	902104108	296	16,707		SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	835	83,627		SOLE
ILLINOIS TOOL WKS INC	EQUITY	452308109	63	1,024	SH	DEFINED
Illinois Tool Works	EQUITY	452308109	2107	25,000	SH	SOLE

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ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	21631	262,733		SOLE
ILLUMINA INC	EQUITY	452327109	333	25,992		SOLE
ILLUMINA INC COM	COM	452327109	3122	243700	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	495	11,831		SOLE
IMATION CORP.	EQUITY	45245A107	3810	88,863		SOLE
IMAX CORP	EQUITY	45245E109	1980	188,900		DEFINED
IMCLONE SYSTEMS	EQUITY	45245W109	44	1,405		SOLE
IMMUCOR INC	EQUITY	452526106	903	32,910		SOLE
IMMUNOGEN INC	EQUITY	45253H101	218	29,703		SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	668	54,504		SOLE
IMS HEALTH INC	EQUITY	449934108	21	831	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	2612	103,794		SOLE
INAMED CORP	EQUITY	453235103	6420	84,836		SOLE
INCYTE CORP	EQUITY	45337C102	283	60,205		SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	4940	144,900		SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	61	3,355		SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	339	11,151		SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	467	16,081		SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	4828	121,990		SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	526	14,985		SOLE
INFOCROSSING INC	EQUITY	45664X109	135	14,667		SOLE
INFORMATICA CORP	EQUITY	45666Q102	756	62,903		SOLE
INFOSPACE INC.	EQUITY	45678T201	574	24,046		SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	251	23,681		SOLE
INFRA SOURCE SERVICES INC	EQUITY	45684P102	136	9,348		SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	48	1,652	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	5694	148,943		SOLE
INGLES MARKETS INC CLASS A	EQUITY	457030104	128	8,083		SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	60	3,221		SOLE
INLAND REAL ESTATE CORP	EQUITY	457461200	763	48,693		SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	479	30,981		SOLE
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	150	9,666		SOLE
INNOVO GROUP INC	EQUITY	457954600	36	18,402		SOLE
INPHONIC INC	EQUITY	45772G105	154	11,208		SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	404	50,599		SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	423	36,348		SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	652	35,049		SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	336	19,417		SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	232	30,469		SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	573	115,271		SOLE
INSWEB CORP	EQUITY	45809K202	36	9,194		SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	241	11,110		SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	23660	1,053,200	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	569	14,880		SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	155	7,516		SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	5641	525,194		SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	224	26,678		SOLE
INTEL CORP	EQUITY	458140100	49936	2,862,230	SH	DEFINED
INTEL CORP.	EQUITY	458140100	5078	125181328		SOLE
INTER PARFUMS INC	EQUITY	458334109	62	3,156		SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	21	938		SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	214	12,386		SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	760	38,711		SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	273	33,073		SOLE
INTERGRAPH CORP.	EQUITY	458683109	914	20,441		SOLE
INTERLINE BRANDS INC	EQUITY	458743101	190	9,045		SOLE

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INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	568	20,325		SOLE
INTERMIX MEDIA INC	EQUITY	45881X106	253	21,179		SOLE
INTERMUNE INC.	EQUITY	45884X103	300	18,109		SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	41	1,373		SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	12661	157,528	SH	DEFINED
INTERNATIONAL DISPLAYWORKS I	EQUITY	459412102	135	22,804		SOLE
INTERNATIONAL FLAVOURS	EQUITY	459506101	11	400	SH	DEFINED
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	34	1,254	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	4385	162,409		SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103		1,803	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	14746	494,817		SOLE
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	5576	123,692		SOLE
INTERNATIONAL SECS EXCHANG	EQUITY	46031W204	772	33,000	SH	DEFINED
INTERNATIONAL SECURITIES EXC	EQUITY	46031W204	191	8,181		SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3558	67,811		SOLE
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	245	27,814		SOLE
INTERNET SECURITY SY	EQUITY	46060X107	681	28,354		SOLE
INTEROIL CORP	EQUITY	460951106	1689	72,408		DEFINED
INTERPOOL, INC.	EQUITY	46062R108	108	5,906		SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	3266	280,614		SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	18	2,072	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	6644	305,043		SOLE
INTER-TEL, INC.	EQUITY	458372109	326	15,515		SOLE
INTERVIDEO INC	EQUITY	46114Y101	74	7,376		SOLE
INTERVOICE-BRITE INC.	EQUITY	461142101	247	27,427		SOLE
INTERWOVEN INC	EQUITY	46114T508	244	29,924		SOLE
INTEVAC INC	EQUITY	461148108	152	14,752		SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	1174	94157102		SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1349	37,844		SOLE
INTRADO INC	EQUITY	46117A100	231	12,785		SOLE
INTRALASE CORP	EQUITY	461169104	138	9,411		SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	70	13,324		SOLE
INTUIT	EQUITY	461202103	30	888	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	6005	134,009		SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E602	6696	91,366		SOLE
INVACARE CORP.	EQUITY	461203101	920	22,090		SOLE
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	329	12,390		SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	850	28,714		SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4179	127,012		SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	306	32,248		SOLE
INVITROGEN CORP	EQUITY	46185R100	10509	139,690		SOLE
IONATRON INC	EQUITY	462070103	176	17,483		SOLE
IOWA TELECOMMUNICATIONS SERV	EQUITY	462594201	2792	165,996		SOLE
IPASS INC	EQUITY	46261V108	210	39,020		SOLE
IPAYMENT INC	EQUITY	46262E105	336	8,886		SOLE
IPC HOLDINGS LTD.	EQUITY	G4933P101	382,723	11,722,000	SH	SOLE
IRIS INTERNATIONAL INC	EQUITY	46270W105	219	11,890		SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	84	2,291		SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	269	13,186		SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	211	2,500		SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	19254	331,400		SOLE
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	2159	159,000		SOLE
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	10626	871,700		SOLE
ISHARES RUSSELL 2000	EQUITY	464287655	4017	60,500		SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1304	14,300		SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1994	16,100		SOLE

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ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1892	32,300		SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1969	30,700		SOLE
ISHARES S&P GLOBAL 100	EQUITY	464287572	146	2,300		SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	210	41,668		SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	219	10,230		SOLE
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	66	9,884		SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	1713	42,378		SOLE
ITC HOLDINGS CORP	EQUITY	465685105	348	12,000		SOLE
ITLA CAP CORP	EQUITY	450565106	219	4,168		SOLE
ITRON, INC.	EQUITY	465741106	769	16,847		SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	3601	72,975		SOLE
ITT INDS INC	EQUITY	450911102	28498	383,316	SH	DEFINED
ITT INDUSTRIAL INC	EQUITY	450911102	4878	42,942		SOLE
ITT Industries	EQUITY	450911102	2641	24,200	SH	SOLE
IVANHOE MINES LTD	EQUITY	46579N103	10588	1,254,420		DEFINED
IVAX CORP	EQUITY	465823102	2135	81,000	SH	DEFINED
IVAX CORP.	EQUITY	465823102	16533	627,191		SOLE
IVILLAGE INC	EQUITY	46588H105	249	34,284		SOLE
IXIA	EQUITY	45071R109	350	23,800		SOLE
IXYS CORP.	EQUITY	46600W106	189	17,893		SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	262	4,535		SOLE
J JILL GROUP INC	EQUITY	466189107	231	14,592		SOLE
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	4614	242,697		SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	5540	116,835		SOLE
J0-ANN STORES INC	EQUITY	47758P307	288	16,667		SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	694	17,177		SOLE
JABIL CIRCUIT INC	EQUITY	466313103	20	844	SH	DEFINED
JABIL CIRCUT, INC.	EQUITY	466313103	367	11362172		SOLE
JACK IN THE BOX INC.	EQUITY	466367109	791	26,443		SOLE
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	652	27,253		SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	7482	111,011		SOLE
JACOBS ENGR GROUP DEL	COM	469814107	620	9200	SH	SOLE
JACUZZI BRANDS INC	EQUITY	469865109	448	55,550		SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	296	18,252		SOLE
JAMDAT MOBILE INC	EQUITY	47023T100	181	8,600		SOLE
JAMDAT MOBILE INC	EQUITY	47023T100	34	1,600	SH	DEFINED
JAMES RIVER COAL CO	EQUITY	470355207	479	9,493		SOLE
JANUS CAP GROUP INC	EQUITY	47102X105	12	819	SH	DEFINED
JANUS CAPITAL GROUP	EQUITY	47102X105	1519	105,114		SOLE
JARDEN CORP	EQUITY	471109108	1304	31,739		SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	320	21,056		SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	1970	887,560		SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	14	8,080	SH	DEFINED
JEFFERIES GROUP, INC.	EQUITY	472319102	4147	95,235		SOLE
JEFFERSON PILOT CORP	EQUITY	475070108	25	660	SH	DEFINED
JEFFERSON-PILOT CORP.	EQUITY	475070108	3250	63,515		SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	3161	179,606		SOLE
JLG INDUSTRIES, INC.	EQUITY	466210101	1351	36,921		SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	5448	112,231		SOLE
JOHN B. SANFILIPPO & SON	EQUITY	800422107	100	5,708		SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	651	15,603		SOLE
JOHNSON & JOHNSON	EQUITY	478160104	144226	2,272,578		SOLE
JOHNSON + JOHNSON	EQUITY	478160104	55454	893,354	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	3803	60,000	SH	SOLE
JOHNSON CONTROLS, INC.	EQUITY	478366107	6566	105,816		SOLE
JOHNSON CTLS INC	EQUITY	478366107	28085	791,039	SH	DEFINED

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JONES APPAREL GROUP INC	EQUITY	480074103	12	580	SH	DEFINED
JONES APPAREL GROUP, INC.	EQUITY	480074103	1593	55,911		SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	1136	24,661		SOLE
JORGENSEN (EARLE M.) CO	EQUITY	480829100	125	13,142		SOLE
JOS A BANK CLOTHIERS INC	EQUITY	480838101	422	9,754		SOLE
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	301	20,229		SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	489	30,221		SOLE
JOY GLOBAL INC.	EQUITY	481165108	7835	155,274		SOLE
JPMORGAN CHASE + CO	EQUITY	46625H100	41267	1,213,497	SH	DEFINED
JPMORGAN CHASE AND CO.	EQUITY	46625H100	121859	3,591,488		SOLE
JUNIPER NETWORKS, INC.	EQUITY	48203R104	1601	38104205		SOLE
JUPITERMEDIA CORP	EQUITY	48207D101	260	14,672		SOLE
K V PHARMACEUT [A]	EQUITY	482740206	462	26,005		SOLE
K.FORCE INC.	EQUITY	493732101	240	23,281		SOLE
K2, INC.	EQUITY	482732104	393	34,447		SOLE
KADANT INC	EQUITY	48282T104	202	10,068		SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	328	16,042		SOLE
KANA SOFTWARE INC.	EQUITY	483600300		36		SOLE
KANBAY INTERNATIONAL INC	EQUITY	48369P207	337	17,907		SOLE
KANBAY INTL INC COM	COM	48369P207	3748	199372	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	136	2,659		SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	1383	59,330		SOLE
KAYDON CORP.	EQUITY	486587108	580	20,400		SOLE
KB HOME	EQUITY	48666K109	3187	43,536		SOLE
KB HOME	EQUITY	48666K109	21	380	SH	DEFINED
KCS ENERGY, INC.	EQUITY	482434206	993	36,081		SOLE
KEANE INC	EQUITY	486665102	4694	555,900	SH	DEFINED

KEANE, INC.	EQUITY	486665102	1413	123,650		SOLE
KEARNY FINANCIAL CORP	EQUITY	487169104	198	15,805		SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	135	9,256		SOLE
KELLOGG CO	EQUITY	487836108	44	1,256	SH	DEFINED
KELLOGG CO.	EQUITY	487836108	7801	169,104		SOLE
KELLWOOD CO.	EQUITY	488044108	520	20,110		SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1529	49,872		SOLE
KEMET CORP.	EQUITY	488360108	1901	226,849		SOLE
KENNAMETAL, INC.	EQUITY	489170100	4913	100,192		SOLE
KENSEY NASH CORP	EQUITY	490057106	208	6,771		SOLE
KERR MCGEE CORP	EQUITY	492386107	41	423	SH	DEFINED
KERR-MCGEE CORP	EQUITY	492386107	7560	77,851		SOLE
KERYX BIOPHARMACEUTCLS COM	COM	492515101	1458	92500	SH	SOLE
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	315	19,978		SOLE
KEY BANK NA	EQUITY	493267108	7074	219,357		SOLE
Keycorp	EQUITY	493267108	2153	65,000	SH	SOLE
KEYCORP NEW	EQUITY	493267108	49	1,506	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	168	12,923		SOLE
KEYSPAN CORP	EQUITY	49337W100	24	642	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	13854	376,661		SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	329	11,412		SOLE
KFX INC	EQUITY	48245L107	729	42,592		SOLE
KILROY REALTY CORP.	EQUITY	49427F108	1173	20,929		SOLE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	195	16,137		SOLE
KIMBERLY CLARK CORP	EQUITY	494368103	104	1,752	SH	DEFINED
KIMBERLY-CLARK CORP.	EQUITY	494368103	26395	443,394		SOLE
KIMCO REALTY	EQUITY	49446R109	186	5,906		SOLE
Kinder Morgan Energy Partners	EQUITY	494550106	2811	55,000	SH	SOLE
Kinder Morgan Inc	EQUITY	49455P101	2864	30,000	SH	SOLE

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KINDER MORGAN INC KANS	EQUITY	49455P101	23	351	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	8191	85,179		SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	615	20,624		SOLE
KINETIC CONCEPTS INC	EQUITY	49460W208	8440	198,000	SH	DEFINED
KINETIC CONCEPTS INC COM NEW	COM	49460W208	3158	55598	SH	SOLE
KINETIC CONCEPTS INC	EQUITY	49460W208	58	1,018		SOLE
KING PHARMACEUTICALS INC	EQUITY	495582108	14	1,184	SH	DEFINED
KING PHARMACEUTICALS, INC.	EQUITY	495582108	3633	236,190		SOLE
KINGSWAY FINANCIALS SERVICES	EQUITY	496904103	2114	117,700		DEFINED
KINROSS GOLD	EQUITY	496902404	5378	699,300		DEFINED
KIRBY CORP.	EQUITY	497266106	780	15,778		SOLE
KITE REALTY GROUP TRUST	EQUITY	49803T102	207	13,869		SOLE
KLA TENCOR CORP	EQUITY	482480100	35	968	SH	DEFINED
KLA-TENCOR CORP.	EQUITY	482480100	9015	184,885		SOLE
KMG AMERICA CORP	EQUITY	482563103	123	15,315		SOLE
KNBT BANCORP INC	EQUITY	482921103	371	23,830		SOLE
KNIGHT CAPITAL GROUP INC	EQUITY	499005106	646	77,786		SOLE
KNIGHT RIDDER INC	EQUITY	499040103	15	340	SH	DEFINED
KNIGHT TRANSPORTATION INC	EQUITY	499064103	672	27,603		SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	4058	69,156		SOLE
KNOLL INC	EQUITY	498904200	146	7,971		SOLE
KNOLOGY INC	EQUITY	499183804	105	39,813		SOLE
KOHL'S CORP	EQUITY	500255104	64	1,688	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	7627	151,992		SOLE
KOMAG INC	EQUITY	500453204	670	20,977		SOLE
KOPIN CORP.	EQUITY	500600101	354	50,983		SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1677	102,337		SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	994	14,855		SOLE
KRAFT FOODS INC	EQUITY	50075N104	4356	142,389		SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	984	157,131		SOLE

