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AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
February 11, 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: December 31, 2004

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	February 11, 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: 4,023

Form 13F Information Table Value Total: \$18,160,538 (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/ CALL	INVESTMENT DISCRETION	OT MG
1-800 CONTACTS INC	EQUITY	681977104	94	4,262	SH	SOLE	
1-800-FLOWERS.COM INC	EQUITY	68243Q106	109	13,009	SH	SOLE	
1ST SOURCE CORP.	EQUITY	336901103	176	6,913	SH	SOLE	

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	762860	53,445,620	SH	SOLE	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	177	12,993	SH	SOLE	
24/7 REAL MEDIA INC	EQUITY	901314203	72	16,677	SH	SOLE	
3COM CORP.	EQUITY	885535104	2695	646,238	SH	SOLE	
3M	EQUITY	88579Y101	2708	33,000	SH	SOLE	
3M CO	EQUITY	88579Y101	37637	458,601	SH	SOLE	
3M CO	EQUITY	88579Y101	106	1,295	SH	DEFINED	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	171	8,122	SH	SOLE	
7-ELEVEN INC.	EQUITY	817826209	14	588	SH	SOLE	
99 CENTS ONLY STORES	EQUITY	65440K106	2349	145,354	SH	SOLE	
A C MOORE ARTS & CRAFT	EQUITY	00086T103	232	8,069	SH	SOLE	
A.G. EDWARDS, INC.	EQUITY	281760108	5620	130,067	SH	SOLE	
A.S.V. INC	EQUITY	001963107	219	4,582	SH	SOLE	
AAMES INVESTMENT CORP	EQUITY	00253G108	229	21,434	SH	SOLE	
AAON INC	EQUITY	000360206	82	5,121	SH	SOLE	
AAR CORP.	EQUITY	000361105	258	18,930	SH	SOLE	
AARON RENTS INC COM	EQUITY	002535201	3	103702	SH	SOLE	
AARON RENTS INC COM	EQUITY	002535201	6	279,847	SH	SOLE	
AARON RENTS, INC.	EQUITY	002535201	557	22,271	SH	SOLE	
ABAXIS INC	EQUITY	002567105	149	10,258	SH	SOLE	
ABBEY NATIONAL PLC	CorpBond	002920809	39672	1,470,900	SH	SOLE	
Abbey National PLC 7.375%	EQUITY	002920809	2840	105,000	SH	SOLE	
ABBOTT LABORATORIES	EQUITY	002824100	31222	669,280	SH	SOLE	
ABBOTT LABS	EQUITY	002824100	23556	504,943	SH	DEFINED	
Abbott Labs	EQUITY	002824100	1633	35,000	SH	SOLE	
Abbott Labs	EQUITY	002824100	1059	25,000	SH	SOLE	
ABC BANCORP	EQUITY	000400101	120	5,735	SH	SOLE	
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	2	35100	SH	SOLE	
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	6967	148,384	SH	SOLE	
ABGENIX, INC.	EQUITY	00339B107	493	47,718	SH	SOLE	
ABIOMED, INC.	EQUITY	003654100	138	8,945	SH	SOLE	
ABLE LABORATORIES INC	EQUITY	00371N407	239	10,514	SH	SOLE	
ABM INDUSTRIES, INC.	EQUITY	000957100	435	22,046	SH	SOLE	
ACADIA REALTY TRUST	EQUITY	004239109	308	18,922	SH	SOLE	
ACCELRYX INC	EQUITY	00430U103	121	15,494	SH	SOLE	
Accature Ltd Class A USD 0.00002	EQUITY	G1150G111	27483	1,017,820	SH	SOLE	
ACCREDITED HOME LENDERS	EQUITY	00437P107	477	9,597	SH	SOLE	
ACCREDO HEALTH INC.	EQUITY	00437V104	31	1,120	SH	SOLE	
ACE CASH EXPRESS INC	EQUITY	004403101	157	5,292	SH	SOLE	
ACE LTD	EQUITY	G0070K103	5336	124,823	SH	SOLE	
ACE LTD	EQUITY	G0070K103	14	323	SH	DEFINED	
ACETO CORP	EQUITY	004446100	178	9,367	SH	SOLE	
ACTEL CORP.	EQUITY	004934105	265	15,114	SH	SOLE	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	100	9,085	SH	SOLE	
ACTIVCARD CORP	EQUITY	00506J107	221	24,779	SH	SOLE	
ACTIVISION, INC.	EQUITY	004930202	4776	236,660	SH	SOLE	
ACTUANT CORP	EQUITY	00508X203	724	13,888	SH	SOLE	
ACTUATE CORP.	EQUITY	00508B102	77	30,363	SH	SOLE	
ACUITY BRANDS INC	EQUITY	00508Y102	795	25,001	SH	SOLE	
ACXIOM CORP.	EQUITY	005125109	3854	146,548	SH	SOLE	
ADAPTEC, INC.	EQUITY	00651F108	484	63,806	SH	SOLE	
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	2	919	SH	DEFINED	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1486	554,367	SH	SOLE	
ADE CORP.	EQUITY	00089C107	104	5,552	SH	SOLE	
ADESA INC	EQUITY	00686U104	3313	156,138	SH	SOLE	1
ADMINISTAFF, INC.	EQUITY	007094105	160	12,697	SH	SOLE	1

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ADOBE SYS INC	EQUITY	00724F101	6805	108,471	SH	DEFINED	2
ADOBE SYSTEMS INC.	EQUITY	00724F101	12591	200,690	SH	SOLE	1
ADOLOR CORPORATION	EQUITY	00724X102	226	22,788	SH	SOLE	1
ADTRAN, INC.	EQUITY	00738A106	2480	129,573	SH	SOLE	1
ADVANCE AUTO PARTS	EQUITY	00751Y106	5465	125,116	SH	SOLE	1
Advance Auto Parts	EQUITY	00751Y106	1310	30,000	SH	SOLE	4
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	378	37,681	SH	SOLE	1
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	114	12,436	SH	SOLE	1
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	84	8,359	SH	SOLE	1
ADVANCED MEDICAL OPTIC COM	EQUITY	00763M108	7	171894	SH	SOLE	3
ADVANCED MICRO DEVICES COM	EQUITY	007903107	2	92300	SH	SOLE	3
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3800	172,586	SH	SOLE	1
ADVANCED NEUROMODULATION S	EQUITY	00757T101	5345	135,639	SH	DEFINED	2
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	465	11,792	SH	SOLE	1
ADVANCIS PHARMACEUTICAL	EQUITY	00764L109	21	5,542	SH	SOLE	1
ADVANTA CORP [B]	EQUITY	007942204	280	11,532	SH	SOLE	1
ADVENT SOFTWARE, INC.	EQUITY	007974108	1404	68,561	SH	SOLE	1
ADVISORY BRD CO	EQUITY	00762W107	383	10,392	SH	SOLE	1
ADVO, INC.	EQUITY	007585102	635	17,813	SH	SOLE	1
AEROFLEX, INC	EQUITY	007768104	469	38,737	SH	SOLE	1
AEROPOSTALE INC	EQUITY	007865108	3707	125,946	SH	SOLE	1
AES CORP	EQUITY	00130H105	10	737	SH	DEFINED	2
AES DRAX ENERGY LTD	EQUITY	00130H105	4645	339,799	SH	SOLE	1
AETNA INC	EQUITY	00817Y108	21	168	SH	DEFINED	2
AETNA INC-NEW	EQUITY	00817Y108	33924	271,937	SH	SOLE	1
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3870	64,293	SH	SOLE	1
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9	146	SH	DEFINED	2
AFFILIATED MANAGERS CORP	EQUITY	008252108	14	206010	SH	SOLE	3
AFFILIATED MANAGERS GROUP	EQUITY	008252108	969	14,302	SH	SOLE	1
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	93	5,521	SH	SOLE	1
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	274	19,071	SH	SOLE	1
AFFYMETRIX INC	EQUITY	00826T108	51	1,393	SH	SOLE	1
AFLAC INC	EQUITY	001055102	23	575	SH	DEFINED	2
AFLAC, INC.	EQUITY	001055102	15770	395,821	SH	SOLE	1
AFTERMARKET TECHNOLOGY	EQUITY	008318107	111	6,869	SH	SOLE	1
AGCO CORP.	EQUITY	001084102	3365	153,728	SH	SOLE	1
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	53	39,066	SH	SOLE	1
AGILE SOFTWARE CORP.	EQUITY	00846X105	250	30,621	SH	SOLE	1
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	13	552	SH	DEFINED	2
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5074	210,522	SH	SOLE	1
AGILYSYS INC	EQUITY	00847J105	289	16,862	SH	SOLE	1
AGL RESOURCES, INC.	EQUITY	001204106	5464	164,390	SH	SOLE	1
AIR PRODS + CHEMS INC	EQUITY	009158106	15	258	SH	DEFINED	2
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5933	102,343	SH	SOLE	1
AIRGAS, INC.	EQUITY	009363102	4269	161,050	SH	SOLE	1
AIRGATE PCS INC	EQUITY	009367301	3186	89,500	SH	DEFINED	2
AIRGATE PCS, INC.	EQUITY	009367301	15199	426,935	SH	SOLE	1
AIRSPAN NETWORKS INC	EQUITY	00950H102	98	18,068	SH	SOLE	1
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	2070	193,414	SH	SOLE	1
AK STEEL CORP.	EQUITY	001547108	924	63,833	SH	SOLE	1
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	32	2,464	SH	SOLE	1
AKSYS LTD	EQUITY	010196103	26	4,731	SH	SOLE	1
ALABAMA NATIONAL BANCORP	EQUITY	010317105	497	7,676	SH	SOLE	1
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	12	496040	SH	SOLE	3
ALAMOSA HOLDINGS INC.	EQUITY	011589108	540	43,335	SH	SOLE	1
ALASKA AIR GROUP, INC.	EQUITY	011659109	2092	62,455	SH	SOLE	1
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	50	5,771	SH	SOLE	1

