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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 03/31/2004

Check here if Amendment Amendment Number :

This Amendment is a restatement

Institutional Investment Manager Filing this Report :

Name : M & T Bank Corporation
Address : ONE M & T PLAZA
BUFFALO, NY 14240

13F File Number : 28-267

The institutional investment Manager filing this report and the person by whom it is signed hereby 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 : MARK CZARNECKI
Title : EXECUTIVE VICE PRESIDENT
Phone : (716) 842-5291
Signature, Place, and Date of Signing : /s/ Mark Czarnecki M&T Bank, 05/17/04

1 M & T BANK 05/17/04

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting managers are reported in this report).

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

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

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COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (X 1,000)	SEC USE		COLUMN 6	
				SHARES OR PRINCIPAL AMOUNT	SHARES OR PRINCIPAL PUT OR CALL	INVESTMENT OR SHARED-SOLE	DISCRETION SHARED-OTHER
A. COMMON STOCK							
DOMESTIC COMMON STOCKS							
1800FLOWERS.COM INC	COMMON STOCK	68243Q106	21	2149	SHARES		X
3 COM CORP COM	COMMON STOCK	885535104	5	650	SHARES		X
3 COM CORP COM	COMMON STOCK	885535104	66	9400	SHARES		X
3M CO	COMMON STOCK	88579Y101	10116	123567	SHARES	X	
3M CO	COMMON STOCK	88579Y101	16816	205394	SHARES		X
3M Co.	COMMON STOCK	88579Y101	1449	17700	SHARES		X
3M COMPANY	COMMON STOCK	88579Y101	211	6075	SHARES	X	
7-Eleven, Inc.	COMMON STOCK	817826209	798	52600	SHARES		X
8X8 INC	COMMON STOCK	282914100	1	400	SHARES		X
99 CENTS ONLY STORES COM	COMMON STOCK	65440K106	105	4300	SHARES		X
aaiPharma, Inc.	COMMON STOCK	00252W104	26	3900	SHARES		X
ABBOTT LABORATORIES	COMMON STOCK	002824100	11850	288327	SHARES	X	
ABBOTT LABORATORIES	COMMON STOCK	002824100	7186	174850	SHARES		X
ABBOTT LABORATORIES	COMMON STOCK	002824100	2155	52425	SHARES	X	
ABERCROMBIE & FITCH CO CL A	COMMON STOCK	002896207	7	200	SHARES		X
ABERCROMBIE & FITCH CO CL A	COMMON STOCK	002896207	92	2720	SHARES		X
ABM INDUSTRIES INCORPORATED	COMMON STOCK	000957100	7	400	SHARES	X	
ABM INDUSTRIES INCORPORATED	COMMON STOCK	000957100	22	1200	SHARES		X
ACADIA REALTY TRUST (REIT)	COMMON STOCK	004239109	37	2650	SHARES		X
Accenture Ltd.- Bermuda	COMMON STOCK	G1150G111	11601	467775	SHARES	X	
ACCREDO HEALTH INC COM	COMMON STOCK	00437V104	295	7730	SHARES		X
ACE CASH EXPRESS INCORPORATED	COMMON STOCK	004403101	121	4000	SHARES		X
ACTEL CORPORATION	COMMON STOCK	004934105	37	1620	SHARES		X
Action Performance Cos., Inc.	COMMON STOCK	004933107	208	13600	SHARES	X	
Active Power, Inc.	COMMON STOCK	00504W100	88	27400	SHARES	X	
ACTIVISION INC COM NEW	COMMON STOCK	004930202	56	3510	SHARES	X	
ACTUANT CORP CL A NEW	COMMON STOCK	00508X203	263	6700	SHARES		X
ACUITY BRANDS INC	COMMON STOCK	00508Y102	21	900	SHARES		X
ACXIOM CORP	COMMON STOCK	005125109	264	12000	SHARES		X
ADAPTEC INC	COMMON STOCK	00651F108	187	21350	SHARES		X
ADC TELECOMMUNICATIONS INC COM	COMMON STOCK	000886101	12	4150	SHARES	X	
ADC TELECOMMUNICATIONS INC COM	COMMON STOCK	000886101	38	13000	SHARES		X
ADOBE SYS INC COM	COMMON STOCK	00724F101	14	350	SHARES	X	
ADOBE SYS INC COM	COMMON STOCK	00724F101	368	9365	SHARES		X
ADOBE SYSTEMS INCORPORATED	COMMON STOCK	00724F101	588	14950	SHARES	X	
ADOLOR CORP COM	COMMON STOCK	00724X102	12	775	SHARES		X
ADVANCED DIGITAL INFORMATION CORP	COMMON STOCK	007525108	173	15200	SHARES		X
ADVANCED FIBRE COMMUNICATION	COMMON STOCK	00754A105	378	17100	SHARES		X
ADVANCED MEDICAL OPTICS	COMMON STOCK	00763M108	238	9740	SHARES		X
ADVANCED MICRO DEVICES INC COM	COMMON STOCK	007903107	114	7050	SHARES	X	
ADVANCED MICRO DEVICES INC COM	COMMON STOCK	007903107	3	200	SHARES		X
ADVANTA CORPORATION CLASS B	COMMON STOCK	007942204	149	9015	SHARES		X
ADVANTAGE MARKETING SYSTEMS INC	COMMON STOCK	00756G209	36	7000	SHARES		X
ADVENT SOFTWARE INC	COMMON STOCK	007974108	22	1200	SHARES		X
Advent Software, Inc.	COMMON STOCK	007974108	520	27800	SHARES	X	
ADV0 INCORPORATED	COMMON STOCK	007585102	213	6600	SHARES		X
AEROPOSTALE INC	COMMON STOCK	007865108	44	1225	SHARES		X
AES CORP COM	COMMON STOCK	00130H105	43	5000	SHARES	X	
AES CORP COM	COMMON STOCK	00130H105	19	2280	SHARES		X
AES CORPORATION	COMMON STOCK	00130H105	3077	360675	SHARES	X	
AETHER SYSTEMS INCORPORATED	COMMON STOCK	00808V105	5	1100	SHARES		X
AETNA INC NEW COM	COMMON STOCK	00817Y108	564	6281	SHARES	X	
AETNA INC NEW COM	COMMON STOCK	00817Y108	304	3390	SHARES		X
Aetna, Inc.	COMMON STOCK	00817Y108	1193	13300	SHARES	X	
Affiliated Computer Services, Inc., Class A	COMMON STOCK	008190100	1059	20400	SHARES	X	

COLUMN 1 NAME OF ISSUER	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY		
		SOLE	SHARED	OTHER
A. COMMON STOCK				
DOMESTIC COMMON STOCKS				
1800FLOWERS.COM INC	1	0	0	2149
3 COM CORP COM	1	650	0	0
3 COM CORP COM	1	1100	0	8300
3M CO	1	123167	0	400
3M CO	1	156369	0	49025
3M Co.	3	17700	0	0
3M COMPANY	2	6075	0	0
7-Eleven, Inc.	3	52600	0	0
8X8 INC	1	400	0	0
99 CENTS ONLY STORES COM	1	0	0	4300
aaiPharma, Inc.	3	3900	0	0
ABBOTT LABORATORIES	1	288212	0	115
ABBOTT LABORATORIES	1	121833	0	53017
ABBOTT LABORATORIES	2	52425	0	0
ABERCROMBIE & FITCH CO CL A	1	200	0	0

ABERCROMBIE & FITCH CO CL A	1	500	0	2220
ABM INDUSTRIES INCORPORATED	1	400	0	0
ABM INDUSTRIES INCORPORATED	1	0	0	1200
ACADIA REALTY TRUST (REIT)	1	0	0	2650
Accenture Ltd.- Bermuda	3	467775	0	0
ACCREDO HEALTH INC COM	1	0	0	7730
ACE CASH EXPRESS INCORPORATED	1	4000	0	0
ACTEL CORPORATION	1	0	0	1620
Action Performance Cos., Inc.	3	13600	0	0
Active Power, Inc.	3	27400	0	0
ACTIVISION INC COM NEW	1	0	0	3510
ACTUANT CORP CL A NEW	1	0	0	6700
ACUITY BRANDS INC	1	0	0	900
ACXIOM CORP	1	0	0	12000
ADAPTEC INC	1	0	0	21350
ADC TELECOMMUNICATIONS INC COM	1	4150	0	0
ADC TELECOMMUNICATIONS INC COM	1	12000	0	1000
ADOBE SYS INC COM	1	350	0	0
ADOBE SYS INC COM	1	640	0	8725
ADOBE SYSTEMS INCORPORATED	2	14950	0	0
ADOLOR CORP COM	1	0	0	775
ADVANCED DIGITAL INFORMATION CORP	1	0	0	15200
ADVANCED FIBRE COMMUNICATION	1	0	0	17100
ADVANCED MEDICAL OPTICS	1	140	0	9600
ADVANCED MICRO DEVICES INC COM	1	7050	0	0
ADVANCED MICRO DEVICES INC COM	1	200	0	0
ADVANTA CORPORATION CLASS B	1	2261	0	6754
ADVANTAGE MARKETING SYSTEMS INC	1	0	0	7000
ADVENT SOFTWARE INC	1	0	0	1200
Advent Software, Inc.	3	27800	0	0
ADVO INCORPORATED	1	0	0	6600
AEROPOSTALE INC	1	0	0	1225
AES CORP COM	1	5000	0	0
AES CORP COM	1	2280	0	0
AES CORPORATION	2	360675	0	0
AETHER SYSTEMS INCORPORATED	1	1100	0	0
AETNA INC NEW COM	1	6281	0	0
AETNA INC NEW COM	1	300	0	3090
Aetna, Inc.	3	13300	0	0
Affiliated Computer Services, Inc., Class A	3	20400	0	0

AFFILIATED COMPUTER SVCS INC CL A	COMMON STOCK	008190100	208	4000	SHARES		X	
AFFILIATED COMPUTER SVCS INC CL A	COMMON STOCK	008190100	643	12395	SHARES			X
AFFILIATED MANGERS GROUP	COMMON STOCK	008252108	188	3450	SHARES			X
AFFORDABLE RESIDENTIAL COMMUNITY	COMMON STOCK	008273104	429	23200	SHARES			X
AFFYMETRIX INC	COMMON STOCK	00826T108	14	400	SHARES			X
AFLAC CORP	COMMON STOCK	001055102	2301	57330	SHARES		X	
AFLAC CORP	COMMON STOCK	001055102	1344	33484	SHARES			X
AFTERMARKET TECHNOLOGY CORP	COMMON STOCK	008318107	253	17238	SHARES			X
AGCO CORP COM	COMMON STOCK	001084102	312	15075	SHARES			X
AGERE SYS INC CL A	COMMON STOCK	00845V100	6	1919	SHARES		X	
AGERE SYS INC CL A	COMMON STOCK	00845V100	836	260443	SHARES			X
AGERE SYS INC CL B	COMMON STOCK	00845V209	21	6648	SHARES		X	
AGERE SYS INC CL B	COMMON STOCK	00845V209	314	100530	SHARES			X
AGILE SOFTWARE CORP DEL	COMMON STOCK	00846X105	21	2400	SHARES			X
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	689	21781	SHARES		X	
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	814	25739	SHARES			X
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	7	210	SHARES		X	
AGL RESOURCES INC COM	COMMON STOCK	001204106	139	4775	SHARES		X	
AGL RESOURCES INC COM	COMMON STOCK	001204106	470	16205	SHARES			X
AIR PRODUCTS & CHEMICALS INC	COMMON STOCK	009158106	1248	24909	SHARES		X	
AIR PRODUCTS & CHEMICALS INC	COMMON STOCK	009158106	1974	39380	SHARES			X
AIRGAS, INC	COMMON STOCK	009363102	45	2125	SHARES			X
AIRTRAN HLDGS INC	COMMON STOCK	00949P108	2	200	SHARES		X	
AIRTRAN HLDGS INC	COMMON STOCK	00949P108	49	4100	SHARES			X
AK STEEL HOLDING CORP COM	COMMON STOCK	001547108	0	66	SHARES		X	
ALAMOSA HLDGS INC	COMMON STOCK	011589108	61	10380	SHARES			X
ALARIS MEDICAL SYSTEMS	COMMON STOCK	011637105	39	2070	SHARES		X	
Albany International Corp., Class A	COMMON STOCK	012348108	879	32700	SHARES		X	
ALBANY MOLECULAR RESH INC COM	COMMON STOCK	012423109	153	10300	SHARES			X
ALBEMARLE CORP COM	COMMON STOCK	012653101	116	4000	SHARES		X	
ALBEMARLE CORP COM	COMMON STOCK	012653101	690	23800	SHARES			X
Albemarle Corp.	COMMON STOCK	012653101	696	24000	SHARES		X	
ALBERTO CULVER CO	COMMON STOCK	013068101	39	900	SHARES		X	
ALBERTO CULVER CO	COMMON STOCK	013068101	790	18000	SHARES			X
ALBERTSONS INC	COMMON STOCK	013104104	29	1307	SHARES		X	
ALBERTSONS INC	COMMON STOCK	013104104	141	6367	SHARES			X
ALCIDIE CORP	COMMON STOCK	013742507	112	5453	SHARES			X
ALCOA INC COM	COMMON STOCK	013817101	13384	385807	SHARES		X	
ALCOA INC COM	COMMON STOCK	013817101	3817	110026	SHARES			X
ALCOA INC COM	COMMON STOCK	013817101	10137	292190	SHARES		X	
ALDILA INCORPORATED NEW	COMMON STOCK	014384200	0	66	SHARES		X	
ALEX & BALDWIN COM	COMMON STOCK	014482103	65	1960	SHARES			X
ALEXANDRIA REAL ESTATE EQUITIES INC	COMMON STOCK	015271109	112	1770	SHARES			X
ALEXION PHARMACEUTICALS INC COM	COMMON STOCK	015351109	7	300	SHARES			X
ALICO INC	COMMON STOCK	016230104	29	900	SHARES			X
Align Technology, Inc.	COMMON STOCK	016255101	135	7100	SHARES		X	
ALKERMES INC COM	COMMON STOCK	01642T108	22	1361	SHARES			X
Alkermes, Inc.	COMMON STOCK	01642T108	550	34400	SHARES		X	
ALLEGHENY ENERGY INC	COMMON STOCK	017361106	66	4793	SHARES		X	
ALLEGHENY ENERGY INC	COMMON STOCK	017361106	491	35797	SHARES			X
ALLEGHENY TECHNOLOGIES INC COM	COMMON STOCK	01741R102	13	1063	SHARES		X	
ALLERGAN INC	COMMON STOCK	018490102	14	170	SHARES		X	
ALLERGAN INC	COMMON STOCK	018490102	516	6132	SHARES			X
ALLETE INC COM	COMMON STOCK	018522102	35	1000	SHARES		X	
ALLETE INC COM	COMMON STOCK	018522102	670	19100	SHARES			X
ALLIANCE CAP MGMT HLDG L P	COMMON STOCK	01855A101	58	1575	SHARES		X	
ALLIANCE CAP MGMT HLDG L P	COMMON STOCK	01855A101	74	2000	SHARES			X
ALLIANCE DATA SYS CORP	COMMON STOCK	018581108	458	13640	SHARES			X
ALLIANCE GAMING CORP	COMMON STOCK	01859P609	74	2300	SHARES		X	
ALLIANCE GAMING CORP	COMMON STOCK	01859P609	169	5250	SHARES			X
Alliance Imaging, Inc.	COMMON STOCK	018606202	85	21800	SHARES		X	
ALLIANT ENERGY CORP	COMMON STOCK	018802108	18	685	SHARES		X	
ALLIANT ENERGY CORP	COMMON STOCK	018802108	11	411	SHARES			X
ALLIANT TECHSYSTEMS INC	COMMON STOCK	018804104	7	127	SHARES		X	

AFFILIATED COMPUTER SVCS INC CL A	1	3500	0	500				
AFFILIATED COMPUTER SVCS INC CL A	1	3450	0	8945				
AFFILIATED MANGERS GROUP	1	0	0	3450				
AFFORDABLE RESIDENTIAL COMMUNITY	1	0	0	23200				
AFFYMETRIX INC	1	0	0	400				
AFLAC CORP	1	57330	0	0				
AFLAC CORP	1	4104	0	29380				
AFTERMARKET TECHNOLOGY CORP	1	0	0	17238				
AGCO CORP COM	1	0	0	15075				
AGERE SYS INC CL A	1	1919	0	0				
AGERE SYS INC CL A	1	354	54	260035				
AGERE SYS INC CL B	1	6648	0	0				
AGERE SYS INC CL B	1	9416	1368	89746				
AGILE SOFTWARE CORP DEL	1	0	0	2400				
AGILENT TECHNOLOGIES INC COM	1	21781	0	0				
AGILENT TECHNOLOGIES INC COM	1	12860	0	12879				
AGILENT TECHNOLOGIES INC COM	3	210	0	0				
AGL RESOURCES INC COM	1	4775	0	0				
AGL RESOURCES INC COM	1	11565	0	4640				
AIR PRODUCTS & CHEMICALS INC	1	24909	0	0				
AIR PRODUCTS & CHEMICALS INC	1	17500	0	21880				
AIRGAS, INC	1	0	0	2125				
AIRTRAN HLDGS INC	1	200	0	0				
AIRTRAN HLDGS INC	1	4100	0	0				
AK STEEL HOLDING CORP COM	1	66	0	0				
ALAMOSA HLDGS INC	1	0	0	10380				
ALARIS MEDICAL SYSTEMS	1	0	0	2070				
Albany International Corp., Class A	3	32700	0	0				
ALBANY MOLECULAR RESH INC COM	1	0	0	10300				

ALBEMARLE CORP COM	1	4000	0	0
ALBEMARLE CORP COM	1	23800	0	0
Albemarle Corp.	3	24000	0	0
ALBERTO CULVER CO	1	0	0	900
ALBERTO CULVER CO	1	0	0	18000
ALBERTSONS INC	1	1307	0	0
ALBERTSONS INC	1	1567	0	4800
ALCIDE CORP	1	0	0	5453
ALCOA INC COM	1	383970	0	1837
ALCOA INC COM	1	63548	0	46478
ALCOA INC COM	3	292190	0	0
ALDILA INCORPORATED NEW	1	66	0	0
ALEX & BALDWIN COM	1	0	0	1960
ALEXANDRIA REAL ESTATE EQUITIES INC	1	0	0	1770
ALEXION PHARMACEUTICALS INC COM	1	0	0	300
ALICO INC	1	0	0	900
Align Technology, Inc.	3	7100	0	0
ALKERMES INC COM	1	0	0	1361
Alkermes, Inc.	3	34400	0	0
ALLEGHENY ENERGY INC	1	4793	0	0
ALLEGHENY ENERGY INC	1	4997	0	30800
ALLEGHENY TECHNOLOGIES INC COM	1	1063	0	0
ALLERGAN INC	1	170	0	0
ALLERGAN INC	1	1632	0	4500
ALLETE INC COM	1	1000	0	0
ALLETE INC COM	1	5900	0	13200
ALLIANCE CAP MGMT HLDG L P	1	1575	0	0
ALLIANCE CAP MGMT HLDG L P	1	2000	0	0
ALLIANCE DATA SYS CORP	1	0	0	13640
ALLIANCE GAMING CORP	1	750	0	1550
ALLIANCE GAMING CORP	1	0	0	5250
Alliance Imaging, Inc.	3	21800	0	0
ALLIANT ENERGY CORP	1	685	0	0
ALLIANT ENERGY CORP	1	411	0	0
ALLIANT TECHSYSTEMS INC	1	127	0	0

ALLIANT TECHSYSTEMS INC	COMMON STOCK	018804104	240	4405	SHARES			X
ALLIED CAP CORP NEW COM	COMMON STOCK	01903Q108	38	1250	SHARES		X	
ALLIED CAP CORP NEW COM	COMMON STOCK	01903Q108	180	5945	SHARES			X
ALLIED CAPITAL CORPORATION	COMMON STOCK	01903Q108	1178	38897	SHARES	X		
ALLIED HOLDINGS INC	COMMON STOCK	019223106	33	5600	SHARES			X
ALLIED WASTE INDUSTRIES INC	COMMON STOCK	019589308	51	3800	SHARES		X	
ALLIED WASTE INDUSTRIES INC	COMMON STOCK	019589308	35	2600	SHARES			X
ALLMERICA FINANCIAL CORP	COMMON STOCK	019754100	128	3700	SHARES			X
Allscripts Healthcare Solutions, Inc.	COMMON STOCK	01988P108	67	6900	SHARES		X	
ALLSTATE CORP	COMMON STOCK	020002101	6985	153644	SHARES		X	
ALLSTATE CORP	COMMON STOCK	020002101	2811	61825	SHARES			X
ALLSTATE CORP	COMMON STOCK	020002101	6665	146620	SHARES		X	
ALLSTATE CORPORATION	COMMON STOCK	020002101	1335	29373	SHARES	X		
ALLTEL CORP	COMMON STOCK	020039103	1286	25776	SHARES		X	
ALLTEL CORP	COMMON STOCK	020039103	1912	38317	SHARES			X
ALPHARMA INC COM	COMMON STOCK	020813101	88	4500	SHARES			X
Alpharma, Inc., Class A	COMMON STOCK	020813101	792	40400	SHARES		X	
ALTERA CORP COM	COMMON STOCK	021441100	530	25900	SHARES		X	
ALTERA CORP COM	COMMON STOCK	021441100	602	29415	SHARES			X
Altera Corp.	COMMON STOCK	021441100	1329	65000	SHARES		X	
ALTRIA GROUP INC	COMMON STOCK	02209S103	11796	216636	SHARES		X	
ALTRIA GROUP INC	COMMON STOCK	02209S103	11471	210662	SHARES			X
ALTRIA GROUP INC	COMMON STOCK	02209S103	683	12550	SHARES	X		
Altria Group, Inc.	COMMON STOCK	02209S103	774	14219	SHARES		X	
AMAZON.COM INC COM	COMMON STOCK	023135106	51	1171	SHARES		X	
AMAZON.COM INC COM	COMMON STOCK	023135106	9	200	SHARES			X
AMB FINL CORP COM	COMMON STOCK	001984103	32	1875	SHARES			X
AMBAC FINL GROUP INC COM	COMMON STOCK	023139108	177	2400	SHARES		X	
AMBAC FINL GROUP INC COM	COMMON STOCK	023139108	733	9935	SHARES			X
AMERADA HESS CORP COM	COMMON STOCK	023551104	585	8965	SHARES			X
AMEREN CORP	COMMON STOCK	023608102	56	1217	SHARES		X	
AMEREN CORP	COMMON STOCK	023608102	63	1365	SHARES			X
AMERIANA BANCORP COM	COMMON STOCK	023613102	92	5605	SHARES			X
American Axle & Manufacturing Holdings, Inc.	COMMON STOCK	024061103	895	24300	SHARES		X	
AMERICAN BILTRITE INCORPORATED	COMMON STOCK	024591109	464	42600	SHARES			X
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	33	1000	SHARES		X	
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	47	1400	SHARES			X
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	2068	62200	SHARES	X		
AMERICAN EAGLE OUTFITTER INC NEW COM	COMMON STOCK	02553E106	1143	42395	SHARES			X
AMERICAN ELECTRIC POWER CO INC	COMMON STOCK	025537101	353	10724	SHARES		X	
AMERICAN ELECTRIC POWER CO INC	COMMON STOCK	025537101	720	21871	SHARES			X
AMERICAN ELECTRIC POWER INCORPORATED	COMMON STOCK	025537101	214	6500	SHARES	X		
AMERICAN EXPRESS CO COM	COMMON STOCK	025816109	3552	68498	SHARES		X	
AMERICAN EXPRESS CO COM	COMMON STOCK	025816109	3022	58287	SHARES			X
American Express Co.	COMMON STOCK	025816109	176	3400	SHARES		X	
AMERICAN EXPRESS COMPANY	COMMON STOCK	025816109	840	16200	SHARES	X		
AMERICAN FINANCIAL REALTY	COMMON STOCK	02607P305	676	39900	SHARES	X		
AMERICAN FINANCIAL REALTY TRUST	COMMON STOCK	02607P305	108	6400	SHARES			X
AMERICAN FINL GROUP INC COM	COMMON STOCK	025932104	224	7500	SHARES			X
AMERICAN GREETINGS CORP CL A	COMMON STOCK	026375105	66	2900	SHARES			X
American Greetings Corp., Class A	COMMON STOCK	026375105	503	22100	SHARES		X	
AMERICAN HOME MTG INVNT CORP	COMMON STOCK	02660R107	14	500	SHARES			X
AMERICAN INTERNATIONAL GROUP I	COMMON STOCK	026874107	14506	203308	SHARES		X	
AMERICAN INTERNATIONAL GROUP INC	COMMON STOCK	026874107	4725	66223	SHARES	X		
AMERICAN INTERNATIONAL GROUP INC COM	COMMON STOCK	026874107	26258	368014	SHARES		X	
AMERICAN INTERNATIONAL GROUP INC COM	COMMON STOCK	026874107	16630	233076	SHARES			X
AMERICAN ITALIAN PASTA CO	COMMON STOCK	027070101	192	4800	SHARES			X
AMERICAN LOCKER GROUP INC COM	COMMON STOCK	027284108	9	800	SHARES			X
American Management System, Inc	COMMON STOCK	027352103	593	30900	SHARES		X	
AMERICAN MANAGEMENT SYSTEMS INC	COMMON STOCK	027352103	194	10100	SHARES			X
AMERICAN MANAGEMENT SYSTEMS INC	COMMON STOCK	027352103	6036	314703	SHARES	X		
AMERICAN MEDICAL ALERT CORPORATION	COMMON STOCK	027904101	3	575	SHARES		X	
AMERICAN MEDICAL SECURITY GROUP INC	COMMON STOCK	02744P101	51	1900	SHARES			X
AMERICAN NATL INS CO COM	COMMON STOCK	028591105	179	2000	SHARES		X	

ALLIANT TECHSYSTEMS INC	1	405	0	4000				
ALLIED CAP CORP NEW COM	1	1250	0	0				
ALLIED CAP CORP NEW COM	1	3845	0	2100				
ALLIED CAPITAL CORPORATION	2	38897	0	0				
ALLIED HOLDINGS INC	1	0	0	5600				
ALLIED WASTE INDUSTRIES INC	1	1500	0	2300				
ALLIED WASTE INDUSTRIES INC	1	0	0	2600				
ALLMERICA FINANCIAL CORP	1	0	0	3700				
Allscripts Healthcare Solutions, Inc.	3	6900	0	0				
ALLSTATE CORP	1	153149	0	495				
ALLSTATE CORP	1	29835	0	31990				
ALLSTATE CORP	3	146620	0	0				
ALLSTATE CORPORATION	2	29373	0	0				
ALLTEL CORP	1	24276	0	1500				
ALLTEL CORP	1	26667	0	11650				
ALPHARMA INC COM	1	0	0	4500				
Alpharma, Inc., Class A	3	40400	0	0				
ALTERA CORP COM	1	19900	0	6000				
ALTERA CORP COM	1	2600	0	26815				
Altera Corp.	3	65000	0	0				
ALTRIA GROUP INC	1	214536	0	2100				
ALTRIA GROUP INC	1	178012	0	32650				
ALTRIA GROUP INC	2	12550	0	0				
Altria Group, Inc.	3	14219	0	0				
AMAZON.COM INC COM	1	1171	0	0				
AMAZON.COM INC COM	1	100	0	100				
AMB FINL CORP COM	1	0	0	1875				
AMBAC FINL GROUP INC COM	1	2400	0	0				
AMBAC FINL GROUP INC COM	1	4000	0	5935				

AMERADA HESS CORP COM	1	0	0	8965
AMEREN CORP	1	1217	0	0
AMEREN CORP	1	1365	0	0
AMERIANA BANCORP COM	1	5605	0	0
American Axle & Manufacturing Holdings, Inc.	3	24300	0	0
AMERICAN BILTRITE INCORPORATED	1	42600	0	0
AMERICAN CAPITAL STRATEGIES LTD	1	1000	0	0
AMERICAN CAPITAL STRATEGIES LTD	1	1400	0	0
AMERICAN CAPITAL STRATEGIES LTD	2	62200	0	0
AMERICAN EAGLE OUTFITTER INC NEW COM	1	0	0	42395
AMERICAN ELECTRIC POWER CO INC	1	10724	0	0
AMERICAN ELECTRIC POWER CO INC	1	13241	0	8630
AMERICAN ELECTRIC POWER INCORPORATED	2	6500	0	0
AMERICAN EXPRESS CO COM	1	60293	0	8205
AMERICAN EXPRESS CO COM	1	21781	0	36506
American Express Co.	3	3400	0	0
AMERICAN EXPRESS COMPANY	2	16200	0	0
AMERICAN FINANCIAL REALTY	2	39900	0	0
AMERICAN FINANCIAL REALTY TRUST	1	0	0	6400
AMERICAN FINL GROUP INC COM	1	0	0	7500
AMERICAN GREETINGS CORP CL A	1	0	0	2900
American Greetings Corp., Class A	3	22100	0	0
AMERICAN HOME MTG INVNT CORP	1	0	0	500
AMERICAN INTERNATIONAL GROUP I	3	203308	0	0
AMERICAN INTERNATIONAL GROUP INC	2	66223	0	0
AMERICAN INTERNATIONAL GROUP INC COM	1	361783	0	6231
AMERICAN INTERNATIONAL GROUP INC COM	1	138085	0	94991
AMERICAN ITALIAN PASTA CO	1	0	0	4800
AMERICAN LOCKER GROUP INC COM	1	800	0	0
American Management System, Inc	3	30900	0	0
AMERICAN MANAGEMENT SYSTEMS INC	1	0	0	10100
AMERICAN MANAGEMENT SYSTEMS INC	2	314703	0	0
AMERICAN MEDICAL ALERT CORPORATION	1	575	0	0
AMERICAN MEDICAL SECURITY GROUP INC	1	0	0	1900
AMERICAN NATL INS CO COM	1	0	0	2000

AMERICAN PWR CONVERSION	COMMON STOCK	029066107	452	19675	SHARES		X
AMERICAN SELECT PORTFOLIO	COMMON STOCK	029570108	56	4000	SHARES	X	
AMERICAN STANDARD COS INC DEL COM	COMMON STOCK	029712106	239	2104	SHARES	X	
AMERICAN STANDARD COS INC DEL COM	COMMON STOCK	029712106	114	1000	SHARES		X
American Standard Cos.	COMMON STOCK	029712106	569	5000	SHARES	X	
AMERICAN TECHNOLOGY CORP	COMMON STOCK	030145205	24	4000	SHARES		X
AMERICAN TOWER CORP CL A	COMMON STOCK	029912201	29	2540	SHARES	X	
AMERICAN VANGUARD CORP	COMMON STOCK	030371108	12	245	SHARES		X
AMERICAN WOODMARK CORP	COMMON STOCK	030506109	27	400	SHARES	X	
AMERICAN WOODMARK CORP	COMMON STOCK	030506109	80	1200	SHARES		X
AMERIGAS PARTNERS LP	COMMON STOCK	030975106	9	300	SHARES	X	
AMERIGAS PARTNERS LP	COMMON STOCK	030975106	178	5955	SHARES		X
AMERISOURCE BERGEN CORP COM	COMMON STOCK	03073E105	93	1700	SHARES	X	
AMERISOURCE BERGEN CORP COM	COMMON STOCK	03073E105	11	200	SHARES		X
AMERISTAR CASINOS INCORPORATED	COMMON STOCK	03070Q101	164	4900	SHARES		X
AMERITRADE HOLDING CORP	COMMON STOCK	03074K100	8	515	SHARES	X	
Ameron, Inc.	COMMON STOCK	030710107	519	15400	SHARES	X	
AMERUS GROUP CO COM	COMMON STOCK	03072M108	144	3564	SHARES		X
AmerUs Group Co.	COMMON STOCK	03072M108	1166	28900	SHARES	X	
AMETEK AEROSPACE PRODS INC COM	COMMON STOCK	031100100	513	20004	SHARES		X
AMGEN INC COM	COMMON STOCK	031162100	16799	288884	SHARES	X	
AMGEN INC COM	COMMON STOCK	031162100	6708	115364	SHARES		X
AMGEN INC COM	COMMON STOCK	031162100	8108	139376	SHARES	X	
AMIS HOLDINGS INC	COMMON STOCK	031538101	23	1425	SHARES		X
AMKOR TECHNOLOGY INC	COMMON STOCK	031652100	42	2875	SHARES		X
AMLI RESIDENTIAL PROPERTIES TRUST	COMMON STOCK	001735109	1410	49900	SHARES	X	
AMPHENOL CORP NEW CL A	COMMON STOCK	032095101	41	1380	SHARES		X
AMR CORP DEL COM	COMMON STOCK	001765106	50	3931	SHARES		X
AMSOUTH BANCORPORATION	COMMON STOCK	032165102	24	1000	SHARES	X	
AMSOUTH BANCORPORATION	COMMON STOCK	032165102	226	9600	SHARES		X
ANADARKO PETROLEUM CORP	COMMON STOCK	032511107	1101	21230	SHARES	X	
ANADARKO PETROLEUM CORP	COMMON STOCK	032511107	673	12981	SHARES		X
ANADARKO PETROLEUM CORPORATION	COMMON STOCK	032511107	280	5400	SHARES	X	
ANALOG DEVICES INC	COMMON STOCK	032654105	521	10859	SHARES	X	
ANALOG DEVICES INC	COMMON STOCK	032654105	132	2750	SHARES		X
Analog Devices, Inc.	COMMON STOCK	032654105	2324	48400	SHARES	X	
Analogic Corp.	COMMON STOCK	032657207	405	8900	SHARES	X	
ANALOGIC CORPORATION	COMMON STOCK	032657207	88	1930	SHARES		X
ANCHOR GLASS CONTAINER CORPORATION	COMMON STOCK	03304B300	42	2700	SHARES		X
ANDERSONS INCORPORATED	COMMON STOCK	034164103	19	1000	SHARES		X
ANDREW CORP COM	COMMON STOCK	034425108	158	9000	SHARES		X
ANDRX GROUP COM	COMMON STOCK	034553107	544	20000	SHARES		X
ANHEUSER BUSCH COMPANIES INC	COMMON STOCK	035229103	644	12635	SHARES	X	
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	2150	42156	SHARES	X	
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	3464	67918	SHARES		X
ANIKA THERAPEUTICS INC COM	COMMON STOCK	035255108	1	100	SHARES		X
ANIXTER INTERNATIONAL INC COM	COMMON STOCK	035290105	237	8400	SHARES		X
ANNALY MTGE MANAGEMENT INC (REIT)	COMMON STOCK	035710409	47	2425	SHARES		X
ANNTAYLOR STORES CORP	COMMON STOCK	036115103	48	1130	SHARES		X
Anthem, Inc.	COMMON STOCK	03674B104	1949	21500	SHARES	X	
ANTHEM, INC	COMMON STOCK	03674B104	326	3600	SHARES	X	
ANTHEM, INC	COMMON STOCK	03674B104	508	5600	SHARES		X
ANWORTH MORTGAGE ASSET CORP (REIT)	COMMON STOCK	037347101	61	4400	SHARES		X
AON CORP COM	COMMON STOCK	037389103	294	10537	SHARES	X	
AON CORP COM	COMMON STOCK	037389103	70	2500	SHARES		X
APACHE CORP COM	COMMON STOCK	037411105	1931	44736	SHARES	X	
APACHE CORP COM	COMMON STOCK	037411105	1569	36346	SHARES		X
APEX SILVER MINES LIMITED ORD	COMMON STOCK	G04074103	120	5310	SHARES		X
APHTON CORP COM	COMMON STOCK	03759P101	5	990	SHARES		X
APOGEE ENTERPRISES INC	COMMON STOCK	037598109	96	7800	SHARES		X
APOLLO GROUP INC CL A	COMMON STOCK	037604105	209	2426	SHARES	X	
APOLLO GROUP INC CL A	COMMON STOCK	037604105	1058	12275	SHARES		X
APOLLO GROUP INC COM	COMMON STOCK	037604204	357	4100	SHARES		X
APPLE COMPUTER INC COM	COMMON STOCK	037833100	14	500	SHARES	X	

AMERICAN PWR CONVERSION	1	0	0	19675			
AMERICAN SELECT PORTFOLIO	1	4000	0	0			
AMERICAN STANDARD COS INC DEL COM	1	1204	0	900			
AMERICAN STANDARD COS INC DEL COM	1	0	0	1000			
American Standard Cos.	3	5000	0	0			
AMERICAN TECHNOLOGY CORP	1	4000	0	0			
AMERICAN TOWER CORP CL A	1	2540	0	0			
AMERICAN VANGUARD CORP	1	245	0	0			
AMERICAN WOODMARK CORP	1	400	0	0			
AMERICAN WOODMARK CORP	1	0	0	1200			
AMERIGAS PARTNERS LP	1	300	0	0			
AMERIGAS PARTNERS LP	1	5155	0	800			
AMERISOURCE BERGEN CORP COM	1	1700	0	0			
AMERISOURCE BERGEN CORP COM	1	200	0	0			
AMERISTAR CASINOS INCORPORATED	1	0	0	4900			
AMERITRADE HOLDING CORP	1	515	0	0			
Ameron, Inc.	3	15400	0	0			
AMERUS GROUP CO COM	1	364	0	3200			
AmerUs Group Co.	3	28900	0	0			
AMETEK AEROSPACE PRODS INC COM	1	1884	0	18120			
AMGEN INC COM	1	285177	0	3707			
AMGEN INC COM	1	53534	0	61830			
AMGEN INC COM	3	139376	0	0			
AMIS HOLDINGS INC	1	0	0	1425			
AMKOR TECHNOLOGY INC	1	0	0	2875			
AMLI RESIDENTIAL PROPERTIES TRUST	2	49900	0	0			
AMPHENOL CORP NEW CL A	1	0	0	1380			
AMR CORP DEL COM	1	0	0	3931			
AMSOUTH BANCORPORATION	1	0	0	1000			

AMSOUTH BANCORPORATION	1	2500	0	7100
ANADARKO PETROLEUM CORP	1	21230	0	0
ANADARKO PETROLEUM CORP	1	4206	0	8775
ANADARKO PETROLEUM CORPORATION	2	5400	0	0
ANALOG DEVICES INC	1	10859	0	0
ANALOG DEVICES INC	1	250	0	2500
Analog Devices, Inc.	3	48400	0	0
Analogic Corp.	3	8900	0	0
ANALOGIC CORPORATION	1	0	0	1930
ANCHOR GLASS CONTAINER CORPORATION	1	0	0	2700
ANDERSONS INCORPORATED	1	1000	0	0
ANDREW CORP COM	1	0	0	9000
ANDRX GROUP COM	1	0	0	20000
ANHEUSER BUSCH COMPANIES INC	2	12635	0	0
ANHEUSER BUSCH COS INC COM	1	42096	0	60
ANHEUSER BUSCH COS INC COM	1	39058	0	28860
ANIKA THERAPEUTICS INC COM	1	100	0	0
ANIXTER INTERNATIONAL INC COM	1	0	0	8400
ANNALY MTGE MANAGEMENT INC (REIT)	1	2425	0	0
ANN TAYLOR STORES CORP	1	150	0	980
Anthem, Inc.	3	21500	0	0
ANTHEM, INC	1	3000	0	600
ANTHEM, INC	1	50	0	5550
ANWORTH MORTGAGE ASSET CORP (REIT)	1	4400	0	0
AON CORP COM	1	10537	0	0
AON CORP COM	1	2500	0	0
APACHE CORP COM	1	35496	0	9240
APACHE CORP COM	1	10296	0	26050
APEX SILVER MINES LIMITED ORD	1	0	0	5310
APHTON CORP COM	1	0	0	990
APOGEE ENTERPRISES INC	1	0	0	7800
APOLLO GROUP INC CL A	1	2426	0	0
APOLLO GROUP INC CL A	1	250	0	12025
APOLLO GROUP INC COM	1	0	0	4100
APPLE COMPUTER INC COM	1	500	0	0

APPLE COMPUTER INC COM	COMMON STOCK	037833100	1145	42327	SHARES		X
APPLEBEE INTERNATIONAL INC COM	COMMON STOCK	037899101	151	3650	SHARES		X
APPLIED MICRO CIRCUITS CORP COM	COMMON STOCK	03822W109	3	500	SHARES	X	
APPLIED MICRO CIRCUITS CORP COM	COMMON STOCK	03822W109	104	18275	SHARES		X
APPLERA CORPAPPLIED BIOSYSTEMS GRP	COMMON STOCK	038020103	79	3987	SHARES	X	
APPLERA CORPAPPLIED BIOSYSTEMS GRP	COMMON STOCK	038020103	435	22000	SHARES		X
APPLERA CORPCELERA GENOMICS GR	COMMON STOCK	038020202	9	600	SHARES	X	
APPLICA INC	COMMON STOCK	03815A106	50	4450	SHARES		X
APPLIED FILMS CORP	COMMON STOCK	038197109	116	4144	SHARES		X
APPLIED MATERIALS INC COM	COMMON STOCK	038222105	2104	98630	SHARES	X	
APPLIED MATERIALS INC COM	COMMON STOCK	038222105	1551	72724	SHARES		X
Applied Materials, Inc.	COMMON STOCK	038222105	911	42600	SHARES	X	
APRIA HEALTHCARE GROUP INC	COMMON STOCK	037933108	1228	41000	SHARES		X
Apria Healthcare Group, Inc.	COMMON STOCK	037933108	96	3200	SHARES	X	
APTARGROUP INC WITH RIGHTS 04/07/13	COMMON STOCK	038336103	27	700	SHARES	X	
APTARGROUP INC WITH RIGHTS 04/07/13	COMMON STOCK	038336103	841	21900	SHARES		X
AQUA AMERICA INC	COMMON STOCK	03836W103	86	3946	SHARES	X	
AQUANTIVE INC	COMMON STOCK	03839G105	28	2875	SHARES		X
aQuantive, Inc.	COMMON STOCK	03839G105	257	26800	SHARES	X	
ARAMARK CORP	COMMON STOCK	038521100	1	50	SHARES	X	
ARBITRON INC WITH ATTACHED RIGHTS	COMMON STOCK	03875Q108	52	1300	SHARES		X
ARCH CAPITAL GROUP LTD	COMMON STOCK	G0450A105	42	1000	SHARES	X	
ARCH CAPITAL GROUP LTD	COMMON STOCK	G0450A105	450	10700	SHARES		X
ARCH COAL INC	COMMON STOCK	039380100	237	7545	SHARES		X
ARCHER DANIELS MIDLAND CO COM	COMMON STOCK	039483102	405	24024	SHARES	X	
ARCHER DANIELS MIDLAND CO COM	COMMON STOCK	039483102	341	20207	SHARES		X
Archer-Daniels-Midland Co.	COMMON STOCK	039483102	761	45100	SHARES	X	
Archstone-Smith Trust	COMMON STOCK	039583109	738	25015	SHARES	X	
ARCHSTONE-SMITH TRUST	COMMON STOCK	039583109	1835	62167	SHARES	X	
ARCHSTONESMITH TRUST (REIT)	COMMON STOCK	039583109	1519	51485	SHARES	X	
ARCHSTONESMITH TRUST (REIT)	COMMON STOCK	039583109	589	19970	SHARES		X
ARDEN REALTY INC (REITS)	COMMON STOCK	039793104	39	1200	SHARES		X
ARGONAUT GROUP	COMMON STOCK	040157109	14	732	SHARES		X
ARIAD PHARMACEUTICALS INC	COMMON STOCK	04033A100	22	2285	SHARES		X
ARIBA INC	COMMON STOCK	04033V104	0	34	SHARES	X	
ARMOR HLDGS INC	COMMON STOCK	042260109	76	2300	SHARES		X
ARROW ELECTRONICS INC	COMMON STOCK	042735100	112	4400	SHARES		X
ARROW FINL CORP	COMMON STOCK	042744102	10	343	SHARES		X
ARROW INTERNATIONAL INC	COMMON STOCK	042764100	60	2000	SHARES	X	
ARROW INTERNATIONAL INC	COMMON STOCK	042764100	36	1200	SHARES		X
ARTESIAN RESOURCES CORPORATION CL A	COMMON STOCK	043113208	21	750	SHARES	X	
ARTHROCARE CORP	COMMON STOCK	043136100	5	200	SHARES		X
ARVINMERITOR INC COM	COMMON STOCK	043353101	4	202	SHARES	X	
ARVINMERITOR INC COM	COMMON STOCK	043353101	25	1248	SHARES		X
ArvinMeritor, Inc.	COMMON STOCK	043353101	575	29000	SHARES	X	
ASHFORD HOSPITALITY TRUST	COMMON STOCK	044103109	31	3000	SHARES		X
ASHLAND INC COM	COMMON STOCK	044204105	57	1224	SHARES	X	
ASHWORTH INC COM	COMMON STOCK	04516H101	44	5065	SHARES		X
ASK JEEVES INC	COMMON STOCK	045174109	84	2360	SHARES		X
Ask Jeeves, Inc.	COMMON STOCK	045174109	986	27600	SHARES	X	
ASML HOLDING NV COM	COMMON STOCK	N07059111	6	350	SHARES	X	
ASSOCIATED BANC CORP COM	COMMON STOCK	045487105	71	1580	SHARES		X
ASTORIA FINANCIAL CORP COM	COMMON STOCK	046265104	17	450	SHARES	X	
ASTORIA FINANCIAL CORP COM	COMMON STOCK	046265104	639	16815	SHARES		X
ASTROMED INC	COMMON STOCK	04638F108	34	2950	SHARES		X
ASYST TECHNOLOGIES, INC.	COMMON STOCK	04648X107	56	6765	SHARES		X
AT ROAD INC	COMMON STOCK	04648K105	37	3050	SHARES		X
AT&T CORP	COMMON STOCK	001957505	549	28040	SHARES	X	
AT&T CORP	COMMON STOCK	001957505	1366	69812	SHARES		X
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	660	48482	SHARES	X	
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	1457	107033	SHARES		X
ATC HEALTHCARE INC COM	COMMON STOCK	00209C102	2	3000	SHARES		X
AtheroGenics, Inc.	COMMON STOCK	047439104	66	2900	SHARES	X	
ATLANTIC COAST AIRLINES HLDGS INC	COMMON STOCK	048396105	1	100	SHARES		X

APPLE COMPUTER INC COM	1	900	0	41427			
APPLEBEE INTERNATIONAL INC COM	1	1450	0	2200			
APPLIED MICRO CIRCUITS CORP COM	1	500	0	0			
APPLIED MICRO CIRCUITS CORP COM	1	0	0	18275			
APPLERA CORPAPPLIED BIOSYSTEMS GRP	1	3887	0	100			
APPLERA CORPAPPLIED BIOSYSTEMS GRP	1	0	0	22000			
APPLERA CORPCELERA GENOMICS GR	1	600	0	0			
APPLICA INC	1	0	0	4450			
APPLIED FILMS CORP	1	0	0	4144			
APPLIED MATERIALS INC COM	1	96880	0	1750			
APPLIED MATERIALS INC COM	1	9104	0	63620			
Applied Materials, Inc.	3	42600	0	0			
APRIA HEALTHCARE GROUP INC	1	0	0	41000			
Apria Healthcare Group, Inc.	3	3200	0	0			
APTARGROUP INC WITH RIGHTS 04/07/13	1	0	0	700			
APTARGROUP INC WITH RIGHTS 04/07/13	1	0	0	21900			
AQUA AMERICA INC	1	3946	0	0			
AQUANTIVE INC	1	0	0	2875			
aQuantive, Inc.	3	26800	0	0			
ARAMARK CORP	1	50	0	0			
ARBITRON INC WITH ATTACHED RIGHTS	1	0	0	1300			
ARCH CAPITAL GROUP LTD	1	1000	0	0			
ARCH CAPITAL GROUP LTD	1	0	0	10700			
ARCH COAL INC	1	0	0	7545			
ARCHER DANIELS MIDLAND CO COM	1	24024	0	0			
ARCHER DANIELS MIDLAND CO COM	1	3314	0	16893			
Archer-Daniels-Midland Co.	3	45100	0	0			
Archstone-Smith Trust	3	25015	0	0			
ARCHSTONE-SMITH TRUST	2	62167	0	0			

ARCHSTONESMITH TRUST (REIT)	1	51485	0	0
ARCHSTONESMITH TRUST (REIT)	1	8080	0	11890
ARDEN REALTY INC (REITS)	1	0	0	1200
ARGONAUT GROUP	1	732	0	0
ARIAD PHARMACEUTICALS INC	1	0	0	2285
ARIBA INC	1	34	0	0
ARMOR HLDGS INC	1	0	0	2300
ARROW ELECTRONICS INC	1	0	0	4400
ARROW FINL CORP	1	0	0	343
ARROW INTERNATIONAL INC	1	2000	0	0
ARROW INTERNATIONAL INC	1	0	0	1200
ARTESIAN RESOURCES CORPORATION CL A	1	0	0	750
ARTHROCARE CORP	1	0	0	200
ARVINMERITOR INC COM	1	202	0	0
ARVINMERITOR INC COM	1	348	0	900
ArvinMeritor, Inc.	3	29000	0	0
ASHFORD HOSPITALITY TRUST	1	0	0	3000
ASHLAND INC COM	1	1224	0	0
ASHWORTH INC COM	1	0	0	5065
ASK JEEVES INC	1	0	0	2360
Ask Jeeves, Inc.	3	27600	0	0
ASML HOLDING NV COM	1	350	0	0
ASSOCIATED BANC CORP COM	1	0	0	1580
ASTORIA FINANCIAL CORP COM	1	450	0	0
ASTORIA FINANCIAL CORP COM	1	0	0	16815
ASTROMED INC	1	0	0	2950
ASYST TECHNOLOGIES, INC.	1	0	0	6765
AT ROAD INC	1	0	0	3050
AT&T CORP	1	28000	0	40
AT&T CORP	1	19069	0	50743
AT&T WIRELESS SERVICES	1	48295	0	187
AT&T WIRELESS SERVICES	1	20462	0	86571
ATC HEALTHCARE INC COM	1	3000	0	0
AtheroGenics, Inc.	3	2900	0	0
ATLANTIC COAST AIRLINES HLDGS INC	1	0	0	100

ATLANTIS PLASTICS INC CL A	COMMON STOCK	049156102	124	8000	SHARES			X
ATLAS PIPELINE PARTNERS LP	COMMON STOCK	049392103	8	200	SHARES		X	
ATMEL CORP	COMMON STOCK	049513104	25	3910	SHARES		X	
ATMEL CORP	COMMON STOCK	049513104	16	2500	SHARES			X
ATMI INC	COMMON STOCK	00207R101	279	10600	SHARES			X
ATMOS ENERGY CORP	COMMON STOCK	049560105	4	150	SHARES			X
AUGUST TECHNOLOGY CORP	COMMON STOCK	05106U105	22	1450	SHARES			X
August Technology Corp.	COMMON STOCK	05106U105	327	21800	SHARES		X	
AUTODESK COM	COMMON STOCK	052769106	240	7600	SHARES			X
AUTOLIV INC	COMMON STOCK	052800109	242	5900	SHARES			X
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	3678	87574	SHARES		X	
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	3500	83324	SHARES			X
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	2024	48198	SHARES		X	
AUTONATION INC	COMMON STOCK	05329W102	394	23100	SHARES			X
AUTOZONE INC COM	COMMON STOCK	053332102	133	1550	SHARES		X	
AUTOZONE INC COM	COMMON STOCK	053332102	1311	15250	SHARES			X
AVAYA INC COM	COMMON STOCK	053499109	27	1724	SHARES		X	
AVAYA INC COM	COMMON STOCK	053499109	243	15273	SHARES			X
AVERY DENNISON CORP COM	COMMON STOCK	053611109	37	600	SHARES		X	
AVERY DENNISON CORP COM	COMMON STOCK	053611109	306	4920	SHARES			X
AVI BioPharma, Inc.	COMMON STOCK	002346104	36	12000	SHARES		X	
AVID TECHNOLOGY INC	COMMON STOCK	05367P100	91	1975	SHARES			X
AVISTA CORP	COMMON STOCK	05379B107	8	400	SHARES		X	
Avista Corp.	COMMON STOCK	05379B107	481	25400	SHARES		X	
AVNET INC COM	COMMON STOCK	053807103	91	3720	SHARES		X	
AVNET INC COM	COMMON STOCK	053807103	157	6396	SHARES			X
AVOCENT CORP	COMMON STOCK	053893103	111	3000	SHARES			X
AVON PRODUCTS INC	COMMON STOCK	054303102	479	6314	SHARES		X	
AVON PRODUCTS INC	COMMON STOCK	054303102	1258	16582	SHARES			X
Avon Products, Inc.	COMMON STOCK	054303102	637	8400	SHARES		X	
AVX CORPORATION COM	COMMON STOCK	002444107	33	2000	SHARES		X	
AXCELIS TECHNOLOGIES INC COM	COMMON STOCK	054540109	147	13213	SHARES			X
AXSYS TECHNOLOGIES INCORPORATED	COMMON STOCK	054615109	91	6287	SHARES			X
Aztar Corp.	COMMON STOCK	054802103	1132	46200	SHARES		X	
AZTAR CORPORATION	COMMON STOCK	054802103	7	300	SHARES			X
B2B INTERNET HOLDERS TRUST	COMMON STOCK	056033103	0	100	SHARES		X	
BAKER HUGHES INC COM	COMMON STOCK	057224107	342	9370	SHARES		X	
BAKER HUGHES INC COM	COMMON STOCK	057224107	614	16835	SHARES			X
BALCHEM CORPORATION CLASS B	COMMON STOCK	057665200	90	3418	SHARES			X
BALDWIN & LYONS INC CL A	COMMON STOCK	057755100	30	1250	SHARES			X
BALL CORP	COMMON STOCK	058498106	813	12000	SHARES		X	
BALL CORP	COMMON STOCK	058498106	244	3600	SHARES			X
BANK NEW YORK INCORPORATED	COMMON STOCK	064057102	2938	93262	SHARES		X	
Bank of America Corp.	COMMON STOCK	060505104	9456	116780	SHARES		X	
BANK OF AMERICA CORPORATION	COMMON STOCK	060505104	9880	122010	SHARES		X	
BANK OF AMERICA CORPORATION	COMMON STOCK	060505104	8199	101243	SHARES			X
BANK OF AMERICA CORPORATION	COMMON STOCK	060505104	5848	72218	SHARES		X	
BANK OF HAWAII CORP	COMMON STOCK	062540109	14	300	SHARES		X	
BANK OF HAWAII CORP	COMMON STOCK	062540109	171	3700	SHARES			X
Bank of New York Co., Inc.	COMMON STOCK	064057102	5869	186313	SHARES		X	
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	7549	239642	SHARES		X	
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	3075	97628	SHARES			X
BANK ONE CORP COM	COMMON STOCK	06423A103	2010	36859	SHARES		X	
BANK ONE CORP COM	COMMON STOCK	06423A103	2622	48084	SHARES			X
BANK ONE CORPORATION	COMMON STOCK	06423A103	1325	24300	SHARES		X	
BANKATLANTIC BANCORP INC CL A	COMMON STOCK	065908501	82	4820	SHARES			X
BANKNORTH GROUP INC	COMMON STOCK	06646R107	724	21276	SHARES			X
Banta Corp.	COMMON STOCK	066821109	1102	23800	SHARES		X	
BARD C R INC COM	COMMON STOCK	067383109	415	4246	SHARES		X	
BARD C R INC COM	COMMON STOCK	067383109	1191	12200	SHARES			X
BARNES & NOBLE INC	COMMON STOCK	067774109	714	21900	SHARES			X
Barnes & Noble, Inc.	COMMON STOCK	067774109	479	14700	SHARES		X	
BARNES GROUP INCORPORATED	COMMON STOCK	067806109	28	1000	SHARES			X
Barr Laboratories, Inc.	COMMON STOCK	068306109	1226	26700	SHARES		X	

ATLANTIS PLASTICS INC CL A	1	8000	0	0				
ATLAS PIPELINE PARTNERS LP	1	200	0	0				
ATMEL CORP	1	3910	0	0				
ATMEL CORP	1	0	0	2500				
ATMI INC	1	0	0	10600				
ATMOS ENERGY CORP	1	150	0	0				
AUGUST TECHNOLOGY CORP	1	0	0	1450				
August Technology Corp.	3	21800	0	0				
AUTODESK COM	1	0	0	7600				
AUTOLIV INC	1	0	0	5900				
AUTOMATIC DATA PROCESSING INC	1	86174	0	1400				
AUTOMATIC DATA PROCESSING INC	1	51674	0	31650				
AUTOMATIC DATA PROCESSING INC	2	48198	0	0				
AUTONATION INC	1	0	0	23100				
AUTOZONE INC COM	1	0	0	1550				
AUTOZONE INC COM	1	0	0	15250				
AVAYA INC COM	1	1724	0	0				
AVAYA INC COM	1	1989	0	13284				
AVERY DENNISON CORP COM	1	600	0	0				
AVERY DENNISON CORP COM	1	2600	0	2320				
AVI BioPharma, Inc.	3	12000	0	0				
AVID TECHNOLOGY INC	1	0	0	1975				
AVISTA CORP	1	400	0	0				
Avista Corp.	3	25400	0	0				
AVNET INC COM	1	3720	0	0				
AVNET INC COM	1	2346	0	4050				
AVOCENT CORP	1	0	0	3000				
AVON PRODUCTS INC	1	6314	0	0				
AVON PRODUCTS INC	1	3772	0	12810				

Avon Products, Inc.	3	8400	0	0
AVX CORPORATION COM	1	2000	0	0
AXCELIS TECHNOLOGIES INC COM	1	5608	0	7605
AXSYS TECHNOLOGIES INCORPORATED	1	0	0	6287
Aztar Corp.	3	46200	0	0
AZTAR CORPORATION	1	0	0	300
B2B INTERNET HOLDRS TRUST	1	100	0	0
BAKER HUGHES INC COM	1	9370	0	0
BAKER HUGHES INC COM	1	1650	0	15185
BALCHEM CORPORATION CLASS B	1	0	0	3418
BALDWIN & LYONS INC CL A	1	0	0	1250
BALL CORP	1	12000	0	0
BALL CORP	1	0	0	3600
BANK NEW YORK INCORPORATED	2	93262	0	0
Bank of America Corp.	3	116780	0	0
BANK OF AMERICA CORPORATION	1	121255	0	755
BANK OF AMERICA CORPORATION	1	56374	0	44869
BANK OF AMERICA CORPORATION	2	72218	0	0
BANK OF HAWAII CORP	1	300	0	0
BANK OF HAWAII CORP	1	300	0	3400
Bank of New York Co., Inc.	3	186313	0	0
BANK OF NEW YORK INC COM	1	239299	0	343
BANK OF NEW YORK INC COM	1	41080	0	56548
BANK ONE CORP COM	1	36859	0	0
BANK ONE CORP COM	1	30064	0	18020
BANK ONE CORPORATION	2	24300	0	0
BANKATLANTIC BANCORP INC CL A	1	0	0	4820
BANKNORTH GROUP INC	1	6000	0	15276
Banta Corp.	3	23800	0	0
BARD C R INC COM	1	3946	0	300
BARD C R INC COM	1	2700	0	9500
BARNES & NOBLE INC	1	0	0	21900
Barnes & Noble, Inc.	3	14700	0	0
BARNES GROUP INCORPORATED	1	0	0	1000
Barr Laboratories, Inc.	3	26700	0	0

BARR PHARMACEUTICALS INC	COMMON STOCK	068306109	196	4272	SHARES		X	
BARR PHARMACEUTICALS INC	COMMON STOCK	068306109	499	10875	SHARES			X
BARRETT BUSINESS SERVICES INC	COMMON STOCK	068463108	48	3450	SHARES			X
BASSETT FURNITURE INDUSTRIES INC	COMMON STOCK	070203104	0	1	SHARES			X
BAUSCH & LOMB INC COM	COMMON STOCK	071707103	366	6100	SHARES			X
BAXTER INTL INC	COMMON STOCK	071813109	536	17354	SHARES		X	
BAXTER INTL INC	COMMON STOCK	071813109	1214	39305	SHARES			X
BB & T CORPORATION	COMMON STOCK	054937107	1932	54740	SHARES		X	
BB&T CORP COM	COMMON STOCK	054937107	249	7045	SHARES		X	
BB&T CORP COM	COMMON STOCK	054937107	1598	45256	SHARES			X
BCSB BANKCORP INC COM	COMMON STOCK	054948104	19	1000	SHARES			X
BEA SYSTEMS INC	COMMON STOCK	073325102	27	2100	SHARES		X	
BEA SYSTEMS INC	COMMON STOCK	073325102	186	14640	SHARES			X
BEAR STEARNS COS INC	COMMON STOCK	073902108	135	1545	SHARES		X	
BEAR STEARNS COS INC	COMMON STOCK	073902108	597	6806	SHARES			X
BEARINGPOINT INC	COMMON STOCK	074002106	21	2000	SHARES		X	
BEARINGPOINT INC	COMMON STOCK	074002106	59	5500	SHARES			X
BEAZER HOMES USA INC	COMMON STOCK	07556Q105	212	2000	SHARES			X
BECKMAN COULTER INC	COMMON STOCK	075811109	57	1050	SHARES		X	
BECKMAN COULTER INC	COMMON STOCK	075811109	308	5648	SHARES			X
BECTON DICKINSON & CO COM	COMMON STOCK	075887109	302	6225	SHARES		X	
BECTON DICKINSON & CO COM	COMMON STOCK	075887109	2012	41500	SHARES			X
Becton, Dickinson & Co.	COMMON STOCK	075887109	582	12000	SHARES		X	
BED BATH & BEYOND INC COM	COMMON STOCK	075896100	446	10634	SHARES		X	
BED BATH & BEYOND INC COM	COMMON STOCK	075896100	1802	43010	SHARES			X
Bed Bath & Beyond, Inc.	COMMON STOCK	075896100	2238	53600	SHARES		X	
Bedford Property Investors, Inc.	COMMON STOCK	076446301	430	14100	SHARES		X	
BELLSOUTH CORP	COMMON STOCK	079860102	10472	378182	SHARES		X	
BELLSOUTH CORP	COMMON STOCK	079860102	9392	339193	SHARES			X
BELLSOUTH CORP	COMMON STOCK	079860102	800	28872	SHARES		X	
BELO CORPORATION CL A	COMMON STOCK	080555105	209	7520	SHARES			X
BEMIS INC	COMMON STOCK	081437105	21	800	SHARES		X	
BEMIS INC	COMMON STOCK	081437105	410	15750	SHARES			X
BENCHMARK ELECTRONICS INC	COMMON STOCK	08160H101	26	832	SHARES			X
BERKLEY W R CORP	COMMON STOCK	084423102	479	12000	SHARES			X
BERKSHIRE BANCORP INC COM	COMMON STOCK	084597103	27	464	SHARES			X
BERKSHIRE HATHAWAY INC	COMMON STOCK	084670207	684	220	SHARES		X	
BERKSHIRE HATHAWAY INC	COMMON STOCK	084670207	762	245	SHARES			X
BERKSHIRE HATHAWAY INC CLASS A	COMMON STOCK	084670108	93	1	SHARES		X	
BERKSHIRE HATHAWAY INC CLASS A	COMMON STOCK	084670108	1026	11	SHARES			X
BEST BUY INC COM	COMMON STOCK	086516101	223	4307	SHARES		X	
BEST BUY INC COM	COMMON STOCK	086516101	313	6050	SHARES			X
BIG LOTS INC COM	COMMON STOCK	089302103	28	1900	SHARES			X
BIO RAD LABS INC CL A	COMMON STOCK	090572207	23	400	SHARES			X
BIOANALYTICAL SYSTEMS INCORPORATED	COMMON STOCK	09058M103	0	16	SHARES		X	
BIOGEN IDEC INC	COMMON STOCK	09062X103	773	13899	SHARES		X	
BIOGEN IDEC INC	COMMON STOCK	09062X103	374	6730	SHARES			X
Biogen Idec, Inc.	COMMON STOCK	09062X103	1434	25800	SHARES		X	
Biogen Idec, Inc.	COMMON STOCK	090597206	91	29900	SHARES		X	
BIOMET COM	COMMON STOCK	090613100	44	1150	SHARES		X	
BIOMET COM	COMMON STOCK	090613100	1763	45970	SHARES			X
BIOSITE INC COM	COMMON STOCK	090945106	16	500	SHARES			X
BIOVERIS CORPORATION	COMMON STOCK	090676107	6	500	SHARES			X
BISYS GROUP INC COM	COMMON STOCK	055472104	50	3000	SHARES		X	
BISYS GROUP INC COM	COMMON STOCK	055472104	247	14750	SHARES			X
BJ SVCS CO COM	COMMON STOCK	055482103	208	4810	SHARES			X
BJ'S WHOLESALE CLUB INC COM	COMMON STOCK	05548J106	337	13240	SHARES		X	
BJ'S WHOLESALE CLUB INC COM	COMMON STOCK	05548J106	171	6700	SHARES			X
BJ's Wholesale Club, Inc.	COMMON STOCK	05548J106	1576	61900	SHARES		X	
BLACK & DECKER CORP COM	COMMON STOCK	091797100	352	6183	SHARES		X	
BLACK & DECKER CORP COM	COMMON STOCK	091797100	1320	23176	SHARES			X
Black Box Corp.	COMMON STOCK	091826107	595	11100	SHARES		X	
BLACK BOX CORPORATION COM	COMMON STOCK	091826107	80	1500	SHARES		X	
BLACK BOX CORPORATION COM	COMMON STOCK	091826107	155	2900	SHARES			X

BARR PHARMACEUTICALS INC	1	4272	0	0				
BARR PHARMACEUTICALS INC	1	0	0	10875				
BARRETT BUSINESS SERVICES INC	1	0	0	3450				
BASSETT FURNITURE INDUSTRIES INC	1	0	0	1				
BAUSCH & LOMB INC COM	1	1800	0	4300				
BAXTER INTL INC	1	14454	0	2900				
BAXTER INTL INC	1	19933	0	19372				
BB & T CORPORATION	2	54740	0	0				
BB&T CORP COM	1	6645	0	400				
BB&T CORP COM	1	27901	0	17355				
BCSB BANKCORP INC COM	1	0	0	1000				
BEA SYSTEMS INC	1	2100	0	0				
BEA SYSTEMS INC	1	0	0	14640				
BEAR STEARNS COS INC	1	1545	0	0				
BEAR STEARNS COS INC	1	1206	0	5600				
BEARINGPOINT INC	1	2000	0	0				
BEARINGPOINT INC	1	0	0	5500				
BEAZER HOMES USA INC	1	0	0	2000				
BECKMAN COULTER INC	1	550	0	500				
BECKMAN COULTER INC	1	600	0	5048				
BECTON DICKINSON & CO COM	1	5475	0	750				
BECTON DICKINSON & CO COM	1	17900	0	23600				
Becton, Dickinson & Co.	3	12000	0	0				
BED BATH & BEYOND INC COM	1	10634	0	0				
BED BATH & BEYOND INC COM	1	1280	0	41730				
Bed Bath & Beyond, Inc.	3	53600	0	0				
Bedford Property Investors, Inc.	3	14100	0	0				
BELLSOUTH CORP	1	377182	0	1000				
BELLSOUTH CORP	1	246714	0	92479				

BELLSOUTH CORP	3	28872	0	0
BELO CORPORATION CL A	1	0	0	7520
BEMIS INC	1	0	0	800
BEMIS INC	1	0	0	15750
BENCHMARK ELECTRONICS INC	1	0	0	832
BERKLEY W R CORP	1	0	0	12000
BERKSHIRE BANCORP INC COM	1	0	0	464
BERKSHIRE HATHAWAY INC	1	190	0	30
BERKSHIRE HATHAWAY INC	1	148	0	97
BERKSHIRE HATHAWAY INC CLASS A	1	1	0	0
BERKSHIRE HATHAWAY INC CLASS A	1	3	0	8
BEST BUY INC COM	1	4307	0	0
BEST BUY INC COM	1	1850	0	4200
BIG LOTS INC COM	1	0	0	1900
BIO RAD LABS INC CL A	1	0	0	400
BIOANALYTICAL SYSTEMS INCORPORATED	1	16	0	0
BIOGEN IDEC INC	1	13899	0	0
BIOGEN IDEC INC	1	485	0	6245
Biogen Idec, Inc.	3	25800	0	0
Bioject Medical Technologies, Inc.	3	29900	0	0
BIOMET COM	1	0	0	1150
BIOMET COM	1	5700	0	40270
BIOSITE INC COM	1	0	0	500
BIOVERIS CORPORATION	1	0	0	500
BISYS GROUP INC COM	1	3000	0	0
BISYS GROUP INC COM	1	0	0	14750
BJ SVCS CO COM	1	0	0	4810
BJ'S WHOLESALE CLUB INC COM	1	10280	0	2960
BJ'S WHOLESALE CLUB INC COM	1	400	0	6300
BJ's Wholesale Club, Inc.	3	61900	0	0
BLACK & DECKER CORP COM	1	6183	0	0
BLACK & DECKER CORP COM	1	18376	0	4800
Black Box Corp.	3	11100	0	0
BLACK BOX CORPORATION COM	1	0	0	1500
BLACK BOX CORPORATION COM	1	0	0	2900