KROGER CO	EQUITY	501044101	55	2,661	SH	DEFINED
KROGER CO.	EQUITY	501044101	13965	678,258		SOLE
KRONOS WORLDWIDE INC	EQUITY	50105F105	81	2,552		SOLE
KRONOS, INC.	EQUITY	501052104	1037	23,228		SOLE
K-SWISS, INC.	EQUITY	482686102	534	18,064		SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	272	37,501		SOLE
KYPHON INC	EQUITY	501577100	925	21,055		SOLE
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	34715	446,714	SH	DEFINED
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	4375	55,336		SOLE
L-3 COMMUNICATNS HLDGS COM	COM	502424104	1647	20835	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	1630	187,579		SOLE
LABARGE INC	EQUITY	502470107	94	7,298		SOLE
LABONE INC NEW	EQUITY	50540L105	1394	32,047		SOLE
LABOR READY INC COM NEW	COM	505401208	1471	57345	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	796	31,026		SOLE
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	1602	32,898	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	3042	62,442		SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	1338	153,979		SOLE
LACLEDE GAS CO.	EQUITY	505597104	497	15,292		SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	69	1,019		SOLE
LAIDLAW INTERNATIONAL	EQUITY	50730R102	10984	454,452		SOLE
LAKELAND BANCORP INC	EQUITY	511637100	203	13,239		SOLE
LAKELAND FINL CORP	EQUITY	511656100	177	4,284		SOLE
LAM RESEARCH CORP.	EQUITY	512807108	8352	274,090		SOLE
LAMAR ADVERTISING CO	EQUITY	512815101	347	7,656		SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	2899	67,418		SOLE

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LANCE, INC.	EQUITY	514606102	377	21,604		SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	847	13,101		SOLE
LANDAUER, INC.	EQUITY	51476K103	318	6,490		SOLE
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	348	11,883		SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	50	1,258		SOLE
LAS VEGAS SANDS CORP	EQUITY	517834107	1079	32,798		SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	748	21,702		SOLE
LASERSCOPE	EQUITY	518081104	405	14,384		SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1274	297,689		SOLE
LAUREATE EDUCATION INC	EQUITY	518613104	4664	95,251		SOLE
LAWSON PRODUCTS, INC.	EQUITY	520776105	122	3,316		SOLE
LAWSON SOFTWARE	EQUITY	520780107	312	44,952		SOLE
LAWSON SOFTWARE INC	EQUITY	520780107	11036	2,621,300	SH	DEFINED
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	162	6,892		SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	498	37,784		SOLE
LCA-VISION INC	EQUITY	501803308	547	14,736		SOLE
LEADIS TECHNOLOGY INC	EQUITY	52171N103	90	13,110		SOLE
LEAP WIRELESS INTL INC	EQUITY	521863308	10	273		SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	347	23,470		SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	7	455	SH	DEFINED
LEAR CORP	EQUITY	521865105	5526	162,680		SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	86	6,508		SOLE
LECG CORP	EQUITY	523234102	245	10,665		SOLE
LECROY CORP	EQUITY	52324W109	133	8,937		SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	3719	87,557		SOLE
LEGG MASON, INC.	EQUITY	524901105	23627	215,396		SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	1786	88,439		SOLE
LEGGETT + PLATT INC	EQUITY	524660107	14	693	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	116	999	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	13977	119,993		SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	15370	257,190		SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	987	36,010		SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	6817	158,160		SOLE
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729NAS9	7359	14,325,000	SH	DEFINED
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	1273	548,854		SOLE
LEVITT CORP-CL A	EQUITY	52742P108	273	11,899		SOLE
LEXAR MEDIA INC	EQUITY	52886P104	368	57,750		SOLE
LEXICON GENETICS INC.	EQUITY	528872104	183	46,042		SOLE
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	3094	131,360		SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	3333	54,590		SOLE
LEXMARK INTL INC	EQUITY	529771107	27	580	SH	DEFINED
LIBBEY, INC.	EQUITY	529898108	152	10,028		SOLE
LIBERTY CORP.	EQUITY	530370105	524	11,172		SOLE
LIBERTY GLOBAL INC	EQUITY	530555309	3	124	SH	DEFINED
LIBERTY GLOBAL INC A	EQUITY	530555101	3	124	SH	DEFINED
LIBERTY GLOBAL INC-A	EQUITY	530555101	601	22,183		SOLE
LIBERTY GLOBAL INC-SERIES C	EQUITY	530555309	157	6,093		SOLE
LIBERTY MEDIA CORP A	EQUITY	530718105	20	2,500	SH	DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	7189	168,993		SOLE
LIFE TIME FITNESS INC	EQUITY	53217R207	562	16,946		SOLE
LIFE TIME FITNESS INC COM	COM	53217R207	5759	173788	SH	SOLE
LIFECCELL CORPORATION	EQUITY	531927101	458	21,191		SOLE
LIFELINE SYS INC	EQUITY	532192101	297	8,872		SOLE
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	4774	109,168		SOLE
LIFEPOINT HOSPS INC	EQUITY	53219L109	3295	101,400	SH	DEFINED
LIFETIME BRANDS INC	EQUITY	53222Q103	140	5,211		SOLE

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LILLY ELI + CO	EQUITY	532457108	1427	26,667	SH	DEFINED
LIMITED BRANDS INC	EQUITY	532716107	26	1,712	SH	DEFINED
LIMITED BRANDS, INC.	EQUITY	532716107	3276	160,338		SOLE
LIN TV CORP	EQUITY	532774106	274	19,649		SOLE
LINCARE HOLDINGS, INC.	EQUITY	532791100	7981	194,430		SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	1047	26,576		SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	13528	260,060		SOLE
LINCOLN NATL CORP IND	EQUITY	534187109	65	1,243	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	185	8,401		SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	43	1,504	SH	DEFINED
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	7697	204,751		SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	875	32,779		SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	208	30,855		SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	324	11,166		SOLE
LITTELFUSE, INC.	EQUITY	537008104	457	16,232		SOLE
LIZ CLAIBORNE INC	EQUITY	539320101	16	528	SH	DEFINED
LIZ CLAIBORNE, INC.	EQUITY	539320101	1992	50,665		SOLE
LKQ CORP	EQUITY	501889208	308	10,210		SOLE
LLOYDS TSB GROUP	EQUITY	087061008	4489	545,000	SH	DEFINED
LOCKHEED MARTIN CORP	EQUITY	539830109	82	1,784	SH	DEFINED
LOCKHEED MARTIN CORP.	EQUITY	539830109	9752	159,767		SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	173	11,725		SOLE
LODGIAN INC	EQUITY	54021P403	184	17,903		SOLE
LOEWS CORP	EQUITY	540424108	46	664	SH	DEFINED
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	688	17,371		SOLE
LOEWS CORP.	EQUITY	540424108	5540	59,946		SOLE
LO-JACK CORPORATION	EQUITY	539451104	1779	84,155		SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	336	12,929		SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	1202	21,618		SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	955	22,264		SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	2608	133,795		SOLE
LOUISIANA PAC CORP	EQUITY	546347105	11	544	SH	DEFINED
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1446	52,215		SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	24410	379,045		SOLE
LOWES COS INC	EQUITY	548661107	185	3,820	SH	DEFINED
LSI INDUSTRIES, INC.	EQUITY	50216C108	272	14,336		SOLE
LSI LOGIC CORP	EQUITY	502161102	14	1,916	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1799	182,611		SOLE
LTC PROP INC	EQUITY	502175102	331	15,632		SOLE
LTX CORP.	EQUITY	502392103	679	160,843		SOLE
LUBRIZOL CORP.	EQUITY	549271104	5664	130,716		SOLE
LUBY'S, INC.	EQUITY	549282101	214	16,392		SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	6766	2,081,732		SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	53	21,788	SH	DEFINED
LUFKIN INDS INC COM	EQUITY	549764108	445	10,221		SOLE
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	209	27,704		SOLE
LUMINEX CORP	EQUITY	55027E102	186	18,487		SOLE
LYON WILLIAM HOMES	EQUITY	552074106	277	1,785		SOLE
LYONDELL CHEMICAL CO.	EQUITY	552078107	11283	394,229		SOLE
M & F WORLDWIDE CORP	EQUITY	552541104	121	7,788		SOLE
M + T BK CORP	EQUITY	55261F104	31	297	SH	DEFINED
M&T BANK CORP.	EQUITY	55261F104	4175	39,494		SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	61	768		SOLE
M/I HOMES INC	EQUITY	55305B101	488	8,994		SOLE
MACATAWA BK CORP	EQUITY	554225102	253	7,382		SOLE
MACDERMID, INC.	EQUITY	554273102	577	21,956		SOLE

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MACERICH CO.	EQUITY	554382101	7458	114,840		SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	5349	119,036		SOLE
MACROMEDIA, INC.	EQUITY	556100105	5933	145,880		SOLE
MACROVISION CORP	EQUITY	555904101	2530	132,440		SOLE
MAF BANCORP, INC.	EQUITY	55261R108	958	23,386		SOLE
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	686	19,511		SOLE
Magellan Midstream Partner	EQUITY	559080106	2640	80,000	SH	SOLE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	207	25,433		SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	181	27,138		SOLE
MAGUIRE PROPERTIES INC	EQUITY	559775101	754	25,076		SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	304	11,340		SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	152	8,573		SOLE
MAIR HOLDINGS INC	EQUITY	560635104	51	8,806		SOLE
MAJESCO ENTERTAINMENT CO	EQUITY	560690208	16	11,719		SOLE
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	493	21,233		SOLE
MANITOWOC CO., INC.	EQUITY	563571108	1096	21,818		SOLE
MANNATECH INC	EQUITY	563771104	135	11,417		SOLE
MANNKIND CORP	EQUITY	56400P201	164	11,988		SOLE
MANOR CARE INC NEW	EQUITY	564055101	11	388	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1412	36,768		SOLE
MANPOWER, INC.	EQUITY	56418H100	7447	167,765		SOLE
MANTECH INTL CORP	EQUITY	564563104	299	11,305		SOLE
MANULIFE FINANCIAL	EQUITY	56501R106	6429	120,400		DEFINED
MAPINFO CORP COM	EQUITY	565105103	183	14,954		SOLE
MARATHON OIL CORP	EQUITY	565849106	11122	161,347		SOLE
MARATHON OIL CORP	EQUITY	565849106	15620	226,016	SH	DEFINED
MARCHEX INC-CLASS B	EQUITY	56624R108	237	14,338		SOLE
MARCUS CORP	EQUITY	566330106	294	14,690		SOLE
MARINEMAX INC	EQUITY	567908108	248	9,732		SOLE
MARITRANS INC	EQUITY	570363101	197	6,163		SOLE
MARKEL CORP	EQUITY	570535104	84	253		SOLE
MARKETAXESS HLDGS INC	EQUITY	57060D108	5931	436,100	SH	DEFINED
MARKETAXESS HOLDINGS INC	EQUITY	57060D108	227	55,336		SOLE
MARKWEST HYDROCARBON INC	EQUITY	570762104	102	4,081		SOLE
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	107	4,662		SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	932	58740192		SOLE
MARRIOTT INTL INC NEW	EQUITY	571903202	40	840	SH	DEFINED
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	12794	420,996		SOLE
MARSH + MCLENNAN COS INC	EQUITY	571748102	60	2,624	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	4275	98,246		SOLE
MARSHALL + ILSLEY CORP	EQUITY	571834100	33	762	SH	DEFINED
MARSHALL EDWARDS INC	EQUITY	572322303	31	5,402		SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	2911	82,851		SOLE
MARTEN TRANSPORT LTD	EQUITY	573075108	182	7,184		SOLE
MARTHA STEWART LIVING-CL A	EQUITY	573083102	407	16,256		SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	6972	88,861		SOLE
MARVELL TECH GROUP LTD ORD	COM	G5876H105	2012	43634	SH	SOLE
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	8393	295,000	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	821	17,810		SOLE
MASCO CORP	EQUITY	574599106	49	2,108	SH	DEFINED
MASCO CORP.	EQUITY	574599106	13251	431,920		SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	82	1,599		SOLE
MASTEC, INC.	EQUITY	576323109	214	19,639		SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	440	11,657		SOLE
MATRIX SVC CO COM	COM	576853105	2677	332500	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	206	39,098		SOLE

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MATTEL INC	EQUITY	577081102	25	1,980	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	3276	196,398		SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	875	23,142		SOLE
MATTHEWS INTL CORP	EQUITY	577128101	2205	79,300	SH	DEFINED
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	232	30,837		SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	74	2,467		SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	932	31,063		SOLE
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	52	1,608	SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7730	181,239		SOLE
MAXIMUS, INC.	EQUITY	577933104	496	13,875		SOLE
MAXTOR CORP	EQUITY	577729205	805	183,401		SOLE
MAXYGEN	EQUITY	577776107	153	18,484		SOLE
MAYTAG CORP	EQUITY	578592107	5	392	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	1720	94,193		SOLE
MB FINANCIAL INC	EQUITY	55264U108	620	15,906		SOLE
MBIA INC	EQUITY	55262C100	30	656	SH	DEFINED
MBIA, INC	EQUITY	55262C100	3825	63,100		SOLE
MBNA CORP	EQUITY	55262L100	114	6,164	SH	DEFINED
MBNA CORP.	EQUITY	55262L100	42283	1,716,044		SOLE
MBT FINANCIAL CORP	EQUITY	578877102	197	10,696		SOLE
MCAFEE INC	EQUITY	579064106	9959	316,977		SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	40	608		SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	2788	85,455		SOLE
MCCORMICK & SCHMICK'S SEAFOO	EQUITY	579793100	116	5,490		SOLE
MCCORMICK + CO INC	EQUITY	579780206	24494	1,309,303	SH	DEFINED
MCDATA CORP CL A	EQUITY	580031201		50	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	1994	380,509		SOLE
MCDONALDS CORP	EQUITY	580135101	154	6,128	SH	DEFINED
MCDONALD'S CORP.	EQUITY	580135101	50406	1,505,105		SOLE
MCG CAPITAL CORP	EQUITY	58047P107	2207	130,832		SOLE
MCGRATH RENTCORP	EQUITY	580589109	422	14,903		SOLE
MCGRAW HILL COS INC	EQUITY	580645109	66	1,832	SH	DEFINED
MCGRAW-HILL, INC.	EQUITY	580645109	7883	164,098		SOLE
MCI INC	EQUITY	552691107	4476	176,154		SOLE
MCKESSON CORP	EQUITY	58155Q103	54	1,512	SH	DEFINED
MCKESSON CORP.	EQUITY	58155Q103	6826	143,862		SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	291	14,948		SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	8218	230,516		SOLE
MEADWESTVACO CORP	EQUITY	583334107	4467	161,748		SOLE
MEADWESTVACO CORP	EQUITY	583334107	19	900	SH	DEFINED
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	181	8,558		SOLE
MEDAREX INC	EQUITY	583916101	763	80,162		SOLE
MEDAREX INC COM	COM	583916101	1668	175190	SH	SOLE
MEDCATH CORP	EQUITY	58404W109	126	5,305		SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	7357	134,183		SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	1725	41,780	SH	DEFINED
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	3716	64,063		SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	330	44,679		SOLE
MEDICINES CO	EQUITY	584688105	9496	674,800	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	823	35,787		SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	1986	17,602		SOLE
MEDICURE	EQUITY	58469E101	231	231,400		DEFINED
MEDIMMUNE INC	EQUITY	584699102	31	1,208	SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	4402	130,820		SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	193	10,758		SOLE
MEDTRONIC INC	EQUITY	585055106	43290	825,106	SH	DEFINED

