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

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	May 13, 2004
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(Signature)	(City, State)	(Date)

Report Type (Check only one.):

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

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reported in this report.)

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,025

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

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION
1-800 CONTACTS INC	EQUITY	681977104	48	2,715	SH		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	92	9,585	SH		SOLE
1ST SOURCE CORP.	EQUITY	336901103	160	6,463	SH		SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	769617	53,445,620	SH		SOLE

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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DANA CORP	EQUITY	235811106	3	160	SH	DEFINED
DANAHER CORP	EQUITY	235851102	15	160	SH	DEFINED
DANAHER CORP.	EQUITY	235851102	39620	424,334	SH	SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	4	180	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1847	74,514	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	97	28,516	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	188	5,357	SH	SOLE
DATASTREAM SYSTEMS	EQUITY	238124101	63	8,820	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	85	5,654	SH	SOLE
DAVITA INC	EQUITY	23918K108	60	1,253	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	7820	234,137	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	57	2,213	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	250	23,501	SH	SOLE
DEERE & CO COM	EQUITY	244199105	901	13000	SH	Sole
DEERE & CO.	EQUITY	244199105	7242	104,480	SH	SOLE
DEERE + CO	EQUITY	244199105	123	1775	SH	DEFINED
DEL LABS INC	EQUITY	245091103	78	2,363	SH	SOLE
DEL MONTE	EQUITY	24522P103	41	3,652	SH	SOLE