BLACK HILLS CORP	COMMON STOCK	092113109	195	6125	SHARES		X
BLOCK H & R INC	COMMON STOCK	093671105	62	1220	SHARES	X	
BLOCK H & R INC	COMMON STOCK	093671105	342	6700	SHARES		X
BLOCKBUSTER INC	COMMON STOCK	093679108	231	13200	SHARES		X
BLYTH INC COM	COMMON STOCK	09643P108	39	1200	SHARES	X	
BLYTH INC COM	COMMON STOCK	09643P108	33	1000	SHARES		X
BMC SOFTWARE INC COM	COMMON STOCK	055921100	4	200	SHARES	X	
BMC SOFTWARE INC COM	COMMON STOCK	055921100	58	2953	SHARES		X
BOEING CO COM	COMMON STOCK	097023105	929	22624	SHARES	X	
BOEING CO COM	COMMON STOCK	097023105	1537	37416	SHARES		X
BOISE CASCADE CORP COM	COMMON STOCK	097383103	187	5400	SHARES		X
BOK FINANCIAL CORPORATION	COMMON STOCK	05561Q201	0	12	SHARES	X	
Bombay Co., Inc.	COMMON STOCK	097924104	511	65100	SHARES	X	
BONTON STORES INCORPORATED	COMMON STOCK	09776J101	848	55000	SHARES	X	
BORDERS GROUP INC COM	COMMON STOCK	099709107	32	1346	SHARES	X	
BORDERS GROUP INC COM	COMMON STOCK	099709107	394	16600	SHARES		X
BORG WARNER INC COM	COMMON STOCK	099724106	372	4385	SHARES	X	
BORG WARNER INC COM	COMMON STOCK	099724106	185	2175	SHARES		X
BorgWarner, Inc.	COMMON STOCK	099724106	3528	41600	SHARES	X	
BORLAND SOFTWARE CORP COM	COMMON STOCK	099849101	29	3270	SHARES		X
BOSTON BEER INCORPORATED CLASS A	COMMON STOCK	100557107	1	50	SHARES	X	
BOSTON BEER INCORPORATED CLASS A	COMMON STOCK	100557107	2	100	SHARES		X
BOSTON PRIVATE BANCORP INC COM	COMMON STOCK	101119105	158	5638	SHARES	X	
BOSTON PRIVATE BANCORP INC COM	COMMON STOCK	101119105	71	2550	SHARES		X
Boston Private Financial Holdings	COMMON STOCK	101119105	801	28600	SHARES	X	
BOSTON PROPERTIES INC (REIT)	COMMON STOCK	101121101	863	15893	SHARES	X	
BOSTON PROPERTIES INC (REIT)	COMMON STOCK	101121101	712	13107	SHARES		X
BOSTON PROPERTIES INCORPORATED	COMMON STOCK	101121101	228	4200	SHARES	X	
BOSTON SCIENTIFIC CORP COM	COMMON STOCK	101137107	571	13480	SHARES	X	
BOSTON SCIENTIFIC CORP COM	COMMON STOCK	101137107	499	11770	SHARES		X
BOSTON SCIENTIFIC CORPORATION	COMMON STOCK	101137107	2902	47500	SHARES	X	
BOWATER INC COM	COMMON STOCK	102183100	478	10950	SHARES		X
Boykin Lodging Co.	COMMON STOCK	103430104	510	55000	SHARES	X	
BRANDYWINE REALTY TRUST (REIT)	COMMON STOCK	105368203	70	2300	SHARES	X	
BRANDYWINE REALTY TRUST (REIT)	COMMON STOCK	105368203	371	12150	SHARES		X
BRIGGS & STRATTON CORP	COMMON STOCK	109043109	30	450	SHARES	X	
BRIGGS & STRATTON CORP	COMMON STOCK	109043109	418	6200	SHARES		X
Briggs & Stratton Corp.	COMMON STOCK	109043109	1066	15800	SHARES	X	
BRIGHT HORIZONS FAMILY SOLUTIONS INC	COMMON STOCK	109195107	47	1000	SHARES		X
Brightpoint, Inc.	COMMON STOCK	109473405	338	22000	SHARES	X	
Brinker International, Inc.	COMMON STOCK	109641100	1195	31500	SHARES	X	
BRINKER INTL INC COM	COMMON STOCK	109641100	2857	75316	SHARES	X	
BRINKER INTL INC COM	COMMON STOCK	109641100	1309	34502	SHARES		X
BRINK'S COMPANY	COMMON STOCK	109696104	848	30740	SHARES		X
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	11357	468724	SHARES	X	
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	11287	465819	SHARES		X
BRISTOL MYERS SQUIBB COMPANY	COMMON STOCK	110122108	1534	63316	SHARES	X	
BRISTOL WEST HOLDINGS INC	COMMON STOCK	11037M105	206	10100	SHARES		X
BROADCOM CORP CL A	COMMON STOCK	111320107	18	450	SHARES	X	
BROADCOM CORP CL A	COMMON STOCK	111320107	439	11250	SHARES		X
Broadvision, Inc.	COMMON STOCK	111412607	281	45900	SHARES	X	
BROCADE COMMUNICATIONS SYS INC COM	COMMON STOCK	111621108	538	81000	SHARES		X
BROOKS AUTOMATION	COMMON STOCK	114340102	19	900	SHARES		X
Brooks Automation, Inc.	COMMON STOCK	114340102	1462	69700	SHARES	X	
BROWN SHOE CO INC COM	COMMON STOCK	115736100	175	4800	SHARES		X
BROWN TOM INC COM NEW	COMMON STOCK	115660201	297	7890	SHARES		X
BRUNSWICK CORP COM	COMMON STOCK	117043109	463	11350	SHARES		X
BRYN MAWR BANK CORPORATION	COMMON STOCK	117665109	261	11392	SHARES	X	
BRYN MAWR BANK CORPORATION	COMMON STOCK	117665109	37	1600	SHARES		X
BSB BANCORP INC	COMMON STOCK	055652101	33	863	SHARES	X	
BSB BANCORP INC	COMMON STOCK	055652101	26	688	SHARES		X
BUCKEYE PARTNERS LP UNIT LTD PARTNER	COMMON STOCK	118230101	14	334	SHARES	X	
BUCKEYE PARTNERS LP UNIT LTD PARTNER	COMMON STOCK	118230101	367	8500	SHARES		X
BURLINGTON NORTHN SANTA FE CORP COM	COMMON STOCK	12189T104	311	9875	SHARES	X	

BLACK HILLS CORP	1	225	0	5900			
BLOCK H & R INC	1	1220	0	0			
BLOCK H & R INC	1	2400	0	4300			
BLOCKBUSTER INC	1	0	0	13200			
BLYTH INC COM	1	0	0	1200			
BLYTH INC COM	1	0	0	1000			
BMC SOFTWARE INC COM	1	200	0	0			
BMC SOFTWARE INC COM	1	0	0	2953			
BOEING CO COM	1	22424	0	200			
BOEING CO COM	1	23546	0	13870			
BOISE CASCADE CORP COM	1	0	0	5400			
BOK FINANCIAL CORPORATION	1	12	0	0			
Bombay Co., Inc.	3	65100	0	0			
BONTON STORES INCORPORATED	1	55000	0	0			
BORDERS GROUP INC COM	1	1346	0	0			
BORDERS GROUP INC COM	1	0	0	16600			
BORG WARNER INC COM	1	4385	0	0			
BORG WARNER INC COM	1	0	0	2175			
BorgWarner, Inc.	3	41600	0	0			
BORLAND SOFTWARE CORP COM	1	0	0	3270			
BOSTON BEER INCORPORATED CLASS A	1	50	0	0			
BOSTON BEER INCORPORATED CLASS A	1	100	0	0			
BOSTON PRIVATE BANCORP INC COM	1	5638	0	0			
BOSTON PRIVATE BANCORP INC COM	1	0	0	2550			
Boston Private Financial Holdings	3	28600	0	0			
BOSTON PROPERTIES INC (REIT)	1	15893	0	0			
BOSTON PROPERTIES INC (REIT)	1	6413	0	6694			
BOSTON PROPERTIES INCORPORATED	2	4200	0	0			
BOSTON SCIENTIFIC CORP COM	1	13480	0	0			

BOSTON SCIENTIFIC CORP COM	1	0	0	11770
BOSTON SCIENTIFIC CORPORATION	2	47500	0	0
BOWATER INC COM	1	900	0	10050
Boykin Lodging Co.	3	55000	0	0
BRANDYWINE REALTY TRUST (REIT)	1	2300	0	0
BRANDYWINE REALTY TRUST (REIT)	1	4700	0	7450
BRIGGS & STRATTON CORP	1	450	0	0
BRIGGS & STRATTON CORP	1	0	0	6200
Briggs & Stratton Corp.	3	15800	0	0
BRIGHT HORIZONS FAMILY SOLUTIONS INC	1	0	0	1000
Brightpoint, Inc.	3	22000	0	0
Brinker International, Inc.	3	31500	0	0
BRINKER INTL INC COM	1	75091	0	225
BRINKER INTL INC COM	1	33892	0	610
BRINK'S COMPANY	1	0	0	30740
BRISTOL MYERS SQUIBB CO	1	457684	0	11040
BRISTOL MYERS SQUIBB CO	1	362179	0	103640
BRISTOL MYERS SQUIBB COMPANY	2	63316	0	0
BRISTOL WEST HOLDINGS INC	1	0	0	10100
BROADCOM CORP CL A	1	450	0	0
BROADCOM CORP CL A	1	0	0	11250
Broadvision, Inc.	3	45900	0	0
BROCADE COMMUNICATIONS SYS INC COM	1	0	0	81000
BROOKS AUTOMATION	1	0	0	900
Brooks Automation, Inc.	3	69700	0	0
BROWN SHOE CO INC COM	1	300	0	4500
BROWN TOM INC COM NEW	1	0	0	7890
BRUNSWICK CORP COM	1	0	0	11350
BRYN MAWR BANK CORPORATION	1	11392	0	0
BRYN MAWR BANK CORPORATION	1	1600	0	0
BSB BANCORP INC	1	863	0	0
BSB BANCORP INC	1	351	0	337
BUCKEYE PARTNERS LP UNIT LTD PARTNER	1	334	0	0
BUCKEYE PARTNERS LP UNIT LTD PARTNER	1	1000	0	7500
BURLINGTON NORTHN SANTA FE CORP COM	1	9875	0	0

BURLINGTON NORTHN SANTA FE CORP COM	COMMON STOCK	12189T104	1160	36818	SHARES		X
BURLINGTON RES INC	COMMON STOCK	122014103	3958	62194	SHARES	X	
BURLINGTON RES INC	COMMON STOCK	122014103	6888	108252	SHARES	X	
BURLINGTON RES INC	COMMON STOCK	122014103	1586	24930	SHARES		X
BUSH INDUSTRIES CL A	COMMON STOCK	123164105	0	113	SHARES		X
C & D TECHNOLOGIES INC COM	COMMON STOCK	124661109	45	2700	SHARES		X
C H ROBINSON WORLDWIDE INC	COMMON STOCK	12541W100	145	3500	SHARES	X	
C H ROBINSON WORLDWIDE INC	COMMON STOCK	12541W100	436	10500	SHARES		X
C.H. Robinson Worldwide, Inc.	COMMON STOCK	12541W100	1038	25000	SHARES	X	
CABLE DESIGN TECHNOLOGIES COM	COMMON STOCK	126924109	130	13700	SHARES		X
CABLEVISION NY GROUP CL A	COMMON STOCK	12686C109	352	15400	SHARES		X
CABOT CORP COM	COMMON STOCK	127055101	531	16200	SHARES		X
CABOT MICROELECTRONICS CORP COM	COMMON STOCK	12709P103	77	1825	SHARES		X
Cabot Microelectronics Corp.	COMMON STOCK	12709P103	249	5900	SHARES	X	
CACHE INC	COMMON STOCK	127150308	56	1710	SHARES	X	
CACI INTL INC CL A	COMMON STOCK	127190304	91	2125	SHARES		X
CADENCE DESIGN SYS INC	COMMON STOCK	127387108	241	16359	SHARES	X	
CADENCE DESIGN SYS INC	COMMON STOCK	127387108	82	5550	SHARES		X
Cadence Design Systems, Inc.	COMMON STOCK	127387108	609	41300	SHARES	X	
CADMUS COMMUNICATIONS CORP COM	COMMON STOCK	127587103	36	2700	SHARES		X
CAESARS ENTERTAINMENT INC	COMMON STOCK	127687101	46	3497	SHARES	X	
CAESARS ENTERTAINMENT INC	COMMON STOCK	127687101	106	8125	SHARES		X
CAL DIVE INTERNATIONAL INC	COMMON STOCK	127914109	341	13200	SHARES		X
Cal Dive International, Inc.	COMMON STOCK	127914109	346	13400	SHARES	X	
CALIFORNIA AMPLIFIER INC	COMMON STOCK	129900106	34	2500	SHARES	X	
CALIFORNIA PIZZA KITCHEN INC COM	COMMON STOCK	13054D109	24	1200	SHARES		X
CALLAWAY GOLF CO COM	COMMON STOCK	131193104	4	213	SHARES	X	
CALLAWAY GOLF CO COM	COMMON STOCK	131193104	591	31120	SHARES		X
CALLON PETROLEUM COMPANY	COMMON STOCK	13123X102	34	3300	SHARES		X
CALPINE CORP COM	COMMON STOCK	131347106	31	6600	SHARES	X	
CALPINE CORP COM	COMMON STOCK	131347106	403	86250	SHARES		X
CALTON INCORPORATED NEW	COMMON STOCK	131380503	0	30	SHARES		X
CAMBREX CORP COM	COMMON STOCK	132011107	129	4800	SHARES		X
CAMCO FINL CORP COM	COMMON STOCK	132618109	10	611	SHARES		X
CAMDEN PROPERTY TRUST (REIT)	COMMON STOCK	133131102	45	1000	SHARES	X	
CAMPBELL SOUP CO COM	COMMON STOCK	134429109	150	5516	SHARES	X	
CAMPBELL SOUP CO COM	COMMON STOCK	134429109	448	16426	SHARES		X
CAP ROCK ENERGY CORPORATION	COMMON STOCK	13910R102	19	600	SHARES		X
CAPITAL AUTOMOTIVE (REIT)	COMMON STOCK	139733109	94	2670	SHARES		X
CAPITAL AUTOMOTIVE REIT	COMMON STOCK	139733109	2412	68300	SHARES	X	
CAPITAL CITY BANK GROUP INCORPORATED	COMMON STOCK	139674105	33	793	SHARES		X
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	7800	103405	SHARES	X	
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	2338	30995	SHARES		X
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040h105	12661	167837	SHARES	X	
CAPITAL ONE FINANCIAL CORPORATION	COMMON STOCK	14040H105	6442	85400	SHARES	X	
CAPITALSOURCE INC	COMMON STOCK	14055X102	146	6500	SHARES		X
CAPSTONE TURBINE CORP	COMMON STOCK	14067D102	0	100	SHARES		X
CAPTIVA SOFTWARE CORPORATION	COMMON STOCK	14073T109	19	1400	SHARES		X
CARAUSTAR INDUSTRIES INC	COMMON STOCK	140909102	61	5210	SHARES		X
CARBO CERAMICS INC COMMON	COMMON STOCK	140781105	85	1350	SHARES		X
CARDINAL FINANCIAL CORP	COMMON STOCK	14149F109	6	575	SHARES		X
CARDINAL HEALTH INCORPORATED	COMMON STOCK	14149Y108	496	7200	SHARES	X	
Cardinal Health, Inc.	COMMON STOCK	14149Y108	6720	97540	SHARES	X	
CARDINAL HLTH INC	COMMON STOCK	14149Y108	4820	69958	SHARES	X	
CARDINAL HLTH INC	COMMON STOCK	14149Y108	1364	19792	SHARES		X
CardioDynamics International Corp.	COMMON STOCK	141597104	140	22200	SHARES	X	
CARDIOTECH INTERNATIONAL INC	COMMON STOCK	14160C100	16	3170	SHARES		X
CAREER EDUCATION CORP COM	COMMON STOCK	141665109	790	13975	SHARES		X
CAREMARK RX INC COM	COMMON STOCK	141705103	9116	274185	SHARES	X	
CAREMARK RX INC COM	COMMON STOCK	141705103	7449	224017	SHARES	X	
CAREMARK RX INC COM	COMMON STOCK	141705103	1195	35946	SHARES		X
CARLISLE COMPANIES INC	COMMON STOCK	142339100	102	1800	SHARES	X	
CARLISLE COMPANIES INC	COMMON STOCK	142339100	1686	29758	SHARES		X
CARMAX INC	COMMON STOCK	143130102	6856	234790	SHARES	X	

BURLINGTON NORTHN SANTA FE CORP COM	1	13318	0	23500			
BURLINGTON RES INC	3	62194	0	0			
BURLINGTON RES INC	1	107558	0	694			
BURLINGTON RES INC	1	19438	400	5092			
BUSH INDUSTRIES CL A	1	113	0	0			
C & D TECHNOLOGIES INC COM	1	0	0	2700			
C H ROBINSON WORLDWIDE INC	1	3500	0	0			
C H ROBINSON WORLDWIDE INC	1	0	0	10500			
C.H. Robinson Worldwide, Inc.	3	25000	0	0			
CABLE DESIGN TECHNOLOGIES COM	1	0	0	13700			
CABLEVISION NY GROUP CL A	1	0	0	15400			
CABOT CORP COM	1	0	0	16200			
CABOT MICROELECTRONICS CORP COM	1	0	0	1825			
Cabot Microelectronics Corp.	3	5900	0	0			
CACHE INC	1	0	0	1710			
CACI INTL INC CL A	1	0	0	2125			
CADENCE DESIGN SYS INC	1	16359	0	0			
CADENCE DESIGN SYS INC	1	4650	0	900			
Cadence Design Systems, Inc.	3	41300	0	0			
CADMUS COMMUNICATIONS CORP COM	1	0	0	2700			
CAESARS ENTERTAINMENT INC	1	3497	0	0			
CAESARS ENTERTAINMENT INC	1	0	0	8125			
CAL DIVE INTERNATIONAL INC	1	0	0	13200			
Cal Dive International, Inc.	3	13400	0	0			
CALIFORNIA AMPLIFIER INC	1	2500	0	0			
CALIFORNIA PIZZA KITCHEN INC COM	1	1200	0	0			
CALLAWAY GOLF CO COM	1	213	0	0			
CALLAWAY GOLF CO COM	1	0	0	31120			
CALLON PETROLEUM COMPANY	1	0	0	3300			

CALPINE CORP COM	1	6600	0	0
CALPINE CORP COM	1	1250	0	85000
CALTON INCORPORATED NEW	1	30	0	0
CAMBREX CORP COM	1	0	0	4800
CAMCO FINL CORP COM	1	0	0	611
CAMDEN PROPERTY TRUST (REIT)	1	1000	0	0
CAMPBELL SOUP CO COM	1	5516	0	0
CAMPBELL SOUP CO COM	1	16426	0	0
CAP ROCK ENERGY CORPORATION	1	600	0	0
CAPITAL AUTOMOTIVE (REIT)	1	0	0	2670
CAPITAL AUTOMOTIVE REIT	2	68300	0	0
CAPITAL CITY BANK GROUP INCORPORATED	1	0	0	793
CAPITAL ONE FINANCIAL CORP	1	101660	0	1745
CAPITAL ONE FINANCIAL CORP	1	16645	0	14350
CAPITAL ONE FINANCIAL CORP	3	167837	0	0
CAPITAL ONE FINANCIAL CORPORATION	2	85400	0	0
CAPITALSOURCE INC	1	0	0	6500
CAPSTONE TURBINE CORP	1	100	0	0
CAPTIVA SOFTWARE CORPORATION	1	0	0	1400
CARAUSTAR INDUSTRIES INC	1	0	0	5210
CARBO CERAMICS INC COMMON	1	0	0	1350
CARDINAL FINANCIAL CORP	1	0	0	575
CARDINAL HEALTH INCORPORATED	2	7200	0	0
Cardinal Health, Inc.	3	97540	0	0
CARDINAL HLTH INC	1	68918	0	1040
CARDINAL HLTH INC	1	5614	0	14178
CardioDynamics International Corp.	3	22200	0	0
CARDIOTECH INTERNATIONAL INC	1	0	0	3170
CAREER EDUCATION CORP COM	1	0	0	13975
CAREMARK RX INC COM	3	274185	0	0
CAREMARK RX INC COM	1	220229	0	3788
CAREMARK RX INC COM	1	21166	0	14780
CARLISLE COMPANIES INC	1	500	0	1300
CARLISLE COMPANIES INC	1	22400	0	7358
CARMAX INC	3	234790	0	0

CARMAX INC	COMMON STOCK	143130102	4090	140073	SHARES		X	
CARMAX INC	COMMON STOCK	143130102	295	10116	SHARES			X
Carnival Corp.	COMMON STOCK	143658300	3803	84681	SHARES		X	
CARNIVAL CORPORATION	COMMON STOCK	143658300	5191	115582	SHARES		X	
CARNIVAL CORPORATION	COMMON STOCK	143658300	1414	31483	SHARES			X
CARPENTER TECHNOLOGY CORP COM	COMMON STOCK	144285103	172	5222	SHARES		X	
CARPENTER TECHNOLOGY CORP COM	COMMON STOCK	144285103	117	3564	SHARES			X
CARREKER CORP	COMMON STOCK	144433109	475	60000	SHARES			X
Cascade Bancorp	COMMON STOCK	147154108	152	6600	SHARES		X	
CASH AMERICA INTERNATIONAL INC	COMMON STOCK	14754D100	61	2630	SHARES			X
CATALINA MARKETING CORP COM	COMMON STOCK	148867104	283	14600	SHARES			X
CATELLUS DEVELOPMENT CORPORATION	COMMON STOCK	149113102	31	1180	SHARES			X
CATERPILLAR INC	COMMON STOCK	149123101	1257	15892	SHARES		X	
CATERPILLAR INC	COMMON STOCK	149123101	1208	15277	SHARES			X
Caterpillar, Inc.	COMMON STOCK	149123101	1107	14000	SHARES		X	
CATHAY GENERAL BANCORP	COMMON STOCK	149150104	39	590	SHARES		X	
CATHAY GENERAL BANCORP	COMMON STOCK	149150104	13	200	SHARES			X
CAVCO INDUSTRIES, INC.	COMMON STOCK	149568107	4	105	SHARES		X	
CAVCO INDUSTRIES, INC.	COMMON STOCK	149568107	2	51	SHARES			X
CBRL GROUP INC	COMMON STOCK	12489V106	8	200	SHARES		X	
CBRL GROUP INC	COMMON STOCK	12489V106	313	7900	SHARES			X
CCBT FINANCIAL COMPANIES INC	COMMON STOCK	12500Q102	18	500	SHARES		X	
CCBT FINANCIAL COMPANIES INC	COMMON STOCK	12500Q102	53	1450	SHARES			X
CCC INFORMATION SERVICES GROUP INC	COMMON STOCK	12487Q109	246	13588	SHARES			X
CCOR NET CORP COM	COMMON STOCK	125010108	1276	91000	SHARES			X
CDI CORPORATION	COMMON STOCK	125071100	187	5800	SHARES			X
CDW Corp.	COMMON STOCK	12512N105	3468	51300	SHARES		X	
CDW CORPORATION	COMMON STOCK	12512N105	525	7766	SHARES		X	
CEC ENTERTAINMENT INC COM	COMMON STOCK	125137109	354	10200	SHARES			X
CEDAR FAIR LTD PTR	COMMON STOCK	150185106	24	700	SHARES		X	
CEDAR FAIR LTD PTR	COMMON STOCK	150185106	14	400	SHARES			X
CEDAR SHOPPING CENTERS INC	COMMON STOCK	150602209	98	6900	SHARES			X
CELGENE CORP COM	COMMON STOCK	151020104	862	18100	SHARES			X
CELL GENESYS INC	COMMON STOCK	150921104	7	600	SHARES			X
Cell Genesys, Inc.	COMMON STOCK	150921104	1149	95429	SHARES		X	
CENDANT CORP COM	COMMON STOCK	151313103	12837	528803	SHARES		X	
CENDANT CORP COM	COMMON STOCK	151313103	10038	411578	SHARES		X	
CENDANT CORP COM	COMMON STOCK	151313103	1685	69076	SHARES			X
CENTENE CORPORATION	COMMON STOCK	15135B101	232	7600	SHARES			X
CENTENNIAL COMMUNICATIONS CORP	COMMON STOCK	15133V208	10	1400	SHARES			X
CENTER BANCORP, INC	COMMON STOCK	151408101	29	1800	SHARES			X
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	12	1083	SHARES		X	
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	37	3200	SHARES			X
CENTERPOINT PROPERTIES CORP (REIT)	COMMON STOCK	15189S109	41	500	SHARES			X
CENTEX CORP	COMMON STOCK	152312104	2756	50977	SHARES		X	
CENTEX CORP	COMMON STOCK	152312104	1239	22924	SHARES			X
CENTRAL GARDEN & PET CO	COMMON STOCK	153527106	17	480	SHARES		X	
CENTRAL GARDEN & PET CO	COMMON STOCK	153527106	65	1800	SHARES			X
CENTRAL PACIFIC FINANCIAL CORP	COMMON STOCK	154760102	12	400	SHARES			X
CENTURY BUSINESS SERVICES INC	COMMON STOCK	156490104	5	1000	SHARES		X	
CENTURYTEL INC COM	COMMON STOCK	156700106	48	1749	SHARES		X	
CENTURYTEL INC COM	COMMON STOCK	156700106	528	19200	SHARES			X
CenturyTel, Inc.	COMMON STOCK	156700106	302	11000	SHARES		X	
CEPHALON INC COM	COMMON STOCK	156708109	155	2700	SHARES		X	
CEPHALON INC COM	COMMON STOCK	156708109	315	5500	SHARES			X
CERIDIAN CORP NEW COM	COMMON STOCK	156779100	130	6600	SHARES			X
CERNER CORP	COMMON STOCK	156782104	6553	145000	SHARES		X	
CERNER CORP	COMMON STOCK	156782104	2817	62455	SHARES		X	
CERNER CORP	COMMON STOCK	156782104	33	730	SHARES			X
CERTEGY INC COM	COMMON STOCK	156880106	18	500	SHARES			X
CFS BANCORP INC COM	COMMON STOCK	12525D102	15	1000	SHARES			X
CH ENERGY GROUP INC COM	COMMON STOCK	12541M102	184	3740	SHARES		X	
CH ENERGY GROUP INC COM	COMMON STOCK	12541M102	31	640	SHARES			X
CHAMPION ENTERPRISES INC	COMMON STOCK	158496109	208	19600	SHARES			X

CARMAX INC	1	137528	0	2545				
CARMAX INC	1	7346	0	2770				
Carnival Corp.	3	84681	0	0				
CARNIVAL CORPORATION	1	115454	0	128				
CARNIVAL CORPORATION	1	12658	0	18825				
CARPENTER TECHNOLOGY CORP COM	1	5222	0	0				
CARPENTER TECHNOLOGY CORP COM	1	1964	0	1600				
CARREKER CORP	1	0	0	60000				
Cascade Bancorp	3	6600	0	0				
CASH AMERICA INTERNATIONAL INC	1	0	0	2630				
CATALINA MARKETING CORP COM	1	0	0	14600				
CATELLUS DEVELOPMENT CORPORATION	1	0	0	1180				
CATERPILLAR INC	1	15892	0	0				
CATERPILLAR INC	1	8027	0	7250				
Caterpillar, Inc.	3	14000	0	0				
CATHAY GENERAL BANCORP	1	0	0	590				
CATHAY GENERAL BANCORP	1	0	0	200				
CAVCO INDUSTRIES, INC.	1	105	0	0				
CAVCO INDUSTRIES, INC.	1	51	0	0				
CBRL GROUP INC	1	200	0	0				
CBRL GROUP INC	1	100	0	7800				
CCBT FINANCIAL COMPANIES INC	1	500	0	0				
CCBT FINANCIAL COMPANIES INC	1	1250	0	200				
CCC INFORMATION SERVICES GROUP INC	1	0	0	13588				
CCOR NET CORP COM	1	91000	0	0				
CDI CORPORATION	1	5800	0	0				
CDW Corp.	3	51300	0	0				
CDW CORPORATION	1	7766	0	0				
CEC ENTERTAINMENT INC COM	1	0	0	10200				

CEDAR FAIR LTD PTR	1	700	0	0
CEDAR FAIR LTD PTR	1	400	0	0
CEDAR SHOPPING CENTERS INC	1	0	0	6900
CELGENE CORP COM	1	400	0	17700
CELL GENESYS INC	1	0	0	600
Cell Genesys, Inc.	3	95429	0	0
CENDANT CORP COM	3	528803	0	0
CENDANT CORP COM	1	402719	0	8859
CENDANT CORP COM	1	32715	0	36361
CENTENE CORPORATION	1	0	0	7600
CENTENNIAL COMMUNICATIONS CORP	1	0	0	1400
CENTER BANCORP, INC	1	0	0	1800
CENTERPOINT ENERGY INC	1	1083	0	0
CENTERPOINT ENERGY INC	1	3200	0	0
CENTERPOINT PROPERTIES CORP (REIT)	1	0	0	500
CENTEX CORP	1	50977	0	0
CENTEX CORP	1	15514	0	7410
CENTRAL GARDEN & PET CO	1	480	0	0
CENTRAL GARDEN & PET CO	1	0	0	1800
CENTRAL PACIFIC FINANCIAL CORP	1	0	0	400
CENTURY BUSINESS SERVICES INC	1	1000	0	0
CENTURYTEL INC COM	1	1749	0	0
CENTURYTEL INC COM	1	0	0	19200
CenturyTel, Inc.	3	11000	0	0
CEPHALON INC COM	1	2700	0	0
CEPHALON INC COM	1	0	0	5500
CERIDIAN CORP NEW COM	1	400	0	6200
CERNER CORP	3	145000	0	0
CERNER CORP	1	62330	0	125
CERNER CORP	1	730	0	0
CERTEGY INC COM	1	500	0	0
CFS BANCORP INC COM	1	0	0	1000
CH ENERGY GROUP INC COM	1	3740	0	0
CH ENERGY GROUP INC COM	1	640	0	0
CHAMPION ENTERPRISES INC	1	0	0	19600

CHAMPPS ENTERTAINMENT INCORPORATED	COMMON STOCK	158787101	47	5550	SHARES			X
CHARLES RIVER LABS INTL INC COM	COMMON STOCK	159864107	636	14850	SHARES			X
CHARLOTTE RUSSE HOLDING INC	COMMON STOCK	161048103	84	4600	SHARES			X
CHARMING SHOPPES INC	COMMON STOCK	161133103	199	25600	SHARES			X
CHARTER COMMUNICATIONS INC CL A	COMMON STOCK	16117M107	6	1200	SHARES		X	
CHARTER ONE FINL INC COM	COMMON STOCK	160903100	22	610	SHARES		X	
CHARTER ONE FINL INC COM	COMMON STOCK	160903100	487	13768	SHARES			X
CHARTERMAC	COMMON STOCK	160908109	240	9674	SHARES		X	
CHASE CORPORATION	COMMON STOCK	16150R104	36	2600	SHARES			X
CHECK POINT SOFTWARE TECH COM	COMMON STOCK	M22465104	3	150	SHARES			X
CHECKFREE CORP COM	COMMON STOCK	162813109	345	11700	SHARES			X
Checkpoint Systems, Inc.	COMMON STOCK	162825103	675	35700	SHARES		X	
CHELSEA PPTY GROUP INC	COMMON STOCK	163421100	299	4745	SHARES			X
CHESAPEAKE ENERGY CORP COM	COMMON STOCK	165167107	417	31100	SHARES			X
CHESAPEAKE UTILITIES CORPORATION	COMMON STOCK	165303108	19	750	SHARES			X
CHEVRONTEXACO CORP	COMMON STOCK	166764100	8102	92300	SHARES		X	
CHEVRONTEXACO CORP	COMMON STOCK	166764100	21902	249514	SHARES		X	
CHEVRONTEXACO CORP	COMMON STOCK	166764100	16673	189943	SHARES			X
CHEVRONTEXACO CORPORATION	COMMON STOCK	166764100	474	5405	SHARES		X	
Chicago Bridge & Iron Co., N.V.	COMMON STOCK	167250109	259	9300	SHARES		X	
CHICAGO MECANTILE HLDGS INC CL A	COMMON STOCK	167760107	85	880	SHARES			X
Chicago Pizza & Brewery, Inc.	COMMON STOCK	167889104	188	14400	SHARES		X	
CHICOS FAS INC	COMMON STOCK	168615102	209	4500	SHARES		X	
CHICOS FAS INC	COMMON STOCK	168615102	773	16650	SHARES			X
CHIPPAC INC	COMMON STOCK	169657103	28	3525	SHARES			X
ChipPAC, Inc.	COMMON STOCK	169657103	492	62200	SHARES		X	
CHIQUITA BRANDS INTL INC	COMMON STOCK	170032809	172	8250	SHARES			X
CHIRON CORP COM	COMMON STOCK	170040109	13	300	SHARES			X
CHOICEPOINT INC COM	COMMON STOCK	170388102	26	683	SHARES		X	
CHOICEPOINT INC COM	COMMON STOCK	170388102	15	400	SHARES			X
CHOLESTECH CORPORATION	COMMON STOCK	170393102	34	3900	SHARES			X
CHORDIANT SOFTWARE INCORPORATED	COMMON STOCK	170404107	19	3550	SHARES			X
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	65	3100	SHARES		X	
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	148	7000	SHARES			X
Christopher & Banks Corp.	COMMON STOCK	171046105	670	31750	SHARES		X	
CHUBB CORP	COMMON STOCK	171232101	893	12848	SHARES		X	
CHUBB CORP	COMMON STOCK	171232101	1836	26399	SHARES			X
Chubb Corp.	COMMON STOCK	171232101	1384	19900	SHARES		X	
CHURCH & DWIGHT CO INC	COMMON STOCK	171340102	179	4140	SHARES			X
CIENA CORP	COMMON STOCK	171779101	37	7368	SHARES		X	
CIENA CORP	COMMON STOCK	171779101	44	8930	SHARES			X
CIGNA CORP	COMMON STOCK	125509109	391	6625	SHARES		X	
CIGNA CORP	COMMON STOCK	125509109	592	10034	SHARES			X
CINCINNATI BELL INC	COMMON STOCK	171871106	4	1000	SHARES		X	
CINCINNATI BELL INC	COMMON STOCK	171871106	5	1300	SHARES			X
CINCINNATI FINANCIAL CORPORATION	COMMON STOCK	172062101	385	8850	SHARES		X	
CINCINNATI FINL CORP COM	COMMON STOCK	172062101	52	1200	SHARES		X	
CINCINNATI FINL CORP COM	COMMON STOCK	172062101	743	17100	SHARES			X
CINERGY CORP	COMMON STOCK	172474108	227	5547	SHARES		X	
CINERGY CORP	COMMON STOCK	172474108	57	1405	SHARES			X
CINTAS CORP COM	COMMON STOCK	172908105	15	350	SHARES		X	
CINTAS CORP COM	COMMON STOCK	172908105	262	6025	SHARES			X
CIRCOR INTL INC COM	COMMON STOCK	17273K109	113	5000	SHARES			X
CIRCUIT STORES COM	COMMON STOCK	172737108	163	14395	SHARES		X	
CIRCUIT STORES COM	COMMON STOCK	172737108	72	6400	SHARES			X
CIRRUS LOGIC INC	COMMON STOCK	172755100	15	2000	SHARES		X	
CISCO SYS INC	COMMON STOCK	17275R102	25120	1065763	SHARES		X	
CISCO SYS INC	COMMON STOCK	17275R102	10617	450433	SHARES			X
CISCO SYS INC	COMMON STOCK	17275R102	14524	617501	SHARES		X	
CISCO SYSTEMS INCORPORATED	COMMON STOCK	17275R102	2467	104674	SHARES		X	
CIT GROUP INC	COMMON STOCK	125581108	3287	86393	SHARES		X	
CIT GROUP INC	COMMON STOCK	125581108	229	6023	SHARES			X
CIT Group, Inc.	COMMON STOCK	125581108	5479	144000	SHARES		X	
CITADEL BROADCASTING COMPANY	COMMON STOCK	17285T106	86	4900	SHARES			X

CHAMPPS ENTERTAINMENT INCORPORATED	1	0	0	5550				
CHARLES RIVER LABS INTL INC COM	1	0	0	14850				
CHARLOTTE RUSSE HOLDING INC	1	0	0	4600				
CHARMING SHOPPES INC	1	0	0	25600				
CHARTER COMMUNICATIONS INC CL A	1	1200	0	0				
CHARTER ONE FINL INC COM	1	610	0	0				
CHARTER ONE FINL INC COM	1	1000	0	12768				
CHARTERMAC	1	9674	0	0				
CHASE CORPORATION	1	2600	0	0				
CHECK POINT SOFTWARE TECH COM	1	150	0	0				
CHECKFREE CORP COM	1	0	0	11700				
Checkpoint Systems, Inc.	3	35700	0	0				
CHELSEA PPTY GROUP INC	1	0	0	4745				
CHESAPEAKE ENERGY CORP COM	1	0	0	31100				
CHESAPEAKE UTILITIES CORPORATION	1	750	0	0				
CHEVRONTEXACO CORP	3	92300	0	0				
CHEVRONTEXACO CORP	1	248839	0	675				
CHEVRONTEXACO CORP	1	121196	0	68747				
CHEVRONTEXACO CORPORATION	2	5405	0	0				
Chicago Bridge & Iron Co., N.V.	3	9300	0	0				
CHICAGO MECANTILE HLDGS INC CL A	1	0	0	880				
Chicago Pizza & Brewery, Inc.	3	14400	0	0				
CHICOS FAS INC	1	4500	0	0				
CHICOS FAS INC	1	500	0	16150				
CHIPPAC INC	1	0	0	3525				
ChipPAC, Inc.	3	62200	0	0				
CHIQUITA BRANDS INTL INC	1	0	0	8250				
CHIRON CORP COM	1	0	0	300				
CHOICEPOINT INC COM	1	683	0	0				

CHOICEPOINT INC COM	1	400	0	0
CHOLESTECH CORPORATION	1	2000	0	1900
CHORDIANT SOFTWARE INCORPORATED	1	0	0	3550
CHRISTOPHER & BANKS CORP	1	3100	0	0
CHRISTOPHER & BANKS CORP	1	0	0	7000
Christopher & Banks Corp.	3	31750	0	0
CHUBB CORP	1	12848	0	0
CHUBB CORP	1	9164	0	17235
Chubb Corp.	3	19900	0	0
CHURCH & DWIGHT CO INC	1	0	0	4140
CIENA CORP	1	7368	0	0
CIENA CORP	1	2800	0	6130
CIGNA CORP	1	6625	0	0
CIGNA CORP	1	4034	0	6000
CINCINNATI BELL INC	1	1000	0	0
CINCINNATI BELL INC	1	0	0	1300
CINCINNATI FINANCIAL CORPORATION	2	8850	0	0
CINCINNATI FINL CORP COM	1	600	0	600
CINCINNATI FINL CORP COM	1	0	0	17100
CINERGY CORP	1	5547	0	0
CINERGY CORP	1	1405	0	0
CINTAS CORP COM	1	350	0	0
CINTAS CORP COM	1	900	0	5125
CIRCOR INTL INC COM	1	0	0	5000
CIRCUIT STORES COM	1	14395	0	0
CIRCUIT STORES COM	1	5800	0	600
CIRRUS LOGIC INC	1	2000	0	0
CISCO SYS INC	1	1053903	0	11860
CISCO SYS INC	1	242605	700	207128
CISCO SYS INC	3	617501	0	0
CISCO SYSTEMS INCORPORATED	2	104674	0	0
CIT GROUP INC	1	85348	0	1045
CIT GROUP INC	1	1290	0	4733
CIT Group, Inc.	3	144000	0	0
CITADEL BROADCASTING COMPANY	1	0	0	4900

CITIGROUP INC COM	COMMON STOCK	172967101	24748	478697	SHARES		X	
CITIGROUP INC COM	COMMON STOCK	172967101	30639	592640	SHARES		X	
CITIGROUP INC COM	COMMON STOCK	172967101	18790	363441	SHARES			X
CITIGROUP INCORPORATED	COMMON STOCK	172967101	5690	110058	SHARES	X		
CITIZENS COMMUNICATIONS CO COM	COMMON STOCK	17453B101	8	586	SHARES		X	
CITIZENS COMMUNICATIONS CO COM	COMMON STOCK	17453B101	17	1283	SHARES			X
CITRIX SYSTEMS INC COM	COMMON STOCK	177376100	219	10125	SHARES		X	
CITRIX SYSTEMS INC COM	COMMON STOCK	177376100	30	1400	SHARES			X
CITY BANK, LYNNWOOD WA	COMMON STOCK	17770A109	45	1321	SHARES			X
CITY NATIONAL CORP COM	COMMON STOCK	178566105	144	2400	SHARES			X
CLAIRES STORES INCORPORATED	COMMON STOCK	179584107	4	200	SHARES		X	
CLAIRES STORES INCORPORATED	COMMON STOCK	179584107	33	1575	SHARES			X
CLARCOR INC	COMMON STOCK	179895107	162	3675	SHARES			X
CLEAR CHANNEL COMMUNICATIONS INC	COMMON STOCK	184502102	361	8520	SHARES	X		
CLEAR CHANNEL COMMUNICATIONS INC COM	COMMON STOCK	184502102	7940	187497	SHARES		X	
CLEAR CHANNEL COMMUNICATIONS INC COM	COMMON STOCK	184502102	710	16760	SHARES			X
CLEAR CHANNEL COMMUNICATIONS INC.	COMMON STOCK	184502102	7122	168173	SHARES		X	
CLECO CORP	COMMON STOCK	12561W105	60	3140	SHARES			X
CLOROX CO COM	COMMON STOCK	189054109	607	12419	SHARES		X	
CLOROX CO COM	COMMON STOCK	189054109	822	16815	SHARES			X
Clorox Co.	COMMON STOCK	189054109	1702	34800	SHARES		X	
CMGI INC COM	COMMON STOCK	125750109	1	440	SHARES		X	
CMS ENERGY CORP COM	COMMON STOCK	125896100	13	1450	SHARES		X	
CMS ENERGY CORP COM	COMMON STOCK	125896100	211	23600	SHARES			X
CNET NETWORKS INC	COMMON STOCK	12613R104	73	7100	SHARES		X	
CNF INC COM	COMMON STOCK	12612W104	32	950	SHARES		X	
CNF INC COM	COMMON STOCK	12612W104	24	700	SHARES			X
CNS INCORPORATED	COMMON STOCK	126136100	4	400	SHARES			X
COACH INC	COMMON STOCK	189754104	908	22140	SHARES		X	
COACH INC	COMMON STOCK	189754104	918	22391	SHARES			X
Coach, Inc.	COMMON STOCK	189754104	1898	46300	SHARES		X	
COCA COLA CO COM	COMMON STOCK	191216100	11303	224703	SHARES		X	
COCA COLA CO COM	COMMON STOCK	191216100	9612	191088	SHARES			X
COCA COLA COMPANY	COMMON STOCK	191216100	287	5700	SHARES	X		
COCA COLA ENTERPRISES INC	COMMON STOCK	191219104	24	1000	SHARES		X	
Coca-Cola Co.	COMMON STOCK	191216100	2058	40900	SHARES		X	
CODORUS VALLEY BANCORP INC	COMMON STOCK	192025104	1108	52114	SHARES		X	
CODORUS VALLEY BANCORP INC	COMMON STOCK	192025104	87	4089	SHARES			X
COEUR D'ALENE MINES CORP	COMMON STOCK	192108108	7	1000	SHARES		X	
Cognex Corp.	COMMON STOCK	192422103	615	18500	SHARES		X	
COGNIZANT TECH SOL CORP	COMMON STOCK	192446102	46	1015	SHARES			X
COHU INCORPORATED	COMMON STOCK	192576106	63	3350	SHARES			X
COINSTAR INCORPORATED	COMMON STOCK	19259P300	47	3000	SHARES			X
COLDWATER CREEK INCORPORATED	COMMON STOCK	193068103	31	1435	SHARES			X
COLE KENNETH PRODUCTIONS INC CL A	COMMON STOCK	193294105	164	4800	SHARES			X
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	6535	118600	SHARES		X	
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	9403	170659	SHARES		X	
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	3876	70347	SHARES			X
COLGATE PALMOLIVE COMPANY	COMMON STOCK	194162103	3563	64657	SHARES		X	
COLLAGENEX PHARMACEUTICALS INC	COMMON STOCK	19419B100	3	200	SHARES			X
COLONIAL BANCORP INC	COMMON STOCK	195493309	111	6005	SHARES			X
Colonial BancGroup, Inc.	COMMON STOCK	195493309	969	52400	SHARES		X	
COLONIAL PROPERTIES TRUST (REIT)	COMMON STOCK	195872106	33	800	SHARES			X
COLUMBIA BANCORP	COMMON STOCK	197227101	189	6092	SHARES		X	
Columbia Laboratories, Inc.	COMMON STOCK	197779101	51	10300	SHARES		X	
COLUMBIA SPORTSWEAR CO COM	COMMON STOCK	198516106	53	965	SHARES			X
COLUMBUS MCKINNON CORP COM	COMMON STOCK	199333105	23	3000	SHARES			X
COMCAST CORP NEW A	COMMON STOCK	20030N101	10051	349490	SHARES		X	
COMCAST CORP NEW A	COMMON STOCK	20030N101	2124	73846	SHARES			X
COMCAST CORP NEW A	COMMON STOCK	20030N101	11506	400310	SHARES		X	
COMCAST CORPSPECIAL CL A	COMMON STOCK	20030N200	1084	38916	SHARES		X	
COMCAST CORPSPECIAL CL A	COMMON STOCK	20030N200	1666	59833	SHARES			X
COMERICA INC	COMMON STOCK	200340107	71	1300	SHARES		X	
COMERICA INC	COMMON STOCK	200340107	570	10500	SHARES			X

CITIGROUP INC COM	3	478697	0	0				
CITIGROUP INC COM	1	588009	0	4631				
CITIGROUP INC COM	1	186332	0	177109				
CITIGROUP INCORPORATED	2	110058	0	0				
CITIZENS COMMUNICATIONS CO COM	1	586	0	0				
CITIZENS COMMUNICATIONS CO COM	1	483	0	800				
CITRIX SYSTEMS INC COM	1	9725	0	400				
CITRIX SYSTEMS INC COM	1	0	0	1400				
CITY BANK, LYNNWOOD WA	1	0	0	1321				
CITY NATIONAL CORP COM	1	0	0	2400				
CLAIRES STORES INCORPORATED	1	200	0	0				
CLAIRES STORES INCORPORATED	1	0	0	1575				
CLARCOR INC	1	0	0	3675				
CLEAR CHANNEL COMMUNICATIONS INC	2	8520	0	0				
CLEAR CHANNEL COMMUNICATIONS INC COM	1	165395	0	22102				
CLEAR CHANNEL COMMUNICATIONS INC COM	1	10107	0	6653				
CLEAR CHANNEL COMMUNICATIONS INC.	3	168173	0	0				
CLECO CORP	1	800	0	2340				
CLOROX CO COM	1	12419	0	0				
CLOROX CO COM	1	3915	0	12900				
Clorox Co.	3	34800	0	0				
CMGI INC COM	1	440	0	0				
CMS ENERGY CORP COM	1	1450	0	0				
CMS ENERGY CORP COM	1	0	0	23600				
CNET NETWORKS INC	1	0	0	7100				
CNF INC COM	1	950	0	0				
CNF INC COM	1	700	0	0				
CNS INCORPORATED	1	0	0	400				
COACH INC	1	22140	0	0				

COACH INC	1	4177	0	18214
Coach, Inc.	3	46300	0	0
COCA COLA CO COM	1	224488	0	215
COCA COLA CO COM	1	132843	0	58245
COCA COLA COMPANY	2	5700	0	0
COCA COLA ENTERPRISES INC	1	1000	0	0
Coca-Cola Co.	3	40900	0	0
CODORUS VALLEY BANCORP INC	1	52114	0	0
CODORUS VALLEY BANCORP INC	1	1589	0	2500
COEUR D'ALENE MINES CORP	1	1000	0	0
Cognex Corp.	3	18500	0	0
COGNIZANT TECH SOL CORP	1	0	0	1015
COHU INCORPORATED	1	0	0	3350
COINSTAR INCORPORATED	1	0	0	3000
COLDWATER CREEK INCORPORATED	1	0	0	1435
COLE KENNETH PRODUCTIONS INC CL A	1	0	0	4800
COLGATE PALMOLIVE CO COM	3	118600	0	0
COLGATE PALMOLIVE CO COM	1	170554	0	105
COLGATE PALMOLIVE CO COM	1	49847	0	20500
COLGATE PALMOLIVE COMPANY	2	64657	0	0
COLLAGENEX PHARMACEUTICALS INC	1	0	0	200
COLONIAL BANCGROUP INC	1	4000	0	2005
Colonial BancGroup, Inc.	3	52400	0	0
COLONIAL PROPERTIES TRUST (REIT)	1	800	0	0
COLUMBIA BANCORP	1	6092	0	0
Columbia Laboratories, Inc.	3	10300	0	0
COLUMBIA SPORTSWEAR CO COM	1	0	0	965
COLUMBUS MCKINNON CORP COM	1	0	0	3000
COMCAST CORP NEW A	1	344141	0	5349
COMCAST CORP NEW A	1	55191	0	18655
COMCAST CORP NEW A	3	400310	0	0
COMCAST CORPSPECIAL CL A	1	29076	0	9840
COMCAST CORPSPECIAL CL A	1	12498	0	47335
COMERICA INC	1	825	0	475
COMERICA INC	1	300	0	10200

COMFORT SYSTEMS USA INCORPORATED	COMMON STOCK	199908104	93	12900	SHARES		X
COMMERCE BANCORP INC N J	COMMON STOCK	200519106	55	842	SHARES	X	
COMMERCE BANCORP INC N J	COMMON STOCK	200519106	10	150	SHARES		X
COMMERCE BANCSHARES INC COM	COMMON STOCK	200525103	28	577	SHARES	X	
COMMERCE BANCSHARES INC COM	COMMON STOCK	200525103	827	17325	SHARES		X
COMMERCE GROUP INC COM	COMMON STOCK	200641108	67	1400	SHARES		X
Commerce Group, Inc.	COMMON STOCK	200641108	835	17400	SHARES	X	
COMMERCIAL CAP BANCORP INC	COMMON STOCK	20162L105	48	2099	SHARES		X
Commercial Capital Bancorp, Inc.	COMMON STOCK	20162L105	1175	51266	SHARES	X	
COMMERCIAL FEDERAL COM	COMMON STOCK	201647104	535	19384	SHARES		X
Commercial Federal Corp.	COMMON STOCK	201647104	789	28600	SHARES	X	
COMMERCIAL NET LEASE REALTY (REIT)	COMMON STOCK	202218103	14	700	SHARES		X
COMMONWEALTH TEL ENTERPRISES INC COM	COMMON STOCK	203349105	97	2363	SHARES	X	
COMMSCOPE INC COM	COMMON STOCK	203372107	168	10100	SHARES		X
COMMUNITY BANKS INC COM	COMMON STOCK	203628102	981	31446	SHARES	X	
COMMUNITY BANKS INC COM	COMMON STOCK	203628102	2153	68999	SHARES		X
Community Health Systems, Inc.	COMMON STOCK	203668108	804	28900	SHARES	X	
COMMUNITY HLTH SYS INC NEW COM	COMMON STOCK	203668108	127	4580	SHARES	X	
COMPUDYNE CORPORATION	COMMON STOCK	204795306	39	3500	SHARES		X
COMPUTER ASSOC INTL INC	COMMON STOCK	204912109	76	2837	SHARES	X	
COMPUTER ASSOC INTL INC	COMMON STOCK	204912109	288	10712	SHARES		X
COMPUTER NETWORK TECHNOLOGY CORP	COMMON STOCK	204925101	24	3000	SHARES	X	
COMPUTER NETWORK TECHNOLOGY CORP	COMMON STOCK	204925101	26	3250	SHARES		X
COMPUTER PROGRAMS & SYSTEMS INC	COMMON STOCK	205306103	61	3200	SHARES		X
COMPUTER SCIENCES CORP COM	COMMON STOCK	205363104	379	9395	SHARES	X	
COMPUTER SCIENCES CORP COM	COMMON STOCK	205363104	231	5725	SHARES		X
Computer Sciences Corp.	COMMON STOCK	205363104	657	16300	SHARES	X	
COMPUTER TASK GROUP COM	COMMON STOCK	205477102	311	58750	SHARES	X	
COMPUWARE CORP	COMMON STOCK	205638109	55	7400	SHARES	X	
COMPUWARE CORP	COMMON STOCK	205638109	114	15400	SHARES		X
COMSTOCK RESOURCES INC	COMMON STOCK	205768203	32	1600	SHARES		X
COMVERSE TECHNOLOGY INC COM	COMMON STOCK	205862402	72	3950	SHARES	X	
COMVERSE TECHNOLOGY INC COM	COMMON STOCK	205862402	71	3900	SHARES		X
CONAGRA FOODS INC	COMMON STOCK	205887102	210	7788	SHARES	X	
CONAGRA FOODS INC	COMMON STOCK	205887102	433	16091	SHARES		X
CONCORD CAMERA CORP	COMMON STOCK	206156101	15	2450	SHARES		X
CONCUR TECHNOLOGIES INCORPORATED	COMMON STOCK	206708109	195	17400	SHARES		X
CONEXANT SYS INC COM	COMMON STOCK	207142100	12	2020	SHARES	X	
CONEXANT SYS INC COM	COMMON STOCK	207142100	63	10228	SHARES		X
CONMED CORP COM	COMMON STOCK	207410101	160	5400	SHARES		X
CONOCOPHILLIPS	COMMON STOCK	20825C104	4674	66955	SHARES	X	
CONOCOPHILLIPS	COMMON STOCK	20825C104	5412	77528	SHARES		X
ConocoPhillips	COMMON STOCK	20825C104	1007	14426	SHARES	X	
CONSECO INC	COMMON STOCK	208464883	22	967	SHARES	X	
CONSECO INC	COMMON STOCK	208464883	0	9	SHARES		X
CONSOLIDATED EDISON INC COM	COMMON STOCK	209115104	125	2845	SHARES	X	
CONSOLIDATED EDISON INC COM	COMMON STOCK	209115104	324	7347	SHARES		X
CONSTELLATION BRANDS INC CL A	COMMON STOCK	21036P108	65	2024	SHARES	X	
CONSTELLATION BRANDS INC CL A	COMMON STOCK	21036P108	587	18300	SHARES		X
Constellation Energy Group	COMMON STOCK	210371100	2377	59500	SHARES	X	
CONSTELLATION ENERGY GROUP INC COM	COMMON STOCK	210371100	3800	95109	SHARES	X	
CONSTELLATION ENERGY GROUP INC COM	COMMON STOCK	210371100	3865	96745	SHARES		X
CONSUMER PORTFOLIO SERVICES	COMMON STOCK	210502100	8	2500	SHARES		X
CONTINENTAL AIRLINES CL B	COMMON STOCK	210795308	501	40000	SHARES		X
CONVERGYS CORP	COMMON STOCK	212485106	19	1250	SHARES	X	
CONVERGYS CORP	COMMON STOCK	212485106	261	17190	SHARES		X
COOPER CAMERON CORP COM	COMMON STOCK	216640102	25	566	SHARES	X	
COOPER CAMERON CORP COM	COMMON STOCK	216640102	439	9975	SHARES		X
Cooper Industries, LTD., Class A	COMMON STOCK	G24182100	1372	24000	SHARES	X	
Cooper Tire & Rubber Co.	COMMON STOCK	216831107	901	44700	SHARES	X	
COOPER TIRE & RUBR CO COM	COMMON STOCK	216831107	46	2300	SHARES	X	
COOPER TIRE & RUBR CO COM	COMMON STOCK	216831107	392	19430	SHARES		X
COORS, ADOLPH CO CL B	COMMON STOCK	217016104	7	100	SHARES	X	
COORS, ADOLPH CO CL B	COMMON STOCK	217016104	333	4800	SHARES		X

COMFORT SYSTEMS USA INCORPORATED	1	0	0	12900			
COMMERCE BANCORP INC N J	1	842	0	0			
COMMERCE BANCORP INC N J	1	0	0	150			
COMMERCE BANCSHARES INC COM	1	0	0	577			
COMMERCE BANCSHARES INC COM	1	0	0	17325			
COMMERCE GROUP INC COM	1	0	0	1400			
Commerce Group, Inc.	3	17400	0	0			
COMMERCIAL CAP BANCORP INC	1	0	0	2099			
Commercial Capital Bancorp, Inc.	3	51266	0	0			
COMMERCIAL FEDERAL COM	1	0	0	19384			
Commercial Federal Corp.	3	28600	0	0			
COMMERCIAL NET LEASE REALTY (REIT)	1	700	0	0			
COMMONWEALTH TEL ENTERPRISES INC COM	1	2363	0	0			
COMMSCOPE INC COM	1	0	0	10100			
COMMUNITY BANKS INC COM	1	31446	0	0			
COMMUNITY BANKS INC COM	1	68999	0	0			
Community Health Systems, Inc.	3	28900	0	0			
COMMUNITY HLTH SYS INC NEW COM	1	4580	0	0			
COMPUDYNE CORPORATION	1	0	0	3500			
COMPUTER ASSOC INTL INC	1	2837	0	0			
COMPUTER ASSOC INTL INC	1	1512	0	9200			
COMPUTER NETWORK TECHNOLOGY CORP	1	3000	0	0			
COMPUTER NETWORK TECHNOLOGY CORP	1	0	0	3250			
COMPUTER PROGRAMS & SYSTEMS INC	1	0	0	3200			
COMPUTER SCIENCES CORP COM	1	9395	0	0			
COMPUTER SCIENCES CORP COM	1	925	0	4800			
Computer Sciences Corp.	3	16300	0	0			
COMPUTER TASK GROUP COM	1	0	0	58750			
COMPUWARE CORP	1	7400	0	0			

COMPUWARE CORP	1	0	0	15400
COMSTOCK RESOURCES INC	1	0	0	1600
COMVERSE TECHNOLOGY INC COM	1	3950	0	0
COMVERSE TECHNOLOGY INC COM	1	3900	0	0
CONAGRA FOODS INC	1	7488	0	300
CONAGRA FOODS INC	1	7641	0	8450
CONCORD CAMERA CORP	1	0	0	2450
CONCUR TECHNOLOGIES INCORPORATED	1	0	0	17400
CONEXANT SYS INC COM	1	2020	0	0
CONEXANT SYS INC COM	1	1992	0	8236
CONMED CORP COM	1	0	0	5400
CONOCOPHILLIPS	1	66227	0	728
CONOCOPHILLIPS	1	26042	400	51086
ConocoPhillips	3	14426	0	0
CONSECO INC	1	967	0	0
CONSECO INC	1	9	0	0
CONSOLIDATED EDISON INC COM	1	2845	0	0
CONSOLIDATED EDISON INC COM	1	7347	0	0
CONSTELLATION BRANDS INC CL A	1	2024	0	0
CONSTELLATION BRANDS INC CL A	1	400	0	17900
Constellation Energy Group	3	59500	0	0
CONSTELLATION ENERGY GROUP INC COM	1	95109	0	0
CONSTELLATION ENERGY GROUP INC COM	1	84545	0	12200
CONSUMER PORTFOLIO SERVICES	1	2500	0	0
CONTINENTAL AIRLINES CL B	1	0	0	40000
CONVERGYS CORP	1	1250	0	0
CONVERGYS CORP	1	940	0	16250
COOPER CAMERON CORP COM	1	566	0	0
COOPER CAMERON CORP COM	1	0	0	9975
Cooper Industries, LTD., Class A	3	24000	0	0
Cooper Tire & Rubber Co.	3	44700	0	0
COOPER TIRE & RUBR CO COM	1	2300	0	0
COOPER TIRE & RUBR CO COM	1	0	0	19430
COORS, ADOLPH CO CL B	1	100	0	0
COORS, ADOLPH CO CL B	1	3300	0	1500

Corillian Corp.	COMMON STOCK	218725109	742	149990	SHARES		X	
Corixa, Corp.	COMMON STOCK	21887F100	579	90500	SHARES		X	
CORN PRODS INTL INC COM	COMMON STOCK	219023108	55	1369	SHARES		X	
CORN PRODS INTL INC COM	COMMON STOCK	219023108	235	5869	SHARES			X
CORNING INC	COMMON STOCK	219350105	2919	261097	SHARES		X	
CORNING INC	COMMON STOCK	219350105	563	50340	SHARES			X
CORPORATE EXECUTIVE BOARD CO COM	COMMON STOCK	21988R102	52	1100	SHARES			X
CORTEX PHARMACEUTICALS INC	COMMON STOCK	220524300	4	1390	SHARES			X
Corus Bankshares, Inc.	COMMON STOCK	220873103	403	10000	SHARES		X	
COST PLUS INC COM	COMMON STOCK	221485105	401	9600	SHARES			X
Cost Plus, Inc.	COMMON STOCK	221485105	601	14400	SHARES		X	
COSTCO WHOLESALE CORP COM	COMMON STOCK	22160K105	570	15150	SHARES		X	
COSTCO WHOLESALE CORP COM	COMMON STOCK	22160K105	1187	31560	SHARES			X
COUNTRYWIDE FINANCIAL CORP	COMMON STOCK	222372104	149	1550	SHARES		X	
COUNTRYWIDE FINANCIAL CORP	COMMON STOCK	222372104	992	10347	SHARES			X
Countrywide Financial Corp.	COMMON STOCK	222372104	1373	14313	SHARES		X	
COVANCE INC COM	COMMON STOCK	222816100	55	1600	SHARES		X	
COVANCE INC COM	COMMON STOCK	222816100	530	15383	SHARES			X
COVENTRY HEALTH CARE INC	COMMON STOCK	222862104	95	2250	SHARES		X	
COX COMMUNICATIONS INC CL A	COMMON STOCK	224044107	31	985	SHARES		X	
COX COMMUNICATIONS INC CL A	COMMON STOCK	224044107	920	29120	SHARES		X	
COX COMMUNICATIONS INC CL A	COMMON STOCK	224044107	367	11602	SHARES			X
CPAC INC	COMMON STOCK	126145101	1	178	SHARES			X
CRANE CO	COMMON STOCK	224399105	49	1490	SHARES		X	
CRANE CO	COMMON STOCK	224399105	523	15846	SHARES			X
CRAY INC	COMMON STOCK	225223106	2	300	SHARES		X	
CRAY INC	COMMON STOCK	225223106	93	14100	SHARES			X
CREATIVE HOST SERVICES INCORPORATED	COMMON STOCK	22527P102	2	700	SHARES		X	
Credence Systems Corp.	COMMON STOCK	225302108	684	57600	SHARES		X	
CREE RESEARCH INC COM	COMMON STOCK	225447101	22	1000	SHARES			X
CRESCENT REAL ESTATE EQUITIES (REIT)	COMMON STOCK	225756105	71	3930	SHARES			X
CROMPTON CORP COM	COMMON STOCK	227116100	4	600	SHARES		X	
CROMPTON CORP COM	COMMON STOCK	227116100	569	89170	SHARES			X
CROSS COUNTRY HEALTH CARE INC	COMMON STOCK	227483104	74	4450	SHARES			X
CROWN HOLDINGS INC	COMMON STOCK	228368106	28	3000	SHARES		X	
CROWN HOLDINGS INC	COMMON STOCK	228368106	52	5600	SHARES			X
CROWN MEDIA HOLDINGS INC	COMMON STOCK	228411104	6	800	SHARES			X
CSG SYS INTL INC COM	COMMON STOCK	126349109	208	12100	SHARES			X
CSK AUTO CORP	COMMON STOCK	125965103	66	3665	SHARES			X
CSX CORP COM	COMMON STOCK	126408103	849	27995	SHARES		X	
CSX CORP COM	COMMON STOCK	126408103	1812	59827	SHARES		X	
CSX CORP COM	COMMON STOCK	126408103	1600	52808	SHARES			X
CTI MOLECULAR IMAGING INC	COMMON STOCK	22943D105	37	2550	SHARES			X
CUBIC CORP	COMMON STOCK	229669106	771	29650	SHARES			X
Cubist Pharmaceuticals, Inc.	COMMON STOCK	229678107	903	98100	SHARES		X	
CULLEN FROST BANKERS INC COM	COMMON STOCK	229899109	210	4900	SHARES			X
CUMMINS INC COM	COMMON STOCK	231021106	22	375	SHARES		X	
CUMMINS INC COM	COMMON STOCK	231021106	134	2300	SHARES			X
CUMULUS MEDIA INC CL A	COMMON STOCK	231082108	82	4100	SHARES			X
CUNO INC	COMMON STOCK	126583103	94	2100	SHARES		X	
CUNO INC	COMMON STOCK	126583103	187	4177	SHARES			X
CURATIVE HEALTH SERVICES INC	COMMON STOCK	23126W100	334	24950	SHARES			X
CURTIS WRIGHT CORPORATION	COMMON STOCK	231561101	23	500	SHARES		X	
CURTIS WRIGHT CORPORATION	COMMON STOCK	231561101	111	2368	SHARES			X
CURTISS WRIGHT CORP	COMMON STOCK	231561408	8	180	SHARES		X	
CURTISS WRIGHT CORP	COMMON STOCK	231561408	14	316	SHARES			X
CV THERAPEUTICS INC	COMMON STOCK	126667104	5	300	SHARES			X
CVB FINANCIAL CORP	COMMON STOCK	126600105	6	275	SHARES			X
CVS CORP COM	COMMON STOCK	126650100	415	11750	SHARES		X	
CVS CORP COM	COMMON STOCK	126650100	801	22689	SHARES			X
Cymer, Inc.	COMMON STOCK	232572107	490	12700	SHARES		X	
CYPRESS SEMICONDUCTOR CORP COM	COMMON STOCK	232806109	168	8190	SHARES			X
CYTEC INDUSTRIES INC COM	COMMON STOCK	232820100	10	273	SHARES		X	
CYTEC INDUSTRIES INC COM	COMMON STOCK	232820100	238	6700	SHARES			X

Corillian Corp.	3	149990	0	0				
Corixa, Corp.	3	90500	0	0				
CORN PRODS INTL INC COM	1	1369	0	0				
CORN PRODS INTL INC COM	1	2769	0	3100				
CORNING INC	1	256097	0	5000				
CORNING INC	1	40090	0	10250				
CORPORATE EXECUTIVE BOARD CO COM	1	0	0	1100				
CORTEX PHARMACEUTICALS INC	1	1390	0	0				
Corus Bankshares, Inc.	3	10000	0	0				
COST PLUS INC COM	1	0	0	9600				
Cost Plus, Inc.	3	14400	0	0				
COSTCO WHOLESALE CORP COM	1	13475	0	1675				
COSTCO WHOLESALE CORP COM	1	5325	0	26235				
COUNTRYWIDE FINANCIAL CORP	1	750	0	800				
COUNTRYWIDE FINANCIAL CORP	1	0	0	10347				
Countrywide Financial Corp.	3	14313	0	0				
COVANCE INC COM	1	1600	0	0				
COVANCE INC COM	1	1283	0	14100				
COVENTRY HEALTH CARE INC	1	1125	0	1125				
COX COMMUNICATIONS INC CL A	3	985	0	0				
COX COMMUNICATIONS INC CL A	1	29120	0	0				
COX COMMUNICATIONS INC CL A	1	3956	0	7646				
CPAC INC	1	178	0	0				
CRANE CO	1	0	0	1490				
CRANE CO	1	10246	0	5600				
CRAY INC	1	300	0	0				
CRAY INC	1	0	0	14100				
CREATIVE HOST SERVICES INCORPORATED	1	700	0	0				
Credence Systems Corp.	3	57600	0	0				

CREE RESEARCH INC COM	1	0	0	1000
CRESCENT REAL ESTATE EQUITIES (REIT)	1	0	0	3930
CROMPTON CORP COM	1	600	0	0
CROMPTON CORP COM	1	0	0	89170
CROSS COUNTRY HEALTH CARE INC	1	0	0	4450
CROWN HOLDINGS INC	1	3000	0	0
CROWN HOLDINGS INC	1	5600	0	0
CROWN MEDIA HOLDINGS INC	1	0	0	800
CSG SYS INTL INC COM	1	0	0	12100
CSK AUTO CORP	1	0	0	3665
CSX CORP COM	3	27995	0	0
CSX CORP COM	1	59827	0	0
CSX CORP COM	1	28532	0	24276
CTI MOLECULAR IMAGING INC	1	0	0	2550
CUBIC CORP	1	9350	0	20300
Cubist Pharmaceuticals, Inc.	3	98100	0	0
CULLEN FROST BANKERS INC COM	1	0	0	4900
CUMMINS INC COM	1	375	0	0
CUMMINS INC COM	1	100	0	2200
CUMULUS MEDIA INC CL A	1	0	0	4100
CUNO INC	1	2100	0	0
CUNO INC	1	2677	0	1500
CURATIVE HEALTH SERVICES INC	1	0	0	24950
CURTIS WRIGHT CORPORATION	1	500	0	0
CURTIS WRIGHT CORPORATION	1	1168	0	1200
CURTISS WRIGHT CORP	1	180	0	0
CURTISS WRIGHT CORP	1	316	0	0
CV THERAPEUTICS INC	1	0	0	300
CVB FINANCIAL CORP	1	0	0	275
CVS CORP COM	1	11750	0	0
CVS CORP COM	1	7769	0	14920
Cymer, Inc.	3	12700	0	0
CYPRESS SEMICONDUCTOR CORP COM	1	0	0	8190
CYTEC INDUSTRIES INC COM	1	273	0	0
CYTEC INDUSTRIES INC COM	1	0	0	6700