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MEDTRONIC, INC.	EQUITY	585055106	63851	1,190,798		SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6292	196,810		SOLE
MELLON FINL CORP	EQUITY	58551A108	49	2,048	SH	DEFINED
MEMC ELECTR MATLS INC COM	COM	552715104	3208	140742	SH	SOLE
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	6852	300,654		SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	27	1,029		SOLE
MENTOR CORP.	EQUITY	587188103	1283	23,332		SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	1777	206,593		SOLE
MERCANTILE BANK CORP	EQUITY	587376104	235	5,489		SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	8501	157,769		SOLE
MERCER INTL INC-SBI	EQUITY	588056101	172	20,756		SOLE
MERCK & CO., INC.	EQUITY	589331107	43893	1,613,118		SOLE
MERCK + CO INC	EQUITY	589331107	24565	902,800	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	398	15,167		SOLE
MERCURY GENERAL CORP	EQUITY	589400100	4078	67,985		SOLE
MERCURY INTERACTIVE CORP	EQUITY	589405109	13	424	SH	DEFINED
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2020	51,019		SOLE
MEREDITH CORP	EQUITY	589433101	1785	35,781		SOLE
MEREDITH CORP	EQUITY	589433101	8	153	SH	DEFINED
MERGE TECHNOLOGIES INC	EQUITY	589981109	199	11,653		SOLE
MERGE TECHNOLOGIES INC COM	COM	589981109	2881	168600	SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	252	12,151		SOLE
MERIDIAN GOLD	EQUITY	589975101	2303	105,500		DEFINED
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	262	62,719		SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	2779	304,342		SOLE
MERIT MED SYS INC	EQUITY	589889104	342	19,256		SOLE
MERITAGE HOMES CORPORATION	EQUITY	59001A102	51	664		SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	25069	408,615		SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	21895	527,380	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	180	21,783		SOLE
MESTEK, INC.	EQUITY	590829107	27	2,155		SOLE
METAL MANAGEMENT INC	EQUITY	591097209	399	15,734		SOLE
METALS USA INC	EQUITY	591324207	546	26,691		SOLE
METHODE ELECTRONICS, INC.	EQUITY	591520200	303	26,344		SOLE
METLIFE INC	EQUITY	59156R108	139	3,708	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	24781	497,317		SOLE
METRIS COMPANIES INC	EQUITY	591598107	1143	78,142		SOLE
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	155	8,548		SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	51	1,007		SOLE
MFS Municipal Inc	EQUITY	552738106	145	17,700	SH	SOLE
MGE ENERGY INC	EQUITY	55277P104	541	14,814		SOLE
MGI PHARMA INC	EQUITY	552880106	1575	36611459		SOLE
MGIC INVESTMENT CORP.	EQUITY	552848103	2821	43,943		SOLE
MGIC INVT CORP WIS	EQUITY	552848103	22	456	SH	DEFINED
MGM GRAND INC	EQUITY	552953101	110	2,507		SOLE
MGM MIRAGE COM	COM	552953101	3002	68596	SH	SOLE
MICHAELS STORES, INC.	EQUITY	594087108	8583	259,629		SOLE
MICREL, INC.	EQUITY	594793101	1908	169,902		SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	43	7,752		SOLE
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	12424	412,498		SOLE
MICROMUSE INC	EQUITY	595094103	460	58,438		SOLE
MICRON TECHNOLOGY INC	EQUITY	595112103	31	3,020	SH	DEFINED
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3813	286,695		SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	1205	27,545		SOLE
MICROSEMI CORP COM	COM	595137100	4251	166460	SH	SOLE
MICROSEMI CORP.	EQUITY	595137100	1140	44,645		SOLE

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MICROSOFT CORP	EQUITY	594918104	72865	2,882,558	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	8470	217944164		SOLE
MICROSTRATEGY INC	EQUITY	594972408	702	9,992		SOLE
MICROSTRATERGY INC-WT07	EQUITY	594972119		509		SOLE
MICROTUNE INC	EQUITY	59514P109	235	37,663		SOLE
MID STATE BANCSHARES	EQUITY	595440108	456	16,590		SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	637	13,695		SOLE
MIDAS, INC.	EQUITY	595626102	905	45,536		SOLE
MIDDLEBY CORP	EQUITY	596278101	267	3,680		SOLE
MIDDLESEX WATER CO	EQUITY	596680108	185	8,243		SOLE
MIDLAND CO COM	EQUITY	597486109	280	7,776		SOLE
MIDWAY GAMES INC.	EQUITY	598148104	196	12,892		SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	190	8,231		SOLE
MIKOHN GAMING CORP	EQUITY	59862K108	221	16,625		SOLE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	3042	433,600	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	5984	641,361		SOLE
MILLIPORE CORP	EQUITY	601073109	12	252	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	1857	29,520		SOLE
MILLS CORP.	EQUITY	601148109	65	1,179		SOLE
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106		1		SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	809	20,900		SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	3053	53,359		SOLE
MIPS TECHNOLOGIES INC	EQUITY	604567107	210	30,741		SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	407	23,632		SOLE
MOBILE MINI INC.	EQUITY	60740F105	464	10,710		SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5203	127,900		SOLE
MOBILITY ELECTRONICS INC	EQUITY	60741U101	207	19,435		SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	3349	91,300		SOLE
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8158	101,653		SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	256	12,257		SOLE
MOLEX INC	EQUITY	608554101	14	712	SH	DEFINED
MOLEX, INC.	EQUITY	608554101	4537	170,035		SOLE
MOLINA HEALTHCARE INC	EQUITY	60855R100	200	8,016		SOLE
MOLSON COORS BREWING CO	EQUITY	60871R209	13	280	SH	DEFINED
MOLSON COORS BREWING CO -B	EQUITY	60871R209	1700	26,553		SOLE
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	188	6,881		SOLE
MONACO COACH CORP	EQUITY	60886R103	278	18,881		SOLE
MONARCH CASINO & RESOR	EQUITY	609027107	114	6,697		SOLE
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	4879	224,752		SOLE
MONOGRAM BIOSCIENCES INC	EQUITY	60975U108	207	88,089		SOLE
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839105	106	12,461		SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	200	7,598		SOLE
MONSANTO CO	EQUITY	61166W101	8877	141,469		SOLE
MONSANTO CO NEW	EQUITY	61166W101	62	1,316	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	2414	78,609		SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	14	596	SH	DEFINED
MONSTER WORLDWIDE INC COM	COM	611742107	2741	89248	SH	SOLE
MOODYS CORP	EQUITY	615369105	48	1,240	SH	DEFINED
MOODY'S CORP.	EQUITY	615369105	5930	116,102		SOLE
MOOG INC.	EQUITY	615394202	724	24,520		SOLE
MORGAN STANLEY	EQUITY	617446448	1415	76351477		SOLE
MORGAN STANLEY	EQUITY	617446448	512	10,819	SH	DEFINED
Morgan Stanley	EQUITY	617446448	1837	35,000	SH	SOLE
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	104	9,426		SOLE
MORNINGSTAR INC	EQUITY	617700109	197	6,158		SOLE
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	1393	97,982		SOLE

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MOSAIC CO/THE	EQUITY	61945A107	61	3,824		SOLE
MOTIVE INC	EQUITY	61980V107	101	15,961		SOLE
MOTOROLA INC	EQUITY	620076109	36740	1,703,178	SH	DEFINED
MOTOROLA, INC.	EQUITY	620076109	23993	1,089,106		SOLE
MOVADO GROUP, INC.	EQUITY	624580106	248	13,272		SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	188	18,139		SOLE
MPS GROUP INC	EQUITY	553409103	3143	266,384		SOLE
MRO SOFTWARE	EQUITY	55347W105	244	14,478		SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	161	75,530		SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	33	995		SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	233	7,288		SOLE
MTR GAMING GROUP INC	EQUITY	553769100	136	16,995		SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	541	14,333		SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	736	26,507		SOLE
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	170	5,819		SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	193	19,862		SOLE
Municipal High Income Fund	EQUITY	626214100	711	98,900	SH	SOLE
MURPHY OIL CORP	EQUITY	626717102	30	603	SH	DEFINED
Murphy Oil Corp	EQUITY	626717102	1093	20,000	SH	SOLE
MURPHY OIL CORP.	EQUITY	626717102	3784	75,872		SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	222	19,040		SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	1971	102,335		SOLE
MYLAN LABS INC	EQUITY	628530107	16	1,072	SH	DEFINED
MYOGEN INC	EQUITY	62856E104	312	13,264		SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	487	22,287		SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	558	42,620		SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6010	83,674		SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	94	1,314	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	430	3,758		SOLE
NALCO HOLDING CO	EQUITY	62985Q101	29	1,697		SOLE
NANOGEN INC.	EQUITY	630075109	111	34,601		SOLE
NARA BANCORP INC	EQUITY	63080P105	200	13,396		SOLE
NASB FINL INC	EQUITY	628968109	89	2,220		SOLE
NASDAQ STOCK MARKET INC	EQUITY	631103108	819	32,327		SOLE
NASDAQ-100 SHARES	EQUITY	631100104	9431	239,000		SOLE
NASHFINCH CO.	EQUITY	631158102	390	9,251		SOLE
NASTECH PHARMACEUTICAL	EQUITY	631728409	184	13,017		SOLE
NATCO GROUP INC CL A	COM	63227W203	2213	87400	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	42	5,463		SOLE
NATIONAL CITY CORP	EQUITY	635405103	70	2,091	SH	DEFINED
NATIONAL CITY CORP.	EQUITY	635405103	31284	935,527		SOLE
NATIONAL DATA CORP.	EQUITY	639480102	494	26,114		SOLE
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	1153	25,544		SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	5540	161,986		SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	469	16,969		SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	101	5,225		SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	159	4,555		SOLE
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2603	105,622		SOLE
NATIONAL INTERSTATE CORP	EQUITY	63654U100	57	3,269		SOLE
NATIONAL MED HEALTH CARD S	EQUITY	636918302	2015	120,000	SH	DEFINED
NATIONAL OILWELL VARCO INC	EQUITY	637071101	5305	80,621		SOLE
NATIONAL OILWELL VARCO INC	EQUITY	637071101	42	636	SH	DEFINED
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	624	25,077		SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	147	3,426		SOLE
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	26787	1,869,184	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	4133	157,729		SOLE

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NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	341	1,615		SOLE
NATIONAL-OILWELL INC COM	COM	637071101	5039	76585	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	738	18,421		SOLE
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1132	48,599		SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	189	8,115		SOLE
NAUTILUS INC	EQUITY	63910B102	532	24,112		SOLE
NAVARRE CORP	EQUITY	639208107	107	18,553		SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	680	35,491		SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	240	6,442		SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	927	28,584		SOLE
NAVISTAR INTL CORP INC	EQUITY	63934E108	7	228	SH	DEFINED
NAVTEQ CORP	EQUITY	63936L100	94	1,872		SOLE
NBC CAPITAL CORP	EQUITY	628729105	126	5,020		SOLE
NBT BANCORP, INC.	EQUITY	628778102	554	23,479		SOLE
NBTY, INC.	EQUITY	628782104	947	40,292		SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	615	15,069		SOLE
NCO GROUP, INC.	EQUITY	628858102	480	23,242		SOLE
NCR CORP NEW	EQUITY	62886E108	22	912	SH	DEFINED
NCR CORP.	EQUITY	62886E108	2778	87,065		SOLE
NDS GROUP PLC-SPONS ADR	EQUITY	628891103	178	6619759		SOLE
NECTAR THERAPEUTICS	EQUITY	640268108	1358	80,120		SOLE
NEENAH PAPER INC	EQUITY	640079109	313	10,693		SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	16662	166,699		SOLE
NELNET INC-CL A	EQUITY	64031N108	13	353		SOLE
NEOPHARM INC	EQUITY	640919106	154	12,451		SOLE
NESS TECHNOLOGIES INC	EQUITY	64104X108	137	13,738		SOLE
NETBANK INC	EQUITY	640933107	278	33,489		SOLE
NETEASE.COM INC -ADR	EQUITY	64110W102	3177	35,300		SOLE
NETFLIX.COM INC	EQUITY	64110L106	689	26,521		SOLE
NETGEAR INC	EQUITY	64111Q104	554	23,045		SOLE
NETIQ CORP.	EQUITY	64115P102	480	39,238		SOLE
NETLOGIC MICROSYS INC COM	COM	64118B100	5158	238900	SH	SOLE
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	558	25,858		SOLE
NETRATINGS INC	EQUITY	64116M108	157	10,296		SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	93	17,202		SOLE
NETWORK APPLIANCE INC	EQUITY	64120L104	4239	237,804	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	4618	194,507		SOLE
NEUROCRINE BIOSCIENCES COM	COM	64125C109	2149	43689	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	2185	58,800	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	1305	26,539		SOLE
NEUROGEN CORP.	EQUITY	64124E106	113	16,457		SOLE
NEUROMETRIX INC	EQUITY	641255104	123	4,140		SOLE
NEW CENTURY FINANCIAL CORP	EQUITY	6435EV108	9652	266,121		SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	914	19,872		SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4578	199,477		SOLE
NEW RIVER PHARMACEUTICALS	EQUITY	648468205	211	4,392		SOLE
NEW YORK & CO	EQUITY	649295102	155	9,444		SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	17950	1,094,530		SOLE
NEW YORK TIMES CO	EQUITY	650111107	16	534	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2036	68,433		SOLE
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	1211	82,685		SOLE
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	3383	121,259		SOLE
NEWELL RUBBERMAID INC	EQUITY	651229106	23	1,348	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	5232	231,006		SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	11944	243,251		SOLE
NEWMARKET CORP	EQUITY	651587107	214	12,323		SOLE

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NEWMONT MINING CORP HLDG CO	EQUITY	651639106	9280	196,737		SOLE
NEWMONT MNG CORP	EQUITY	651639106	77	1,641	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	513	60,983		SOLE
NEWPORT CORP	EQUITY	651824104	1454	104,407		SOLE
NEWS CORP	EQUITY	65248E104	29347	2,876,236	SH	DEFINED
NEWS CORP INC-CL A	EQUITY	65248E104	20559	1,318,746		SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	1717	809,726		SOLE
NEXEN	EQUITY	65334H102	6103	127,800		DEFINED
NEXTEL PARTNERS INC	EQUITY	65333F107	1335	53,182		SOLE
NGP CAPITAL RESOURCES CO	EQUITY	62912R107	190	12,602		SOLE
NIC INC	EQUITY	62914B100	159	24,268		SOLE
NICOR INC	EQUITY	654086107	7	162	SH	DEFINED
Nicor Inc	EQUITY	654086107	3339	60,000	SH	SOLE
NICOR, INC.	EQUITY	654086107	2163	51,471		SOLE
NII HLDGS INC	EQUITY	62913F201	13271	256,500	SH	DEFINED
NII HOLDINGS INC-CL B	EQUITY	62913F201	101	1,195		SOLE
NIKE INC	EQUITY	654106103	92833	1,789,368	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	19103	233,879		SOLE
NISOURCE INC	EQUITY	65473P105	24	1,002	SH	DEFINED
NISOURCE, INC.	EQUITY	65473P105	3111	128,282		SOLE
NITROMED INC	EQUITY	654798503	214	11,906		SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	107	5,697		SOLE
NN INC	EQUITY	629337106	147	12,248		SOLE
NOBLE CORPORATION	EQUITY	G65422100	15614	228,078		SOLE
NOBLE CORPORATION	EQUITY	G65422100	35	504	SH	DEFINED
NOBLE CORPORATION SHS	COM	G65422100	3188	46566	SH	SOLE
NOBLE ENERGYINC	EQUITY	655044105	15764	336,112		SOLE
NOBLE INTERNATIONAL LTD	EQUITY	655053106	130	5,384		SOLE
NOKIA CORP	EQUITY	654902204	46721	4,387,617	SH	DEFINED
NOKIA CORP SPON-ADR	EQUITY	654902204	1444	24412122		SOLE
NORDSON CORP.	EQUITY	655663102	3120	82,042		SOLE
NORDSTROM INC	EQUITY	655664100	28	1,084	SH	DEFINED
NORDSTROM, INC.	EQUITY	655664100	3488	101,643		SOLE
Norfolk Southern Corp	EQUITY	655844108	1541	40,000	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	7704	189,931		SOLE
NORFOLK SOUTHN CORP	EQUITY	655844108	60	1,984	SH	DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	5360	1,633,400		DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	5	1,530	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	45	1,758	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	5747	225,389		SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	222	10,868		SOLE
NORTHEAST UTILITIES	EQUITY	664397106	4990	250,150		SOLE
NORTHERN EMPIRE BANCSHARES	EQUITY	665112108	144	5,781		SOLE
NORTHERN TRUST CORP	EQUITY	665859104	35	908	SH	DEFINED
NORTHERN TRUST CORP.	EQUITY	665859104	14662	290,048		SOLE
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	219	17,008		SOLE
NORTHROP GRUMMAN CORP	EQUITY	666807102	72	1,752	SH	DEFINED
NORTHROP GRUMMAN CORP.	EQUITY	666807102	14581	268,288		SOLE
NORTHSTAR REALTY FINANCE COR	EQUITY	66704R100	130	13,852		SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	302	14,210		SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	743	19,955		SOLE
NORTHWESTERN CORP	EQUITY	668074305	779	25,794		SOLE
NOVARTIS AG	EQUITY	66987V109	2465	80,000	SH	DEFINED
NOVASTAR FINL INC	EQUITY	669947400	630	19,100		SOLE
NOVATEL WIRELESS INC	EQUITY	66987M604	304	21,023		SOLE
NOVATEL WIRELESS INC COM NEW	COM	66987M604	2490	172100	SH	SOLE
NOVELL INC	EQUITY	670006105	11	1,872	SH	DEFINED