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ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	541	15,394	SH	SOLE	1
ALBANY MOLECULAR	EQUITY	012423109	152	13,637	SH	SOLE	1
ALBEMARLE CORP.	EQUITY	012653101	3430	88,599	SH	SOLE	1
ALBERTO CULVER CO	EQUITY	013068101	5	103	SH	DEFINED	2
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	2202	45,341	SH	SOLE	1
ALBERTSON'S, INC.	EQUITY	013104104	12324	516,085	SH	DEFINED	2
ALBERTSON'S, INC.	EQUITY	013104104	3954	165,589	SH	SOLE	1
ALCOA INC	EQUITY	013817101	31	989	SH	DEFINED	2
ALCOA, INC.	EQUITY	013817101	12822	408,096	SH	SOLE	1
ALDERWOODS GROUP INC	EQUITY	014383103	267	23,486	SH	SOLE	1
ALERIS INTERNATIONAL INC	EQUITY	014477103	136	8,010	SH	SOLE	1
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	4096	96,559	SH	SOLE	1
ALEXANDER'S, INC.	EQUITY	014752109	240	1,116	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1008	13,551	SH	SOLE	1
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	400	15,864	SH	SOLE	1
ALFA CORP.	EQUITY	015385107	294	19,384	SH	SOLE	1
ALICO INC	EQUITY	016230104	123	2,103	SH	SOLE	1
ALIGN TECHNOLOGY INC	EQUITY	016255101	328	30,556	SH	SOLE	1
ALKERMES INC	EQUITY	01642T108	742	52,637	SH	SOLE	1
ALLEGHANY CORP	EQUITY	017175100	34	119	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361106	3	156	SH	DEFINED	2
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1216	61,694	SH	SOLE	1
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2	109	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2353	108,561	SH	SOLE	1
ALLERGAN INC	EQUITY	018490102	12	149	SH	DEFINED	2
ALLERGAN, INC.	EQUITY	018490102	21130	260,635	SH	SOLE	1
ALLETE INC.	EQUITY	018522300	27	729	SH	SOLE	1
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	6	129098	SH	SOLE	3
ALLIANCE DATA SYSTEMS	EQUITY	018581108	6554	138,038	SH	SOLE	1
ALLIANCE GAMING CORP	EQUITY	01859P609	417	30,193	SH	SOLE	1
ALLIANCE IMAGING INC	EQUITY	018606202	83	7,386	SH	SOLE	1
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	44	11,978	SH	SOLE	1
ALLIANT ENERGY CORP.	EQUITY	018802108	5621	196,554	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4190	64,088	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	22811	348,900	SH	DEFINED	2
ALLIED CAPITAL CORP	EQUITY	01903Q108	82	3,181	SH	SOLE	1
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	3	362	SH	DEFINED	2
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1319	142,081	SH	SOLE	1
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2975	90,614	SH	SOLE	1
ALLOS THERAPEUTICS INC	EQUITY	019777101	20	8,294	SH	SOLE	1
ALLOY ONLINE, INC	EQUITY	019855105	156	19,330	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	171	16,064	SH	SOLE	1
ALLSTATE CORP	EQUITY	020002101	4049	78,280	SH	DEFINED	2
ALLSTATE CORP.	EQUITY	020002101	33240	642,691	SH	SOLE	1
ALLTEL CORP	EQUITY	020039103	20	345	SH	DEFINED	2
ALLTEL CORP.	EQUITY	020039103	8466	144,084	SH	SOLE	1
ALPHARMA INC. CLASS A	EQUITY	020813101	391	23,062	SH	SOLE	1
ALTERA CORP	EQUITY	021441100	9	423	SH	DEFINED	2
ALTERA CORP.	EQUITY	021441100	4205	203,155	SH	SOLE	1
ALTIRIS INC	EQUITY	02148M100	432	12,203	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S103	87873	1,438,180	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S103	25318	414,375	SH	DEFINED	2
Altria Group Inc	EQUITY	02209S103	1528	25,000	SH	SOLE	4
ALVARION LTD SHS (F)	EQUITY	M0861T100	12	917310	SH	SOLE	3
AMAZON	EQUITY	023135106	40	905	SH	DEFINED	2
AMAZON.COM, INC.	EQUITY	023135106	844	19,060	SH	SOLE	1
AMB PPTY CORP	EQUITY	00163T109		9250	SH	SOLE	3
AMB PROPERTY CORP	EQUITY	00163T109	6078	150,492	SH	SOLE	1
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	4408	53,665	SH	SOLE	1

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AMBAC FINL GROUP INC	EQUITY	023139108	10	124	SH	DEFINED	2
AMBASSADORS GROUP INC	EQUITY	023177108	167	4,701	SH	SOLE	1
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	254	12,641	SH	SOLE	1
AMCORE FINANCIAL, INC.	EQUITY	023912108	474	14,729	SH	SOLE	1
AMDOCS LIMITED	EQUITY	G02602103	3367	128,260	SH	SOLE	1
AMEDISYS INC	EQUITY	023436108	250	7,720	SH	SOLE	1
AMEDISYS INC COM	EQUITY	023436108	2	70500	SH	SOLE	3
AMERADA HESS CORP	EQUITY	023551104	4566	55,424	SH	SOLE	1
AMERADA HESS CORP	EQUITY	023551104	9	104	SH	DEFINED	2
AMERCO, INC.	EQUITY	023586100	251	5,464	SH	SOLE	1
Ameren	EQUITY	023608102	5014	100,000	SH	SOLE	4
AMEREN CORP	EQUITY	023608102	11	221	SH	DEFINED	2
AMEREN CORP.	EQUITY	023608102	4393	87,614	SH	SOLE	1
AMERICA FIRST APARTMENT INV	EQUITY	02363X104	14	1,180	SH	SOLE	1
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	8834	171,990	SH	SOLE	1
AMERICA SERVICE GROUP INC	EQUITY	02364L109	167	6,241	SH	SOLE	1
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	27	877	SH	SOLE	1
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	160	7,101	SH	SOLE	1
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	65	1,961	SH	SOLE	1
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	5885	124,947	SH	SOLE	1
AMERICAN ECOLOGY CORP COM NEW	EQUITY	025533407	3	215200	SH	SOLE	3
AMERICAN ELEC PWR INC	EQUITY	025537101	15	450	SH	DEFINED	2
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	7277	211,920	SH	SOLE	1
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	136	12,623	SH	SOLE	1
AMERICAN EXPRESS CO	EQUITY	025816109	26390	468,167	SH	DEFINED	2
AMERICAN EXPRESS CO.	EQUITY	025816109	49579	879,530	SH	SOLE	1
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3905	124,718	SH	SOLE	1
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	1241	76,726	SH	SOLE	1
AMERICAN FINL REALTY	EQUITY	02607P305		12340	SH	SOLE	3
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	596	67,530	SH	SOLE	1
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3855	152,090	SH	SOLE	1
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	561	16,982	SH	SOLE	1
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	2396	69,970	SH	SOLE	1
AMERICAN INTL GROUP INC	EQUITY	026874107	194	2,960	SH	DEFINED	2
AMERICAN INTL GRP INC COM	EQUITY	026874107	153931	2,344,009	SH	SOLE	1
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	219	9,419	SH	SOLE	1
AMERICAN LAND LEASE INC	EQUITY	027118108	18	820	SH	SOLE	1
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	1255	30,025	SH	SOLE	1
AMERICAN NATIONAL IN	EQUITY	028591105	20	196	SH	SOLE	1
AMERICAN PHARMACEUTICA	EQUITY	02886P109	17	442	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	180	4,995	SH	SOLE	1
AMERICAN POWER CONVERSION	EQUITY	029066107	2118	98,982	SH	SOLE	1
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	217	SH	DEFINED	2
AMERICAN SCIENCE &ENGR COM	EQUITY	029429107	5	109200	SH	SOLE	3
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3927	95,039	SH	SOLE	1
AMERICAN STATES WATER CO.	EQUITY	029899101	254	9,787	SH	SOLE	1
AMERICAN STD COS INC DEL	EQUITY	029712106	10	244	SH	DEFINED	2
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	213	14,320	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912201	46811	2,576,099	SH	SOLE	1
AMERICAN VANGUARD CORP	EQUITY	030371108	108	2,937	SH	SOLE	1
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	136	20,620	SH	SOLE	1
AMERICAN WOODMARK CORP.	EQUITY	030506109	275	6,286	SH	SOLE	1
AMERICANWEST BANCORPORATION	EQUITY	03058P109	121	5,994	SH	SOLE	1
AMERICA'S CAR-MART INC	EQUITY	03062T105	125	3,297	SH	SOLE	1
AMERICREDIT CORP.	EQUITY	03060R101	6467	264,494	SH	SOLE	1
AMERIGROUP CORP	EQUITY	03073T102	1099	14,530	SH	SOLE	1
AMERISOURCEBERGEN CO	EQUITY	03073E105	4667	79,530	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E105	7	119	SH	DEFINED	2