CYTYC CORP	COMMON STOCK	232946103	98	4400	SHARES			X
D R HORTON INC	COMMON STOCK	23331A109	690	19472	SHARES		X	
D R HORTON INC	COMMON STOCK	23331A109	646	18226	SHARES			X
DADE BEHRING HOLDINGS INC	COMMON STOCK	23342J206	88	1980	SHARES			X
DANA CORP	COMMON STOCK	235811106	55	2764	SHARES			X
DANAHER CORP COM	COMMON STOCK	235851102	793	8490	SHARES		X	
DANAHER CORP COM	COMMON STOCK	235851102	810	8675	SHARES			X
Danaher Corp.	COMMON STOCK	235851102	784	8400	SHARES		X	
DANAHER CORPORATION	COMMON STOCK	235851102	267	2860	SHARES	X		
DARDEN RESTAURANTS INC COM	COMMON STOCK	237194105	1936	78100	SHARES		X	
DARDEN RESTAURANTS INC COM	COMMON STOCK	237194105	595	24000	SHARES			X
Darden Restaurants, Inc.	COMMON STOCK	237194105	40	1630	SHARES		X	
DAVE & BUSTER'S INCORPORATED	COMMON STOCK	23833N104	134	8900	SHARES			X
DAVITA INC WITH ATTACHED RIGHTS	COMMON STOCK	23918K108	191	4000	SHARES		X	
DaVita, Inc.	COMMON STOCK	23918K108	1623	34000	SHARES		X	
DEAN FOODS CO NEW	COMMON STOCK	242370104	445	13309	SHARES			X
DECKERS OUTDOOR CORP	COMMON STOCK	243537107	3	100	SHARES		X	
DECODE GENETICS INC	COMMON STOCK	243586104	9	800	SHARES		X	
DEERE & CO	COMMON STOCK	244199105	1770	25536	SHARES		X	
DEERE & CO	COMMON STOCK	244199105	1951	28151	SHARES			X
DEL MONTE FOODS CO	COMMON STOCK	24522P103	70	6233	SHARES		X	
DEL MONTE FOODS CO	COMMON STOCK	24522P103	478	42490	SHARES			X
DELL INC	COMMON STOCK	24702R101	10168	302441	SHARES		X	
DELL INC	COMMON STOCK	24702R101	5635	167620	SHARES			X
Dell, Inc.	COMMON STOCK	24702R101	8381	249275	SHARES		X	
DELPHI CORP COM	COMMON STOCK	247126105	73	7345	SHARES		X	
DELPHI CORP COM	COMMON STOCK	247126105	142	14243	SHARES			X
DELPHI FINL GROUP INC COM	COMMON STOCK	247131105	61	1450	SHARES			X
DELTA AIRLINES INC DEL	COMMON STOCK	247361108	2	200	SHARES		X	
DELTA AND PINE LAND COMPANY	COMMON STOCK	247357106	62	2500	SHARES			X
DELUXE CORPORATION	COMMON STOCK	248019101	64	1600	SHARES		X	
DELUXE CORPORATION	COMMON STOCK	248019101	201	5000	SHARES			X
DENBURY RESOURCES INCORPORATED	COMMON STOCK	247916208	71	4200	SHARES			X
Dendreon Corp.	COMMON STOCK	24823Q107	1061	79800	SHARES		X	
DENDRITE INTERNATIONAL INC	COMMON STOCK	248239105	35	2160	SHARES		X	
DENDRITE INTERNATIONAL INC	COMMON STOCK	248239105	28	1770	SHARES			X
DENTSPLY INTERNATIONAL INC COM	COMMON STOCK	249030107	358	8085	SHARES		X	
DENTSPLY INTERNATIONAL INC COM	COMMON STOCK	249030107	706	15925	SHARES			X
DEVELOPERS DVRSFD REALTY CORP (REIT)	COMMON STOCK	251591103	19	466	SHARES		X	
DEVELOPERS DVRSFD REALTY CORP (REIT)	COMMON STOCK	251591103	44	1100	SHARES			X
DEVON ENERGY CORP NEW COM	COMMON STOCK	25179M103	652	11210	SHARES		X	
DEVON ENERGY CORP NEW COM	COMMON STOCK	25179M103	492	8468	SHARES			X
Devon Energy Corp.	COMMON STOCK	25179M103	826	14200	SHARES		X	
DEVRY INC DEL COM	COMMON STOCK	251893103	15	500	SHARES		X	
DIAMOND OFFSHORE DRILLING COM	COMMON STOCK	25271C102	48	2000	SHARES			X
DIAMONDCLUSTER INTL INC	COMMON STOCK	25278P106	32	3350	SHARES			X
DIAMONDS TR UNIT SER 1	COMMON STOCK	252787106	239	2300	SHARES		X	
DIAMONDS TR UNIT SER 1	COMMON STOCK	252787106	21	200	SHARES			X
DICKS SPORTING GOODS INC	COMMON STOCK	253393102	12	200	SHARES		X	
DIEBOLD INC	COMMON STOCK	253651103	87	1807	SHARES		X	
DIEBOLD INC	COMMON STOCK	253651103	568	11800	SHARES			X
DIGI INTERNATIONAL INC	COMMON STOCK	253798102	28	2850	SHARES			X
Digi International, Inc.	COMMON STOCK	253798102	396	40128	SHARES		X	
Digimarc Corp.	COMMON STOCK	253807101	1373	111000	SHARES		X	
Digital Insight Corp.	COMMON STOCK	25385P106	809	39050	SHARES		X	
DIGITAL INSIGHT CORPORATION	COMMON STOCK	25385P106	23	1100	SHARES			X
DIGITAL RIVER INC	COMMON STOCK	25388B104	24	1010	SHARES			X
DIONEX CORP	COMMON STOCK	254546104	68	1280	SHARES			X
DIRECT GENERAL CORPORATION	COMMON STOCK	25456W204	101	2800	SHARES			X
DISCOVERY LABORATORIES INCORPORATED	COMMON STOCK	254668106	44	3650	SHARES			X
DISNEY WALT COMPANY	COMMON STOCK	254687106	356	14246	SHARES	X		
DITECH COMMUNICATIONS CORP COM	COMMON STOCK	25500M103	45	2700	SHARES			X
DIVERSA CORP COM	COMMON STOCK	255064107	132	14800	SHARES			X
DJ ORTHOPEDICS INCORPORATED	COMMON STOCK	23325G104	58	2260	SHARES		X	

CYTYC CORP	1	0	0	4400				
D R HORTON INC	1	19472	0	0				
D R HORTON INC	1	10376	0	7850				
DADE BEHRING HOLDINGS INC	1	0	0	1980				
DANA CORP	1	2164	0	600				
DANAHER CORP COM	1	8490	0	0				
DANAHER CORP COM	1	875	0	7800				
Danaher Corp.	3	8400	0	0				
DANAHER CORPORATION	2	2860	0	0				
DARDEN RESTAURANTS INC COM	1	77890	0	210				
DARDEN RESTAURANTS INC COM	1	16630	0	7370				
Darden Restaurants, Inc.	3	1630	0	0				
DAVE & BUSTER'S INCORPORATED	1	0	0	8900				
DAVITA INC WITH ATTACHED RIGHTS	1	4000	0	0				
DaVita, Inc.	3	34000	0	0				
DEAN FOODS CO NEW	1	0	0	13309				
DECKERS OUTDOOR CORP	1	100	0	0				
DECODE GENETICS INC	1	800	0	0				
DEERE & CO	1	25236	0	300				
DEERE & CO	1	6707	0	21444				
DEL MONTE FOODS CO	1	6233	0	0				
DEL MONTE FOODS CO	1	7490	0	35000				
DELL INC	1	300223	0	2218				
DELL INC	1	45945	125	121550				
Dell, Inc.	3	249275	0	0				
DELPHI CORP COM	1	7345	0	0				
DELPHI CORP COM	1	4196	0	10047				
DELPHI FINL GROUP INC COM	1	0	0	1450				
DELTA AIRLINES INC DEL	1	200	0	0				

DELTA AND PINE LAND COMPANY	1	0	0	2500
DELUXE CORPORATION	1	0	0	1600
DELUXE CORPORATION	1	0	0	5000
DENBURY RESOURCES INCORPORATED	1	0	0	4200
Dendreon Corp.	3	79800	0	0
DENDRITE INTERNATIONAL INC	1	0	0	2160
DENDRITE INTERNATIONAL INC	1	0	0	1770
DENTSPLY INTERNATIONAL INC COM	1	7535	0	550
DENTSPLY INTERNATIONAL INC COM	1	4775	0	11150
DEVELOPERS DVRSFD REALTY CORP (REIT)	1	466	0	0
DEVELOPERS DVRSFD REALTY CORP (REIT)	1	0	0	1100
DEVON ENERGY CORP NEW COM	1	11210	0	0
DEVON ENERGY CORP NEW COM	1	3563	0	4905
Devon Energy Corp.	3	14200	0	0
DEVRY INC DEL COM	1	500	0	0
DIAMOND OFFSHORE DRILLING COM	1	1000	0	1000
DIAMONDCLUSTER INTL INC	1	0	0	3350
DIAMONDS TR UNIT SER 1	1	2300	0	0
DIAMONDS TR UNIT SER 1	1	200	0	0
DICKS SPORTING GOODS INC	1	200	0	0
DIEBOLD INC	1	1057	0	750
DIEBOLD INC	1	0	0	11800
DIGI INTERNATIONAL INC	1	0	0	2850
Digi International, Inc.	3	40128	0	0
Digimarc Corp.	3	111000	0	0
Digital Insight Corp.	3	39050	0	0
DIGITAL INSIGHT CORPORATION	1	0	0	1100
DIGITAL RIVER INC	1	0	0	1010
DIONEX CORP	1	0	0	1280
DIRECT GENERAL CORPORATION	1	0	0	2800
DISCOVERY LABORATORIES INCORPORATED	1	0	0	3650
DISNEY WALT COMPANY	2	14246	0	0
DITECH COMMUNICATIONS CORP COM	1	0	0	2700
DIVERSA CORP COM	1	0	0	14800
DJ ORTHOPEDICS INCORPORATED	1	0	0	2260

DJ ORTHOPEDICS INCORPORATED	COMMON STOCK	23325G104	5	200	SHARES			X
DOCUCORP INC	COMMON STOCK	255911109	35	2950	SHARES			X
DOLLAR GEN CORP	COMMON STOCK	256669102	63	3300	SHARES			X
Dollar Thrifty Automotive Group	COMMON STOCK	256743105	700	27700	SHARES		X	
DOLLAR THRIFTY AUTOMOTIVE GRP	COMMON STOCK	256743105	114	4500	SHARES		X	
DOLLAR TREE STORES INC COM	COMMON STOCK	256747106	275	8900	SHARES			X
DOMINION RESOURCES INC COM NEW	COMMON STOCK	25746U109	2586	40221	SHARES		X	
DOMINION RESOURCES INC COM NEW	COMMON STOCK	25746U109	3680	57233	SHARES			X
DONALDSON INC COM	COMMON STOCK	257651109	42	1600	SHARES		X	
DONALDSON INC COM	COMMON STOCK	257651109	536	20200	SHARES			X
DONEGAL GROUP INC CL B	COMMON STOCK	257701300	40	2000	SHARES		X	
DONNELLY R R & SONS CO	COMMON STOCK	257867101	12	400	SHARES		X	
DONNELLY R R & SONS CO	COMMON STOCK	257867101	868	28700	SHARES			X
DoubleClick, Inc.	COMMON STOCK	258609304	1510	134200	SHARES		X	
DOVER CORP	COMMON STOCK	260003108	1534	39578	SHARES		X	
DOVER CORP	COMMON STOCK	260003108	1957	50483	SHARES			X
DOW CHEMICAL CO COM	COMMON STOCK	260543103	6015	149339	SHARES		X	
DOW CHEMICAL CO COM	COMMON STOCK	260543103	4302	106801	SHARES			X
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	1740	43200	SHARES		X	
DOW JONES & CO INC COM	COMMON STOCK	260561105	263	5492	SHARES			X
DPL INC	COMMON STOCK	233293109	23	1200	SHARES		X	
DPL INC	COMMON STOCK	233293109	129	6892	SHARES			X
DREXLER TECHNOLOGY CORP	COMMON STOCK	261876106	178	13350	SHARES			X
DRS TECHNOLOGIES INCORPORATED	COMMON STOCK	23330X100	21	750	SHARES		X	
DRS TECHNOLOGIES INCORPORATED	COMMON STOCK	23330X100	655	23400	SHARES			X
DTE ENERGY CO	COMMON STOCK	233331107	7969	193687	SHARES		X	
DTE ENERGY CO	COMMON STOCK	233331107	7244	176040	SHARES		X	
DTE ENERGY CO	COMMON STOCK	233331107	1945	47275	SHARES			X
Du Pont (E.I.) de Nemours & Co.	COMMON STOCK	263534109	3341	79135	SHARES		X	
DU PONT E I DE NEMOURS & COMPANY	COMMON STOCK	263534109	478	11312	SHARES		X	
DUKE ENERGY CORP	COMMON STOCK	264399106	3	125	SHARES		X	
DUKE ENERGY CORP	COMMON STOCK	264399106	1050	46442	SHARES		X	
DUKE ENERGY CORP	COMMON STOCK	264399106	1890	83650	SHARES			X
DUKE REALTY CORPORATION	COMMON STOCK	264411505	233	6700	SHARES		X	
DUN & BRADSTREET CORP COM	COMMON STOCK	26483E100	111	2075	SHARES		X	
DUN & BRADSTREET CORP COM	COMMON STOCK	26483E100	279	5224	SHARES			X
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	12915	305899	SHARES		X	
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	21944	519754	SHARES			X
Dupont Photomasks, Inc.	COMMON STOCK	26613X101	402	17300	SHARES		X	
DUQUESNE LIGHT HOLDINGS INC	COMMON STOCK	266233105	53	2730	SHARES		X	
DUQUESNE LIGHT HOLDINGS INC	COMMON STOCK	266233105	476	24400	SHARES			X
Duquesne Light Holdings, Inc.	COMMON STOCK	266233105	946	48500	SHARES		X	
DURECT CORP COM	COMMON STOCK	266605104	50	14875	SHARES			X
DYCOM INDUSTRIES INC	COMMON STOCK	267475101	51	1930	SHARES		X	
DYCOM INDUSTRIES INC	COMMON STOCK	267475101	202	7600	SHARES			X
DYNAMICS RESEARCH CORP	COMMON STOCK	268057106	44	2852	SHARES			X
DYNATRONICS CORPORATION	COMMON STOCK	268157104	6	1900	SHARES		X	
DYNEGY INC CL A	COMMON STOCK	26816Q101	24	6100	SHARES			X
E M C CORPORATION MASSACHUSETTS	COMMON STOCK	268648102	2102	154455	SHARES		X	
E*TRADE FINANCIAL CORPORATION	COMMON STOCK	269246104	325	24380	SHARES		X	
E*TRADE FINANCIAL CORPORATION	COMMON STOCK	269246104	127	9500	SHARES			X
E*Trade Group, Inc.	COMMON STOCK	269246104	4336	324800	SHARES		X	
EAGLE MATERIALS INC CL B	COMMON STOCK	26969P207	92	1570	SHARES		X	
EAGLE MATERIALS INC CL B	COMMON STOCK	26969P207	58	992	SHARES			X
EAGLE MATERIALS INC COM W RIGHTS	COMMON STOCK	26969P108	26	449	SHARES		X	
EAGLE MATERIALS INC COM W RIGHTS	COMMON STOCK	26969P108	17	284	SHARES			X
EARTHLINK INC COM	COMMON STOCK	270321102	7	807	SHARES		X	
EARTHLINK INC COM	COMMON STOCK	270321102	368	41500	SHARES			X
EAST WEST BANCORP INC	COMMON STOCK	27579R104	336	6000	SHARES		X	
EAST WEST BANCORP INC	COMMON STOCK	27579R104	381	6800	SHARES			X
East West Bancorp, Inc.	COMMON STOCK	27579R104	465	8300	SHARES		X	
EASTGROUP PROPERTIES INCORPORATED	COMMON STOCK	277276101	614	17300	SHARES		X	
EASTMAN CHEMICAL COMPANY COM	COMMON STOCK	277432100	90	2107	SHARES		X	
EASTMAN CHEMICAL COMPANY COM	COMMON STOCK	277432100	698	16359	SHARES			X

DJ ORTHOPEDICS INCORPORATED	1	0	0	200				
DOCUCORP INC	1	0	0	2950				
DOLLAR GEN CORP	1	300	0	3000				
Dollar Thrifty Automotive Group	3	27700	0	0				
DOLLAR THRIFTY AUTOMOTIVE GRP	1	0	0	4500				
DOLLAR TREE STORES INC COM	1	0	0	8900				
DOMINION RESOURCES INC COM NEW	1	40221	0	0				
DOMINION RESOURCES INC COM NEW	1	42904	0	14329				
DONALDSON INC COM	1	0	0	1600				
DONALDSON INC COM	1	0	0	20200				
DONEGAL GROUP INC CL B	1	0	0	2000				
DONNELLY R R & SONS CO	1	400	0	0				
DONNELLY R R & SONS CO	1	3700	0	25000				
DoubleClick, Inc.	3	134200	0	0				
DOVER CORP	1	38328	0	1250				
DOVER CORP	1	38233	0	12250				
DOW CHEMICAL CO COM	1	149114	0	225				
DOW CHEMICAL CO COM	1	87252	0	19549				
DOW CHEMICAL COMPANY	2	43200	0	0				
DOW JONES & CO INC COM	1	0	0	5492				
DPL INC	1	1200	0	0				
DPL INC	1	6892	0	0				
DREXLER TECHNOLOGY CORP	1	0	0	13350				
DRS TECHNOLOGIES INCORPORATED	1	750	0	0				
DRS TECHNOLOGIES INCORPORATED	1	0	0	23400				
DTE ENERGY CO	3	193687	0	0				
DTE ENERGY CO	1	175400	0	640				
DTE ENERGY CO	1	39568	0	7707				
Du Pont (E.I.) de Nemours & Co.	3	79135	0	0				

DU PONT E I DE NEMOURS & COMPANY	2	11312	0	0
DUKE ENERGY CORP	3	125	0	0
DUKE ENERGY CORP	1	46442	0	0
DUKE ENERGY CORP	1	29250	0	54400
DUKE REALTY CORPORATION	2	6700	0	0
DUN & BRADSTREET CORP COM	1	2075	0	0
DUN & BRADSTREET CORP COM	1	1924	0	3300
DUPONT EI DE NEMOURS & CO COM	1	305508	0	391
DUPONT EI DE NEMOURS & CO COM	1	460744	0	59010
Dupont Photomasks, Inc.	3	17300	0	0
DUQUESNE LIGHT HOLDINGS INC	1	2730	0	0
DUQUESNE LIGHT HOLDINGS INC	1	600	0	23800
Duquesne Light Holdings, Inc.	3	48500	0	0
DURECT CORP COM	1	10000	0	4875
DYCOM INDUSTRIES INC	1	0	0	1930
DYCOM INDUSTRIES INC	1	0	0	7600
DYNAMICS RESEARCH CORP	1	0	0	2852
DYNATRONICS CORPORATION	1	1900	0	0
DYNEGY INC CL A	1	1100	0	5000
E M C CORPORATION MASSACHUSETTS	2	154455	0	0
E*TRADE FINANCIAL CORPORATION	1	24380	0	0
E*TRADE FINANCIAL CORPORATION	1	0	0	9500
E*Trade Group, Inc.	3	324800	0	0
EAGLE MATERIALS INC CL B	1	1570	0	0
EAGLE MATERIALS INC CL B	1	829	0	163
EAGLE MATERIALS INC COM W RIGHTS	1	449	0	0
EAGLE MATERIALS INC COM W RIGHTS	1	236	0	48
EARTHLINK INC COM	1	807	0	0
EARTHLINK INC COM	1	200	0	41300
EAST WEST BANCORP INC	1	0	0	6000
EAST WEST BANCORP INC	1	0	0	6800
East West Bancorp, Inc.	3	8300	0	0
EASTGROUP PROPERTIES INCORPORATED	2	17300	0	0
EASTMAN CHEMICAL COMPANY COM	1	2107	0	0
EASTMAN CHEMICAL COMPANY COM	1	3567	0	12792

EASTMAN KODAK CO COM	COMMON STOCK	277461109	316	12093	SHARES		X	
EASTMAN KODAK CO COM	COMMON STOCK	277461109	620	23674	SHARES			X
Eastman Kodak Co.	COMMON STOCK	277461109	390	14900	SHARES		X	
EATON CORP COM	COMMON STOCK	278058102	577	10260	SHARES		X	
EATON CORP COM	COMMON STOCK	278058102	2463	43840	SHARES			X
Eaton Corp.	COMMON STOCK	278058102	2911	51800	SHARES		X	
EATON VANCE CORP	COMMON STOCK	278265103	54	1420	SHARES		X	
EBAY INC COM	COMMON STOCK	278642103	50	720	SHARES		X	
EBAY INC COM	COMMON STOCK	278642103	2563	37000	SHARES			X
eBay, Inc.	COMMON STOCK	278642103	1053	15200	SHARES		X	
ECHOSTAR COMMUNICATIONS CORP CL A	COMMON STOCK	278762109	98	3000	SHARES			X
ECLIPSYS CORP COM	COMMON STOCK	278856109	22	1600	SHARES			X
ECOLAB INC COM	COMMON STOCK	278865100	1127	39500	SHARES		X	
ECOLAB INC COM	COMMON STOCK	278865100	956	33500	SHARES			X
EDISON INTERNATIONAL COM	COMMON STOCK	281020107	12	500	SHARES		X	
EDISON INTERNATIONAL COM	COMMON STOCK	281020107	705	29031	SHARES			X
EDUCATIONAL MANAGEMENT CORP COM	COMMON STOCK	281397101	18	575	SHARES			X
EDWARDS AG INC COM	COMMON STOCK	281760108	180	4600	SHARES		X	
EDWARDS AG INC COM	COMMON STOCK	281760108	102	2600	SHARES			X
EDWARDS LIFESCIENCES CORP COM	COMMON STOCK	28176E108	37	1152	SHARES		X	
EDWARDS LIFESCIENCES CORP COM	COMMON STOCK	28176E108	53	1658	SHARES			X
Edwards(AG), Inc.	COMMON STOCK	281760108	1221	31200	SHARES		X	
EFUNDS CORP COM	COMMON STOCK	28224R101	139	8500	SHARES		X	
EFUNDS CORP COM	COMMON STOCK	28224R101	180	11000	SHARES			X
eFunds Corp.	COMMON STOCK	28224R101	894	54500	SHARES		X	
EGL INC COM	COMMON STOCK	268484102	16	875	SHARES			X
EL PASO CORP COM	COMMON STOCK	28336L109	67	9464	SHARES		X	
EL PASO CORP COM	COMMON STOCK	28336L109	119	16737	SHARES			X
EL PASO ELEC CO	COMMON STOCK	283677854	125	9000	SHARES			X
ELECTROGLAS INC COM	COMMON STOCK	285324109	4	850	SHARES			X
Electroglas, Inc.	COMMON STOCK	285324109	77	17400	SHARES		X	
Electronic Arts, Inc.	COMMON STOCK	285512109	3178	58900	SHARES		X	
ELECTRONIC DATA SYS CORP COM	COMMON STOCK	285661104	501	25878	SHARES		X	
ELECTRONIC DATA SYS CORP COM	COMMON STOCK	285661104	360	18630	SHARES			X
ELECTRONICS ARTS COM	COMMON STOCK	285512109	536	9982	SHARES		X	
ELECTRONICS ARTS COM	COMMON STOCK	285512109	674	12540	SHARES			X
ELECTRONICS BOUTIQUE HOLDINGS CORP	COMMON STOCK	286045109	144	4900	SHARES			X
Electronics Boutique Holdings Corp.	COMMON STOCK	286045109	493	16800	SHARES		X	
ELECTRONICS FOR IMAGING INC COM	COMMON STOCK	286082102	603	24545	SHARES		X	
ELECTRONICS FOR IMAGING INC COM	COMMON STOCK	286082102	224	9100	SHARES			X
Electronics for Imaging, Inc.	COMMON STOCK	286082102	1303	53050	SHARES		X	
ELIZABETH ARDEN INC COM	COMMON STOCK	28660G106	69	3260	SHARES			X
ELKCORP	COMMON STOCK	287456107	74	2750	SHARES			X
ELMIRA SVGS BK NY COM	COMMON STOCK	289660102	341	11449	SHARES			X
EMBARCADERO TECHNOLOGIES INC	COMMON STOCK	290787100	37	2890	SHARES		X	
EMC CORP MASS COM	COMMON STOCK	268648102	5302	389594	SHARES		X	
EMC CORP MASS COM	COMMON STOCK	268648102	2444	179567	SHARES			X
EMCOR GROUP INC	COMMON STOCK	29084Q100	338	9200	SHARES			X
EMERSON ELEC CO	COMMON STOCK	291011104	6134	102365	SHARES		X	
EMERSON ELEC CO	COMMON STOCK	291011104	6132	102331	SHARES			X
EMERSON ELECTRIC COMPANY	COMMON STOCK	291011104	1016	16950	SHARES		X	
EMERSON RADIO CORP	COMMON STOCK	291087203	15	4000	SHARES		X	
EMMIS COMMUNICATIONS	COMMON STOCK	291525103	66	2760	SHARES			X
EMPIRE DISTRICT ELECTRIC COMPANY	COMMON STOCK	291641108	8	338	SHARES		X	
EMULEX CORP COM NEW	COMMON STOCK	292475209	21	1000	SHARES		X	
EMULEX CORP COM NEW	COMMON STOCK	292475209	128	6000	SHARES			X
ENBRIDGE ENERGY PARTNERS LP	COMMON STOCK	29250R106	5	100	SHARES		X	
ENBRIDGE ENERGY PARTNERS LP	COMMON STOCK	29250R106	651	12727	SHARES			X
ENCORE MEDICAL CORPORATION	COMMON STOCK	29256E109	26	3250	SHARES		X	
ENCORE MEDICAL CORPORATION	COMMON STOCK	29256E109	2	200	SHARES			X
ENERGIZER HLDGS INC COM	COMMON STOCK	29266R108	66	1412	SHARES		X	
ENERGIZER HLDGS INC COM	COMMON STOCK	29266R108	196	4200	SHARES			X
ENERGY EAST CORP COM	COMMON STOCK	29266M109	587	23132	SHARES		X	
ENERGY EAST CORP COM	COMMON STOCK	29266M109	649	25600	SHARES			X

EASTMAN KODAK CO COM	1	12093	0	0				
EASTMAN KODAK CO COM	1	14929	0	8745				
Eastman Kodak Co.	3	14900	0	0				
EATON CORP COM	1	10260	0	0				
EATON CORP COM	1	9516	0	34324				
Eaton Corp.	3	51800	0	0				
EATON VANCE CORP	1	1420	0	0				
EBAY INC COM	1	720	0	0				
EBAY INC COM	1	0	0	37000				
eBay, Inc.	3	15200	0	0				
ECHOSTAR COMMUNICATIONS CORP CL A	1	3000	0	0				
ECLIPSYS CORP COM	1	1600	0	0				
ECOLAB INC COM	1	39500	0	0				
ECOLAB INC COM	1	2700	0	30800				
EDISON INTERNATIONAL COM	1	500	0	0				
EDISON INTERNATIONAL COM	1	11131	0	17900				
EDUCATIONAL MANAGEMENT CORP COM	1	0	0	575				
EDWARDS AG INC COM	1	4600	0	0				
EDWARDS AG INC COM	1	0	0	2600				
EDWARDS LIFESCIENCES CORP COM	1	1152	0	0				
EDWARDS LIFESCIENCES CORP COM	1	158	0	1500				
Edwards(AG), Inc.	3	31200	0	0				
EFUNDS CORP COM	1	8500	0	0				
EFUNDS CORP COM	1	0	0	11000				
eFunds Corp.	3	54500	0	0				
EGL INC COM	1	0	0	875				
EL PASO CORP COM	1	9464	0	0				
EL PASO CORP COM	1	10931	0	5806				
EL PASO ELEC CO	1	0	0	9000				

ELECTROGLAS INC COM	1	0	0	850
Electroglas, Inc.	3	17400	0	0
Electronic Arts, Inc.	3	58900	0	0
ELECTRONIC DATA SYS CORP COM	1	13934	0	11944
ELECTRONIC DATA SYS CORP COM	1	8434	0	10196
ELECTRONICS ARTS COM	1	9982	0	0
ELECTRONICS ARTS COM	1	0	0	12540
ELECTRONICS BOUTIQUE HOLDINGS CORP	1	0	0	4900
Electronics Boutique Holdings Corp.	3	16800	0	0
ELECTRONICS FOR IMAGING INC COM	1	24545	0	0
ELECTRONICS FOR IMAGING INC COM	1	0	0	9100
Electronics for Imaging, Inc.	3	53050	0	0
ELIZABETH ARDEN INC COM	1	0	0	3260
ELKCORP	1	0	0	2750
ELMIRA SVGS BK NY COM	1	4924	0	6525
EMBARCADERO TECHNOLOGIES INC	1	0	0	2890
EMC CORP MASS COM	1	387594	0	2000
EMC CORP MASS COM	1	106229	0	73338
EMCOR GROUP INC	1	0	0	9200
EMERSON ELEC CO	1	101765	0	600
EMERSON ELEC CO	1	64404	0	37927
EMERSON ELECTRIC COMPANY	2	16950	0	0
EMERSON RADIO CORP	1	4000	0	0
EMMIS COMMUNICATIONS	1	0	0	2760
EMPIRE DISTRICT ELECTRIC COMPANY	1	338	0	0
EMULEX CORP COM NEW	1	1000	0	0
EMULEX CORP COM NEW	1	0	0	6000
ENBRIDGE ENERGY PARTNERS LP	1	100	0	0
ENBRIDGE ENERGY PARTNERS LP	1	10727	0	2000
ENCORE MEDICAL CORPORATION	1	3250	0	0
ENCORE MEDICAL CORPORATION	1	0	0	200
ENERGIZER HLDGS INC COM	1	1412	0	0
ENERGIZER HLDGS INC COM	1	100	0	4100
ENERGY EAST CORP COM	1	23132	0	0
ENERGY EAST CORP COM	1	24900	0	700

Energy East Corp.	COMMON STOCK	29266M109	1598	63000	SHARES		X	
ENERGY PARTNERS LTD	COMMON STOCK	29270U105	1	100	SHARES		X	
ENERGY TRANSFER PARTNERS LP	COMMON STOCK	29273R109	20	500	SHARES		X	
ENGELHARD CORPORATION COM	COMMON STOCK	292845104	61	2025	SHARES		X	
ENGELHARD CORPORATION COM	COMMON STOCK	292845104	9	300	SHARES			X
ENGINEERED SUPPORT SYS INC COM	COMMON STOCK	292866100	45	925	SHARES			X
ENPRO INDUSTRIES	COMMON STOCK	29355X107	21	1120	SHARES			X
ENTERASYS NETWORKS W/RIGHTS	COMMON STOCK	293637104	27	10500	SHARES			X
Entercom Communication Corp.	COMMON STOCK	293639100	1041	23000	SHARES		X	
ENTERCOM COMMUNICATIONS CORP COM	COMMON STOCK	293639100	165	3638	SHARES		X	
ENTERCOM COMMUNICATIONS CORP COM	COMMON STOCK	293639100	17	375	SHARES			X
ENERGY CORP COM NEW	COMMON STOCK	29364G103	221	3710	SHARES		X	
ENERGY CORP COM NEW	COMMON STOCK	29364G103	589	9896	SHARES			X
Entergy Corp.	COMMON STOCK	29364G103	1125	18900	SHARES		X	
ENTRAVISION COMMUNICATIONS CORP COM	COMMON STOCK	29382R107	155	17300	SHARES			X
ENVIRONMENTAL TECTONICS CORP	COMMON STOCK	294092101	21	2275	SHARES			X
ENZO BIOCHEM INCORPORATED	COMMON STOCK	294100102	3	165	SHARES		X	
ENZO BIOCHEM INCORPORATED	COMMON STOCK	294100102	26	1550	SHARES			X
ENZON PHARMACEUTICALS INC	COMMON STOCK	293904108	509	33000	SHARES			X
EOG RESOURCES INC COM	COMMON STOCK	26875P101	10	220	SHARES		X	
EOG RESOURCES INC COM	COMMON STOCK	26875P101	22	485	SHARES			X
EON LABS INC	COMMON STOCK	29412E100	604	9000	SHARES			X
EP MEDSYSTEMS INC COM	COMMON STOCK	26881P103	12	4000	SHARES			X
EPICOR SOFTWARE CORPORATION	COMMON STOCK	29426L108	32	2430	SHARES		X	
EPICOR SOFTWARE CORPORATION	COMMON STOCK	29426L108	25	1925	SHARES			X
EPIQ SYS INC	COMMON STOCK	26882D109	31	1900	SHARES			X
EQUIFAX INC COM	COMMON STOCK	294429105	34	1300	SHARES			X
EQUITABLE RESOURCES INC COM	COMMON STOCK	294549100	640	14400	SHARES		X	
EQUITABLE RESOURCES INC COM	COMMON STOCK	294549100	318	7150	SHARES			X
EQUITY OFFICE PROPERTIES TR (R	COMMON STOCK	294741103	1000	34594	SHARES		X	
EQUITY OFFICE PROPERTIES TR (REIT)	COMMON STOCK	294741103	2716	93998	SHARES		X	
EQUITY OFFICE PROPERTIES TR (REIT)	COMMON STOCK	294741103	1672	57891	SHARES			X
EQUITY OIL CO	COMMON STOCK	294749106	1	315	SHARES		X	
EQUITY RESIDENTIAL (REIT)	COMMON STOCK	29476L107	175	5850	SHARES		X	
EQUITY RESIDENTIAL (REIT)	COMMON STOCK	29476L107	316	10599	SHARES			X
ERIE INDEMNITY CO CL A	COMMON STOCK	29530P102	9025	187000	SHARES		X	
ESCO TECHNOLOGIES INC COM	COMMON STOCK	296315104	31	675	SHARES			X
ESS TECHNOLOGY INC COM	COMMON STOCK	269151106	18	1250	SHARES			X
ESSEX CORPORATION	COMMON STOCK	296744105	9	1000	SHARES		X	
Estee Lauder Cos., Inc., Class A	COMMON STOCK	518439104	9284	209375	SHARES		X	
ESTERLINE TECHNOLOGIES CORP	COMMON STOCK	297425100	64	2570	SHARES			X
ETHAN ALLEN INTERIORS INC COM	COMMON STOCK	297602104	25	600	SHARES			X
ETHYL CORP	COMMON STOCK	297659609	36	1792	SHARES		X	
ETHYL CORP	COMMON STOCK	297659609	209	10540	SHARES			X
Everest Re Group Ltd.	COMMON STOCK	G3223R108	2666	31200	SHARES		X	
EVERGREEN RES INC	COMMON STOCK	299900308	230	6700	SHARES			X
Evergreen Resources, Inc.	COMMON STOCK	299900308	216	6300	SHARES		X	
EVERLAST WORLDWIDE INCORPORATED	COMMON STOCK	300355104	1	250	SHARES		X	
EXACT SCIENCES CORP COM	COMMON STOCK	30063P105	22	2800	SHARES			X
Exact Sciences Corp.	COMMON STOCK	30063P105	108	13900	SHARES		X	
EXAR CORP COM	COMMON STOCK	300645108	138	7500	SHARES			X
EXATECH INC	COMMON STOCK	30064E109	9	500	SHARES			X
EXELON CORP COM	COMMON STOCK	30161N101	2536	36823	SHARES		X	
EXELON CORP COM	COMMON STOCK	30161N101	2816	40893	SHARES			X
EXPEDITORS INTL WASH INC COM	COMMON STOCK	302130109	142	3600	SHARES		X	
EXPEDITORS INTL WASH INC COM	COMMON STOCK	302130109	83	2100	SHARES			X
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	7299	97855	SHARES		X	
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	8987	120545	SHARES		X	
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	2213	29685	SHARES			X
EXPRESSJET HOLDINGS INC	COMMON STOCK	30218U108	80	6450	SHARES			X
EXTREME NETWORKS INC COM	COMMON STOCK	30226D106	519	72000	SHARES			X
EXX INC	COMMON STOCK	269282109	40	15900	SHARES			X
EXXON MOBIL CORP	COMMON STOCK	30231G102	65602	1577339	SHARES		X	
EXXON MOBIL CORP	COMMON STOCK	30231G102	65972	1586243	SHARES			X

Energy East Corp.	3	63000	0	0				
ENERGY PARTNERS LTD	1	100	0	0				
ENERGY TRANSFER PARTNERS LP	1	500	0	0				
ENGELHARD CORPORATION COM	1	2025	0	0				
ENGELHARD CORPORATION COM	1	300	0	0				
ENGINEERED SUPPORT SYS INC COM	1	0	0	925				
ENPRO INDUSTRIES	1	800	0	320				
ENTERASYS NETWORKS W/RIGHTS	1	0	0	10500				
Entercom Communication Corp.	3	23000	0	0				
ENTERCOM COMMUNICATIONS CORP COM	1	3638	0	0				
ENTERCOM COMMUNICATIONS CORP COM	1	0	0	375				
ENERGY CORP COM NEW	1	3710	0	0				
ENERGY CORP COM NEW	1	2096	0	7800				
Entergy Corp.	3	18900	0	0				
ENTRAVISION COMMUNICATIONS CORP COM	1	0	0	17300				
ENVIRONMENTAL TECTONICS CORP	1	2275	0	0				
ENZO BIOCHEM INCORPORATED	1	165	0	0				
ENZO BIOCHEM INCORPORATED	1	0	0	1550				
ENZON PHARMACEUTICALS INC	1	0	0	33000				
EOG RESOURCES INC COM	1	220	0	0				
EOG RESOURCES INC COM	1	485	0	0				
EON LABS INC	1	0	0	9000				
EP MEDSYSTEMS INC COM	1	4000	0	0				
EPICOR SOFTWARE CORPORATION	1	2430	0	0				
EPICOR SOFTWARE CORPORATION	1	0	0	1925				
EPIQ SYS INC	1	0	0	1900				
EQUIFAX INC COM	1	1300	0	0				
EQUITABLE RESOURCES INC COM	1	14400	0	0				
EQUITABLE RESOURCES INC COM	1	7150	0	0				

EQUITY OFFICE PROPERTIES TR (R	3	34594	0	0
EQUITY OFFICE PROPERTIES TR (REIT)	1	93848	0	150
EQUITY OFFICE PROPERTIES TR (REIT)	1	40664	0	17227
EQUITY OIL CO	1	315	0	0
EQUITY RESIDENTIAL (REIT)	1	5850	0	0
EQUITY RESIDENTIAL (REIT)	1	3066	0	7533
ERIE INDEMNITY CO CL A	1	187000	0	0
ESCO TECHNOLOGIES INC COM	1	0	0	675
ESS TECHNOLOGY INC COM	1	0	0	1250
ESSEX CORPORATION	1	1000	0	0
Estee Lauder Cos., Inc., Class A	3	209375	0	0
ESTERLINE TECHNOLOGIES CORP	1	0	0	2570
ETHAN ALLEN INTERIORS INC COM	1	0	0	600
ETHYL CORP	1	1792	0	0
ETHYL CORP	1	10540	0	0
Everest Re Group Ltd.	3	31200	0	0
EVERGREEN RES INC	1	3000	0	3700
Evergreen Resources, Inc.	3	6300	0	0
EVERLAST WORLDWIDE INCORPORATED	1	250	0	0
EXACT SCIENCES CORP COM	1	0	0	2800
Exact Sciences Corp.	3	13900	0	0
EXAR CORP COM	1	0	0	7500
EXATECH INC	1	0	0	500
EXELON CORP COM	1	36573	0	250
EXELON CORP COM	1	12318	0	28575
EXPEDITORS INTL WASH INC COM	1	1000	0	2600
EXPEDITORS INTL WASH INC COM	1	0	0	2100
EXPRESS SCRIPTS INC	3	97855	0	0
EXPRESS SCRIPTS INC	1	119531	0	1014
EXPRESS SCRIPTS INC	1	13400	0	16285
EXPRESSJET HOLDINGS INC	1	0	0	6450
EXTREME NETWORKS INC COM	1	0	0	72000
EXX INC	1	15900	0	0
EXXON MOBIL CORP	1	1570006	0	7333
EXXON MOBIL CORP	1	1122140	1300	462803

EXXON MOBIL CORP	COMMON STOCK	30231G102	12315	296125	SHARES		X	
EXXON MOBIL CORPORATION	COMMON STOCK	30231G102	1011	24315	SHARES	X		
F N B CORP PA COM	COMMON STOCK	302520101	38	1724	SHARES		X	
F N B CORP PA COM	COMMON STOCK	302520101	68	3058	SHARES			X
F5 NETWORKS INC	COMMON STOCK	315616102	57	1700	SHARES		X	
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK	303075105	92	2150	SHARES			X
FAIR ISAAC INC	COMMON STOCK	303250104	38	1050	SHARES		X	
FAIR ISAAC INC	COMMON STOCK	303250104	156	4335	SHARES			X
FAIRCHILD SEMICONDUCTOR INTL INC	COMMON STOCK	303726103	136	5680	SHARES			X
FALCON FINANCIAL INVESTMENT	COMMON STOCK	306032103	52	5600	SHARES			X
FAMILY DLR STORES COM	COMMON STOCK	307000109	135	3764	SHARES		X	
FAMILY DLR STORES COM	COMMON STOCK	307000109	186	5160	SHARES			X
Family Dollar Stores, Inc.	COMMON STOCK	307000109	848	23600	SHARES		X	
Fannie Mae	COMMON STOCK	313586109	9792	131703	SHARES		X	
FANNIE MAE	COMMON STOCK	313586109	20832	280188	SHARES		X	
FANNIE MAE	COMMON STOCK	313586109	9380	126164	SHARES			X
FASTENAL CO	COMMON STOCK	311900104	548	10200	SHARES		X	
FASTENAL CO	COMMON STOCK	311900104	107	2000	SHARES			X
FEATHERLITE INCORPORATED	COMMON STOCK	313054108	320	100281	SHARES			X
FEDERAL REALTY INVESTMENT TRUST	COMMON STOCK	313747206	333	7210	SHARES	X		
FEDERAL REALTY INVT TRUST (REIT)	COMMON STOCK	313747206	217	4700	SHARES		X	
FEDERAL REALTY INVT TRUST (REIT)	COMMON STOCK	313747206	327	7088	SHARES			X
FEDERAL SIGNAL CORP	COMMON STOCK	313855108	40	2000	SHARES		X	
FEDERAL SIGNAL CORP	COMMON STOCK	313855108	5	250	SHARES			X
FEDERAL SIGNAL CORPORATION	COMMON STOCK	313855108	478	24100	SHARES	X		
FEDERATED DEPARTMENT STORES DELAWARE	COMMON STOCK	31410H101	426	10021	SHARES	X		
Federated Department Stores, Inc.	COMMON STOCK	31410H101	913	16900	SHARES		X	
FEDERATED DEPT STORES INC	COMMON STOCK	31410H101	160	2960	SHARES		X	
FEDERATED DEPT STORES INC	COMMON STOCK	31410H101	646	11944	SHARES			X
FEDERATED INVESTORS COM	COMMON STOCK	314211103	308	9807	SHARES		X	
FEDEX CORP COM	COMMON STOCK	31428X106	442	5876	SHARES		X	
FEDEX CORP COM	COMMON STOCK	31428X106	1132	15060	SHARES			X
FEDEX CORPORATION	COMMON STOCK	31428X106	752	10000	SHARES	X		
FEI CO	COMMON STOCK	30241L109	59	2682	SHARES		X	
FEI Co.	COMMON STOCK	30241L109	1672	76500	SHARES		X	
FERRO CORP COM	COMMON STOCK	315405100	26	1000	SHARES		X	
FERRO CORP COM	COMMON STOCK	315405100	186	7100	SHARES			X
FIBERMARK INC	COMMON STOCK	315646109	16	35100	SHARES			X
FIDELITY BANCORP INCORPORATED	COMMON STOCK	315831107	96	3872	SHARES			X
FIDELITY BANKSHARES INC COM	COMMON STOCK	31604Q107	110	3000	SHARES			X
FIDELITY NATL FINL INC COM	COMMON STOCK	316326107	292	7362	SHARES			X
FIFTH THIRD BANCORP COM	COMMON STOCK	316773100	1188	21457	SHARES		X	
FIFTH THIRD BANCORP COM	COMMON STOCK	316773100	234	4221	SHARES			X
FINANCIAL FEDERAL CORP	COMMON STOCK	317492106	67	2000	SHARES		X	
FINANCIAL FEDERAL CORP	COMMON STOCK	317492106	150	4500	SHARES			X
FIRST AMERN FINL CORP CALIF COM	COMMON STOCK	318522307	338	11125	SHARES			X
First Charter Corp.	COMMON STOCK	319439105	543	25800	SHARES		X	
FIRST CITIZENS BANCSHARES INC CL A	COMMON STOCK	31946M103	185	1500	SHARES			X
FIRST COMMONWEALTH FINANCIAL CORP	COMMON STOCK	319829107	0	20	SHARES		X	
FIRST COMMONWEALTH FINANCIAL CORP	COMMON STOCK	319829107	63	4287	SHARES			X
First Community Bancorp	COMMON STOCK	31983B101	617	16500	SHARES		X	
FIRST COMMUNITY BANCORP CA	COMMON STOCK	31983B101	100	2673	SHARES		X	
FIRST DATA CORP COM	COMMON STOCK	319963104	10725	254372	SHARES		X	
FIRST DATA CORP COM	COMMON STOCK	319963104	11176	265079	SHARES		X	
FIRST DATA CORP COM	COMMON STOCK	319963104	3035	71981	SHARES			X
FIRST DATA CORPORATION	COMMON STOCK	319963104	991	23500	SHARES	X		
FIRST DEFIANCE FINL CORP COM	COMMON STOCK	32006W106	27	1000	SHARES			X
FIRST FEDERAL CAPITAL CORP	COMMON STOCK	319960100	4	200	SHARES			X
FIRST HEALTH GROUP CORP COM	COMMON STOCK	320960107	26	1200	SHARES			X
FIRST INDUSTRIAL REALTY TR (REIT)	COMMON STOCK	32054K103	79	2000	SHARES		X	
FIRST INDUSTRIAL REALTY TR (REIT)	COMMON STOCK	32054K103	79	2000	SHARES			X
FIRST KEYSTONE FINANCIAL INC	COMMON STOCK	320655103	245	8600	SHARES			X
FIRST MARINER BANCORP INCORPORATED	COMMON STOCK	320795107	67	3500	SHARES			X
FIRST MERCHANTS CORPORATION COM	COMMON STOCK	320817109	188	7820	SHARES			X

EXXON MOBIL CORP	3	296125	0	0				
EXXON MOBIL CORPORATION	2	24315	0	0				
F N B CORP PA COM	1	1724	0	0				
F N B CORP PA COM	1	3058	0	0				
F5 NETWORKS INC	1	0	0	1700				
FACTSET RESEARCH SYSTEMS INC	1	600	0	1550				
FAIR ISAAC INC	1	450	0	600				
FAIR ISAAC INC	1	0	0	4335				
FAIRCHILD SEMICONDUCTOR INTL INC	1	300	0	5380				
FALCON FINANCIAL INVESTMENT	1	0	0	5600				
FAMILY DLR STORES COM	1	3764	0	0				
FAMILY DLR STORES COM	1	1600	0	3560				
Family Dollar Stores, Inc.	3	23600	0	0				
Fannie Mae	3	131703	0	0				
FANNIE MAE	1	277494	0	2694				
FANNIE MAE	1	75631	300	50233				
FASTENAL CO	1	200	0	10000				
FASTENAL CO	1	2000	0	0				
FEATHERLITE INCORPORATED	1	100281	0	0				
FEDERAL REALTY INVESTMENT TRUST	2	7210	0	0				
FEDERAL REALTY INVT TRUST (REIT)	1	4700	0	0				
FEDERAL REALTY INVT TRUST (REIT)	1	0	0	7088				
FEDERAL SIGNAL CORP	1	2000	0	0				
FEDERAL SIGNAL CORP	1	0	0	250				
FEDERAL SIGNAL CORPORATION	2	24100	0	0				
FEDERATED DEPARTMENT STORES DELAWARE	2	10021	0	0				
Federated Department Stores, Inc.	3	16900	0	0				
FEDERATED DEPT STORES INC	1	2960	0	0				
FEDERATED DEPT STORES INC	1	344	0	11600				

FEDERATED INVESTORS COM	1	1125	0	8682
FEDEX CORP COM	1	5876	0	0
FEDEX CORP COM	1	3010	0	12050
FEDEX CORPORATION	2	10000	0	0
FEI CO	1	2682	0	0
FEI Co.	3	76500	0	0
FERRO CORP COM	1	1000	0	0
FERRO CORP COM	1	0	0	7100
FIBERMARK INC	1	35100	0	0
FIDELITY BANCORP INCORPORATED	1	363	0	3509
FIDELITY BANKSHARES INC COM	1	0	0	3000
FIDELITY NATL FINL INC COM	1	0	0	7362
FIFTH THIRD BANCORP COM	1	21457	0	0
FIFTH THIRD BANCORP COM	1	2721	0	1500
FINANCIAL FEDERAL CORP	1	2000	0	0
FINANCIAL FEDERAL CORP	1	0	0	4500
FIRST AMERN FINL CORP CALIF COM	1	0	0	11125
First Charter Corp.	3	25800	0	0
FIRST CITIZENS BANCSHARES INC CL A	1	0	0	1500
FIRST COMMONWEALTH FINANCIAL CORP	1	20	0	0
FIRST COMMONWEALTH FINANCIAL CORP	1	4100	0	187
First Community Bancorp	3	16500	0	0
FIRST COMMUNITY BANCORP CA	1	2673	0	0
FIRST DATA CORP COM	3	254372	0	0
FIRST DATA CORP COM	1	254778	0	10301
FIRST DATA CORP COM	1	41386	0	30595
FIRST DATA CORPORATION	2	23500	0	0
FIRST DEFIANCE FINL CORP COM	1	0	0	1000
FIRST FEDERAL CAPITAL CORP	1	0	0	200
FIRST HEALTH GROUP CORP COM	1	1200	0	0
FIRST INDUSTRIAL REALTY TR (REIT)	1	2000	0	0
FIRST INDUSTRIAL REALTY TR (REIT)	1	0	0	2000
FIRST KEYSTONE FINANCIAL INC	1	5000	0	3600
FIRST MARINER BANCORP INCORPORATED	1	3500	0	0
FIRST MERCHANTS CORPORATION COM	1	7820	0	0

FIRST MIDWEST BANCORP INC	COMMON STOCK	320867104	26	750	SHARES		X	
FIRST NATIONAL BANKSHARES OF FLORIDA	COMMON STOCK	321100109	30	1724	SHARES		X	
FIRST NATIONAL BANKSHARES OF FLORIDA	COMMON STOCK	321100109	54	3058	SHARES			X
FIRST NIAGARA FINANCIAL GROUP	COMMON STOCK	33582V108	4	292	SHARES		X	
FIRST NIAGARA FINANCIAL GROUP	COMMON STOCK	33582V108	184	13486	SHARES			X
FIRST OF LONG ISLAND CORP COM	COMMON STOCK	320734106	8	150	SHARES			X
FIRST POTOMAC REALTY TRUST	COMMON STOCK	33610F109	20	950	SHARES			X
FIRST SENTINEL BANCORP INC COM	COMMON STOCK	33640T103	85	4000	SHARES		X	
FIRST SENTINEL BANCORP INC COM	COMMON STOCK	33640T103	21	1000	SHARES			X
FIRST TENN NATL CORP COM	COMMON STOCK	337162101	114	2400	SHARES		X	
FIRST TENN NATL CORP COM	COMMON STOCK	337162101	14	300	SHARES			X
First Tennessee National Corp.	COMMON STOCK	337162101	754	15800	SHARES		X	
FIRST UNITED CORP COM	COMMON STOCK	33741H107	363	15665	SHARES		X	
FIRST UNITED CORP COM	COMMON STOCK	33741H107	111	4805	SHARES			X
FIRSTENERGY CORP COM	COMMON STOCK	337932107	383	9788	SHARES		X	
FIRSTENERGY CORP COM	COMMON STOCK	337932107	461	11789	SHARES			X
FIRSTFED FINANCIAL CORPORATION	COMMON STOCK	337907109	32	700	SHARES			X
FIRSTMERIT CORPORATION COM	COMMON STOCK	337915102	29	1125	SHARES			X
FISERV INC	COMMON STOCK	337738108	447	12500	SHARES		X	
FISERV INC	COMMON STOCK	337738108	86	2400	SHARES			X
FISHER SCIENTIFIC INTERNATIONAL INC	COMMON STOCK	338032204	50	900	SHARES			X
FIVE STAR QUALITY CARE INC	COMMON STOCK	33832D106	0	75	SHARES		X	
FIVE STAR QUALITY CARE INC	COMMON STOCK	33832D106	0	27	SHARES			X
Flagstar Bancorp, Inc.	COMMON STOCK	337930101	1129	44000	SHARES		X	
FleetBoston Financial Corp.	COMMON STOCK	339030108	1712	38115	SHARES		X	
FLEETBOSTON FINANCIAL CORPORATION	COMMON STOCK	339030108	1132	38100	SHARES	X		
FLEETBOSTON FINL CORP	COMMON STOCK	339030108	4573	101851	SHARES		X	
FLEETBOSTON FINL CORP	COMMON STOCK	339030108	3770	83957	SHARES			X
FLEETWOOD ENTERPRISES INC	COMMON STOCK	339099103	93	7600	SHARES			X
FLORIDA EAST COAST INDS INC	COMMON STOCK	340632108	18	500	SHARES		X	
FLORIDA EAST COAST INDS INC	COMMON STOCK	340632108	0	8	SHARES			X
FLORIDA PUBLIC UTILITIES COMPANY	COMMON STOCK	341135101	41	2000	SHARES			X
FLOWERS FOODS INC COM	COMMON STOCK	343498101	158	6022	SHARES			X
FLOWERVE CORP COM	COMMON STOCK	34354P105	166	7900	SHARES			X
FLUOR CORP NEW COM	COMMON STOCK	343412102	153	3950	SHARES		X	
FLUOR CORP NEW COM	COMMON STOCK	343412102	172	4450	SHARES			X
FLUSHING FINANCIAL CORPORATION	COMMON STOCK	343873105	14	750	SHARES			X
FMC CORP	COMMON STOCK	302491303	77	1800	SHARES			X
FONAR CORP COM	COMMON STOCK	344437108	0	18	SHARES		X	
FOOT LOCKER INC	COMMON STOCK	344849104	553	21450	SHARES			X
FORD MOTOR CO	COMMON STOCK	345370860	1109	81718	SHARES		X	
FORD MOTOR CO	COMMON STOCK	345370860	1085	79938	SHARES			X
FOREST LABS INC COM	COMMON STOCK	345838106	197	2750	SHARES		X	
FOREST LABS INC COM	COMMON STOCK	345838106	547	7635	SHARES			X
FOREST OIL CORP	COMMON STOCK	346091705	119	4700	SHARES		X	
Forest Oil Corp.	COMMON STOCK	346091705	798	31600	SHARES		X	
FORMFACTOR INC	COMMON STOCK	346375108	47	2265	SHARES			X
FORRESTER RESEARCH INC COM	COMMON STOCK	346563109	71	3750	SHARES			X
FORTUNE BRANDS INC	COMMON STOCK	349631101	1239	16168	SHARES		X	
FORTUNE BRANDS INC	COMMON STOCK	349631101	2902	37870	SHARES			X
FOUNDRY NETWORKS INC	COMMON STOCK	35063R100	121	7040	SHARES			X
FOX ENTERTAINMENT GROUP INC COM	COMMON STOCK	35138T107	3	103	SHARES		X	
FOX ENTERTAINMENT GROUP INC COM	COMMON STOCK	35138T107	17	625	SHARES			X
FPL GROUP INC COM	COMMON STOCK	302571104	916	13695	SHARES		X	
FPL GROUP INC COM	COMMON STOCK	302571104	4344	64981	SHARES		X	
FPL GROUP INC COM	COMMON STOCK	302571104	2458	36771	SHARES			X
FRANKFORT FIRST BANCORP INC COM NEW	COMMON STOCK	352128201	12	500	SHARES			X
Franklin Bank Corp.	COMMON STOCK	352451108	54	2900	SHARES		X	
FRANKLIN ELEC INC COM	COMMON STOCK	353514102	38	600	SHARES			X
FRANKLIN ELECTRONIC PUBLISHERS INC	COMMON STOCK	353515109	1	300	SHARES		X	
FRANKLIN RESOURCES INC	COMMON STOCK	354613101	107	1930	SHARES		X	
FRANKLIN RESOURCES INC	COMMON STOCK	354613101	11	200	SHARES			X
FREDDIE MAC	COMMON STOCK	313400301	1316	22278	SHARES		X	
FREDDIE MAC	COMMON STOCK	313400301	2236	37865	SHARES			X

FIRST MIDWEST BANCORP INC	1	0	0	750				
FIRST NATIONAL BANKSHARES OF FLORIDA	1	1724	0	0				
FIRST NATIONAL BANKSHARES OF FLORIDA	1	3058	0	0				
FIRST NIAGARA FINANCIAL GROUP	1	292	0	0				
FIRST NIAGARA FINANCIAL GROUP	1	0	0	13486				
FIRST OF LONG ISLAND CORP COM	1	0	0	150				
FIRST POTOMAC REALTY TRUST	1	0	0	950				
FIRST SENTINEL BANCORP INC COM	1	4000	0	0				
FIRST SENTINEL BANCORP INC COM	1	0	0	1000				
FIRST TENN NATL CORP COM	1	2400	0	0				
FIRST TENN NATL CORP COM	1	0	0	300				
First Tennessee National Corp.	3	15800	0	0				
FIRST UNITED CORP COM	1	15665	0	0				
FIRST UNITED CORP COM	1	628	0	4177				
FIRSTENERGY CORP COM	1	9788	0	0				
FIRSTENERGY CORP COM	1	8489	0	3300				
FIRSTFED FINANCIAL CORPORATION	1	0	0	700				
FIRSTMERIT CORPORATION COM	1	0	0	1125				
FISERV INC	1	500	0	12000				
FISERV INC	1	0	0	2400				
FISHER SCIENTIFIC INTERNATIONAL INC	1	900	0	0				
FIVE STAR QUALITY CARE INC	1	75	0	0				
FIVE STAR QUALITY CARE INC	1	17	0	10				
Flagstar Bancorp, Inc.	3	44000	0	0				
FleetBoston Financial Corp.	3	38115	0	0				
FLEETBOSTON FINANCIAL CORPORATION	2	38100	0	0				
FLEETBOSTON FINL CORP	1	100976	0	875				
FLEETBOSTON FINL CORP	1	40332	0	43625				
FLEETWOOD ENTERPRISES INC	1	0	0	7600				

FLORIDA EAST COAST INDS INC	1	500	0	0
FLORIDA EAST COAST INDS INC	1	8	0	0
FLORIDA PUBLIC UTILITIES COMPANY	1	0	0	2000
FLOWERS FOODS INC COM	1	22	0	6000
FLOWERVE CORP COM	1	0	0	7900
FLUOR CORP NEW COM	1	3950	0	0
FLUOR CORP NEW COM	1	2050	0	2400
FLUSHING FINANCIAL CORPORATION	1	0	0	750
FMC CORP	1	0	0	1800
FONAR CORP COM	1	18	0	0
FOOT LOCKER INC	1	0	0	21450
FORD MOTOR CO	1	81668	0	50
FORD MOTOR CO	1	47059	0	32879
FOREST LABS INC COM	1	2750	0	0
FOREST LABS INC COM	1	500	0	7135
FOREST OIL CORP	1	4700	0	0
Forest Oil Corp.	3	31600	0	0
FORMFACTOR INC	1	0	0	2265
FORRESTER RESEARCH INC COM	1	0	0	3750
FORTUNE BRANDS INC	1	16168	0	0
FORTUNE BRANDS INC	1	6757	0	31113
FOUNDRY NETWORKS INC	1	100	0	6940
FOX ENTERTAINMENT GROUP INC COM	1	103	0	0
FOX ENTERTAINMENT GROUP INC COM	1	625	0	0
FPL GROUP INC COM	3	13695	0	0
FPL GROUP INC COM	1	64981	0	0
FPL GROUP INC COM	1	23550	0	13221
FRANKFORT FIRST BANCORP INC COM NEW	1	0	0	500
Franklin Bank Corp.	3	2900	0	0
FRANKLIN ELEC INC COM	1	0	0	600
FRANKLIN ELECTRONIC PUBLISHERS INC	1	300	0	0
FRANKLIN RESOURCES INC	1	1930	0	0
FRANKLIN RESOURCES INC	1	200	0	0
FREDDIE MAC	1	15444	0	6834
FREDDIE MAC	1	10075	0	27790

FREDDIE MAC - FEDERAL HOME LOAN MORTGAGE	COMMON STOCK	313400301	5235	88632	SHARES		X	
FRED'S INC CL A	COMMON STOCK	356108100	533	22000	SHARES			X
FREEPORT MCMORAN CPR & GLD INC CL B	COMMON STOCK	35671D857	66	1701	SHARES		X	
FREEPORT MCMORAN CPR & GLD INC CL B	COMMON STOCK	35671D857	81	2065	SHARES			X
FRESH DEL MONTE PRODUCE N V COM	COMMON STOCK	G36738105	13	500	SHARES		X	
FRESH DEL MONTE PRODUCE N V COM	COMMON STOCK	G36738105	124	4800	SHARES			X
FRIEDMAN BILLINGS RAMSEY GRP INCA	COMMON STOCK	358434108	49	1825	SHARES			X
Friedman, Billings, Ramsey Group, Inc., Class A	COMMON STOCK	358434108	1323	49000	SHARES		X	
FRONTIER FINL CORP COM	COMMON STOCK	35907K105	10	300	SHARES			X
FROZEN FOOD EXPRESS INDUSTRIES INC	COMMON STOCK	359360104	7	1000	SHARES			X
FTI CONSULTING	COMMON STOCK	302941109	91	5450	SHARES			X
Fuller (H.B.) Co.	COMMON STOCK	359694106	421	14800	SHARES		X	
FULTON FIN CORP COM	COMMON STOCK	360271100	3166	142176	SHARES		X	
FULTON FIN CORP COM	COMMON STOCK	360271100	3388	152111	SHARES			X
Fulton Financial Corp.	COMMON STOCK	360271100	4830	216877	SHARES		X	
FURNITURE BRANDS INTL INC	COMMON STOCK	360921100	39	1220	SHARES		X	
FURNITURE BRANDS INTL INC	COMMON STOCK	360921100	1070	33245	SHARES			X
GABLES RESIDENTIAL TRUST (REIT)	COMMON STOCK	362418105	73	2000	SHARES			X
GALLAGHER ARTHUR J. & CO	COMMON STOCK	363576109	5	150	SHARES			X
GAMESTOP CORP	COMMON STOCK	36466R101	191	10600	SHARES			X
GANNETT CO INC	COMMON STOCK	364730101	1250	14184	SHARES		X	
GANNETT CO INC	COMMON STOCK	364730101	4890	55475	SHARES			X
Gannett Co., Inc.	COMMON STOCK	364730101	1472	16700	SHARES		X	
GANNETT INCORPORATED	COMMON STOCK	364730101	740	8400	SHARES		X	
GAP INC COM	COMMON STOCK	364760108	1522	69432	SHARES		X	
GAP INC COM	COMMON STOCK	364760108	993	45298	SHARES			X
GATEWAY INC	COMMON STOCK	367626108	1	250	SHARES		X	
GATEWAY INC	COMMON STOCK	367626108	5	1033	SHARES			X
GATX CORP	COMMON STOCK	361448103	67	3000	SHARES		X	
GATX CORP	COMMON STOCK	361448103	298	13450	SHARES			X
GAYLORD ENTMT CO NEW COM	COMMON STOCK	367905106	185	6000	SHARES			X
GEAC COMPUTER CORPORATION LIMITED	COMMON STOCK	368289104	5	715	SHARES			X
GEMSTAR TV GUIDE INTL INC COM	COMMON STOCK	36866W106	91	13600	SHARES			X
GENELABS TECHNOLOGIES INC	COMMON STOCK	368706107	9	3300	SHARES		X	
GENENTECH INC COM NEW	COMMON STOCK	368710406	1913	18075	SHARES		X	
GENENTECH INC COM NEW	COMMON STOCK	368710406	1159	10950	SHARES			X
Genentech, Inc.	COMMON STOCK	368710406	1047	9900	SHARES		X	
GENERAL BEARING CORPORATION	COMMON STOCK	369147103	51	17000	SHARES			X
GENERAL DYNAMICS CORP COM	COMMON STOCK	369550108	3411	38188	SHARES		X	
GENERAL DYNAMICS CORP COM	COMMON STOCK	369550108	1201	13445	SHARES			X
General Electric Co.	COMMON STOCK	369604103	18144	594478	SHARES		X	
GENERAL ELECTRIC COMPANY	COMMON STOCK	369604103	4997	163728	SHARES		X	
GENERAL ELECTRIC COMPANY	COMMON STOCK	369604103	78029	2556653	SHARES		X	
GENERAL ELECTRIC COMPANY	COMMON STOCK	369604103	85940	2815865	SHARES			X
GENERAL MILLS INC	COMMON STOCK	370334104	5280	113100	SHARES		X	
GENERAL MILLS INC	COMMON STOCK	370334104	6635	142140	SHARES		X	
GENERAL MILLS INC	COMMON STOCK	370334104	1701	36448	SHARES			X
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	6250	132691	SHARES		X	
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	1514	32150	SHARES			X
GENESCO INC COM	COMMON STOCK	371532102	83	3600	SHARES			X
GENESEE & WYOMING	COMMON STOCK	371559105	89	3618	SHARES		X	
GENESEE & WYOMING	COMMON STOCK	371559105	261	10561	SHARES			X
Genesee & Wyoming, Inc., Class A	COMMON STOCK	371559105	556	22500	SHARES		X	
GENESIS MICROCHIP INC	COMMON STOCK	37184C103	8	500	SHARES		X	
GENESIS MICROCHIP INC	COMMON STOCK	37184C103	415	24750	SHARES			X
Genesis Microchip, Inc.	COMMON STOCK	37184C103	1081	64500	SHARES		X	
Genlyte Group, Inc.	COMMON STOCK	372302109	443	7900	SHARES		X	
GENPROBE INC	COMMON STOCK	36866T103	43	1290	SHARES		X	
GENPROBE INC	COMMON STOCK	36866T103	41	1240	SHARES			X
GENTA INCORPORATED	COMMON STOCK	37245M207	11	1000	SHARES			X
Genta, Inc.	COMMON STOCK	37245M207	1183	112700	SHARES		X	
GENTEX CORP COM	COMMON STOCK	371901109	56	1300	SHARES			X
GENTIVA HLTH SVCS INC COM	COMMON STOCK	37247A102	1	62	SHARES		X	
GENUINE PARTS COMPANY	COMMON STOCK	372460105	363	11100	SHARES		X	

FREDDIE MAC - FEDERAL HOME LOAN MORTGAGE	2	88632	0	0				
FRED'S INC CL A	1	0	0	22000				
FREEPORT MCMORAN CPR & GLD INC CL B	1	1701	0	0				
FREEPORT MCMORAN CPR & GLD INC CL B	1	765	0	1300				
FRESH DEL MONTE PRODUCE N V COM	1	500	0	0				
FRESH DEL MONTE PRODUCE N V COM	1	0	0	4800				
FRIEDMAN BILLINGS RAMSEY GRP INCA	1	1825	0	0				
Friedman, Billings, Ramsey Group, Inc., Class A	3	49000	0	0				
FRONTIER FINL CORP COM	1	0	0	300				
FROZEN FOOD EXPRESS INDUSTRIES INC	1	1000	0	0				
FTI CONSULTING	1	0	0	5450				
Fuller (H.B.) Co.	3	14800	0	0				
FULTON FIN CORP COM	1	141126	0	1050				
FULTON FIN CORP COM	1	100181	0	51930				
Fulton Financial Corp.		216877	0	0				
FURNITURE BRANDS INTL INC	1	0	0	1220				
FURNITURE BRANDS INTL INC	1	0	0	33245				
GABLES RESIDENTIAL TRUST (REIT)	1	0	0	2000				
GALLAGHER ARTHUR J. & CO	1	0	0	150				
GAMESTOP CORP	1	0	0	10600				
GANNETT CO INC	1	14184	0	0				
GANNETT CO INC	1	34375	0	21100				
Gannett Co., Inc.	3	16700	0	0				
GANNETT INCORPORATED	2	8400	0	0				
GAP INC COM	1	69432	0	0				
GAP INC COM	1	27225	0	18073				
GATEWAY INC	1	250	0	0				

GATEWAY INC	1	33	0	1000
GATX CORP	1	0	0	3000
GATX CORP	1	3200	0	10250
GAYLORD ENTMT CO NEW COM	1	0	0	6000
GEAC COMPUTER CORPORATION LIMITED	1	715	0	0
GEMSTAR TV GUIDE INTL INC COM	1	120	0	13480
GENELABS TECHNOLOGIES INC	1	3300	0	0
GENENTECH INC COM NEW	1	18075	0	0
GENENTECH INC COM NEW	1	2850	0	8100
Genentech, Inc.	3	9900	0	0
GENERAL BEARING CORPORATION	1	17000	0	0
GENERAL DYNAMICS CORP COM	1	38188	0	0
GENERAL DYNAMICS CORP COM	1	10350	0	3095
General Electric Co.	3	594478	0	0
GENERAL ELECTRIC COMPANY	2	163728	0	0
GENERAL ELECTRIC COMPANY	1	2549539	0	7114
GENERAL ELECTRIC COMPANY	1	1830589	0	985276
GENERAL MILLS INC	3	113100	0	0
GENERAL MILLS INC	1	141855	0	285
GENERAL MILLS INC	1	23062	0	13386
GENERAL MOTORS CORP COM	1	131491	0	1200
GENERAL MOTORS CORP COM	1	17592	200	14358
GENESCO INC COM	1	0	0	3600
GENESE & WYOMING	1	3618	0	0
GENESE & WYOMING	1	0	0	10561
Genesee & Wyoming, Inc., Class A	3	22500	0	0
GENESIS MICROCHIP INC	1	500	0	0
GENESIS MICROCHIP INC	1	0	0	24750
Genesis Microchip, Inc.	3	64500	0	0
Genlyte Group, Inc.	3	7900	0	0
GENPROBE INC	1	0	0	1290
GENPROBE INC	1	0	0	1240
GENTA INCORPORATED	1	0	0	1000
Genta, Inc.	3	112700	0	0
GENTEX CORP COM	1	0	0	1300
GENTIVA HLTH SVCS INC COM	1	62	0	0
GENUINE PARTS COMPANY	2	11100	0	0