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NOVELL, INC .	EQUITY	670006105	1339	179,706		SOLE
NOVELLUS SYS INC	EQUITY	670008101	13	680	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2807	111,936		SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	239	17,063		SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	284	28,110		SOLE
NRG ENERGY INC	EQUITY	629377508	9472	222,343		SOLE
NS GROUP, INC.	EQUITY	628916108	632	16,098		SOLE
NSTAR	EQUITY	67019E107	5948	205,676		SOLE
NTL INC	EQUITY	62940M104	1915	28,664		SOLE
NTN COMMUNICATIONS INC	EQUITY	629410309	70	45,639		SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	777	40,765		SOLE
NUCO2 INC	EQUITY	629428103	200	7,771		SOLE
NUCOR CORP	EQUITY	670346105	34	764	SH	DEFINED
NUCOR CORP.	EQUITY	670346105	4341	73,584		SOLE
NUTRI/SYSTEM INC	EQUITY	67069D108	402	16,049		SOLE
NUVASIVE INC	EQUITY	670704105	207	11,065		SOLE
NUVEEN INVESTMENTS INC	EQUITY	67090F106	44	1,107		SOLE
NUVELO INC	EQUITY	67072M301	346	36,046		SOLE
NVIDIA CORP	EQUITY	67066G104	2656	77,494		SOLE
NVR, INC.	EQUITY	62944T105	1834	2,072		SOLE
NY COMM CAP TR V PFD	EQUITY	64944P307	1111	23,000		SOLE
OAKLEY INC.	EQUITY	673662102	305	17,614		SOLE
OAO MECHEL-ADR	EQUITY	583840103	7120	195,170		SOLE
OCA INC	EQUITY	67083Q101	40	26,582		SOLE
OCCIDENTAL PETE CORP	EQUITY	674599105	126	1,470	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	15059	176,270		SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	1004	18,803		SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	157	6,503		SOLE
O'CHARLEY'S INC.	EQUITY	670823103	230	16,040		SOLE
OCTEL CORP.	EQUITY	675727101	151	9,029		SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	173	24,907		SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	424	24,986		SOLE
ODYSSEY MARINE EXPLORATION	EQUITY	676118102	95	25,826		SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	218	8,548		SOLE
OFFICE DEPOT INC	EQUITY	676220106	35	1,552	SH	DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	4421	148,863		SOLE
OFFICEMAX INC	EQUITY	67622P101	1055	33,328		SOLE
OFFICEMAX INC DE	EQUITY	67622P101	8	261	SH	DEFINED
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	625	16,887		SOLE
OGE ENERGY CORP.	EQUITY	670837103	4886	173,885		SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	4544	167,564		SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	1070	29,463		SOLE
OLD DOMINION FREIGHT LINE	EQUITY	679580100	456	13,604		SOLE
OLD NATL BANCORP	EQUITY	680033107	1050	49,485		SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	9394	352,234		SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	292	9,775		SOLE
OLIN CORP.	EQUITY	680665205	3554	187,150		SOLE
OM GROUP INC	EQUITY	670872100	415	20,628		SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	256	9,137		SOLE
OMEGA FLEX INC	EQUITY	682095104	34	2,155		SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	514	36,961		SOLE
OMNICARE, INC.	EQUITY	681904108	11411	202,940		SOLE
OMNICOM GROUP	EQUITY	681919106	56	669	SH	DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	7059	84,403		SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	520	41,199		SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	534	103,702		SOLE
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	111	5,569		SOLE
ONEOK, INC.	EQUITY	682680103	6614	194,426		SOLE
ONLINE RESOURCES CORP	EQUITY	68273G101	162	15,303		SOLE

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ONYX PHARMACEUTICALS INC	EQUITY	683399109	638	25,561		SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	1170	63,700	SH	DEFINED
OPEN SOLLUTIONS INC	EQUITY	68371P102	308	14,133		SOLE
OPENWAVE SYS INC	EQUITY	683718308	1647	91,600	SH	DEFINED
OPENWAVE SYSTEMS INC.	EQUITY	683718308	897	49,867		SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	113	74,433		SOLE
OPSWARE INC	EQUITY	68383A101	280	53,984		SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	20	10,877		SOLE
OPTION CARE INC	EQUITY	683948103	230	15,684		SOLE
OPTIONSXPRESS HOLDINGS INC	EQUITY	684010101	284	14,934		SOLE
ORACLE CORP	EQUITY	68389X105	34150	3,924,100	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	47645	3,842,346		SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	306	32,371		SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	715	57,215		SOLE
ORCHID CELLMARK INC	EQUITY	68573C107	151	17,720		SOLE
OREGON STEEL MILLS, INC.	EQUITY	686079104	716	25,661		SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	6033	214,100		SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	188	15,350		SOLE
ORIGEN FINANCIAL INC	EQUITY	68619E208	94	12,454		SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	73	2,979		SOLE
ORMAT TECHNOLOGIES INC	EQUITY	686688102	115	5,212		SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	66	1,534		SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	472	16,128		SOLE
OSI SYSTEMS INC	EQUITY	671044105	172	10,893		SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	653	21,120		SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	4611	125,974		SOLE
OUTDOOR CHANNEL HOLDINGS INC	EQUITY	690027206	81	5,470		SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	3329	57,077		SOLE
OVERSTOCK.COM	EQUITY	690370101	316	8,237		SOLE
OWENS & MINOR, INC.	EQUITY	690732102	844	28,756		SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	93	4,520		SOLE
OXFORD INDS INC.	EQUITY	691497309	456	10,117		SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	73	4,501		SOLE
P G & E CORP.	EQUITY	69331C108	6896	175,696		SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	849	18,936		SOLE
PACCAR INC	EQUITY	693718108	43	630	SH	DEFINED
PACCAR, INC	EQUITY	693718108	6267	92,309		SOLE
PACER INTERNATIONAL INC	EQUITY	69373H106	713	27,053		SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	1105	33,192		SOLE
PACIFIC ETHANOL INC	EQUITY	69423U107	23	2,247		SOLE
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	4204	196,083		SOLE
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	2588	43,200	SH	DEFINED
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	18647	233,734		SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	2344	120,751		SOLE
PACKETEER, INC	EQUITY	695210104	308	24,508		SOLE
PACTIV CORP	EQUITY	695257105	10	736	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1545	88,204		SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	127	20,229		SOLE
PAINCARE HOLDINGS INC	EQUITY	69562E104	117	31,305		SOLE
PALL CORP	EQUITY	696429307	1608	58,482		SOLE
PALL CORP	EQUITY	696429307	13	608	SH	DEFINED
PALM HARBOR HOMES, INC	EQUITY	696639103	134	6,911		SOLE
PALM INC	EQUITY	696643105	857	30,260		SOLE
PALMSOURCE INC	EQUITY	697154102	187	10,350		SOLE
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	321	12,220		SOLE
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	80	1,210		SOLE
PANAMSAT HOLDING CORP	EQUITY	69831Y105	32	1,312		SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	550	10,751		SOLE

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PANTRY INC	EQUITY	698657103	460	12,317		SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	394	7,860		SOLE
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2384	89,566		SOLE
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	5304	268,400	SH	DEFINED
PAR TECHNOLOGY CORP/DEL	EQUITY	698884103	67	2,920		SOLE
PARALLEL PETROLEUM CORP	EQUITY	699157103	316	22,590		SOLE
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	8507	1,656,036	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	2205	316,327		SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	380	18,904		SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	386	14,471		SOLE
PARK NATIONAL CORP.	EQUITY	700658107	954	8,810		SOLE
PARKER DRILLING CO.	EQUITY	701081101	643	69,342		SOLE
PARKER HANNIFIN CORP	EQUITY	701094104	29	588	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	7445	115,774		SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	478	10,193		SOLE
PARLUX FRAGRANCES INC	EQUITY	701645103	132	4,517		SOLE
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	416	36,153		SOLE
PARTY CITY CORP	EQUITY	702145103	448	26,468		SOLE
PATHMARK STORES INC	EQUITY	70322A101	246	21,780		SOLE
PATTERSON COS INC	EQUITY	703395103	10934	273,156		SOLE
PATTERSON UTI ENERGY COM	COM	703481101	3700	102557	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	4319	119,700	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	11871	329,016		SOLE
PAXAR CORP.	EQUITY	704227107	428	25,417		SOLE
PAYCHEX INC	EQUITY	704326107	31697	1,175,737	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	6561	176,907		SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	3096	177,938		SOLE
PDF SOLUTIONS INC	EQUITY	693282105	222	13,358		SOLE
PEABODY ENERGY CORP	EQUITY	704549104	21207	251,414		SOLE
PEABODY ENERGY CORP	EQUITY	704549104	7278	114,800	SH	DEFINED
PEAPACK-GLADSTONE FINL	EQUITY	704699107	165	6,011		SOLE
PEDIATRIX MED GROUP	EQUITY	705324101	3288	42,800	SH	DEFINED
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	1274	16,587		SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	303	9,885		SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	135	14,998		SOLE
PEGASYSTEMS INC	EQUITY	705573103	57	9,577		SOLE
PENN NATIONAL GAMING, INC.	EQUITY	707569109	476	15,288		SOLE
PENN NATL GAMING INC COM	COM	707569109	765	24600	SH	SOLE
PENN VA CORP COM	COM	707882106	2453	42500	SH	SOLE
PENN VIRGINIA CORPORATION	EQUITY	707882106	774	13,407		SOLE
PENNEY J C INC	EQUITY	708160106	44	1,228	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	121	6,600		SOLE
PENNSYLVANIA COMMERCE BANCRP	EQUITY	708677109	114	3,189		SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	1115	26,423		SOLE
PENTAIR INC.	EQUITY	709631105	7131	195,379		SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	276	15,737		SOLE
PEOPLES BANCORP INC	EQUITY	709789101	187	6,782		SOLE
PEOPLES BANK	EQUITY	710198102	35	1,196		SOLE
PEOPLES ENERGY CORP	EQUITY	711030106	6	141	SH	DEFINED
PEOPLES ENERGY CORP.	EQUITY	711030106	4475	113,633		SOLE
PEOPLESUPPORT INC	EQUITY	712714302	265	33,792		SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	554	40,040		SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	16082	691,100		SOLE
PEPSI BOTTLING	EQUITY	713409100	1850	64,796		SOLE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	15	680	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2751	121,032		SOLE

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Pepsico	EQUITY	713448108	1646	30,000	SH	SOLE
PEPSICO INC	EQUITY	713448108	58124	1,458,377	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	2023	114704028		SOLE
PERFICIENT INC COM	COM	71375U101	3853	465900	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	1073	34,018		SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	169	19,111		SOLE
PERINI CORP	EQUITY	713839108	48664	2,673,819		SOLE
PERKINELMER INC	EQUITY	714046109	10	640	SH	DEFINED
PERKINELMER INC.	EQUITY	714046109	1239	60,828		SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	839	59,305		SOLE
PERRIGO CO.	EQUITY	714290103	3130	218,730		SOLE
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	149	6,863		SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	331	16,001		SOLE
PERU COPPER INC	EQUITY	715455101	759	518,200		DEFINED
PERU COPPER INC PURCHASE WARRANTS	EQUITY	715455119	17	112,500		DEFINED
PETCO ANIMAL SUPPLIES	EQUITY	716016209	883	41,733		SOLE
PETRO-CANADA	EQUITY	71644E102	6898	164,600		DEFINED
PETROHAWK ENERGY CORP	EQUITY	716495106	449	31,125		SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	13893	194,330		SOLE
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	461	12,017		SOLE
PETROQUEST ENERGY INC	EQUITY	716748108	308	29,502		SOLE
PETSMART, INC	EQUITY	716768106	6930	318,196		SOLE
PFF BANCORP, INC.	EQUITY	69331W104	426	14,074		SOLE
PFIZER INC	EQUITY	717081103	42849	1,851,355	SH	DEFINED
Pfizer Inc	EQUITY	717081103	1315	50,000	SH	SOLE
PFIZER, INC.	EQUITY	717081103	6351	158585718		SOLE
PG+E CORP	EQUITY	69331C108	54	1,371	SH	DEFINED
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	58	1,012		SOLE
PHARMION CORP	EQUITY	71715B409	388	17,772		SOLE
PHASE FORWARD INC	EQUITY	71721R406	175	16,006		SOLE
PHASE FORWARD INC COM	COM	71721R406	2436	222900	SH	SOLE
PHELPS DODGE CORP	EQUITY	717265102	46	357	SH	DEFINED
PHELPS DODGE CORP.	EQUITY	717265102	9434	72,606		SOLE
PHH CORP	EQUITY	693320202	1046	38,076		SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	32	376		SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	728	23,474		SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	840	68,815		SOLE
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	136	18,005		SOLE
PHOTON DYNAMICS	EQUITY	719364101	235	12,251		SOLE
PHOTRONICS INC.	EQUITY	719405102	562	28,947		SOLE
PICO HOLDINGS INC	EQUITY	693366205	203	5,767		SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	57	2,284		SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	2543	225,650		SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	16	452		SOLE
PINNACLE AIRLINES CORP	EQUITY	723443107	92	14,082		SOLE
PINNACLE FINANCIAL PARTNERS	EQUITY	72346Q104	133	5,267		SOLE
PINNACLE WEST CAP CORP	EQUITY	723484101	16	363	SH	DEFINED
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	2051	46,525		SOLE
PIONEER COMPANIES	EQUITY	723643300	197	8,173		SOLE
PIONEER DRILLING CO COM	COM	723655106	4808	246300	SH	SOLE
PIONEER DRILLING COMPANY	EQUITY	723655106	279	14,289		SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	15016	273,409		SOLE
PIPER JAFFRAY COS	EQUITY	724078100	444	14,876		SOLE
PITNEY BOWES INC	EQUITY	724479100	35	840	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	4434	106,237		SOLE
PIXAR	EQUITY	725811103	25358	1,050,500	SH	DEFINED

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PIXAR INC	EQUITY	725811103	402	9,040		SOLE
PIXELWORKS INC	EQUITY	72581M107	222	33,678		SOLE
PLACER DOME INC	EQUITY	725906101	3974	232,000		DEFINED
PLACER SIERRA BANCSHARES	EQUITY	726079106	133	4,859		SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	6424	150,030		SOLE
PLANTRONICS, INC.	EQUITY	727493108	3852	125,034		SOLE
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	209	14,824		SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	322	29,290		SOLE
PLEXUS CORP.	EQUITY	729132100	1948	114,004		SOLE
PLUG POWER INC	EQUITY	72919P103	216	31,765		SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	17191	453,474		SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	26	900	SH	DEFINED
PLX TECHNOLOGY, INC.	EQUITY	693417107	141	16,875		SOLE
PMA CAPITAL CORP.	EQUITY	693419202	202	23,058		SOLE
PMC SIERRA INC	EQUITY	69344F106	3762	573,592	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	1856	210,679		SOLE
PMI GROUP, INC.	EQUITY	69344M101	7064	177,173		SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	7447	128,346		SOLE
PNC FINL SVCS GROUP INC	EQUITY	693475105	62	1,068	SH	DEFINED
PNM RESOURCES INC	EQUITY	69349H107	4312	142,224		SOLE
POGO PRODUCING CO	EQUITY	730448107	6785	115,112		SOLE
POLARIS INDUSTRIES, INC.	EQUITY	731068102	44	898		SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	5836	116,017		SOLE
POLO RALPH LAUREN CORP CL A	COM	731572103	1023	20337	SH	SOLE
POLYCOM, INC.	EQUITY	73172K104	4127	255,240		SOLE
POLYMEDICA CORP	EQUITY	731738100	702	20,094		SOLE
POLYONE CORPORATION	EQUITY	73179P106	403	66,523		SOLE
POPULAR INC	EQUITY	733174106	192	7,937		SOLE
PORTALPLAYER INC	EQUITY	736187204	303	11,054		SOLE
PORTALPLAYER INC COM	COM	736187204	7521	274200	SH	SOLE
PORTEC RAIL PRODS INC COM	COM	736212101	2700	193283	SH	SOLE
PORTFOLIO RECOVERY ASS COM	COM	73640Q105	4288	99300	SH	SOLE
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	487	11,284		SOLE
POST PROPERTIES, INC.	EQUITY	737464107	1076	28,875		SOLE
POTLATCH CORP.	EQUITY	737628107	3966	76,086		SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	107	4,894		SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	463	21,293		SOLE
POWER-ONE , INC.	EQUITY	739308104	299	54,017		SOLE
POWERWAVE TECHNOLOGIES COM	COM	739363109	2551	196400	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	3647	280,754		SOLE
POZEN INC.	EQUITY	73941U102	190	17,299		SOLE
PPG INDS INC	EQUITY	693506107	37	832	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	4743	80,135		SOLE
PPL CORP	EQUITY	69351T106	45	1,395	SH	DEFINED
PPL CORPORATION	EQUITY	69351T106	5780	178,783		SOLE
PRA INTERNATIONAL	EQUITY	69353C101	247	8,136		SOLE
PRA INTL COM	COM	69353C101	2937	96900	SH	SOLE
PRAXAIR INC	EQUITY	74005P104	57	1,584	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	6803	141,946		SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	13406	252,462		SOLE
PREFERED BANK/LOS ANGELES	EQUITY	740367107	120	2,994		SOLE
PREFORMED LINE PRODUCTS CO	EQUITY	740444104	84	1,785		SOLE
PREMIERE GLOBAL SERVICES INC	EQUITY	740585104	427	52,140		SOLE
PREMIERWEST BANCORP	EQUITY	740921101	151	9,979		SOLE
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1329	32,731		SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	274	7,077		SOLE