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AMERISTAR CASINOS	EQUITY	03070Q101	289	6,695	SH	SOLE	1
AMERITRADE HLDG CORP COM	EQUITY	03074K100	2	127300	SH	SOLE	3
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	7127	501,200	SH	DEFINED	2
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	77	5,445	SH	SOLE	1
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	3	55364	SH	SOLE	3
AMERON, INC.	EQUITY	030710107	183	4,824	SH	SOLE	1
AMERUS GROUP CO.	EQUITY	03072M108	4022	88,790	SH	SOLE	1
AMETEK INC NEW	EQUITY	031100100	10334	289,700	SH	DEFINED	2
AMETEK, INC.	EQUITY	031100100	4159	116,592	SH	SOLE	1
AMGEN INC	EQUITY	031162100	21045	328,059	SH	DEFINED	2
AMGEN INC COM	EQUITY	031162100	1	22900	SH	SOLE	3
AMGEN, INC.	EQUITY	031162100	93953	1,472,403	SH	SOLE	1
AMIS HOLDINGS INC	EQUITY	031538101	303	18,320	SH	SOLE	1
AMKOR TECHNOLOGY, INC	EQUITY	031652100	15	2,235	SH	SOLE	1
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	566	17,697	SH	SOLE	1
AMN HEALTHCARE SERVICE	EQUITY	001744101	107	6,734	SH	SOLE	1
AMPHENOL CORP. CLASS A	EQUITY	032095101	5513	150,068	SH	SOLE	1
AMR CORP.	EQUITY	001765106	9034	825,003	SH	SOLE	1
Amsouth Bancorp	EQUITY	032165102	1813	70,000	SH	SOLE	4
AMSOUTH BANCORPORATION	EQUITY	032165102	4136	159,691	SH	SOLE	1
AMSOUTH BANCORPORATION	EQUITY	032165102	10	404	SH	DEFINED	2
AMSURG CORP CL A	EQUITY	03232P405	524	17,754	SH	SOLE	1
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	51	2,172	SH	SOLE	1
ANADARKO PETE CORP	EQUITY	032511107	18	281	SH	DEFINED	2
ANADARKO PETROLEUM CORP.	EQUITY	032511107	7302	112,661	SH	SOLE	1
ANALOG DEVICES INC	EQUITY	032654105	8382	227,027	SH	DEFINED	2
ANALOG DEVICES, INC.	EQUITY	032654105	11069	298,380	SH	SOLE	1
ANALOGIC CORP.	EQUITY	032657207	301	6,721	SH	SOLE	1
ANAREN INC	EQUITY	032744104	150	11,539	SH	SOLE	1
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	337	11,555	SH	SOLE	1
ANCHOR GLASS CONTAINER CORP	EQUITY	03304B300	39	5,774	SH	SOLE	1
ANDREW CORP	EQUITY	034425108	6321	463,783	SH	DEFINED	2
ANDREW CORP.	EQUITY	034425108	23176	1,700,351	SH	SOLE	1
ANDRX GROUP	EQUITY	034553107	37	1,684	SH	SOLE	1
ANGELICA CORP	EQUITY	034663104	142	5,247	SH	SOLE	1
ANGIOTECH PHARMACEUTICALS	EQUITY	034918102	1660	89,900	SH	DEFINED	1
ANHEUSER BUSCH COS INC	EQUITY	035229103	11272	222,202	SH	DEFINED	2
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17292	340,858	SH	SOLE	1
ANIMAS CORP	EQUITY	03525Y105	41	2,637	SH	SOLE	1
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	626	17,407	SH	SOLE	1
ANN TAYLOR STORES CORP.	EQUITY	036115103	2584	120,015	SH	SOLE	1
ANNALY MTG MGMT INC	EQUITY	035710409	4144	211,207	SH	SOLE	1
ANNTAYLOR STORES CORP	EQUITY	036115103	10205	474,000	SH	DEFINED	2
ANSOFT CORP	EQUITY	036384105	79	3,905	SH	SOLE	1
ANSWERTHINK INC	EQUITY	036916104	123	26,411	SH	SOLE	1
ANSYS INC	EQUITY	03662Q105	578	18,039	SH	SOLE	1
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	662	15,824	SH	SOLE	1
ANTEON INTL CORP COM	EQUITY	03674E108	1	24800	SH	SOLE	3
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2858	231,242	SH	SOLE	1
ANTIGENICS INC.	EQUITY	037032109	151	14,896	SH	SOLE	1
ANWORTH MORTGAGE ASSET	EQUITY	037347101	281	26,210	SH	SOLE	1
AON CORP	EQUITY	037389103	9	360	SH	DEFINED	2
AON CORP.	EQUITY	037389103	12723	533,218	SH	SOLE	1
APACHE CORP	EQUITY	037411105	84	1,723	SH	DEFINED	2
APACHE CORP.	EQUITY	037411105	7023	138,881	SH	SOLE	1
APARTMENT INVT & MGMT CL A	EQUITY	03748R101		10590	SH	SOLE	3

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APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	2052	53,249	SH	SOLE	1
APARTMENT INVT + MGMT CO	EQUITY	03748R101	4	108	SH	DEFINED	2
APOGEE ENTERPRISES, INC.	EQUITY	037598109	216	16,116	SH	SOLE	1
APOLLO GROUP INC	EQUITY	037604105	17	211	SH	DEFINED	2
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	7788	96,492	SH	SOLE	1
APOLLO INVESTMENT CORP	EQUITY	03761U106	550	36,403	SH	SOLE	1
APPLE COMPUTER	EQUITY	037833100	29	457	SH	DEFINED	2
APPLE COMPUTER, INC.	EQUITY	037833100	17014	264,185	SH	SOLE	1
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3648	137,907	SH	SOLE	1
APPLEBEES INTL INC	EQUITY	037899101	10148	383,650	SH	DEFINED	2
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1847	88,334	SH	SOLE	1
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	223	SH	DEFINED	2
APPLICA INC.	EQUITY	03815A106	70	11,501	SH	SOLE	1
APPLIED FILMS CORP	EQUITY	038197109	187	8,660	SH	SOLE	1
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	413	15,070	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222105	28323	1,656,330	SH	DEFINED	2
APPLIED MATERIALS, INC.	EQUITY	038222105	18863	1,103,093	SH	SOLE	1
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	350	SH	DEFINED	2
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1094	259,950	SH	SOLE	1
APPLIED SIGNAL TECH COM	EQUITY	038237103	14	385,548	SH	SOLE	3
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	203	5,770	SH	SOLE	1
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	3642	110,540	SH	SOLE	1
APTARGROUP, INC.	EQUITY	038336103	1133	21,458	SH	SOLE	1
AQUA AMERICA INC	EQUITY	03836W103	3905	158,791	SH	SOLE	1
AQUANTIVE INC	EQUITY	03839G105	249	27,867	SH	SOLE	1
AQUILA INC	EQUITY	03840P102	2007	543,901	SH	SOLE	1
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	228	30,706	SH	SOLE	1
ARAMARK CORP	EQUITY	038521100	62	2,351	SH	SOLE	1
ARBITRON, INC.	EQUITY	03875Q108	711	18,156	SH	SOLE	1
ARBOR REALTY TRUST INC	EQUITY	038923108	107	4,351	SH	SOLE	1
ARCH CHEMICALS, INC.	EQUITY	03937R102	393	13,669	SH	SOLE	1
ARCH COAL INC COM	EQUITY	039380100	7	187,914	SH	SOLE	3
ARCH COAL, INC.	EQUITY	039380100	3770	106,077	SH	SOLE	1
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	17	744	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	7525	337,292	SH	SOLE	1
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	131	6,253	SH	SOLE	1
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	4212	109,982	SH	SOLE	1
ARCHSTONE SMITH TR	EQUITY	039583109	9	222	SH	DEFINED	2
ARCHSTONE SMITH TR COM	EQUITY	039583109	1	21890	SH	SOLE	3
ARCTIC CAT, INC.	EQUITY	039670104	214	8,087	SH	SOLE	1
ARDEN GROUP INC	EQUITY	039762109	81	819	SH	SOLE	1
ARDEN REALTY INC.	EQUITY	039793104	338	8,952	SH	SOLE	1
ARDEN RLTY GROUP INC COM	EQUITY	039793104		7330	SH	SOLE	3
ARES CAPITAL CORP	EQUITY	04010L103	126	6,489	SH	SOLE	1
ARGON ST INC COM	EQUITY	040149106	1	41800	SH	SOLE	3
ARGONAUT GROUP, INC.	EQUITY	040157109	290	13,737	SH	SOLE	1
ARGOSY GAMING CO.	EQUITY	040228108	1728	37,003	SH	SOLE	1
ARIBA INC	EQUITY	04033V203	583	35,109	SH	SOLE	1
ARKANSAS BEST CORP.	EQUITY	040790107	581	12,932	SH	SOLE	1
ARMOR HOLDINGS, INC.	EQUITY	042260109	788	16,766	SH	SOLE	1
ARRAY BIOPHARMA INC	EQUITY	04269X105	133	14,019	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q100	359	51,059	SH	SOLE	1
ARROW ELECTRONICS INC	EQUITY	042735100	4793	197,245	SH	SOLE	1
ARROW FINANCIAL CORP	EQUITY	042744102	158	5,091	SH	SOLE	1
ARROW INTERNATIONAL, INC.	EQUITY	042764100	348	11,244	SH	SOLE	1
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	228	20,186	SH	SOLE	1