GENUINE PARTS INC	COMMON STOCK	372460105	342	10442	SHARES		X	
GENUINE PARTS INC	COMMON STOCK	372460105	191	5850	SHARES			X
GENVEC INC COM	COMMON STOCK	37246C109	2	500	SHARES			X
GENZYME CORP COM	COMMON STOCK	372917104	226	4826	SHARES		X	
GENZYME CORP COM	COMMON STOCK	372917104	257	5500	SHARES			X
Georgia Gulf Corp.	COMMON STOCK	373200203	639	21200	SHARES		X	
GEORGIA GULF CORPORATION	COMMON STOCK	373200203	101	3366	SHARES		X	
GEORGIA PAC CORP COM	COMMON STOCK	373298108	156	4619	SHARES		X	
GEORGIA PAC CORP COM	COMMON STOCK	373298108	333	9887	SHARES			X
Georgia-Pacific Corp.	COMMON STOCK	373298108	842	25000	SHARES		X	
Gerber Scientific, Inc.	COMMON STOCK	373730100	338	49700	SHARES		X	
GERON CORP	COMMON STOCK	374163103	5	500	SHARES			X
GETTY IMAGES INC COM	COMMON STOCK	374276103	27	500	SHARES			X
GETTY REALTY CORPORATION	COMMON STOCK	374297109	8	300	SHARES		X	
GIII APPAREL GROUP LIMITED	COMMON STOCK	36237H101	15	1900	SHARES			X
GILEAD SCIENCES INC COM	COMMON STOCK	375558103	892	16084	SHARES		X	
GILEAD SCIENCES INC COM	COMMON STOCK	375558103	258	4660	SHARES			X
GILLETTE CO	COMMON STOCK	375766102	3223	82416	SHARES		X	
GILLETTE CO	COMMON STOCK	375766102	7238	185119	SHARES		X	
GILLETTE CO	COMMON STOCK	375766102	6021	153992	SHARES			X
GILLETTE COMPANY	COMMON STOCK	375766102	1249	31950	SHARES		X	
GLADSTONE CAPITAL CORP	COMMON STOCK	376535100	1217	54300	SHARES		X	
GLATFELTER	COMMON STOCK	377316104	446	39670	SHARES		X	
GLATFELTER	COMMON STOCK	377316104	181	16120	SHARES			X
GLOBAL PAYMENTS INC	COMMON STOCK	37940X102	58	1290	SHARES		X	
GLOBALSANTAFE CORP	COMMON STOCK	G3930E101	7	250	SHARES			X
GOLDEN TELECOM INC	COMMON STOCK	38122G107	27	800	SHARES		X	
Golden West Financial Corp.	COMMON STOCK	381317106	2183	19500	SHARES		X	
GOLDEN WEST FINL CORP COM	COMMON STOCK	381317106	302	2697	SHARES		X	
GOLDEN WEST FINL CORP COM	COMMON STOCK	381317106	22	200	SHARES			X
GOLDMAN SACHS GROUP INC COM	COMMON STOCK	38141G104	232	2220	SHARES		X	
GOLDMAN SACHS GROUP INC COM	COMMON STOCK	38141G104	2492	23880	SHARES			X
GOODRICH CORP	COMMON STOCK	382388106	264	9400	SHARES			X
GOODYEAR TIRE & RUBR CO	COMMON STOCK	382550101	22	2581	SHARES		X	
GOODYEAR TIRE & RUBR CO	COMMON STOCK	382550101	19	2247	SHARES			X
GOVERNEUR BANCORP INC COM	COMMON STOCK	383584109	14	1000	SHARES			X
GRACO INC COM	COMMON STOCK	384109104	82	2813	SHARES			X
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	384313102	89	5920	SHARES		X	
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	384313102	131	8775	SHARES			X
GRANITE CONSTRUCTION INCORPORATED	COMMON STOCK	387328107	143	6000	SHARES			X
GRAY TELEVISION INC	COMMON STOCK	389375106	54	3670	SHARES			X
GREAT AMERN FINL RES INC COM	COMMON STOCK	389915109	2	100	SHARES			X
GREAT LAKES CHEM CORP	COMMON STOCK	390568103	46	1940	SHARES			X
GREAT PLAINS ENERGY INC	COMMON STOCK	391164100	19	570	SHARES		X	
GREAT PLAINS ENERGY INC	COMMON STOCK	391164100	118	3500	SHARES			X
Greater Bay Bancorp	COMMON STOCK	391648102	1123	38400	SHARES		X	
GREAT BAY BANCORP	COMMON STOCK	391648102	415	14200	SHARES			X
GREEN MOUNTAIN POWER CORP	COMMON STOCK	393154109	26	1000	SHARES		X	
GREENE CNTY BANCORP INC COM	COMMON STOCK	394357107	38	1100	SHARES			X
GREENPOINT FINANCIAL CORP COM	COMMON STOCK	395384100	15	350	SHARES		X	
GREENPOINT FINANCIAL CORP COM	COMMON STOCK	395384100	129	2950	SHARES			X
GREIF INC CL A	COMMON STOCK	397624107	70	2000	SHARES			X
GREY GLOBAL GROUP INC COM	COMMON STOCK	39787M108	138	200	SHARES		X	
GREY GLOBAL GROUP INC COM	COMMON STOCK	39787M108	28	40	SHARES			X
Griffon Corp.	COMMON STOCK	398433102	741	34300	SHARES		X	
GRIFFON CORPORATION	COMMON STOCK	398433102	117	5420	SHARES			X
GROUP 1 AUTOMOTIVE INC	COMMON STOCK	398905109	21	575	SHARES			X
GTECH HOLDINGS CORP COM	COMMON STOCK	400518106	137	2310	SHARES			X
GUIDANT CORP COM	COMMON STOCK	401698105	1648	26000	SHARES		X	
GUIDANT CORP COM	COMMON STOCK	401698105	554	8738	SHARES			X
Guidant Corp.	COMMON STOCK	401698105	1337	21100	SHARES		X	
GUILFORD PHARMACEUTICALS INC COM	COMMON STOCK	401829106	7	1000	SHARES		X	
GUITAR CTR INC	COMMON STOCK	402040109	186	5000	SHARES			X
GULF ISLAND FABRICATION INC COM	COMMON STOCK	402307102	89	4400	SHARES			X

GENUINE PARTS INC	1	10442	0	0				
GENUINE PARTS INC	1	2250	0	3600				
GENVEC INC COM	1	500	0	0				
GENZYME CORP COM	1	4826	0	0				
GENZYME CORP COM	1	0	0	5500				
Georgia Gulf Corp.	3	21200	0	0				
GEORGIA GULF CORPORATION	1	3366	0	0				
GEORGIA PAC CORP COM	1	4619	0	0				
GEORGIA PAC CORP COM	1	579	0	9308				
Georgia-Pacific Corp.	3	25000	0	0				
Gerber Scientific, Inc.	3	49700	0	0				
GERON CORP	1	0	0	500				
GETTY IMAGES INC COM	1	0	0	500				
GETTY REALTY CORPORATION	1	300	0	0				
GIII APPAREL GROUP LIMITED	1	0	0	1900				
GILEAD SCIENCES INC COM	1	16084	0	0				
GILEAD SCIENCES INC COM	1	25	0	4635				
GILLETTE CO	3	82416	0	0				
GILLETTE CO	1	184640	69	410				
GILLETTE CO	1	114022	0	39970				
GILLETTE COMPANY	2	31950	0	0				
GLADSTONE CAPITAL CORP	2	54300	0	0				
GLATFELTER	1	36670	0	3000				
GLATFELTER	1	16120	0	0				
GLOBAL PAYMENTS INC	1	0	0	1290				
GLOBALSANTAFE CORP	1	0	0	250				
GOLDEN TELECOM INC	1	0	0	800				
Golden West Financial Corp.	3	19500	0	0				
GOLDEN WEST FINL CORP COM	1	2697	0	0				

GOLDEN WEST FINL CORP COM	1	0	0	200
GOLDMAN SACHS GROUP INC COM	1	2220	0	0
GOLDMAN SACHS GROUP INC COM	1	0	0	23880
GOODRICH CORP	1	4000	0	5400
GOODYEAR TIRE & RUBR CO	1	2581	0	0
GOODYEAR TIRE & RUBR CO	1	2247	0	0
GOUVERNEUR BANCORP INC COM	1	0	0	1000
GRACO INC COM	1	0	0	2813
GRAFTECH INTERNATIONAL LTD	1	0	0	5920
GRAFTECH INTERNATIONAL LTD	1	0	0	8775
GRANITE CONSTRUCTION INCORPORATED	1	0	0	6000
GRAY TELEVISION INC	1	0	0	3670
GREAT AMERN FINL RES INC COM	1	0	0	100
GREAT LAKES CHEM CORP	1	0	0	1940
GREAT PLAINS ENERGY INC	1	570	0	0
GREAT PLAINS ENERGY INC	1	0	0	3500
Greater Bay Bancorp	3	38400	0	0
GREATER BAY BANCORP	1	0	0	14200
GREEN MOUNTAIN POWER CORP	1	1000	0	0
GREENE CNTY BANCORP INC COM	1	0	0	1100
GREENPOINT FINANCIAL CORP COM	1	350	0	0
GREENPOINT FINANCIAL CORP COM	1	0	0	2950
GREIF INC CL A	1	0	0	2000
GREY GLOBAL GROUP INC COM	1	0	0	200
GREY GLOBAL GROUP INC COM	1	0	0	40
Griffon Corp.	3	34300	0	0
GRIFFON CORPORATION	1	0	0	5420
GROUP 1 AUTOMOTIVE INC	1	0	0	575
GTECH HOLDINGS CORP COM	1	0	0	2310
GUIDANT CORP COM	1	26000	0	0
GUIDANT CORP COM	1	5357	0	3381
Guidant Corp.	3	21100	0	0
GUILFORD PHARMACEUTICALS INC COM	1	1000	0	0
GUITAR CTR INC	1	0	0	5000
GULF ISLAND FABRICATION INC COM	1	0	0	4400

GULFMARK OFFSHORE INC COM	COMMON STOCK	402629109	19	1200	SHARES		X
GULFTERRA ENERGY PTNRS LP	COMMON STOCK	40274U108	49	1150	SHARES		X
HAIN CELESTIAL GROUP INC	COMMON STOCK	405217100	97	4380	SHARES		X
HALLIBURTON HLDG CO COM	COMMON STOCK	406216101	187	6169	SHARES	X	
HALLIBURTON HLDG CO COM	COMMON STOCK	406216101	261	8600	SHARES		X
HANCOCK FABRICS	COMMON STOCK	409900107	53	3350	SHARES		X
HANDLEMAN CO DEL	COMMON STOCK	410252100	47	1980	SHARES		X
HANMI FINANCIAL CORP	COMMON STOCK	410495105	5	200	SHARES		X
HANOVER COMPRESSOR CO COM	COMMON STOCK	410768105	544	45000	SHARES		X
HANSEN NATURAL CORPORATION	COMMON STOCK	411310105	28	2000	SHARES	X	
Harbor Florida Bancshares, Inc.	COMMON STOCK	411901101	35	1200	SHARES	X	
HARLAND (JOHN H) CO COM	COMMON STOCK	412693103	330	10600	SHARES		X
HARLEY DAVIDSON INC	COMMON STOCK	412822108	1329	24923	SHARES	X	
HARLEY DAVIDSON INC	COMMON STOCK	412822108	1571	29444	SHARES		X
HARLEYSVILLE NATL CORP COM	COMMON STOCK	412850109	37	1316	SHARES	X	
HARLEYSVILLE NATL CORP COM	COMMON STOCK	412850109	8	288	SHARES		X
HARLEYSVILLE SAVINGS FINANCIAL CORP	COMMON STOCK	412865107	161	5366	SHARES		X
HARMAN INTERNATIONAL INDUSTRIES	COMMON STOCK	413086109	716	9000	SHARES		X
HARMONIC LIGHTWAVES INC COM	COMMON STOCK	413160102	40	4140	SHARES	X	
Harmonic Lightwaves, Inc.	COMMON STOCK	413160102	263	27300	SHARES	X	
HARRAHS ENTERTAINMENT INC	COMMON STOCK	413619107	66	1200	SHARES		X
HARRIS CORP	COMMON STOCK	413875105	39	800	SHARES	X	
HARRIS CORP	COMMON STOCK	413875105	48	1000	SHARES		X
HARSCO CORP	COMMON STOCK	415864107	11089	243705	SHARES	X	
HARSCO CORP	COMMON STOCK	415864107	2939	64596	SHARES		X
Harsco Corp.	COMMON STOCK	415864107	946	20800	SHARES	X	
Hartford Financial Services Group, Inc.	COMMON STOCK	416515104	7326	115020	SHARES	X	
HARTFORD FINANCIAL SVCS GRP INC COM	COMMON STOCK	416515104	6238	97934	SHARES	X	
HARTFORD FINANCIAL SVCS GRP INC COM	COMMON STOCK	416515104	2126	33378	SHARES		X
HARTMARX CORPORATION	COMMON STOCK	417119104	29	4830	SHARES	X	
HASBRO INC	COMMON STOCK	418056107	4	170	SHARES		X
HAWAIIAN ELEC IND INC	COMMON STOCK	419870100	207	4000	SHARES		X
HCA - The Healthcare Corp.	COMMON STOCK	404119109	6698	164884	SHARES	X	
HCA INC COM	COMMON STOCK	404119109	3730	91827	SHARES	X	
HCA INC COM	COMMON STOCK	404119109	291	7165	SHARES		X
HCC INS HLDGS INC COM	COMMON STOCK	404132102	657	20310	SHARES		X
HEADWATERS INCORPORATED	COMMON STOCK	42210P102	445	17350	SHARES		X
Headwaters, Inc.	COMMON STOCK	42210P102	594	23200	SHARES	X	
HEALTH CARE PPTY INVEST INC (REIT)	COMMON STOCK	421915109	180	6344	SHARES	X	
HEALTH CARE PPTY INVEST INC (REIT)	COMMON STOCK	421915109	112	3962	SHARES		X
Health Management Association, Class A	COMMON STOCK	421933102	7836	337586	SHARES	X	
HEALTH MGMT ASSOC INC CL A	COMMON STOCK	421933102	6343	273270	SHARES	X	
HEALTH MGMT ASSOC INC CL A	COMMON STOCK	421933102	1024	44120	SHARES		X
HEALTH NET INC COM	COMMON STOCK	42222G108	1131	45364	SHARES		X
HEALTHCARE REALTY TRUST INC (REIT)	COMMON STOCK	421946104	81	1900	SHARES	X	
HEALTHCARE REALTY TRUST INC (REIT)	COMMON STOCK	421946104	160	3739	SHARES		X
HEARST ARGYLE TELEVISION INC COM	COMMON STOCK	422317107	103	3825	SHARES		X
HECLA MNG CO COM	COMMON STOCK	422704106	57	6760	SHARES		X
HEIDRICK & STRUGGLES INTL INC	COMMON STOCK	422819102	25	1050	SHARES		X
HEINZ H J CO COM	COMMON STOCK	423074103	3066	82233	SHARES	X	
HEINZ H J CO COM	COMMON STOCK	423074103	1698	45544	SHARES		X
HELEN OF TROY LTD	COMMON STOCK	G4388N106	64	2050	SHARES		X
HELIX TECHNOLOGY CORPORATION	COMMON STOCK	423319102	30	1250	SHARES		X
HELMERICH & PAYNE INC COM	COMMON STOCK	423452101	292	10200	SHARES		X
HENRY JACK & ASSOC INC COM	COMMON STOCK	426281101	201	10500	SHARES	X	
HENRY JACK & ASSOC INC COM	COMMON STOCK	426281101	6	292	SHARES		X
Henry Jack & Associates, Inc.	COMMON STOCK	426281101	1487	77200	SHARES	X	
HENRY SCHEIN INC COM	COMMON STOCK	806407102	27	375	SHARES	X	
HENRY SCHEIN INC COM	COMMON STOCK	806407102	592	8300	SHARES		X
HERCULES INC	COMMON STOCK	427056106	52	4500	SHARES	X	
HERCULES INC	COMMON STOCK	427056106	173	15100	SHARES		X
HERSHEY FOODS CORP	COMMON STOCK	427866108	3289	39699	SHARES	X	
HERSHEY FOODS CORP	COMMON STOCK	427866108	2874	34695	SHARES		X
HEWLETT PACKARD CO COM	COMMON STOCK	428236103	4356	190714	SHARES	X	

GULFMARK OFFSHORE INC COM	1	0	0	1200			
GULFTERRA ENERGY PTNRS LP	1	1000	0	150			
HAIN CELESTIAL GROUP INC	1	0	0	4380			
HALLIBURTON HLDG CO COM	1	6169	0	0			
HALLIBURTON HLDG CO COM	1	4100	0	4500			
HANCOCK FABRICS	1	0	0	3350			
HANDLEMAN CO DEL	1	0	0	1980			
HANMI FINANCIAL CORP	1	0	0	200			
HANOVER COMPRESSOR CO COM	1	0	0	45000			
HANSEN NATURAL CORPORATION	1	0	0	2000			
Harbor Florida Bancshares, Inc.	3	1200	0	0			
HARLAND (JOHN H) CO COM	1	0	0	10600			
HARLEY DAVIDSON INC	1	24823	0	100			
HARLEY DAVIDSON INC	1	2854	0	26590			
HARLEYSVILLE NATL CORP COM	1	1316	0	0			
HARLEYSVILLE NATL CORP COM	1	0	0	288			
HARLEYSVILLE SAVINGS FINANCIAL CORP	1	5366	0	0			
HARMAN INTERNATIONAL INDUSTRIES	1	0	0	9000			
HARMONIC LIGHTWAVES INC COM	1	0	0	4140			
Harmonic Lightwaves, Inc.	3	27300	0	0			
HARRAHS ENTERTAINMENT INC	1	0	0	1200			
HARRIS CORP	1	800	0	0			
HARRIS CORP	1	0	0	1000			
HARSCO CORP	1	210983	0	32722			
HARSCO CORP	1	58788	0	5808			
Harsco Corp.	3	20800	0	0			
Hartford Financial Services Group, Inc.	3	115020	0	0			
HARTFORD FINANCIAL SVCS GRP INC COM	1	97573	0	361			
HARTFORD FINANCIAL SVCS GRP INC COM	1	14328	0	19050			

HARTMARX CORPORATION	1	4830	0	0
HASBRO INC	1	170	0	0
HAWAIIAN ELEC IND INC	1	0	0	4000
HCA - The Healthcare Corp.	3	164884	0	0
HCA INC COM	1	90387	0	1440
HCA INC COM	1	1615	0	5550
HCC INS HLDGS INC COM	1	0	0	20310
HEADWATERS INCORPORATED	1	0	0	17350
Headwaters, Inc.	3	23200	0	0
HEALTH CARE PPTY INVEST INC (REIT)	1	6344	0	0
HEALTH CARE PPTY INVEST INC (REIT)	1	0	0	3962
Health Management Association, Class A	3	337586	0	0
HEALTH MGMT ASSOC INC CL A	1	272151	0	1119
HEALTH MGMT ASSOC INC CL A	1	23455	0	20665
HEALTH NET INC COM	1	1064	0	44300
HEALTHCARE REALTY TRUST INC (REIT)	1	1900	0	0
HEALTHCARE REALTY TRUST INC (REIT)	1	0	0	3739
HEARST ARGYLE TELEVISION INC COM	1	0	0	3825
HECLA MNG CO COM	1	0	0	6760
HEIDRICK & STRUGGLES INTL INC	1	0	0	1050
HEINZ H J CO COM	1	80683	0	1550
HEINZ H J CO COM	1	34294	0	11250
HELEN OF TROY LTD	1	0	0	2050
HELIX TECHNOLOGY CORPORATION	1	0	0	1250
HELMERICH & PAYNE INC COM	1	0	0	10200
HENRY JACK & ASSOC INC COM	1	5500	0	5000
HENRY JACK & ASSOC INC COM	1	292	0	0
Henry Jack & Associates, Inc.	3	77200	0	0
HENRY SCHEIN INC COM	1	0	0	375
HENRY SCHEIN INC COM	1	0	0	8300
HERCULES INC	1	4500	0	0
HERCULES INC	1	5100	0	10000
HERSHEY FOODS CORP	1	39199	0	500
HERSHEY FOODS CORP	1	20695	0	14000
HEWLETT PACKARD CO COM	1	190398	0	316

HEWLETT PACKARD CO COM	COMMON STOCK	428236103	5541	242621	SHARES		X
HEWLETT PACKARD COMPANY	COMMON STOCK	428236103	839	36717	SHARES	X	
HI TECH PHARMACAL CO INC	COMMON STOCK	42840B101	16	800	SHARES		X
HIBBETT SPORTING GOODS, INC.	COMMON STOCK	428565105	26	675	SHARES		X
HIBERNIA CORP CL A	COMMON STOCK	428656102	278	11850	SHARES		X
HIGHLAND HOSPITALITY CORP REITS	COMMON STOCK	430141101	22	1900	SHARES		X
HIGHWOODS PROPERTIES (REIT)	COMMON STOCK	431284108	34	1300	SHARES		X
HILB ROGAL & HAMILTON CO	COMMON STOCK	431294107	383	10057	SHARES		X
HILLENBRAND INDS INC COM	COMMON STOCK	431573104	61	900	SHARES		X
HILTON HOTELS CORP	COMMON STOCK	432848109	275	16943	SHARES	X	
HILTON HOTELS CORP	COMMON STOCK	432848109	113	6950	SHARES		X
Hilton Hotels Corp.	COMMON STOCK	432848109	1820	112000	SHARES	X	
HOLLINGER INTERNATIONAL INC COM	COMMON STOCK	435569108	280	14160	SHARES	X	
Holly Corp.	COMMON STOCK	435758305	516	16200	SHARES	X	
HOLLYWOOD ENTERTAINMENT CORP	COMMON STOCK	436141105	826	60950	SHARES		X
HOLOGIC INC COM	COMMON STOCK	436440101	8	400	SHARES		X
HOME DEPOT INC COM	COMMON STOCK	437076102	9198	246177	SHARES	X	
HOME DEPOT INC COM	COMMON STOCK	437076102	17688	473440	SHARES	X	
HOME DEPOT INC COM	COMMON STOCK	437076102	9655	258426	SHARES		X
HOME DEPOT INCORPORATED	COMMON STOCK	437076102	4190	112145	SHARES	X	
HOME FINANCIAL BANCORP COM	COMMON STOCK	43708T101	23	4000	SHARES		X
HOME PROPERTIES INC (REIT)	COMMON STOCK	437306103	41	1000	SHARES	X	
HOME PROPERTIES INC (REIT)	COMMON STOCK	437306103	464	11396	SHARES		X
HOME PROPERTIES OF NEW YORK INC	COMMON STOCK	437306103	2482	60900	SHARES	X	
HONEYWELL INTERNATIONAL INCORPORATED	COMMON STOCK	438516106	552	16312	SHARES	X	
Honeywell International, Inc.	COMMON STOCK	438516106	845	24960	SHARES	X	
HONEYWELL INTL INC COM	COMMON STOCK	438516106	3469	102486	SHARES	X	
HONEYWELL INTL INC COM	COMMON STOCK	438516106	4640	137076	SHARES		X
HOSPITALITY PROPERTIES TRUST (REIT)	COMMON STOCK	44106M102	46	1000	SHARES	X	
HOST MARRIOTT CORP NEW COM	COMMON STOCK	44107P104	3	217	SHARES	X	
HOST MARRIOTT CORP NEW COM	COMMON STOCK	44107P104	417	32598	SHARES		X
HOT TOPIC INC	COMMON STOCK	441339108	18	675	SHARES	X	
HOT TOPIC INC	COMMON STOCK	441339108	17	638	SHARES		X
Hot Topic, Inc.	COMMON STOCK	441339108	1259	47600	SHARES	X	
HOUSTON EXPLORATION COMPANY	COMMON STOCK	442120101	69	1550	SHARES		X
HOVNANIAN ENTERPRISES	COMMON STOCK	442487203	207	4800	SHARES		X
HRPT Properties Trust	COMMON STOCK	40426W101	657	58100	SHARES	X	
HRPT PROPERTIES TRUST (REIT)	COMMON STOCK	40426W101	95	8400	SHARES	X	
HRPT PROPERTIES TRUST (REIT)	COMMON STOCK	40426W101	32	2800	SHARES		X
HUBBELL INC CL B	COMMON STOCK	443510201	30	750	SHARES		X
HUDSON RIVER BANCORP INC COM	COMMON STOCK	444128102	41	2000	SHARES		X
Hudson River Bancorp, Inc.	COMMON STOCK	444128102	70	3400	SHARES	X	
HUDSON TECHNOLOGIES INC	COMMON STOCK	444144109	15	12824	SHARES		X
HUDSON UNITED BANCORP COM	COMMON STOCK	444165104	396	10403	SHARES		X
HUGHES ELECTRONICS CORPORATION	COMMON STOCK	444418107	487	29424	SHARES	X	
HUGHES SUPPLY INC	COMMON STOCK	444482103	48	920	SHARES	X	
HUGHES SUPPLY INC	COMMON STOCK	444482103	27	510	SHARES		X
HUMAN GENOME SCIENCES INC	COMMON STOCK	444903108	107	8500	SHARES		X
HUMANA INC COM	COMMON STOCK	444859102	340	17900	SHARES		X
HUMMINGBIRD LTD	COMMON STOCK	44544R101	11	500	SHARES		X
HUNTINGTON BANCSHARES INC COM	COMMON STOCK	446150104	11	500	SHARES	X	
HUNTINGTON BANCSHARES INC COM	COMMON STOCK	446150104	167	7561	SHARES		X
HUTCHINSON TECHNOLOGY INC	COMMON STOCK	448407106	19	660	SHARES	X	
HUTCHINSON TECHNOLOGY INC	COMMON STOCK	448407106	43	1550	SHARES		X
HUTTIG BLDG PRODS INC	COMMON STOCK	448451104	3	585	SHARES	X	
HUTTIG BLDG PRODS INC	COMMON STOCK	448451104	11	2277	SHARES		X
HYPERION SOLUTIONS CORP COM	COMMON STOCK	44914M104	373	9000	SHARES		X
ICU MEDICAL INC	COMMON STOCK	44930G107	30	1000	SHARES	X	
ICU MEDICAL INC	COMMON STOCK	44930G107	103	3400	SHARES		X
IDACORP INC	COMMON STOCK	451107106	46	1542	SHARES		X
Identix, Inc.	COMMON STOCK	451906101	474	82099	SHARES	X	
IDEXX CORP	COMMON STOCK	45168D104	45	800	SHARES		X
IIVI INC	COMMON STOCK	902104108	30	1236	SHARES		X
IKON OFFICE SOLUTIONS INC	COMMON STOCK	451713101	637	49800	SHARES		X

HEWLETT PACKARD CO COM	1	113312	0	129309			
HEWLETT PACKARD COMPANY	2	36717	0	0			
HI TECH PHARMACAL CO INC	1	0	0	800			
HIBBETT SPORTING GOODS, INC.	1	0	0	675			
HIBERNIA CORP CL A	1	0	0	11850			
HIGHLAND HOSPITALITY CORP REITS	1	0	0	1900			
HIGHWOODS PROPERTIES (REIT)	1	0	0	1300			
HILB ROGAL & HAMILTON CO	1	0	0	10057			
HILLENBRAND INDS INC COM	1	0	0	900			
HILTON HOTELS CORP	1	16943	0	0			
HILTON HOTELS CORP	1	0	0	6950			
Hilton Hotels Corp.	3	112000	0	0			
HOLLINGER INTERNATIONAL INC COM	1	0	0	14160			
Holly Corp.	3	16200	0	0			
HOLLYWOOD ENTERTAINMENT CORP	1	0	0	60950			
HOLOGIC INC COM	1	0	0	400			
HOME DEPOT INC COM	3	246177	0	0			
HOME DEPOT INC COM	1	471706	0	1734			
HOME DEPOT INC COM	1	143389	0	115037			
HOME DEPOT INCORPORATED	2	112145	0	0			
HOME FINANCIAL BANCORP COM	1	0	0	4000			
HOME PROPERTIES INC (REIT)	1	1000	0	0			
HOME PROPERTIES INC (REIT)	1	6200	0	5196			
HOME PROPERTIES OF NEW YORK INC	2	60900	0	0			
HONEYWELL INTERNATIONAL INCORPORATED	2	16312	0	0			
Honeywell International, Inc.	3	24960	0	0			
HONEYWELL INTL INC COM	1	102486	0	0			
HONEYWELL INTL INC COM	1	79579	0	57497			
HOSPITALITY PROPERTIES TRUST (REIT)	1	1000	0	0			

HOST MARRIOTT CORP NEW COM	1	217	0	0
HOST MARRIOTT CORP NEW COM	1	9987	0	22611
HOT TOPIC INC	1	675	0	0
HOT TOPIC INC	1	0	0	638
Hot Topic, Inc.	3	47600	0	0
HOUSTON EXPLORATION COMPANY	1	0	0	1550
HOVNIANIAN ENTERPRISESA	1	0	0	4800
HRPT Properties Trust	3	58100	0	0
HRPT PROPERTIES TRUST (REIT)	1	8400	0	0
HRPT PROPERTIES TRUST (REIT)	1	2800	0	0
HUBBELL INC CL B	1	250	0	500
HUDSON RIVER BANCORP INC COM	1	0	0	2000
Hudson River Bancorp, Inc.	3	3400	0	0
HUDSON TECHNOLOGIES INC	1	0	0	12824
HUDSON UNITED BANCORP COM	1	0	0	10403
HUGHES ELECTRONICS CORPORATION	2	29424	0	0
HUGHES SUPPLY INC	1	0	0	920
HUGHES SUPPLY INC	1	510	0	0
HUMAN GENOME SCIENCES INC	1	6200	0	2300
HUMANA INC COM	1	600	0	17300
HUMMINGBIRD LTD	1	0	0	500
HUNTINGTON BANCSHARES INC COM	1	500	0	0
HUNTINGTON BANCSHARES INC COM	1	161	0	7400
HUTCHINSON TECHNOLOGY INC	1	660	0	0
HUTCHINSON TECHNOLOGY INC	1	0	0	1550
HUTTIG BLDG PRODS INC	1	585	0	0
HUTTIG BLDG PRODS INC	1	2277	0	0
HYPERION SOLUTIONS CORP COM	1	0	0	9000
ICU MEDICAL INC	1	1000	0	0
ICU MEDICAL INC	1	0	0	3400
IDACORP INC	1	300	0	1242
Identix, Inc.	3	82099	0	0
IDEXX CORP	1	0	0	800
IIVI INC	1	0	0	1236
IKON OFFICE SOLUTIONS INC	1	2000	0	47800

Ikon Office Solutions, Inc.	COMMON STOCK	451713101	812	63400	SHARES		X	
ILEX ONCOLOGY INC	COMMON STOCK	451923106	22	900	SHARES			X
ILLINOIS TOOL WKS INC COM	COMMON STOCK	452308109	2161	27273	SHARES		X	
ILLINOIS TOOL WKS INC COM	COMMON STOCK	452308109	2053	25917	SHARES			X
IMAGISTICS INTL INC	COMMON STOCK	45247T104	11	260	SHARES		X	
IMAGISTICS INTL INC	COMMON STOCK	45247T104	37	832	SHARES			X
IMATION CORPORATION COM	COMMON STOCK	45245A107	3	81	SHARES		X	
IMATION CORPORATION COM	COMMON STOCK	45245A107	204	5415	SHARES			X
IMC GLOBAL INC	COMMON STOCK	449669100	16	1100	SHARES			X
IMCLONE SYS INC COM	COMMON STOCK	45245W109	211	4150	SHARES			X
Immersion Corp.	COMMON STOCK	452521107	977	128600	SHARES		X	
IMPAC MORTGAGE HOLDINGS INC(REIT)	COMMON STOCK	45254P102	33	1200	SHARES			X
IMPCO TECHNOLOGIES INCORPORATED	COMMON STOCK	45255W106	24	4300	SHARES			X
IMS HEALTH INC COM	COMMON STOCK	449934108	467	20060	SHARES		X	
IMS HEALTH INC COM	COMMON STOCK	449934108	676	29053	SHARES			X
Independence Community Bank	COMMON STOCK	453414104	1035	25400	SHARES		X	
INDEPENDENCE COMMUNITY BK CORP COM	COMMON STOCK	453414104	70	1729	SHARES			X
Independent Bank Corp.- Michigan	COMMON STOCK	453838104	779	27979	SHARES		X	
INDYMAC BANCORP INC COM	COMMON STOCK	456607100	660	18200	SHARES			X
IndyMac Bancorp, Inc.	COMMON STOCK	456607100	1140	31400	SHARES		X	
INERGY LP	COMMON STOCK	456615103	23	1000	SHARES			X
INFINITY PPTY & CAS CORP	COMMON STOCK	45665Q103	273	8700	SHARES			X
INFORMATICA CORP COM	COMMON STOCK	45666Q102	17	2000	SHARES		X	
INFORMATION HOLDINGS INC COM	COMMON STOCK	456727106	70	3400	SHARES			X
INFOSPACE INC	COMMON STOCK	45678T201	0	10	SHARES		X	
INGRAM MICRO INC CL A	COMMON STOCK	457153104	205	11300	SHARES			X
INNOVATIVE SOLUTIONS & SUPPORT INC	COMMON STOCK	45769N105	35	2550	SHARES			X
INNOVEX INC COM	COMMON STOCK	457647105	38	5550	SHARES			X
INPUT/OUTPUT INC	COMMON STOCK	457652105	89	11427	SHARES			X
INSIGHT ENTERPRISES INC COM	COMMON STOCK	45765U103	122	6330	SHARES			X
Insight Enterprises, Inc.	COMMON STOCK	45765U103	62	3200	SHARES		X	
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK	457985208	38	1250	SHARES		X	
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK	457985208	143	4700	SHARES			X
INTEGRATED CIRCUIT SYS INC	COMMON STOCK	45811K208	60	2400	SHARES			X
Integrated Circuit System, Inc.	COMMON STOCK	45811K208	130	5200	SHARES		X	
Integrated Electrical Services	COMMON STOCK	45811E103	877	78000	SHARES		X	
INTEL CORP COM	COMMON STOCK	458140100	9695	356395	SHARES		X	
INTEL CORP COM	COMMON STOCK	458140100	25424	934723	SHARES		X	
INTEL CORP COM	COMMON STOCK	458140100	14802	544174	SHARES			X
INTEL CORPORATION	COMMON STOCK	458140100	2661	97843	SHARES		X	
INTELIDATA TECHNOLOGIES CORP	COMMON STOCK	45814T107	0	85	SHARES			X
INTERACTIVE DATA CORP COM	COMMON STOCK	45840J107	134	7530	SHARES			X
INTERACTIVECORP	COMMON STOCK	45840Q101	316	9976	SHARES		X	
INTERACTIVECORP	COMMON STOCK	45840Q101	497	15700	SHARES			X
InterActiveCorp	COMMON STOCK	45840Q101	2274	72000	SHARES		X	
INTERCHANGE FINL SVCS COM	COMMON STOCK	458447109	9	375	SHARES			X
INTERDIGITAL COMM CORP	COMMON STOCK	45866A105	23	1300	SHARES			X
INTERGRAPH CORP	COMMON STOCK	458683109	196	8060	SHARES			X
INTERGRATED ALARM SERVICES GRP	COMMON STOCK	45890M109	152	15900	SHARES			X
INTERGRATED DEVICE TECH INC	COMMON STOCK	458118106	8	500	SHARES		X	
INTERGRATED DEVICE TECH INC	COMMON STOCK	458118106	52	3450	SHARES			X
INTERMAGNETICS GENERAL CORP	COMMON STOCK	458771102	140	5300	SHARES			X
INTERNATIONAL BUSINESS MACHINE	COMMON STOCK	459200101	11298	123011	SHARES		X	
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	4799	52252	SHARES		X	
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	42008	457409	SHARES		X	
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	21169	230504	SHARES			X
INTERNATIONAL GAME TECH COM	COMMON STOCK	459902102	166	3700	SHARES		X	
INTERNATIONAL GAME TECH COM	COMMON STOCK	459902102	416	9250	SHARES			X
International Game Technology	COMMON STOCK	459902102	436	9700	SHARES		X	
INTERNATIONAL PAPER CO COM	COMMON STOCK	460146103	1672	39569	SHARES		X	
INTERNATIONAL PAPER CO COM	COMMON STOCK	460146103	1834	43395	SHARES			X
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	7526	163668	SHARES		X	
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	6511	141571	SHARES		X	
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	787	17120	SHARES			X

Ikon Office Solutions, Inc.	3	63400	0	0				
ILEX ONCOLOGY INC	1	0	0	900				
ILLINOIS TOOL WKS INC COM	1	26473	0	800				
ILLINOIS TOOL WKS INC COM	1	7590	0	18327				
IMAGISTICS INTL INC	1	260	0	0				
IMAGISTICS INTL INC	1	0	0	832				
IMATION CORPORATION COM	1	81	0	0				
IMATION CORPORATION COM	1	5	0	5410				
IMC GLOBAL INC	1	0	0	1100				
IMCLONE SYS INC COM	1	150	0	4000				
Immersion Corp.	3	128600	0	0				
IMPAC MORTGAGE HOLDINGS INC(REIT)	1	1200	0	0				
IMPCO TECHNOLOGIES INCORPORATED	1	0	0	4300				
IMS HEALTH INC COM	1	19060	0	1000				
IMS HEALTH INC COM	1	7153	0	21900				
Independence Community Bank	3	25400	0	0				
INDEPENDENCE COMMUNITY BK CORP COM	1	0	0	1729				
Independent Bank Corp.- Michigan	3	27979	0	0				
INDYMAC BANCORP INC COM	1	0	0	18200				
IndyMac Bancorp, Inc.	3	31400	0	0				
INERGY LP	1	1000	0	0				
INFINITY PPTY & CAS CORP	1	0	0	8700				
INFORMATICA CORP COM	1	2000	0	0				
INFORMATION HOLDINGS INC COM	1	0	0	3400				
INFOSPACE INC	1	10	0	0				
INGRAM MICRO INC CL A	1	200	0	11100				
INNOVATIVE SOLUTIONS & SUPPORT INC	1	0	0	2550				
INNOVEX INC COM	1	0	0	5550				
INPUT/OUTPUT INC	1	0	0	11427				

INSIGHT ENTERPRISES INC COM	1	0	0	6330
Insight Enterprises, Inc.	3	3200	0	0
INTEGRA LIFESCIENCES HOLDING	1	1250	0	0
INTEGRA LIFESCIENCES HOLDING	1	0	0	4700
INTEGRATED CIRCUIT SYS INC	1	0	0	2400
Integrated Circuit System, Inc.	3	5200	0	0
Integrated Electrical Services	3	78000	0	0
INTEL CORP COM	3	356395	0	0
INTEL CORP COM	1	923440	0	11283
INTEL CORP COM	1	314044	0	230130
INTEL CORPORATION	2	97843	0	0
INTELIDATA TECHNOLOGIES CORP	1	85	0	0
INTERACTIVE DATA CORP COM	1	0	0	7530
INTERACTIVECORP	1	9976	0	0
INTERACTIVECORP	1	7200	0	8500
InterActiveCorp	3	72000	0	0
INTERCHANGE FINL SVCS COM	1	0	0	375
INTERDIGITAL COMM CORP	1	0	0	1300
INTERGRAPH CORP	1	0	0	8060
INTERGRATED ALARM SERVICES GRP	1	0	0	15900
INTERGRATED DEVICE TECH INC	1	500	0	0
INTERGRATED DEVICE TECH INC	1	0	0	3450
INTERMAGNETICS GENERAL CORP	1	0	0	5300
INTERNATIONAL BUSINESS MACHINE	3	123011	0	0
INTERNATIONAL BUSINESS MACHINES CORP	2	52252	0	0
INTERNATIONAL BUSINESS MACHINES CORP	1	451961	0	5448
INTERNATIONAL BUSINESS MACHINES CORP	1	171464	0	59040
INTERNATIONAL GAME TECH COM	1	1700	0	2000
INTERNATIONAL GAME TECH COM	1	400	0	8850
International Game Technology	3	9700	0	0
INTERNATIONAL PAPER CO COM	1	38969	0	600
INTERNATIONAL PAPER CO COM	1	16042	0	27353
INTERNATIONAL RECTIFIER CORP	3	163668	0	0
INTERNATIONAL RECTIFIER CORP	1	140313	0	1258
INTERNATIONAL RECTIFIER CORP	1	9065	0	8055

INTERNATIONAL SPEEDWAY CORP CL A	COMMON STOCK	460335201	174	3700	SHARES		X	
INTERNATIONAL SPEEDWAY CORP CL A	COMMON STOCK	460335201	6	120	SHARES			X
International Speedway Corp., Class A	COMMON STOCK	460335201	1128	24000	SHARES		X	
INTERNET CAP GROUP INC	COMMON STOCK	46059C106	0	50	SHARES		X	
INTERPHARM HOLDINGS INC	COMMON STOCK	460588106	5	1000	SHARES			X
INTERPORE INTERNATIONAL COM	COMMON STOCK	46062W107	14	1000	SHARES			X
INTERPUBLIC GROUP COS INC COM	COMMON STOCK	460690100	3	174	SHARES		X	
INTERPUBLIC GROUP COS INC COM	COMMON STOCK	460690100	103	6700	SHARES			X
INTERSIL CORP CL A	COMMON STOCK	46069S109	102	4567	SHARES		X	
INTERSIL CORP CL A	COMMON STOCK	46069S109	9	400	SHARES			X
Interstate Bakeries Corp.	COMMON STOCK	46072H108	363	31900	SHARES		X	
INTERSTATE BAKERIES CORPORATION	COMMON STOCK	46072H108	19	1690	SHARES			X
INTERTEL INCORPORATED	COMMON STOCK	458372109	128	4235	SHARES			X
INTL FLAVORS & FRAGRANCES INC COM	COMMON STOCK	459506101	75	2100	SHARES		X	
INTRAWARE INC COM	COMMON STOCK	46118M103	1	900	SHARES			X
INTUIT INC COM	COMMON STOCK	461202103	54	1200	SHARES		X	
INTUIT INC COM	COMMON STOCK	461202103	413	9255	SHARES			X
INVACARE CORP COM	COMMON STOCK	461203101	18	400	SHARES			X
INVESTORS FINANCIAL SERVICES CORP	COMMON STOCK	461915100	21	498	SHARES		X	
INVESTORS FINANCIAL SERVICES CORP	COMMON STOCK	461915100	221	5350	SHARES			X
INVESTORS REAL ESTATE TRUST	COMMON STOCK	461730103	18	1870	SHARES		X	
INVITROGEN CORP COM	COMMON STOCK	46185R100	44	620	SHARES		X	
INVITROGEN CORP COM	COMMON STOCK	46185R100	246	3430	SHARES			X
IONICS COM	COMMON STOCK	462218108	77	2695	SHARES			X
IRIS INTERNATIONAL INC	COMMON STOCK	46270W105	3	450	SHARES		X	
IRON MTN INC PA COM	COMMON STOCK	462846106	339	7600	SHARES			X
IRWIN FINANCIAL CORPORATION	COMMON STOCK	464119106	5	200	SHARES			X
ISHARES LEHMAN 710 YRS TREAS	COMMON STOCK	464287440	13	150	SHARES			X
ISHARES MSCI JAPAN INDEX FD	COMMON STOCK	464286848	27	2500	SHARES		X	
ISHARES RUSSELL 2000 VALUE	COMMON STOCK	464287630	17	100	SHARES		X	
ISHARES TRUST DOW JONES	COMMON STOCK	464287721	961	20247	SHARES		X	
ISIS PHARMACEUTICALS COM	COMMON STOCK	464330109	3	350	SHARES		X	
Isis Pharmaceuticals, Inc.	COMMON STOCK	464330109	767	98800	SHARES		X	
ISLE OF CAPRI CASINOS INC	COMMON STOCK	464592104	45	1800	SHARES			X
ISTAR	COMMON STOCK	45031U101	1603	37895	SHARES		X	
ITLA Capital Corp.	COMMON STOCK	450565106	361	7300	SHARES		X	
ITRON INC COM	COMMON STOCK	465741106	109	5865	SHARES			X
ITT EDUCATIONAL SERVICES INC COM	COMMON STOCK	45068B109	53	1700	SHARES			X
ITT INDUSTRIES INC	COMMON STOCK	450911102	160	2096	SHARES		X	
ITT INDUSTRIES INC	COMMON STOCK	450911102	364	4764	SHARES			X
ITT Industries, Inc.	COMMON STOCK	450911102	473	6200	SHARES		X	
IVAX CORP	COMMON STOCK	465823102	9	375	SHARES		X	
IVAX CORP	COMMON STOCK	465823102	701	30800	SHARES			X
J B HUNT TRANSPORT SERVICES INC	COMMON STOCK	445658107	507	18000	SHARES			X
J P MORGAN CHASE & CO	COMMON STOCK	46625H100	10934	260641	SHARES		X	
J P MORGAN CHASE & CO	COMMON STOCK	46625H100	11303	269440	SHARES			X
JABIL CIRCUIT INC	COMMON STOCK	466313103	2154	73203	SHARES		X	
JABIL CIRCUIT INC	COMMON STOCK	466313103	1176	39960	SHARES			X
JACOBS ENGINEERING GROUP INC COM	COMMON STOCK	469814107	90	2023	SHARES		X	
JACOBS ENGINEERING GROUP INC COM	COMMON STOCK	469814107	185	4150	SHARES			X
Jacobs Engineering Group, Inc.	COMMON STOCK	469814107	570	12771	SHARES		X	
JANUS CAPITAL GROUP INC	COMMON STOCK	47102X105	701	42800	SHARES			X
JARDEN CORPORATION	COMMON STOCK	471109108	97	2725	SHARES			X
JDA SOFTWARE GROUP INC	COMMON STOCK	46612K108	74	5100	SHARES			X
JDS UNIPHASE CORP COM	COMMON STOCK	46612J101	15	3686	SHARES		X	
JDS UNIPHASE CORP COM	COMMON STOCK	46612J101	1	300	SHARES			X
JDS UNIPHASE CORPORATION	COMMON STOCK	46612J101	41	10150	SHARES		X	
JEFFERIES GROUP INC	COMMON STOCK	472319102	65	1830	SHARES			X
JEFFERSON PILOT CORP COM	COMMON STOCK	475070108	6	100	SHARES		X	
JEFFERSON PILOT CORP COM	COMMON STOCK	475070108	1448	26329	SHARES		X	
JEFFERSON PILOT CORP COM	COMMON STOCK	475070108	1303	23689	SHARES			X
JEFFERSONVILLE BANCORP COM	COMMON STOCK	47559A103	10	600	SHARES			X
JETBLUE AIRWAYS CORPORATION	COMMON STOCK	477143101	25	1000	SHARES			X
JLG INDUSTRIES INC	COMMON STOCK	466210101	13	900	SHARES		X	

INTERNATIONAL SPEEDWAY CORP CL A	1	3700	0	0				
INTERNATIONAL SPEEDWAY CORP CL A	1	120	0	0				
International Speedway Corp., Class A	3	24000	0	0				
INTERNET CAP GROUP INC	1	50	0	0				
INTERPHARM HOLDINGS INC	1	1000	0	0				
INTERPORE INTERNATIONAL COM	1	0	0	1000				
INTERPUBLIC GROUP COS INC COM	1	174	0	0				
INTERPUBLIC GROUP COS INC COM	1	200	0	6500				
INTERSIL CORP CL A	1	4567	0	0				
INTERSIL CORP CL A	1	400	0	0				
Interstate Bakeries Corp.	3	31900	0	0				
INTERSTATE BAKERIES CORPORATION	1	0	0	1690				
INTERTEL INCORPORATED	1	0	0	4235				
INTL FLAVORS & FRAGRANCES INC COM	1	2100	0	0				
INTRAWARE INC COM	1	900	0	0				
INTUIT INC COM	1	1200	0	0				
INTUIT INC COM	1	0	0	9255				
INVACARE CORP COM	1	400	0	0				
INVESTORS FINANCIAL SERVICES CORP	1	498	0	0				
INVESTORS FINANCIAL SERVICES CORP	1	0	0	5350				
INVESTORS REAL ESTATE TRUST	1	1870	0	0				
INVITROGEN CORP COM	1	620	0	0				
INVITROGEN CORP COM	1	1200	0	2230				
IONICS COM	1	0	0	2695				
IRIS INTERNATIONAL INC	1	450	0	0				
IRON MTN INC PA COM	1	0	0	7600				
IRWIN FINANCIAL CORPORATION	1	0	0	200				
ISHARES LEHMAN 710 YRS TREAS	1	0	0	150				
ISHARES MSCI JAPAN INDEX FD	1	2500	0	0				

ISHARES RUSSELL 2000 VALUE	1	100	0	0
ISHARES TRUST DOW JONES	2	20247	0	0
ISIS PHARMACEUTICALS COM	1	350	0	0
Isis Pharmaceuticals, Inc.	3	98800	0	0
ISLE OF CAPRI CASINOS INC	1	0	0	1800
ISTAR	2	37895	0	0
ITLA Capital Corp.	3	7300	0	0
ITRON INC COM	1	0	0	5865
ITT EDUCATIONAL SERVICES INC COM	1	1700	0	0
ITT INDUSTRIES INC	1	2016	0	80
ITT INDUSTRIES INC	1	1864	0	2900
ITT Industries, Inc.	3	6200	0	0
IVAX CORP	1	375	0	0
IVAX CORP	1	0	0	30800
J B HUNT TRANSPORT SERVICES INC	1	0	0	18000
J P MORGAN CHASE & CO	1	260141	0	500
J P MORGAN CHASE & CO	1	139421	0	130019
JABIL CIRCUIT INC	1	72328	0	875
JABIL CIRCUIT INC	1	17080	0	22880
JACOBS ENGINEERING GROUP INC COM	1	2023	0	0
JACOBS ENGINEERING GROUP INC COM	1	350	0	3800
Jacobs Engineering Group, Inc.	3	12771	0	0
JANUS CAPITAL GROUP INC	1	42800	0	0
JARDEN CORPORATION	1	0	0	2725
JDA SOFTWARE GROUP INC	1	0	0	5100
JDS UNIPHASE CORP COM	1	3686	0	0
JDS UNIPHASE CORP COM	1	300	0	0
JDS UNIPHASE CORPORATION	2	10150	0	0
JEFFERIES GROUP INC	1	0	0	1830
JEFFERSON PILOT CORP COM	3	100	0	0
JEFFERSON PILOT CORP COM	1	23481	0	2848
JEFFERSON PILOT CORP COM	1	17089	0	6600
JEFFERSONVILLE BANCORP COM	1	0	0	600
JETBLUE AIRWAYS CORPORATION	1	0	0	1000
JLG INDUSTRIES INC	1	900	0	0

JLG INDUSTRIES INC	COMMON STOCK	466210101	70	4900	SHARES			X
JM SMUCKER CO	COMMON STOCK	832696405	1060	20091	SHARES		X	
JM SMUCKER CO	COMMON STOCK	832696405	971	18397	SHARES			X
JMAR TECHNOLOGIES INC	COMMON STOCK	466212107	2	1000	SHARES		X	
JOHN HANCOCK FINL SVCS INC COM	COMMON STOCK	41014S106	46	1062	SHARES		X	
JOHN HANCOCK FINL SVCS INC COM	COMMON STOCK	41014S106	46	1045	SHARES			X
JOHN WILEY & SONS INC	COMMON STOCK	968223206	51	1700	SHARES			X
Johnson & Johnson	COMMON STOCK	478160104	9570	188675	SHARES		X	
JOHNSON & JOHNSON	COMMON STOCK	478160104	1138	22441	SHARES		X	
JOHNSON & JOHNSON COM	COMMON STOCK	478160104	26560	523660	SHARES		X	
JOHNSON & JOHNSON COM	COMMON STOCK	478160104	33304	656617	SHARES			X
JOHNSON CONTROLS INC COM	COMMON STOCK	478366107	819	13840	SHARES		X	
JOHNSON CONTROLS INC COM	COMMON STOCK	478366107	706	11930	SHARES			X
JONES APPAREL GROUP INC COM	COMMON STOCK	480074103	11	300	SHARES		X	
JONES APPAREL GROUP INC COM	COMMON STOCK	480074103	1286	3575	SHARES			X
JOS A BANK CLOTHIERS INC	COMMON STOCK	480838101	73	2020	SHARES		X	
JOURNAL COMMUNICATIONS INC	COMMON STOCK	481130102	86	4300	SHARES			X
Journal Communications, Inc., Class A	COMMON STOCK	481130102	338	16900	SHARES		X	
JOURNAL REGISTER CO	COMMON STOCK	481138105	136	6500	SHARES			X
JOY GLOBAL INCORPORATED	COMMON STOCK	481165108	123	4400	SHARES			X
JP MORGAN CHASE & COMPANY	COMMON STOCK	46625H100	3150	75082	SHARES		X	
JUNIPER NETWORKS INC COM	COMMON STOCK	48203R104	123	4715	SHARES		X	
JUNIPER NETWORKS INC COM	COMMON STOCK	48203R104	532	20430	SHARES			X
Juniper Networks, Inc.	COMMON STOCK	48203R104	765	29400	SHARES		X	
K C S ENERGY INC COM	COMMON STOCK	482434206	27	2500	SHARES		X	
K C S ENERGY INC COM	COMMON STOCK	482434206	40	3760	SHARES			X
K V PHARMACEUTICAL CO CL A	COMMON STOCK	482740206	48	1950	SHARES			X
KANA SOFTWARE INC	COMMON STOCK	483600300	17	3761	SHARES			X
KANSAS CITY SOUTHERN	COMMON STOCK	485170302	94	6750	SHARES			X
KANSAS LIFE INS CO COM	COMMON STOCK	484836101	171	4000	SHARES			X
KAYDON CORP	COMMON STOCK	486587108	17	600	SHARES		X	
KB HOME COM	COMMON STOCK	48666K109	63	781	SHARES		X	
KB HOME COM	COMMON STOCK	48666K109	194	2400	SHARES			X
KEANE, INC.	COMMON STOCK	486665102	387	24600	SHARES			X
KELLOGG CO COM	COMMON STOCK	487836108	1424	36291	SHARES		X	
KELLOGG CO COM	COMMON STOCK	487836108	849	21647	SHARES			X
KENDLE INTERNATIONAL INCORPORATED	COMMON STOCK	48880L107	65	7250	SHARES			X
Kenneth Cole Productions, Inc., Class A	COMMON STOCK	193294105	941	27600	SHARES		X	
KENSEY NASH CORP COM	COMMON STOCK	490057106	66	2700	SHARES			X
KERR MCGEE CORP	COMMON STOCK	492386107	66	1283	SHARES		X	
KERR MCGEE CORP	COMMON STOCK	492386107	175	3400	SHARES			X
Key Energy Group, Inc.	COMMON STOCK	492914106	136	12400	SHARES		X	
KEY ENERGY SVCS INC COM	COMMON STOCK	492914106	57	5140	SHARES		X	
KEY ENERGY SVCS INC COM	COMMON STOCK	492914106	238	21600	SHARES			X
KeyCorp	COMMON STOCK	493267108	960	31700	SHARES		X	
KEYCORP NEW COM	COMMON STOCK	493267108	1128	37225	SHARES		X	
KEYCORP NEW COM	COMMON STOCK	493267108	770	25417	SHARES			X
KEYCORP-NEW	COMMON STOCK	493267108	415	13700	SHARES		X	
KEYNOTE SYS INC COM	COMMON STOCK	493308100	26	2000	SHARES			X
KEYSPAN CORP COM	COMMON STOCK	49337W100	135	3524	SHARES		X	
KEYSPAN CORP COM	COMMON STOCK	49337W100	765	20027	SHARES			X
KEYSTONE AUTOMOTIVE INDUSTRIES, INC.	COMMON STOCK	49338N109	178	6500	SHARES		X	
KILROY REALTY CORP (REIT)	COMMON STOCK	49427F108	90	2528	SHARES			X
KIMBERLY CLARK CORP	COMMON STOCK	494368103	863	13675	SHARES		X	
KIMBERLY CLARK CORP	COMMON STOCK	494368103	8490	134555	SHARES		X	
KIMBERLY CLARK CORP	COMMON STOCK	494368103	5979	94750	SHARES			X
KIMBERLY CLARK CORPORATION	COMMON STOCK	494368103	442	7000	SHARES		X	
KIMCO REALTY CORP (REIT)	COMMON STOCK	49446R109	222	4356	SHARES			X
KINDER MORGAN ENERGY PARTNERS LP	COMMON STOCK	494550106	193	4280	SHARES		X	
KINDER MORGAN ENERGY PARTNERS LP	COMMON STOCK	494550106	356	7900	SHARES			X
KINDER MORGAN INC COM	COMMON STOCK	49455P101	95	1500	SHARES		X	
KINDER MORGAN INC COM	COMMON STOCK	49455P101	88	1400	SHARES			X
KINDER MORGAN MANAGEMENT LLC	COMMON STOCK	49455U100	72	1702	SHARES		X	
KINDRED HEALTHCARE INC	COMMON STOCK	494580103	309	6150	SHARES			X

JLG INDUSTRIES INC	1	0	0	4900				
JM SMUCKER CO	1	20091	0	0				
JM SMUCKER CO	1	10959	0	7438				
JMAR TECHNOLOGIES INC	1	1000	0	0				
JOHN HANCOCK FINL SVCS INC COM	1	1062	0	0				
JOHN HANCOCK FINL SVCS INC COM	1	1045	0	0				
JOHN WILEY & SONS INC	1	0	0	1700				
Johnson & Johnson	3	188675	0	0				
JOHNSON & JOHNSON	2	22441	0	0				
JOHNSON & JOHNSON COM	1	520355	0	3305				
JOHNSON & JOHNSON COM	1	524732	0	131885				
JOHNSON CONTROLS INC COM	1	13840	0	0				
JOHNSON CONTROLS INC COM	1	3510	0	8420				
JONES APPAREL GROUP INC COM	1	300	0	0				
JONES APPAREL GROUP INC COM	1	12775	0	22800				
JOS A BANK CLOTHIERS INC	1	360	0	1660				
JOURNAL COMMUNICATIONS INC	1	0	0	4300				
Journal Communications, Inc., Class A	3	16900	0	0				
JOURNAL REGISTER CO	1	0	0	6500				
JOY GLOBAL INCORPORATED	1	0	0	4400				
JP MORGAN CHASE & COMPANY	2	75082	0	0				
JUNIPER NETWORKS INC COM	1	4215	0	500				
JUNIPER NETWORKS INC COM	1	0	0	20430				
Juniper Networks, Inc.	3	29400	0	0				
K C S ENERGY INC COM	1	0	0	2500				
K C S ENERGY INC COM	1	0	0	3760				
K V PHARMACEUTICAL CO CL A	1	0	0	1950				
KANA SOFTWARE INC	1	0	0	3761				
KANSAS CITY SOUTHERN	1	0	0	6750				

KANSAS LIFE INS CO COM	1	4000	0	0
KAYDON CORP	1	600	0	0
KB HOME COM	1	781	0	0
KB HOME COM	1	0	0	2400
KEANE, INC.	1	0	0	24600
KELLOGG CO COM	1	36291	0	0
KELLOGG CO COM	1	19250	0	2397
KENDLE INTERNATIONAL INCORPORATED	1	0	0	7250
Kenneth Cole Productions, Inc., Class A	3	27600	0	0
KENSEY NASH CORP COM	1	0	0	2700
KERR MCGEE CORP	1	483	0	800
KERR MCGEE CORP	1	500	0	2900
Key Energy Group, Inc.	3	12400	0	0
KEY ENERGY SVCS INC COM	1	0	0	5140
KEY ENERGY SVCS INC COM	1	0	0	21600
KeyCorp	3	31700	0	0
KEYCORP NEW COM	1	37225	0	0
KEYCORP NEW COM	1	11367	0	14050
KEYCORP-NEW	2	13700	0	0
KEYNOTE SYS INC COM	1	0	0	2000
KEYSPAN CORP COM	1	2224	0	1300
KEYSPAN CORP COM	1	4027	0	16000
KEYSTONE AUTOMOTIVE INDUSTRIES, INC.	1	0	0	6500
KILROY REALTY CORP (REIT)	1	0	0	2528
KIMBERLY CLARK CORP	3	13675	0	0
KIMBERLY CLARK CORP	1	134415	0	140
KIMBERLY CLARK CORP	1	55145	0	39605
KIMBERLY CLARK CORPORATION	2	7000	0	0
KIMCO REALTY CORP (REIT)	1	450	0	3906
KINDER MORGAN ENERGY PARTNERS LP	1	4280	0	0
KINDER MORGAN ENERGY PARTNERS LP	1	3800	0	4100
KINDER MORGAN INC COM	1	500	0	1000
KINDER MORGAN INC COM	1	1400	0	0
KINDER MORGAN MANAGEMENT LLC	1	0	0	1702
KINDRED HEALTHCARE INC	1	0	0	6150

KING PHARMACEUTICALS INC COM	COMMON STOCK	495582108	22	1300	SHARES		X	
KLA TENCOR CORP COM	COMMON STOCK	482480100	10	200	SHARES		X	
KLA TENCOR CORP COM	COMMON STOCK	482480100	154	3060	SHARES			X
KNBT BANCORP INC	COMMON STOCK	482921103	120	6800	SHARES			X
KNIGHT RIDDER INC	COMMON STOCK	499040103	29	400	SHARES		X	
KNIGHT RIDDER INC	COMMON STOCK	499040103	147	2000	SHARES			X
KNIGHT TRADING GROUP INC COM	COMMON STOCK	499063105	92	7300	SHARES			X
Knight Trading Group, Inc.	COMMON STOCK	499063105	471	37200	SHARES		X	
KNIGHT TRANSPORTATION INC	COMMON STOCK	499064103	57	2400	SHARES			X
KOHL'S CORP COM	COMMON STOCK	500255104	938	19413	SHARES		X	
KOHL'S CORP COM	COMMON STOCK	500255104	1077	22280	SHARES			X
Kohl's Corp.	COMMON STOCK	500255104	1783	36900	SHARES		X	
Komag, Inc.	COMMON STOCK	500453204	489	26600	SHARES		X	
KORN/FERRY INTL	COMMON STOCK	500643200	576	36000	SHARES			X
Kosan Biosciences, Inc.	COMMON STOCK	50064W107	145	13700	SHARES		X	
KRAFT FOODS INC CL A	COMMON STOCK	50075N104	3076	96085	SHARES		X	
KRAFT FOODS INC CL A	COMMON STOCK	50075N104	1096	34245	SHARES			X
KRAMONT REALTY TRUST (REIT)	COMMON STOCK	50075Q107	170	9000	SHARES			X
KRISPY KREME DOUGHNUTS INC COM	COMMON STOCK	501014104	3	100	SHARES		X	
KRISPY KREME DOUGHNUTS INC COM	COMMON STOCK	501014104	155	4500	SHARES			X
KROGER CO	COMMON STOCK	501044101	5	325	SHARES		X	
KROGER CO	COMMON STOCK	501044101	821	49367	SHARES		X	
KROGER CO	COMMON STOCK	501044101	1194	71725	SHARES			X
KROLL INC	COMMON STOCK	501049100	145	5400	SHARES		X	
KROLL INC	COMMON STOCK	501049100	121	4500	SHARES			X
Kroll, Inc.	COMMON STOCK	501049100	781	29100	SHARES		X	
KRONOS INCORPORATED	COMMON STOCK	501052104	10	300	SHARES		X	
KRONOS INCORPORATED	COMMON STOCK	501052104	41	1250	SHARES			X
KSWISS INC CL A	COMMON STOCK	482686102	58	2370	SHARES			X
KULICKE & SOFFA INDUSTRIES INC	COMMON STOCK	501242101	26	2250	SHARES			X
KVH INDUSTRIES INCORPORATED	COMMON STOCK	482738101	17	1175	SHARES			X
L 3 COMMUNICATIONS CORP COM	COMMON STOCK	502424104	158	2660	SHARES		X	
L 3 COMMUNICATIONS CORP COM	COMMON STOCK	502424104	511	8595	SHARES			X
La Jolla Pharmaceutical Co.	COMMON STOCK	503459109	302	109600	SHARES		X	
LA QUINTA CORPPAIED (REIT)	COMMON STOCK	50419U202	145	19200	SHARES			X
LABARGE INC	COMMON STOCK	502470107	23	3000	SHARES			X
LABONE INC	COMMON STOCK	50540L105	89	2910	SHARES			X
LABOR READY INC	COMMON STOCK	505401208	22	1650	SHARES			X
Labor Ready, Inc.	COMMON STOCK	505401208	277	20500	SHARES		X	
LABORATORY CORPORATION OF AMER HLDGS	COMMON STOCK	50540R409	2015	51340	SHARES		X	
LABORATORY CRP OF AMER HLDGS COM NEW	COMMON STOCK	50540R409	186	4750	SHARES		X	
LABORATORY CRP OF AMER HLDGS COM NEW	COMMON STOCK	50540R409	1401	35700	SHARES			X
LABRANCHE & CO INC	COMMON STOCK	505447102	39	3450	SHARES			X
LAFARGE NORTH AMER INC	COMMON STOCK	505862102	61	1500	SHARES			X
LAIDLAW INTERNATIONAL INC	COMMON STOCK	50730R102	217	14910	SHARES			X
LAKELAND INDUSTRIES INC	COMMON STOCK	511795106	3	200	SHARES			X
LAM RESH CORP	COMMON STOCK	512807108	126	5000	SHARES			X
LAMAR ADVERTISING CO COM	COMMON STOCK	512815101	8	200	SHARES			X
LANCASTER COLONY CORP	COMMON STOCK	513847103	343	8500	SHARES			X
LANCE INC	COMMON STOCK	514606102	2	120	SHARES			X
LandAmerica Financial Group, Inc.	COMMON STOCK	514936103	747	16500	SHARES		X	
LANDAUER INC COM	COMMON STOCK	51476K103	58	1375	SHARES			X
LANDRYS RESTAURANTS INC COM	COMMON STOCK	51508L103	25	850	SHARES			X
Landrys Seafood Restaurants, Inc.	COMMON STOCK	51508L103	802	26900	SHARES		X	
LANDSTAR SYSTEMS INC	COMMON STOCK	515098101	410	10000	SHARES			X
LARGE SCALE BIOLOGY CORP COM	COMMON STOCK	517053104	3	2000	SHARES		X	
LASALLE HOTEL PROP REIT	COMMON STOCK	517942108	85	3600	SHARES			X
LATTICE SEMICONDUCTOR CORP COM	COMMON STOCK	518415104	17	2000	SHARES			X
Lattice Semiconductor Corp.	COMMON STOCK	518415104	2798	320500	SHARES		X	
LAUDER ESTEE CO CL A	COMMON STOCK	518439104	5656	127563	SHARES		X	
LAUDER ESTEE CO CL A	COMMON STOCK	518439104	546	12315	SHARES			X
LAUREL CAPITAL GROUP INCORPORATED	COMMON STOCK	518629100	208	8750	SHARES			X
LEADING BRANDS INC	COMMON STOCK	52170U108	0	425	SHARES		X	
LEAPFROG ENTERPRISES INC	COMMON STOCK	52186N106	381	19700	SHARES			X

KING PHARMACEUTICALS INC COM	1	1300	0	0				
KLA TENCOR CORP COM	1	0	0	200				
KLA TENCOR CORP COM	1	0	0	3060				
KNBT BANCORP INC	1	0	0	6800				
KNIGHT RIDDER INC	1	400	0	0				
KNIGHT RIDDER INC	1	0	0	2000				
KNIGHT TRADING GROUP INC COM	1	0	0	7300				
Knight Trading Group, Inc.	3	37200	0	0				
KNIGHT TRANSPORTATION INC	1	0	0	2400				
KOHL'S CORP COM	1	19413	0	0				
KOHL'S CORP COM	1	2310	0	19970				
Kohl's Corp.	3	36900	0	0				
Komag, Inc.	3	26600	0	0				
KORN/FERRY INTL	1	0	0	36000				
Kosan Biosciences, Inc.	3	13700	0	0				
KRAFT FOODS INC CL A	1	95825	0	260				
KRAFT FOODS INC CL A	1	18688	0	15557				
KRAMONT REALTY TRUST (REIT)	1	9000	0	0				
KRISPY KREME DOUGHNUTS INC COM	1	100	0	0				
KRISPY KREME DOUGHNUTS INC COM	1	0	0	4500				
KROGER CO	3	325	0	0				
KROGER CO	1	49367	0	0				
KROGER CO	1	6350	0	65375				
KROLL INC	1	5400	0	0				
KROLL INC	1	0	0	4500				
Kroll, Inc.	3	29100	0	0				
KRONOS INCORPORATED	1	300	0	0				
KRONOS INCORPORATED	1	0	0	1250				
KSWISS INC CL A	1	0	0	2370				