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PRESIDENTIAL LIFE CORP.	EQUITY	740884101	267	14,845		SOLE
PRESSTEK INC	EQUITY	741113104	275	21,175		SOLE
PRESTIGE BRANDS HOLDINGS INC	EQUITY	74112D101	250	20,281		SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	90	29,965		SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	546	33,184		SOLE
PRICE T ROWE GROUP INC	EQUITY	74144T108	31	636	SH	DEFINED
PRICELINE.COM INC	EQUITY	741503403	352	18,222		SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	8676	304,307		SOLE
PRIMEDIA INC	EQUITY	74157K101	437	106,756		SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	239	16692148		SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	49	1,372	SH	DEFINED
PRIORITY HEALTHCARE	EQUITY	74264T102	6182	221,888		SOLE
PRIVATEBANCORP INC	EQUITY	742962103	411	11,993		SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	945	20,255		SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	2431	156847571		SOLE
PROCTER AND GAMBLE CO	EQUITY	742718109	42866	1,270,339	SH	DEFINED
Proctor & Gamble Co	EQUITY	742718109	1664	30,000	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	301	12,677		SOLE
Progress Energy	EQUITY	743263105	3520	80,000	SH	SOLE
PROGRESS ENERGY INC	EQUITY	743263105	41	924	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	36707	820,262		SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	857	26,964		SOLE
PROGRESSIVE CORP OHIO	EQUITY	743315103	76	726	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	21343	203,712		SOLE
PROLIANCE INTERNATIONAL INC	EQUITY	74340R104		0		SOLE
PROLOGIS	EQUITY	743410102	5170	116,671		SOLE
PROLOGIS	EQUITY	743410102	40	1,208	SH	DEFINED
PROQUEST CO.	EQUITY	74346P102	665	18,377		SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	469	15,491		SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	6762	164,217		SOLE
PROTEIN DESIGN LABS COM	COM	74369L103	638	22800	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	7198	257,071		SOLE
PROVIDE COMMERCE INC	EQUITY	74373W103	140	5,789		SOLE
PROVIDENCE SERVICE CORP	EQUITY	743815102	209	6,839		SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	830	23,874		SOLE
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	100	3,566		SOLE
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	925	52,575		SOLE
PROVIDENT NEW YORK BANCORP	EQUITY	744028101	343	29,432		SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2445	138,281		SOLE
PROVIDIAN FINL CORP	EQUITY	74406A102	9402	531,422	SH	DEFINED
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	15285	226,249		SOLE
PRUDENTIAL FINL INC	EQUITY	744320102	128	2,516	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	546	11,924		SOLE
PSEG ENERGY HOLDINGS	EQUITY	744573106	7240	112,496		SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	625	46,817		SOLE
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	806	14,854		SOLE
PUBLIC STORAGE INC	EQUITY	74460D109	2564	38,268		SOLE
PUBLIC STORAGE INC	EQUITY	74460D109	20	404	SH	DEFINED
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	57	879	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	9001	383,346		SOLE
PULTE HOMES INC	EQUITY	745867101	34	1,052	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	4331	100,905		SOLE
QAD INC	EQUITY	74727D108	73	8,801		SOLE
QC HOLDINGS INC	EQUITY	74729T101	70	5,352		SOLE
QLOGIC CORP	EQUITY	747277101	11	444	SH	DEFINED
QLOGIC CORP.	EQUITY	747277101	1643	48,045		SOLE

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QUALCOMM INC	EQUITY	747525103	45070	1,037,339	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	2454	109831581		SOLE
QUALITY SYSTEMS INC	EQUITY	747582104	376	5,441		SOLE
QUANEX CORP.	EQUITY	747620102	1203	18,167		SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	3931	308,108		SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	410	132,837		SOLE
QUANTUM FUEL SYSTEMS TECHNOLOGY	EQUITY	74765E109	134	32,732		SOLE
QUEENSTAKE RESOURCES LTD	EQUITY	748314101	452	2,100,000		DEFINED
QUEST DIAGNOSTICS INC	EQUITY	74834L100	1759	34,812	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4223	83,561		SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	700	46,424		SOLE
QUESTAR CORP.	EQUITY	748356102	14410	163,524		SOLE
QUICKSILVER RESOURCES INC	EQUITY	74837R104	55	1,143		SOLE
QUICKSILVER, INC.	EQUITY	74838C106	36	2,504		SOLE
QUIKSILVER INC	EQUITY	74838C106	4228	395,600	SH	DEFINED
QWEST COMMUNICATIONS INTL	EQUITY	749121109	23	7,476	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2927	713,938		SOLE
R&B INC	EQUITY	749124103	74	7,191		SOLE
R&G FINANCIAL CO.	EQUITY	749136107	277	20,165		SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3747	101,068		SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	35	546		SOLE
RADIAN GROUP, INC.	EQUITY	750236101	8722	164,263		SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	171	16,609		SOLE
RADIATION THERAPY SERVICES	EQUITY	750323206	255	8,013		SOLE
RADIO ONE INC	EQUITY	75040P405	2012	153,000	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	807	61,354		SOLE
RADIOSHACK CORP	EQUITY	750438103	12	660	SH	DEFINED
RADIOSHACK CORP.	EQUITY	750438103	1540	62,103		SOLE
RADISYS CORP.	EQUITY	750459109	280	14,449		SOLE
RAILAMERICA INC	EQUITY	750753105	326	27,357		SOLE
RAIT INVESTMENT TRUST	EQUITY	749227104	528	18,536		SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	900	21,471		SOLE
RAMBUS INC.	EQUITY	750917106	872	72,070		SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	307	10,510		SOLE
RANGE RES CORP COM	COM	75281A109	2722	70500	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	66	1,712		SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	638	24,844		SOLE
RAVEN INDUSTRIES INC	EQUITY	754212108	331	11,321		SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3526	109,781		SOLE
RAYONIER, INC.	EQUITY	754907103	5595	97,101		SOLE
RAYTHEON CO	EQUITY	755111507	63	2,212	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	7575	199,233		SOLE
RC2 CORP	EQUITY	749388104	439	13,000		SOLE
RCN CORP	EQUITY	749361200	351	16,554		SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	4154	260,127		SOLE
REALNETWORKS, INC.	EQUITY	75605L104	476	83,421		SOLE
REALTY INCOME CORP.	EQUITY	756109104	57	2,376		SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	84	2,431		SOLE
RED HAT, INC.	EQUITY	756577102	454	21,405		SOLE
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	471	10,267		SOLE
REDBACK NETWORKS INC	EQUITY	757209507	301	30,342		SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	692	14,236		SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	6922	122,370		SOLE
REEBOK INTL LTD	EQUITY	758110100	11	256	SH	DEFINED
REGAL ENTMT GROUP	EQUITY	758766109	8863	442,282		SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	575	17,733		SOLE

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REGENCY CENTERS CORPORATION	EQUITY	758849103	7020	122,186		SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	239	25,161		SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	146	27,678		SOLE
REGIONS FINANCIAL CORP	EQUITY	7591EP100	6323	203,184		SOLE
REGIONS FINL CORP NEW	EQUITY	7591EP100	53	1,692	SH	DEFINED
REGIS CORP.	EQUITY	758932107	4466	118,086		SOLE
REHAB CARE GROUP	EQUITY	759148109	249	12,129		SOLE
REINSURANCE GROUP OF	EQUITY	759351109	39	878		SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	1100	20,783		SOLE
RELIANT ENERGY INC	EQUITY	75952B105	858	55,576		SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	701	16,902		SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	102	5,725		SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	6460	136,526		SOLE
RENASANT CORP	EQUITY	75970E107	238	7,522		SOLE
RENOVIS INC	EQUITY	759885106	189	13,948		SOLE
RENOVIS INC	EQUITY	759885106	1381	102,100	SH	DEFINED
RENT-A-CENTER INC	EQUITY	76009N100	2772	143,562		SOLE
RENT-WAY, INC.	EQUITY	76009U104	131	19,012		SOLE
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	157	10,947		SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	826	55,944		SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	9904	280,651		SOLE
RES-CARE INC	EQUITY	760943100	225	14,631		SOLE
RESMED INC	EQUITY	761152107	58	734		SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	204	11,518		SOLE
RESOURCES GLOBAL PROFESSIONALS	EQUITY	76122Q105	1021	34,466		SOLE
RESPIRONICS INC.	EQUITY	761230101	63	1,503		SOLE
RESTORATION HARDWARE I	EQUITY	760981100	122	19,230		SOLE
RETAIL VENTURES INC	EQUITY	76128Y102	133	12,068		SOLE
REVLON, INC.-CL A	EQUITY	761525500	338	105,089		SOLE
REYNOLDS AMERICAN INC	EQUITY	761713106	18275	220,126		SOLE
REYNOLDS AMERN INC	EQUITY	761713106	26	315	SH	DEFINED
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2708	98,784		SOLE
RF MICRO DEVICES INC	EQUITY	749941100	2784	492,825		SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	30	4,973		SOLE
RHODIA SA - SPONSORED ADR	EQUITY	762397107	1990	1,000,000		SOLE
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	406	17,080		SOLE
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	116	7,875		SOLE
RIMAGE CORP	EQUITY	766721104	183	6,864		SOLE
RIMAGE CORP COM	COM	766721104	1466	54959	SH	SOLE
Rio Tinto PLC	EQUITY	767204100	1575	11,000	SH	SOLE
RITE AID CORP	EQUITY	767754104	762	196,496		SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	136	6,149		SOLE
RLI CORP.	EQUITY	749607107	755	16,318		SOLE
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	161	8,047		SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	189	8,421		SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2767	77,736		SOLE
ROBERT HALF INTL INC	EQUITY	770323103	22	828	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	322	21,341		SOLE
ROCKVILLE FINANCIAL INC	EQUITY	774186100	84	6,334		SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	1124	59442355		SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	6667	167,692	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	3928	81,296		SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	32	868	SH	DEFINED
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	415	10,931		SOLE
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	4233	107,400		DEFINED
ROGERS CORP.	EQUITY	775133101	461	11,905		SOLE

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ROHM + HAAS CO	EQUITY	775371107	26974	1,136,893	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	15576	378,696		SOLE
ROLLINS, INC.	EQUITY	775711104	1500	76,835		SOLE
ROPER INDS	EQUITY	776696106	77237	2,961,200	SH	DEFINED
ROPER INDUSTRIES, INC.	EQUITY	776696106	75	1,904		SOLE
ROSS STORES, INC.	EQUITY	778296103	7447	314,225		SOLE
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	1363	91,000		SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	1801	50,741		SOLE
ROWAN COS INC	EQUITY	779382100	14	532	SH	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	73	3,286		SOLE
ROYAL BANK CDA COMMON	EQUITY	780087102	3880	53,200		DEFINED
ROYAL BK OF SCOT PERP	EQUITY	780097770	3812	150,000		SOLE
Royal Bk Scotland 8.5%	EQUITY	780097804	1626	60,000	SH	SOLE
Royal Bk Scotland 8.8889%	EQUITY	780097861	2443	93,800	SH	SOLE
Royal Bk Scotland 9.125%	EQUITY	780097606	721	26,900	SH	SOLE
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	3991	92,380		SOLE
ROYAL GOLD INC	EQUITY	780287108	336	12,494		SOLE
RPC	EQUITY	749660106	274	10,639		SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	4168	226,504		SOLE
RSA SECURITY INC.	EQUITY	749719100	2365	186,080		SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	632	16,056		SOLE
RTI INTL METALS INC	EQUITY	74973W107	2030	51,600	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	3647	167,586		SOLE
RUDDICK CORP.	EQUITY	781258108	2087	90,552		SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	126	9,345		SOLE
RUSH ENTERPRISES INC-CL A	EQUITY	781846209	229	14,964		SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	120	8,521		SOLE
RUSSELL CORP.	EQUITY	782352108	335	23,843		SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	86	1,884		SOLE
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	355	30,410		SOLE
RYDER SYS INC	EQUITY	783549108	8	316	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	1029	30,056		SOLE
RYERSON TULL, INC.	EQUITY	78375P107	387	18,180		SOLE
RYLAND GROUP	EQUITY	783764103	7152	104,533		SOLE
S J W CORP COM	EQUITY	784305104	267	5,538		SOLE
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	45811	372,323		SOLE
S&T BANCORP, INC.	EQUITY	783859101	728	19,255		SOLE
S.Y. BANCORP INC	EQUITY	785060104	207	8,713		SOLE
S1 CORPORATION	EQUITY	78463B101	198	50,820		SOLE
SABRE HLDGS CORP	EQUITY	785905100	10	483	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	1253	61,763		SOLE
SAFECO CORP	EQUITY	786429100	25	459	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	3944	73,908		SOLE
SAFENET INC	EQUITY	78645R107	647	17,811		SOLE
SAFENET INC	EQUITY	78645R107	18398	767,300	SH	DEFINED
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	300	8,428		SOLE
SAFEWAY INC	EQUITY	786514208	8126	317,404		SOLE
SAFEWAY INC	EQUITY	786514208	42	1,650	SH	DEFINED
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	165	12,405		SOLE
SAKS INC.	EQUITY	79377W108	5044	272,641		SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	159	8,613		SOLE
SALESFORCE.COM INC	EQUITY	79466L302	32	1,392		SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	564	26,552		SOLE
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	150	9,191		SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	482	12,961		SOLE
SANDISK CORP.	EQUITY	80004C101	843	40652427		SOLE