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ARTHROCARE CORP COM	EQUITY	043136100	16	495398	SH	SOLE	3
ARTHROCARE CORP.	EQUITY	043136100	400	12,482	SH	SOLE	1
ARVINMERITOR, INC	EQUITY	043353101	3515	157,140	SH	SOLE	1
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	91	6,577	SH	SOLE	1
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	2174	133,305	SH	SOLE	1
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	159	14,646	SH	SOLE	1
ASHLAND INC	EQUITY	044204105	5	81	SH	DEFINED	2
ASHLAND OIL, INC.	EQUITY	044204105	1868	31,997	SH	SOLE	1
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	124	20,724	SH	SOLE	1
ASK JEEVES INC	EQUITY	045174109	36	1,331	SH	SOLE	1
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	266	23,868	SH	SOLE	1
ASPECT MED SYS INC COM	EQUITY	045235108	11	430728	SH	SOLE	3
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	176	7,208	SH	SOLE	1
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	151	24,236	SH	SOLE	1
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	98	4,616	SH	SOLE	1
ASSOCIATED BANC-CORP.	EQUITY	045487105	7322	220,346	SH	SOLE	1
ASSOCIATED ESTATES REALTY	EQUITY	045604105	22	2,200	SH	SOLE	1
ASSURANT INC	EQUITY	04621X108	60	1,979	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220109	146	5,453	SH	SOLE	1
ASTEC INDS INC COM	EQUITY	046224101	139	8,071	SH	SOLE	1
ASTORIA FINANCIAL CORP.	EQUITY	046265104	5069	126,827	SH	SOLE	1
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	140	27,572	SH	SOLE	1
AT & T CORP	EQUITY	001957505	6546	343,435	SH	SOLE	1
AT RD INC	EQUITY	04648K105	139	20,051	SH	SOLE	1
AT+T CORP	EQUITY	001957505	7111	373,090	SH	DEFINED	2
ATARI INC	EQUITY	04651M105	16	5,411	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439104	512	21,728	SH	SOLE	1
ATHEROS COMMUNICATIONS	EQUITY	04743P108	56	5,453	SH	SOLE	1
ATI TECHNOLOGIES	EQUITY	001941103	3865	200,000	SH	DEFINED	1
ATLANTIC COAST FEDERAL/WAYCR	EQUITY	048425102	46	3,376	SH	SOLE	1
ATLAS AMERICA INC	EQUITY	049167109	48	1,356	SH	SOLE	1
ATMEL CORP.	EQUITY	049513104	3177	810,354	SH	SOLE	1
ATMI, INC.	EQUITY	00207R101	413	18,323	SH	SOLE	1
ATMOS ENERGY CORP.	EQUITY	049560105	1229	44,918	SH	SOLE	1
ATWOOD OCEANICS INC	EQUITY	050095108	3022	58,000	SH	DEFINED	2
ATWOOD OCEANICS INC COM	EQUITY	050095108	11	202160	SH	SOLE	3
ATWOOD OCEANICS, INC.	EQUITY	050095108	359	6,886	SH	SOLE	1
AUDIOVOX COPR.	EQUITY	050757103	159	10,099	SH	SOLE	1
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	110	10,430	SH	SOLE	1
AUTHENTIDATE HOLDING CORP	EQUITY	052666104	105	16,982	SH	SOLE	1
AUTOBYTEL.COM INC	EQUITY	05275N106	147	24,380	SH	SOLE	1
AUTODESK INCORPORATED	EQUITY	052769106	10	260	SH	DEFINED	2
AUTODESK, INC.	EQUITY	052769106	4540	119,624	SH	SOLE	1
AUTOLIV, INC.	EQUITY	052800109	113	2,337	SH	SOLE	1
AUTOMATIC DATA PROCESSING	EQUITY	053015103	29	662	SH	DEFINED	2
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	36147	815,050	SH	SOLE	1
AUTONATION INC	EQUITY	05329W102	2246	116,895	SH	SOLE	1
AUTONATION INC DEL	EQUITY	05329W102	6	301	SH	DEFINED	2
AUTOZONE INC	EQUITY	053332102	8	91	SH	DEFINED	2
AUTOZONE, INC.	EQUITY	053332102	3392	37,143	SH	SOLE	1
AVALONBAY COMM	EQUITY	053484101	1	8050	SH	SOLE	3
AVALONBAY COMMUNITIE	EQUITY	053484101	739	9,814	SH	SOLE	1
AVANEX CORP	EQUITY	05348W109	155	46,775	SH	SOLE	1
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	88	43,625	SH	SOLE	1
AVATAR HOLDINGS, INC.	EQUITY	053494100	130	2,703	SH	SOLE	1
AVAYA INC	EQUITY	053499109	23380	1,359,330	SH	DEFINED	2

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AVAYA INC.	EQUITY	053499109	13733	798,447	SH	SOLE	1
AVERY DENNISON CORP	EQUITY	053611109	12507	208,554	SH	DEFINED	2
AVERY DENNISON CORP.	EQUITY	053611109	3438	57,333	SH	SOLE	1
AVIALL, INC.	EQUITY	05366B102	318	13,864	SH	SOLE	1
AVID TECHNOLOGY, INC.	EQUITY	05367P100	49	790	SH	SOLE	1
AVISTA CORP	EQUITY	05379B107	502	28,411	SH	SOLE	1
AVNET, INC.	EQUITY	053807103	3742	205,177	SH	SOLE	1
AVOCENT CORP COM	EQUITY	053893103	1	36200	SH	SOLE	3
AVOCENT CORPORATION	EQUITY	053893103	3441	84,741	SH	SOLE	1
AVON PRODS INC	EQUITY	054303102	21	538	SH	DEFINED	2
AVON PRODUCTS, INC.	EQUITY	054303102	54816	1,408,306	SH	SOLE	1
AVX CORP	EQUITY	002444107	16	1,248	SH	SOLE	1
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	475	58,373	SH	SOLE	1
AXONYX INC	EQUITY	05461R101	187	30,082	SH	SOLE	1
AZTAR CORP.	EQUITY	054802103	708	20,280	SH	SOLE	1
BAKER HUGHES INC	EQUITY	057224107	16	381	SH	DEFINED	2
BAKER HUGHES, INC.	EQUITY	057224107	9970	233,649	SH	SOLE	1
BALDOR ELECTRIC CO.	EQUITY	057741100	532	19,339	SH	SOLE	1
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	124	4,640	SH	SOLE	1
BALL CORP	EQUITY	058498106	6	128	SH	DEFINED	2
BALL CORP.	EQUITY	058498106	2215	50,369	SH	SOLE	1
BANCFIRST CORP.	EQUITY	05945F103	149	1,886	SH	SOLE	1
BANCORPSOUTH, INC.	EQUITY	059692103	1105	45,334	SH	SOLE	1
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	121	4,935	SH	SOLE	1
BANDAG, INC.	EQUITY	059815100	1947	39,085	SH	SOLE	1
BANK AMER CORP	EQUITY	060505104	40362	858,941	SH	DEFINED	2
Bank America Corp	EQUITY	060505104	2350	50,000	SH	SOLE	4
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	497	24,978	SH	SOLE	1
BANK MUTUAL CORP	EQUITY	063750103	563	46,264	SH	SOLE	1
BANK NEW YORK INC	EQUITY	064057102	30	883	SH	DEFINED	2
BANK OF AMERICA CORP	EQUITY	060505104	94851	2,018,529	SH	SOLE	1
BANK OF GRANITE CORP.	EQUITY	062401104	166	7,954	SH	SOLE	1
BANK OF HAWAII CORP	EQUITY	062540109	4578	90,216	SH	SOLE	1
BANK OF MONTREAL	EQUITY	063671101	7515	156,600	SH	DEFINED	1
BANK OF NEW YORK CO., INC.	EQUITY	064057102	45638	1,365,601	SH	SOLE	1
BANK OF NOVA SCOTIA	EQUITY	064149107	6381	188,700	SH	DEFINED	1
BANK OF THE OZARKS INC	EQUITY	063904106	213	6,251	SH	SOLE	1
BANK UNITED CORP-CPR WI	EQUITY	065416117	30	506,802	SH	SOLE	1
BANKNORTH GROUP INC.	EQUITY	06646R107	14463	395,159	SH	SOLE	1
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	499	15,612	SH	SOLE	1
BANNER CORPORATION	EQUITY	06652V109	185	5,938	SH	SOLE	1
BANTA CORP.	EQUITY	066821109	2525	56,416	SH	SOLE	1
BARD C R INC	EQUITY	067383109	8	119	SH	DEFINED	2
BARNES & NOBLE, INC.	EQUITY	067774109	3837	118,907	SH	SOLE	1
BARNES GROUP, INC.	EQUITY	067806109	232	8,764	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306109	7926	174,035	SH	SOLE	1
BARRIER THERAPEUTICS INC	EQUITY	06850R108	64	3,837	SH	SOLE	1
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	119	6,050	SH	SOLE	1
BAUSCH & LOMB, INC.	EQUITY	071707103	1546	23,985	SH	SOLE	1
BAUSCH + LOMB INC	EQUITY	071707103	4	61	SH	DEFINED	2
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	9016	261,021	SH	SOLE	1
BAXTER INTL INC	EQUITY	071813109	24	701	SH	DEFINED	2
BB+T CORP	EQUITY	054937107	26	628	SH	DEFINED	2
BBT CORP.	EQUITY	054937107	10065	239,358	SH	SOLE	1
BCE INC COM	EQUITY	05534B109	2014	83,805	SH	DEFINED	1
BE AEROSPACE, INC.	EQUITY	073302101	384	32,961	SH	SOLE	1