KULICKE & SOFFA INDUSTRIES INC	1	0	0	2250
KVH INDUSTRIES INCORPORATED	1	0	0	1175
L 3 COMMUNICATIONS CORP COM	1	2660	0	0
L 3 COMMUNICATIONS CORP COM	1	1350	0	7245
La Jolla Pharmaceutical Co.	3	109600	0	0
LA QUINTA CORPPAIED (REIT)	1	0	0	19200
LABARGE INC	1	0	0	3000
LABONE INC	1	0	0	2910
LABOR READY INC	1	0	0	1650
Labor Ready, Inc.	3	20500	0	0
LABORATORY CORPORATION OF AMER HLDGS	2	51340	0	0
LABORATORY CRP OF AMER HLDGS COM NEW	1	850	0	3900
LABORATORY CRP OF AMER HLDGS COM NEW	1	7300	0	28400
LABRANCHE & CO INC	1	0	0	3450
LAFARGE NORTH AMER INC	1	0	0	1500
LAIDLAW INTERNATIONAL INC	1	6300	0	8610
LAKELAND INDUSTRIES INC	1	0	0	200
LAM RESH CORP	1	0	0	5000
LAMAR ADVERTISING CO COM	1	200	0	0
LANCASTER COLONY CORP	1	0	0	8500
LANCE INC	1	120	0	0
LandAmerica Financial Group, Inc.	3	16500	0	0
LANDAUER INC COM	1	0	0	1375
LANDRYS RESTAURANTS INC COM	1	0	0	850
Landrys Seafood Restaurants, Inc.	3	26900	0	0
LANDSTAR SYSTEMS INC	1	0	0	10000
LARGE SCALE BIOLOGY CORP COM	1	2000	0	0
LASALLE HOTEL PROP REIT	1	0	0	3600
LATTICE SEMICONDUCTOR CORP COM	1	0	0	2000
Lattice Semiconductor Corp.	3	320500	0	0
LAUDER ESTEE CO CL A	1	126518	0	1045
LAUDER ESTEE CO CL A	1	2565	0	9750
LAUREL CAPITAL GROUP INCORPORATED	1	900	0	7850
LEADING BRANDS INC	1	425	0	0
LEAPFROG ENTERPRISES INC	1	0	0	19700

LEAR CORP	COMMON STOCK	521865105	4740	76484	SHARES		X	
LEAR CORP	COMMON STOCK	521865105	6901	111382	SHARES		X	
LEAR CORP	COMMON STOCK	521865105	1598	25785	SHARES			X
LEATHER FACTORY INCORPORATED	COMMON STOCK	522126101	2	385	SHARES		X	
LECG CORPORATION	COMMON STOCK	523234102	124	6400	SHARES			X
LEE ENTERPRISES INC	COMMON STOCK	523768109	18	400	SHARES			X
LEESPORT FINANCIAL CORP	COMMON STOCK	524477106	77	2896	SHARES		X	
LEESPORT FINANCIAL CORP	COMMON STOCK	524477106	68	2560	SHARES			X
LEGG MASON INC	COMMON STOCK	524901105	260	2800	SHARES		X	
LEGG MASON INC	COMMON STOCK	524901105	30	325	SHARES			X
LEGGETT & PLATT INC	COMMON STOCK	524660107	678	28600	SHARES			X
LEHMAN BROTHERS HLDGS INC COM	COMMON STOCK	524908100	720	8694	SHARES		X	
LEHMAN BROTHERS HLDGS INC COM	COMMON STOCK	524908100	610	7360	SHARES			X
LENNAR CORP CL A	COMMON STOCK	526057104	200	3710	SHARES			X
LEUCADIA NATL CORP COM	COMMON STOCK	527288104	506	9500	SHARES			X
LEVEL 3 COMMUNICATIONS INC	COMMON STOCK	52729N100	20	5000	SHARES		X	
Levitt Corp.	COMMON STOCK	52742P108	329	13425	SHARES		X	
LEXAR MEDIA INC	COMMON STOCK	52886P104	96	5775	SHARES			X
Lexicon Genetics, Inc.	COMMON STOCK	528872104	198	31600	SHARES		X	
LEXINGTON CORP PROPERTIES TR (REIT)	COMMON STOCK	529043101	15	700	SHARES		X	
LEXINGTON CORP PROPERTIES TR (REIT)	COMMON STOCK	529043101	27	1257	SHARES			X
LEXMARK INTL INC CL A	COMMON STOCK	529771107	31	340	SHARES		X	
LEXMARK INTL INC CL A	COMMON STOCK	529771107	332	3610	SHARES			X
LIBERTY MEDIA CORP B	COMMON STOCK	530718204	306	26000	SHARES			X
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	8716	795924	SHARES		X	
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	5791	528827	SHARES		X	
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	1958	178780	SHARES			X
LIBERTY PROPERTY TRUST (REIT)	COMMON STOCK	531172104	36	800	SHARES			X
LifePoint Hospitals, Inc.	COMMON STOCK	53219L109	110	3400	SHARES		X	
LIFEPOINT HOSPS INC COM	COMMON STOCK	53219L109	327	10100	SHARES			X
LIGAND PHARMACEUTICALS INC CL B	COMMON STOCK	53220K207	59	2940	SHARES			X
Lilly (Eli) & Co.	COMMON STOCK	532457108	1358	20300	SHARES		X	
LILLY ELI & CO	COMMON STOCK	532457108	8502	127078	SHARES		X	
LILLY ELI & CO	COMMON STOCK	532457108	10181	152181	SHARES			X
LIMITED BRANDS, INC COM	COMMON STOCK	532716107	10	500	SHARES		X	
LIMITED BRANDS, INC COM	COMMON STOCK	532716107	137	6859	SHARES			X
LINCARE HOLDINGS INC COM	COMMON STOCK	532791100	173	5510	SHARES			X
LINCOLN BANCORP COM	COMMON STOCK	532879103	20	1000	SHARES			X
LINCOLN ELECTRIC HLDGS COM	COMMON STOCK	533900106	29	1040	SHARES			X
Lincoln National Corp.	COMMON STOCK	534187109	9584	202545	SHARES		X	
LINCOLN NATL CORP IND	COMMON STOCK	534187109	5128	108372	SHARES		X	
LINCOLN NATL CORP IND	COMMON STOCK	534187109	1154	24395	SHARES			X
LINEAR TECHNOLOGY CORP COM	COMMON STOCK	535678106	337	9093	SHARES		X	
LINEAR TECHNOLOGY CORP COM	COMMON STOCK	535678106	716	19295	SHARES			X
LINENS N THINGS INC COM	COMMON STOCK	535679104	53	1490	SHARES		X	
LINENS N THINGS INC COM	COMMON STOCK	535679104	245	6925	SHARES			X
LIONBRIDGE TECHNOLOGIES INC	COMMON STOCK	536252109	135	13900	SHARES			X
Lionbridge Technologies, Inc.	COMMON STOCK	536252109	409	42000	SHARES		X	
LivePerson, Inc.	COMMON STOCK	538146101	223	42100	SHARES		X	
LIZ CLAIBORNE INC	COMMON STOCK	539320101	4	100	SHARES		X	
LIZ CLAIBORNE INC	COMMON STOCK	539320101	88	2400	SHARES			X
LOCAL FINL CORP COM	COMMON STOCK	539553107	8	350	SHARES			X
Lockheed Martin Corp.	COMMON STOCK	539830109	6305	138150	SHARES		X	
LOCKHEED MARTIN CORPORATION COM	COMMON STOCK	539830109	6677	146288	SHARES		X	
LOCKHEED MARTIN CORPORATION COM	COMMON STOCK	539830109	753	16504	SHARES			X
LODGENET ENTERTAINMENT CORP	COMMON STOCK	540211109	17	900	SHARES			X
LOEWS CORP COM	COMMON STOCK	540424108	41	700	SHARES			X
LOEWS CORPCAROLINA GROUP	COMMON STOCK	540424207	82	3000	SHARES		X	
Lone Star Steakhouse & Saloon	COMMON STOCK	542307103	1106	37900	SHARES		X	
LONE STAR STEAKHOUSE & SALOON INC	COMMON STOCK	542307103	74	2520	SHARES			X
Lone Star Technologies, Inc.	COMMON STOCK	542312103	108	6100	SHARES		X	
LONG ISLAND FINANCIAL CORP COM	COMMON STOCK	542669106	16	400	SHARES			X
LOUISIANA PAC CORP	COMMON STOCK	546347105	328	12704	SHARES			X
LOWES COS INC COM	COMMON STOCK	548661107	3274	58336	SHARES		X	

LEAR CORP	3	76484	0	0				
LEAR CORP	1	111167	0	215				
LEAR CORP	1	19135	0	6650				
LEATHER FACTORY INCORPORATED	1	385	0	0				
LECG CORPORATION	1	0	0	6400				
LEE ENTERPRISES INC	1	0	0	400				
LEESPORT FINANCIAL CORP	1	2896	0	0				
LEESPORT FINANCIAL CORP	1	0	0	2560				
LEGG MASON INC	1	2800	0	0				
LEGG MASON INC	1	325	0	0				
LEGGETT & PLATT INC	1	0	0	28600				
LEHMAN BROTHERS HLDGS INC COM	1	8694	0	0				
LEHMAN BROTHERS HLDGS INC COM	1	3160	0	4200				
LENNAR CORP CL A	1	0	0	3710				
LEUCADIA NATL CORP COM	1	0	0	9500				
LEVEL 3 COMMUNICATIONS INC	1	5000	0	0				
Levitt Corp.	3	13425	0	0				
LEXAR MEDIA INC	1	0	0	5775				
Lexicon Genetics, Inc.	3	31600	0	0				
LEXINGTON CORP PROPERTIES TR (REIT)	1	700	0	0				
LEXINGTON CORP PROPERTIES TR (REIT)	1	1257	0	0				
LEXMARK INTL INC CL A	1	340	0	0				
LEXMARK INTL INC CL A	1	100	0	3510				
LIBERTY MEDIA CORP B	1	26000	0	0				
LIBERTY MEDIA CORP CL A	3	795924	0	0				
LIBERTY MEDIA CORP CL A	1	528107	0	720				
LIBERTY MEDIA CORP CL A	1	112710	0	66070				
LIBERTY PROPERTY TRUST (REIT)	1	800	0	0				
LifePoint Hospitals, Inc.	3	3400	0	0				

LIFEPOINT HOSPS INC COM	1	0	0	10100
LIGAND PHARMACEUTICALS INC CL B	1	0	0	2940
Lilly (Eli) & Co.	3	20300	0	0
LILLY ELI & CO	1	126953	0	125
LILLY ELI & CO	1	138081	0	14100
LIMITED BRANDS, INC COM	1	500	0	0
LIMITED BRANDS, INC COM	1	0	0	6859
LINCARE HOLDINGS INC COM	1	100	0	5410
LINCOLN BANCORP COM	1	0	0	1000
LINCOLN ELECTRIC HLDGS COM	1	0	0	1040
Lincoln National Corp.	3	202545	0	0
LINCOLN NATL CORP IND	1	108217	0	155
LINCOLN NATL CORP IND	1	17130	0	7265
LINEAR TECHNOLOGY CORP COM	1	9093	0	0
LINEAR TECHNOLOGY CORP COM	1	0	0	19295
LINENS N THINGS INC COM	1	0	0	1490
LINENS N THINGS INC COM	1	0	0	6925
LIONBRIDGE TECHNOLOGIES INC	1	0	0	13900
Lionbridge Technologies, Inc.	3	42000	0	0
LivePerson, Inc.	3	42100	0	0
LIZ CLAIBORNE INC	1	100	0	0
LIZ CLAIBORNE INC	1	200	0	2200
LOCAL FINL CORP COM	1	0	0	350
Lockheed Martin Corp.	3	138150	0	0
LOCKHEED MARTIN CORPORATION COM	1	145613	0	675
LOCKHEED MARTIN CORPORATION COM	1	11079	0	5425
LODGENET ENTERTAINMENT CORP	1	0	0	900
LOEWS CORP COM	1	400	0	300
LOEWS CORPCAROLINA GROUP	1	3000	0	0
Lone Star Steakhouse & Saloon	3	37900	0	0
LONE STAR STEAKHOUSE & SALOON INC	1	0	0	2520
Lone Star Technologies, Inc.	3	6100	0	0
LONG ISLAND FINANCIAL CORP COM	1	0	0	400
LOUISIANA PAC CORP	1	0	0	12704
LOWES COS INC COM	1	58336	0	0

LOWES COS INC COM	COMMON STOCK	548661107	3902	69515	SHARES		X
Lowe's Cos., Inc.	COMMON STOCK	548661107	466	8300	SHARES	X	
LOWRANCE ELECTRONICS INCORPORATED	COMMON STOCK	548900109	46	2100	SHARES		X
LSI LOGIC CORP COM	COMMON STOCK	502161102	129	13825	SHARES		X
LTX CORPORATION	COMMON STOCK	502392103	51	3400	SHARES		X
LUBRIZOL CORP	COMMON STOCK	549271104	104	3300	SHARES	X	
LUBRIZOL CORP	COMMON STOCK	549271104	723	22965	SHARES		X
Lubrizol Corp.	COMMON STOCK	549271104	605	19200	SHARES	X	
LUCENT TECHNOLOGIES INC COM	COMMON STOCK	549463107	971	236185	SHARES	X	
LUCENT TECHNOLOGIES INC COM	COMMON STOCK	549463107	551	133951	SHARES		X
LUCENT TECHNOLOGIES INCORPORATED	COMMON STOCK	549463107	216	52458	SHARES	X	
Lucent Technologies, Inc.	COMMON STOCK	549463107	1518	369580	SHARES	X	
LYNCH CORP COM	COMMON STOCK	551137102	14	838	SHARES		X
LYNCH INTERACTIVE CORP COM	COMMON STOCK	551146103	56	1676	SHARES		X
LYONDELL CHEMICAL COMPANY COM	COMMON STOCK	552078107	4	250	SHARES	X	
LYONDELL CHEMICAL COMPANY COM	COMMON STOCK	552078107	475	32000	SHARES		X
M & T BANK CORP COM	COMMON STOCK	55261F104	59209	658981	SHARES	X	
M & T BANK CORP COM	COMMON STOCK	55261F104	23751	264338	SHARES		X
M.D.C. Holdings, Inc.	COMMON STOCK	552676108	1031	14641	SHARES	X	
M/I Schottenstein Homes, Inc.	COMMON STOCK	55305B101	1106	23400	SHARES	X	
MACROMEDIA INC COM	COMMON STOCK	556100105	1	45	SHARES	X	
MACROVISION CORP COM	COMMON STOCK	555904101	242	12800	SHARES		X
Macrovision Corp.	COMMON STOCK	555904101	712	38100	SHARES	X	
MAF BANCORP INC COM	COMMON STOCK	55261R108	79	1821	SHARES	X	
MAGELAN MIDSTREAM PARTNERS LP	COMMON STOCK	559080106	346	6300	SHARES	X	
MAGMA DESIGN AUTOMATION INC	COMMON STOCK	559181102	63	3021	SHARES		X
Magna International, Inc., Class A	COMMON STOCK	559222401	1806	22800	SHARES	X	
MAGNUM HUNTER RESOURCES INCORPORATED	COMMON STOCK	55972F203	10	1000	SHARES	X	
MAGNUM HUNTER RESOURCES INCORPORATED	COMMON STOCK	55972F203	30	3000	SHARES		X
MAIN STREET & MAIN INCORPORATED	COMMON STOCK	560345308	42	17300	SHARES		X
MANATRON INCORPORATED	COMMON STOCK	562048108	3	400	SHARES		X
MANITOWOC CO INC COM	COMMON STOCK	563571108	248	8400	SHARES		X
MANOR CARE INC COM	COMMON STOCK	564055101	743	21060	SHARES		X
MANPOWER INC WIS	COMMON STOCK	56418H100	339	7300	SHARES		X
MAPICS INCORPORATED	COMMON STOCK	564910107	7	850	SHARES		X
MARATHON OIL CORP	COMMON STOCK	565849106	10	310	SHARES	X	
MARATHON OIL CORP	COMMON STOCK	565849106	1444	42885	SHARES	X	
MARATHON OIL CORP	COMMON STOCK	565849106	2897	86030	SHARES		X
MARKEL CORP COM	COMMON STOCK	570535104	29	100	SHARES	X	
Marriott International, Inc., Class A	COMMON STOCK	571903202	987	23200	SHARES	X	
MARRIOTT INTL INC CL A	COMMON STOCK	571903202	55	1295	SHARES	X	
MARRIOTT INTL INC CL A	COMMON STOCK	571903202	502	11800	SHARES		X
MARSH & MCLENNAN COMPANIES INC	COMMON STOCK	571748102	1174	25350	SHARES	X	
MARSH & MCLENNAN COS INC COM	COMMON STOCK	571748102	1854	40046	SHARES	X	
MARSH & MCLENNAN COS INC COM	COMMON STOCK	571748102	3009	64999	SHARES		X
Marsh & McLennan Cos., Inc.	COMMON STOCK	571748102	449	9700	SHARES	X	
MARSHALL & ILSLEY CO COM	COMMON STOCK	571834100	374	9900	SHARES	X	
MARSHALL & ILSLEY CO COM	COMMON STOCK	571834100	499	13200	SHARES		X
MARTEK BIOSCIENCES CORP	COMMON STOCK	572901106	53	925	SHARES		X
MARTHA STEWART LIVINGCL A	COMMON STOCK	573083102	0	1	SHARES	X	
MARTHA STEWART LIVINGCL A	COMMON STOCK	573083102	3	300	SHARES		X
MARTIN MARIETTA MATERIALS INC	COMMON STOCK	573284106	25	550	SHARES	X	
MARTIN MARIETTA MATERIALS INC	COMMON STOCK	573284106	1032	22350	SHARES		X
MARVEL ENTERPRISES	COMMON STOCK	57383M108	50	2625	SHARES		X
Marvel Enterprises, Inc.	COMMON STOCK	57383M108	604	31500	SHARES	X	
MASCO CORP	COMMON STOCK	574599106	552	18135	SHARES	X	
MASCO CORP	COMMON STOCK	574599106	1604	52685	SHARES		X
Masco Corp.	COMMON STOCK	574599106	581	19100	SHARES	X	
MASSEY ENERGY CO COM	COMMON STOCK	576206106	49	2200	SHARES	X	
MASSEY ENERGY CO COM	COMMON STOCK	576206106	223	10100	SHARES		X
Mastec, Inc.	COMMON STOCK	576323109	811	85600	SHARES	X	
MATERIAL SCIENCES CORP	COMMON STOCK	576674105	1	100	SHARES	X	
MATRIA HEALTHCARE INCORPORATED	COMMON STOCK	576817209	3	100	SHARES	X	
MATRIX SERVICE COMPANY	COMMON STOCK	576853105	10	750	SHARES		X

LOWES COS INC COM	1	9585	0	59930			
Lowe's Cos., Inc.	3	8300	0	0			
LOWRANCE ELECTRONICS INCORPORATED	1	0	0	2100			
LSI LOGIC CORP COM	1	200	0	13625			
LTX CORPORATION	1	0	0	3400			
LUBRIZOL CORP	1	3300	0	0			
LUBRIZOL CORP	1	21165	0	1800			
Lubrizol Corp.	3	19200	0	0			
LUCENT TECHNOLOGIES INC COM	1	230469	188	5528			
LUCENT TECHNOLOGIES INC COM	1	77811	0	56140			
LUCENT TECHNOLOGIES INCORPORATED	2	52458	0	0			
Lucent Technologies, Inc.	3	369580	0	0			
LYNCH CORP COM	1	0	0	838			
LYNCH INTERACTIVE CORP COM	1	0	0	1676			
LYONDELL CHEMICAL COMPANY COM	1	250	0	0			
LYONDELL CHEMICAL COMPANY COM	1	0	0	32000			
M & T BANK CORP COM	1	658731	0	250			
M & T BANK CORP COM	1	40442	0	223896			
M.D.C. Holdings, Inc.	3	14641	0	0			
M/I Schottenstein Homes, Inc.	3	23400	0	0			
MACROMEDIA INC COM	1	45	0	0			
MACROVISION CORP COM	1	0	0	12800			
Macrovision Corp.	3	38100	0	0			
MAF BANCORP INC COM	1	1821	0	0			
MAGELAN MIDSTREAM PARTNERS LP	2	6300	0	0			
MAGMA DESIGN AUTOMATION INC	1	0	0	3021			
Magna International, Inc., Class A	3	22800	0	0			
MAGNUM HUNTER RESOURCES INCORPORATED	1	1000	0	0			
MAGNUM HUNTER RESOURCES INCORPORATED	1	0	0	3000			

MAIN STREET & MAIN INCORPORATED	1	0	0	17300
MANATRON INCORPORATED	1	0	0	400
MANITOWOC CO INC COM	1	0	0	8400
MANOR CARE INC COM	1	8300	0	12760
MANPOWER INC WIS	1	0	0	7300
MAPICS INCORPORATED	1	0	0	850
MARATHON OIL CORP	3	310	0	0
MARATHON OIL CORP	1	42885	0	0
MARATHON OIL CORP	1	10805	0	75225
MARKEL CORP COM	1	100	0	0
Marriott International, Inc., Class A	3	23200	0	0
MARRIOTT INTL INC CL A	1	1295	0	0
MARRIOTT INTL INC CL A	1	0	0	11800
MARSH & MCLENNAN COMPANIES INC	2	25350	0	0
MARSH & MCLENNAN COS INC COM	1	39596	0	450
MARSH & MCLENNAN COS INC COM	1	43994	0	21005
Marsh & McLennan Cos., Inc.	3	9700	0	0
MARSHALL & ILSLEY CO COM	1	9900	0	0
MARSHALL & ILSLEY CO COM	1	8800	0	4400
MARTEK BIOSCIENCES CORP	1	0	0	925
MARTHA STEWART LIVINGCL A	1	1	0	0
MARTHA STEWART LIVINGCL A	1	300	0	0
MARTIN MARIETTA MATERIALS INC	1	550	0	0
MARTIN MARIETTA MATERIALS INC	1	0	0	22350
MARVEL ENTERPRISES	1	0	0	2625
Marvel Enterprises, Inc.	3	31500	0	0
MASCO CORP	1	18135	0	0
MASCO CORP	1	16175	0	36510
Masco Corp.	3	19100	0	0
MASSEY ENERGY CO COM	1	2200	0	0
MASSEY ENERGY CO COM	1	1800	0	8300
Mastec, Inc.	3	85600	0	0
MATERIAL SCIENCES CORP	1	100	0	0
MATRIA HEALTHCARE INCORPORATED	1	100	0	0
MATRIX SERVICE COMPANY	1	0	0	750

MATTEL INC	COMMON STOCK	577081102	6430	348763	SHARES		X	
MATTEL INC	COMMON STOCK	577081102	4935	267633	SHARES		X	
MATTEL INC	COMMON STOCK	577081102	948	51423	SHARES			X
MATTHEWS INTL CORP CL A	COMMON STOCK	577128101	10	300	SHARES		X	
MATTHEWS INTL CORP CL A	COMMON STOCK	577128101	78	2350	SHARES			X
MAVERICK TUBE CORP	COMMON STOCK	577914104	85	3600	SHARES			X
MAXIM INTEGRATED PRODS INC COM	COMMON STOCK	57772K101	16	341	SHARES		X	
MAXIM INTEGRATED PRODS INC COM	COMMON STOCK	57772K101	778	16560	SHARES			X
Maxim Integrated Products, Inc.	COMMON STOCK	57772K101	1059	22500	SHARES		X	
MAXIM PHARMACEUTICALS INC	COMMON STOCK	57772M107	17	1940	SHARES			X
MAXTOR CORP COM NEW	COMMON STOCK	577729205	275	33760	SHARES			X
Maxtor Corp.	COMMON STOCK	577729205	891	109300	SHARES		X	
MAY DEPT STORES & CO COM	COMMON STOCK	577778103	533	15422	SHARES		X	
MAY DEPT STORES & CO COM	COMMON STOCK	577778103	642	18567	SHARES			X
Maytag Corp.	COMMON STOCK	578592107	2058	65200	SHARES		X	
MAYTAG CORPORATION	COMMON STOCK	578592107	452	14332	SHARES		X	
MAYTAG CORPORATION	COMMON STOCK	578592107	1285	40710	SHARES			X
MB FINANCIAL INCORPORATED	COMMON STOCK	55264U108	36	925	SHARES			X
MBIA INC COM	COMMON STOCK	55262C100	586	9350	SHARES		X	
MBIA INC COM	COMMON STOCK	55262C100	458	7300	SHARES			X
MBNA CORP COM	COMMON STOCK	55262L100	1531	55397	SHARES		X	
MBNA CORP COM	COMMON STOCK	55262L100	3202	115875	SHARES			X
MC GRAW HILL COMPANIES INC	COMMON STOCK	580645109	701	9210	SHARES		X	
MC GRAW HILL COMPANIES INC	COMMON STOCK	580645109	1999	26255	SHARES			X
MCCLATCHY CO	COMMON STOCK	579489105	32	450	SHARES		X	
MCCLATCHY CO	COMMON STOCK	579489105	661	9300	SHARES			X
MCCORMICK & CO INC	COMMON STOCK	579780107	9	262	SHARES		X	
MCCORMICK & CONON VTG SHS	COMMON STOCK	579780206	911	27174	SHARES		X	
MCCORMICK & CONON VTG SHS	COMMON STOCK	579780206	241	7200	SHARES			X
MCDATA CORP	COMMON STOCK	580031201	11	1501	SHARES		X	
MCDATA CORP	COMMON STOCK	580031201	5	729	SHARES			X
MCDONALDS CORP COM	COMMON STOCK	580135101	1838	64328	SHARES		X	
MCDONALDS CORP COM	COMMON STOCK	580135101	2830	99064	SHARES			X
MCG CAPITAL CORPORATION	COMMON STOCK	58047P107	20	1000	SHARES			X
McGraw-Hill Cos., Inc.	COMMON STOCK	580645109	1492	19600	SHARES		X	
MCKESSON CORPORATION COM	COMMON STOCK	58155Q103	108	3600	SHARES		X	
MCKESSON CORPORATION COM	COMMON STOCK	58155Q103	563	18700	SHARES			X
MCMORAN EXPLORATION CO	COMMON STOCK	582411104	2	125	SHARES		X	
MCMORAN EXPLORATION CO	COMMON STOCK	582411104	2	125	SHARES			X
MEADWESTVACO CORP	COMMON STOCK	583334107	112	3965	SHARES		X	
MEADWESTVACO CORP	COMMON STOCK	583334107	154	5428	SHARES			X
MECHANICAL TECHNOLOGY INC COM	COMMON STOCK	583538103	4	800	SHARES		X	
Medarex, Inc.	COMMON STOCK	583916101	823	91700	SHARES		X	
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	959	28199	SHARES		X	
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	1705	50135	SHARES			X
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	1	18	SHARES		X	
MEDIA GEN INC CL A	COMMON STOCK	584404107	222	3300	SHARES			X
MEDICAL ACTION INDUSTRIES INC	COMMON STOCK	58449L100	168	8200	SHARES			X
Medicines Co.	COMMON STOCK	584688105	747	23200	SHARES		X	
MEDIMMUNE INC COM	COMMON STOCK	584699102	530	22970	SHARES		X	
MEDIMMUNE INC COM	COMMON STOCK	584699102	79	3403	SHARES			X
MEDSOURCE TECHNOLOGIES INC	COMMON STOCK	58505Y103	14	2400	SHARES			X
MEDTRONIC INC	COMMON STOCK	585055106	10967	229666	SHARES		X	
MEDTRONIC INC	COMMON STOCK	585055106	12093	253267	SHARES		X	
MEDTRONIC INC	COMMON STOCK	585055106	5593	117122	SHARES			X
MEDTRONIC INCORPORATED	COMMON STOCK	585055106	8231	172378	SHARES		X	
MELLON FINANCIAL CORP	COMMON STOCK	58551A108	2227	71173	SHARES			X
MELLON FINANCIAL CORP	COMMON STOCK	58551A108	929	29702	SHARES			X
MemberWorks, Inc.	COMMON STOCK	586002107	876	25100	SHARES		X	
MENTOR CORP MINN COM	COMMON STOCK	587188103	57	1900	SHARES		X	
MENTOR CORP MINN COM	COMMON STOCK	587188103	334	11100	SHARES			X
MENTOR GRAPHICS CORP COM	COMMON STOCK	587200106	552	31000	SHARES			X
Mentor Graphics Corp.	COMMON STOCK	587200106	392	22000	SHARES		X	
MERCANTILE BANK CORP	COMMON STOCK	587376104	18	500	SHARES			X

MATTEL INC	3	348763	0	0				
MATTEL INC	1	265639	0	1994				
MATTEL INC	1	43661	0	7762				
MATTHEWS INTL CORP CL A	1	300	0	0				
MATTHEWS INTL CORP CL A	1	0	0	2350				
MAVERICK TUBE CORP	1	0	0	3600				
MAXIM INTEGRATED PRODS INC COM	1	341	0	0				
MAXIM INTEGRATED PRODS INC COM	1	0	0	16560				
Maxim Integrated Products, Inc.	3	22500	0	0				
MAXIM PHARMACEUTICALS INC	1	0	0	1940				
MAXTOR CORP COM NEW	1	760	0	33000				
Maxtor Corp.	3	109300	0	0				
MAY DEPT STORES & CO COM	1	15422	0	0				
MAY DEPT STORES & CO COM	1	4717	0	13850				
Maytag Corp.	3	65200	0	0				
MAYTAG CORPORATION	1	14332	0	0				
MAYTAG CORPORATION	1	1310	0	39400				
MB FINANCIAL INCORPORATED	1	0	0	925				
MBIA INC COM	1	300	0	9050				
MBIA INC COM	1	0	0	7300				
MBNA CORP COM	1	54697	0	700				
MBNA CORP COM	1	36980	0	78895				
MC GRAW HILL COMPANIES INC	1	9210	0	0				
MC GRAW HILL COMPANIES INC	1	12555	0	13700				
MCCLATCHY CO	1	0	0	450				
MCCLATCHY CO	1	0	0	9300				
MCCORMICK & CO INC	1	262	0	0				
MCCORMICK & CONON VTG SHS	1	26324	0	850				
MCCORMICK & CONON VTG SHS	1	6200	0	1000				

MCDATA CORP	1	1501	0	0
MCDATA CORP	1	729	0	0
MCDONALDS CORP COM	1	64328	0	0
MCDONALDS CORP COM	1	42856	0	56208
MCG CAPITAL CORPORATION	1	1000	0	0
McGraw-Hill Cos., Inc.	3	19600	0	0
MCKESSON CORPORATION COM	1	3600	0	0
MCKESSON CORPORATION COM	1	10600	0	8100
MCMORAN EXPLORATION CO	1	125	0	0
MCMORAN EXPLORATION CO	1	125	0	0
MEADWESTVACO CORP	1	3965	0	0
MEADWESTVACO CORP	1	0	0	5428
MECHANICAL TECHNOLOGY INC COM	1	800	0	0
Medarex, Inc.	3	91700	0	0
MEDCO HEALTH SOLUTIONS INC	1	28199	0	0
MEDCO HEALTH SOLUTIONS INC	1	32028	0	18107
MEDCO HEALTH SOLUTIONS INC	3	18	0	0
MEDIA GEN INC CL A	1	0	0	3300
MEDICAL ACTION INDUSTRIES INC	1	0	0	8200
Medicines Co.	3	23200	0	0
MEDIMMUNE INC COM	1	22970	0	0
MEDIMMUNE INC COM	1	0	0	3403
MEDSOURCE TECHNOLOGIES INC	1	0	0	2400
MEDTRONIC INC	3	229666	0	0
MEDTRONIC INC	1	249998	0	3269
MEDTRONIC INC	1	41419	0	75703
MEDTRONIC INCORPORATED	2	172378	0	0
MELLON FINANCIAL CORP	1	71133	0	40
MELLON FINANCIAL CORP	1	18072	0	11630
MemberWorks, Inc.	3	25100	0	0
MENTOR CORP MINN COM	1	1900	0	0
MENTOR CORP MINN COM	1	0	0	11100
MENTOR GRAPHICS CORP COM	1	0	0	31000
Mentor Graphics Corp.	3	22000	0	0
MERCANTILE BANK CORP	1	0	0	500

MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	1013	23585	SHARES		X	
MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	3656	85161	SHARES			X
MERCHANTS BANCSHARES INC	COMMON STOCK	588448100	3	112	SHARES			X
MERCK & CO INC COM	COMMON STOCK	589331107	5115	115764	SHARES		X	
MERCK & CO INC COM	COMMON STOCK	589331107	21403	484330	SHARES		X	
MERCK & CO INC COM	COMMON STOCK	589331107	20809	470906	SHARES			X
MERCK & COMPANY INCORPORATED	COMMON STOCK	589331107	549	12423	SHARES		X	
MERCURY INTERACTIVE CORP COM	COMMON STOCK	589405109	288	6438	SHARES		X	
MERCURY INTERACTIVE CORP COM	COMMON STOCK	589405109	278	6200	SHARES			X
Mercury Interactive Corp.	COMMON STOCK	589405109	1819	40600	SHARES		X	
MEREDITH CORP COM	COMMON STOCK	589433101	121	2400	SHARES		X	
Meredith Corp.	COMMON STOCK	589433101	875	17300	SHARES		X	
MERIDIAN GOLD INCORPORATED	COMMON STOCK	589975101	3	250	SHARES		X	
MERISTAR HOSPITALITY CORP (REIT)	COMMON STOCK	58984Y103	39	5630	SHARES			X
Meritage Corp.	COMMON STOCK	59001A102	601	8100	SHARES		X	
MERIX CORP	COMMON STOCK	590049102	29	1550	SHARES		X	
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	3	50	SHARES		X	
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	2974	49940	SHARES		X	
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	4391	73722	SHARES			X
MERRILL LYNCH & COMPANY INCORPORATED	COMMON STOCK	590188108	560	9400	SHARES		X	
METAL MANAGEMENT INCORPORATED	COMMON STOCK	591097209	37	1000	SHARES			X
Methode Electronics, Inc., Class A	COMMON STOCK	591520200	777	60200	SHARES		X	
METLIFE INC COM	COMMON STOCK	59156R108	24	682	SHARES		X	
METLIFE INC COM	COMMON STOCK	59156R108	229	6413	SHARES			X
MFA MORTGAGE INVESTMENTS INC	COMMON STOCK	55272X102	10	1000	SHARES		X	
MGE ENERGY INC	COMMON STOCK	55277P104	2	52	SHARES		X	
MGI PHARMA INC COM	COMMON STOCK	552880106	64	1050	SHARES		X	
MGI PHARMA INCORPORATED	COMMON STOCK	552880106	417	6800	SHARES		X	
MGIC INVT CORP WIS	COMMON STOCK	552848103	106	1650	SHARES			X
MGM MIRAGE	COMMON STOCK	552953101	118	2600	SHARES			X
MICREL INC COM	COMMON STOCK	594793101	27	2000	SHARES			X
MICROCHIP TECHNOLOGY INC COM	COMMON STOCK	595017104	26	1000	SHARES			X
MICRON TECHNOLOGY INC COM	COMMON STOCK	595112103	234	14000	SHARES			X
MICROS SYSTEMS INC	COMMON STOCK	594901100	30	675	SHARES			X
MICROSOFT CORP	COMMON STOCK	594918104	12578	503723	SHARES		X	
MICROSOFT CORP	COMMON STOCK	594918104	24485	982169	SHARES		X	
MICROSOFT CORP	COMMON STOCK	594918104	14777	592750	SHARES			X
MICROSOFT CORPORATION	COMMON STOCK	594918104	2419	97040	SHARES		X	
MICROSTRATEGY INC	COMMON STOCK	594972408	1	23	SHARES			X
MID PENN BANCORP INCORPORATED	COMMON STOCK	59540G107	84	3008	SHARES			X
MIDCAP SPDR TRUST SERIES 1 S&P 400	COMMON STOCK	595635103	2098	18982	SHARES		X	
MIDCAP SPDR TRUST SERIES 1 S&P 400	COMMON STOCK	595635103	664	6010	SHARES			X
MIDLAND CO	COMMON STOCK	597486109	152	6100	SHARES			X
MIDWEST BANC HOLDINGS INC	COMMON STOCK	598251106	5	200	SHARES			X
MILACRON INC	COMMON STOCK	598709103	6	1792	SHARES		X	
MILLENNIUM CHEMICALS INC COM	COMMON STOCK	599903101	747	50000	SHARES			X
MILLENNIUM PHARMACEUTICALS COM	COMMON STOCK	599902103	12	730	SHARES		X	
MILLENNIUM PHARMACEUTICALS COM	COMMON STOCK	599902103	17	1000	SHARES			X
MILLER HERMAN INC	COMMON STOCK	600544100	32	1200	SHARES			X
MILLIPORE CORP COM	COMMON STOCK	601073109	360	7000	SHARES			X
MILLS CORP COM	COMMON STOCK	601148109	35	650	SHARES		X	
MILLS CORP COM	COMMON STOCK	601148109	101	1900	SHARES			X
MILLS CORPORATION	COMMON STOCK	601148109	826	15500	SHARES		X	
MIM CORP	COMMON STOCK	553044108	44	5800	SHARES			X
MIM Corp.	COMMON STOCK	553044108	119	15700	SHARES		X	
MINDSPEED TECHNOLOGIES INC	COMMON STOCK	602682106	4	672	SHARES		X	
MINDSPEED TECHNOLOGIES INC	COMMON STOCK	602682106	5	730	SHARES			X
MINERAL TECH INC COM	COMMON STOCK	603158106	774	13550	SHARES			X
MIPS TECHNOLOGIES INC COM	COMMON STOCK	604567107	7	1150	SHARES			X
Mission West Properties, Inc.	COMMON STOCK	605203108	429	32400	SHARES		X	
MKS INSTRUMENTS INC	COMMON STOCK	55306N104	123	5140	SHARES		X	
MOBILITY ELECTRONICS INC	COMMON STOCK	60741U101	29	3230	SHARES			X
MODINE MFG CO COM	COMMON STOCK	607828100	130	5000	SHARES			X
MOHAWK INDUSTRIES INC COM	COMMON STOCK	608190104	561	6810	SHARES			X

MERCANTILE BANKSHARES CORP	1	23585	0	0				
MERCANTILE BANKSHARES CORP	1	70757	0	14404				
MERCHANTS BANCSHARES INC	1	112	0	0				
MERCK & CO INC COM	3	115764	0	0				
MERCK & CO INC COM	1	482699	0	1631				
MERCK & CO INC COM	1	368417	0	102489				
MERCK & COMPANY INCORPORATED	2	12423	0	0				
MERCURY INTERACTIVE CORP COM	1	6438	0	0				
MERCURY INTERACTIVE CORP COM	1	0	0	6200				
Mercury Interactive Corp.	3	40600	0	0				
MEREDITH CORP COM	1	2400	0	0				
Meredith Corp.	3	17300	0	0				
MERIDIAN GOLD INCORPORATED	1	250	0	0				
MERISTAR HOSPITALITY CORP (REIT)	1	0	0	5630				
Meritage Corp.	3	8100	0	0				
MERIX CORP	1	0	0	1550				
MERRILL LYNCH & CO INC	3	50	0	0				
MERRILL LYNCH & CO INC	1	48790	0	1150				
MERRILL LYNCH & CO INC	1	21984	0	51738				
MERRILL LYNCH & COMPANY INCORPORATED	2	9400	0	0				
METAL MANAGEMENT INCORPORATED	1	1000	0	0				
Methode Electronics, Inc., Class A	3	60200	0	0				
METLIFE INC COM	1	682	0	0				
METLIFE INC COM	1	913	0	5500				
MFA MORTGAGE INVESTMENTS INC	1	1000	0	0				
MGE ENERGY INC	1	52	0	0				
MGI PHARMA INC COM	1	0	0	1050				
MGI PHARMA INCORPORATED	2	6800	0	0				
MGIC INVT CORP WIS	1	0	0	1650				

MGM MIRAGE	1	0	0	2600
MICREL INC COM	1	0	0	2000
MICROCHIP TECHNOLOGY INC COM	1	0	0	1000
MICRON TECHNOLOGY INC COM	1	4600	0	9400
MICROS SYSTEMS INC	1	0	0	675
MICROSOFT CORP	3	503723	0	0
MICROSOFT CORP	1	976289	0	5880
MICROSOFT CORP	1	304785	1600	286365
MICROSOFT CORPORATION	2	97040	0	0
MICROSTRATEGY INC	1	0	0	23
MID PENN BANCORP INCORPORATED	1	1851	0	1157
MIDCAP SPDR TRUST SERIES 1 S&P 400	1	18982	0	0
MIDCAP SPDR TRUST SERIES 1 S&P 400	1	4010	0	2000
MIDLAND CO	1	6100	0	0
MIDWEST BANC HOLDINGS INC	1	0	0	200
MILACRON INC	1	1792	0	0
MILLENIUM CHEMICALS INC COM	1	0	0	50000
MILLENNIUM PHARMACEUTICALS COM	1	730	0	0
MILLENNIUM PHARMACEUTICALS COM	1	0	0	1000
MILLER HERMAN INC	1	0	0	1200
MILLIPORE CORP COM	1	0	0	7000
MILLS CORP COM	1	650	0	0
MILLS CORP COM	1	0	0	1900
MILLS CORPORATION	2	15500	0	0
MIM CORP	1	0	0	5800
MIM Corp.	3	15700	0	0
MINDSPEED TECHNOLOGIES INC	1	672	0	0
MINDSPEED TECHNOLOGIES INC	1	730	0	0
MINERAL TECH INC COM	1	0	0	13550
MIPS TECHNOLOGIES INC COM	1	0	0	1150
Mission West Properties, Inc.	3	32400	0	0
MKS INSTRUMENTS INC	1	3500	0	1640
MOBILITY ELECTRONICS INC	1	0	0	3230
MODINE MFG CO COM	1	0	0	5000
MOHAWK INDUSTRIES INC COM	1	0	0	6810

MOLEX INC CL A	COMMON STOCK	608554200	8	303	SHARES		X	
MOLEX INC CL A	COMMON STOCK	608554200	149	5725	SHARES			X
MOLEX INC COM	COMMON STOCK	608554101	289	9495	SHARES			X
MONACO COACH CORP COM	COMMON STOCK	60886R103	88	3300	SHARES			X
MONDAVI ROBERT CORP	COMMON STOCK	609200100	106	2800	SHARES			X
MONSANTO COMPANY	COMMON STOCK	61166W101	165	4498	SHARES		X	
MONSANTO COMPANY	COMMON STOCK	61166W101	805	21948	SHARES			X
MONSTER WORLDWIDE INCORPORATED	COMMON STOCK	611742107	304	11600	SHARES			X
MONTEREY PASTA CO	COMMON STOCK	612570101	10	3000	SHARES			X
MONY GROUP INC COM	COMMON STOCK	615337102	0	11	SHARES		X	
MOODYS CORP	COMMON STOCK	615369105	205	2900	SHARES		X	
MOODYS CORP	COMMON STOCK	615369105	584	8249	SHARES			X
MOOG INC CL A	COMMON STOCK	615394202	154	4500	SHARES			X
Morgan Stanley	COMMON STOCK	617446448	10529	183752	SHARES		X	
MORGAN STANLEY	COMMON STOCK	617446448	12398	216366	SHARES		X	
MORGAN STANLEY	COMMON STOCK	617446448	4002	69839	SHARES			X
MOSSIMO INC	COMMON STOCK	619696107	5	1250	SHARES			X
MOTOROLA INC	COMMON STOCK	620076109	3331	189275	SHARES		X	
MOTOROLA INC	COMMON STOCK	620076109	2452	139337	SHARES			X
MOTOROLA INCORPORATED	COMMON STOCK	620076109	568	32300	SHARES		X	
Motorola, Inc.	COMMON STOCK	620076109	915	52000	SHARES		X	
MOVIE STAR INC	COMMON STOCK	624591103	1	700	SHARES		X	
MPS GROUP INC	COMMON STOCK	553409103	310	27900	SHARES			X
MSC SOFTWARE CORP COM	COMMON STOCK	553531104	19	2210	SHARES			X
MUELLER INDS INC COM	COMMON STOCK	624756102	3	100	SHARES		X	
MUELLER INDS INC COM	COMMON STOCK	624756102	731	21500	SHARES			X
MULTIMEDIA GAMES INC	COMMON STOCK	625453105	71	2850	SHARES			X
MUNICIPAL MTG & EQ LLC	COMMON STOCK	62624B101	32	1250	SHARES			X
MURPHY OIL CORP	COMMON STOCK	626717102	340	5401	SHARES		X	
MURPHY OIL CORP	COMMON STOCK	626717102	214	3400	SHARES			X
Murphy Oil Corp.	COMMON STOCK	626717102	2273	36100	SHARES		X	
MYKROLIS CORP	COMMON STOCK	62852P103	31	2148	SHARES			X
Mykrolis Corp.	COMMON STOCK	62852P103	599	42000	SHARES		X	
MYLAN LABORATORIES INC	COMMON STOCK	628530107	131	5752	SHARES		X	
MYLAN LABORATORIES INC	COMMON STOCK	628530107	78	3419	SHARES			X
MYRIAD GENETICS INC COM	COMMON STOCK	62855J104	2	150	SHARES		X	
MYRIAD GENETICS INC COM	COMMON STOCK	62855J104	15	900	SHARES			X
N Y TIMES CL A	COMMON STOCK	650111107	88	1995	SHARES		X	
N Y TIMES CL A	COMMON STOCK	650111107	152	3450	SHARES			X
Nabi Biopharmaceuticals	COMMON STOCK	629519109	799	51400	SHARES		X	
NABI BIOPHARMACEUTICALS	COMMON STOCK	629519109	124	8000	SHARES		X	
NABI BIOPHARMACEUTICALS	COMMON STOCK	629519109	734	47200	SHARES			X
Nabors Industries Ltd.	COMMON STOCK	66359F103	6739	147300	SHARES		X	
NACCO INDS INC CL A	COMMON STOCK	629579103	16	200	SHARES			X
NANOPHASE TECHNOLOGIES CORP COM	COMMON STOCK	630079101	12	1175	SHARES			X
NASDAQ100 SHARES	COMMON STOCK	631100104	11152	311167	SHARES		X	
NASDAQ100 SHARES	COMMON STOCK	631100104	122	3417	SHARES			X
NATIONAL CITY CORP COM	COMMON STOCK	635405103	1158	32557	SHARES		X	
NATIONAL CITY CORP COM	COMMON STOCK	635405103	472	13278	SHARES			X
NATIONAL COMMERCE FINL CORP COM	COMMON STOCK	63545P104	9	300	SHARES		X	
NATIONAL COMMERCE FINL CORP COM	COMMON STOCK	63545P104	74	2600	SHARES			X
NATIONAL HOME HEALTH CARE CORP	COMMON STOCK	636380107	16	1500	SHARES			X
NATIONAL OILWELL INC COM	COMMON STOCK	637071101	202	7150	SHARES			X
NATIONAL PENN BANCSHARES INC	COMMON STOCK	637138108	134	4248	SHARES		X	
NATIONAL PENN BANCSHARES INC	COMMON STOCK	637138108	205	6516	SHARES			X
NATIONAL SEMICONDUCTOR CORP COM	COMMON STOCK	637640103	57	1275	SHARES		X	
NATIONAL SEMICONDUCTOR CORP COM	COMMON STOCK	637640103	240	5395	SHARES			X
NATIONAL WESTERN LIFE INS CO CL A	COMMON STOCK	638522102	150	1000	SHARES		X	
NATIONWIDE FINL SVCS INC	COMMON STOCK	638612101	95	2624	SHARES		X	
NATIONWIDE HEALTH PROPERTIES (REIT)	COMMON STOCK	638620104	38	1699	SHARES			X
NATL FUEL GAS CO	COMMON STOCK	636180101	116	4729	SHARES			X
NAVARRA CORPORATION	COMMON STOCK	639208107	23	3900	SHARES			X
NAVIGANT CONSULTING INC	COMMON STOCK	63935N107	157	7750	SHARES			X
NAVISTAR INTERNATIONAL CORP	COMMON STOCK	63934E108	5	100	SHARES		X	

MOLEX INC CL A	1	303	0	0				
MOLEX INC CL A	1	0	0	5725				
MOLEX INC COM	1	9495	0	0				
MONACO COACH CORP COM	1	0	0	3300				
MONDAVI ROBERT CORP	1	0	0	2800				
MONSANTO COMPANY	1	4498	0	0				
MONSANTO COMPANY	1	8907	0	13041				
MONSTER WORLDWIDE INCORPORATED	1	0	0	11600				
MONTEREY PASTA CO	1	0	0	3000				
MONY GROUP INC COM	1	11	0	0				
MOODYS CORP	1	2900	0	0				
MOODYS CORP	1	2849	0	5400				
MOOG INC CL A	1	0	0	4500				
Morgan Stanley	3	183752	0	0				
MORGAN STANLEY	1	215797	0	569				
MORGAN STANLEY	1	38517	0	31322				
MOSSIMO INC	1	0	0	1250				
MOTOROLA INC	1	189025	0	250				
MOTOROLA INC	1	83639	0	55698				
MOTOROLA INCORPORATED	2	32300	0	0				
Motorola, Inc.	3	52000	0	0				
MOVIE STAR INC	1	700	0	0				
MPS GROUP INC	1	0	0	27900				
MSC SOFTWARE CORP COM	1	0	0	2210				
MUELLER INDS INC COM	1	100	0	0				
MUELLER INDS INC COM	1	0	0	21500				
MULTIMEDIA GAMES INC	1	0	0	2850				
MUNICIPAL MTG & EQ LLC	1	1250	0	0				
MURPHY OIL CORP	1	5401	0	0				

MURPHY OIL CORP	1	0	0	3400
Murphy Oil Corp.	3	36100	0	0
MYKROLIS CORP	1	0	0	2148
Mykrolis Corp.	3	42000	0	0
MYLAN LABORATORIES INC	1	5752	0	0
MYLAN LABORATORIES INC	1	2294	0	1125
MYRIAD GENETICS INC COM	1	150	0	0
MYRIAD GENETICS INC COM	1	0	0	900
N Y TIMES CL A	1	1995	0	0
N Y TIMES CL A	1	550	0	2900
Nabi Biopharmaceuticals	3	51400	0	0
NABI BIOPHARMACEUTICALS	1	8000	0	0
NABI BIOPHARMACEUTICALS	1	36000	0	11200
Nabors Industries Ltd.	3	147300	0	0
NACCO INDS INC CL A	1	0	0	200
NANOPHASE TECHNOLOGIES CORP COM	1	0	0	1175
NASDAQ100 SHARES	1	311167	0	0
NASDAQ100 SHARES	1	617	800	2000
NATIONAL CITY CORP COM	1	32557	0	0
NATIONAL CITY CORP COM	1	1148	0	12130
NATIONAL COMMERCE FINL CORP COM	1	300	0	0
NATIONAL COMMERCE FINL CORP COM	1	2600	0	0
NATIONAL HOME HEALTH CARE CORP	1	0	0	1500
NATIONAL OILWELL INC COM	1	6050	0	1100
NATIONAL PENN BANCSHARES INC	1	4248	0	0
NATIONAL PENN BANCSHARES INC	1	4248	0	2268
NATIONAL SEMICONDUCTOR CORP COM	1	1275	0	0
NATIONAL SEMICONDUCTOR CORP COM	1	2195	0	3200
NATIONAL WESTERN LIFE INS CO CL A	1	0	0	1000
NATIONWIDE FINL SVCS INC	1	2624	0	0
NATIONWIDE HEALTH PROPERTIES (REIT)	1	0	0	1699
NATL FUEL GAS CO	1	3113	0	1616
NAVARRE CORPORATION	1	0	0	3900
NAVIGANT CONSULTING INC	1	0	0	7750
NAVISTAR INTERNATIONAL CORP	1	100	0	0

NAVISTAR INTERNATIONAL CORP	COMMON STOCK	63934E108	504	11000	SHARES				X
NBT BANCORP INC. COM	COMMON STOCK	628778102	5	210	SHARES				X
NBT Bancorp, Inc.	COMMON STOCK	628778102	718	31900	SHARES		X		
NBTY INC COM	COMMON STOCK	628782104	358	9640	SHARES				X
NCO GROUP INC COM	COMMON STOCK	628858102	280	12000	SHARES				X
NCR CORP COM	COMMON STOCK	62886E108	6	138	SHARES		X		
NCR CORP COM	COMMON STOCK	62886E108	405	9200	SHARES				X
NDCHEALTH CORP	COMMON STOCK	639480102	307	11300	SHARES				X
NEIGHBORCARE INC	COMMON STOCK	64015Y104	116	4775	SHARES				X
NEIMAN MARCUS GROUP INC CL B	COMMON STOCK	640204301	201	4000	SHARES				X
NEKTAR THERAPEUTICS	COMMON STOCK	640268108	92	4285	SHARES				X
NEOGEN CORPORATION	COMMON STOCK	640491106	21	1125	SHARES				X
NEOPHARM INC COM	COMMON STOCK	640919106	105	5583	SHARES				X
NET.B@NK INC	COMMON STOCK	640933107	173	14200	SHARES				X
Net.B@nk, Inc.	COMMON STOCK	640933107	252	20600	SHARES		X		
NETGEAR INC	COMMON STOCK	64111Q104	38	2790	SHARES		X		
NETIQ CORP COM	COMMON STOCK	64115P102	95	6800	SHARES				X
NETOPIA INC	COMMON STOCK	64114K104	1	100	SHARES				X
NETSCREEN TECHNOLOGIES INC	COMMON STOCK	64117V107	22	600	SHARES				X
NetSolve Inc.	COMMON STOCK	64115J106	87	8224	SHARES		X		
NETWORK APPLIANCE INC COM	COMMON STOCK	64120L104	16	750	SHARES			X	
NETWORK APPLIANCE INCORPORATED	COMMON STOCK	64120L104	332	4000	SHARES		X		
NETWORKS ASSOCIATES INC	COMMON STOCK	640938106	3	150	SHARES			X	
NETWORKS ASSOCIATES INC	COMMON STOCK	640938106	242	13425	SHARES				X
NEUROCRINE BIOSCIENCES INC	COMMON STOCK	64125C109	43	725	SHARES				X
NEVADA GOLD & CASINOS INC	COMMON STOCK	64126Q206	4	200	SHARES			X	
NEW CENTY FINL CORP	COMMON STOCK	64352D101	102	2100	SHARES				X
New England Business Service, Inc.	COMMON STOCK	643872104	589	17400	SHARES			X	
New Milford Bancorp	COMMON STOCK	651633109	372	13000	SHARES		X		
NEW PLAN EXCEL REALTY TR (REIT)	COMMON STOCK	648053106	229	8390	SHARES			X	
NEW PLAN EXCEL REALTY TR (REIT)	COMMON STOCK	648053106	164	5980	SHARES				X
NEW PLAN EXCEL REALTY TRUST INC	COMMON STOCK	648053106	867	31700	SHARES		X		
NEW YORK COMMUNITY BANCORP INC COM	COMMON STOCK	649445103	196	5714	SHARES				X
NEWELL RUBBERMAID INC COM	COMMON STOCK	651229106	4719	203405	SHARES			X	
NEWELL RUBBERMAID INC COM	COMMON STOCK	651229106	4383	188915	SHARES			X	
NEWELL RUBBERMAID INC COM	COMMON STOCK	651229106	1164	50163	SHARES				X
NEWFIELD EXPLORATION CO	COMMON STOCK	651290108	187	3900	SHARES			X	
Newfield Exploration Co.	COMMON STOCK	651290108	1352	28200	SHARES			X	
NEWMONT MINING	COMMON STOCK	651639106	163	3500	SHARES			X	
NEWMONT MINING	COMMON STOCK	651639106	881	18897	SHARES				X
NEXTEL COMMUNICATION INC COM	COMMON STOCK	65332V103	162	6582	SHARES			X	
NEXTEL COMMUNICATION INC COM	COMMON STOCK	65332V103	225	9125	SHARES				X
NEXTEL COMMUNICATIONS INC CLASS A	COMMON STOCK	65332V103	1751	71000	SHARES			X	
NIC, Inc.	COMMON STOCK	62914B100	52	8600	SHARES			X	
NICOR INC	COMMON STOCK	654086107	21	600	SHARES			X	
NICOR INC	COMMON STOCK	654086107	39	1100	SHARES				X
NICOR, Inc.	COMMON STOCK	654086107	370	10500	SHARES			X	
NII HOLDINGS INCCL B	COMMON STOCK	62913F201	58	1660	SHARES				X
NIKE INC CL B	COMMON STOCK	654106103	490	6290	SHARES			X	
NIKE INC CL B	COMMON STOCK	654106103	1253	16097	SHARES				X
Nike, Inc., Class B	COMMON STOCK	654106103	2975	38200	SHARES			X	
NISOURCE INC	COMMON STOCK	65473P105	61	2853	SHARES			X	
NISOURCE INC	COMMON STOCK	65473P105	345	16252	SHARES				X
NITROMED INC	COMMON STOCK	654798503	4	550	SHARES				X
NOBLE ENERGY INC	COMMON STOCK	655044105	139	2959	SHARES			X	
NORDSTROM INC COM	COMMON STOCK	655664100	116	2900	SHARES			X	
Nordstrom, Inc.	COMMON STOCK	655664100	830	20800	SHARES			X	
Norfolk Southern Corp.	COMMON STOCK	655844108	382	17300	SHARES			X	
NORFOLK SOUTHN CORP	COMMON STOCK	655844108	739	33465	SHARES			X	
NORFOLK SOUTHN CORP	COMMON STOCK	655844108	1203	54475	SHARES				X
Nortel Networks Corp.	COMMON STOCK	656568102	1404	236305	SHARES			X	
NORTEL NETWORKS CORPORATION	COMMON STOCK	656568102	74	12406	SHARES			X	
NORTH AMERICAN SCIENTIFIC INC COM	COMMON STOCK	65715D100	48	4800	SHARES			X	
NORTH CENTRAL BANCSHARES INC COM	COMMON STOCK	658418108	38	1000	SHARES				X

NAVISTAR INTERNATIONAL CORP	1	0	0	11000					
NBT BANCORP INC. COM	1	0	0	210					
NBT Bancorp, Inc.	3	31900	0	0					
NBTY INC COM	1	0	0	9640					
NCO GROUP INC COM	1	0	0	12000					
NCR CORP COM	1	138	0	0					
NCR CORP COM	1	646	0	8554					
NDCHEALTH CORP	1	0	0	11300					
NEIGHBORCARE INC	1	0	0	4775					
NEIMAN MARCUS GROUP INC CL B	1	0	0	4000					
NEKTAR THERAPEUTICS	1	0	0	4285					
NEOGEN CORPORATION	1	0	0	1125					
NEOPHARM INC COM	1	0	0	5583					
NET.B@NK INC	1	0	0	14200					
Net.B@nk, Inc.	3	20600	0	0					
NETGEAR INC	1	0	0	2790					
NETIQ CORP COM	1	0	0	6800					
NETOPIA INC	1	100	0	0					
NETSCREEN TECHNOLOGIES INC	1	0	0	600					
NetSolve Inc.		8224	0	0					
NETWORK APPLIANCE INC COM	1	750	0	0					
NETWORK APPLIANCE INCORPORATED	2	4000	0	0					
NETWORKS ASSOCIATES INC	1	150	0	0					
NETWORKS ASSOCIATES INC	1	0	0	13425					
NEUROCRINE BIOSCIENCES INC	1	0	0	725					
NEVADA GOLD & CASINOS INC	1	200	0	0					
NEW CENTY FINL CORP	1	0	0	2100					
New England Business Service, Inc.	3	17400	0	0					
New Milford Bancorp		13000	0	0					

NEW PLAN EXCEL REALTY TR (REIT)	1	8390	0	0
NEW PLAN EXCEL REALTY TR (REIT)	1	5980	0	0
NEW PLAN EXCEL REALTY TRUST INC	2	31700	0	0
NEW YORK COMMUNITY BANCORP INC COM	1	0	0	5714
NEWELL RUBBERMAID INC COM	3	203405	0	0
NEWELL RUBBERMAID INC COM	1	188610	0	305
NEWELL RUBBERMAID INC COM	1	39348	0	10815
NEWFIELD EXPLORATION CO	1	3900	0	0
Newfield Exploration Co.	3	28200	0	0
NEWMONT MINING	1	2400	0	1100
NEWMONT MINING	1	8839	0	10058
NEXTEL COMMUNICATION INC COM	1	6257	0	325
NEXTEL COMMUNICATION INC COM	1	2100	0	7025
NEXTEL COMMUNICATIONS INC CLASS A	2	71000	0	0
NIC, Inc.	3	8600	0	0
NICOR INC	1	600	0	0
NICOR INC	1	0	0	1100
NICOR, Inc.	3	10500	0	0
NII HOLDINGS INCL B	1	0	0	1660
NIKE INC CL B	1	6290	0	0
NIKE INC CL B	1	400	0	15697
Nike, Inc., Class B	3	38200	0	0
NISOURCE INC	1	2853	0	0
NISOURCE INC	1	4252	0	12000
NITROMED INC	1	0	0	550
NOBLE ENERGY INC	1	2959	0	0
NORDSTROM INC COM	1	2900	0	0
Nordstrom, Inc.	3	20800	0	0
Norfolk Southern Corp.	3	17300	0	0
NORFOLK SOUTHN CORP	1	33465	0	0
NORFOLK SOUTHN CORP	1	42175	0	12300
Nortel Networks Corp.	3	236305	0	0
NORTEL NETWORKS CORPORATION	2	12406	0	0
NORTH AMERICAN SCIENTIFIC INC COM	1	0	0	4800
NORTH CENTRAL BANCSHARES INC COM	1	0	0	1000

NORTH FORK BANCORPORATION COM	COMMON STOCK	659424105	127	3000	SHARES		X	
NORTH FORK BANCORPORATION COM	COMMON STOCK	659424105	137	3240	SHARES			X
NORTHEAST PENNSYLVANIA FINL CORP COM	COMMON STOCK	663905107	18	1000	SHARES			X
NORTHEAST UTILITIES COM	COMMON STOCK	664397106	2	101	SHARES		X	
NORTHEAST UTILITIES COM	COMMON STOCK	664397106	237	12700	SHARES			X
NORTHERN TR CORP COM	COMMON STOCK	665859104	275	5897	SHARES		X	
NORTHERN TR CORP COM	COMMON STOCK	665859104	763	16375	SHARES			X
Northern Trust Corp.	COMMON STOCK	665859104	685	14700	SHARES		X	
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	2670	27133	SHARES		X	
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	553	5614	SHARES			X
NORTHWEST AIRLINES CORP CL A	COMMON STOCK	667280101	58	5700	SHARES		X	
Northwest Airlines Corp., Class A	COMMON STOCK	667280101	364	36000	SHARES		X	
NORTHWEST NATURAL GAS COMPANY	COMMON STOCK	667655104	109	3500	SHARES		X	
NORTHWEST NATURAL GAS COMPANY	COMMON STOCK	667655104	49	1575	SHARES			X
Novastar Financial, Inc.	COMMON STOCK	669947400	1398	21200	SHARES		X	
NOVELL INC	COMMON STOCK	670006105	9659	848750	SHARES		X	
NOVELL INC	COMMON STOCK	670006105	6179	543007	SHARES		X	
NOVELL INC	COMMON STOCK	670006105	260	22850	SHARES			X
NOVELLUS SYS INC COM	COMMON STOCK	670008101	313	9898	SHARES		X	
NOVELLUS SYS INC COM	COMMON STOCK	670008101	117	3700	SHARES			X
Novellus Systems, Inc.	COMMON STOCK	670008101	1984	62400	SHARES		X	
NOVEN PHARMACEUTICALS INC	COMMON STOCK	670009109	290	13500	SHARES			X
NPTest Holding Corp.	COMMON STOCK	67019A105	431	28500	SHARES		X	
NS GROUP, INC.	COMMON STOCK	628916108	25	1900	SHARES			X
NSTAR COM	COMMON STOCK	67019E107	12	234	SHARES		X	
NSTAR COM	COMMON STOCK	67019E107	355	7000	SHARES			X
NU SKIN ENTERPRISES INC	COMMON STOCK	67018T105	413	20498	SHARES			X
NUCOR CORP	COMMON STOCK	670346105	14	225	SHARES			X
NUTRACEUTICAL INTERNATIONAL CORP	COMMON STOCK	67060Y101	160	7400	SHARES			X
NUVELO INC	COMMON STOCK	67072M301	15	1175	SHARES			X
Nuvelo, Inc.	COMMON STOCK	67072M301	107	8501	SHARES		X	
NVIDIA CORP COM	COMMON STOCK	67066G104	317	12000	SHARES			X
NYER MEDICAL GROUP INCORPORATED	COMMON STOCK	670711100	2	825	SHARES		X	
OAKLEY INC COM	COMMON STOCK	673662102	172	11600	SHARES			X
OCCIDENTAL PETE CORP COM	COMMON STOCK	674599105	286	6200	SHARES		X	
OCCIDENTAL PETE CORP COM	COMMON STOCK	674599105	617	13400	SHARES			X
OCEAN BIO CHEM INCORPORATED	COMMON STOCK	674631106	2	900	SHARES		X	
OCEANEERING INTL INC COM	COMMON STOCK	675232102	12	400	SHARES		X	
OCEANFIRST FINL CORP COM	COMMON STOCK	675234108	74	3000	SHARES			X
O'CHARLEYS INC	COMMON STOCK	670823103	150	8200	SHARES			X
OCWEN FINL CORP	COMMON STOCK	675746101	64	6592	SHARES			X
ODYSSEY RE HLDGS CORP COM	COMMON STOCK	67612W108	59	2200	SHARES		X	
ODYSSEY RE HLDGS CORP COM	COMMON STOCK	67612W108	713	26420	SHARES			X
OFFICE DEPOT INC	COMMON STOCK	676220106	43	2300	SHARES		X	
OFFICE DEPOT INC	COMMON STOCK	676220106	1236	65700	SHARES			X
Offshore Logistics, Inc.	COMMON STOCK	676255102	313	13600	SHARES		X	
OGE ENERGY CORP COM	COMMON STOCK	670837103	126	4760	SHARES		X	
OGE ENERGY CORP COM	COMMON STOCK	670837103	145	5486	SHARES			X
OHIO CAS CORP	COMMON STOCK	677240103	65	3275	SHARES			X
OIL SERVICE HOLDERS TRUST	COMMON STOCK	678002106	7	100	SHARES		X	
OIL STATES INTL INC	COMMON STOCK	678026105	102	7610	SHARES			X
OLD NATIONAL BANCORP COM	COMMON STOCK	680033107	136	6006	SHARES		X	
Old Republic International Corp.	COMMON STOCK	680223104	2089	85050	SHARES		X	
OLD REPUBLIC INTL CORP COM	COMMON STOCK	680223104	418	17008	SHARES		X	
OLD REPUBLIC INTL CORP COM	COMMON STOCK	680223104	291	11850	SHARES			X
OLIN CORP COM	COMMON STOCK	680665205	273	15300	SHARES			X
OMEGA FINANCIAL CORP	COMMON STOCK	682092101	47	1276	SHARES		X	
OMEGA FINANCIAL CORP	COMMON STOCK	682092101	561	15334	SHARES			X
OMNI ENERGY SERVICES CORP	COMMON STOCK	68210T208	35	4500	SHARES		X	
OMNICARE INC COM	COMMON STOCK	681904108	69	1550	SHARES		X	
OMNICARE INC COM	COMMON STOCK	681904108	503	11350	SHARES			X
OMNICOM GROUP INC COM	COMMON STOCK	681919106	1101	13725	SHARES		X	
OMNICOM GROUP INC COM	COMMON STOCK	681919106	998	12430	SHARES			X
Omnicom Group, Inc.	COMMON STOCK	681919106	2801	34900	SHARES		X	

NORTH FORK BANCORPORATION COM	1	0	0	3000				
NORTH FORK BANCORPORATION COM	1	0	0	3240				
NORTHEAST PENNSYLVANIA FINL CORP COM	1	0	0	1000				
NORTHEAST UTILITIES COM	1	101	0	0				
NORTHEAST UTILITIES COM	1	0	0	12700				
NORTHERN TR CORP COM	1	2422	0	3475				
NORTHERN TR CORP COM	1	225	0	16150				
Northern Trust Corp.	3	14700	0	0				
NORTHROP GRUMMAN CORP	1	27133	0	0				
NORTHROP GRUMMAN CORP	1	3374	0	2240				
NORTHWEST AIRLINES CORP CL A	1	5700	0	0				
Northwest Airlines Corp., Class A	3	36000	0	0				
NORTHWEST NATURAL GAS COMPANY	1	3500	0	0				
NORTHWEST NATURAL GAS COMPANY	1	1575	0	0				
Novastar Financial, Inc.	3	21200	0	0				
NOVELL INC	3	848750	0	0				
NOVELL INC	1	539432	0	3575				
NOVELL INC	1	16825	0	6025				
NOVELLUS SYS INC COM	1	9898	0	0				
NOVELLUS SYS INC COM	1	900	0	2800				
Novellus Systems, Inc.	3	62400	0	0				
NOVEN PHARMACEUTICALS INC	1	0	0	13500				
NPTest Holding Corp.	3	28500	0	0				
NS GROUP, INC.	1	0	0	1900				
NSTAR COM	1	234	0	0				
NSTAR COM	1	0	0	7000				
NU SKIN ENTERPRISES INC	1	0	0	20498				
NUCOR CORP	1	225	0	0				
NUTRACEUTICAL INTERNATIONAL CORP	1	7400	0	0				

NUVELO INC	1	0	0	1175
Nuvelo, Inc.	3	8501	0	0
NVIDIA CORP COM	1	0	0	12000
NYER MEDICAL GROUP INCORPORATED	1	825	0	0
OAKLEY INC COM	1	0	0	11600
OCCIDENTAL PETE CORP COM	1	5200	0	1000
OCCIDENTAL PETE CORP COM	1	0	0	13400
OCEAN BIO CHEM INCORPORATED	1	900	0	0
OCEANEERING INTL INC COM	1	400	0	0
OCEANFIRST FINL CORP COM	1	0	0	3000
O'CHARLEYS INC	1	0	0	8200
OCWEN FINL CORP	1	0	0	6592
ODYSSEY RE HLDGS CORP COM	1	2200	0	0
ODYSSEY RE HLDGS CORP COM	1	0	0	26420
OFFICE DEPOT INC	1	2300	0	0
OFFICE DEPOT INC	1	300	0	65400
Offshore Logistics, Inc.	3	13600	0	0
OGE ENERGY CORP COM	1	4760	0	0
OGE ENERGY CORP COM	1	4486	0	1000
OHIO CAS CORP	1	0	0	3275
OIL SERVICE HOLDERS TRUST	1	100	0	0
OIL STATES INTL INC	1	0	0	7610
OLD NATIONAL BANCORP COM	1	6006	0	0
Old Republic International Corp.	3	85050	0	0
OLD REPUBLIC INTL CORP COM	1	17008	0	0
OLD REPUBLIC INTL CORP COM	1	0	0	11850
OLIN CORP COM	1	0	0	15300
OMEGA FINANCIAL CORP	1	1276	0	0
OMEGA FINANCIAL CORP	1	11000	0	4334
OMNI ENERGY SERVICES CORP	1	4500	0	0
OMNICARE INC COM	1	1550	0	0
OMNICARE INC COM	1	4900	0	6450
OMNICOM GROUP INC COM	1	13300	0	425
OMNICOM GROUP INC COM	1	3105	300	9025
Omnicom Group, Inc.	3	34900	0	0