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SANDY SPRING BANCORP, INC.	EQUITY	800363103	358	10,611		SOLE
SANMINA - SCI CORP	EQUITY	800907107	1914	446,211		SOLE
SANMINA SCI CORP	EQUITY	800907107	8	2,576	SH	DEFINED
SANOFI AVENTIS	EQUITY	567173901	4820	116,000	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	95	3,851		SOLE
SAPIENT CORP.	EQUITY	803062108	365	58,393		SOLE
SARA LEE CORP	EQUITY	803111103	55	3,844	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	6524	344,291		SOLE
SATYAM COMP SRVCS LTD ADR (F)	COM	804098101	4138	136924	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	146	7,293		SOLE
SAUL CENTERS, INC.	EQUITY	804395101	285	7,918		SOLE
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	166	44,021		SOLE
SAXON CAPITAL INC	EQUITY	80556T106	2776	234,231		SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	823	53,360		SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	27251	1,974,135	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	61629	2,451,820		SOLE
SCANA CORP	EQUITY	80589M102	9233	218,584		SOLE
SCANSOURCE INC	EQUITY	806037107	447	9,172		SOLE
SCBT FINANCIAL CORP	EQUITY	78401V102	184	5,834		SOLE
SCHAWK, INC.	EQUITY	806373106	181	9,032		SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	30017	1,470,997	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	14392	661,619		SOLE
SCHLUMBERGER LTD	EQUITY	806857108	8242	97,537	SH	DEFINED
Schlumberger LTD	EQUITY	806857108	2371	27,500	SH	SOLE
SCHLUMBERGER, LTD.	EQUITY	806857108	29206	346,119		SOLE
SCHNITZER STL INDS	EQUITY	806882106	516	15,844		SOLE
SCHOLASTIC CORP.	EQUITY	807066105	3346	90,540		SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	1066	21,861		SOLE
SCHULMAN, A. INC.	EQUITY	808194104	399	22,208		SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	55	5,096	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	246	11,003		SOLE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	21	752	SH	DEFINED
SCIENTIFIC GAMES CORP	EQUITY	80874P109	4945	276,900	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	40	1,277		SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	3046	81,209		SOLE
SCOTTS MIRACLE-GRO CO.	EQUITY	810186106	3820	43,446		SOLE
SCP POOL CORPORATION	EQUITY	784028102	446	12,773		SOLE
SCRIPPS CO	EQUITY	811054204	85	1,692		SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	173	10,988		SOLE
Scudder Strategic Muni Inc	EQUITY	811234103	271	20,000	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	612	446		SOLE
SEABRIGHT INSURANCE HOLDINGS	EQUITY	811656107	75	5,833		SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	117	18,389		SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	215	9,186		SOLE
SEACOR HOLDINGS INC	EQUITY	811904101	946	13,040		SOLE
SEALED AIR CORP	EQUITY	81211K100	1844	38,863		SOLE
SEALED AIR CORP NEW	EQUITY	81211K100	15	408	SH	DEFINED
SEARS HLDGS CORP	EQUITY	812350106	47	500	SH	DEFINED
SEARS HOLDINGS CORP	EQUITY	812350106	7746	62,254		SOLE
SEATTLE GENETICS INC WA	EQUITY	812578102	101	19,156		SOLE
SECURE COMPUTING CORP	EQUITY	813705100	295	26,026		SOLE
SECURITY BANK CORP	EQUITY	814047106	173	6,940		SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	5913	157,350		SOLE
SELECT COMFORT CORP	EQUITY	81616X103	522	26,138		SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	1005	20,542		SOLE
SEMITOOL, INC.	EQUITY	816909105	96	12,042		SOLE

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SEMPRA ENERGY	EQUITY	816851109	5658	120,226		SOLE
SEMPRA ENERGY	EQUITY	816851109	44	1,256	SH	DEFINED
SEMTECH CORP.	EQUITY	816850101	3177	192,920		SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	821	43,236		SOLE
SENOMYX INC	EQUITY	81724Q107	260	15,250		SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2346	123,817		SOLE
SEPRACOR INC	EQUITY	817315104	1522	25,800	SH	DEFINED
SEPRACOR, INC.	EQUITY	817315104	12316	208,785		SOLE
SEQUA CORP CLASS A	EQUITY	817320104	989	16,767		SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	403	20,230		SOLE
SEROLOGICALS CORP.	EQUITY	817523103	568	25,189		SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	76	9,220		SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	97	7,169		SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	588	13,239		SOLE
SHARPER IMAGE CORP	EQUITY	820013100	106	8,445		SOLE
SHAW GROUP INC	EQUITY	820280105	1386	56,194		SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	204	4,946		SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	28641	1,124,326	SH	DEFINED
SHERWIN WILLIAMS CO COM	COM	824348106	1203	27305	SH	SOLE
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2313	52,478		SOLE
SHOE CARNIVAL INC	EQUITY	824889109	86	5,394		SOLE
SHOPKO STORES, INC.	EQUITY	824911101	551	21,581		SOLE
SHUFFLE MASTER INC	COM	825549108	1715	64900	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	680	25,740		SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	78	1,393		SOLE
SI INTERNATIONAL INC	EQUITY	78427V102	218	7,048		SOLE
SIEBEL SYS INC	EQUITY	826170102	20	1,920	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	6506	629,810		SOLE
SIERRA BANCORP	EQUITY	82620P102	89	3,922		SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	927	13,465		SOLE
SIERRA HEALTH SVCS INC	EQUITY	826322109	4304	62,500	SH	DEFINED
SIERRA PACIFIC RESOURCES	EQUITY	826428104	6428	432,856		SOLE
SIERRA WIRELESS INC	EQUITY	826516106	1166	102,200		DEFINED
SIGMA ALDRICH	EQUITY	826552101	16	332	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	6294	98,251		SOLE
SIGMATEL INC	EQUITY	82661W107	523	25,852		SOLE
SIGNATURE BANK	EQUITY	82669G104	230	8,504		SOLE
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	25027	1,249,500	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	536	16,130		SOLE
SILICON IMAGE INC	EQUITY	82705T102	509	57,255		SOLE
SILICON LABORATORIES INC	EQUITY	826919102	3512	115,552		SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	342	63,619		SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	297	10,411		SOLE
SIMON PPTY GROUP INC NEW	EQUITY	828806109	50	896	SH	DEFINED
SIMON PROPERTY GROUP INC	EQUITY	828806109	5958	80,384		SOLE
SIMPLETECH INC COM	COM	828823104	1161	234500	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	1029	26,280		SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	283	31,857		SOLE
SIRF TECHNOLOGY HLDGS COM	COM	82967H101	1811	60100	SH	SOLE
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	767	25,444		SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	3368	514,954		SOLE
SIRVA INC	EQUITY	82967Y104	127	16,994		SOLE
SIX FLAGS, INC	EQUITY	83001P109	485	67,437		SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	162	13,376		SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	265	16,193		SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	80	2,855		SOLE

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SKYLINE CORP.	EQUITY	830830105	201	4,940		SOLE
SKYWEST INC	EQUITY	830879102	8025	299,207		SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	801	114,090		SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	80	1,178		SOLE
SLM CORP	EQUITY	78442P106	39894	1,399,552		SOLE
SLM CORP	EQUITY	78442P106	82	1,536	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	125	9,631		SOLE
SMITH INTERNATIONAL, INC.	EQUITY	832110100	13549	406,768		SOLE
SMITH, A.O. CORP.	EQUITY	831865209	347	12,168		SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	5644	190,170		SOLE
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1030	132,000	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	477	46,088		SOLE
SNAP ON INC	EQUITY	833034101	8	284	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	986	27,304		SOLE
SOHU.COM INC	EQUITY	83408W103	308	17,991		SOLE
SOLETRON CORP	EQUITY	834182107	14	4,764	SH	DEFINED
SOLETRON CORP.	EQUITY	834182107	3290	841,413		SOLE
SOMANETICS CORP	EQUITY	834445405	184	7,370		SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	473	21,285		SOLE
SONIC CORP.	EQUITY	835451105	57	2,076		SOLE
SONIC SOLUTIONS	EQUITY	835460106	378	17,585		SOLE
SONICWALL INC	EQUITY	835470105	246	38,725		SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	5204	190,553		SOLE
SONOSIGHT, INC.	EQUITY	83568G104	331	11,161		SOLE
SONUS NETWORKS INC	EQUITY	835916107	1041	179,757		SOLE
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1910	114,261		SOLE
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	135	8,071		SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	264	23,903		SOLE
SOURCECORP	EQUITY	836167106	243	11,347		SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	57	2,142		SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	590	20,247		SOLE
SOUTHERN CO	EQUITY	842587107	22999	643,155		SOLE
SOUTHERN CO	EQUITY	842587107	98	2,745	SH	DEFINED
SOUTHERN UNION CO.	EQUITY	844030106	73	2,837		SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	135	7,098		SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5552	373,854		SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	7204	795,896	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	216	9,854		SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	746	27,246		SOLE
SOUTHWEST WTR CO	EQUITY	845331107	204	14,101		SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	112	1,525		SOLE
SOVEREIGN BANCORP INC	EQUITY	845905108	29	1,329	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4107	186,321		SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	573	11,700		SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	200	27,918		SOLE
SPARTAN STORES INC	EQUITY	846822104	155	15,061		SOLE
SPARTECH CORP.	EQUITY	847220209	456	23,328		SOLE
SPATIALIGHT INC	EQUITY	847248101	92	21,024		SOLE
SPDR TRUST	EQUITY	78462F103	665	7,200	SH	DEFINED
SPECIALTY LABORATORIES INC	EQUITY	84749R100	73	5,527		SOLE
SPECTRALINK CORP	EQUITY	847580107	177	13,871		SOLE
SPECTRUM BRANDS INC	EQUITY	84762L105	20	855		SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	405	11,145		SOLE
SPHERION CORPORATION	EQUITY	848420105	339	44,653		SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	1177	18,196		SOLE
SPIRIT FINANCE CORP	EQUITY	848568309	551	48,982		SOLE

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SPORTS AUTHORITY INC	EQUITY	84917U109	552	18,740		SOLE
SPRINT NEXTEL CORP	EQUITY	852061100	56994	2,396,739		SOLE
SPRINT NEXTEL CORP	EQUITY	852061100	21444	1,235,000	SH	DEFINED
SPSS, INC.	EQUITY	78462K102	310	12,897		SOLE
SPX CORP.	EQUITY	784635104	6480	141,032		SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	2480	69,897		SOLE
SRA INTL INC CL A	COM	78464R105	2379	67064	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	5428	148,144		SOLE
SS+C TECHNOLOGIES INC	EQUITY	85227Q100	2015	55,000	SH	DEFINED
SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P108	116	6,603		SOLE
ST JUDE MED INC	EQUITY	790849103	1270	27,588	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	10546	225,346		SOLE
ST. MARY LAND & EXPLORATION	EQUITY	792228108	1517	41,458		SOLE
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	1957	87815391		SOLE
STAGE STORES INC	EQUITY	85254C305	534	19,878		SOLE
STAMPS COM INC COM NEW	COM	852857200	1570	91200	SH	SOLE
STAMPS.COM INC	EQUITY	852857200	202	11,735		SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	4491	53,339		SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	452	15,099		SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	87	10,789		SOLE
STANDARD PAC CORP NEW COM	COM	85375C101	3182	76646	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	80	1,936		SOLE
STANDARD REGISTER CO.	EQUITY	853887107	186	12,408		SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	236	8,948		SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	247	9,423		SOLE
STANLEY WORKS	EQUITY	854616109	1592	34,099		SOLE
STANLEY WORKS	EQUITY	854616109	1531	43,556	SH	DEFINED
STAPLES INC	EQUITY	855030102	58	3,604	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	9672	453,636		SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	88	26,181		SOLE
STARBUCKS CORP	EQUITY	855244109	71	1,884	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	10225	204,101		SOLE
STARTEK INC	EQUITY	85569C107	107	8,106		SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	5783	101,156		SOLE
STARWOOD HOTELS + RESORTS	EQUITY	85590A203	4286	121,568	SH	DEFINED
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	321	10,141		SOLE
STATE BANCORP INC	EQUITY	855716106	128	7,117		SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	152	4,175		SOLE
STATE STREET CORP.	EQUITY	857477103	7145	146,045		SOLE
STATE STREET CORPORATION	EQUITY	857477103	59	1,215	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	77	1,167		SOLE
STATS CHIPPAAC LTD-ADR	EQUITY	85771T104	275	43,742		SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	3466	102,058		SOLE
STEEL TECHNOLOGIES INC	EQUITY	858147101	210	8,086		SOLE
STEELCASE INC-CL A	EQUITY	858155203	24	1,666		SOLE
STEIN MART, INC.	EQUITY	858375108	379	18,661		SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	10853	411,892		SOLE
STELLENT INC	EQUITY	85856W105	148	17,322		SOLE
STELLENT INC COM	COM	85856W105	2316	270300	SH	SOLE
STEMCELLS INC	EQUITY	85857R105	250	45,275		SOLE
STEPAN CO.	EQUITY	858586100	96	3,818		SOLE
STEREOTAXIS INC	EQUITY	85916J102	108	14,536		SOLE
STERICYCLE INC	EQUITY	858912108	7407	129,600	SH	DEFINED
STERICYCLE, INC.	EQUITY	858912108	4989	87,290		SOLE
STERIS CORP COM	EQUITY	859152100	4268	179,390		SOLE
STERLING BANCORP	EQUITY	859158107	299	13,289		SOLE

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STERLING BANCSHARES, INC.	EQUITY	858907108	482	32,769		SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	373	18,513		SOLE
STERLING FINL CORP WAS	EQUITY	859319105	565	25,046		SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	216	9,413		SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	500	20,956		SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	510	76,991		SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	633	12,367		SOLE
STIFEL FINANCIAL CORP	EQUITY	860630102	219	6,092		SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	270	29,523		SOLE
STONE ENERGY CORP.	EQUITY	861642106	1058	17,339		SOLE
STRATAGENE CORP	EQUITY	86269H107	48	5,382		SOLE
STRATASYS INC	EQUITY	862685104	225	7,564		SOLE
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	398	21,782		SOLE
STRATTEC SEC CORP	EQUITY	863111100	142	2,740		SOLE
STRAYER EDUCATION, INC	EQUITY	863236105	1002	10,605		SOLE
STRIDE RITE CORP.	EQUITY	863314100	336	26,227		SOLE
STRYKER CORP	EQUITY	863667101	53	1,424	SH	DEFINED
Stryker Corp	EQUITY	863667101	1091	20,000	SH	SOLE
STRYKER CORP.	EQUITY	863667101	6298	127,416		SOLE
STUDENT LOAN CORP.	EQUITY	863902102	20	83		SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	141	15,359		SOLE
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	1046	36,450		SOLE
SUFFOLK BANCORP	EQUITY	864739107	246	7,699		SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	137	7,448		SOLE
SUMMIT FINANCIAL GROUP INC	EQUITY	86606G101	101	3,717		SOLE
SUN BANCORP INC	EQUITY	86663B102	172	8,154		SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	2270	69,280		SOLE
SUN HEALTHCARE GROUP COM NEW	COM	866933401	3699	502583	SH	SOLE
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	21	2,793		SOLE
SUN HYDRAULICS CORP	EQUITY	866942105	118	4,865		SOLE
SUN LIFE FINANCIAL SERVICES OF CANADA	EQUITY	866796105	3301	87,800		DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	49	16,716	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6627	1,686,337		SOLE
SUNCOM WIRELESS HOLDING-CL A	EQUITY	86722Q108	2502	727,400		SOLE
SUNOCO INC	EQUITY	86764P109	39	501	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	4925	62,982		SOLE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	800	11,988		SOLE
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892101	4079	167,235		SOLE
SUNTERRA CORP	EQUITY	86787D208	185	14,081		SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	11517	165,830		SOLE
SUNTRUST BKS INC	EQUITY	867914103	93	1,332	SH	DEFINED
SUPERGEN, INC.	EQUITY	868059106	234	37,068		SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	1299	56,265		SOLE
SUPERIOR ESSEX INC	EQUITY	86815V105	223	12,398		SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	346	16,058		SOLE
SUPERIOR WELL SVCS INC COM	COM	86837X105	2587	112000	SH	SOLE
SUPERTEX INC	EQUITY	868532102	217	7,235		SOLE
SUPERTEX INC COM	COM	868532102	3881	129400	SH	SOLE
SUPERVALU INC	EQUITY	868536103	16	668	SH	DEFINED
SUPERVALU, INC.	EQUITY	868536103	1993	64,051		SOLE
SUPPORTSOFT INC	EQUITY	868587106	157	31,136		SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	303	10,568		SOLE
SURMODICS INC	EQUITY	868873100	423	10,942		SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	812	33,788		SOLE
SVB FINANCIAL GROUP	EQUITY	78486Q101	4519	92,903		SOLE
SWIFT ENERGY CO.	EQUITY	870738101	939	20,522		SOLE