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BEA SYSTEMS, INC.	EQUITY	073325102	307	34,693	SH	SOLE	1
BEACON ROOFING SUPPLY INC	EQUITY	073685109	159	8,019	SH	SOLE	1
BEAR STEARNS COS	EQUITY	073902108	4762	46,542	SH	SOLE	1
BEAR STEARNS COS INC	EQUITY	073902108	12	117	SH	DEFINED	2
BEARINGPOINT INC	EQUITY	074002106	31	3,888	SH	SOLE	1
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	55	3,164	SH	SOLE	1
BEAZER HOMES USA, INC.	EQUITY	07556Q105	1162	8,029	SH	SOLE	1
BEBE STORES, INC.	EQUITY	075571109	145	5,289	SH	SOLE	1
BECKMAN COULTER, INC.	EQUITY	075811109	6928	103,419	SH	SOLE	1
BECTON DICKINSON + CO	EQUITY	075887109	22293	392,488	SH	DEFINED	2
BECTON, DICKINSON AND CO.	EQUITY	075887109	6205	109,238	SH	SOLE	1
BED BATH & BEYOND, INC.	EQUITY	075896100	8121	203,894	SH	SOLE	1
BED BATH + BEYOND INC	EQUITY	075896100	9832	246,842	SH	DEFINED	2
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	293	10,325	SH	SOLE	1
BEI TECHNOLOGIES INC	EQUITY	05538P104	201	6,512	SH	SOLE	1
BEI TECHNOLOGIES INC COM	EQUITY	05538P104	3	85600	SH	SOLE	3
BEL FUSE INC. CLASS B	EQUITY	077347300	224	6,623	SH	SOLE	1
BELDEN CDT INC	EQUITY	077454106	638	27,502	SH	SOLE	1
BELLSOUTH CORP	EQUITY	079860102	3948	142,082	SH	DEFINED	2
Bellsouth Corp	EQUITY	079860102	1112	40,000	SH	SOLE	4
BELLSOUTH CORP.	EQUITY	079860102	41548	1,495,082	SH	SOLE	1
BELO CORP.	EQUITY	080555105	5123	195,229	SH	SOLE	1
BEMA GOLD CORP.	EQUITY	08135F107	3485	1,143,000	SH	DEFINED	1
BEMIS CO INC	EQUITY	081437105	13708	471,211	SH	DEFINED	2
BEMIS CO., INC.	EQUITY	081437105	1399	48,082	SH	SOLE	1
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	822	24,099	SH	SOLE	1
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	9	271606	SH	SOLE	3
BENTLEY PHARMACEUTICAL	EQUITY	082657107	97	9,012	SH	SOLE	1
BERKSHIRE HATHAWAY INC	EQUITY	084670207	29	10	SH	DEFINED	2
BERKSHIRE HILLS BANCOR	EQUITY	084680107	116	3,128	SH	SOLE	1
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	505	10,587	SH	SOLE	1
BEST BUY CO INC	EQUITY	086516101	22	369	SH	DEFINED	2
BEST BUY CO., INC.	EQUITY	086516101	36870	620,506	SH	SOLE	1
BEVERLY ENTERPRISE INC COM NEW	EQUITY	087851309	13	1418003	SH	SOLE	3
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	576	62,969	SH	SOLE	1
BEVERY HILLS BANCORP INC	EQUITY	087866109	78	7,765	SH	SOLE	1
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	51	4,055	SH	SOLE	1
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	347	11,925	SH	SOLE	1
BIG LOTS INC	EQUITY	089302103	2	128	SH	DEFINED	2
BIG LOTS INC.	EQUITY	089302103	616	50,820	SH	SOLE	1
BILL BARRETT CORP.	EQUITY	06846N104	4	134000	SH	SOLE	3
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	147	9,171	SH	SOLE	1
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	55	9,594	SH	SOLE	1
BIOENVISION INC	EQUITY	09059N100	111	12,402	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	11148	167,359	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	25	379	SH	DEFINED	2
BIOLASE TECHNOLOGY INC	EQUITY	090911108	127	11,700	SH	SOLE	1
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	505	79,100	SH	DEFINED	2
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	242	37,797	SH	SOLE	1
BIOMED REALTY TRUST INC	EQUITY	09063H107	409	18,425	SH	SOLE	1
BIOMET INC	EQUITY	090613100	12	288	SH	DEFINED	2
Biomet Inc	EQUITY	090613100	868	20,000	SH	SOLE	4
BIOMET, INC.	EQUITY	090613100	5947	137,051	SH	SOLE	1
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	586	10,209	SH	SOLE	1
BIO-REFERENCE LABS INC	EQUITY	09057G602	85	4,895	SH	SOLE	1
BIOSITE INC.	EQUITY	090945106	468	7,609	SH	SOLE	1

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BIOVERIS CORP	EQUITY	090676107	88	12,051	SH	SOLE	1
BISYS GROUP, INC.	EQUITY	055472104	4479	272,257	SH	SOLE	1
BJ SERVICES CO.	EQUITY	055482103	3356	72,114	SH	SOLE	1
BJ SVCS CO	EQUITY	055482103	9	184	SH	DEFINED	2
BJ'S RESTAURANTS INC	EQUITY	09180C106	88	6,308	SH	SOLE	1
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	3447	118,324	SH	SOLE	1
BKF CAPITAL GROUP INC	EQUITY	05548G102	136	3,591	SH	SOLE	1
BLACK & DECKER CORP.	EQUITY	091797100	5745	65,045	SH	SOLE	1
BLACK + DECKER CORPORATION	EQUITY	091797100	8	92	SH	DEFINED	2
BLACK BOX CORP.	EQUITY	091826107	455	9,480	SH	SOLE	1
BLACK HILLS CORP.	EQUITY	092113109	2256	73,529	SH	SOLE	1
BLACKBAUD INC	EQUITY	09227Q100	70	4,750	SH	SOLE	1
BLACKBOARD INC	EQUITY	091935502	56	3,804	SH	SOLE	1
BLACKROCK INC	EQUITY	09247X101	33	425	SH	SOLE	1
BLAIR CORP	EQUITY	092828102	170	4,778	SH	SOLE	1
BLOCK FINANCIAL CORP	EQUITY	093671105	3602	73,517	SH	SOLE	1
BLOCK H + R INC	EQUITY	093671105	9	187	SH	DEFINED	2
BLOCKBUSTER INC -CLA	EQUITY	093679108	42	4,382	SH	SOLE	1
BLOUNT INTERNATIONAL INC	EQUITY	095180105	61	3,473	SH	SOLE	1
BLUE COAT SYSTEMS INC	EQUITY	09534T508	103	5,534	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	61	2,202	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	1248	45,200	SH	DEFINED	2
BLUEGREEN CORP	EQUITY	096231105	189	9,546	SH	SOLE	1
BLYTH INC.	EQUITY	09643P108	2526	85,460	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921100	3334	179,252	SH	DEFINED	2
BMC SOFTWARE, INC.	EQUITY	055921100	1857	99,840	SH	SOLE	1
BOB EVANS FARMS, INC.	EQUITY	096761101	2088	79,874	SH	SOLE	1
BOEING CO	EQUITY	097023105	108	2,104	SH	DEFINED	2
Boeing Co	EQUITY	097023105	2071	40,000	SH	SOLE	4
BOEING CO.	EQUITY	097023105	19071	368,374	SH	SOLE	1
BOK FINANCIAL CORP.	EQUITY	05561Q201	21	435	SH	SOLE	1
BOMBAY CO INC	EQUITY	097924104	115	20,863	SH	SOLE	1
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	256	9,180	SH	SOLE	1
BONE CARE INTL INC COM	EQUITY	098072101	10	355600	SH	SOLE	3
BON-TON STORES INC/THE	EQUITY	09776J101	48	3,035	SH	SOLE	1
BORDERS GROUP, INC.	EQUITY	099709107	3249	127,914	SH	SOLE	1
BORG WARNER INC	EQUITY	099724106	5176	95,554	SH	SOLE	1
BORLAND SOFTWARE CORP.	EQUITY	099849101	554	47,412	SH	SOLE	1
BOSTON BEER, INC. CLASS A	EQUITY	100557107	105	4,950	SH	SOLE	1
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	99	10,759	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	452	16,031	SH	SOLE	1
BOSTON PROPERTIES INC	EQUITY	101121101	915	14,150	SH	SOLE	1
BOSTON PROPERTIES INC COM	EQUITY	101121101	1	12110	SH	SOLE	3
BOSTON SCIENTIFIC CORP	EQUITY	101137107	34	960	SH	DEFINED	2
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	27279	767,345	SH	SOLE	1
BOWATER, INC.	EQUITY	102183100	4167	94,770	SH	SOLE	1
BOWNE & CO., INC.	EQUITY	103043105	334	20,538	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304101	2062	49,500	SH	DEFINED	2
BOYD GAMING CORP.	EQUITY	103304101	9522	228,622	SH	SOLE	1
BOYKIN LODGING CO.	EQUITY	103430104	18	1,960	SH	SOLE	1
BP AMOCO	EQUITY	055622104	119	2,076	SH	DEFINED	2
BRADLEY PHARMACEUTICAL	EQUITY	104576103	154	7,944	SH	SOLE	1
BRADY CORP.	EQUITY	104674106	668	10,679	SH	SOLE	1
BRANDYWINE REALTY TRUST	EQUITY	105368203	1005	34,183	SH	SOLE	1
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	2112	82,500	SH	SOLE	1
BRASKEM SA-SPON ADR	EQUITY	105532105	6248	122,600	SH	SOLE	1