ON SEMICONDUCTOR CORPORATION	COMMON STOCK	682189105	12	1650	SHARES		X	
ON SEMICONDUCTOR CORPORATION	COMMON STOCK	682189105	47	6200	SHARES			X
ONEIDA FINL CORP COM	COMMON STOCK	682478102	32	2250	SHARES			X
ONEIDA LTD	COMMON STOCK	682505102	0	150	SHARES		X	
ONEOK INC	COMMON STOCK	682680103	47	2100	SHARES		X	
ONEOK INC	COMMON STOCK	682680103	27	1200	SHARES			X
ONEOK, Inc.	COMMON STOCK	682680103	424	18800	SHARES		X	
ONYX Software Corp.	COMMON STOCK	683402200	95	30550	SHARES		X	
Open Solutions, Inc.	COMMON STOCK	68371P102	124	5600	SHARES		X	
OPENTV CORPORATION CLASS A	COMMON STOCK	G67543101	10	3000	SHARES		X	
OPSWARE, INC.	COMMON STOCK	68383A101	73	9700	SHARES		X	
OPSWARE, INC.	COMMON STOCK	68383A101	59	7750	SHARES			X
Oracle Corp.	COMMON STOCK	68389X105	736	61300	SHARES		X	
ORACLE CORPORATION	COMMON STOCK	68389X105	840	69966	SHARES	X		
ORACLE CORPORATION COM	COMMON STOCK	68389X105	2280	190015	SHARES		X	
ORACLE CORPORATION COM	COMMON STOCK	68389X105	1605	133720	SHARES			X
OraSure Technologies, Inc.	COMMON STOCK	68554V108	213	20600	SHARES		X	
O'REILLY AUTOMOTIVE INC COM	COMMON STOCK	686091109	200	5000	SHARES		X	
ORTHODONTIC CENTERS OF AMER INC COM	COMMON STOCK	68750P103	51	6440	SHARES		X	
ORTHODONTIC CENTERS OF AMER INC COM	COMMON STOCK	68750P103	134	17000	SHARES			X
Orthodontic Centers of America, Inc.	COMMON STOCK	68750P103	216	27400	SHARES		X	
ORTHOFIX INTERNATIONAL NV	COMMON STOCK	N6748L102	50	1000	SHARES		X	
ORTHOFIX INTERNATIONAL NV	COMMON STOCK	N6748L102	82	1650	SHARES			X
OSHKOSH TRUCK CORP	COMMON STOCK	688239201	3	50	SHARES		X	
OSHKOSH TRUCK CORP	COMMON STOCK	688239201	93	1675	SHARES			X
OSI SYS INC	COMMON STOCK	671044105	62	3100	SHARES			X
OSTEOTECH INCORPORATED	COMMON STOCK	688582105	1	200	SHARES			X
OTTER TAIL CORPORATION	COMMON STOCK	689648103	6	240	SHARES			X
OUTBACK STEAKHOUSE INC COM	COMMON STOCK	689899102	1656	34000	SHARES			X
OVERLAND STORAGE INC	COMMON STOCK	690310107	83	4881	SHARES			X
OVERNITE CORPORATION	COMMON STOCK	690322102	69	3000	SHARES			X
OWENS & MINOR INC NEW COM	COMMON STOCK	690732102	395	15600	SHARES			X
OWENS ILL INC COM NEW	COMMON STOCK	690768403	229	16300	SHARES			X
OXFORD HEALTH PLANS INC	COMMON STOCK	691471106	182	3731	SHARES		X	
OXFORD HEALTH PLANS INC	COMMON STOCK	691471106	738	15100	SHARES			X
P F CHANG'S CHINA BISTRO INC	COMMON STOCK	69333Y108	297	5900	SHARES			X
P G & E CORP	COMMON STOCK	69331C108	5	168	SHARES		X	
P G & E CORP	COMMON STOCK	69331C108	81	2780	SHARES			X
PACCAR INC	COMMON STOCK	693718108	346	6170	SHARES			X
PACIFIC CAPITAL BANCORP NEW	COMMON STOCK	69404P101	47	1179	SHARES			X
PACIFIC SUNWEAR OF CALIFORNIA	COMMON STOCK	694873100	51	2060	SHARES		X	
PACIFICARE HEALTH SYS INC DEL	COMMON STOCK	695112102	301	7604	SHARES		X	
PACIFICARE HEALTH SYS INC DEL	COMMON STOCK	695112102	498	12600	SHARES			X
PacifiCare Health Systems, Inc.	COMMON STOCK	695112102	2958	74800	SHARES		X	
PACKAGING CORP OF AMER COM	COMMON STOCK	695156109	279	12375	SHARES			X
PACTIV CORP COM	COMMON STOCK	695257105	9	415	SHARES		X	
PACTIV CORP COM	COMMON STOCK	695257105	169	7600	SHARES			X
PALL CORP COM	COMMON STOCK	696429307	73	3228	SHARES		X	
PALL CORP COM	COMMON STOCK	696429307	59	2600	SHARES			X
Pall Corp.	COMMON STOCK	696429307	590	26000	SHARES		X	
PALMONE INC	COMMON STOCK	69713P107	1	67	SHARES		X	
PALMONE INC	COMMON STOCK	69713P107	8	351	SHARES			X
PALMSOURCE INC	COMMON STOCK	697154102	0	18	SHARES		X	
PALMSOURCE INC	COMMON STOCK	697154102	2	107	SHARES			X
PAN PACIFIC RETAIL PROP (REIT)	COMMON STOCK	69806L104	224	4300	SHARES			X
PANAMSAT CORPORATION NEW	COMMON STOCK	697933109	212	8650	SHARES	X		
Paradigm Genetics, Inc.	COMMON STOCK	69900R106	275	218000	SHARES		X	
PARAGON TECHNOLOGIES INC	COMMON STOCK	69912T108	28	2725	SHARES			X
PARAMETRIC TECHNOLOGY CORP COM	COMMON STOCK	699173100	358	79275	SHARES			X
PARK ELECTROCHEMICAL CORPORATION	COMMON STOCK	700416209	195	7700	SHARES			X
PARK NATIONAL CORP COM	COMMON STOCK	700658107	8	71	SHARES			X
PARKER HANNIFIN CORP	COMMON STOCK	701094104	404	7150	SHARES		X	
PARKER HANNIFIN CORP	COMMON STOCK	701094104	728	12892	SHARES			X
PARKVALE FINANCIAL CORP	COMMON STOCK	701492100	44	1525	SHARES		X	

ON SEMICONDUCTOR CORPORATION	1	1650	0	0				
ON SEMICONDUCTOR CORPORATION	1	0	0	6200				
ONEIDA FINL CORP COM	1	0	0	2250				
ONEIDA LTD	1	150	0	0				
ONEOK INC	1	2100	0	0				
ONEOK INC	1	1200	0	0				
ONEOK, Inc.	3	18800	0	0				
ONYX Software Corp.	3	30550	0	0				
Open Solutions, Inc.	3	5600	0	0				
OPENTV CORPORATION CLASS A	1	3000	0	0				
OPSWARE, INC.	1	9700	0	0				
OPSWARE, INC.	1	0	0	7750				
Oracle Corp.	3	61300	0	0				
ORACLE CORPORATION	2	69966	0	0				
ORACLE CORPORATION COM	1	190015	0	0				
ORACLE CORPORATION COM	1	36560	0	97160				
OraSure Technologies, Inc.	3	20600	0	0				
O'REILLY AUTOMOTIVE INC COM	1	0	0	5000				
ORTHODONTIC CENTERS OF AMER INC COM	1	0	0	6440				
ORTHODONTIC CENTERS OF AMER INC COM	1	0	0	17000				
Orthodontic Centers of America, Inc.	3	27400	0	0				
ORTHOFIX INTERNATIONAL NV	1	1000	0	0				
ORTHOFIX INTERNATIONAL NV	1	0	0	1650				
OSHKOSH TRUCK CORP	1	50	0	0				
OSHKOSH TRUCK CORP	1	0	0	1675				
OSI SYS INC	1	0	0	3100				
OSTEOTECH INCORPORATED	1	0	0	200				
OTTER TAIL CORPORATION	1	240	0	0				
OUTBACK STEAKHOUSE INC COM	1	0	0	34000				

OVERLAND STORAGE INC	1	0	0	4881
OVERNITE CORPORATION	1	0	0	3000
OWENS & MINOR INC NEW COM	1	0	0	15600
OWENS ILL INC COM NEW	1	0	0	16300
OXFORD HEALTH PLANS INC	1	731	0	3000
OXFORD HEALTH PLANS INC	1	0	0	15100
P F CHANG'S CHINA BISTRO INC	1	0	0	5900
P G & E CORP	1	168	0	0
P G & E CORP	1	1280	0	1500
PACCAR INC	1	0	0	6170
PACIFIC CAPITAL BANCORP NEW	1	0	0	1179
PACIFIC SUNWEAR OF CALIFORNIA	1	0	0	2060
PACIFICARE HEALTH SYS INC DEL	1	7604	0	0
PACIFICARE HEALTH SYS INC DEL	1	4200	0	8400
PacifiCare Health Systems, Inc.	3	74800	0	0
PACKAGING CORP OF AMER COM	1	0	0	12375
PACTIV CORP COM	1	415	0	0
PACTIV CORP COM	1	0	0	7600
PALL CORP COM	1	3228	0	0
PALL CORP COM	1	2000	0	600
Pall Corp.	3	26000	0	0
PALMONE INC	1	67	0	0
PALMONE INC	1	101	0	250
PALMSOURCE INC	1	18	0	0
PALMSOURCE INC	1	30	0	77
PAN PACIFIC RETAIL PROP (REIT)	1	0	0	4300
PANAMSAT CORPORATION NEW	2	8650	0	0
Paradigm Genetics, Inc.	3	218000	0	0
PARAGON TECHNOLOGIES INC	1	2725	0	0
PARAMETRIC TECHNOLOGY CORP COM	1	31175	0	48100
PARK ELECTROCHEMICAL CORPORATION	1	0	0	7700
PARK NATIONAL CORP COM	1	0	0	71
PARKER HANNIFIN CORP	1	7150	0	0
PARKER HANNIFIN CORP	1	2896	0	9996
PARKVALE FINANCIAL CORP	1	1525	0	0

PartnerRe Ltd.	COMMON STOCK	G6852T105	706	12500	SHARES		X	
PATINA OIL & GAS CORP	COMMON STOCK	703224105	16	600	SHARES		X	
PATINA OIL & GAS CORP	COMMON STOCK	703224105	116	4400	SHARES			X
PATRIOT BANK CORP PA	COMMON STOCK	70335P103	759	25881	SHARES			X
PATRIOT NATL BANCORP INC COM	COMMON STOCK	70336F104	8	500	SHARES			X
PATTERSON DENTAL CO COM	COMMON STOCK	703412106	27	400	SHARES		X	
PATTERSON DENTAL CO COM	COMMON STOCK	703412106	312	4550	SHARES			X
PATTERSONUTI ENERGY INC	COMMON STOCK	703481101	18	500	SHARES			X
PAXAR CORP COM	COMMON STOCK	704227107	130	8800	SHARES			X
PAYCHEX INC COM	COMMON STOCK	704326107	808	22709	SHARES		X	
PAYCHEX INC COM	COMMON STOCK	704326107	419	11774	SHARES			X
Paychex, Inc.	COMMON STOCK	704326107	1164	32700	SHARES		X	
PAYLESS SHOESOURCE INC COM	COMMON STOCK	704379106	260	18600	SHARES			X
PDI, Inc.	COMMON STOCK	69329V100	154	6100	SHARES		X	
PEABODY ENERGY CORP COM	COMMON STOCK	704549104	837	18000	SHARES			X
PEERLESS SYSTEMS CORPORATION	COMMON STOCK	705536100	21	10550	SHARES			X
PEETS COFFEE & TEA INC COM	COMMON STOCK	705560100	8	375	SHARES		X	
PENN ESTATE INV TR (REIT)	COMMON STOCK	709102107	45	1200	SHARES		X	
PENN ESTATE INV TR (REIT)	COMMON STOCK	709102107	72	1900	SHARES			X
PENN NATL GAMING INC	COMMON STOCK	707569109	75	2600	SHARES		X	
PENN VIRGINIA CORPORATION	COMMON STOCK	707882106	30	500	SHARES			X
PENNEY J C CO INC	COMMON STOCK	708160106	89	2564	SHARES		X	
PENNEY J C CO INC	COMMON STOCK	708160106	143	4108	SHARES			X
PENNICHUCK CORPORATION NEW	COMMON STOCK	708254206	19	667	SHARES		X	
Pennrock Financial Services Corp.	COMMON STOCK	708352109	239	8400	SHARES		X	
PENNRock FINL SVCS CORP COM	COMMON STOCK	708352109	7	254	SHARES			X
PENNS WOODS BANCORP INC.	COMMON STOCK	708430103	14	300	SHARES		X	
PENNS WOODS BANCORP INC.	COMMON STOCK	708430103	71	1584	SHARES			X
PENNSYLVANIA COMMERCE BANCORP INC	COMMON STOCK	708677109	504	10030	SHARES		X	
PENTAIR INC COM	COMMON STOCK	709631105	24	400	SHARES		X	
PENTAIR INC COM	COMMON STOCK	709631105	820	13900	SHARES			X
PEOPLES BK BRIDGEPORT CONN COM	COMMON STOCK	710198102	101	2180	SHARES			X
PEOPLESOFT INC COM	COMMON STOCK	712713106	43	2300	SHARES		X	
PEOPLESOFT INC COM	COMMON STOCK	712713106	352	19055	SHARES			X
PEPCO HOLDINGS INC	COMMON STOCK	713291102	1044	51052	SHARES		X	
PEPCO HOLDINGS INC	COMMON STOCK	713291102	642	31386	SHARES			X
Pepeco Holdings, Inc.	COMMON STOCK	713291102	578	28282	SHARES		X	
PEPSIAMERICAS INC COM	COMMON STOCK	71343P200	216	10600	SHARES			X
PEPSICO INC COM	COMMON STOCK	713448108	7474	138800	SHARES		X	
PEPSICO INC COM	COMMON STOCK	713448108	26161	485810	SHARES		X	
PEPSICO INC COM	COMMON STOCK	713448108	19971	370867	SHARES			X
PEPSICO INCORPORATED	COMMON STOCK	713448108	431	8005	SHARES		X	
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	9678	281740	SHARES		X	
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	5551	161588	SHARES		X	
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	237	6900	SHARES			X
PERKINELMER INC COM	COMMON STOCK	714046109	79	3820	SHARES		X	
PERKINELMER INC COM	COMMON STOCK	714046109	592	28600	SHARES			X
PerkinElmer, Inc.	COMMON STOCK	714046109	1055	51000	SHARES		X	
PEROT SYS CORP CL A	COMMON STOCK	714265105	1	50	SHARES		X	
PEROT SYS CORP CL A	COMMON STOCK	714265105	329	24709	SHARES			X
PETROQUEST ENERGY INCORPORATED	COMMON STOCK	716748108	51	14200	SHARES			X
PETSMART INC	COMMON STOCK	716768106	32	1200	SHARES			X
PFF BANCORP INC COMMON	COMMON STOCK	69331W104	53	1395	SHARES			X
PFIZER INC	COMMON STOCK	717081103	20637	588769	SHARES		X	
PFIZER INC	COMMON STOCK	717081103	44120	1258778	SHARES		X	
PFIZER INC	COMMON STOCK	717081103	32390	924115	SHARES			X
PFIZER INCORPORATED	COMMON STOCK	717081103	6305	179877	SHARES		X	
PFS BANCORP INC	COMMON STOCK	69335R101	20	1000	SHARES			X
PHARMACEUTICAL PRODUCT DEVEL INC COM	COMMON STOCK	717124101	104	3500	SHARES			X
PHARMACEUTICAL RES INC COM	COMMON STOCK	717125108	0	6	SHARES			X
PHARMACOPEIA INC COM	COMMON STOCK	71713B104	523	26000	SHARES			X
PHELPS DODGE CORP	COMMON STOCK	717265102	16	200	SHARES		X	
PHILADELPHIA CONS HLDG CORP	COMMON STOCK	717528103	374	6451	SHARES			X
Phillips Van Heusen Corp.	COMMON STOCK	718592108	651	35200	SHARES		X	

PartnerRe Ltd.	3	12500	0	0				
PATINA OIL & GAS CORP	1	600	0	0				
PATINA OIL & GAS CORP	1	0	0	4400				
PATRIOT BANK CORP PA	1	15658	0	10223				
PATRIOT NATL BANCORP INC COM	1	0	0	500				
PATTERSON DENTAL CO COM	1	0	0	400				
PATTERSON DENTAL CO COM	1	550	0	4000				
PATTERSONUTI ENERGY INC	1	500	0	0				
PAXAR CORP COM	1	0	0	8800				
PAYCHEX INC COM	1	12584	0	10125				
PAYCHEX INC COM	1	1224	0	10550				
Paychex, Inc.	3	32700	0	0				
PAYLESS SHOESOURCE INC COM	1	0	0	18600				
PDI, Inc.	3	6100	0	0				
PEABODY ENERGY CORP COM	1	0	0	18000				
PEERLESS SYSTEMS CORPORATION	1	0	0	10550				
PEETS COFFEE & TEA INC COM	1	375	0	0				
PENN ESTATE INV TR (REIT)	1	1200	0	0				
PENN ESTATE INV TR (REIT)	1	0	0	1900				
PENN NATL GAMING INC	1	600	0	2000				
PENN VIRGINIA CORPORATION	1	500	0	0				
PENNEY J C CO INC	1	2564	0	0				
PENNEY J C CO INC	1	4108	0	0				
PENNICHUCK CORPORATION NEW	1	667	0	0				
Pennrock Financial Services Corp.		8400	0	0				
PENNRock FINL SVCS CORP COM	1	0	0	254				
PENNS WOODS BANCORP INC.	1	300	0	0				
PENNS WOODS BANCORP INC.	1	121	0	1463				
PENNSYLVANIA COMMERCE BANCORP INC	1	10030	0	0				

PENTAIR INC COM	1	400	0	0
PENTAIR INC COM	1	6625	0	7275
PEOPLES BK BRIDGEPORT CONN COM	1	0	0	2180
PEOPLESOFT INC COM	1	2300	0	0
PEOPLESOFT INC COM	1	0	0	19055
PEPCO HOLDINGS INC	1	49852	0	1200
PEPCO HOLDINGS INC	1	28254	0	3132
Pepco Holdings, Inc.	3	28282	0	0
PEPSIAMERICAS INC COM	1	600	0	10000
PEPSICO INC COM	3	138800	0	0
PEPSICO INC COM	1	483495	0	2315
PEPSICO INC COM	1	296540	0	74327
PEPSICO INCORPORATED	2	8005	0	0
PERFORMANCE FOOD GROUP CO	3	281740	0	0
PERFORMANCE FOOD GROUP CO	1	155528	0	6060
PERFORMANCE FOOD GROUP CO	1	1225	0	5675
PERKINELMER INC COM	1	0	0	3820
PERKINELMER INC COM	1	4000	0	24600
PerkinElmer, Inc.	3	51000	0	0
PEROT SYS CORP CL A	1	50	0	0
PEROT SYS CORP CL A	1	709	0	24000
PETROQUEST ENERGY INCORPORATED	1	0	0	14200
PETSMART INC	1	200	0	1000
PFF BANCORP INC COMMON	1	0	0	1395
PFIZER INC	3	588769	0	0
PFIZER INC	1	1237180	0	21598
PFIZER INC	1	657220	0	266895
PFIZER INCORPORATED	2	179877	0	0
PFS BANCORP INC	1	0	0	1000
PHARMACEUTIAL PRODUCT DEVEL INC COM	1	0	0	3500
PHARMACEUTICAL RES INC COM	1	6	0	0
PHARMACOPEIA INC COM	1	0	0	26000
PHELPS DODGE CORP	1	200	0	0
PHILADELPHIA CONS HLDG CORP	1	0	0	6451
Phillips Van Heusen Corp.	3	35200	0	0

PHOENIX COS INC COM	COMMON STOCK	71902E109	18	1375	SHARES		X	
PHOENIX COS INC COM	COMMON STOCK	71902E109	17	1256	SHARES			X
PHOTON DYNAMICS INC COM	COMMON STOCK	719364101	211	6480	SHARES			X
PHOTRONIC LABS INC COM	COMMON STOCK	719405102	154	8690	SHARES			X
PHSB FIN CORP	COMMON STOCK	69335T107	23	1000	SHARES			X
PICO HOLDINGS INC COM	COMMON STOCK	693366205	406	24704	SHARES		X	
PIEDMONT NAT GAS INC	COMMON STOCK	720186105	14	339	SHARES			X
PIER 1 INC COM	COMMON STOCK	720279108	23	960	SHARES		X	
PIER 1 INC COM	COMMON STOCK	720279108	364	15375	SHARES			X
PINNACLE AIRLINES CORP	COMMON STOCK	723443107	134	10100	SHARES			X
PINNACLE SYSTEMS INC COM	COMMON STOCK	723481107	92	10300	SHARES			X
Pinnacle Systems, Inc.	COMMON STOCK	723481107	1553	172000	SHARES		X	
PINNACLE WEST CAPITAL CORP	COMMON STOCK	723484101	114	2900	SHARES			X
PIONEER NATURAL RESOURCES CO	COMMON STOCK	723787107	207	6400	SHARES			X
PIONEER RAILCORP	COMMON STOCK	723839106	2	1000	SHARES			X
PIPER JAFFRAY COMPANIES INC	COMMON STOCK	724078100	0	3	SHARES		X	
PIPER JAFFRAY COMPANIES INC	COMMON STOCK	724078100	54	994	SHARES		X	
PIPER JAFFRAY COMPANIES INC	COMMON STOCK	724078100	198	3657	SHARES			X
PITNEY BOWES INC COM	COMMON STOCK	724479100	598	14025	SHARES		X	
PITNEY BOWES INC COM	COMMON STOCK	724479100	1811	42500	SHARES			X
Pixelworks, Inc.	COMMON STOCK	72581M107	3202	186900	SHARES		X	
PLAINS ALL AMERICAN PIPELINE L P	COMMON STOCK	726503105	920	26350	SHARES		X	
PLAINS EXPLORATION & PRODUCT COMPANY	COMMON STOCK	726505100	110	5900	SHARES			X
PLANAR SYSTEMS INC.	COMMON STOCK	726900103	134	9375	SHARES			X
PLANTRONICS INC COM NEW	COMMON STOCK	727493108	88	2400	SHARES			X
PLATO LEARNING, INC.	COMMON STOCK	72764Y100	15	1500	SHARES			X
PLUG POWER INC COM	COMMON STOCK	72919P103	1	100	SHARES		X	
PLX Technology, Inc.	COMMON STOCK	693417107	228	21200	SHARES		X	
PMA CAP CORP	COMMON STOCK	693419202	42	6950	SHARES			X
PMC SIERRA INC	COMMON STOCK	69344F106	108	6390	SHARES			X
PMI Group, Inc.	COMMON STOCK	69344M101	1046	28000	SHARES		X	
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	10798	194844	SHARES		X	
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	5207	93958	SHARES			X
PNM RESOURCES INC	COMMON STOCK	69349H107	144	4800	SHARES			X
POGO PRODUCING CO	COMMON STOCK	730448107	7	150	SHARES		X	
POLARIS INDUSTRIES INC	COMMON STOCK	731068102	45	1000	SHARES		X	
POLARIS INDUSTRIES INC	COMMON STOCK	731068102	116	2550	SHARES			X
Polaris Industries, Inc.	COMMON STOCK	731068102	982	21600	SHARES		X	
POLO RALPH LAUREN CORPORATION	COMMON STOCK	731572103	34	1000	SHARES		X	
Polycom, Inc.	COMMON STOCK	73172K104	2231	105100	SHARES		X	
POLYMEDICA INDS INC COM	COMMON STOCK	731738100	181	6750	SHARES			X
PolyMedica Industries, Inc.	COMMON STOCK	731738100	558	20800	SHARES		X	
POORE BROTHERS INC	COMMON STOCK	732813100	19	6100	SHARES			X
POPE & TALBOT INC	COMMON STOCK	732827100	49	2865	SHARES			X
POST PROPERTIES INCORPORATED	COMMON STOCK	737464107	331	11500	SHARES		X	
POWER INTEGRATIONS INC COM	COMMON STOCK	739276103	339	11600	SHARES			X
POWERWAVE TECHNOLOGIES INC	COMMON STOCK	739363109	75	9657	SHARES			X
PPG INDS INC	COMMON STOCK	693506107	1111	19058	SHARES		X	
PPG INDS INC	COMMON STOCK	693506107	3015	51721	SHARES			X
PPL CORP COM	COMMON STOCK	69351T106	6474	141980	SHARES		X	
PPL CORP COM	COMMON STOCK	69351T106	1867	40940	SHARES			X
PPL Corp.	COMMON STOCK	69351T106	341	7466	SHARES		X	
PRAXAIR INC COM	COMMON STOCK	74005P104	62	1672	SHARES		X	
PRAXAIR INC COM	COMMON STOCK	74005P104	1898	51130	SHARES			X
PRECISION CASTPARTS CORP COM	COMMON STOCK	740189105	284	6443	SHARES		X	
PRECISION CASTPARTS CORP COM	COMMON STOCK	740189105	1854	42100	SHARES			X
Precision Castparts Corp.	COMMON STOCK	740189105	1902	43200	SHARES		X	
Presidential Life Corp.	COMMON STOCK	740884101	165	11000	SHARES		X	
PRICE T ROWE GROUP INC COM	COMMON STOCK	74144T108	1558	28950	SHARES		X	
PRICE T ROWE GROUP INC COM	COMMON STOCK	74144T108	1983	36833	SHARES			X
PRIMEDIA INC COM	COMMON STOCK	74157K101	10	3675	SHARES			X
Princeton Review (The), Inc.	COMMON STOCK	742352107	350	40500	SHARES		X	
Principal Financial Group	COMMON STOCK	74251V102	1169	32800	SHARES		X	
PRINCIPAL FINL GROUP INC	COMMON STOCK	74251V102	303	8495	SHARES		X	

PHOENIX COS INC COM	1	1375	0	0				
PHOENIX COS INC COM	1	1256	0	0				
PHOTON DYNAMICS INC COM	1	0	0	6480				
PHOTRONIC LABS INC COM	1	0	0	8690				
PHSB FIN CORP	1	0	0	1000				
PICO HOLDINGS INC COM	1	0	0	24704				
PIEDMONT NAT GAS INC	1	139	0	200				
PIER 1 INC COM	1	960	0	0				
PIER 1 INC COM	1	675	0	14700				
PINNACLE AIRLINES CORP	1	0	0	10100				
PINNACLE SYSTEMS INC COM	1	0	0	10300				
Pinnacle Systems, Inc.	3	172000	0	0				
PINNACLE WEST CAPITAL CORP	1	0	0	2900				
PIONEER NATURAL RESOURCES CO	1	0	0	6400				
PIONEER RAILCORP	1	0	0	1000				
PIPER JAFFRAY COMPANIES INC	3	3	0	0				
PIPER JAFFRAY COMPANIES INC	1	994	0	0				
PIPER JAFFRAY COMPANIES INC	1	192	0	3465				
PITNEY BOWES INC COM	1	14025	0	0				
PITNEY BOWES INC COM	1	28400	0	14100				
Pixelworks, Inc.	3	186900	0	0				
PLAINS ALL AMERICAN PIPELINE L P	2	26350	0	0				
PLAINS EXPLORATION & PRODUCT COMPANY	1	5900	0	0				
PLANAR SYSTEMS INC.	1	0	0	9375				
PLANTRONICS INC COM NEW	1	0	0	2400				
PLATO LEARNING, INC.	1	0	0	1500				
PLUG POWER INC COM	1	100	0	0				
PLX Technology, Inc.	3	21200	0	0				
PMA CAP CORP	1	0	0	6950				

PMC SIERRA INC	1	0	0	6390
PMI Group, Inc.	3	28000	0	0
PNC FINL SVCS GROUP COM	1	187839	0	7005
PNC FINL SVCS GROUP COM	1	63412	0	30546
PNM RESOURCES INC	1	0	0	4800
POGO PRODUCING CO	1	150	0	0
POLARIS INDUSTRIES INC	1	1000	0	0
POLARIS INDUSTRIES INC	1	0	0	2550
Polaris Industries, Inc.	3	21600	0	0
POLO RALPH LAUREN CORPORATION	1	1000	0	0
Polycom, Inc.	3	105100	0	0
POLYMEDICA INDS INC COM	1	0	0	6750
PolyMedica Industries, Inc.	3	20800	0	0
POORE BROTHERS INC	1	0	0	6100
POPE & TALBOT INC	1	0	0	2865
POST PROPERTIES INCORPORATED	2	11500	0	0
POWER INTEGRATIONS INC COM	1	0	0	11600
POWERWAVE TECHNOLOGIES INC	1	0	0	9657
PPG INDS INC	1	19058	0	0
PPG INDS INC	1	42061	0	9660
PPL CORP COM	1	140880	0	1100
PPL CORP COM	1	31734	0	9206
PPL Corp.	3	7466	0	0
PRAXAIR INC COM	1	172	0	1500
PRAXAIR INC COM	1	516	0	50614
PRECISION CASTPARTS CORP COM	1	6443	0	0
PRECISION CASTPARTS CORP COM	1	0	0	42100
Precision Castparts Corp.	3	43200	0	0
Presidential Life Corp.	3	11000	0	0
PRICE T ROWE GROUP INC COM	1	22950	0	6000
PRICE T ROWE GROUP INC COM	1	13208	0	23625
PRIMEDIA INC COM	1	0	0	3675
Princeton Review (The), Inc.	3	40500	0	0
Principal Financial Group	3	32800	0	0
PRINCIPAL FINL GROUP INC	1	6995	0	1500

PRINCIPAL FINL GROUP INC	COMMON STOCK	74251V102	121	3400	SHARES			X
PRIORITY HEALTHCARE CORP CL B	COMMON STOCK	74264T102	159	7450	SHARES			X
PROASSURANCE CORP	COMMON STOCK	74267C106	58	1670	SHARES			X
PROCTER & GAMBLE CO COM	COMMON STOCK	742718109	23828	227196	SHARES	X		
PROCTER & GAMBLE CO COM	COMMON STOCK	742718109	36337	346466	SHARES			X
Procter & Gamble Co.	COMMON STOCK	742718109	2443	23300	SHARES	X		
PROCTER & GAMBLE CORPORATION	COMMON STOCK	742718109	837	7984	SHARES	X		
PRODEX INC	COMMON STOCK	74265M106	2	685	SHARES		X	
PROGRESS ENERGY INC COM	COMMON STOCK	743263105	615	13068	SHARES	X		
PROGRESS ENERGY INC COM	COMMON STOCK	743263105	885	18795	SHARES			X
PROGRESSIVE CORP COM	COMMON STOCK	743315103	5	59	SHARES	X		
PROGRESSIVE CORP COM	COMMON STOCK	743315103	622	7100	SHARES			X
PROLOGIS (REIT)	COMMON STOCK	743410102	498	13871	SHARES			X
PROQUEST COMPANY	COMMON STOCK	74346P102	369	12645	SHARES	X		
PROQUEST COMPANY	COMMON STOCK	74346P102	379	13000	SHARES			X
PROTECTIVE LIFE CORP COM	COMMON STOCK	743674103	191	5111	SHARES	X		
Protective Life Corp.	COMMON STOCK	743674103	1423	38000	SHARES	X		
PROTEIN DESIGN LABS INC	COMMON STOCK	74369L103	772	32400	SHARES			X
Provident Bankshares Corp.	COMMON STOCK	743859100	336	10700	SHARES	X		
PROVIDENT BANKSHARES CORPORATION	COMMON STOCK	743859100	57	1802	SHARES	X		
PROVIDENT BANKSHARES CORPORATION	COMMON STOCK	743859100	482	15361	SHARES			X
PROVIDENT FINANCIAL GROUP INC	COMMON STOCK	743866105	48	1200	SHARES			X
Provident Financial Group, Inc.	COMMON STOCK	743866105	987	24572	SHARES	X		
PROVIDENT FINANCIAL HOLDINGS INC COM	COMMON STOCK	743868101	58	2250	SHARES			X
PROVIDENT FINANCIAL SERVICES INC	COMMON STOCK	74386T105	11	600	SHARES			X
PROVIDIAN FINANCIAL CORP COM	COMMON STOCK	74406A102	240	18300	SHARES	X		
PROVIDIAN FINANCIAL CORP COM	COMMON STOCK	74406A102	34	2600	SHARES			X
PROVINCE HEALTHCARE CO	COMMON STOCK	743977100	413	25950	SHARES			X
PROXYMED INCORPORATED NEW	COMMON STOCK	744290305	10	500	SHARES			X
PRUDENTIAL FINANCIAL INC	COMMON STOCK	744320102	247	5527	SHARES	X		
PRUDENTIAL FINANCIAL INC	COMMON STOCK	744320102	635	14170	SHARES			X
PSS WORLD MED INC COM	COMMON STOCK	69366A100	58	5200	SHARES	X		
PUBLIC SVC ENTERPRISE GROUP INC	COMMON STOCK	744573106	358	7627	SHARES	X		
PUBLIC SVC ENTERPRISE GROUP INC	COMMON STOCK	744573106	333	7098	SHARES			X
PUGET ENERGY INC COM	COMMON STOCK	745310102	4	200	SHARES	X		
PUGET ENERGY INC COM	COMMON STOCK	745310102	228	10200	SHARES			X
PULITZER INC COM	COMMON STOCK	745769109	97	2000	SHARES			X
PULTE HOMES INC COM	COMMON STOCK	745867101	150	2700	SHARES			X
QLOGIC CORP COM	COMMON STOCK	747277101	137	4153	SHARES	X		
QLOGIC CORP COM	COMMON STOCK	747277101	195	5900	SHARES			X
Qlogic Corp.	COMMON STOCK	747277101	944	28600	SHARES	X		
QLT INC COMMON	COMMON STOCK	746927102	146	5700	SHARES			X
QUALCOMM INC COM	COMMON STOCK	747525103	640	9655	SHARES	X		
QUALCOMM INC COM	COMMON STOCK	747525103	2655	40055	SHARES			X
Qualcomm, Inc.	COMMON STOCK	747525103	2610	39300	SHARES	X		
Quanex Corp.	COMMON STOCK	747620102	807	19000	SHARES	X		
QUANTA SERVICES INC COM	COMMON STOCK	74762E102	311	43945	SHARES			X
QUANTUM CORP COM	COMMON STOCK	747906204	236	63900	SHARES			X
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	1296	15649	SHARES	X		
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	800	9654	SHARES			X
QUEST SOFTWARE INC COM	COMMON STOCK	74834T103	49	3010	SHARES	X		
Quest Software, Inc.	COMMON STOCK	74834T103	144	8800	SHARES	X		
QUESTAR CORP COM	COMMON STOCK	748356102	306	8400	SHARES	X		
QUESTAR CORP COM	COMMON STOCK	748356102	58	1600	SHARES			X
QUICKSILVER RES INC WITH RIGHTS	COMMON STOCK	74837R104	74	1900	SHARES			X
Quicksilver Resources, Inc.	COMMON STOCK	74837R104	66	1700	SHARES	X		
QUIKSILVER INC	COMMON STOCK	74838C106	37	1700	SHARES			X
Quiksilver, Inc.	COMMON STOCK	74838C106	1018	46600	SHARES	X		
QUOVADX INCORPORATED	COMMON STOCK	74913K106	4	1200	SHARES			X
QWEST COMMUNICATIONS INTL INC	COMMON STOCK	749121109	39	9043	SHARES	X		
QWEST COMMUNICATIONS INTL INC	COMMON STOCK	749121109	64	14869	SHARES			X
R H DONNELLEY CORP	COMMON STOCK	74955W307	109	2341	SHARES			X
RADIAN GROUP INC COM	COMMON STOCK	750236101	828	19430	SHARES			X
RADIO ONE INC CL D	COMMON STOCK	75040P405	198	10700	SHARES			X

PRINCIPAL FINL GROUP INC	1	0	0	3400				
PRIORITY HEALTHCARE CORP CL B	1	0	0	7450				
PROASSURANCE CORP	1	0	0	1670				
PROCTER & GAMBLE CO COM	1	225996	0	1200				
PROCTER & GAMBLE CO COM	1	248624	0	97842				
Procter & Gamble Co.	3	23300	0	0				
PROCTER & GAMBLE CORPORATION	2	7984	0	0				
PRODEX INC	1	685	0	0				
PROGRESS ENERGY INC COM	1	13068	0	0				
PROGRESS ENERGY INC COM	1	9663	0	9132				
PROGRESSIVE CORP COM	1	59	0	0				
PROGRESSIVE CORP COM	1	0	0	7100				
PROLOGIS (REIT)	1	0	0	13871				
PROQUEST COMPANY	1	0	0	12645				
PROQUEST COMPANY	1	0	0	13000				
PROTECTIVE LIFE CORP COM	1	5111	0	0				
Protective Life Corp.	3	38000	0	0				
PROTEIN DESIGN LABS INC	1	300	0	32100				
Provident Bankshares Corp.	3	10700	0	0				
PROVIDENT BANKSHARES CORPORATION	1	1802	0	0				
PROVIDENT BANKSHARES CORPORATION	1	10161	0	5200				
PROVIDENT FINANCIAL GROUP INC	1	0	0	1200				
Provident Financial Group, Inc.	3	24572	0	0				
PROVIDENT FINANCIAL HOLDINGS INC COM	1	0	0	2250				
PROVIDENT FINANCIAL SERVICES INC	1	0	0	600				
PROVIDIAN FINANCIAL CORP COM	1	18300	0	0				
PROVIDIAN FINANCIAL CORP COM	1	0	0	2600				
PROVINCE HEALTHCARE CO	1	0	0	25950				
PROXYMED INCORPORATED NEW	1	500	0	0				

PRUDENTIAL FINANCIAL INC	1	3327	0	2200
PRUDENTIAL FINANCIAL INC	1	520	0	13650
PSS WORLD MED INC COM	1	0	0	5200
PUBLIC SVC ENTERPRISE GROUP INC	1	7627	0	0
PUBLIC SVC ENTERPRISE GROUP INC	1	6198	0	900
PUGET ENERGY INC COM	1	200	0	0
PUGET ENERGY INC COM	1	0	0	10200
PULITZER INC COM	1	0	0	2000
PULTE HOMES INC COM	1	0	0	2700
QLOGIC CORP COM	1	4153	0	0
QLOGIC CORP COM	1	0	0	5900
Qlogic Corp.	3	28600	0	0
QLT INC COMMON	1	0	0	5700
QUALCOMM INC COM	1	6655	0	3000
QUALCOMM INC COM	1	1055	0	39000
Qualcomm, Inc.	3	39300	0	0
Quanex Corp.	3	19000	0	0
QUANTA SERVICES INC COM	1	0	0	43945
QUANTUM CORP COM	1	500	0	63400
QUEST DIAGNOSTICS INC	1	15649	0	0
QUEST DIAGNOSTICS INC	1	7104	0	2550
QUEST SOFTWARE INC COM	1	0	0	3010
Quest Software, Inc.	3	8800	0	0
QUESTAR CORP COM	1	8400	0	0
QUESTAR CORP COM	1	1600	0	0
QUICKSILVER RES INC WITH RIGHTS	1	0	0	1900
Quicksilver Resources, Inc.	3	1700	0	0
QUIKSILVER INC	1	0	0	1700
Quicksilver, Inc.	3	46600	0	0
QUOVADX INCORPORATED	1	0	0	1200
QWEST COMMUNICATIONS INTL INC	1	9043	0	0
QWEST COMMUNICATIONS INTL INC	1	4618	0	10251
R H DONNELLEY CORP	1	311	0	2030
RADIAN GROUP INC COM	1	0	0	19430
RADIO ONE INC CL D	1	0	0	10700

RADIOSHACK CORP COM	COMMON STOCK	750438103	66	2000	SHARES		X	
RADIOSHACK CORP COM	COMMON STOCK	750438103	106	3200	SHARES			X
RadiSys Corp.	COMMON STOCK	750459109	560	26800	SHARES		X	
RAILAMERICA INC	COMMON STOCK	750753105	257	21350	SHARES			X
RAINIER PACIFIC FINANCIAL GROUP INC	COMMON STOCK	75087U101	87	5400	SHARES			X
RAIT Investment Trust	COMMON STOCK	749227104	372	12600	SHARES		X	
RALCORP HOLDINGS INC COM	COMMON STOCK	751028101	210	6900	SHARES			X
RANGE RESOURCES CORPORATION	COMMON STOCK	75281A109	83	6830	SHARES			X
RARE HOSPITALITY INTL INC COM	COMMON STOCK	753820109	277	9970	SHARES			X
RAVEN INDUSTRIES INC	COMMON STOCK	754212108	3	100	SHARES		X	
RAYMOND JAMES FINANCIAL INC	COMMON STOCK	754730109	175	7050	SHARES			X
RAYONIER INC COM	COMMON STOCK	754907103	311	7114	SHARES		X	
RAYONIER INC COM	COMMON STOCK	754907103	0	11	SHARES			X
RAYOVAC CORP COM	COMMON STOCK	755081106	983	34355	SHARES			X
RAYTHEON CO COM NEW	COMMON STOCK	755111507	5741	183189	SHARES		X	
RAYTHEON CO COM NEW	COMMON STOCK	755111507	5279	168443	SHARES		X	
RAYTHEON CO COM NEW	COMMON STOCK	755111507	1387	44260	SHARES			X
RCN CORP COM	COMMON STOCK	749361101	1	1800	SHARES		X	
READER'S DIGEST ASSN INC	COMMON STOCK	755267101	313	22200	SHARES			X
REALTY INCOME CORPORATION	COMMON STOCK	756109104	246	5500	SHARES	X		
RED HAT INC COM	COMMON STOCK	756577102	58	2500	SHARES		X	
RED HAT INC COM	COMMON STOCK	756577102	302	13100	SHARES			X
Red Hat, Inc.	COMMON STOCK	756577102	558	24400	SHARES		X	
Red Robin Gourmet Burgers	COMMON STOCK	75689M101	335	11800	SHARES		X	
REEBOK INTERNATIONAL LTD	COMMON STOCK	758110100	683	16525	SHARES			X
REGAL BELOIT CORP	COMMON STOCK	758750103	57	2850	SHARES		X	
REGAL ENTERTAINMENT GROUPA	COMMON STOCK	758766109	78	3550	SHARES			X
REGENCY CENTERS CORPORATION (REIT)	COMMON STOCK	758849103	253	5410	SHARES			X
REGENERATION TECHNOLOGIES INC	COMMON STOCK	75886N100	2	200	SHARES			X
REGENT COMMUNICATIONS INC DEL	COMMON STOCK	758865109	203	31100	SHARES			X
REGIONS FINANCIAL CORP COM	COMMON STOCK	758940100	32	880	SHARES		X	
REGIONS FINANCIAL CORP COM	COMMON STOCK	758940100	183	5010	SHARES			X
REHABCARE GROUP INC	COMMON STOCK	759148109	254	12800	SHARES			X
RELIANT RESOURCES INC COM	COMMON STOCK	75952B105	17	2116	SHARES		X	
RELIANT RESOURCES INC COM	COMMON STOCK	75952B105	21	2523	SHARES			X
REMEC INC	COMMON STOCK	759543101	467	61500	SHARES			X
REMINGTON OIL & GAS CORP COM NEW	COMMON STOCK	759594302	193	9750	SHARES			X
RENAISSANCE LEARNING INC	COMMON STOCK	75968L105	66	2500	SHARES			X
RENAL CARE GROUP INC COM	COMMON STOCK	759930100	1016	22200	SHARES			X
REPUBLIC BANCORP INC	COMMON STOCK	760282103	0	18	SHARES			X
Republic Bancorp, Inc.	COMMON STOCK	760282103	883	62823	SHARES		X	
REPUBLIC SVCS INC COM	COMMON STOCK	760759100	552	20400	SHARES			X
RESMED INC	COMMON STOCK	761152107	31	675	SHARES			X
RESPIRONICS INC COM	COMMON STOCK	761230101	11	200	SHARES		X	
REX STORES CORP COM	COMMON STOCK	761624105	14	900	SHARES			X
Rex Stores Corp.	COMMON STOCK	761624105	516	32800	SHARES		X	
REYNOLDS & REYNOLDS COMPANY CLASS A	COMMON STOCK	761695105	335	11800	SHARES			X
REYNOLDS R J TOB HLDGS INC	COMMON STOCK	76182K105	65	1076	SHARES		X	
REYNOLDS R J TOB HLDGS INC	COMMON STOCK	76182K105	82	1350	SHARES			X
RF MICRO DEVICES INC COM	COMMON STOCK	749941100	96	11400	SHARES		X	
RF MICRO DEVICES INC COM	COMMON STOCK	749941100	12	1400	SHARES			X
RF Micro Devices, Inc.	COMMON STOCK	749941100	721	85200	SHARES		X	
RIGEL PHARMACEUTICALS INC	COMMON STOCK	766559603	1	50	SHARES			X
RIGGS NATIONAL CORPORATION WASH DC	COMMON STOCK	766570105	1	52	SHARES			X
RITE AID CORP COM	COMMON STOCK	767754104	54	10000	SHARES		X	
RLI CORP	COMMON STOCK	749607107	301	7800	SHARES			X
ROBERT HALF INTL INC COM	COMMON STOCK	770323103	14	600	SHARES			X
ROCKWELL AUTOMATION INC.	COMMON STOCK	773903109	470	13547	SHARES		X	
ROCKWELL AUTOMATION INC.	COMMON STOCK	773903109	139	4017	SHARES			X
Rockwell Automation, Inc.	COMMON STOCK	773903109	1151	33200	SHARES		X	
ROCKWELL COLLINS COM	COMMON STOCK	774341101	131	4140	SHARES		X	
ROCKWELL COLLINS COM	COMMON STOCK	774341101	227	7167	SHARES			X
ROHM & HAAS CO	COMMON STOCK	775371107	286	7182	SHARES		X	
ROHM & HAAS CO	COMMON STOCK	775371107	767	19255	SHARES			X

RADIOSHACK CORP COM	1	2000	0	0				
RADIOSHACK CORP COM	1	0	0	3200				
RadiSys Corp.	3	26800	0	0				
RAILAMERICA INC	1	0	0	21350				
RAINIER PACIFIC FINANCIAL GROUP INC	1	0	0	5400				
RAIT Investment Trust	3	12600	0	0				
RALCORP HOLDINGS INC COM	1	0	0	6900				
RANGE RESOURCES CORPORATION	1	0	0	6830				
RARE HOSPITALITY INTL INC COM	1	0	0	9970				
RAVEN INDUSTRIES INC	1	100	0	0				
RAYMOND JAMES FINANCIAL INC	1	0	0	7050				
RAYONIER INC COM	1	0	0	7114				
RAYONIER INC COM	1	11	0	0				
RAYOVAC CORP COM	1	0	0	34355				
RAYTHEON CO COM NEW	3	183189	0	0				
RAYTHEON CO COM NEW	1	167243	0	1200				
RAYTHEON CO COM NEW	1	23615	0	20645				
RCN CORP COM	1	1800	0	0				
READER'S DIGEST ASSN INC	1	0	0	22200				
REALTY INCOME CORPORATION	2	5500	0	0				
RED HAT INC COM	1	2500	0	0				
RED HAT INC COM	1	100	0	13000				
Red Hat, Inc.	3	24400	0	0				
Red Robin Gourmet Burgers	3	11800	0	0				
REEBOK INTERNATIONAL LTD	1	0	0	16525				
REGAL BELOIT CORP	1	0	0	2850				
REGAL ENTERTAINMENT GROUPA	1	3550	0	0				
REGENCY CENTERS CORPORATION (REIT)	1	0	0	5410				

REGENERATION TECHNOLOGIES INC	1	0	0	200
REGENT COMMUNICATIONS INC DEL	1	0	0	31100
REGIONS FINANCIAL CORP COM	1	880	0	0
REGIONS FINANCIAL CORP COM	1	5010	0	0
REHABCARE GROUP INC	1	0	0	12800
RELIANT RESOURCES INC COM	1	2116	0	0
RELIANT RESOURCES INC COM	1	2523	0	0
REMEC INC	1	0	0	61500
REMINGTON OIL & GAS CORP COM NEW	1	0	0	9750
RENAISSANCE LEARNING INC	1	0	0	2500
RENAL CARE GROUP INC COM	1	0	0	22200
REPUBLIC BANCORP INC	1	18	0	0
Republic Bancorp, Inc.	3	62823	0	0
REPUBLIC SVCS INC COM	1	0	0	20400
RESMED INC	1	0	0	675
RESPIRONICS INC COM	1	200	0	0
REX STORES CORP COM	1	0	0	900
Rex Stores Corp.	3	32800	0	0
REYNOLDS & REYNOLDS COMPANY CLASS A	1	0	0	11800
REYNOLDS R J TOB HLDGS INC	1	1076	0	0
REYNOLDS R J TOB HLDGS INC	1	450	0	900
RF MICRO DEVICES INC COM	1	11400	0	0
RF MICRO DEVICES INC COM	1	0	0	1400
RF Micro Devices, Inc.	3	85200	0	0
RIGEL PHARMACEUTICALS INC	1	0	0	50
RIGGS NATIONAL CORPORATION WASH DC	1	52	0	0
RITE AID CORP COM	1	10000	0	0
RLI CORP	1	0	0	7800
ROBERT HALF INTL INC COM	1	0	0	600
ROCKWELL AUTOMATION INC.	1	13547	0	0
ROCKWELL AUTOMATION INC.	1	4017	0	0
Rockwell Automation, Inc.	3	33200	0	0
ROCKWELL COLLINS COM	1	4140	0	0
ROCKWELL COLLINS COM	1	3767	0	3400
ROHM & HAAS CO	1	7182	0	0
ROHM & HAAS CO	1	12596	0	6659

Rohm & Haas Co.	COMMON STOCK	775371107	1179	29600	SHARES		X	
ROLLINS INCORPORATED	COMMON STOCK	775711104	57	2200	SHARES			X
ROPER INDUSTRIES INC	COMMON STOCK	776696106	294	6100	SHARES			X
ROSS STORES INC COM	COMMON STOCK	778296103	34	1100	SHARES		X	
ROSS STORES INC COM	COMMON STOCK	778296103	803	26200	SHARES			X
ROUSE CORP COM	COMMON STOCK	779273101	330	6166	SHARES		X	
ROUSE CORP COM	COMMON STOCK	779273101	1400	26119	SHARES			X
ROWAN COS INC	COMMON STOCK	779382100	76	3620	SHARES			X
ROWE COMPANIES	COMMON STOCK	779528108	186	43813	SHARES	X		
Roxio, Inc.	COMMON STOCK	780008108	75	16700	SHARES		X	
ROYCE VALUE TRUST (CE)	COMMON STOCK	780910105	755	42415	SHARES			X
RPC INC	COMMON STOCK	749660106	14	1300	SHARES			X
RPM INCORPORATED OHIO	COMMON STOCK	749685103	303	18300	SHARES	X		
RPM INTL INC	COMMON STOCK	749685103	10	600	SHARES		X	
RPM INTL INC	COMMON STOCK	749685103	172	10375	SHARES			X
RSA SECURITY INC COM	COMMON STOCK	749719100	65	3450	SHARES		X	
RSA SECURITY INC COM	COMMON STOCK	749719100	479	25475	SHARES			X
RUBY TUESDAY	COMMON STOCK	781182100	58	1800	SHARES		X	
RUBY TUESDAY	COMMON STOCK	781182100	59	1850	SHARES			X
Ruddick Corp.	COMMON STOCK	781258108	526	26000	SHARES		X	
RUDOLPH TECHNOLOGIES INC	COMMON STOCK	781270103	118	6300	SHARES			X
Rudolph Technologies, Inc.	COMMON STOCK	781270103	568	30300	SHARES		X	
RUSSELL CORPORATION	COMMON STOCK	782352108	119	6500	SHARES			X
Ryan's Family Steak Houses, Inc.	COMMON STOCK	783519101	567	33150	SHARES		X	
RYDER SYS INC COM	COMMON STOCK	783549108	62	1610	SHARES		X	
RYDER SYS INC COM	COMMON STOCK	783549108	188	4850	SHARES			X
Ryder Systems, Inc.	COMMON STOCK	783549108	972	25100	SHARES		X	
RYLAND GROUP INC	COMMON STOCK	783764103	400	4500	SHARES			X
Ryland Group, Inc.	COMMON STOCK	783764103	1208	13600	SHARES		X	
S & T BANCORP INC	COMMON STOCK	783859101	12	400	SHARES			X
SABRE HOLDINGS CORPORATION COM	COMMON STOCK	785905100	12	467	SHARES			X
SAFECO CORP COM	COMMON STOCK	786429100	120	2790	SHARES		X	
SAFECO CORP COM	COMMON STOCK	786429100	255	5915	SHARES			X
SAFEGUARD SCIENTIFICS INC COM	COMMON STOCK	786449108	2	500	SHARES		X	
SAFEGUARD SCIENTIFICS INC COM	COMMON STOCK	786449108	19	5000	SHARES			X
SAFENET INC	COMMON STOCK	78645R107	57	1525	SHARES			X
SAFeway INC COM	COMMON STOCK	786514208	92	4450	SHARES		X	
SAFeway INC COM	COMMON STOCK	786514208	274	13325	SHARES			X
SAKS INC COM	COMMON STOCK	79377W108	4	200	SHARES		X	
Salisbury Bancorp Inc.	COMMON STOCK	795226109	221	5700	SHARES	X		
SALIX PHARMACEUTICALS LTD	COMMON STOCK	795435106	180	6200	SHARES			X
Salton, Inc.	COMMON STOCK	795757103	260	27700	SHARES		X	
SAN JUAN BASIN ROYALTY TR	COMMON STOCK	798241105	20	1000	SHARES		X	
SANDERS MORRIS HARRIS GROUP INC	COMMON STOCK	80000Q104	86	7200	SHARES			X
SANDY SPRING BANCORP INC	COMMON STOCK	800363103	411	11338	SHARES		X	
SANDY SPRING BANCORP INC	COMMON STOCK	800363103	352	9700	SHARES			X
SANMINASCI CORP	COMMON STOCK	800907107	356	3272	SHARES		X	
SANMINASCI CORP	COMMON STOCK	800907107	149	13510	SHARES			X
Sanmina-SCI Corp.	COMMON STOCK	800907107	2508	227800	SHARES		X	
SARA LEE CORP	COMMON STOCK	803111103	1706	78022	SHARES		X	
SARA LEE CORP	COMMON STOCK	803111103	2815	128780	SHARES			X
Savient Pharmaceuticals, Inc.	COMMON STOCK	80517Q100	313	82800	SHARES		X	
SAVVIS COMMUNICATIONS CORP	COMMON STOCK	805423100	0	100	SHARES		X	
Saxon Capital, Inc.	COMMON STOCK	80556P302	423	14900	SHARES		X	
SBC COMMUNICATIONS INC COM	COMMON STOCK	78387G103	7869	320658	SHARES		X	
SBC COMMUNICATIONS INC COM	COMMON STOCK	78387G103	7141	290983	SHARES			X
SBC COMMUNICATIONS INC COM	COMMON STOCK	78387G103	814	33180	SHARES		X	
SBS TECHNOLOGIES INC COM	COMMON STOCK	78387P103	217	14050	SHARES			X
SCANA CORP NEW COM	COMMON STOCK	80589M102	362	10252	SHARES		X	
SCANA CORP NEW COM	COMMON STOCK	80589M102	829	23440	SHARES			X
SCANSOFT INC	COMMON STOCK	80603P107	113	20300	SHARES			X
SCHERING PLOUGH CORP	COMMON STOCK	806605101	3682	227023	SHARES		X	
SCHERING PLOUGH CORP	COMMON STOCK	806605101	2958	182375	SHARES			X
SCHLUMBERGER LTD	COMMON STOCK	806857108	3030	47465	SHARES		X	

Rohm & Haas Co.	3	29600	0	0				
ROLLINS INCORPORATED	1	0	0	2200				
ROPER INDUSTRIES INC	1	0	0	6100				
ROSS STORES INC COM	1	0	0	1100				
ROSS STORES INC COM	1	2200	0	24000				
ROUSE CORP COM	1	6166	0	0				
ROUSE CORP COM	1	19049	0	7070				
ROWAN COS INC	1	0	0	3620				
ROWE COMPANIES	2	43813	0	0				
Roxio, Inc.	3	16700	0	0				
ROYCE VALUE TRUST (CE)	1	42415	0	0				
RPC INC	1	0	0	1300				
RPM INCORPORATED OHIO	2	18300	0	0				
RPM INTL INC	1	600	0	0				
RPM INTL INC	1	3400	0	6975				
RSA SECURITY INC COM	1	3450	0	0				
RSA SECURITY INC COM	1	0	0	25475				
RUBY TUESDAY	1	1800	0	0				
RUBY TUESDAY	1	0	0	1850				
Ruddick Corp.	3	26000	0	0				
RUDOLPH TECHNOLOGIES INC	1	0	0	6300				
Rudolph Technologies, Inc.	3	30300	0	0				
RUSSELL CORPORATION	1	0	0	6500				
Ryan's Family Steak Houses, Inc.	3	33150	0	0				
RYDER SYS INC COM	1	0	0	1610				
RYDER SYS INC COM	1	0	0	4850				
Ryder Systems, Inc.	3	25100	0	0				
RYLAND GROUP INC	1	0	0	4500				
Ryland Group, Inc.	3	13600	0	0				

S & T BANCORP INC	1	400	0	0
SABRE HOLDINGS CORPORATION COM	1	467	0	0
SAFECO CORP COM	1	490	0	2300
SAFECO CORP COM	1	0	0	5915
SAFEGUARD SCIENTIFICS INC COM	1	500	0	0
SAFEGUARD SCIENTIFICS INC COM	1	0	0	5000
SAFENET INC	1	0	0	1525
SAFEWAY INC COM	1	2250	0	2200
SAFEWAY INC COM	1	9325	0	4000
SAKS INC COM	1	200	0	0
Salisbury Bancorp Inc.		5700	0	0
SALIX PHARMACEUTICALS LTD	1	0	0	6200
Salton, Inc.	3	27700	0	0
SAN JUAN BASIN ROYALTY TR	1	1000	0	0
SANDERS MORRIS HARRIS GROUP INC	1	0	0	7200
SANDY SPRING BANCORP INC	1	11338	0	0
SANDY SPRING BANCORP INC	1	5300	0	4400
SANMINASCI CORP	1	32272	0	0
SANMINASCI CORP	1	0	0	13510
Sanmina-SCI Corp.	3	227800	0	0
SARA LEE CORP	1	77022	0	1000
SARA LEE CORP	1	76913	0	51867
Savient Pharmaceuticals, Inc.	3	82800	0	0
SAVVIS COMMUNICATIONS CORP	1	100	0	0
Saxon Capital, Inc.	3	14900	0	0
SBC COMMUNICATIONS INC COM	1	320508	0	150
SBC COMMUNICATIONS INC COM	1	220415	0	70568
SBC COMMUNICATIONS INC COM	3	33180	0	0
SBS TECHNOLOGIES INC COM	1	0	0	14050
SCANA CORP NEW COM	1	10252	0	0
SCANA CORP NEW COM	1	14963	0	8477
SCANSOFT INC	1	0	0	20300
SCHERING PLOUGH CORP	1	212813	0	14210
SCHERING PLOUGH CORP	1	84904	0	97471
SCHLUMBERGER LTD	3	47465	0	0

SCHOLASTIC CORP	COMMON STOCK	807066105	11	400	SHARES		X	
SCHOLASTIC CORP	COMMON STOCK	807066105	27	1000	SHARES			X
SCHOOL SPECIALTY INC COM	COMMON STOCK	807863105	139	3920	SHARES			X
SCHWAB CHARLES CORP NEW COM	COMMON STOCK	808513105	189	16286	SHARES		X	
SCIENTIFIC ATLANTA INC	COMMON STOCK	808655104	3	100	SHARES		X	
SCIENTIFIC ATLANTA INC	COMMON STOCK	808655104	158	4900	SHARES			X
SCOTTS CO CL A	COMMON STOCK	810186106	449	7000	SHARES		X	
SCOTTS CO CL A	COMMON STOCK	810186106	71	1100	SHARES			X
SCP POOL CORP COM	COMMON STOCK	784028102	83	2225	SHARES			X
SCRIPPS E W CO OHIO CL A	COMMON STOCK	811054204	263	2600	SHARES			X
SCS Transportation, Inc.	COMMON STOCK	81111T102	102	4700	SHARES		X	
SEACHANGE INTL INC COM	COMMON STOCK	811699107	14	910	SHARES			X
SEACOR HOLDINGS INC	COMMON STOCK	811904101	353	8600	SHARES			X
SEAGATE TECHNOLOGY	COMMON STOCK	G7945J104	150	9325	SHARES			X
SEALED AIR CORP NEW COM	COMMON STOCK	81211K100	144	2900	SHARES		X	
SEALED AIR CORP NEW COM	COMMON STOCK	81211K100	361	7258	SHARES			X
SEARS ROEBUCK & CO	COMMON STOCK	812387108	405	9433	SHARES		X	
SEARS ROEBUCK & CO	COMMON STOCK	812387108	542	12614	SHARES			X
Secure Computing Corp.	COMMON STOCK	813705100	229	14000	SHARES		X	
SEI CORP COM	COMMON STOCK	784117103	7	200	SHARES		X	
SEI CORP COM	COMMON STOCK	784117103	123	3740	SHARES			X
SELECT MEDICAL CORP	COMMON STOCK	816196109	53	3200	SHARES		X	
SELECT MEDICAL CORP	COMMON STOCK	816196109	595	35600	SHARES			X
SELECT SECTOR SPDR UTILITIES	COMMON STOCK	81369Y886	9	350	SHARES			X
SELECT SECTOR SPDRTECHNOLOGY	COMMON STOCK	81369Y803	4	200	SHARES		X	
SELECT SECTOR SPDRTECHNOLOGY	COMMON STOCK	81369Y803	24	1200	SHARES			X
SELECTIVE INS GROUP INC	COMMON STOCK	816300107	175	5000	SHARES		X	
SELECTIVE INS GROUP INC	COMMON STOCK	816300107	117	3350	SHARES			X
SEMITOOL INC	COMMON STOCK	816909105	128	10115	SHARES			X
Sempra Energy	COMMON STOCK	816851109	1428	44900	SHARES		X	
SEMPRA ENERGY COM	COMMON STOCK	816851109	208	6541	SHARES		X	
SEMPRA ENERGY COM	COMMON STOCK	816851109	360	11332	SHARES			X
SEMTECH CORP COM	COMMON STOCK	816850101	511	22400	SHARES			X
SENIOR HOUSING PROPERTIES TR (REIT)	COMMON STOCK	81721M109	5	260	SHARES			X
SENSIENT TECHNOLOGIES CORP COM	COMMON STOCK	81725T100	177	9500	SHARES			X
SEQUA CORP CL A	COMMON STOCK	817320104	198	4000	SHARES			X
SEROLOGICALS CORP	COMMON STOCK	817523103	37	1790	SHARES		X	
SEROLOGICALS CORP	COMMON STOCK	817523103	70	3435	SHARES			X
Service Corp. International	COMMON STOCK	817565104	593	79400	SHARES		X	
SERVICE CORPORATION INTL	COMMON STOCK	817565104	636	85100	SHARES			X
SERVICEMASTER CO COM	COMMON STOCK	81760N109	223	18600	SHARES			X
SHAW GROUP INC COM	COMMON STOCK	820280105	154	14200	SHARES			X
SHERWIN WILLIAMS CO COM	COMMON STOCK	824348106	4	100	SHARES		X	
SHERWIN WILLIAMS CO COM	COMMON STOCK	824348106	242	6300	SHARES			X
SHOE CARNIVAL INC	COMMON STOCK	824889109	17	1100	SHARES			X
Shopko Stores, Inc.	COMMON STOCK	824911101	620	42400	SHARES		X	
SIEBEL SYSTEMS INC COM	COMMON STOCK	826170102	183	15855	SHARES		X	
SIEBEL SYSTEMS INC COM	COMMON STOCK	826170102	81	7030	SHARES			X
SIERRA HEALTH SERVICES INC	COMMON STOCK	826322109	58	1600	SHARES			X
SIERRA PAC RES	COMMON STOCK	826428104	382	51600	SHARES			X
SIGMA ALDRICH CORP	COMMON STOCK	826552101	66	1200	SHARES			X
SIGMATRON INTERNATIONAL INC	COMMON STOCK	82661L101	86	6919	SHARES			X
SILGAN HOLDINGS INCORPORATED	COMMON STOCK	827048109	275	6010	SHARES			X
SILICON GRAPHICS INC COM	COMMON STOCK	827056102	1	579	SHARES		X	
SILICON IMAGE INC COM	COMMON STOCK	82705T102	27	2650	SHARES			X
SILICON STORAGE TECH INC COM	COMMON STOCK	827057100	9	700	SHARES			X
Silicon Valley Bancshares	COMMON STOCK	827064106	779	24000	SHARES		X	
SILICONIX INC	COMMON STOCK	827079203	5	100	SHARES		X	
SIMON PROPERTY GROUP INC (REIT)	COMMON STOCK	828806109	1367	23395	SHARES		X	
SIMON PROPERTY GROUP INC (REIT)	COMMON STOCK	828806109	1690	28917	SHARES			X
SIMON PROPERTY GROUP INCORPORATED	COMMON STOCK	828806109	763	13050	SHARES		X	
SIMPSON MANUFACTURING COMPANY INC	COMMON STOCK	829073105	76	1550	SHARES			X
SINCLAIR BROADCAST GROUP INC CL A	COMMON STOCK	829226109	124	9900	SHARES			X
SIRENZA MICRODEVICES INCORPORATED	COMMON STOCK	82966T106	1	165	SHARES			X

SCHOLASTIC CORP	1	400	0	0
SCHOLASTIC CORP	1	0	0	1000
SCHOOL SPECIALTY INC COM	1	0	0	3920
SCHWAB CHARLES CORP NEW COM	1	16286	0	0
SCIENTIFIC ATLANTA INC	1	100	0	0
SCIENTIFIC ATLANTA INC	1	0	0	4900
SCOTTS CO CL A	1	7000	0	0
SCOTTS CO CL A	1	0	0	1100
SCP POOL CORP COM	1	0	0	2225
SCRIPPS E W CO OHIO CL A	1	0	0	2600
SCS Transportation, Inc.	3	4700	0	0
SEACHANGE INTL INC COM	1	910	0	0
SEACOR HOLDINGS INC	1	0	0	8600
SEAGATE TECHNOLOGY	1	9325	0	0
SEALED AIR CORP NEW COM	1	2400	0	500
SEALED AIR CORP NEW COM	1	0	0	7258
SEARS ROEBUCK & CO	1	9433	0	0
SEARS ROEBUCK & CO	1	6414	0	6200
Secure Computing Corp.	3	14000	0	0
SEI CORP COM	1	200	0	0
SEI CORP COM	1	390	0	3350
SELECT MEDICAL CORP	1	3200	0	0
SELECT MEDICAL CORP	1	0	0	35600
SELECT SECTOR SPDR UTILITIES	1	0	0	350
SELECT SECTOR SPDRTECHNOLOGY	1	200	0	0
SELECT SECTOR SPDRTECHNOLOGY	1	0	0	1200
SELECTIVE INS GROUP INC	1	5000	0	0
SELECTIVE INS GROUP INC	1	500	0	2850
SEMITOOL INC	1	0	0	10115

Sempra Energy	3	44900	0	0
SEMPRA ENERGY COM	1	6541	0	0
SEMPRA ENERGY COM	1	532	0	10800
SEMTECH CORP COM	1	0	0	22400
SENIOR HOUSING PROPERTIES TR (REIT)	1	160	0	100
SENSIENT TECHNOLOGIES CORP COM	1	0	0	9500
SEQUA CORP CL A	1	0	0	4000
SEROLOGICALS CORP	1	0	0	1790
SEROLOGICALS CORP	1	0	0	3435
Service Corp. International	3	79400	0	0
SERVICE CORPORATION INTL	1	0	0	85100
SERVICEMASTER CO COM	1	4100	0	14500
SHAW GROUP INC COM	1	0	0	14200
SHERWIN WILLIAMS CO COM	1	100	0	0
SHERWIN WILLIAMS CO COM	1	0	0	6300
SHOE CARNIVAL INC	1	0	0	1100
Shopko Stores, Inc.	3	42400	0	0
SIEBEL SYSTEMS INC COM	1	15355	0	500
SIEBEL SYSTEMS INC COM	1	0	0	7030
SIERRA HEALTH SERVICES INC	1	0	0	1600
SIERRA PAC RES	1	0	0	51600
SIGMA ALDRICH CORP	1	0	0	1200
SIGMATRON INTERNATIONAL INC	1	0	0	6919
SILGAN HOLDINGS INCORPORATED	1	0	0	6010
SILICON GRAPHICS INC COM	1	579	0	0
SILICON IMAGE INC COM	1	0	0	2650
SILICON STORAGE TECH INC COM	1	0	0	700
Silicon Valley Bancshares	3	24000	0	0
SILICONIX INC	1	100	0	0
SIMON PROPERTY GROUP INC (REIT)	1	23295	0	100
SIMON PROPERTY GROUP INC (REIT)	1	19100	0	9817
SIMON PROPERTY GROUP INCORPORATED	2	13050	0	0
SIMPSON MANUFACTURING COMPANY INC	1	0	0	1550
SINCLAIR BROADCAST GROUP INC CL A	1	0	0	9900
SIRENZA MICRODEVICES INCORPORATED	1	165	0	0