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SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	1776	100,365		SOLE
SWS GROUP INC	EQUITY	78503N107	182	11,124		SOLE
SYBASE, INC.	EQUITY	871130100	4091	174,674		SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	1207	29,039		SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	482	127,827		SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	222	18,652		SOLE
SYMANTEC CORP	EQUITY	871503108	67691	5,230,995	SH	DEFINED
SYMANTEC CORP.	EQUITY	871503108	20947	924,423		SOLE
SYMBION INC	EQUITY	871507109	325	12,547		SOLE
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	69	9,540	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1455	150,286		SOLE
SYMMETRICOM, INC.	EQUITY	871543104	259	33,401		SOLE
SYMMETRY MED INC COM	COM	871546206	1545	65200	SH	SOLE
SYMMETRY MEDICAL INC	EQUITY	871546206	143	6,033		SOLE
SYMS CORP	EQUITY	871551107	63	4,722		SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	617	23,619		SOLE
SYNAPTICS INC	EQUITY	87157D109	318	16,920		SOLE
SYNIVERSE HOLDINGS INC	EQUITY	87163F106	196	12,743		SOLE
SYNNEX CORP	EQUITY	87162W100	105	6,257		SOLE
SYNOPSIS INC.	EQUITY	871607107	5416	286,579		SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	5773	208,247		SOLE
SYNOVUS FINL CORP	EQUITY	87161C105	32	1,146	SH	DEFINED
SYNTEL, INC.	EQUITY	87162H103	110	5,669		SOLE
SYNTROLEUM CORPORATION	EQUITY	871630109	412	28,285		SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	69	6,459		SOLE
SYSCO CORP	EQUITY	871829107	23872	760,982	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	14230	453,621		SOLE
SYSTEMAX INC	EQUITY	871851101	49	6,983		SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3901	59,739		SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	44	5,336		SOLE
TAKE TWO INTERACTIVE SOFTW	EQUITY	874054109	1912	117,200	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	36	1,610		SOLE
TALBOTS INC	EQUITY	874161102	496	16,593		SOLE
TALISMAN ENERGY INC.	EQUITY	87425E103	6261	127,800		DEFINED
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	186	19,726		SOLE
TALX CORP	EQUITY	874918105	452	13,772		SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	556	19,998		SOLE
TANOX INC	EQUITY	87588Q109	260	17,724		SOLE
TARGET CORP	EQUITY	87612E106	169	4,336	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	37174	715,842		SOLE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	4293	166,840		SOLE
TARRAGON CORP	EQUITY	876287103	142	7,663		SOLE
TASER INTERNATIONAL INC	EQUITY	87651B104	273	44,259		SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	1164	36,716		SOLE
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	111	2,937		SOLE
TBC CORP	EQUITY	872183108	1623	47,057		SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	5872	219,497		SOLE
TD BANKNORTH INC	EQUITY	87235A101	69	2,303		SOLE
TECH DATA CORP.	EQUITY	878237106	4089	111,395		SOLE
TECHE CORP.	EQUITY	878377100	4245	74,508		SOLE
TECHNE CORP	EQUITY	878377100	2534	60,200	SH	DEFINED
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	283	10,805		SOLE
TECHNITROL, INC.	EQUITY	878555101	449	29,312		SOLE
TECHNOLOGY INVSTMT CAP CORP	EQUITY	878717305	152	9,650		SOLE
TECHTEAM GLOBAL INC COM	COM	878311109	1557	128900	SH	SOLE
TECO ENERGY INC	EQUITY	872375100	14	765	SH	DEFINED

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TECO ENERGY, INC.	EQUITY	872375100	1764	97,896		SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1011	46,980		SOLE
TEJON RANCH CO.	EQUITY	879080109	296	6,294		SOLE
TEKELEC	EQUITY	879101103	857	40,930		SOLE
TEKELEC COM	COM	879101103	3288	156947	SH	SOLE
TEKELEC INC	EQUITY	879101103	8812	707,600	SH	DEFINED
TEKTRONIX INC	EQUITY	879131100	8	312	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	1003	39,757		SOLE
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	1321	102,300		SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	831	24,110		SOLE
TELEFLEX INC.	EQUITY	879369106	5533	78,481		SOLE
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	4038	189,840		SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	8190	210,002		SOLE
TELETECH HOLDINGS	EQUITY	879939106	259	25,825		SOLE
TELEWEST GLOBAL INC	EQUITY	87956T107	1908	83,118		SOLE
TELIK INC	EQUITY	87959M109	616	37,636		SOLE
TELKONET INC	EQUITY	879604106	101	25,727		SOLE
TELLABS INC	EQUITY	879664100	17	2,192	SH	DEFINED
TELLABS INC COM	COM	879664100	4035	383525	SH	SOLE
TELLABS, INC.	EQUITY	879664100	2395	227,639		SOLE
TEMPLE INLAND INC	EQUITY	879868107	17	552	SH	DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	2173	53,194		SOLE
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	11	900		SOLE
TENARIS SA-ADR	EQUITY	88031M109	4778	34,662		SOLE
TENET HEALTHCARE CORP	EQUITY	88033G100	19	2,296	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	2640	235,098		SOLE
TENNANT CO.	EQUITY	880345103	234	5,707		SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	553	31,583		SOLE
TERADYNE INC	EQUITY	880770102	12	964	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	1508	91,382		SOLE
TERAYON COMMUNICATION	EQUITY	880775101	222	56,924		SOLE
TERCICA INC	EQUITY	88078L105	91	8,075		SOLE
TEREX CORP.	EQUITY	880779103	73	1,469		SOLE
TERRA INDUSTRIES, INC.	EQUITY	880915103	6734	1,012,575		SOLE
TERREMARK WORLDWIDE INC	EQUITY	881448203	95	21,697		SOLE
TESORO CORP	EQUITY	881609101	111	1,655		SOLE
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	951	31,810		SOLE
TETRA TECH, INC.	EQUITY	88162G103	638	37,903		SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	767	24,562		SOLE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	4111	-59,115		SOLE
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	2618	78,340	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	342	16,179		SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	894	16,427		SOLE
TEXAS INSTRS INC	EQUITY	882508104	24966	1,398,940	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	763	22500	SH	SOLE
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	29641	874,358		SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	3107	107,915		SOLE
TEXAS ROADHOUSE INC	EQUITY	882681109	1463	132,400	SH	DEFINED
TEXAS ROADHOUSE INC-CLASS A	EQUITY	882681109	454	30,500		SOLE
TEXTRON FINANCIAL CORP	EQUITY	883203101	4470	62,328		SOLE
TEXTRON INC	EQUITY	883203101	36	656	SH	DEFINED
THE GENLYTE GROUP, INC.	EQUITY	372302109	835	17,367		SOLE
THE HERSHEY COMPANY	EQUITY	427866108	4538	80,595		SOLE
THE ST JOE COMPANY	EQUITY	790148100	98	1,569		SOLE
THE ST PAUL TRAVELERS COS	EQUITY	792860108	111	2,484	SH	DEFINED
THE STEAK N SHAKE COMPANY	EQUITY	857873103	365	20,121		SOLE

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THE YANKEE CANDLE CO.	EQUITY	984757104	806	32,885		SOLE
THERMO ELECTRON CORP	EQUITY	883556102	18	792	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	2336	75,602		SOLE
THERMOGENESIS CORP	EQUITY	883623209	176	33,209		SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	3491	101,450		SOLE
THOMAS NELSON	EQUITY	640376109	156	8,310		SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	3078	90,542		SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	621	34,960		SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	75	2,997		SOLE
THQ INC	EQUITY	872443403	909	42,637		SOLE
THRESHOLD PHARMACEUTICALS	EQUITY	885807107	55	4,053		SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	1307	156,295		SOLE
TIDEWATER, INC.	EQUITY	886423102	5679	116,686		SOLE
TIENS BIOTECH GROUP USA INC	EQUITY	88650T104	11	2,996		SOLE
TIERONE CORP	EQUITY	88650R108	346	13,140		SOLE
TIFFANY & CO	EQUITY	886547108	25	805	SH	DEFINED
TIFFANY & CO.	EQUITY	886547108	2647	66,561		SOLE
TIMBERLAND COMPANY	EQUITY	887100105	3576	105,870		SOLE
TIME WARNER INC	EQUITY	887317105	72047	3,978,286		SOLE
TIME WARNER INC NEW	EQUITY	887317105	24166	1,334,383	SH	DEFINED
TIME WARNER TELECOM	EQUITY	887319101	283	36,324		SOLE
TIMKEN CO.	EQUITY	887389104	4690	158,296		SOLE
TIPPERARY CORP	EQUITY	888002300	96	13,092		SOLE
TITAN INTERNATIONAL INC	EQUITY	88830M102	129	9,401		SOLE
TITANIUM METALS CORPORATION	EQUITY	888339207	323	8,176		SOLE
TIVO INC	EQUITY	888706108	226	41,281		SOLE
TJX COMPANIES, INC.	EQUITY	872540109	4390	214,334		SOLE
TJX COS INC NEW	EQUITY	872540109	35	2,284	SH	DEFINED
TNS INC	EQUITY	872960109	229	9,435		SOLE
TODCO	EQUITY	88889T107	13869	332,500	SH	DEFINED
TODCO CL A	COM	88889T107	4229	101400	SH	SOLE
TODCO-CL A	EQUITY	88889T107	1431	34,307		SOLE
TOLL BROTHERS INC COM	COM	889478103	1507	33730	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	10542	236,007		SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	199	4,591		SOLE
TOO INC	EQUITY	890333107	682	24,873		SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2093	65,928		SOLE
TOPPS CO. INC.	EQUITY	890786106	211	25,698		SOLE
TORCHMARK CORP.	EQUITY	891027104	4987	94,388		SOLE
TORCHMARK INC	EQUITY	891027104	20	384	SH	DEFINED
TOREADOR RESOURCES CORP	EQUITY	891050106	365	10,304		SOLE
TORO CO.	EQUITY	891092108	34	916		SOLE
TORONTO DOMINION BK	EQUITY	891160509	7098	143,784		DEFINED
TOTAL SYSTEM SERVICE	EQUITY	891906109	18	777		SOLE
TOWER GROUP INC	EQUITY	891777104	183	12,132		SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	369	12,722		SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	1086	23,781		SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	147	14,461		SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	624	25,276		SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	111	14,034		SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	2721	97,698		SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	45	784		SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521105	2228282	39,092,662		SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	212	26,535		SOLE
TRANSOCEAN INC	EQUITY	G90078109	9425	153,734		SOLE
TRANSOCEAN INC	EQUITY	G90078109	29192	930,840	SH	DEFINED

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TRANSOCEAN INC ORD	COM	G90078109	3475	56678	SH	SOLE
TRANSWITCH CORP.	EQUITY	894065101	129	75,049		SOLE
TRAVELERS PPTY CASUALTY	EQUITY	89420G307	3236	134,500		SOLE
TRAVELZOO INC	EQUITY	89421Q106	56	2,530		SOLE
TREDEGAR CORP.	EQUITY	894650100	270	20,758		SOLE
TREEHOUSE FOODS INC	EQUITY	89469A104	24	902		SOLE
TREX COMPANY, INC.	EQUITY	89531P105	200	8,345		SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	254	6,466		SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	7487	165,379		SOLE
TRIAD HOSPS INC	EQUITY	89579K109	1766	39,000	SH	DEFINED
TRIARC COS-B	EQUITY	895927309	423	27,674		SOLE
TRIBUNE CO NEW	EQUITY	896047107	33	1,300	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	14425	425,640		SOLE
TRICO BANCSHARES	EQUITY	896095106	189	8,771		SOLE
TRIDENT MICROSYSTEMS COM	COM	895919108	4936	155167	SH	SOLE
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	583	18,330		SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	628	18,649		SOLE
TRIMERIS INC	EQUITY	896263100	197	12,846		SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	4481	110,660		SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	155	21,898		SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1288	365,852		SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	428	11,512		SOLE
TRI-VALLEY CORP	EQUITY	895735108	160	16,114		SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	63	2,749		SOLE
TRIZETTO GROUP INC	EQUITY	896882107	433	30,687		SOLE
TRM CORPORATION	EQUITY	872636105	119	7,833		SOLE
TRUE RELIGION APPAREL COM	COM	89784N104	9831	590800	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	683	54,500		SOLE
TRUSTMARK CORP.	EQUITY	898402102	954	34,249		SOLE
TRUSTREET PROPERTIES INC	EQUITY	898404108	656	41,937		SOLE
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	994	33,883		SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	214	29,883		SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	484	18,713		SOLE
TUPPERWARE CORP.	EQUITY	899896104	3179	139,550		SOLE
TURBOCHEF TECHNOLOGIES INC	EQUITY	900006206	144	9,265		SOLE
TXU CORP	EQUITY	873168108	13665	121,054		SOLE
TXU CORP	EQUITY	873168108	100	1,176	SH	DEFINED
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	69476	2,494,636		SOLE
TYCO INTL LTD	EQUITY	902124106	8347	356,950	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	212	25,572		SOLE
TYSON FOODS INC (DEL)	EQUITY	902494103	17	1,232	SH	DEFINED
TYSON FOODS, INC. CLASS A	EQUITY	902494103	2132	118,118		SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	85	7,289		SOLE
U.S. BANCORP, INC.	EQUITY	902973304	36922	1,314,889		SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	191	8,369		SOLE
UAP HOLDING CORP	EQUITY	903441103	438	24,226		SOLE
UBIQUITEL INC	EQUITY	903474302	481	55,026		SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	1215	66,269		SOLE
UGI CORP.	EQUITY	902681105	87	3,076		SOLE
UICI	EQUITY	902737105	919	25,533		SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	555	10,608		SOLE
ULTICOM INC	EQUITY	903844108	103	9,345		SOLE
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	303	16,463		SOLE
ULTRALIFE BATTERIES INC	EQUITY	903899102	135	10,440		SOLE
ULTRATECH , INC.	EQUITY	904034105	270	17,326		SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	743	11,312		SOLE

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UMPQUA HOLDINGS CORP	EQUITY	904214103	783	32,196		SOLE
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	11220	213,300		SOLE
UNIFIRST CORP.	EQUITY	904708104	236	6,724		SOLE
UNION BANKSHARES CORP	EQUITY	905399101	265	6,341		SOLE
UNION PAC CORP	EQUITY	907818108	70	1,292	SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	8347	116,413		SOLE
UNIONBANCAL CORP	EQUITY	908906100	117	1,684		SOLE
UNISOURCE ENERGY CORP.	EQUITY	909205106	832	25,029		SOLE
UNISYS CORP	EQUITY	909214108	8	1,668	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	1065	160,318		SOLE
UNIT CORP.	EQUITY	909218109	53	961		SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	639	19,353		SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	947	27,103		SOLE
UNITED CAPITAL CORPORATION	EQUITY	909912107	49	2,102		SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	652	22,882		SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	220	19,607		SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	6246	263,551		SOLE
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	503	11,151		SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	269	7,525		SOLE
UNITED MICROELECTRONICS-ADR	EQUITY	910873207		0		SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	1047	29,597		SOLE
UNITED ONLINE INC	EQUITY	911268100	615	44,377		SOLE
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	90	3,610		SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	55007	795,697		SOLE
UNITED PARCEL SVC INC CL B	EQUITY	911312106	358	5,172	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	3464	175,770		SOLE
UNITED SECURITY BANCSHARES	EQUITY	911459105	115	4,185		SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	3374	79,666		SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	1151	24,049		SOLE
UNITED STS STL CORP NEW	EQUITY	912909108	18	560	SH	DEFINED
UNITED SURGICAL PARTNE	EQUITY	913016309	1225	31,320		SOLE
UNITED SURGICAL PARTNERS	EQUITY	913016309	398	124,600	SH	DEFINED
UNITED TECHNOLOGIES CORP	EQUITY	913017109	37114	968,292	SH	DEFINED
United Technologies Corp	EQUITY	913017109	1250	40,000	SH	SOLE
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	23303	449,516		SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	1144	16,388		SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	45817	671,376		SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	37536	942,458	SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	4178	88,026		SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	410	18,044		SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	512	12,876		SOLE
UNIVERSAL CORP.	EQUITY	913456109	2612	67,258		SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	190	17,023		SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	170	9,812		SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	661	11,537		SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	283	8,519		SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	5888	123,612		SOLE
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	552	15,493		SOLE
UNIVERSAL TRUCKLOAD SERVICES	EQUITY	91388P105	75	4,038		SOLE
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	230	8,316		SOLE
UNIVISION COMMUNICATIONS I	EQUITY	914906102	3092	155,128	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	7156	269,740		SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	388	16,006		SOLE
UNOVA, INC.	EQUITY	91529B106	1241	35,487		SOLE
UNUMPROVIDENT CORP	EQUITY	91529Y106	23	1,460	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2878	140,383		SOLE