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BRE PROPERTIES INC CL A	EQUITY	05564E106		5610	SH	SOLE	3
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	276	6,852	SH	SOLE	1
BRIGGS & STRATTON CORP.	EQUITY	109043109	50	1,206	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178103	124	13,809	SH	SOLE	1
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	12	179846	SH	SOLE	3
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	502	7,752	SH	SOLE	1
BRIGHTPOINT INC	EQUITY	109473405	206	10,534	SH	SOLE	1
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	5158	147,083	SH	SOLE	1
BRINK'S CO/THE	EQUITY	109696104	3814	96,516	SH	SOLE	1
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	10516	410,462	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	42642	1,664,401	SH	SOLE	1
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	178	8,882	SH	SOLE	1
BROADCOM CORP	EQUITY	111320107	12	374	SH	DEFINED	2
BROADCOM CORP CL A	EQUITY	111320107	2	65800	SH	SOLE	3
BROADCOM CORP.	EQUITY	111320107	5057	156,674	SH	SOLE	1
BROADWING CORP	EQUITY	11161E101	260	28,576	SH	SOLE	1
BROCADE COMMUNICATION	EQUITY	111621108	1162	152,053	SH	SOLE	1
BROOKFIELD HOMES CORP	EQUITY	112723101	297	8,759	SH	SOLE	1
BROOKLINE BANCORP INC	EQUITY	11373M107	566	34,654	SH	SOLE	1
BROOKS AUTOMATION INC	EQUITY	114340102	449	26,061	SH	SOLE	
BROOKSTONE INC	EQUITY	114537103	230	11,768	SH	SOLE	
BROWN & BROWN INC	EQUITY	115236101	5106	117,256	SH	SOLE	
BROWN FORMAN CORP	EQUITY	115637209	12084	248,230	SH	DEFINED	
BROWN SHOE COMANY, INC.	EQUITY	115736100	317	10,623	SH	SOLE	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2867	58,885	SH	SOLE	
BRUKER BIOSCIENCES CORP	EQUITY	116794108	51	12,552	SH	SOLE	
BRUNSWICK CORP	EQUITY	117043109	5	109	SH	DEFINED	
BRUNSWICK CORP.	EQUITY	117043109	2201	44,461	SH	SOLE	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	206	11,122	SH	SOLE	
BRYN MAWR BK CORP	EQUITY	117665109	91	4,135	SH	SOLE	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	224	17,245	SH	SOLE	
BUCKLE, INC.	EQUITY	118440106	132	4,460	SH	SOLE	
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	295	7,253	SH	SOLE	
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	8	204500	SH	SOLE	
BUFFALO WILD WINGS INC	EQUITY	119848109	116	3,336	SH	SOLE	
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	184	5,248	SH	SOLE	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	301	7,873	SH	SOLE	
BUILDING MATLS HLDG CP COM	EQUITY	120113105	3	66800	SH	SOLE	
BUNGE LIMITED	EQUITY	G16962105	2709	47,510	SH	SOLE	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	244	10,749	SH	SOLE	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	7999	169,070	SH	SOLE	
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	20	427	SH	DEFINED	
BURLINGTON RES INC	EQUITY	122014103	19	445	SH	DEFINED	
BURLINGTON RESOURCES, INC.	EQUITY	122014103	7242	166,485	SH	SOLE	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	254	14,916	SH	SOLE	
C H ROBINSON WORLDWIDE	EQUITY	12541W100	11221	202,100	SH	DEFINED	
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	8381	150,946	SH	SOLE	
C. R. BARD, INC.	EQUITY	067383109	2985	46,660	SH	SOLE	
CABELA'S INC-CL A	EQUITY	126804301	5	228	SH	SOLE	
CABLEVISION NY GROUP CLASS	EQUITY	12686C109	2240	89,944	SH	DEFINED	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	2590	104,010	SH	SOLE	
CABOT CORP.	EQUITY	127055101	4063	105,036	SH	SOLE	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2251	56,174	SH	SOLE	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	853	19,275	SH	SOLE	
CACHE INC	EQUITY	127150308	101	5,610	SH	SOLE	
CACI INTERNATIONAL	EQUITY	127190304	1164	17,082	SH	SOLE	
CACI INTL INC CL A	EQUITY	127190304	4	55300	SH	SOLE	

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CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6353	460,009	SH	SOLE
CAESARS ENTERTAINMENT INC	EQUITY	127687101	10730	532,789	SH	SOLE
CAKTRONICS INC	EQUITY	234264109	211	8,460	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	913	22,394	SH	SOLE
CALAMOS ASSET MANAGEMENT	EQUITY	12811R104	16	598200	SH	SOLE
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	317	11,741	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	181	19,897	SH	SOLE
CALIFORNIA MICRO DEVICES CP	EQUITY	130439102	88	12,380	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	258	11,228	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	377	10,001	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	2261	167,482	SH	SOLE
CALLON PETROLEUM CO.	EQUITY	13123X102	106	7,365	SH	SOLE
CALLWAVE INC	EQUITY	13126N101	36	2,341	SH	SOLE
CAL-MAINE FOODS INC	EQUITY	128030202	106	8,799	SH	SOLE
CALPINE CORP	EQUITY	131347106	2	607	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	2275	577,385	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	415	15,330	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	179	4,544	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	277	5,441	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102		4460	SH	SOLE
CAMPBELL SOUP CO	EQUITY	134429109	14	468	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	5808	194,309	SH	SOLE
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	5449	90,800	SH	DEFINED
CANCERVAX CORP	EQUITY	13738Y107	105	9,700	SH	SOLE
CANDELA CORP	EQUITY	136907102	128	11,288	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	858	24,150	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	231	5,529	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065103	139	2,958	SH	SOLE
CAPITAL CROSSING BANK	EQUITY	140071101	77	2,485	SH	SOLE
CAPITAL LEASE FUNDING INC	EQUITY	140288101	166	13,291	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	14241	169,114	SH	SOLE
CAPITAL ONE FINL CORP	EQUITY	14040H105	24326	288,876	SH	DEFINED
CAPITAL SOUTHWEST CORP	EQUITY	140501107	125	1,587	SH	SOLE
CAPITAL TRUST-CL A	EQUITY	14052H506	210	6,827	SH	SOLE
CAPITALSOURCE INC	EQUITY	14055X102	38	1,489	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	210	5,971	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	19	529	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	109	10,308	SH	SOLE
CAPSTONE TURBINE COR	EQUITY	14067D102	89	48,882	SH	SOLE
CAPTARIS INC	EQUITY	14071N104	90	17,506	SH	SOLE
CARACO PHARM LABS INC	EQUITY	14075T107	51	5,327	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	281	16,705	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	514	7,456	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	92	43,052	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	10866	186,864	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	2517	43,291	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	109	21,131	SH	SOLE
CARDIODYNAMICS INTL COM	EQUITY	141597104	4	737300	SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	7267	181,674	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	4	91212	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	13741	348,490	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	20	517	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	4	96300	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	3439	52,967	SH	SOLE
CARMAX INC	EQUITY	143130102	5496	177,001	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	164	4,506	SH	SOLE