SIRIUS SATELLITE RADIO INC COM	COMMON STOCK	82966U103	34	9950	SHARES		X	
SIRIUS SATELLITE RADIO INC COM	COMMON STOCK	82966U103	14	4001	SHARES			X
Sitel Corp.	COMMON STOCK	82980K107	306	121800	SHARES		X	
SIX FLAGS INC COM	COMMON STOCK	83001P109	152	19400	SHARES			X
SIZELER PROPERTIES INVESTORS (REIT)	COMMON STOCK	830137105	129	11100	SHARES			X
SKY FINANCIAL GROUP INC	COMMON STOCK	83080P103	182	7000	SHARES			X
Skyworks Solutions, Inc.	COMMON STOCK	83088M102	705	60500	SHARES		X	
SKYWORKS SOLUTIONSINC	COMMON STOCK	83088M102	8	708	SHARES		X	
SKYWORKS SOLUTIONSINC	COMMON STOCK	83088M102	709	60768	SHARES			X
SL GREEN REALTY CORP (REIT)	COMMON STOCK	78440X101	24	500	SHARES			X
SLM CORP COM	COMMON STOCK	78442P106	71	1700	SHARES		X	
SLM CORP COM	COMMON STOCK	78442P106	121	2900	SHARES			X
SLM CORP.	COMMON STOCK	78442P106	5411	129292	SHARES		X	
Smith International, Inc.	COMMON STOCK	832110100	1985	37100	SHARES		X	
SMITH INTL INC	COMMON STOCK	832110100	3493	65276	SHARES		X	
SMITH INTL INC	COMMON STOCK	832110100	314	5860	SHARES			X
SMITHFIELD FOODS INC	COMMON STOCK	832248108	98	3600	SHARES			X
SMURFIT STONE CONTAINER CORP COM	COMMON STOCK	832727101	165	9393	SHARES		X	
SMURFIT STONE CONTAINER CORP COM	COMMON STOCK	832727101	584	33200	SHARES			X
Smurfit-Stone Container Corp.	COMMON STOCK	832727101	1031	58600	SHARES		X	
SNAP ON INC	COMMON STOCK	833034101	121	3730	SHARES		X	
SNAP ON INC	COMMON STOCK	833034101	385	11910	SHARES			X
SOLA INTL INC	COMMON STOCK	834092108	263	11300	SHARES			X
SOLETRON CORP	COMMON STOCK	834182107	4697	849212	SHARES		X	
SOLETRON CORP	COMMON STOCK	834182107	3524	637324	SHARES		X	
SOLETRON CORP	COMMON STOCK	834182107	285	51525	SHARES			X
SOLETRON CORPORATION	COMMON STOCK	834182107	271	49000	SHARES		X	
SOMANETICS CORPORATION NEW	COMMON STOCK	834445405	39	3000	SHARES			X
SONIC AUTOMOTIVE INC COM	COMMON STOCK	83545G102	32	1275	SHARES			X
Sonic Automotive, Inc.	COMMON STOCK	83545G102	336	13400	SHARES		X	
SONIC SOLUTIONS	COMMON STOCK	835460106	31	1625	SHARES			X
SONICWALL INC	COMMON STOCK	835470105	48	5330	SHARES		X	
SONICWALL INC	COMMON STOCK	835470105	298	33000	SHARES			X
SONOCO PRODUCTS CO COM	COMMON STOCK	835495102	49	2000	SHARES		X	
SONOCO PRODUCTS CO COM	COMMON STOCK	835495102	29	1200	SHARES			X
SOTHEBY'S HOLDINGSCL A	COMMON STOCK	835898107	540	42000	SHARES			X
SOUND FEDERAL BANCORP INC	COMMON STOCK	83607V104	20	1383	SHARES			X
SOURCE INTERLINK COMPANIES	COMMON STOCK	836151209	83	6630	SHARES			X
SOURCECORP, Inc.	COMMON STOCK	836167106	800	30200	SHARES		X	
SOUTH FINANCIAL GROUP INCORPORATED	COMMON STOCK	837841105	136	4600	SHARES			X
SOUTH JERSEY INDUSTRIES INC	COMMON STOCK	838518108	20	483	SHARES		X	
SOUTH TRUST CORP COM	COMMON STOCK	844730101	222	6700	SHARES		X	
SOUTH TRUST CORP COM	COMMON STOCK	844730101	37	1130	SHARES			X
SOUTHERN CO COM	COMMON STOCK	842587107	907	29723	SHARES		X	
SOUTHERN CO COM	COMMON STOCK	842587107	930	30486	SHARES			X
SOUTHERN UNION CO NEW COM	COMMON STOCK	844030106	9	476	SHARES			X
SOUTHSIDE BANCSHARES INC	COMMON STOCK	84470P109	4	221	SHARES			X
SouthTrust Corp.	COMMON STOCK	844730101	1512	45600	SHARES		X	
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	58	4049	SHARES		X	
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	464	32635	SHARES			X
SOUTHWEST BANCORP OF TEXAS INC COM	COMMON STOCK	84476R109	453	12000	SHARES			X
SOUTHWEST GAS CORP COM	COMMON STOCK	844895102	140	6000	SHARES			X
SOUTHWESTERN ENERGY COMPANY	COMMON STOCK	845467109	37	1550	SHARES			X
SOVEREIGN BANCORP INC COM	COMMON STOCK	845905108	661	30860	SHARES		X	
SOVEREIGN BANCORP INC COM	COMMON STOCK	845905108	18711	873521	SHARES			X
SOVEREIGN BANCORP INCORPORATED	COMMON STOCK	845905108	1062	49600	SHARES		X	
Sovereign Bancorp, Inc.	COMMON STOCK	845905108	0	0	SHARES		X	
SPANISH BROADCASTING SYS CL A	COMMON STOCK	846425882	47	4540	SHARES			X
SPARTECH CORP COM	COMMON STOCK	847220209	443	17800	SHARES			X
SPDR TRUST SERIES 1 S&P 500 INDEX FD	COMMON STOCK	78462F103	7711	68178	SHARES		X	
SPDR TRUST SERIES 1 S&P 500 INDEX FD	COMMON STOCK	78462F103	236	2084	SHARES			X
SPEEDWAY MOTORSPORTS INCORPORATED	COMMON STOCK	847788106	3	100	SHARES			X
SPHERION CORPORATION	COMMON STOCK	848420105	178	17400	SHARES			X
SPINNAKER EXPLORATION COMPANY	COMMON STOCK	84855W109	216	6025	SHARES			X

SIRIUS SATELLITE RADIO INC COM	1	9950	0	0				
SIRIUS SATELLITE RADIO INC COM	1	4001	0	0				
Sitel Corp.	3	121800	0	0				
SIX FLAGS INC COM	1	0	0	19400				
SIZELER PROPERTIES INVESTORS (REIT)	1	0	0	11100				
SKY FINANCIAL GROUP INC	1	0	0	7000				
Skyworks Solutions, Inc.	3	60500	0	0				
SKYWORKS SOLUTIONSINC	1	708	0	0				
SKYWORKS SOLUTIONSINC	1	768	0	60000				
SL GREEN REALTY CORP (REIT)	1	0	0	500				
SLM CORP COM	1	0	0	1700				
SLM CORP COM	1	400	0	2500				
SLM CORP.	2	129292	0	0				
Smith International, Inc.	3	37100	0	0				
SMITH INTL INC	1	65276	0	0				
SMITH INTL INC	1	4700	0	1160				
SMITHFIELD FOODS INC	1	2000	0	1600				
SMURFIT STONE CONTAINER CORP COM	1	9393	0	0				
SMURFIT STONE CONTAINER CORP COM	1	0	0	33200				
Smurfit-Stone Container Corp.	3	58600	0	0				
SNAP ON INC	1	3730	0	0				
SNAP ON INC	1	9950	0	1960				
SOLA INTL INC	1	0	0	11300				
SOLETRON CORP	3	849212	0	0				
SOLETRON CORP	1	636078	0	1246				
SOLETRON CORP	1	11945	0	39580				
SOLETRON CORPORATION	2	49000	0	0				
SOMANETICS CORPORATION NEW	1	3000	0	0				
SONIC AUTOMOTIVE INC COM	1	0	0	1275				

Sonic Automotive, Inc.	3	13400	0	0
SONIC SOLUTIONS	1	0	0	1625
SONICWALL INC	1	1500	0	3830
SONICWALL INC	1	0	0	33000
SONOCO PRODUCTS CO COM	1	2000	0	0
SONOCO PRODUCTS CO COM	1	1200	0	0
SOTHEBY'S HOLDINGSCL A	1	0	0	42000
SOUND FEDERAL BANCORP INC	1	0	0	1383
SOURCE INTERLINK COMPANIES	1	0	0	6630
SOURCECORP, Inc.	3	30200	0	0
SOUTH FINANCIAL GROUP INCORPORATED	1	0	0	4600
SOUTH JERSEY INDUSTRIES INC	1	483	0	0
SOUTH TRUST CORP COM	1	6700	0	0
SOUTH TRUST CORP COM	1	1130	0	0
SOUTHERN CO COM	1	28723	0	1000
SOUTHERN CO COM	1	22721	0	7765
SOUTHERN UNION CO NEW COM	1	476	0	0
SOUTHSIDE BANCSHARES INC	1	0	0	221
SouthTrust Corp.	3	45600	0	0
SOUTHWEST AIRLINES CO COM	1	4049	0	0
SOUTHWEST AIRLINES CO COM	1	14000	0	18635
SOUTHWEST BANCORP OF TEXAS INC COM	1	0	0	12000
SOUTHWEST GAS CORP COM	1	1000	0	5000
SOUTHWESTERN ENERGY COMPANY	1	0	0	1550
SOVEREIGN BANCORP INC COM	1	30860	0	0
SOVEREIGN BANCORP INC COM	1	830227	0	43294
SOVEREIGN BANCORP INCORPORATED	2	49600	0	0
Sovereign Bancorp, Inc.	3	0	0	0
SPANISH BROADCASTING SYS CL A	1	0	0	4540
SPARTECH CORP COM	1	0	0	17800
SPDR TRUST SERIES 1 S&P 500 INDEX FD	1	68178	0	0
SPDR TRUST SERIES 1 S&P 500 INDEX FD	1	2084	0	0
SPEEDWAY MOTORSPORTS INCORPORATED	1	100	0	0
SPHERION CORPORATION	1	0	0	17400
SPINNAKER EXPLORATION COMPANY	1	0	0	6025

SPRINT CORP FON GROUP	COMMON STOCK	852061100	565	30661	SHARES		X	
SPRINT CORP FON GROUP	COMMON STOCK	852061100	925	50217	SHARES			X
SPRINT CORP PCS GROUP	COMMON STOCK	852061506	134	14555	SHARES		X	
SPRINT CORP PCS GROUP	COMMON STOCK	852061506	135	14713	SHARES			X
SPX CORP COM	COMMON STOCK	784635104	1076	23645	SHARES		X	
SPX CORP COM	COMMON STOCK	784635104	1563	34365	SHARES		X	
SPX CORP COM	COMMON STOCK	784635104	321	7050	SHARES			X
SRA INTERNATIONAL INCORPORATED CL A	COMMON STOCK	78464R105	273	7400	SHARES			X
ST JOE CO COM	COMMON STOCK	790148100	5367	131900	SHARES		X	
ST JOE CO COM	COMMON STOCK	790148100	3214	78991	SHARES		X	
ST JOE CO COM	COMMON STOCK	790148100	955	23458	SHARES			X
ST JUDE MEDICAL INC COM	COMMON STOCK	790849103	314	4350	SHARES		X	
ST JUDE MEDICAL INC COM	COMMON STOCK	790849103	928	12875	SHARES			X
ST MARY LAND & EXPLORATION COMPANY	COMMON STOCK	792228108	134	4000	SHARES		X	
ST PAUL COMPANIES INC COM	COMMON STOCK	792860108	6910	172702	SHARES		X	
ST PAUL COMPANIES INC COM	COMMON STOCK	792860108	5268	131661	SHARES		X	
ST PAUL COMPANIES INC COM	COMMON STOCK	792860108	899	22476	SHARES			X
St. Jude Medical, Inc.	COMMON STOCK	790849103	1601	22200	SHARES		X	
STAGE STORES INCORPORATED NEW	COMMON STOCK	85254C305	35	900	SHARES			X
StanCorp Financial Group, Inc.	COMMON STOCK	852891100	927	14200	SHARES		X	
STANCORP FINL GROUP INC COM	COMMON STOCK	852891100	232	3550	SHARES			X
Standard Commercial Corp.	COMMON STOCK	853258101	378	20400	SHARES		X	
STANDARD PACIFIC CORP NEW	COMMON STOCK	85375C101	93	1550	SHARES			X
STANDEX INTERNATIONAL CORPORATION	COMMON STOCK	854231107	18	670	SHARES		X	
STANLEY WORKS COM	COMMON STOCK	854616109	1159	27150	SHARES		X	
STANLEY WORKS COM	COMMON STOCK	854616109	563	13200	SHARES			X
STAPLES INC COM	COMMON STOCK	855030102	9203	362477	SHARES		X	
STAPLES INC COM	COMMON STOCK	855030102	6429	253914	SHARES		X	
STAPLES INC COM	COMMON STOCK	855030102	1133	44735	SHARES			X
STAR GAS PARTNERS LP	COMMON STOCK	85512C105	26	1000	SHARES		X	
STAR GAS PARTNERS LP	COMMON STOCK	85512C105	26	1000	SHARES			X
STARBUCKS CORP COM	COMMON STOCK	855244109	376	9920	SHARES		X	
STARBUCKS CORP COM	COMMON STOCK	855244109	974	25725	SHARES			X
STARRETT L S COMPANY CLASS A	COMMON STOCK	855668109	3	200	SHARES		X	
STARTEK INCORPORATED	COMMON STOCK	85569C107	54	1475	SHARES			X
STARWOOD HOTELS & RESORTS	COMMON STOCK	85590A203	8	200	SHARES		X	
STARWOOD HOTELS & RESORTS	COMMON STOCK	85590A203	290	7169	SHARES			X
STATE STREET CORP	COMMON STOCK	857477103	1667	31982	SHARES		X	
STATE STREET CORP	COMMON STOCK	857477103	6587	126360	SHARES			X
State Street Corp.	COMMON STOCK	857477103	2148	41200	SHARES		X	
STATEN ISLAND BANCORP INC	COMMON STOCK	857550107	50	2000	SHARES			X
Staten Island Bancorp, Inc.	COMMON STOCK	857550107	1174	47200	SHARES		X	
STATION CASINOS INC COM	COMMON STOCK	857689103	168	3800	SHARES			X
STEEL DYNAMICS INC	COMMON STOCK	858119100	38	1550	SHARES			X
Steel Dynamics, Inc.	COMMON STOCK	858119100	1075	43400	SHARES		X	
Steel Technologies, Inc.	COMMON STOCK	858147101	574	29700	SHARES		X	
STEELCASE INC CL A	COMMON STOCK	858155203	13	1000	SHARES			X
STERICYCLE INC COM	COMMON STOCK	858912108	82	1700	SHARES			X
STERIS CORP	COMMON STOCK	859152100	65	2500	SHARES		X	
STERIS CORP	COMMON STOCK	859152100	173	6700	SHARES			X
STERLING BANCORP COM	COMMON STOCK	859158107	236	8080	SHARES			X
STERLING BANCSHARES	COMMON STOCK	858907108	5	350	SHARES			X
STERLING FINANCIAL CORP	COMMON STOCK	859317109	874	33983	SHARES		X	
STERLING FINANCIAL CORP	COMMON STOCK	859317109	205	7987	SHARES			X
Sterling Financial Corp.	COMMON STOCK	859319105	271	7350	SHARES		X	
STERLING FINANCIAL CORPORATION	COMMON STOCK	859319105	28	771	SHARES			X
STEWART & STEVENSON SVCS COM	COMMON STOCK	860342104	585	40000	SHARES			X
STONE ENERGY CORP	COMMON STOCK	861642106	123	2495	SHARES			X
Stone Energy Corp.	COMMON STOCK	861642106	960	19400	SHARES		X	
STORAGE TECHNOLOGY CORP	COMMON STOCK	862111200	3	100	SHARES		X	
STORAGE TECHNOLOGY CORP	COMMON STOCK	862111200	170	6100	SHARES			X
Storage Technology Corp.	COMMON STOCK	862111200	607	21800	SHARES		X	
Strayer Education, Inc.	COMMON STOCK	863236105	912	7800	SHARES		X	
STRYKER CORP COM	COMMON STOCK	863667101	538	6075	SHARES		X	

SPRINT CORP FON GROUP	1	30661	0	0				
SPRINT CORP FON GROUP	1	9627	0	40590				
SPRINT CORP PCS GROUP	1	14555	0	0				
SPRINT CORP PCS GROUP	1	6113	0	8600				
SPX CORP COM	3	23645	0	0				
SPX CORP COM	1	33765	0	600				
SPX CORP COM	1	400	0	6650				
SRA INTERNATIONAL INCORPORATED CL A	1	0	0	7400				
ST JOE CO COM	3	131900	0	0				
ST JOE CO COM	1	78631	0	360				
ST JOE CO COM	1	22258	0	1200				
ST JUDE MEDICAL INC COM	1	3850	0	500				
ST JUDE MEDICAL INC COM	1	0	0	12875				
ST MARY LAND & EXPLORATION COMPANY	1	0	0	4000				
ST PAUL COMPANIES INC COM	3	172702	0	0				
ST PAUL COMPANIES INC COM	1	131508	0	153				
ST PAUL COMPANIES INC COM	1	17001	0	5475				
St. Jude Medical, Inc.	3	22200	0	0				
STAGE STORES INCORPORATED NEW	1	0	0	900				
StanCorp Financial Group, Inc.	3	14200	0	0				
STANCORP FINL GROUP INC COM	1	0	0	3550				
Standard Commercial Corp.	3	20400	0	0				
STANDARD PACIFIC CORP NEW	1	850	0	700				
STANDEX INTERNATIONAL CORPORATION	1	670	0	0				
STANLEY WORKS COM	1	27150	0	0				
STANLEY WORKS COM	1	6400	0	6800				
STAPLES INC COM	3	362477	0	0				
STAPLES INC COM	1	252462	0	1452				
STAPLES INC COM	1	22770	0	21965				

STAR GAS PARTNERS LP	1	1000	0	0
STAR GAS PARTNERS LP	1	1000	0	0
STARBUCKS CORP COM	1	9920	0	0
STARBUCKS CORP COM	1	1200	0	24525
STARRETT L S COMPANY CLASS A	1	200	0	0
STARTEK INCORPORATED	1	0	0	1475
STARWOOD HOTELS & RESORTS	1	200	0	0
STARWOOD HOTELS & RESORTS	1	162	0	7007
STATE STREET CORP	1	31032	0	950
STATE STREET CORP	1	94000	0	32360
State Street Corp.	3	41200	0	0
STATEN ISLAND BANCORP INC	1	0	0	2000
Staten Island Bancorp, Inc.	3	47200	0	0
STATION CASINOS INC COM	1	3800	0	0
STEEL DYNAMICS INC	1	0	0	1550
Steel Dynamics, Inc.	3	43400	0	0
Steel Technologies, Inc.	3	29700	0	0
STEELCASE INC CL A	1	0	0	1000
STERICYCLE INC COM	1	0	0	1700
STERIS CORP	1	500	0	2000
STERIS CORP	1	0	0	6700
STERLING BANCORP COM	1	0	0	8080
STERLING BANCSHARES	1	0	0	350
STERLING FINANCIAL CORP	1	33983	0	0
STERLING FINANCIAL CORP	1	3906	0	4081
Sterling Financial Corp.	3	7350	0	0
STERLING FINANCIAL CORPORATION	1	0	0	771
STEWART & STEVENSON SVCS COM	1	0	0	40000
STONE ENERGY CORP	1	0	0	2495
Stone Energy Corp.	3	19400	0	0
STORAGE TECHNOLOGY CORP	1	100	0	0
STORAGE TECHNOLOGY CORP	1	0	0	6100
Storage Technology Corp.	3	21800	0	0
Strayer Education, Inc.	3	7800	0	0
STRYKER CORP COM	1	6075	0	0

STRYKER CORP COM	COMMON STOCK	863667101	1319	14900	SHARES			X
STURM RUGER & CO INC COM	COMMON STOCK	864159108	10	750	SHARES		X	
STURM RUGER & CO INC COM	COMMON STOCK	864159108	14	1000	SHARES			X
SUBURBAN PROPANE PARTNERS LP LIMITED	COMMON STOCK	864482104	8	250	SHARES		X	
SUBURBAN PROPANE PARTNERS LP LIMITED	COMMON STOCK	864482104	81	2400	SHARES			X
SUFFOLK BANCORP	COMMON STOCK	864739107	7	200	SHARES			X
SUMMIT PROPERTIES INC (REIT)	COMMON STOCK	866239106	12	500	SHARES			X
SUN BANCORP INC COM	COMMON STOCK	866634108	378	19374	SHARES			X
SUN COMMUNITIES INC (REIT)	COMMON STOCK	866674104	220	5144	SHARES			X
SUN MICROSYSTEMS INC COM	COMMON STOCK	866810104	243	58165	SHARES		X	
SUN MICROSYSTEMS INC COM	COMMON STOCK	866810104	192	45999	SHARES			X
SUN MICROSYSTEMS INCORPORATED	COMMON STOCK	866810104	138	33100	SHARES		X	
SUNGARD DATA SYS INC	COMMON STOCK	867363103	58	2100	SHARES		X	
SUNGARD DATA SYS INC	COMMON STOCK	867363103	1308	47751	SHARES			X
SUNOCO INC COM	COMMON STOCK	86764P109	86	1381	SHARES		X	
SUNOCO INC COM	COMMON STOCK	86764P109	299	4800	SHARES			X
SUNOCO LOGISTICS PARTNERS LP	COMMON STOCK	86764L108	20	500	SHARES		X	
SUNRISE SENIOR LIVING INC	COMMON STOCK	86768K106	5	150	SHARES		X	
SUNRISE SENIOR LIVING INC	COMMON STOCK	86768K106	99	2750	SHARES			X
Sunrise Senior Living, Inc.	COMMON STOCK	86768K106	402	11200	SHARES		X	
SUNTERRA CORPORATION	COMMON STOCK	86787D208	21	1550	SHARES			X
SUNTRUST BKS INC COM	COMMON STOCK	867914103	577	8281	SHARES		X	
SUNTRUST BKS INC COM	COMMON STOCK	867914103	5241	75182	SHARES			X
SUPERIOR ENERGY SERVICES INC COM	COMMON STOCK	868157108	137	13550	SHARES			X
SUPERIOR IND INTL INC COM	COMMON STOCK	868168105	163	4600	SHARES			X
SUPERVALU INC	COMMON STOCK	868536103	73	2400	SHARES		X	
SUPERVALU INC	COMMON STOCK	868536103	299	9800	SHARES			X
SUPREME INDUSTRIES INC CLASS A	COMMON STOCK	868607102	318	45892	SHARES			X
SUSQUEHANNA BANCSHARES INC PA COM	COMMON STOCK	869099101	1980	77084	SHARES		X	
SUSQUEHANNA BANCSHARES INC PA COM	COMMON STOCK	869099101	120	4675	SHARES			X
Swift Energy Co.	COMMON STOCK	870738101	466	24700	SHARES		X	
SWIFT ENERGY COMPANY	COMMON STOCK	870738101	217	11500	SHARES			X
SYBASE INC COM	COMMON STOCK	871130100	332	15800	SHARES			X
Sybase, Inc.	COMMON STOCK	871130100	842	40100	SHARES		X	
SYCAMORE NETWORKS INC COM	COMMON STOCK	871206108	6	1500	SHARES			X
SYLVAN LEARNING SYSTEMS INC COM	COMMON STOCK	871399101	19	550	SHARES		X	
SYLVAN LEARNING SYSTEMS INC COM	COMMON STOCK	871399101	232	6600	SHARES			X
SYMANTEC CORP COM	COMMON STOCK	871503108	910	19664	SHARES		X	
SYMANTEC CORP COM	COMMON STOCK	871503108	1276	27560	SHARES			X
Symantec Corp.	COMMON STOCK	871503108	1195	25800	SHARES		X	
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	7501	543538	SHARES		X	
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	5447	394689	SHARES		X	
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	423	30665	SHARES			X
SYMYX TECHNOLOGIES INC COM	COMMON STOCK	87155S108	103	3600	SHARES			X
Symyx Technologies, Inc.	COMMON STOCK	87155S108	831	29000	SHARES		X	
SYNAPTICS INCORPORATED	COMMON STOCK	87157D109	19	1090	SHARES			X
SYNOPSIS INC COM	COMMON STOCK	871607107	17	600	SHARES		X	
SYNOVIS LIFE TECHNOLOGIES INC	COMMON STOCK	87162G105	43	3000	SHARES			X
SYNOVUS FINL CORP COM	COMMON STOCK	87161C105	90	3700	SHARES			X
SYSCO CORP	COMMON STOCK	871829107	3489	89335	SHARES		X	
SYSCO CORP	COMMON STOCK	871829107	14617	374315	SHARES			X
TALBOTS INC	COMMON STOCK	874161102	147	4100	SHARES			X
TALK America Holdings, Inc.	COMMON STOCK	87426R202	564	66600	SHARES		X	
TANGER FACTORY OUTLET CENTERS INC	COMMON STOCK	875465106	5	100	SHARES			X
TARGET CORP	COMMON STOCK	87612E106	558	12400	SHARES		X	
TARGET CORP COM	COMMON STOCK	87612E106	5707	126713	SHARES		X	
TARGET CORP COM	COMMON STOCK	87612E106	3230	71713	SHARES			X
TARGETED GENETICS CORP	COMMON STOCK	87612M108	2	1000	SHARES		X	
TASTY BAKING CO WITH RIGHTS 07/29/13	COMMON STOCK	876553306	6	625	SHARES			X
TAUBMAN CTRS INC	COMMON STOCK	876664103	163	6473	SHARES			X
TCF FINL CORP COM	COMMON STOCK	872275102	6	125	SHARES			X
TECH DATA CORP COM	COMMON STOCK	878237106	86	2100	SHARES			X
TECHNE CORP	COMMON STOCK	878377100	494	12100	SHARES		X	
TECHNE CORP	COMMON STOCK	878377100	75	1850	SHARES			X

STRYKER CORP COM	1	1500	0	13400				
STURM RUGER & CO INC COM	1	750	0	0				
STURM RUGER & CO INC COM	1	1000	0	0				
SUBURBAN PROPANE PARTNERS LP LIMITED	1	250	0	0				
SUBURBAN PROPANE PARTNERS LP LIMITED	1	1900	0	500				
SUFFOLK BANCORP	1	0	0	200				
SUMMIT PROPERTIES INC (REIT)	1	500	0	0				
SUN BANCORP INC COM	1	19174	0	200				
SUN COMMUNITIES INC (REIT)	1	0	0	5144				
SUN MICROSYSTEMS INC COM	1	58165	0	0				
SUN MICROSYSTEMS INC COM	1	39699	0	6300				
SUN MICROSYSTEMS INCORPORATED	2	33100	0	0				
SUNGARD DATA SYS INC	1	2100	0	0				
SUNGARD DATA SYS INC	1	3846	0	43905				
SUNOCO INC COM	1	1381	0	0				
SUNOCO INC COM	1	0	0	4800				
SUNOCO LOGISTICS PARTNERS LP	1	500	0	0				
SUNRISE SENIOR LIVING INC	1	150	0	0				
SUNRISE SENIOR LIVING INC	1	550	0	2200				
Sunrise Senior Living, Inc.	3	11200	0	0				
SUNTERRA CORPORATION	1	0	0	1550				
SUNTRUST BKS INC COM	1	7931	0	350				
SUNTRUST BKS INC COM	1	53632	0	21550				
SUPERIOR ENERGY SERVICES INC COM	1	0	0	13550				
SUPERIOR IND INTL INC COM	1	0	0	4600				
SUPERVALU INC	1	2400	0	0				
SUPERVALU INC	1	0	0	9800				
SUPREME INDUSTRIES INC CLASS A	1	45892	0	0				
SUSQUEHANNA BANCSHARES INC PA COM	1	77084	0	0				

SUSQUEHANNA BANCSHARES INC PA COM	1	1500	0	3175
Swift Energy Co.	3	24700	0	0
SWIFT ENERGY COMPANY	1	5000	0	6500
SYBASE INC COM	1	0	0	15800
Sybase, Inc.	3	40100	0	0
SYCAMORE NETWORKS INC COM	1	0	0	1500
SYLVAN LEARNING SYSTEMS INC COM	1	550	0	0
SYLVAN LEARNING SYSTEMS INC COM	1	0	0	6600
SYMANTEC CORP COM	1	19664	0	0
SYMANTEC CORP COM	1	2700	0	24860
Symantec Corp.	3	25800	0	0
SYMBOL TECHNOLOGIES INC	3	543538	0	0
SYMBOL TECHNOLOGIES INC	1	392969	0	1720
SYMBOL TECHNOLOGIES INC	1	26865	0	3800
SYMYX TECHNOLOGIES INC COM	1	0	0	3600
Symyx Technologies, Inc.	3	29000	0	0
SYNAPTICS INCORPORATED	1	0	0	1090
SYNOPSIS INC COM	1	600	0	0
SYNOVIS LIFE TECHNOLOGIES INC	1	0	0	3000
SYNOVUS FINL CORP COM	1	800	0	2900
SYSCO CORP	1	88235	0	1100
SYSCO CORP	1	329260	0	45055
TALBOTS INC	1	0	0	4100
TALK America Holdings, Inc.	3	66600	0	0
TANGER FACTORY OUTLET CENTERS INC	1	100	0	0
TARGET CORP	2	12400	0	0
TARGET CORP COM	1	126713	0	0
TARGET CORP COM	1	33899	0	37814
TARGETED GENETICS CORP	1	1000	0	0
TASTY BAKING CO WITH RIGHTS 07/29/13	1	625	0	0
TAUBMAN CTRS INC	1	0	0	6473
TCF FINL CORP COM	1	125	0	0
TECH DATA CORP COM	1	600	0	1500
TECHNE CORP	1	100	0	12000
TECHNE CORP	1	0	0	1850

TECHNITROL INC	COMMON STOCK	878555101	130	6900	SHARES			X
TECO ENERGY INC	COMMON STOCK	872375100	532	36331	SHARES		X	
TECO ENERGY INC	COMMON STOCK	872375100	749	51211	SHARES			X
TEKELEC COM	COMMON STOCK	879101103	13	800	SHARES			X
TELEDYNE TECHNOLOGIES INC COM	COMMON STOCK	879360105	5	275	SHARES		X	
TELEDYNE TECHNOLOGIES INC COM	COMMON STOCK	879360105	105	5600	SHARES			X
TELEFLEX INC COM	COMMON STOCK	879369106	66	1350	SHARES		X	
TELEFLEX INC COM	COMMON STOCK	879369106	775	15750	SHARES			X
TELEPHONE & DATA SYS INC COM	COMMON STOCK	879433100	213	3000	SHARES			X
TELIK INC COM	COMMON STOCK	87959M109	42	1550	SHARES			X
Telik, Inc.	COMMON STOCK	87959M109	894	33300	SHARES		X	
TELLABS INC COM	COMMON STOCK	879664100	184	21280	SHARES			X
TEMPLE INLAND INC	COMMON STOCK	879868107	11	170	SHARES		X	
TEMPLE INLAND INC	COMMON STOCK	879868107	67	1050	SHARES			X
TENET HEALTHCARE CORP	COMMON STOCK	88033G100	30	2687	SHARES		X	
TENET HEALTHCARE CORP	COMMON STOCK	88033G100	59	5250	SHARES			X
TENNECO AUTOMOTIVE INC	COMMON STOCK	880349105	1	100	SHARES		X	
TEPPCO PARTNERS LIMITED PARTNERSHIP	COMMON STOCK	872384102	825	19650	SHARES		X	
TEPPCO PARTNERS LTD PARTNERS	COMMON STOCK	872384102	122	2900	SHARES		X	
TEPPCO PARTNERS LTD PARTNERS	COMMON STOCK	872384102	424	10100	SHARES			X
TERADYNE INC	COMMON STOCK	880770102	216	9057	SHARES			X
TERAYON COMMUNICATION SYS INC COM	COMMON STOCK	880775101	0	44	SHARES		X	
TEREX CORP	COMMON STOCK	880779103	51	1370	SHARES		X	
TEREX CORP	COMMON STOCK	880779103	805	21770	SHARES			X
TESCO CORP	COMMON STOCK	88157K101	10	1300	SHARES			X
TESORO PETE CORP COM	COMMON STOCK	881609101	389	20700	SHARES			X
Tesoro Petroleum Corp.	COMMON STOCK	881609101	1227	65300	SHARES		X	
TESSERA TECHNOLOGIES INC	COMMON STOCK	88164L100	22	1225	SHARES			X
TETRA TECH INC	COMMON STOCK	88162G103	52	2440	SHARES		X	
TETRA TECH INC	COMMON STOCK	88162G103	615	28675	SHARES			X
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK	88224Q107	38	2320	SHARES		X	
TEXAS GENCO HOLDINGS INC	COMMON STOCK	882443104	2	44	SHARES		X	
TEXAS GENCO HOLDINGS INC	COMMON STOCK	882443104	6	160	SHARES			X
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	928	31756	SHARES		X	
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	6859	234747	SHARES		X	
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	4306	147360	SHARES			X
TEXAS INSTRUMENTS INCORPORATED	COMMON STOCK	882508104	2587	88550	SHARES		X	
TEXTRON INC COM	COMMON STOCK	883203101	333	6268	SHARES		X	
TEXTRON INC COM	COMMON STOCK	883203101	377	7100	SHARES			X
TF FINANCIAL CORP	COMMON STOCK	872391107	158	5000	SHARES		X	
THE COOPER COMPANIES INC	COMMON STOCK	216648402	50	930	SHARES		X	
THE COOPER COMPANIES INC	COMMON STOCK	216648402	189	3500	SHARES			X
THE GYMBOREE CORPORATION	COMMON STOCK	403777105	153	9150	SHARES			X
THE MACERICH COMPANY (REIT)	COMMON STOCK	554382101	19	360	SHARES		X	
THE MACERICH COMPANY (REIT)	COMMON STOCK	554382101	86	1600	SHARES			X
THE MEDICINES COMPANY	COMMON STOCK	584688105	116	3600	SHARES		X	
THE MEDICINES COMPANY	COMMON STOCK	584688105	278	8635	SHARES			X
THE NAVIGATORS GROUP INC	COMMON STOCK	638904102	250	8700	SHARES			X
THE PEP BOYS MANNY, MOE & JACK	COMMON STOCK	713278109	47	1690	SHARES		X	
THE PMI GROUP INC	COMMON STOCK	69344M101	134	3600	SHARES		X	
THE PMI GROUP INC	COMMON STOCK	69344M101	1289	34490	SHARES			X
THE SPORTS AUTHORITY INC	COMMON STOCK	84917U109	45	1130	SHARES		X	
THE ULTIMATE SOFTWARE GROUP INC	COMMON STOCK	90385D107	23	1675	SHARES			X
THE WARNACO GROUP INC	COMMON STOCK	934390402	444	22100	SHARES			X
THERMO ELECTRON CORP COM	COMMON STOCK	883556102	3	113	SHARES		X	
THERMO ELECTRON CORP COM	COMMON STOCK	883556102	588	20800	SHARES			X
THERMOGENESIS CORPORATION	COMMON STOCK	883623209	11	2700	SHARES			X
Third Wave Technologies, Inc.	COMMON STOCK	88428W108	484	104900	SHARES		X	
THOMAS & BETTS CORP	COMMON STOCK	884315102	65	3000	SHARES			X
THORATEC CORP	COMMON STOCK	885175307	27	2200	SHARES			X
THORNBURG MTG INC (REIT)	COMMON STOCK	885218107	166	5350	SHARES		X	
THORNBURG MTG INC (REIT)	COMMON STOCK	885218107	37	1200	SHARES			X
THQ INC COM NEW	COMMON STOCK	872443403	35	1750	SHARES			X
TIFFANY & CO	COMMON STOCK	886547108	105	2759	SHARES		X	

TECHNITROL INC	1	0	0	6900				
TECO ENERGY INC	1	36331	0	0				
TECO ENERGY INC	1	43461	0	7750				
TEKELEC COM	1	800	0	0				
TELEDYNE TECHNOLOGIES INC COM	1	275	0	0				
TELEDYNE TECHNOLOGIES INC COM	1	0	0	5600				
TELEFLEX INC COM	1	0	0	1350				
TELEFLEX INC COM	1	0	0	15750				
TELEPHONE & DATA SYS INC COM	1	0	0	3000				
TELIK INC COM	1	0	0	1550				
Telik, Inc.	3	33300	0	0				
TELLABS INC COM	1	0	0	21280				
TEMPLE INLAND INC	1	170	0	0				
TEMPLE INLAND INC	1	0	0	1050				
TENET HEALTHCARE CORP	1	2687	0	0				
TENET HEALTHCARE CORP	1	5250	0	0				
TENNECO AUTOMOTIVE INC	1	0	0	100				
TEPPCO PARTNERS LIMITED PARTNERSHIP	2	19650	0	0				
TEPPCO PARTNERS LTD PARTNERS	1	2900	0	0				
TEPPCO PARTNERS LTD PARTNERS	1	4000	0	6100				
TERADYNE INC	1	0	0	9057				
TERAYON COMMUNICATION SYS INC COM	1	44	0	0				
TEREX CORP	1	0	0	1370				
TEREX CORP	1	0	0	21770				
TESCO CORP	1	0	0	1300				
TESORO PETE CORP COM	1	0	0	20700				
Tesoro Petroleum Corp.	3	65300	0	0				
TESSERA TECHNOLOGIES INC	1	0	0	1225				
TETRA TECH INC	1	0	0	2440				

TETRA TECH INC	1	0	0	28675
TEXAS CAPITAL BANCSHARES INC	1	0	0	2320
TEXAS GENCO HOLDINGS INC	1	44	0	0
TEXAS GENCO HOLDINGS INC	1	160	0	0
TEXAS INSTRUMENTS INC	3	31756	0	0
TEXAS INSTRUMENTS INC	1	234447	0	300
TEXAS INSTRUMENTS INC	1	96889	0	50471
TEXAS INSTRUMENTS INCORPORATED	2	88550	0	0
TEXTRON INC COM	1	6268	0	0
TEXTRON INC COM	1	100	0	7000
TF FINANCIAL CORP	1	5000	0	0
THE COOPER COMPANIES INC	1	0	0	930
THE COOPER COMPANIES INC	1	0	0	3500
THE GYMBOREE CORPORATION	1	0	0	9150
THE MACERICH COMPANY (REIT)	1	360	0	0
THE MACERICH COMPANY (REIT)	1	0	0	1600
THE MEDICINES COMPANY	1	3600	0	0
THE MEDICINES COMPANY	1	0	0	8635
THE NAVIGATORS GROUP INC	1	0	0	8700
THE PEP BOYS MANNY, MOE & JACK	1	0	0	1690
THE PMI GROUP INC	1	3600	0	0
THE PMI GROUP INC	1	0	0	34490
THE SPORTS AUTHORITY INC	1	0	0	1130
THE ULTIMATE SOFTWARE GROUP INC	1	0	0	1675
THE WARNACO GROUP INC	1	0	0	22100
THERMO ELECTRON CORP COM	1	113	0	0
THERMO ELECTRON CORP COM	1	1100	0	19700
THERMOGENESIS CORPORATION	1	0	0	2700
Third Wave Technologies, Inc.	3	104900	0	0
THOMAS & BETTS CORP	1	0	0	3000
THORATEC CORP	1	0	0	2200
THORNBURG MTG INC (REIT)	1	5350	0	0
THORNBURG MTG INC (REIT)	1	200	0	1000
THQ INC COM NEW	1	0	0	1750
TIFFANY & CO	1	2759	0	0

TIFFANY & CO	COMMON STOCK	886547108	298	7800	SHARES			X
Tiffany & Co.	COMMON STOCK	886547108	481	12600	SHARES		X	
TIMBERLAND BANCORP INC COM	COMMON STOCK	887098101	23	1000	SHARES			X
TIME WARNER INC	COMMON STOCK	887317105	1369	81237	SHARES		X	
TIME WARNER INC	COMMON STOCK	887317105	689	40875	SHARES		X	
TIME WARNER INC	COMMON STOCK	887317105	3183	188785	SHARES		X	
TIME WARNER INC	COMMON STOCK	887317105	3226	191328	SHARES			X
TIMKEN CO COM	COMMON STOCK	887389104	87	3740	SHARES			X
Timken Co.	COMMON STOCK	887389104	820	35300	SHARES		X	
TIVO INC	COMMON STOCK	888706108	9	1000	SHARES		X	
TIVO INC	COMMON STOCK	888706108	44	5000	SHARES			X
TJX COMPANIES COM	COMMON STOCK	872540109	189	7700	SHARES		X	
TJX COMPANIES COM	COMMON STOCK	872540109	1050	42753	SHARES			X
TODCOCLASS A	COMMON STOCK	88889T107	35	2400	SHARES			X
TOLL BROS INC	COMMON STOCK	889478103	10524	231660	SHARES		X	
TOLL BROS INC	COMMON STOCK	889478103	7321	161144	SHARES		X	
TOLL BROS INC	COMMON STOCK	889478103	832	18310	SHARES			X
TOLLGRADE COMMUNICATIONS INC COM	COMMON STOCK	889542106	64	4000	SHARES			X
TOMPKINS TRUSTCO INC	COMMON STOCK	890110109	55	1200	SHARES		X	
TOMPKINS TRUSTCO INC	COMMON STOCK	890110109	13	294	SHARES			X
TOO INC	COMMON STOCK	890333107	32	1550	SHARES			X
TOOTSIE ROLL INDUSTRIES	COMMON STOCK	890516107	74	2021	SHARES		X	
TOR MINERALS INTERNATIONAL INC	COMMON STOCK	890878101	6	950	SHARES			X
TORCHMARK CORP COM	COMMON STOCK	891027104	341	6335	SHARES		X	
TORCHMARK CORP COM	COMMON STOCK	891027104	129	2400	SHARES			X
TORO CO COM	COMMON STOCK	891092108	110	1780	SHARES		X	
TOTAL ENTERTAINMENT RESTAURANT CORP	COMMON STOCK	89150E100	63	4550	SHARES			X
TOYS R US HOLDING CO	COMMON STOCK	892335100	100	5950	SHARES			X
TRACTOR SUPPLY COMPANY	COMMON STOCK	892356106	172	4440	SHARES		X	
TRADESTATION GROUP INC	COMMON STOCK	89267P105	11	1600	SHARES			X
TRANSACT TECHNOLOGIES INC COM	COMMON STOCK	892918103	39	1005	SHARES		X	
TRANSACTION SYS ARCHITECTS INC CL A	COMMON STOCK	893416107	252	10900	SHARES			X
Transaction Systems Architects, Inc., Class A	COMMON STOCK	893416107	849	36700	SHARES		X	
TRANSATLANTIC HLDGS INC	COMMON STOCK	893521104	485	5557	SHARES		X	
Transgenomic, Inc.	COMMON STOCK	89365K206	113	57800	SHARES		X	
TRANSMETA CORP COM	COMMON STOCK	89376R109	37	9250	SHARES			X
TRANSOCEAN INC	COMMON STOCK	G90078109	957	34297	SHARES		X	
TRANSOCEAN INC	COMMON STOCK	G90078109	587	21040	SHARES			X
TRANSOCEAN INC	COMMON STOCK	G90078109	947	33955	SHARES		X	
TRAVELERS PROPERTY CASUALTY CORP A	COMMON STOCK	89420G109	49	2869	SHARES		X	
TRAVELERS PROPERTY CASUALTY CORP A	COMMON STOCK	89420G109	383	22319	SHARES			X
TRAVELERS PROPERTY CASUALTY CORP B	COMMON STOCK	89420G406	174	10074	SHARES		X	
TRAVELERS PROPERTY CASUALTY CORP B	COMMON STOCK	89420G406	314	18209	SHARES			X
TREDEGAR CORP	COMMON STOCK	894650100	62	4212	SHARES		X	
TREX COMPANY INC	COMMON STOCK	89531P105	39	1155	SHARES			X
TRIAD HOSPITALS INC	COMMON STOCK	89579K109	107	3485	SHARES		X	
TRIAD HOSPITALS INC	COMMON STOCK	89579K109	218	7060	SHARES			X
Triad Hospitals, Inc.	COMMON STOCK	89579K109	669	21700	SHARES		X	
TRIBUNE CO NEW COM	COMMON STOCK	896047107	37	740	SHARES		X	
TRIBUNE CO NEW COM	COMMON STOCK	896047107	285	5652	SHARES			X
TRIBUNE COMPANY NEW	COMMON STOCK	896047107	1522	30170	SHARES		X	
TRIDENT MICROSYSTEMS INC	COMMON STOCK	895919108	94	5900	SHARES			X
Trident Microsystems, Inc.	COMMON STOCK	895919108	54	3400	SHARES		X	
TRIMBLE NAV LTD COM	COMMON STOCK	896239100	50	2165	SHARES		X	
TRIMBLE NAV LTD COM	COMMON STOCK	896239100	841	36610	SHARES			X
TRINITY INDUSTRIES INC	COMMON STOCK	896522109	100	3600	SHARES		X	
TRINITY INDUSTRIES INC	COMMON STOCK	896522109	79	2850	SHARES			X
TRIPATH IMAGING INC COM	COMMON STOCK	896942109	37	4050	SHARES			X
TRIPATH TECHNOLOGY INCORPORATED	COMMON STOCK	89672P104	15	3600	SHARES			X
TRIQUINT SEMICONDUCTOR INC COM	COMMON STOCK	89674K103	14	1900	SHARES			X
Triquint Semiconductor, Inc.	COMMON STOCK	89674K103	380	52100	SHARES		X	
TRIZEC PROPERTIES INC (REITS)	COMMON STOCK	89687P107	70	4100	SHARES			X
TriZetto Group, Inc.	COMMON STOCK	896882107	200	25800	SHARES		X	
TROY GROUP INC	COMMON STOCK	89733N106	91	30550	SHARES			X

TIFFANY & CO	1	0	0	7800	
Tiffany & Co.	3	12600	0	0	
TIMBERLAND BANCORP INC COM	1	0	0	1000	
TIME WARNER INC	3	81237	0	0	
TIME WARNER INC	2	40875	0	0	
TIME WARNER INC	1	186735	0	2050	
TIME WARNER INC	1	66598	0	124730	
TIMKEN CO COM	1	1140	0	2600	
Timken Co.	3	35300	0	0	
TIVO INC	1	1000	0	0	
TIVO INC	1	0	0	5000	
TJX COMPANIES COM	1	1700	0	6000	
TJX COMPANIES COM	1	0	0	42753	
TODCOCLASS A	1	0	0	2400	
TOLL BROS INC	3	231660	0	0	
TOLL BROS INC	1	160659	0	485	
TOLL BROS INC	1	17660	0	650	
TOLLGRADE COMMUNICATIONS INC COM	1	0	0	4000	
TOMPKINS TRUSTCO INC	1	1200	0	0	
TOMPKINS TRUSTCO INC	1	110	0	184	
TOO INC	1	0	0	1550	
TOOTSIE ROLL INDUSTRIES	1	2021	0	0	
TOR MINERALS INTERNATIONAL INC	1	0	0	950	
TORCHMARK CORP COM	1	0	0	6335	
TORCHMARK CORP COM	1	1500	0	900	
TORO CO COM	1	800	0	980	
TOTAL ENTERTAINMENT RESTAURANT CORP	1	0	0	4550	
TOYS R US HOLDING CO	1	5950	0	0	

TRACTOR SUPPLY COMPANY	1	0	0	4440
TRADESTATION GROUP INC	1	0	0	1600
TRANSACT TECHNOLOGIES INC COM	1	1005	0	0
TRANSACTION SYS ARCHITECTS INC CL A	1	0	0	10900
Transaction Systems Architects, Inc., Class A	3	36700	0	0
TRANSATLANTIC HLDGS INC	1	0	0	5557
Transgenomic, Inc.	3	57800	0	0
TRANSMETA CORP COM	1	0	0	9250
TRANSOCEAN INC	1	34297	0	0
TRANSOCEAN INC	1	2865	0	18175
TRANSOCEAN INC	3	33955	0	0
TRAVELERS PROPERTY CASUALTY CORP A	1	2790	0	79
TRAVELERS PROPERTY CASUALTY CORP A	1	4521	0	17798
TRAVELERS PROPERTY CASUALTY CORP B	1	9912	0	162
TRAVELERS PROPERTY CASUALTY CORP B	1	4146	0	14063
TREDEGAR CORP	1	4212	0	0
TREX COMPANY INC	1	0	0	1155
TRIAD HOSPITALS INC	1	3485	0	0
TRIAD HOSPITALS INC	1	0	0	7060
Triad Hospitals, Inc.	3	21700	0	0
TRIBUNE CO NEW COM	1	740	0	0
TRIBUNE CO NEW COM	1	1300	0	4352
TRIBUNE COMPANY NEW	2	30170	0	0
TRIDENT MICROSYSTEMS INC	1	0	0	5900
Trident Microsystems, Inc.	3	3400	0	0
TRIMBLE NAV LTD COM	1	0	0	2165
TRIMBLE NAV LTD COM	1	0	0	36610
TRINITY INDUSTRIES INC	1	3600	0	0
TRINITY INDUSTRIES INC	1	2850	0	0
TRIPATH IMAGING INC COM	1	0	0	4050
TRIPATH TECHNOLOGY INCORPORATED	1	0	0	3600
TRIQUINT SEMICONDUCTOR INC COM	1	0	0	1900
Triquint Semiconductor, Inc.	3	52100	0	0
TRIZEC PROPERTIES INC (REITS)	1	300	0	3800
TriZetto Group, Inc.	3	25800	0	0
TROY GROUP INC	1	0	0	30550

TRUSTCO BANK CORP NY COM	COMMON STOCK	898349105	66	4884	SHARES		X	
TRUSTCO BANK CORP NY COM	COMMON STOCK	898349105	398	29543	SHARES			X
TTM TECHNOLOGIES INC COM	COMMON STOCK	87305R109	14	1125	SHARES			X
Tularik, Inc.	COMMON STOCK	899165104	508	20700	SHARES		X	
TUMBLEWEED COMMUNICATIONS CORP	COMMON STOCK	899690101	30	4275	SHARES			X
TUPPERWARE CORPORATION COM	COMMON STOCK	899896104	92	5150	SHARES			X
TXU CORP COM	COMMON STOCK	873168108	94	3292	SHARES		X	
TXU CORP COM	COMMON STOCK	873168108	714	24900	SHARES			X
TYCO INTERNATIONAL LIMITED NEW	COMMON STOCK	902124106	4240	147985	SHARES	X		
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	5704	199103	SHARES		X	
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	1766	61649	SHARES			X
TYSON FOODS INC COM	COMMON STOCK	902494103	168	9300	SHARES			X
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	930	33642	SHARES		X	
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	3236	117048	SHARES		X	
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	3213	116196	SHARES			X
UCBH HOLDINGS INC	COMMON STOCK	90262T308	160	4000	SHARES		X	
UCBH HOLDINGS INC	COMMON STOCK	90262T308	203	5075	SHARES			X
UGI CORP	COMMON STOCK	902681105	334	10138	SHARES		X	
UGI CORP	COMMON STOCK	902681105	581	17662	SHARES			X
UGI Corp.	COMMON STOCK	902681105	1017	30900	SHARES		X	
UIL Holdings Corp.	COMMON STOCK	902748102	453	9400	SHARES		X	
UIL HOLDINGS CORPORATION	COMMON STOCK	902748102	10	200	SHARES		X	
Ultra Petroleum Corp.	COMMON STOCK	903914109	264	8800	SHARES		X	
ULTRATECH INC	COMMON STOCK	904034105	35	1480	SHARES			X
Umpqua Holdings Corp.	COMMON STOCK	904214103	188	9300	SHARES		X	
UNIFI INC	COMMON STOCK	904677101	55	12456	SHARES			X
Unifirst Corp.	COMMON STOCK	904708104	359	13000	SHARES		X	
UNION BANKSHARES CORPORATION	COMMON STOCK	905399101	6	200	SHARES			X
UNION CMNTY BANCORP COM	COMMON STOCK	906054101	19	1000	SHARES			X
UNION PACIFIC CORP COM	COMMON STOCK	907818108	1129	18872	SHARES		X	
UNION PACIFIC CORP COM	COMMON STOCK	907818108	1076	17987	SHARES			X
UNION PLANTERS CORP COM	COMMON STOCK	908068109	30	1000	SHARES		X	
UNION PLANTERS CORP COM	COMMON STOCK	908068109	31	1047	SHARES			X
UNIONBANCAL CORP COM	COMMON STOCK	908906100	1263	24100	SHARES			X
UniSource Energy Corp.	COMMON STOCK	909205106	1044	42500	SHARES		X	
UNISYS CORP	COMMON STOCK	909214108	120	8400	SHARES			X
UNITED DOMINION REALTY TRUST (REIT)	COMMON STOCK	910197102	85	4314	SHARES		X	
UNITED DOMINION REALTY TRUST (REIT)	COMMON STOCK	910197102	257	13119	SHARES			X
UNITED FIRE & CASUALTY COMPANY	COMMON STOCK	910331107	53	1250	SHARES			X
UNITED INDUSTRIAL CORP	COMMON STOCK	910671106	32	1700	SHARES			X
UNITED ONLINE INC	COMMON STOCK	911268100	264	15700	SHARES			X
United PanAm Financial Corp.	COMMON STOCK	911301109	344	21500	SHARES		X	
UNITED PARCEL SERVICE CL B	COMMON STOCK	911312106	173	2475	SHARES		X	
UNITED PARCEL SERVICE CL B	COMMON STOCK	911312106	1234	17675	SHARES			X
United Parcel Service, Inc.	COMMON STOCK	911312106	2040	29200	SHARES		X	
UNITED RENTALS INC COM	COMMON STOCK	911363109	248	13975	SHARES			X
United Rentals, Inc.	COMMON STOCK	911363109	650	36600	SHARES		X	
UNITED STATES CELLULAR COM	COMMON STOCK	911684108	23	600	SHARES			X
United States Steel Corp.	COMMON STOCK	912909108	1953	52400	SHARES		X	
UNITED STATIONERS INC	COMMON STOCK	913004107	146	3475	SHARES			X
UNITED STS STL CORP NEW	COMMON STOCK	912909108	284	7616	SHARES		X	
UNITED STS STL CORP NEW	COMMON STOCK	912909108	322	8653	SHARES			X
UNITED SURGICAL PARTNERS INTL	COMMON STOCK	913016309	25	750	SHARES			X
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	5303	61449	SHARES		X	
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	4417	51185	SHARES			X
UNITEDGLOBALCOM INC CL A	COMMON STOCK	913247508	144	16978	SHARES			X
UNITEDHEALTH GROUP INC	COMMON STOCK	91324P102	531	8235	SHARES		X	
UNITEDHEALTH GROUP INC	COMMON STOCK	91324P102	1146	17780	SHARES			X
UNITEDHEALTH GROUP INC.	COMMON STOCK	91324P102	2458	38150	SHARES	X		
UNITRIN INC COM	COMMON STOCK	913275103	67	1552	SHARES		X	
UNITRIN INC COM	COMMON STOCK	913275103	99	2315	SHARES			X
UNIVERSAL COMPRESSION HOLDINGS INC	COMMON STOCK	913431102	559	17000	SHARES			X
UNIVERSAL CORP VA	COMMON STOCK	913456109	432	8500	SHARES			X
Universal Corp.	COMMON STOCK	913456109	635	12500	SHARES		X	

TRUSTCO BANK CORP NY COM	1	4884	0	0				
TRUSTCO BANK CORP NY COM	1	28643	0	900				
TTM TECHNOLOGIES INC COM	1	0	0	1125				
Tularik, Inc.	3	20700	0	0				
TUMBLEWEED COMMUNICATIONS CORP	1	0	0	4275				
TUPPERWARE CORPORATION COM	1	250	0	4900				
TXU CORP COM	1	3292	0	0				
TXU CORP COM	1	1700	0	23200				
TYCO INTERNATIONAL LIMITED NEW	2	147985	0	0				
TYCO INTERNATIONAL LTD	1	187685	0	11418				
TYCO INTERNATIONAL LTD	1	31150	0	30499				
TYSON FOODS INC COM	1	1200	0	8100				
U S BANCORP DEL COM NEW	3	33642	0	0				
U S BANCORP DEL COM NEW	1	117048	0	0				
U S BANCORP DEL COM NEW	1	29259	0	86937				
UCBH HOLDINGS INC	1	0	0	4000				
UCBH HOLDINGS INC	1	0	0	5075				
UGI CORP	1	10138	0	0				
UGI CORP	1	11662	0	6000				
UGI Corp.	3	30900	0	0				
UIL Holdings Corp.	3	9400	0	0				
UIL HOLDINGS CORPORATION	1	200	0	0				
Ultra Petroleum Corp.	3	8800	0	0				
ULTRATECH INC	1	0	0	1480				
Umpqua Holdings Corp.	3	9300	0	0				
UNIFI INC	1	0	0	12456				
Unifirst Corp.	3	13000	0	0				
UNION BANKSHARES CORPORATION	1	200	0	0				
UNION CMNTY BANCORP COM	1	0	0	1000				

UNION PACIFIC CORP COM	1	18772	0	100
UNION PACIFIC CORP COM	1	11778	0	6209
UNION PLANTERS CORP COM	1	1000	0	0
UNION PLANTERS CORP COM	1	450	0	597
UNIONBANCAL CORP COM	1	0	0	24100
UniSource Energy Corp.	3	42500	0	0
UNISYS CORP	1	0	0	8400
UNITED DOMINION REALTY TRUST (REIT)	1	4314	0	0
UNITED DOMINION REALTY TRUST (REIT)	1	10619	0	2500
UNITED FIRE & CASUALTY COMPANY	1	0	0	1250
UNITED INDUSTRIAL CORP	1	0	0	1700
UNITED ONLINE INC	1	0	0	15700
United PanAm Financial Corp.	3	21500	0	0
UNITED PARCEL SERVICE CL B	1	2475	0	0
UNITED PARCEL SERVICE CL B	1	1920	0	15755
United Parcel Service, Inc.	3	29200	0	0
UNITED RENTALS INC COM	1	0	0	13975
United Rentals, Inc.	3	36600	0	0
UNITED STATES CELLULAR COM	1	0	0	600
United States Steel Corp.	3	52400	0	0
UNITED STATIONERS INC	1	0	0	3475
UNITED STS STL CORP NEW	1	7616	0	0
UNITED STS STL CORP NEW	1	153	0	8500
UNITED SURGICAL PARTNERS INTL	1	0	0	750
UNITED TECHNOLOGIES CORP COM	1	59624	0	1825
UNITED TECHNOLOGIES CORP COM	1	27178	0	24007
UNITEDGLOBALCOM INC CL A	1	11536	0	5442
UNITEDHEALTH GROUP INC	1	8235	0	0
UNITEDHEALTH GROUP INC	1	300	0	17480
UNITEDHEALTH GROUP INC.	2	38150	0	0
UNITRIN INC COM	1	1552	0	0
UNITRIN INC COM	1	2315	0	0
UNIVERSAL COMPRESSION HOLDINGS INC	1	0	0	17000
UNIVERSAL CORP VA	1	0	0	8500
Universal Corp.	3	12500	0	0

Universal Display Corp.	COMMON STOCK	91347P105	132	10300	SHARES		X	
Universal Forest Products, Inc.	COMMON STOCK	913543104	765	24800	SHARES		X	
UNIVEST CORP OF PA	COMMON STOCK	915271100	318	6500	SHARES		X	
UNIVISION COMMUNICATIONS INC COM	COMMON STOCK	914906102	211	6405	SHARES		X	
Univision Communications, Inc., Class A	COMMON STOCK	914906102	1433	43400	SHARES		X	
UNOCAL CORP	COMMON STOCK	915289102	775	20801	SHARES		X	
UNOCAL CORP	COMMON STOCK	915289102	171	4600	SHARES			X
Unocal Corp.	COMMON STOCK	915289102	2349	63000	SHARES		X	
UNUMPROVIDENT CORP COM	COMMON STOCK	91529Y106	155	10590	SHARES			X
UNUMPROVIDENT CORPORATION	COMMON STOCK	91529Y106	966	66010	SHARES	X		
UNVL HEALTH SERVICES INC CL B	COMMON STOCK	913903100	17	360	SHARES		X	
UNVL HEALTH SERVICES INC CL B	COMMON STOCK	913903100	433	9400	SHARES			X
URBAN OUTFITTERS INC	COMMON STOCK	917047102	577	12000	SHARES			X
URS CORP NEW	COMMON STOCK	903236107	184	6400	SHARES			X
URSTADT BIDDLE PPTYS INC CL A (REIT)	COMMON STOCK	917286205	99	6000	SHARES			X
US BANCORP NEW	COMMON STOCK	902973304	401	14500	SHARES	X		
US ONCOLOGY INC COM	COMMON STOCK	90338W103	65	4400	SHARES			X
US Oncology, Inc.	COMMON STOCK	90338W103	1208	81700	SHARES		X	
USB HOLDING INC COM	COMMON STOCK	902910108	10	423	SHARES			X
USF CORPORATION	COMMON STOCK	91729Q101	168	4900	SHARES			X
USG CORP	COMMON STOCK	903293405	0	1	SHARES			X
UST INC COM	COMMON STOCK	902911106	860	23810	SHARES		X	
UST INC COM	COMMON STOCK	902911106	444	12300	SHARES			X
V F CORP	COMMON STOCK	918204108	47	1000	SHARES		X	
V F CORP	COMMON STOCK	918204108	618	13240	SHARES			X
VA SOFTWARE CORP	COMMON STOCK	91819B105	14	5000	SHARES		X	
VALASSIS COMMUNICATION INC COM	COMMON STOCK	918866104	468	15390	SHARES			X
VALEANT PHARMACEUTICALS INC	COMMON STOCK	91911X104	18	775	SHARES		X	
VALEANT PHARMACEUTICALS INC	COMMON STOCK	91911X104	4	180	SHARES			X
Valeant Pharmaceuticals International	COMMON STOCK	91911X104	208	8700	SHARES		X	
VALERO ENERGY CORP COM	COMMON STOCK	91913Y100	240	4000	SHARES		X	
VALERO ENERGY CORP COM	COMMON STOCK	91913Y100	444	7400	SHARES			X
VALLEY FORGE SCIENTIFIC CORPORATION	COMMON STOCK	919656108	2	850	SHARES		X	
VALLEY NATL BANCORP COM	COMMON STOCK	919794107	53	1879	SHARES			X
VALSPAR CORP	COMMON STOCK	920355104	42	850	SHARES			X
VALUECLICK INC	COMMON STOCK	92046N102	57	5270	SHARES			X
VAN KAMPEN MUNI OPP TRUST II	COMMON STOCK	920944105	14	910	SHARES		X	
Varco International, Inc. - New	COMMON STOCK	922122106	153	8500	SHARES		X	
VARCO INTL INC DEL COM	COMMON STOCK	922122106	450	24975	SHARES			X
VARIAN INC	COMMON STOCK	922206107	5	120	SHARES		X	
VARIAN INC	COMMON STOCK	922206107	241	6000	SHARES			X
VARIAN MEDICAL SYS INC COM	COMMON STOCK	92220P105	39	450	SHARES		X	
VARIAN MEDICAL SYS INC COM	COMMON STOCK	92220P105	166	1920	SHARES			X
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	COMMON STOCK	922207105	5	120	SHARES		X	
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	COMMON STOCK	922207105	485	11570	SHARES			X
Vasogen, Inc.	COMMON STOCK	92232F103	70	11500	SHARES		X	
VECTREN CORP COM	COMMON STOCK	92240G101	358	14513	SHARES			X
VENTIV HLTH INC COM	COMMON STOCK	922793104	32	2330	SHARES		X	
VERISIGN INC COM	COMMON STOCK	92343E102	15	900	SHARES		X	
VERISIGN INC COM	COMMON STOCK	92343E102	116	7010	SHARES			X
VERITAS DGC INC COM	COMMON STOCK	92343P107	236	11400	SHARES			X
Veritas DGC, Inc.	COMMON STOCK	92343P107	803	38800	SHARES		X	
VERITAS SOFTWARE CORP	COMMON STOCK	923436109	2081	77332	SHARES		X	
VERITAS SOFTWARE CORP	COMMON STOCK	923436109	901	33480	SHARES			X
Veritas Software Corp.	COMMON STOCK	923436109	1039	38600	SHARES		X	
Verizon Communications	COMMON STOCK	92343V104	3834	104921	SHARES		X	
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	22813	624328	SHARES		X	
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	14660	401215	SHARES			X
VERSATA INC	COMMON STOCK	925298200	0	40	SHARES			X
VERSO TECHNOLOGIES INCORPORATED	COMMON STOCK	925317109	1	393	SHARES		X	
VIACOM INC CL A	COMMON STOCK	925524100	38	950	SHARES		X	
VIACOM INC CL A	COMMON STOCK	925524100	117	2950	SHARES			X
VIACOM INC CL B	COMMON STOCK	925524308	9088	231790	SHARES		X	
VIACOM INC CL B	COMMON STOCK	925524308	9063	231141	SHARES		X	

Universal Display Corp.	3	10300	0	0				
Universal Forest Products, Inc.	3	24800	0	0				
UNIVEST CORP OF PA	1	6500	0	0				
UNIVISION COMMUNICATIONS INC COM	1	6405	0	0				
Univision Communications, Inc., Class A	3	43400	0	0				
UNOCAL CORP	1	20801	0	0				
UNOCAL CORP	1	3400	0	1200				
Unocal Corp.	3	63000	0	0				
UNUMPROVIDENT CORP COM	1	0	0	10590				
UNUMPROVIDENT CORPORATION	2	66010	0	0				
UNVL HEALTH SERVICES INC CL B	1	360	0	0				
UNVL HEALTH SERVICES INC CL B	1	0	0	9400				
URBAN OUTFITTERS INC	1	0	0	12000				
URS CORP NEW	1	0	0	6400				
URSTADT BIDDLE PPTYS INC CL A (REIT)	1	6000	0	0				
US BANCORP NEW	2	14500	0	0				
US ONCOLOGY INC COM	1	0	0	4400				
US Oncology, Inc.	3	81700	0	0				
USB HOLDING INC COM	1	0	0	423				
USF CORPORATION	1	0	0	4900				
USG CORP	1	0	0	1				
UST INC COM	1	23650	0	160				
UST INC COM	1	7600	0	4700				
V F CORP	1	1000	0	0				
V F CORP	1	10440	0	2800				
VA SOFTWARE CORP	1	5000	0	0				
VALASSIS COMMUNICATION INC COM	1	0	0	15390				
VALEANT PHARMACEUTICALS INC	1	775	0	0				
VALEANT PHARMACEUTICALS INC	1	180	0	0				

Valeant Pharmaceuticals International	3	8700	0	0
VALERO ENERGY CORP COM	1	4000	0	0
VALERO ENERGY CORP COM	1	1900	0	5500
VALLEY FORGE SCIENTIFIC CORPORATION	1	850	0	0
VALLEY NATL BANCORP COM	1	0	0	1879
VALSPAR CORP	1	0	0	850
VALUECLICK INC	1	0	0	5270
VAN KAMPEN MUNI OPP TRUST II	1	910	0	0
Varco International, Inc. - New	3	8500	0	0
VARCO INTL INC DEL COM	1	0	0	24975
VARIAN INC	1	120	0	0
VARIAN INC	1	0	0	6000
VARIAN MEDICAL SYS INC COM	1	250	0	200
VARIAN MEDICAL SYS INC COM	1	0	0	1920
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	1	120	0	0
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	1	0	0	11570
Vasogen, Inc.	3	11500	0	0
VECTREN CORP COM	1	11013	0	3500
VENTIV HLTH INC COM	1	2330	0	0
VERISIGN INC COM	1	900	0	0
VERISIGN INC COM	1	0	0	7010
VERITAS DGC INC COM	1	0	0	11400
Veritas DGC, Inc.	3	38800	0	0
VERITAS SOFTWARE CORP	1	77332	0	0
VERITAS SOFTWARE CORP	1	6755	0	26725
Veritas Software Corp.	3	38600	0	0
Verizon Communications	3	104921	0	0
VERIZON COMMUNICATIONS COM	1	621718	0	2610
VERIZON COMMUNICATIONS COM	1	332733	400	68082
VERSATA INC	1	0	0	40
VERSO TECHNOLOGIES INCORPORATED	1	393	0	0
VIACOM INC CL A	1	950	0	0
VIACOM INC CL A	1	450	0	2500
VIACOM INC CL B	3	231790	0	0
VIACOM INC CL B	1	230061	0	1080