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URBAN OUTFITTERS INC	EQUITY	917047102	15948	1,025,000	SH	DEFINED
URBAN OUTFITTERS INC COM	COM	917047102	1593	54177	SH	SOLE
URBAN OUTFITTERS, INC.	EQUITY	917047102	6205	211,066		SOLE
URS CORP.	EQUITY	903236107	1194	29,565		SOLE
URSTADT BIDDLE [A]	EQUITY	917286205	231	15,246		SOLE
US Bancorp	EQUITY	902973304	2338	80,000	SH	SOLE
US BANCORP DEL	EQUITY	902973304	14638	517,648	SH	DEFINED
US CELLULAR	EQUITY	911684108	6353	229,528		SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	156	8,609		SOLE
USA MOBILITY INC	EQUITY	90341G103	525	19,447		SOLE
USA TRUCK INC	EQUITY	902925106	94	3,726		SOLE
USANA HEALTH SCIENCES INC	EQUITY	90328M107	356	7,458		SOLE
USEC, INC	EQUITY	90333E108	696	62,367		SOLE
USG CORP.	EQUITY	903293405	640	9,312		SOLE
USI HOLDINGS CORP	EQUITY	90333H101	427	32,838		SOLE
UST INC	EQUITY	902911106	25	804	SH	DEFINED
UST INC.	EQUITY	902911106	22927	547,710		SOLE
U-STORE-IT TRUST	EQUITY	91274F104	420	20,719		SOLE
UTSTARCOM INC	EQUITY	918076100	2188	267,833		SOLE
V F CORP	EQUITY	918204108	19	436	SH	DEFINED
V. F. CORP.	EQUITY	918204108	2438	42,054		SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	641	22,280		SOLE
VALANCE TECHNOLOGY, INC	EQUITY	918914102	82	30,269		SOLE
VALASSIS COMMUNICATIONS IN	EQUITY	918866104	7561	262,800	SH	DEFINED
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	5098	130,788		SOLE
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	3565	177,554		SOLE
VALERO ENERGY CORP	EQUITY	91913Y100	126	1,496	SH	DEFINED
VALERO ENERGY CORP.	EQUITY	91913Y100	16675	147,489		SOLE
VALHI INC	EQUITY	918905100	5	281		SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	74	3,230		SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	366	12,462		SOLE
VALOR COMMUNICATIONS GROUP	EQUITY	920255106	7307	536,112		SOLE
VALSPAR CORP.	EQUITY	920355104	4360	195,008		SOLE
VALUE LINE, INC.	EQUITY	920437100	38	976		SOLE
VALUECLICK INC.	EQUITY	92046N102	1025	59,992		SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	225	19,785		SOLE
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	9915	250,944		SOLE
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	1130	26,666		SOLE
VARIAN, INC.	EQUITY	922206107	2932	85,439		SOLE
VASCO DATA SECURITY INTL	EQUITY	92230Y104	157	17,343		SOLE
VCA ANTECH INC	EQUITY	918194101	4034	158,075		SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	379	18,962		SOLE
VECTREN CORP	EQUITY	92240G101	4152	146,464		SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	306	19,074		SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1599	42,009		SOLE
VENTAS, INC.	EQUITY	92276F100	69	2,152		SOLE
VENTIV HEALTH	EQUITY	922793104	507	19,360		SOLE
VERIFONE HOLDINGS INC	EQUITY	92342Y109	362	17,999		SOLE
VERINT SYSTEMS	EQUITY	92343X100	388	9,478		SOLE
VERISIGN, INC.	EQUITY	92343E102	473	22,119		SOLE
VERITAS DGC, INC.	EQUITY	92343P107	898	24,518		SOLE
VERITY INC COM	EQUITY	92343C106	289	27,228		SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	72246	2,210,043		SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	23439	985,009	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	5588	250,003		SOLE
VERTRUE INC	EQUITY	92534N101	200	5,515		SOLE

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VIACELL INC	EQUITY	92554J105	33	5,717		SOLE
VIACOM INC	EQUITY	925524308	212	6,432	SH	DEFINED
VIACOM INC CL A	EQUITY	925524100	21	630	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	36507	1,105,928		SOLE
VIAD CORP	EQUITY	92552R406	441	16,129		SOLE
VIASAT, INC.	EQUITY	92552V100	401	15,633		SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	564	22,583		SOLE
VICOR CORP.	EQUITY	925815102	210	13,888		SOLE
VIGNETTE CORPORATION	EQUITY	926734401	335	21,076		SOLE
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	98	23,497		SOLE
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	150	6674888		SOLE
VINEYARD NATL BANCORP CO	EQUITY	927426106	167	5,653		SOLE
VINTAGE PETROLEUM, INC.	EQUITY	927460105	1849	40,490		SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	76	9,867		SOLE
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	179	6,616		SOLE
VIRGINIA FINL CORP	EQUITY	927810101	187	5,189		SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4248	355,458		SOLE
VISTACARE INC-CL A	EQUITY	92839Y109	116	7,988		SOLE
VISTEON CORP	EQUITY	92839U107	5	632	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	1463	149,609		SOLE
VITAL IMAGES INC	EQUITY	92846N104	198	8,885		SOLE
VITAL SIGNS, INC.	EQUITY	928469105	184	3,982		SOLE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	1045	750,700	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	296	158,070		SOLE
VNUS MED TECHNOLOGIES INC	EQUITY	928566108	909	87,200	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	EQUITY	928566108	39	3,733		SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	118	5,827		SOLE
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	135	11,035		SOLE
VORNADO	EQUITY	929042109	4790	55,299		SOLE
VORNADO RLTY TR	EQUITY	929042109	38	576	SH	DEFINED
VULCAN MATERIALS CO.	EQUITY	929160109	3533	47,612		SOLE
VULCAN MATLS CO	EQUITY	929160109	28	500	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	756	79,128		SOLE
W&T OFFSHORE INC	EQUITY	92922P106	298	9,174		SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	9009	228,193		SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	2243	35,647		SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	443	22,540		SOLE
WABTEC	EQUITY	929740108	926	33,930		SOLE
WACHOVIA CORP	EQUITY	929903102	33110	695,733		SOLE
Wachovia Corp	EQUITY	929903102	1985	40,000	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	276	5,799	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	4138	213,738		SOLE
WAL MART STORES INC	EQUITY	931142103	32634	1,024,748	SH	DEFINED
WALGREEN CO	EQUITY	931422109	13927	474,812	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	19486	448,463		SOLE
WAL-MART STORES, INC.	EQUITY	931142103	64450	1,470,779		SOLE
WALT DISNEY	EQUITY	254687106	3742	90289900		SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	1339	27,379		SOLE
WARNACO GROUP INC	EQUITY	934390402	734	33,491		SOLE
WARNER MUSIC GROUP CORP	EQUITY	934550104	18	977		SOLE
WARREN RESOURCES INC	EQUITY	93564A100	228	13,630		SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	3770	167,098		SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	1016	18,855		SOLE
WASHINGTON MUT INC	EQUITY	939322103	127	3,234	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	30681	782,278		SOLE
WASHINGTON POST CO. CLASS B	EQUITY	939640108	9012	11,230		SOLE

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WASHINGTON REAL ESTATE INV.	EQUITY	939653101	947	30,436		SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	233	8,583		SOLE
WASTE CONNECTIONS	EQUITY	941053100	51	1,440	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	1190	33,909		SOLE
WASTE INDUSTRIES USA INC	EQUITY	941057101	56	4,247		SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	8705	304,280		SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	59	2,756	SH	DEFINED
WASTE SERVICES INC	EQUITY	941075103	171	46,227		SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	179	8,819		SOLE
WATERS CORP	EQUITY	941848103	1640	39,423	SH	DEFINED
WATERS CORP.	EQUITY	941848103	2195	52,765		SOLE
WATSCO, INC.	EQUITY	942622200	825	15,540		SOLE
WATSON PHARMACEUTICALS INC	EQUITY	942683103	14	512	SH	DEFINED
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	3010	82,215		SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	638	23,685		SOLE
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	523	18,113		SOLE
WAUSAU PAPER CORP.	EQUITY	943315101	385	30,778		SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	713	25,143		SOLE
WD-40 CO.	EQUITY	929236107	320	12,076		SOLE
WEATHERFORD INTL LTD	EQUITY	G95089101	35	510	SH	DEFINED
WEATHERFORDNINTL LTD	EQUITY	G95089101	4194	61,080		SOLE
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	587	23,949		SOLE
WEBMD CORPORATION	EQUITY	94769M105	87	7,807		SOLE
WEBMETHODS INC	EQUITY	94768C108	273	38,618		SOLE
WEBSense INC	EQUITY	947684106	886	17,311		SOLE
WEBSIDESTORY	EQUITY	947685103	255	14,416		SOLE
WEBSTER FINANCIAL CORP.	EQUITY	947890109	6979	155,217		SOLE
WEIGHT WATCHERS INTL	EQUITY	948626106	21	410	SH	DEFINED
WEIGHT WATCHERS INTL INC	EQUITY	948626106	964	18,693		SOLE
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	5854	154,676		SOLE
WEIS MARKETS INC	EQUITY	948849104	412	10,299		SOLE
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	499	13,480		SOLE
WELLCHOICE INC	EQUITY	949475107	55	724		SOLE
WELLMAN, INC.	EQUITY	949702104	149	23,500		SOLE
WELLPOINT INC	EQUITY	94973V107	20517	270,602		SOLE
WELLPOINT INC	EQUITY	94973V107	44390	829,684	SH	DEFINED
WELLS FARGO + CO NEW	EQUITY	949746101	12803	217,966	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	66205	1,130,356		SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2436	53,952		SOLE
WENDYS INTL INC	EQUITY	950590109	19	426	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	2335	135,042		SOLE
WESBANCO, INC.	EQUITY	950810101	452	16,446		SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	17	50		SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	787	23,236		SOLE
WEST BANCORPORATION	EQUITY	95123P106	224	12,098		SOLE
WEST COAST BANCORP	EQUITY	952145100	268	10,720		SOLE
WEST CORPORATION	EQUITY	952355105	15	412		SOLE
WEST MARINE INC	EQUITY	954235107	146	9,873		SOLE
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	668	22,519		SOLE
WESTAMERICA BANCORPORATION	EQUITY	957090103	4409	85,354		SOLE
WESTAR ENERGY	EQUITY	95709T100	4029	166,981		SOLE
WESTCORP	EQUITY	957907108	37	626		SOLE
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	142	39,102		SOLE
WESTERN DIGITAL CORP.	EQUITY	958102105	5276	408,065		SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	5647	110,238		SOLE
WESTERN SIERRA BANCORP	EQUITY	959522103	166	4,814		SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	74	3,151		SOLE
WESTLAKE CHEMICAL CORP	EQUITY	960413102	264	9,744		SOLE

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WESTWOOD ONE, INC.	EQUITY	961815107	2595	130,447		SOLE
WET SEAL, INC.	EQUITY	961840105	139	30,986		SOLE
WEYCO GROUP INC	EQUITY	962149100	82	4,188		SOLE
WEYERHAEUSER CO	EQUITY	962166104	62	1,200	SH	DEFINED
WEYERHAEUSER CO.	EQUITY	962166104	7432	108,101		SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	14	203		SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	4099	127,568		SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	656	20,247		SOLE
WHEELING-PITTSBURG CORP	EQUITY	963142302	106	6,340		SOLE
WHIRLPOOL CORP	EQUITY	963320106	19	328	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	2375	31,342		SOLE
WHITING PETROLEUM CORP	EQUITY	966387102	946	21,579		SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	51	1,881		SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	17916	133,255		SOLE
WILD OATS MARKETS, INC.	EQUITY	96808B107	266	20,701		SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	6671	266,320		SOLE
WILLIAMS COS INC	EQUITY	969457100	53	2,804	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	3914	166,700	SH	DEFINED
WILLIAMS-SONOMA, INC.	EQUITY	969904101	8556	223,099		SOLE
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	570	21413939		SOLE
WILMINGTON TRUST CORP	EQUITY	971807102	4754	130,418		SOLE
WILSHIRE BANCORP INC	EQUITY	97186T108	171	11,175		SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	84	13,718		SOLE
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	970	50,500		SOLE
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2501	193,463		SOLE
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	700	24,177		SOLE
WINSTON HOTELS INC	EQUITY	97563A102	192	19,204		SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	854	17,000		SOLE
WIRELESS FACILITIES INC.	EQUITY	97653A103	236	40,696		SOLE
WISCONSIN ENERGY CORP.	EQUITY	976657106	9301	232,999		SOLE
WITNESS SYSTEMS INC	EQUITY	977424100	408	19,541		SOLE
WM. WRIGLEY JR. CO.	EQUITY	982526105	5678	78,990		SOLE
WMS INDUSTRIES INC.	EQUITY	929297109	434	15,426		SOLE
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	882	41,904		SOLE
WOODWARD GOVERNOR CO.	EQUITY	980745103	606	7,126		SOLE
WORLD ACCEPTANCE CORP.	EQUITY	981419104	350	13,756		SOLE
WORLD AIR HOLDINGS INC	EQUITY	98142V104	181	17,032		SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	537	16,556		SOLE
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	192	14,759		SOLE
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	3898	185,358		SOLE
WPS RESOURCES CORP.	EQUITY	92931B106	4221	73,029		SOLE
WPT ENTERPRISES INC	EQUITY	98211W108	37	4,168		SOLE
WRIGHT EXPRESS CORP	EQUITY	98233Q105	628	29,106		SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	1042	42,229		SOLE
WRIGLEY WM JR CO	EQUITY	982526105	48	880	SH	DEFINED
WSFS FINANCIAL CORP	EQUITY	929328102	249	4,233		SOLE
WYETH	EQUITY	983024100	29418	635,798		SOLE
WYETH	EQUITY	983024100	15732	540,066	SH	DEFINED
WYNN RESORTS LTD	EQUITY	983134107	371	8,226		SOLE
XCEL ENERGY INC	EQUITY	98389B100	29	1,482	SH	DEFINED
XCEL STATES POWER-MINES	EQUITY	98389B100	3721	189,741		SOLE
XERIUM TECHNOLOGIES INC	EQUITY	98416J100	111	9,707		SOLE
XEROX CORP	EQUITY	984121103	48	4,704	SH	DEFINED
XEROX CORP.	EQUITY	984121103	12754	934,367		SOLE
XILINX INC	EQUITY	983919101	36	1,712	SH	DEFINED
XILINX, INC.	EQUITY	983919101	599	16670147		SOLE
XL CAPITAL LTD	EQUITY	G98255105	11495	262,062		SOLE
XL CAPITAL LTD	EQUITY	G98255105	35	516	SH	DEFINED
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	3254	90,618		SOLE

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X-RITE, INC.	EQUITY	983857103	190	15,316		SOLE
XTO ENERGY INC	EQUITY	98385X106	9262	204,375		SOLE
XTO ENERGY INC	EQUITY	98385X106	3731	82,772	SH	DEFINED
YAHOO INC	EQUITY	984332106	35014	1,870,698	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	26196	774,127		SOLE
YARDVILLE NATL BANCORP	EQUITY	985021104	218	6,194		SOLE
YELLOW ROADWAY CORP	EQUITY	985577105	4619	111,514		SOLE
YORK INTERNATIONAL CORP.	EQUITY	986670107	6185	110,314		SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	130	3,438		SOLE
YUM BRANDS INC	EQUITY	988498101	51	1,400	SH	DEFINED
Yum Brands Inc	EQUITY	988498101	2724	57,500	SH	SOLE
YUM! BRANDS INC	EQUITY	988498101	19484	402,484		SOLE
ZALE CORP.	EQUITY	988858106	994	36,568		SOLE
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	5407	138,330		SOLE
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	723	11,531		SOLE
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	111	42,338		SOLE
ZIMMER HOLDINGS INC	EQUITY	98956P102	17014	246,978		SOLE
ZIMMER HOLDINGS INC	EQUITY	98956P102	24863	589,812	SH	DEFINED
ZIONS BANCORP	EQUITY	989701107	23	330	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	3023	42,449		SOLE
ZIPREALTY INC	EQUITY	98974V107	64	5,033		SOLE
ZOLL MEDICAL CORP.	EQUITY	989922109	182	6,935		SOLE
ZOLTEK COMPANIES INC	EQUITY	98975W104	102	7,759		SOLE
ZORAN CORP.	EQUITY	98975F101	451	31,516		SOLE
ZUMIEZ INC	EQUITY	989817101	74	2,261		SOLE
ZYMOGENETICS INC	EQUITY	98985T109	321	19,470		SOLE