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CARNIVAL CORP	EQUITY	143658300	17249	299,310	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	18748	325,320	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	820	14,032	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	1254	37,994	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100		6080	SH	SOLE
CARREKER CORP	EQUITY	144433109	102	11,878	SH	SOLE
CARRIER ACCESS CORP.	EQUITY	144460102	125	11,745	SH	SOLE
CARTER INC	EQUITY	146229109	1147	33,742	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	197	9,763	SH	SOLE
CASCADE CORP	EQUITY	147195101	250	6,246	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	140	6,585	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	169	11,532	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	533	29,355	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	495	16,649	SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	90	16,512	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	3505	118,309	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	100	4,125	SH	SOLE
CATAPULT COMMUNICATNS COM	EQUITY	149016107	4	165262	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149113102	422	13,806	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149113102		11530	SH	SOLE
Caterpillar	EQUITY	149123101	2243	23,000	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	38	388	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	41629	426,925	SH	SOLE
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	954	25,453	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	330	11,445	SH	SOLE
CB RICHARD ELLIS GROUP CL A	EQUITY	12497T101	14	427042	SH	SOLE
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	497	14,811	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100		3450	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	303	3,968	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	4600	109,924	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	99	4,452	SH	SOLE
C-COR INC.	EQUITY	125010108	235	25,261	SH	SOLE
CDI CORP.	EQUITY	125071100	154	7,224	SH	SOLE
CDW CORP	EQUITY	12512N105	9752	146,971	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	877	21,929	SH	SOLE
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	168	11,780	SH	SOLE
CELEBRATE EXPRESS INC.	EQUITY	15100A104	3	159900	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	589	42,833	SH	SOLE
CELGENE CORP	EQUITY	151020104	100	3,780	SH	SOLE
CELL GENESYS, INC.	EQUITY	150921104	212	26,227	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	292	35,825	SH	SOLE
CEMEX SA - Sponsored ADR	EQUITY	151290889	6295	173,950	SH	SOLE
CEMIG CIA ENERGMG SPON ADR	EQUITY	204409601	324	17,255	SH	SOLE
CENDANT CORP	EQUITY	151313103	28	1,197	SH	DEFINED
CENDANT CORP.	EQUITY	151313103	10920	467,087	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	675	23,793	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	14714	519,000	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	55	6,959	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	113	5,653	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	1549	137,082	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	350	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109		5400	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	314	6,551	SH	SOLE
CENTEX CORP	EQUITY	152312104	8	141	SH	DEFINED
CENTEX CORP.	EQUITY	152312104	3460	58,066	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	122	5,264	SH	SOLE

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CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	212	7,187	SH	SOLE
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	3	104400	SH	SOLE
CENTRAL FREIGHT LINES INC	EQUITY	153491105	32	5,035	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	413	9,893	SH	SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	593	16,381	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	165	10,860	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	165	7,103	SH	SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	289	11,020	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	61	2,053	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	162	37,103	SH	SOLE
CENTURYTEL INC	EQUITY	156700106	5	153	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	2151	60,650	SH	SOLE
CEPHALON INC	EQUITY	156708109	4991	98,098	SH	SOLE
CEPHALON INC	EQUITY	156708109	3134	61,600	SH	DEFINED
CEPHEID	EQUITY	15670R107	243	24,489	SH	SOLE
CERADYNE INC	EQUITY	156710105	536	9,362	SH	SOLE
CERADYNE INC COM	EQUITY	156710105	4	64100	SH	SOLE
CERES GROUP INC	EQUITY	156772105	91	17,705	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	4622	252,819	SH	SOLE
CERNER CORP	EQUITY	156782104	886	16,664	SH	SOLE
CERNER CORP	EQUITY	156782104	1223	23,000	SH	DEFINED
CERTEGY INC	EQUITY	156880106	3779	106,373	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	445	9,254	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	489	41,358	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	279	5,966	SH	SOLE
CHARLES RIVER LABORATORIES	EQUITY	159864107	5065	110,087	SH	SOLE
CHARLES SCHWAB	EQUITY	808513105	24	2,050	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	8367	699,623	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	69	6,809	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	631	67,348	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	354	158,123	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	102	2,330	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	630	25,775	SH	SOLE
CHATTEM INC	EQUITY	162456107	325	9,820	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	441	17,890	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	5614	147,421	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	398	22,057	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	4295	132,290	SH	SOLE
CHEMED CORP.	EQUITY	16359R103	478	7,118	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	603	14,057	SH	SOLE
CHENIERE ENERGY INC	EQUITY	16411R208	706	11,090	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	140	3,979	SH	SOLE
CHEROKEE INTERNATIONAL CORP	EQUITY	164450108	40	4,163	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	311	11,454	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	109	6,607	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	53020	1,009,718	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	18850	359,038	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	174	759	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	6914	151,857	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	368	9,940	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2305	134,340	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1847	45,060	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	528	23,918	SH	SOLE
CHIRON CORP	EQUITY	170040109	7	212	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	3849	115,480	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	776	27,013	SH	SOLE



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CHOICE HOTELS INTL INC.	EQUITY	169905106	25	429	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	6937	150,840	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	96	42,086	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	407	22,057	SH	SOLE
CHUBB CORP	EQUITY	171232101	4392	57,118	SH	DEFINED
Chubb Corp Com Stk USD1	EQUITY	171232101	27295	357,930	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	3568	106,118	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	199	4,452	SH	SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	119	5,300	SH	SOLE
CIA CERVECERIA UNIDAS-ADR	EQUITY	204429104	474	18,800	SH	SOLE
CIA SANEAMIENTO BASICODE-ADR	EQUITY	20441A102	5076	339,100	SH	SOLE
CIBER, INC.	EQUITY	17163B102	289	29,940	SH	SOLE
CIENA CORP	EQUITY	171779101	2	650	SH	DEFINED
CIENA CORP.	EQUITY	171779101	1165	348,701	SH	SOLE
CIGNA CORP	EQUITY	125509109	12	153	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	4942	60,590	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	921	24,290	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	3909	942,024	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3325	75,115	SH	SOLE
CINCINNATI FINL CORP	EQUITY	172062101	8	191	SH	DEFINED
CINERGY CORP	EQUITY	172474108	9	206	SH	DEFINED
Cinergy Corp	EQUITY	172474108	6140	147,500	SH	SOLE
CINERGY CORP.	EQUITY	172474108	30329	728,533	SH	SOLE
CINTAS CORP	EQUITY	172908105	9	195	SH	DEFINED
CINTAS CORP.	EQUITY	172908105	3952	90,098	SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	58	13,595	SH	SOLE
CIRCLE GROUP HOLDINGS INC	EQUITY	172570103	26	11,795	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	209	9,005	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	3	222	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1376	88,005	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	273	49,537	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	20966	1,086,339	SH	DEFINED
Cisco Systems Inc	EQUITY	17275R102	1159	60,000	SH	SOLE
Cisco Systems Inc Com Stk	EQUITY	17275R102	99386	5,147,787	SH	SOLE
CIT GROUP INC	EQUITY	125581108	4336	94,640	SH	SOLE
CIT GROUP INC NEW	EQUITY	125581108	11	239	SH	DEFINED
CITADEL BROADCASTING CORP	EQUITY	17285T106	21	1,300	SH	SOLE
CITIGROUP INC	EQUITY	172967101	200764	4,166,949	SH	SOLE
CITIGROUP INC	EQUITY	172967101	43855	910,211	SH	DEFINED
Citigroup Inc. Com Stk USD.01	EQUITY	172967101	1267	28,716	SH	SOLE
CITIZENS BANKING CORP.	EQUITY	174420109	874	25,452	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	5	381	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	24861	1,802,803	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	121	5,006	SH	SOLE
CITIZENS INC	EQUITY	174740100	117	18,401	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	5	193	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	2198	89,878	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	356	9,815	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	5900	83,507	SH	SOLE
CITYBANK	EQUITY	17770A109	164	4,531	SH	SOLE
CK WITCO CORP	EQUITY	227116100	3063	259,602	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	441	30,378	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	3571	168,042	SH	SOLE
CLARCOR, INC.	EQUITY	179895107	816	14,898	SH	SOLE
CLARK INC	EQUITY	181457102	147	9,465	SH	SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	68	2,984	SH	SOLE

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CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	22	652	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	9254	276,334	SH	SOLE
CLECO CORP	EQUITY	12561W105	566	27,918	SH	SOLE
CLEVELAND CLIFFS INC	EQUITY	185896107	8101	78,000	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	652	6,279	SH	SOLE
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	98	8,070	SH	SOLE
CLOROX CO	EQUITY	189054109	14047	238,364	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4000	67,869	SH	SOLE
CLOSURE MEDICAL CORP.	EQUITY	189093107	79	4,033	SH	SOLE
CMGI INC.	EQUITY	125750109	669	262,309	SH	SOLE
CMS ENERGY CORP	EQUITY	125896100	2	221	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	2060	197,113	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	17	629	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	122	9,137	SH	SOLE
CNET NETWORKS INC	EQUITY	12613R104	3745	333,500	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	839	74,696	SH	SOLE
CNF INC.	EQUITY	12612W104	4405	87,930	SH	SOLE
COACH INC	EQUITY	189754104	4755	84,309	SH	SOLE
COACH INC	EQUITY	189754104	12	215	SH	DEFINED
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	142	8,162	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	144	7,533	SH	SOLE
COBIZ INC	EQUITY	190897108	154	7,569	SH	SOLE
COCA COLA CO	EQUITY	191216100	23490	564,250	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	11	533	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	5022	240,842	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	133	2,328	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	46719	1,121,979	SH	SOLE
COEUR D'ALENE MINES CORP	EQUITY	192108108	550	139,861	SH	SOLE
COGENT INC	EQUITY	19239Y108	15	440	SH	SOLE
COGNEX CORP.	EQUITY	192422103	652	23,378	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	9956	235,210	SH	SOLE
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	1	29500	SH	SOLE
COGNOS INC	EQUITY	19244C109	37169	843,600	SH	DEFINED
COHEN & STEERS INC	EQUITY	19247A100	72	4,404	SH	SOLE
COHERENT, INC.	EQUITY	192479103	538	17,661	SH	SOLE
COHU, INC.	EQUITY	192576106	234	12,590	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	336	12,516	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	398	12,879	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	151	4,897	SH	SOLE
Coles Myer Ltd ADR	EQUITY	193870409	89	1,650	SH	SOLE
COLGATE PALMOLIVE CO	EQUITY	194162103	14069	275,005	SH	DEFINED
Colgate-Palmolive Co Com Stk USD1	EQUITY	194162103	18326	369,598	SH	SOLE
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	66	4,697	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	98	22,494	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	4834	227,703	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	557	14,172	SH	SOLE
COLOR KINETICS INC	EQUITY	19624P100	41	2,354	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	117	3,410	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	227	9,088	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	22	363	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N101	11277	338,856	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	44498	1,337,077	SH	SOLE
COMERICA INC	EQUITY	200340107	5754	94,294	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	5960	97,665	SH	SOLE
COMFORT SYS USA INC	EQUITY	199908104	173	22,583	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	8674	134,693	SH	SOLE

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COMMERCE BANCSHARES	EQUITY	200525103	76	1,510	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	868	14,218	SH	SOLE
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	494	21,325	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	711	23,920	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	862	17,049	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	744	36,134	SH	SOLE
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	125	5,728	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	628	12,652	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	2319	122,711	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	448	15,849	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	177	6,276	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	4123	147,867	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	226	6,987	SH	SOLE
Compania Telecomunicaciones Chile AD	EQUITY	204449300	255	13,500	SH	SOLE
COMPASS BANCSHARES INC	EQUITY	20449H109	7	139	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2685	55,162	SH	SOLE
COMPASS MINERALS INTERNATION	EQUITY	20451N101	215	8,858	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	300	10,963	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	21	666	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	7703	248,006	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	88	3,785	SH	SOLE
COMPUTER SCIENCES	EQUITY	205363104	1	21700	SH	SOLE
COMPUTER SCIENCES CORP	EQUITY	205363104	12	215	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	4798	85,121	SH	SOLE
COMPUWARE CORP	EQUITY	205638109	3	440	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1116	174,169	SH	SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	33	1,993	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	449	20,364	SH	SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	314	8,348	SH	SOLE
COMVERSE TECHNOLOGY INC	EQUITY	205862402	6	225	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	2522	103,165	SH	SOLE
CONAGRA INC	EQUITY	205887102	13026	442,296	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	6441	218,725	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	122	14,973	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	119	10,736	SH	SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	137	15,362	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	22	11,026	SH	SOLE
CONMED CORP.	EQUITY	207410101	496	17,456	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	124	4,694	SH	SOLE
CONNETICS CORP	EQUITY	208192104	448	18,444	SH	SOLE
CONNETICS CORP	EQUITY	208192104	972	40,000	SH	DEFINED
CONNETICS CORP COM	EQUITY	208192104	6	233800	SH	SOLE
CONN'S INC	EQUITY	208242107	68	4,060	SH	SOLE
CONOCOPHILLIPS	EQUITY	20825C104	68	784	SH	DEFINED
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	41250	476,729	SH	SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	142	3,308	SH	SOLE
CONSECO INC	EQUITY	208464883	75	3,772	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	87	2,130	SH	SOLE
CONSOLIDATED EDISON INC	EQUITY	209115104	12	275	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	25147	574,799	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	304	6,620	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	8528	183,358	SH	SOLE
CONSTELLATION ENERGY GROUP	EQUITY	210371100	9	200	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	3449	78,910	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	534	39,432	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1219	81,318	SH	SOLE

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CONVERGYS CORP	EQUITY	212485106	2	161	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	5798	107,741	SH	SOLE
COOPER COS INC COM NEW	EQUITY	216648402	12	171604	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2653	39,074	SH	SOLE
COOPER INDUSTRIES LTD	EQUITY	G24182100	7	104	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	1519	70,491	SH	SOLE
COOPER TIRE + RUBR CO	EQUITY	216831107	2	85	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1255	16,591	SH	SOLE
COORS ADOLPH CO	EQUITY	217016104	3	43	SH	DEFINED
COPART, INC.	EQUITY	217204106	4015	152,528	SH	SOLE
CORCEPT THERAPEUTICS INC	EQUITY	218352102	17	2,647	SH	SOLE
CORGENTECH INC	EQUITY	21872P105	30	3,613	SH	SOLE
CORILLIAN CORP	EQUITY	218725109	94	19,041	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	11	577932	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	2898	153,780	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	127	34,851	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1146	21,405	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	119	7,813	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	357	35,738	SH	SOLE
CORNING INC	EQUITY	219350105	19	1,594	SH	DEFINED
CORNING, INC.	EQUITY	219350105	7073	600,934	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	60	901	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	14	204398	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	750	25,559	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	222	7,675	SH	SOLE
Corrections Corp Amer	EQUITY	22025Y407	1618	40,000	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	835	20,636	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	439	9,141	SH	SOLE
CORVEL CORP.	EQUITY	221006109	100	3,721	SH	SOLE
COSI INC	EQUITY	22122P101	73	12,076	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	412	12,820	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	435	9,415	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10614	219,243	SH	SOLE
COSTCO WHSL CORP NEW	EQUITY	22160K105	26	533	SH	DEFINED
COTT CORPORATION	EQUITY	22163N106	2182	88,500	SH	DEFINED
COUNTRYWIDE FINANCIAL	EQUITY	222372104	9147	247,142	SH	SOLE
COUNTRYWIDE FINL CORP	EQUITY	222372104	24	660	SH	DEFINED
COURIER CORP	EQUITY	222660102	196	3,782	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	820	47,419	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	805	26,589	SH	SOLE
COVANCE INC	EQUITY	222816100	984	25,400	SH	DEFINED
COVANCE INC COM	EQUITY	222816100	11	276822	SH	SOLE
COVANCE INC.	EQUITY	222816100	4117	106,255	SH	SOLE
COVANSYS CORP.	EQUITY	22281W103	180	11,778	SH	SOLE
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	107	5,122	SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	8113	152,446	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	15	921	SH	SOLE
CRANE CO.	EQUITY	224399105	2693	93,380	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	57	7,557	SH	SOLE
CRAY INC	EQUITY	225223106	234	50,315	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1980	216,409	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	150	5,900	SH	SOLE
CREE INC	EQUITY	225447101	5035	125,617	SH	SOLE
CREE INC COM	EQUITY	225447101	10	257566	SH	SOLE
CRESCENT REAL ESTATE COM	EQUITY	225756105		11120	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	238	13,038	SH	SOLE

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CRITICAL THERAPEUTICS INC	EQUITY	22674T105	3272	409,000	SH	DEFINED
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	244	13,479	SH	SOLE
CROSSTEX ENERGY INC	EQUITY	22765Y104	57	1,350	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	76	4,558	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	1330	96,834	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	73	8,533	SH	SOLE
CRT PROPERTIES INC	EQUITY	22876P109	987	41,356	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2163	115,683	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	457	27,311	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	129	4,077	SH	SOLE
CSX CORP.	EQUITY	126408103	3877	96,724	SH	SOLE
CSX CORP	EQUITY	126408103	10	244	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	136	11,086	SH	SOLE
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	259	18,263	SH	SOLE
CTS CORP.	EQUITY	126501105	281	21,181	SH	SOLE
CUBIC CORP.	EQUITY	229669106	230	9,177	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	279	23,617	SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	3075	259,900	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	4309	88,671	SH	SOLE
CUMMINS INC	EQUITY	231021106	4	52	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1704	20,339	SH	SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	434	28,795	SH	SOLE
CUNO, INC.	EQUITY	126583103	591	9,942	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	181	25,286	SH	SOLE
CURIS INC.	EQUITY	231269101	145	27,756	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	707	12,322	SH	SOLE
CV THERAPEUTICS, INC.	EQUITY	126667104	425	18,482	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	571	21,513	SH	SOLE
CVS CORP	EQUITY	126650100	21	455	SH	DEFINED
CVS Corp	EQUITY	126650100	1803	40,000	SH	SOLE
CVS CORP.	EQUITY	126650100	12742	282,710	SH	SOLE
CYBERGUARD CORP	EQUITY	231910100	63	10,060	SH	SOLE
CYBERONICS	EQUITY	23251P102	211	10,166	SH	SOLE
CYBEROPTICS CORP	EQUITY	232517102	65	4,354	SH	SOLE
CYBERSOURCE CORP	EQUITY	23251J106	115	16,036	SH	SOLE
CYMER, INC.	EQUITY	232572107	637	21,579	SH	SOLE
CYPRESS BIOSCIENCE INC	EQUITY	232674507	242	17,245	SH	SOLE
CYPRESS BIOSCIENCES INC	EQUITY	232674507	4481	318,700	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2508	213,852	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	4592	89,296	SH	SOLE
CYTOGEN CORP	EQUITY	232824300	105	9,105	SH	SOLE
CYTOKINETICS INC	EQUITY	23282W100	46	4,446	SH	SOLE
CYTYC CORPORATION	EQUITY	232946103	5240	190,049	SH	SOLE
D & E COMMUNICATIONSINC	EQUITY	232860106	85	7,020	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	15997	396,851	SH	SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	56	996	SH	SOLE
DANA CORP	EQUITY	235811106	1471	84,875	SH	SOLE
DANA CORP	EQUITY	235811106	3	170	SH	DEFINED
DANAHER CORP	EQUITY	235851102	20	351	SH	DEFINED
DANAHER CORP.	EQUITY	235851102	15305	266,597	SH	SOLE
DANIELSON HOLDING CORP	EQUITY	236274106	227	26,919	SH	SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	5	179	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1963	70,750	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	163	37,484	SH	SOLE