VIACOM INC CL B	COMMON STOCK	925524308	3442	87783	SHARES			X
VIAD CORPORATION COM	COMMON STOCK	92552R109	725	30000	SHARES			X
VIASAT INCORPORATED	COMMON STOCK	92552V100	203	8150	SHARES			X
VICAL INCORPORATED	COMMON STOCK	925602104	10	1700	SHARES			X
VICURON PHARMACEUTICALS INC	COMMON STOCK	926471103	173	7600	SHARES			X
VIGNETTE CORP COM	COMMON STOCK	926734104	3	1500	SHARES			X
VINTAGE PETE INC	COMMON STOCK	927460105	108	7350	SHARES			X
ViroPharma, Inc.	COMMON STOCK	928241108	55	24000	SHARES		X	
VISHAY INTERTECHNOLOGY INC COM	COMMON STOCK	928298108	352	16500	SHARES		X	
VISHAY INTERTECHNOLOGY INC COM	COMMON STOCK	928298108	301	14100	SHARES			X
Vishay Intertechnology, Inc.	COMMON STOCK	928298108	2202	103200	SHARES		X	
VISTA GOLD CORP	COMMON STOCK	927926204	3	625	SHARES			X
VISTACARE INC	COMMON STOCK	92839Y109	111	4100	SHARES		X	
VISTEON CORP COM	COMMON STOCK	92839U107	21	2164	SHARES		X	
VISTEON CORP COM	COMMON STOCK	92839U107	43	4534	SHARES			X
VISX INC DEL	COMMON STOCK	92844S105	58	2975	SHARES			X
Vital Images, Inc.	COMMON STOCK	92846N104	54	5400	SHARES		X	
VITAL SIGNS INC COM	COMMON STOCK	928469105	60	1800	SHARES			X
VITALWORKS INC	COMMON STOCK	928483106	35	9300	SHARES			X
VIVUS INC	COMMON STOCK	928551100	6	1000	SHARES		X	
VORNADO REALTY TRUST	COMMON STOCK	929042109	218	3600	SHARES		X	
VORNADO REALTY TRUST (REIT)	COMMON STOCK	929042109	416	6881	SHARES			X
VULCAN MATERIAL COM	COMMON STOCK	929160109	114	2400	SHARES		X	
VULCAN MATERIAL COM	COMMON STOCK	929160109	38	800	SHARES			X
W Holding Co., Inc.	COMMON STOCK	929251106	1159	62000	SHARES		X	
W R GRACE & CO	COMMON STOCK	38388F108	3	1000	SHARES			X
W W GRAINGER INC COM	COMMON STOCK	384802104	176	3670	SHARES		X	
W W GRAINGER INC COM	COMMON STOCK	384802104	322	6700	SHARES			X
WABASH NATIONAL CORPORATION	COMMON STOCK	929566107	38	1600	SHARES			X
WABTEC CORP COM	COMMON STOCK	929740108	115	8100	SHARES			X
WACHOVIA CORP COM	COMMON STOCK	929903102	6248	132925	SHARES		X	
WACHOVIA CORP COM	COMMON STOCK	929903102	15968	339751	SHARES		X	
WACHOVIA CORP COM	COMMON STOCK	929903102	7102	151106	SHARES			X
WACHOVIA CORPORATION NEW	COMMON STOCK	929903102	301	6400	SHARES		X	
WADDELL & REED FINL INC CL A	COMMON STOCK	930059100	225	9174	SHARES		X	
WADDELL & REED FINL INC CL A	COMMON STOCK	930059100	550	22450	SHARES			X
WAL MART STORES INC COM	COMMON STOCK	931142103	4892	81957	SHARES		X	
WAL MART STORES INC COM	COMMON STOCK	931142103	19401	325022	SHARES		X	
WAL MART STORES INC COM	COMMON STOCK	931142103	10873	182150	SHARES			X
WAL MART STORES INCORPORATED	COMMON STOCK	931142103	569	9532	SHARES		X	
WALGREEN CO	COMMON STOCK	931422109	1525	46273	SHARES		X	
WALGREEN CO	COMMON STOCK	931422109	3139	95265	SHARES			X
WALT DISNEY CO COM	COMMON STOCK	254687106	2512	100538	SHARES		X	
WALT DISNEY CO COM	COMMON STOCK	254687106	7358	294420	SHARES		X	
WALT DISNEY CO COM	COMMON STOCK	254687106	4825	193070	SHARES			X
Walter Industries, Inc.	COMMON STOCK	93317Q105	528	44200	SHARES		X	
WASHINGTON FEDERAL INC COM	COMMON STOCK	938824109	248	9702	SHARES			X
WASHINGTON MUTUAL INC COM	COMMON STOCK	939322103	10	230	SHARES		X	
WASHINGTON MUTUAL INC COM	COMMON STOCK	939322103	3044	71278	SHARES		X	
WASHINGTON MUTUAL INC COM	COMMON STOCK	939322103	4227	98963	SHARES			X
WASHINGTON MUTUAL INCORPORATED	COMMON STOCK	939322103	2647	61980	SHARES		X	
WASHINGTON REAL ESTATE INVT (REIT)	COMMON STOCK	939653101	313	9649	SHARES		X	
WASHINGTON REAL ESTATE INVT (REIT)	COMMON STOCK	939653101	185	5700	SHARES			X
WASTE CONNECTIONS INC	COMMON STOCK	941053100	64	1608	SHARES		X	
WASTE CONNECTIONS INC	COMMON STOCK	941053100	366	9200	SHARES			X
Waste Connections, Inc.	COMMON STOCK	941053100	398	10000	SHARES		X	
WASTE MANAGEMENT INC COM	COMMON STOCK	94106L109	97	3224	SHARES		X	
WASTE MANAGEMENT INC COM	COMMON STOCK	94106L109	438	14515	SHARES			X
WATER PIK TECHNOLOGIES INC COM	COMMON STOCK	94113U100	1	96	SHARES		X	
WATERS CORP COM	COMMON STOCK	941848103	57	1400	SHARES		X	
WATERS CORP COM	COMMON STOCK	941848103	515	12600	SHARES			X
WATSON PHARMACEUTICALS INC COM	COMMON STOCK	942683103	232	5433	SHARES		X	
WATSON PHARMACEUTICALS INC COM	COMMON STOCK	942683103	250	5846	SHARES			X
Watson Pharmaceuticals, Inc.	COMMON STOCK	942683103	1425	33300	SHARES		X	

VIACOM INC CL B	1	32476	0	55307				
VIAD CORPORATION COM	1	0	0	30000				
VIASAT INCORPORATED	1	0	0	8150				
VICAL INCORPORATED	1	0	0	1700				
VICURON PHARMACEUTICALS INC	1	0	0	7600				
VIGNETTE CORP COM	1	0	0	1500				
VINTAGE PETE INC	1	0	0	7350				
ViroPharma, Inc.	3	24000	0	0				
VISHAY INTERTECHNOLOGY INC COM	1	16500	0	0				
VISHAY INTERTECHNOLOGY INC COM	1	0	0	14100				
Vishay Intertechnology, Inc.	3	103200	0	0				
VISTA GOLD CORP	1	625	0	0				
VISTACARE INC	1	0	0	4100				
VISTEON CORP COM	1	2164	0	0				
VISTEON CORP COM	1	4332	0	202				
VISX INC DEL	1	0	0	2975				
Vital Images, Inc.	3	5400	0	0				
VITAL SIGNS INC COM	1	0	0	1800				
VITALWORKS INC	1	0	0	9300				
VIVUS INC	1	1000	0	0				
VORNADO REALTY TRUST	2	3600	0	0				
VORNADO REALTY TRUST (REIT)	1	0	0	6881				
VULCAN MATERIAL COM	1	2400	0	0				
VULCAN MATERIAL COM	1	0	0	800				
W Holding Co., Inc.	3	62000	0	0				
W R GRACE & CO	1	1000	0	0				
W W GRAINGER INC COM	1	3120	0	550				
W W GRAINGER INC COM	1	6100	0	600				
WABASH NATIONAL CORPORATION	1	0	0	1600				

WABTEC CORP COM	1	0	0	8100
WACHOVIA CORP COM	3	132925	0	0
WACHOVIA CORP COM	1	339461	0	290
WACHOVIA CORP COM	1	105909	0	45197
WACHOVIA CORPORATION NEW	2	6400	0	0
WADDELL & REED FINL INC CL A	1	9174	0	0
WADDELL & REED FINL INC CL A	1	13250	0	9200
WAL MART STORES INC COM	3	81957	0	0
WAL MART STORES INC COM	1	322853	0	2169
WAL MART STORES INC COM	1	129615	0	52535
WAL MART STORES INCORPORATED	2	9532	0	0
WALGREEN CO	1	43273	0	3000
WALGREEN CO	1	23900	0	71365
WALT DISNEY CO COM	3	100538	0	0
WALT DISNEY CO COM	1	293820	0	600
WALT DISNEY CO COM	1	133756	0	59314
Walter Industries, Inc.	3	44200	0	0
WASHINGTON FEDERAL INC COM	1	0	0	9702
WASHINGTON MUTUAL INC COM	3	230	0	0
WASHINGTON MUTUAL INC COM	1	70878	0	400
WASHINGTON MUTUAL INC COM	1	36350	0	62613
WASHINGTON MUTUAL INCORPORATED	2	61980	0	0
WASHINGTON REAL ESTATE INVT (REIT)	1	9649	0	0
WASHINGTON REAL ESTATE INVT (REIT)	1	100	0	5600
WASTE CONNECTIONS INC	1	1608	0	0
WASTE CONNECTIONS INC	1	0	0	9200
Waste Connections, Inc.	3	10000	0	0
WASTE MANAGEMENT INC COM	1	3224	0	0
WASTE MANAGEMENT INC COM	1	3647	0	10868
WATER PIK TECHNOLOGIES INC COM	1	96	0	0
WATERS CORP COM	1	600	0	800
WATERS CORP COM	1	0	0	12600
WATSON PHARMACEUTICALS INC COM	1	5433	0	0
WATSON PHARMACEUTICALS INC COM	1	1526	0	4320
Watson Pharmaceuticals, Inc.	3	33300	0	0

WATSON WYATT & CO HLDGS	COMMON STOCK	942712100	76	3015	SHARES			X
WATTS WATER TECHNOLOGIES INC CLA	COMMON STOCK	942749102	70	3000	SHARES			X
WAYPOINT FINL CORP COM	COMMON STOCK	946756103	4212	157039	SHARES	X		
WAYPOINT FINL CORP COM	COMMON STOCK	946756103	142	5301	SHARES			X
WCI Communities, Inc.	COMMON STOCK	92923C104	403	16100	SHARES	X		
WD 40 CO COM	COMMON STOCK	929236107	154	4400	SHARES			X
WebEx Communications, Inc.	COMMON STOCK	94767L109	71	2400	SHARES	X		
WEBMD CORP COM	COMMON STOCK	94769M105	441	49625	SHARES			X
WEBSense INC	COMMON STOCK	947684106	34	1150	SHARES			X
Websense, Inc.	COMMON STOCK	947684106	477	16100	SHARES	X		
WEBSTER FINL CORP WATERBURY COM	COMMON STOCK	947890109	693	13660	SHARES			X
WEIGHT WATCHERS INTL INC NEW	COMMON STOCK	948626106	458	10825	SHARES			X
WEINGARTEN REALTY INVESTORS	COMMON STOCK	948741103	1253	36217	SHARES	X		
WEINGARTEN REALTY INVESTORS (REIT)	COMMON STOCK	948741103	36	1049	SHARES	X		
WEINGARTEN REALTY INVESTORS (REIT)	COMMON STOCK	948741103	145	4200	SHARES			X
WEIS MARKETS INC	COMMON STOCK	948849104	51	1518	SHARES			X
WELLPOINT HEALTH NETWORKS COM	COMMON STOCK	94973H108	291	2560	SHARES	X		
WELLPOINT HEALTH NETWORKS COM	COMMON STOCK	94973H108	57	500	SHARES			X
Wells Fargo & Co.	COMMON STOCK	949746101	1353	23888	SHARES	X		
WELLS FARGO & COMPANY NEW	COMMON STOCK	949746101	3592	63391	SHARES	X		
WELLS FARGO CO	COMMON STOCK	949746101	13356	235673	SHARES	X		
WELLS FARGO CO	COMMON STOCK	949746101	9502	167678	SHARES			X
WENDYS INTL INC COM	COMMON STOCK	950590109	187	4600	SHARES	X		
WENDYS INTL INC COM	COMMON STOCK	950590109	338	8305	SHARES			X
WERNER ENTERPRISES INC	COMMON STOCK	950755108	6530	344600	SHARES	X		
WERNER ENTERPRISES INC	COMMON STOCK	950755108	3431	181063	SHARES	X		
WERNER ENTERPRISES INC	COMMON STOCK	950755108	77	4075	SHARES			X
West Pharmaceutical Services, Inc.	COMMON STOCK	955306105	561	15000	SHARES	X		
WESTAMERICA BANCORPORATION	COMMON STOCK	957090103	45	900	SHARES	X		
WESTAMERICA BANCORPORATION	COMMON STOCK	957090103	227	4500	SHARES			X
WESTAR ENERGY INC	COMMON STOCK	95709T100	6	300	SHARES	X		
WESTAR ENERGY INC	COMMON STOCK	95709T100	287	13700	SHARES			X
WESTCORP	COMMON STOCK	957907108	573	13000	SHARES			X
WESTERN WIRELESS CORP COM	COMMON STOCK	95988E204	23	1000	SHARES			X
WESTPORT RES CORP	COMMON STOCK	961418100	221	6700	SHARES			X
WESTWOOD ONE INC COM	COMMON STOCK	961815107	312	10600	SHARES			X
WET SEAL INC CL A	COMMON STOCK	961840105	518	62845	SHARES			X
WEYERHAEUSER CO COM	COMMON STOCK	962166104	270	4124	SHARES	X		
WEYERHAEUSER CO COM	COMMON STOCK	962166104	1063	16233	SHARES			X
WGL HLDGS INC COM	COMMON STOCK	92924F106	10	344	SHARES	X		
WGL HLDGS INC COM	COMMON STOCK	92924F106	254	8432	SHARES			X
WHEELINGPITTSBURG CORP	COMMON STOCK	963142302	5	245	SHARES	X		
WHIRLPOOL CORP COM	COMMON STOCK	963320106	89	1292	SHARES	X		
WHIRLPOOL CORP COM	COMMON STOCK	963320106	488	7092	SHARES			X
WHOLE FOODS MKT INC COM	COMMON STOCK	966837106	266	3550	SHARES	X		
WHOLE FOODS MKT INC COM	COMMON STOCK	966837106	64	850	SHARES			X
WILD OATS MKTS INC	COMMON STOCK	96808B107	77	6494	SHARES			X
WILLIAM SONOMA INC COM	COMMON STOCK	969904101	232	6777	SHARES	X		
WILLIAM SONOMA INC COM	COMMON STOCK	969904101	641	18730	SHARES			X
WILLIAMS COMPANIES INCORPORATED	COMMON STOCK	969457100	115	11975	SHARES	X		
WILLIAMS COS INC COM	COMMON STOCK	969457100	105	10927	SHARES	X		
WILLIAMS COS INC COM	COMMON STOCK	969457100	34	3503	SHARES			X
Williams-Sonoma, Inc.	COMMON STOCK	969904101	1406	41100	SHARES	X		
WILLOW GROVE BANCORP INC	COMMON STOCK	97111W101	41	2280	SHARES			X
WILMINGTON TRUST CORP	COMMON STOCK	971807102	50	1350	SHARES	X		
WILMINGTON TRUST CORP	COMMON STOCK	971807102	856	22900	SHARES			X
WILSON GREATBATCH TECH (W/RIGHTS)	COMMON STOCK	972232102	76	2100	SHARES			X
WIND RIV SYS INC	COMMON STOCK	973149107	55	4950	SHARES			X
WINN DIXIE STORES INC COM	COMMON STOCK	974280109	507	66668	SHARES	X		
WINNEBAGO INDUSTRIES	COMMON STOCK	974637100	31	1000	SHARES			X
WINTRUST FINANCIAL CORP	COMMON STOCK	97650W108	160	3287	SHARES			X
WISCONSIN ENERGY CORP COM	COMMON STOCK	976657106	214	6650	SHARES	X		
WISCONSIN ENERGY CORP COM	COMMON STOCK	976657106	242	7538	SHARES			X
WISER OIL CO DEL	COMMON STOCK	977284108	20	2500	SHARES			X

WATSON WYATT & CO HLDGS	1	0	0	3015				
WATTS WATER TECHNOLOGIES INC CLA	1	0	0	3000				
WAYPOINT FINL CORP COM	1	101146	0	55893				
WAYPOINT FINL CORP COM	1	5301	0	0				
WCI Communities, Inc.	3	16100	0	0				
WD 40 CO COM	1	2600	0	1800				
WebEx Communications, Inc.	3	2400	0	0				
WEBMD CORP COM	1	0	0	49625				
WEBSense INC	1	0	0	1150				
Websense, Inc.	3	16100	0	0				
WEBSTER FINL CORP WATERBURY COM	1	0	0	13660				
WEIGHT WATCHERS INTL INC NEW	1	0	0	10825				
WEINGARTEN REALTY INVESTORS	2	36217	0	0				
WEINGARTEN REALTY INVESTORS (REIT)	1	1049	0	0				
WEINGARTEN REALTY INVESTORS (REIT)	1	0	0	4200				
WEIS MARKETS INC	1	0	0	1518				
WELLPOINT HEALTH NETWORKS COM	1	1260	0	1300				
WELLPOINT HEALTH NETWORKS COM	1	0	0	500				
Wells Fargo & Co.	3	23888	0	0				
WELLS FARGO & COMPANY NEW	2	63391	0	0				
WELLS FARGO CO	1	225708	0	9965				
WELLS FARGO CO	1	116237	0	51441				
WENDYS INTL INC COM	1	4600	0	0				
WENDYS INTL INC COM	1	0	0	8305				
WERNER ENTERPRISES INC	3	344600	0	0				
WERNER ENTERPRISES INC	1	180258	0	805				
WERNER ENTERPRISES INC	1	4075	0	0				
West Pharmaceutical Services, Inc.	3	15000	0	0				
WESTAMERICA BANCORPORATION	1	0	0	900				

WESTAMERICA BANCORPORATION	1	0	0	4500
WESTAR ENERGY INC	1	300	0	0
WESTAR ENERGY INC	1	1700	0	12000
WESTCORP	1	0	0	13000
WESTERN WIRELESS CORP COM	1	0	0	1000
WESTPORT RES CORP	1	0	0	6700
WESTWOOD ONE INC COM	1	0	0	10600
WET SEAL INC CL A	1	0	0	62845
WEYERHAEUSER CO COM	1	4124	0	0
WEYERHAEUSER CO COM	1	6373	0	9860
WGL HLDGS INC COM	1	344	0	0
WGL HLDGS INC COM	1	3632	0	4800
WHEELINGPITTSBURG CORP	1	245	0	0
WHIRLPOOL CORP COM	1	1292	0	0
WHIRLPOOL CORP COM	1	742	0	6350
WHOLE FOODS MKT INC COM	1	1550	0	2000
WHOLE FOODS MKT INC COM	1	50	0	800
WILD OATS MKTS INC	1	0	0	6494
WILLIAM SONOMA INC COM	1	6777	0	0
WILLIAM SONOMA INC COM	1	0	0	18730
WILLIAMS COMPANIES INCORPORATED	2	11975	0	0
WILLIAMS COS INC COM	1	10927	0	0
WILLIAMS COS INC COM	1	1803	0	1700
Williams-Sonoma, Inc.	3	41100	0	0
WILLOW GROVE BANCORP INC	1	0	0	2280
WILMINGTON TRUST CORP	1	0	0	1350
WILMINGTON TRUST CORP	1	0	0	22900
WILSON GREATBATCH TECH (W/RIGHTS)	1	0	0	2100
WIND RIV SYS INC	1	0	0	4950
WINN DIXIE STORES INC COM	1	66668	0	0
WINNEBAGO INDUSTRIES	1	0	0	1000
WINTRUST FINANCIAL CORP	1	0	0	3287
WISCONSIN ENERGY CORP COM	1	6650	0	0
WISCONSIN ENERGY CORP COM	1	5338	0	2200
WISER OIL CO DEL	1	2500	0	0

WMS IND INC COM	COMMON STOCK	929297109	57	1840	SHARES			X
WOLVERINES WORLD WIDE INC COM	COMMON STOCK	978097103	290	12000	SHARES			X
WOODWARD GOVERNOR CO COM	COMMON STOCK	980745103	249	3900	SHARES			X
Woodward Governor Co.	COMMON STOCK	980745103	835	13100	SHARES		X	
WORLD ACCEPTANCE CORPORATION S C NEW	COMMON STOCK	981419104	56	2850	SHARES			X
WORTHINGTON INDS INC COM	COMMON STOCK	981811102	260	13543	SHARES			X
WPP Group PLC, ADR	ADR	929309300	794	15600	SHARES		X	
WPS RESOURCES CORP	COMMON STOCK	92931B106	77	1620	SHARES		X	
WPS RESOURCES CORP	COMMON STOCK	92931B106	17	350	SHARES			X
WRIGHT MEDICAL GROUP	COMMON STOCK	98235T107	12	400	SHARES		X	
WRIGHT MEDICAL GROUP	COMMON STOCK	98235T107	209	6800	SHARES			X
WRIGLEY WM JR CO	COMMON STOCK	982526105	299	5050	SHARES		X	
WRIGLEY WM JR CO	COMMON STOCK	982526105	400	6770	SHARES			X
WSFS FINANCIAL CORP	COMMON STOCK	929328102	10	200	SHARES			X
Wyeth	COMMON STOCK	983024100	6812	181405	SHARES		X	
WYETH	COMMON STOCK	983024100	1305	34758	SHARES		X	
WYETH	COMMON STOCK	983024100	16258	432958	SHARES		X	
WYETH	COMMON STOCK	983024100	15016	399896	SHARES			X
WYNDHAM INTL INC CL A	COMMON STOCK	983101106	1	1439	SHARES			X
WYNN RESORTS LIMITED	COMMON STOCK	983134107	7	200	SHARES		X	
WYNN RESORTS LIMITED	COMMON STOCK	983134107	8	225	SHARES			X
XCEL ENERGY INC COM	COMMON STOCK	98389B100	231	12970	SHARES		X	
XCEL ENERGY INC COM	COMMON STOCK	98389B100	676	37976	SHARES			X
XCEL ENERGY, INC.	COMMON STOCK	98389B100	280	15700	SHARES		X	
XEROX CORP	COMMON STOCK	984121103	164	11234	SHARES		X	
XEROX CORP	COMMON STOCK	984121103	410	28142	SHARES			X
XILINX COM	COMMON STOCK	983919101	250	6625	SHARES		X	
XILINX COM	COMMON STOCK	983919101	76	2000	SHARES			X
XM SATELLITE RADIO HLDGS INC	COMMON STOCK	983759101	31	1100	SHARES		X	
XM SATELLITE RADIO HLDGS INC	COMMON STOCK	983759101	294	10510	SHARES			X
XOMA LTD	COMMON STOCK	G9825R107	10	2000	SHARES			X
XRITE INC COM	COMMON STOCK	983857103	4	250	SHARES		X	
XTO ENERGY INC COM	COMMON STOCK	98385X106	254	10049	SHARES		X	
XYBERNAUT CORP COM	COMMON STOCK	984149104	0	100	SHARES		X	
YAHOO INC COM	COMMON STOCK	984332106	83	1715	SHARES		X	
YAHOO INC COM	COMMON STOCK	984332106	158	3250	SHARES			X
Yahoo, Inc.	COMMON STOCK	984332106	384	7900	SHARES		X	
YANKEE CANDLE COMPANY	COMMON STOCK	984757104	218	7895	SHARES			X
YARDVILLE NATL BANCORP	COMMON STOCK	985021104	36	1450	SHARES			X
YELLOW ROADWAY CORPORATION	COMMON STOCK	985577105	243	7200	SHARES			X
York International Corp.	COMMON STOCK	986670107	735	18700	SHARES		X	
YORK INTL CORP NEW COM	COMMON STOCK	986670107	39	1000	SHARES		X	
YORK INTL CORP NEW COM	COMMON STOCK	986670107	169	4300	SHARES			X
YORK WATER COMPANY	COMMON STOCK	987184108	2434	119553	SHARES		X	
YORK WATER COMPANY	COMMON STOCK	987184108	1030	50584	SHARES			X
YOUNG BROADCASTING INC	COMMON STOCK	987434107	20	1100	SHARES			X
YUM! BRANDS INC	COMMON STOCK	988498101	586	15430	SHARES		X	
YUM! BRANDS INC	COMMON STOCK	988498101	1396	36750	SHARES			X
ZALE CORP COM	COMMON STOCK	988858106	1126	18300	SHARES			X
Zale Corp.	COMMON STOCK	988858106	794	12900	SHARES		X	
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK	989207105	104	1500	SHARES		X	
ZENITH NATIONAL INSURANCE CORP	COMMON STOCK	989390109	141	3600	SHARES			X
ZIMMER HLDGS INC COM	COMMON STOCK	98956P102	825	11187	SHARES		X	
ZIMMER HLDGS INC COM	COMMON STOCK	98956P102	1260	17084	SHARES			X
ZIMMER HOLDINGS INCORPORATED	COMMON STOCK	98956P102	1349	18290	SHARES		X	
Zimmer Holdings, Inc.	COMMON STOCK	98956P102	885	12000	SHARES		X	
ZIONS BANCORPORATION COM	COMMON STOCK	989701107	46	800	SHARES		X	
ZIONS BANCORPORATION COM	COMMON STOCK	989701107	282	4931	SHARES			X
ZOLL MED CORP	COMMON STOCK	989922109	121	3035	SHARES			X
ZORAN CORP	COMMON STOCK	98975F101	5	300	SHARES		X	
ZORAN CORP	COMMON STOCK	98975F101	609	35100	SHARES			X

SUBTOTALS FOR DOMESTIC COMMON STOCKS

4013239 116667887

WMS IND INC COM	1	0	0	1840
WOLVERINES WORLD WIDE INC COM	1	0	0	12000
WOODWARD GOVERNOR CO COM	1	0	0	3900
Woodward Governor Co.	3	13100	0	0
WORLD ACCEPTANCE CORPORATION S C NEW	1	0	0	2850
WORTHINGTON INDS INC COM	1	468	0	13075
WPP Group PLC, ADR	3	15600	0	0
WPS RESOURCES CORP	1	1620	0	0
WPS RESOURCES CORP	1	350	0	0
WRIGHT MEDICAL GROUP	1	400	0	0
WRIGHT MEDICAL GROUP	1	0	0	6800
WRIGLEY WM JR CO	1	5050	0	0
WRIGLEY WM JR CO	1	5670	0	1100
WSFS FINANCIAL CORP	1	0	0	200
Wyeth	3	181405	0	0
WYETH	2	34758	0	0
WYETH	1	428958	0	4000
WYETH	1	257119	0	142777
WYNDHAM INTL INC CL A	1	1439	0	0
WYNN RESORTS LIMITED	1	200	0	0
WYNN RESORTS LIMITED	1	0	0	225
XCEL ENERGY INC COM	1	12970	0	0
XCEL ENERGY INC COM	1	27876	0	10100
XCEL ENERGY, INC.	2	15700	0	0
XEROX CORP	1	11234	0	0
XEROX CORP	1	7100	0	21042
XILINX COM	1	6625	0	0
XILINX COM	1	0	0	2000
XM SATELLITE RADIO HLDGS INC	1	1100	0	0
XM SATELLITE RADIO HLDGS INC	1	0	0	10510

XOMA LTD	1	0	0	2000
XRITE INC COM	1	250	0	0
XTO ENERGY INC COM	1	10049	0	0
XYBERNAUT CORP COM	1	100	0	0
YAHOO INC COM	1	1715	0	0
YAHOO INC COM	1	350	0	2900
Yahoo, Inc.	3	7900	0	0
YANKEE CANDLE COMPANY	1	0	0	7895
YARDVILLE NATL BANCORP	1	0	0	1450
YELLOW ROADWAY CORPORATION	1	0	0	7200
York International Corp.	3	18700	0	0
YORK INTL CORP NEW COM	1	1000	0	0
YORK INTL CORP NEW COM	1	0	0	4300
YORK WATER COMPANY	1	57029	0	62524
YORK WATER COMPANY	1	50584	0	0
YOUNG BROADCASTING INC	1	0	0	1100
YUM! BRANDS INC	1	15430	0	0
YUM! BRANDS INC	1	8050	0	28700
ZALE CORP COM	1	0	0	18300
Zale Corp.	3	12900	0	0
ZEBRA TECHNOLOGIES CORP CL A	1	1500	0	0
ZENITH NATIONAL INSURANCE CORP	1	0	0	3600
ZIMMER HLDGS INC COM	1	10087	0	1100
ZIMMER HLDGS INC COM	1	11189	0	5895
ZIMMER HOLDINGS INCORPORATED	2	18290	0	0
Zimmer Holdings, Inc.	3	12000	0	0
ZIONS BANCORPORATION COM	1	800	0	0
ZIONS BANCORPORATION COM	1	0	0	4931
ZOLL MED CORP	1	0	0	3035
ZORAN CORP	1	300	0	0
ZORAN CORP	1	0	0	35100
SUBTOTALS FOR DOMESTIC COMMON STOCKS	0	95370690	8204	21288993

FOREIGN COMMON STOCK/ADR'S

ABN AMRO HOLDING NV SPON ADR	ADR	000937102	368	16425	SHARES	X	
ABN AMRO HOLDING NV SPON ADR	ADR	000937102	186	8300	SHARES		X
ACCENTURE LTDCL A	FOREIGN STOCK	G1150G111	6552	264196	SHARES	X	
ACCENTURE LTDCL A	FOREIGN STOCK	G1150G111	581	23410	SHARES		X
ACE LTD	FOREIGN STOCK	G0070K103	7	175	SHARES	X	
ACE LTD	FOREIGN STOCK	G0070K103	107	2499	SHARES		X
ADECCO SA ADR	ADR	006754105	12	835	SHARES	X	
AEGON N V ORD AMER REG SHS	FOREIGN STOCK	007924103	287	22362	SHARES	X	
AEGON N V ORD AMER REG SHS	FOREIGN STOCK	007924103	142	11060	SHARES		X
AGNICO EAGLE MINES LTD	FOREIGN STOCK	008474108	4	250	SHARES	X	
AGRIUM INC	FOREIGN STOCK	008916108	310	21100	SHARES		X
AKZO NOBEL NV SPON ADR	ADR	010199305	479	12950	SHARES		X
ALCAN INC	FOREIGN STOCK	013716105	4	80	SHARES	X	
ALCAN INC	FOREIGN STOCK	013716105	76	1700	SHARES		X
ALCATEL SASPON ADR	ADR	013904305	4	244	SHARES		X
ALCON INC	FOREIGN STOCK	H01301102	16	248	SHARES	X	
ALCON INC	FOREIGN STOCK	H01301102	265	4180	SHARES		X
ALLIANZ AGADR	ADR	018805101	74	6800	SHARES		X
ALLIED DOMEQ PLCSPONS ADR	ADR	019121201	179	5300	SHARES		X
ALLIED IRISH BKS PLCSPON ADR	ADR	019228402	46713	1559700	SHARES	X	
ALLIED IRISH BKS PLCSPON ADR	ADR	019228402	15390	513857	SHARES		X
ALPHA PRO TECH LIMITED	FOREIGN STOCK	020772109	3	1500	SHARES	X	
AMDOCS LTD	FOREIGN STOCK	G02602103	30	1080	SHARES	X	
AMDOCS LTD	FOREIGN STOCK	G02602103	512	18420	SHARES		X
AMERICA MOVIL ADR SERIES A	FOREIGN STOCK	02364W204	86	2198	SHARES	X	
AMERICA MOVIL ADR SERIES L	FOREIGN STOCK	02364W105	173	4466	SHARES	X	
AMERICA MOVIL ADR SERIES L	FOREIGN STOCK	02364W105	155	4000	SHARES		X
AMERICAN SAFETY INSURANCE HOLDINGS	FOREIGN STOCK	G02995101	27	1850	SHARES		X
ANGLO AMERICAN PLC ADR	ADR	03485P102	5	225	SHARES	X	
ANGLO AMERICAN PLC ADR	ADR	03485P102	81	3331	SHARES		X
ANGLOGOLD LTD SPONSORED ADR	ADR	035128206	7	155	SHARES	X	
ARACRUZ CELULOSE S A SPONSORED ADR	ADR	038496204	50	1300	SHARES	X	
ARACRUZ CELULOSE S A SPONSORED ADR	ADR	038496204	279	7300	SHARES		X
ASA LTD	FOREIGN STOCK	002050102	48	1100	SHARES	X	
ASPEN INSURANCE HOLDINGS LTD	FOREIGN STOCK	G05384105	118	4600	SHARES		X
ASTRAZENECA GROUP PLC SPONSORED ADR	ADR	046353108	30	650	SHARES	X	
ASTRAZENECA GROUP PLC SPONSORED ADR	ADR	046353108	23	485	SHARES		X
AU OPTRONICS CORP	FOREIGN STOCK	002255107	10	500	SHARES		X
AVENTIS SPONSORED ADR	ADR	053561106	123	1600	SHARES		X
AXA SPONSORED ADR	ADR	054536107	70	3336	SHARES		X
AXCAN PHARMA INCORPORATED	FOREIGN STOCK	054923107	47	2490	SHARES	X	
AXCAN PHARMA INCORPORATED	FOREIGN STOCK	054923107	192	10100	SHARES		X
AXIS CAPITAL HOLDINGS LIMITED	FOREIGN STOCK	G0692U109	30	1000	SHARES		X
BALLARD PWR SYS INC	FOREIGN STOCK	05858H104	7	700	SHARES	X	
BANCO ITAU HOLDING FINANCEIRA SA	FOREIGN STOCK	059602201	47	1000	SHARES		X
BARRICK GOLD CORP	FOREIGN STOCK	067901108	14	600	SHARES	X	
BARRICK GOLD CORP	FOREIGN STOCK	067901108	59	2465	SHARES		X
BASF AG SPONSORED ADR	ADR	055262505	250	4900	SHARES		X
BAYER AG SPONSORED ADR	ADR	072730302	24	1000	SHARES	X	
BENETTON GROUP SPA	FOREIGN STOCK	081795403	119	5500	SHARES		X
BENNETT ENVIRONMENTAL INCORPORATED	FOREIGN STOCK	081906109	9	700	SHARES		X
BG GROUP PLC ADR	ADR	055434203	17	550	SHARES	X	
BHP BILLITON LTD SPONSORED ADR	ADR	088606108	68	3632	SHARES		X
BIOMIRA INC	FOREIGN STOCK	09161R106	4	2000	SHARES	X	
BIOTECH HOLDRS TRUST	FOREIGN STOCK	09067D201	28	200	SHARES	X	
BIOTECH HOLDRS TRUST	FOREIGN STOCK	09067D201	199	1400	SHARES		X
BOC GROUP PLCSPONSORED ADR	ADR	055617609	206	6200	SHARES		X
BP PLC SPONSORED ADR	ADR	055622104	16540	323051	SHARES	X	
BP PLC SPONSORED ADR	ADR	055622104	18366	358710	SHARES		X
BRASCAN CORP LTD VOT SHS CL A	FOREIGN STOCK	10549P606	32	800	SHARES	X	
BT GROUP PLC SPON ADR	ADR	05577E101	8	250	SHARES	X	

FOREIGN COMMON STOCK/ADR'S

ABN AMRO HOLDING NV SPON ADR	1	0	0	16425		
ABN AMRO HOLDING NV SPON ADR	1	0	0	8300		
ACCENTURE LTDCL A	1	263559	0	637		
ACCENTURE LTDCL A	1	12810	0	10600		
ACE LTD	1	175	0	0		
ACE LTD	1	600	0	1899		
ADECCO SA ADR	1	0	0	835		
AEGON N V ORD AMER REG SHS	1	22362	0	0		
AEGON N V ORD AMER REG SHS	1	2160	0	8900		
AGNICO EAGLE MINES LTD	1	250	0	0		
AGRIUM INC	1	0	0	21100		
AKZO NOBEL NV SPON ADR	1	0	0	12950		
ALCAN INC	1	80	0	0		
ALCAN INC	1	1700	0	0		
ALCATEL SASPON ADR	1	244	0	0		
ALCON INC	1	248	0	0		
ALCON INC	1	0	0	4180		
ALLIANZ AGADR	1	0	0	6800		
ALLIED DOMEQ PLCSPONS ADR	1	300	0	5000		
ALLIED IRISH BKS PLCSPON ADR	1	1083317	52763	423620		
ALLIED IRISH BKS PLCSPON ADR	1	267420	0	246437		
ALPHA PRO TECH LIMITED	1	1500	0	0		
AMDOCS LTD	1	0	0	1080		
AMDOCS LTD	1	0	0	18420		
AMERICA MOVIL ADR SERIES A	1	2198	0	0		
AMERICA MOVIL ADR SERIES L	1	4466	0	0		
AMERICA MOVIL ADR SERIES L	1	3000	0	1000		
AMERICAN SAFETY INSURANCE HOLDINGS	1	0	0	1850		

ANGLO AMERICAN PLC ADR	1	225	0	0
ANGLO AMERICAN PLC ADR	1	3331	0	0
ANGLOGOLD LTD SPONSORED ADR	1	155	0	0
ARACRUZ CELULOSE S A SPONSORED ADR	1	0	0	1300
ARACRUZ CELULOSE S A SPONSORED ADR	1	0	0	7300
ASA LTD	1	1100	0	0
ASPEN INSURANCE HOLDINGS LTD	1	0	0	4600
ASTRAZENECA GROUP PLC SPONSORED ADR	1	650	0	0
ASTRAZENECA GROUP PLC SPONSORED ADR	1	485	0	0
AU OPTRONICS CORP	1	500	0	0
AVENTIS SPONSORED ADR	1	0	0	1600
AXA SPONSORED ADR	1	236	0	3100
AXCAN PHARMA INCORPORATED	1	0	0	2490
AXCAN PHARMA INCORPORATED	1	0	0	10100
AXIS CAPITAL HOLDINGS LIMITED	1	0	0	1000
BALLARD PWR SYS INC	1	700	0	0
BANCO ITAU HOLDING FINANCEIRA SA	1	0	0	1000
BARRICK GOLD CORP	1	600	0	0
BARRICK GOLD CORP	1	2465	0	0
BASF AG SPONSORED ADR	1	0	0	4900
BAYER AG SPONSORED ADR	1	1000	0	0
BENETTON GROUP SPA	1	0	0	5500
BENNETT ENVIRONMENTAL INCORPORATED	1	0	0	700
BG GROUP PLC ADR	1	0	0	550
BHP BILLITON LTD SPONSORED ADR	1	0	0	3632
BIOMIRA INC	1	2000	0	0
BIOTECH HOLDRS TRUST	1	200	0	0
BIOTECH HOLDRS TRUST	1	0	0	1400
BOC GROUP PLCSPONSORED ADR	1	0	0	6200
BP PLC SPONSORED ADR	1	320451	0	2600
BP PLC SPONSORED ADR	1	251342	0	107368
BRASCAN CORP LTD VOT SHS CL A	1	0	0	800
BT GROUP PLC SPON ADR	1	250	0	0

BUNGE LIMITED	FOREIGN STOCK	G16962105	781	19430	SHARES		X
BUSINESS OBJECTS S A	FOREIGN STOCK	12328X107	17	600	SHARES		X
CABLE & WIRELESS PLC SPONS ADR	ADR	126830207	21	3000	SHARES	X	
CADBURY SCHWEPPES PLC SPONS ADR	ADR	127209302	111	3450	SHARES	X	
CADBURY SCHWEPPES PLC SPONS ADR	ADR	127209302	289	9000	SHARES		X
CAE INC COM	FOREIGN STOCK	124765108	11	2400	SHARES		X
CAMECO CORPORATION	FOREIGN STOCK	13321L108	45	900	SHARES		X
CANADIAN NATL RY CO	FOREIGN STOCK	136375102	243	6175	SHARES	X	
CANADIAN NATL RY CO	FOREIGN STOCK	136375102	58	1467	SHARES		X
CANON INC SPONS ADR	ADR	138006309	20	380	SHARES	X	
CANON INC SPONS ADR	ADR	138006309	409	7900	SHARES		X
CEMEX S A SPONS ADR PART CER	FOREIGN STOCK	151290889	212	7104	SHARES	X	
CEMEX S A SPONS ADR PART CER	FOREIGN STOCK	151290889	256	8600	SHARES		X
CHICAGO BRIDGE & IRON CO N V COM	FOREIGN STOCK	167250109	89	3200	SHARES	X	
CHICAGO BRIDGE & IRON CO N V COM	FOREIGN STOCK	167250109	30	1075	SHARES		X
CNH GLOBAL N. V.	FOREIGN STOCK	N20935206	2	100	SHARES	X	
CNOOC LTD ADR	ADR	126132109	13	300	SHARES		X
COCACOLA FEMSA SA DE CV SPON ADR	ADR	191241108	72	3000	SHARES		X
COMMTOUCH SOFTWARE LTD	FOREIGN STOCK	M25596103	0	100	SHARES		X
COOPER INDUSTRIES LTD CL A	FOREIGN STOCK	G24182100	1053	18419	SHARES	X	
COOPER INDUSTRIES LTD CL A	FOREIGN STOCK	G24182100	235	4110	SHARES		X
COTT CORP	FOREIGN STOCK	22163N106	58	1970	SHARES	X	
CREDIT SUISSE GROUP SPONSORED ADR	ADR	225401108	19	560	SHARES	X	
CREDIT SUISSE GROUP SPONSORED ADR	ADR	225401108	35	1000	SHARES		X
DAIMLER CHRYSLER AG	FOREIGN STOCK	D1668R123	4761	114056	SHARES	X	
DAIMLER CHRYSLER AG	FOREIGN STOCK	D1668R123	112	2687	SHARES		X
DESWELL INDUSTRIES INC	FOREIGN STOCK	250639101	40	1500	SHARES		X
DEUTSCHE TELEKOM AG SPONSORED ADR	ADR	251566105	17	927	SHARES	X	
DIAGEO PLC SPONSORED ADR	ADR	25243Q205	113	2140	SHARES	X	
DIAGEO PLC SPONSORED ADR	ADR	25243Q205	188	3550	SHARES		X
DORAL FINANCIAL CORP	FOREIGN STOCK	25811P100	99	2805	SHARES		X
DR REDDYS LABS LTD ADR	ADR	256135203	24	1000	SHARES	X	
DUSA PHARMACEUTICALS INCORPORATED	FOREIGN STOCK	266898105	45	4200	SHARES		X
DYNAMIC OIL & GAS, INC.	FOREIGN STOCK	267906105	1	200	SHARES	X	
E.ON AG SPONSORED ADR	ADR	268780103	264	4000	SHARES		X
EBOOKERS PLC	FOREIGN STOCK	278725106	7	625	SHARES		X
ELAN CORP PLC SPONS ADR	ADR	284131208	104	5048	SHARES	X	
ELAN CORP PLC SPONS ADR	ADR	284131208	341	16515	SHARES		X
ENCANA CORP	FOREIGN STOCK	292505104	298	6900	SHARES		X
ENDESA S A SPONSORED ADR	ADR	29258N107	124	6800	SHARES	X	
ENDESA S A SPONSORED ADR	ADR	29258N107	339	18600	SHARES		X
ENERPLUS RESOURCES FUND	FOREIGN STOCK	29274D604	82	2800	SHARES	X	
ENI SPA SPONS ADR	ADR	26874R108	283	2800	SHARES		X
ENTERRA ENERGY TRUST	FOREIGN STOCK	29381P102	62	4000	SHARES		X
EVEREST RE GROUP LTD COM	FOREIGN STOCK	G3223R108	402	4708	SHARES	X	
EVEREST RE GROUP LTD COM	FOREIGN STOCK	G3223R108	43	500	SHARES		X
FAIRFAX FINANCIAL HOLDINGS LIMITED	FOREIGN STOCK	303901102	62	400	SHARES	X	
FLEXTRONICS INTL LTD	FOREIGN STOCK	Y2573F102	340	19912	SHARES	X	
FLEXTRONICS INTL LTD	FOREIGN STOCK	Y2573F102	719	42045	SHARES		X
FORDING CANADIAN COAL TRUST	FOREIGN STOCK	345425102	176	4360	SHARES		X
FRESENIUS MED CARE	FOREIGN STOCK	358029106	1	41	SHARES	X	
FRESENIUS MED CARE	FOREIGN STOCK	358029106	120	5500	SHARES		X
FUJI PHOTO FILM UNSPON ADR	ADR	359586302	168	5300	SHARES		X
GALLAHER GROUP PLC SPON ADR	ADR	363595109	408	8505	SHARES	X	
GALLAHER GROUP PLC SPON ADR	ADR	363595109	172	3577	SHARES		X
GARMIN LIMITED ORD	FOREIGN STOCK	G37260109	5	116	SHARES	X	
GARMIN LIMITED ORD	FOREIGN STOCK	G37260109	13	300	SHARES		X
GILAT SATELLITE NETWORKS LTD	FOREIGN STOCK	M51474118	26	2910	SHARES		X
GIVEN IMAGING	FOREIGN STOCK	M52020100	92	2700	SHARES		X
GLAMIS GOLD LTD	ADR	376775102	90	4985	SHARES		X
GLAXOSMITHKLINE PLC ADR	ADR	37733W105	996	24923	SHARES	X	
GLAXOSMITHKLINE PLC ADR	ADR	37733W105	1707	42725	SHARES		X
GOLD FIELDS LIMITED ADR	ADR	38059T106	16	1250	SHARES	X	
GOLDCORP INC	FOREIGN STOCK	380956409	15	1000	SHARES	X	

BUNGE LIMITED	1	0	0	19430			
BUSINESS OBJECTS S A	1	0	0	600			
CABLE & WIRELESS PLC SPONS ADR	1	0	0	3000			
CADBURY SCHWEPPES PLC SPONS ADR	1	3000	0	450			
CADBURY SCHWEPPES PLC SPONS ADR	1	0	0	9000			
CAE INC COM	1	0	0	2400			
CAMECO CORPORATION	1	0	0	900			
CANADIAN NATL RY CO	1	3325	0	2850			
CANADIAN NATL RY CO	1	717	0	750			
CANON INC SPONS ADR	1	0	0	380			
CANON INC SPONS ADR	1	0	0	7900			
CEMEX S A SPONS ADR PART CER	1	5423	0	1681			
CEMEX S A SPONS ADR PART CER	1	0	0	8600			
CHICAGO BRIDGE & IRON CO N V COM	1	200	0	3000			
CHICAGO BRIDGE & IRON CO N V COM	1	0	0	1075			
CNH GLOBAL N. V.	1	100	0	0			
CNOOC LTD ADR	1	300	0	0			
COCACOLA FEMSA SA DE CV SPON ADR	1	0	0	3000			
COMMTOUCH SOFTWARE LTD	1	100	0	0			
COOPER INDUSTRIES LTD CL A	1	18419	0	0			
COOPER INDUSTRIES LTD CL A	1	2810	0	1300			
COTT CORP	1	0	0	1970			
CREDIT SUISSE GROUP SPONSORED ADR	1	0	0	560			
CREDIT SUISSE GROUP SPONSORED ADR	1	0	0	1000			
DAIMLER CHRYSLER AG	1	114056	0	0			
DAIMLER CHRYSLER AG	1	768	0	1919			
DESWELL INDUSTRIES INC	1	0	0	1500			
DEUTSCHE TELEKOM AG SPONSORED ADR	1	927	0	0			
DIAGEO PLC SPONSORED ADR	1	2140	0	0			

DIAGEO PLC SPONSORED ADR	1	1350	0	2200
DORAL FINANCIAL CORP	1	800	0	2005
DR REDDYS LABS LTD ADR	1	1000	0	0
DUSA PHARMACEUTICALS INCORPORATED	1	4200	0	0
DYNAMIC OIL & GAS, INC.	1	200	0	0
E.ON AG SPONSORED ADR	1	0	0	4000
EBOOKERS PLC	1	0	0	625
ELAN CORP PLC SPONS ADR	1	48	0	5000
ELAN CORP PLC SPONS ADR	1	0	0	16515
ENCANA CORP	1	0	0	6900
ENDESA S A SPONSORED ADR	1	6800	0	0
ENDESA S A SPONSORED ADR	1	1600	0	17000
ENERPLUS RESOURCES FUND	1	2800	0	0
ENI SPA SPONS ADR	1	0	0	2800
ENTERRA ENERGY TRUST	1	4000	0	0
EVEREST RE GROUP LTD COM	1	4708	0	0
EVEREST RE GROUP LTD COM	1	0	0	500
FAIRFAX FINANCIAL HOLDINGS LIMITED	1	400	0	0
FLEXTRONICS INTL LTD	1	19912	0	0
FLEXTRONICS INTL LTD	1	21010	0	21035
FORDING CANADIAN COAL TRUST	1	2600	0	1760
FRESENIUS MED CARE	1	41	0	0
FRESENIUS MED CARE	1	0	0	5500
FUJI PHOTO FILM UNSPON ADR	1	0	0	5300
GALLAHER GROUP PLC SPON ADR	1	8505	0	0
GALLAHER GROUP PLC SPON ADR	1	3469	0	108
GARMIN LIMITED ORD	1	116	0	0
GARMIN LIMITED ORD	1	300	0	0
GILAT SATELLITE NETWORKS LTD	1	0	0	2910
GIVEN IMAGING	1	0	0	2700
GLAMIS GOLD LTD	1	4985	0	0
GLAXOSMITHKLINE PLC ADR	1	21333	0	3590
GLAXOSMITHKLINE PLC ADR	1	26470	0	16255
GOLD FIELDS LIMITED ADR	1	1250	0	0
GOLDCORP INC	1	1000	0	0

GOLDCORP INC	FOREIGN STOCK	380956409	37	2500	SHARES		X
GOLDEN STAR RESOURCES LIMITED	FOREIGN STOCK	38119T104	57	8010	SHARES		X
GRUPO ELEKTRA	FOREIGN STOCK	40050A201	16	620	SHARES		X
HARMONY GOLD MINING SPON ADR	ADR	413216300	4	250	SHARES	X	
HELLENIC TELECOMMUNICATIONS ORG ADR	ADR	423325307	1	100	SHARES	X	
HELLENIC TELECOMMUNICATIONS ORG ADR	ADR	423325307	238	33000	SHARES		X
HONDA MTR LTD AMERN SHS	FOREIGN STOCK	438128308	7	300	SHARES	X	
HONDA MTR LTD AMERN SHS	FOREIGN STOCK	438128308	312	13500	SHARES		X
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	244	3267	SHARES	X	
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	211	2817	SHARES		X
HUANENG POWER INTLSPONS ADR	ADR	443304100	103	1310	SHARES		X
HUB INTERNATIONAL LIMITED	FOREIGN STOCK	44332P101	19	1025	SHARES		X
ICICI BANK LIMITED SPONSORED ADR	ADR	45104G104	3	200	SHARES	X	
IMPERIAL OIL LTD	FOREIGN STOCK	453038408	2	49	SHARES	X	
IMPERIAL OIL LTD	FOREIGN STOCK	453038408	215	4800	SHARES		X
INCO LTD	FOREIGN STOCK	453258402	48	1400	SHARES		X
INFOSYS TECHNOLOGIES LTDSPON ADR	ADR	456788108	20	250	SHARES	X	
INFOSYS TECHNOLOGIES LTDSPON ADR	ADR	456788108	180	2200	SHARES		X
ING GROEP N V SPONSORED ADR	ADR	456837103	21	955	SHARES	X	
ING GROEP N V SPONSORED ADR	ADR	456837103	37	1700	SHARES		X
INGERSOLLRAND COMPANY LTDA	FOREIGN STOCK	G4776G101	330	4875	SHARES	X	
INGERSOLLRAND COMPANY LTDA	FOREIGN STOCK	G4776G101	2468	36478	SHARES		X
INTERNATIONAL ABSORBENTS INC	FOREIGN STOCK	45885E203	2	315	SHARES	X	
INTERNATIONAL PWR PLC ADR	ADR	46018M104	81	3000	SHARES		X
INTRAWEST CORPORATION	FOREIGN STOCK	460915200	16	925	SHARES		X
IPC HOLDINGS LTD	FOREIGN STOCK	G4933P101	55	1400	SHARES	X	
IPC HOLDINGS LTD	FOREIGN STOCK	G4933P101	721	18310	SHARES		X
KINROSS GOLD CORPORATION	FOREIGN STOCK	496902206	1	169	SHARES	X	
KIRIN BREWERY COSPONSOR ADR	ADR	497350306	89	8400	SHARES		X
KONINKLIJKE AHOLD NV SPONS ADR	ADR	500467303	36	4360	SHARES	X	
KONINKLIJKE PHILIPS ELEC N V NY SHR	FOREIGN STOCK	500472303	491	16959	SHARES	X	
KONINKLIJKE PHILIPS ELEC N V NY SHR	FOREIGN STOCK	500472303	429	14801	SHARES		X
KOOKMIN BK SPON ADR	ADR	50049M109	21	520	SHARES	X	
KOOKMIN BK SPON ADR	ADR	50049M109	49	1200	SHARES		X
KOREA ELECTRIC POWER CORP SP ADR	ADR	500631106	103	10000	SHARES		X
KT CORPORATION SP ADR	ADR	48268K101	0	5	SHARES	X	
LAFARGE S ASPONSORED ADR	ADR	505861401	275	13450	SHARES		X
LLOYDS TSB GROUP PLC ADR	ADR	539439109	171	5500	SHARES		X
LOGITECH INTL S A ADR	ADR	541419107	188	4100	SHARES		X
MAGNA INTL INC CL A	FOREIGN STOCK	559222401	253	3200	SHARES	X	
MAGNA INTL INC CL A	FOREIGN STOCK	559222401	194	2450	SHARES		X
MANULIFE FINL CORP	FOREIGN STOCK	56501R106	566	15227	SHARES	X	
MANULIFE FINL CORP	FOREIGN STOCK	56501R106	45	1200	SHARES		X
MARVEL TECHNOLOGY GROUP LTD	FOREIGN STOCK	G5876H105	1	15	SHARES	X	
MARVEL TECHNOLOGY GROUP LTD	FOREIGN STOCK	G5876H105	448	9970	SHARES		X
MAX RE CAPITAL LIMITED	FOREIGN STOCK	G6052F103	255	11300	SHARES		X
MI DEVELOPMENTS INC	FOREIGN STOCK	55304X104	19	675	SHARES		X
MILLEA HOLDINGS INC ADR	ADR	60032R106	30	380	SHARES	X	
MILLEA HOLDINGS INC ADR	ADR	60032R106	194	2500	SHARES		X
MINITUBISHI TOKYO FINANCIAL GROUP ADR	ADR	606816106	90	9080	SHARES		X
MONTPELIER RE HOLDINGS LIMITED	FOREIGN STOCK	G62185106	11	300	SHARES	X	
MONTPELIER RE HOLDINGS LIMITED	FOREIGN STOCK	G62185106	521	14000	SHARES		X
NABORS INDUSTRIES LTD	FOREIGN STOCK	G6359F103	5381	117608	SHARES	X	
NABORS INDUSTRIES LTD	FOREIGN STOCK	G6359F103	143	3115	SHARES		X
NAM TAI ELECTRONICS INCORPORATED	FOREIGN STOCK	629865205	78	3060	SHARES		X
NATIONAL AUSTRALIA BK LTD	FOREIGN STOCK	632525408	296	2500	SHARES		X
NATIONAL BANK OF GREECE ADR	ADR	633643408	6	1100	SHARES		X
NATUZZI SPA SP ADR	ADR	63905A101	53	4925	SHARES	X	
NEWS CORP LTD SPONS ADR	ADR	652487703	58	1600	SHARES		X
NISSAN MTR LTD SPONSORED ADR	ADR	654744408	57	2594	SHARES	X	
NOBLE CORPORATION	FOREIGN STOCK	G65422100	77	2000	SHARES		X
NOKIA CORP SPONSORED ADR	ADR	654902204	982	48410	SHARES	X	
NOKIA CORP SPONSORED ADR	ADR	654902204	1455	71751	SHARES		X
NOMURA HLDGS INC	FOREIGN STOCK	65535H208	142	7800	SHARES		X

GOLDCORP INC	1	0	0	2500			
GOLDEN STAR RESOURCES LIMITED	1	0	0	8010			
GRUPO ELEKTRA	1	0	0	620			
HARMONY GOLD MINING SPON ADR	1	250	0	0			
HELLENIC TELECOMMUNICATIONS ORG ADR	1	100	0	0			
HELLENIC TELECOMMUNICATIONS ORG ADR	1	0	0	33000			
HONDA MTR LTD AMERN SHS	1	300	0	0			
HONDA MTR LTD AMERN SHS	1	0	0	13500			
HSBC HOLDINGS PLC SPONSORED ADR	1	2017	0	1250			
HSBC HOLDINGS PLC SPONSORED ADR	1	1190	0	1627			
HUANENG POWER INTLSPONS ADR	1	1310	0	0			
HUB INTERNATIONAL LIMITED	1	0	0	1025			
ICICI BANK LIMITED SPONSORED ADR	1	200	0	0			
IMPERIAL OIL LTD	1	49	0	0			
IMPERIAL OIL LTD	1	0	0	4800			
INCO LTD	1	0	0	1400			
INFOSYS TECHNOLOGIES LTDSPON ADR	1	250	0	0			
INFOSYS TECHNOLOGIES LTDSPON ADR	1	0	0	2200			
ING GROEP N V SPONSORED ADR	1	0	0	955			
ING GROEP N V SPONSORED ADR	1	0	0	1700			
INGERSOLLRAND COMPANY LTDA	1	4175	0	700			
INGERSOLLRAND COMPANY LTDA	1	9718	0	26760			
INTERNATIONAL ABSORBENTS INC	1	315	0	0			
INTERNATIONAL PWR PLC ADR	1	0	0	3000			
INTRAWEST CORPORATION	1	0	0	925			
IPC HOLDINGS LTD	1	1400	0	0			
IPC HOLDINGS LTD	1	0	0	18310			
KINROSS GOLD CORPORATION	1	169	0	0			
KIRIN BREWERY COSPONSOR ADR	1	0	0	8400			

KONINKLIJKE AHOLD NV SPONS ADR	1	4360	0	0
KONINKLIJKE PHILIPS ELEC N V NY SHR	1	16694	0	265
KONINKLIJKE PHILIPS ELEC N V NY SHR	1	2401	0	12400
KOOKMIN BK SPON ADR	1	0	0	520
KOOKMIN BK SPON ADR	1	0	0	1200
KOREA ELECTRIC POWER CORP SP ADR	1	10000	0	0
KT CORPORATION SP ADR	1	0	0	5
LAFARGE S ASPONSORED ADR	1	0	0	13450
LLOYDS TSB GROUP PLC ADR	1	0	0	5500
LOGITECH INTL S A ADR	1	0	0	4100
MAGNA INTL INC CL A	1	3200	0	0
MAGNA INTL INC CL A	1	1450	0	1000
MANULIFE FINL CORP	1	15227	0	0
MANULIFE FINL CORP	1	0	0	1200
MARVEL TECHNOLOGY GROUP LTD	1	15	0	0
MARVEL TECHNOLOGY GROUP LTD	1	0	0	9970
MAX RE CAPITAL LIMITED	1	0	0	11300
MI DEVELOPMENTS INC	1	675	0	0
MILLEA HOLDINGS INC ADR	1	0	0	380
MILLEA HOLDINGS INC ADR	1	0	0	2500
mitsubishi TOKYO FINANCIAL GROUP ADR	1	0	0	9080
MONTPELIER RE HOLDINGS LIMITED	1	300	0	0
MONTPELIER RE HOLDINGS LIMITED	1	0	0	14000
NABORS INDUSTRIES LTD	1	117358	0	250
NABORS INDUSTRIES LTD	1	2990	0	125
NAM TAI ELECTRONICS INCORPORATED	1	1000	0	2060
NATIONAL AUSTRALIA BK LTD	1	1000	0	1500
NATIONAL BANK OF GREECE ADR	1	0	0	1100
NATUZZI SPA SP ADR	1	0	0	4925
NEWS CORP LTD SPONS ADR	1	0	0	1600
NISSAN MTR LTD SPONSORED ADR	1	2594	0	0
NOBLE CORPORATION	1	0	0	2000
NOKIA CORP SPONSORED ADR	1	47460	0	950
NOKIA CORP SPONSORED ADR	1	22601	0	49150
NOMURA HLDGS INC	1	0	0	7800

NORANDA INC LTD	FOREIGN STOCK	655422103	22	1200	SHARES		X
NORSK HYDRO ASASPONS ADR	ADR	656531605	197	2800	SHARES		X
NORTEL NETWORKS CORP	FOREIGN STOCK	656568102	593	99913	SHARES	X	
NORTEL NETWORKS CORP	FOREIGN STOCK	656568102	127	21460	SHARES		X
NOVA CHEMICALS CORP	FOREIGN STOCK	66977W109	527	21000	SHARES		X
NOVARTIS AG ADR	ADR	66987V109	98	2295	SHARES	X	
NOVARTIS AG ADR	ADR	66987V109	1115	26176	SHARES		X
NOVATEL INC	FOREIGN STOCK	669954109	51	4750	SHARES		X
NTT DOCOMO INC SPONSORED ADR	ADR	62942M201	188	8500	SHARES		X
ORBOTECH LTD	FOREIGN STOCK	M75253100	7	280	SHARES	X	
ORBOTECH LTD	FOREIGN STOCK	M75253100	22	900	SHARES		X
ORIENTAL FINANCIAL GROUP INC	FOREIGN STOCK	68618W100	10	303	SHARES		X
PAN AMERICAN SILVER CORPORATION	FOREIGN STOCK	697900108	27	1500	SHARES	X	
PARTNERRE LTD	FOREIGN STOCK	G6852T105	113	2010	SHARES	X	
PARTNERRE LTD	FOREIGN STOCK	G6852T105	102	1800	SHARES		X
PCCW LTD SPONSORED ADR	ADR	70454G207	61	9000	SHARES		X
PEARSON PLC SPONSORED ADR	ADR	705015105	14	1175	SHARES	X	
PEARSON PLC SPONSORED ADR	ADR	705015105	67	5800	SHARES		X
PETROKAZAKHSTAN INC.	FOREIGN STOCK	71649P102	110	3900	SHARES		X
PETROLEO BRASILEIRO SA SPNS ADR	ADR	71654V408	115	3430	SHARES		X
PLACER DOME INC	FOREIGN STOCK	725906101	4	250	SHARES	X	
PLACER DOME INC	FOREIGN STOCK	725906101	52	2912	SHARES		X
PLATINUM UNDERWRITERS HOLDINGS LTD	FOREIGN STOCK	G7127P100	745	23250	SHARES		X
POPULAR INC	FOREIGN STOCK	733174106	437	10146	SHARES	X	
POPULAR INC	FOREIGN STOCK	733174106	97	2250	SHARES		X
PORTUGAL TELECOM SGPS S A SPONS ADR	ADR	737273102	65	5800	SHARES		X
POSCO	FOREIGN STOCK	693483109	14	385	SHARES	X	
POTASH CORP OF SASKATCHEWAN INC	FOREIGN STOCK	73755L107	111	1340	SHARES		X
PUBLICIS GROUPE S A SPONSORED ADR	ADR	74463M106	24	790	SHARES	X	
PUBLICIS GROUPE S A SPONSORED ADR	ADR	74463M106	122	4000	SHARES		X
QUEBECOR WORLD INC COMMON STOCK NPV	FOREIGN STOCK	748203106	116	6300	SHARES		X
RADICA GAMES LIMITED	FOREIGN STOCK	G7342H107	12	1350	SHARES		X
REED ELSEVIER NVSPONSORED ADR	ADR	758204101	260	9800	SHARES		X
REED ELSEVIER PLC SPONS ADR	ADR	758205108	33	925	SHARES	X	
RENAISSANCERE HOLDINGS LTD	FOREIGN STOCK	G7496G103	312	6000	SHARES	X	
RENAISSANCERE HOLDINGS LTD	FOREIGN STOCK	G7496G103	441	8475	SHARES		X
REPSOL YPF SA SPON ADR	ADR	76026T205	139	6685	SHARES	X	
REPSOL YPF SA SPON ADR	ADR	76026T205	25	1200	SHARES		X
REUTERS GROUP PLC SPONS ADR	ADR	76132M102	40	929	SHARES	X	
REXAM PLC	FOREIGN STOCK	761655406	113	2700	SHARES		X
RIO TINTO PLC SPONSORED ADR	ADR	767204100	151	1500	SHARES		X
ROGERS COMMUNICATIONS INC CL B	FOREIGN STOCK	775109200	112	6000	SHARES		X
ROYAL BANK SCOTLAND PLC ADR SER E	ADR	780097705	43	1500	SHARES		X
ROYAL CARIBBEAN CRUISES LTD	FOREIGN STOCK	V7780T103	49	1100	SHARES		X
ROYAL DUTCH PETE CO N Y REGISTRY SH	FOREIGN STOCK	780257804	4639	97489	SHARES	X	
ROYAL DUTCH PETE CO N Y REGISTRY SH	FOREIGN STOCK	780257804	4957	104174	SHARES		X
ROYAL KPN N V SPONS ADR	ADR	780641205	18	2275	SHARES	X	
ROYAL KPN N V SPONS ADR	ADR	780641205	67	8500	SHARES		X
RYANAIR HLDGS PLC SPONSORED ADR	ADR	783513104	44	1300	SHARES		X
SAP AG SPONS ADR	ADR	803054204	10	250	SHARES	X	
SAP AG SPONS ADR	ADR	803054204	189	4810	SHARES		X
SAPPI LTD SPONSORED ADR	ADR	803069202	13	940	SHARES	X	
SATYAM COMPUTER SERVICES LIMITEDADR	ADR	804098101	21	1000	SHARES	X	
SBS BROADCASTING SA	FOREIGN STOCK	L8137F102	61	1700	SHARES		X
SCHERING AGADR	ADR	806585204	120	2500	SHARES		X
SCHLUMBERGER LTD	FOREIGN STOCK	806857108	8359	130918	SHARES	X	
SCHLUMBERGER LTD	FOREIGN STOCK	806857108	6004	94036	SHARES		X
SCOTTISH POWER PLC ADR	ADR	81013T705	47	1656	SHARES	X	
SCOTTISH POWER PLC ADR	ADR	81013T705	209	7340	SHARES		X
SCOTTISH RE GROUP LTD	FOREIGN STOCK	G7885T104	434	17950	SHARES		X
SHAW COMMUNICATIONS INC CL B	FOREIGN STOCK	82028K200	13	805	SHARES	X	
SHELL TRANSPORT & TRADING PLC ADR	ADR	822703609	8	200	SHARES	X	
SHIRE PHARMACEUTICALS SPON ADR	ADR	82481R106	18	625	SHARES	X	
SHIRE PHARMACEUTICALS SPON ADR	ADR	82481R106	91	3100	SHARES		X

NORANDA INC LTD	1	1200	0	0			
NORSK HYDRO ASASPONS ADR	1	0	0	2800			
NORTEL NETWORKS CORP	1	89913	0	10000			
NORTEL NETWORKS CORP	1	6060	0	15400			
NOVA CHEMICALS CORP	1	0	0	21000			
NOVARTIS AG ADR	1	900	0	1395			
NOVARTIS AG ADR	1	0	0	26176			
NOVATEL INC	1	0	0	4750			
NTT DOCOMO INC SPONSORED ADR	1	0	0	8500			
ORBOTECH LTD	1	0	0	280			
ORBOTECH LTD	1	0	0	900			
ORIENTAL FINANCIAL GROUP INC	1	0	0	303			
PAN AMERICAN SILVER CORPORATION	1	0	0	1500			
PARTNERRE LTD	1	2010	0	0			
PARTNERRE LTD	1	0	0	1800			
PCCW LTD SPONSORED ADR	1	0	0	9000			
PEARSON PLC SPONSORED ADR	1	0	0	1175			
PEARSON PLC SPONSORED ADR	1	0	0	5800			
PETROKAZAKHSTAN INC.	1	3900	0	0			
PETROLEO BRASILEIRO SA SPNS ADR	1	0	0	3430			
PLACER DOME INC	1	250	0	0			
PLACER DOME INC	1	1212	0	1700			
PLATINUM UNDERWRITERS HOLDINGS LTD	1	0	0	23250			
POPULAR INC	1	650	0	9496			
POPULAR INC	1	650	0	1600			
PORTUGAL TELECOM SGPS S A SPONS ADR	1	0	0	5800			
POSCO	1	0	0	385			
POTASH CORP OF SASKATCHEWAN INC	1	0	0	1340			
PUBLICIS GROUPE S A SPONSORED ADR	1	0	0	790			

PUBLICIS GROUPE S A SPONSORED ADR	1	0	0	4000
QUEBECOR WORLD INC COMMON STOCK NPV	1	0	0	6300
RADICA GAMES LIMITED	1	0	0	1350
REED ELSEVIER NVSPONSORED ADR	1	0	0	9800
REED ELSEVIER PLC SPONS ADR	1	0	0	925
RENAISSANCERE HOLDINGS LTD	1	0	0	6000
RENAISSANCERE HOLDINGS LTD	1	5075	0	3400
REPSOL YPF SA SPON ADR	1	6000	0	685
REPSOL YPF SA SPON ADR	1	1200	0	0
REUTERS GROUP PLC SPONS ADR	1	719	0	210
REXAM PLC	1	0	0	2700
RIO TINTO PLC SPONSORED ADR	1	0	0	1500
ROGERS COMMUNICATIONS INC CL B	1	0	0	6000
ROYAL BANK SCOTLAND PLC ADR SER E	1	1000	0	500
ROYAL CARIBBEAN CRUISES LTD	1	0	0	1100
ROYAL DUTCH PETE CO N Y REGISTRY SH	1	97489	0	0
ROYAL DUTCH PETE CO N Y REGISTRY SH	1	79076	0	25098
ROYAL KPN N V SPONS ADR	1	0	0	2275
ROYAL KPN N V SPONS ADR	1	0	0	8500
RYANAIR HLDGS PLC SPONSORED ADR	1	0	0	1300
SAP AG SPONS ADR	1	250	0	0
SAP AG SPONS ADR	1	0	0	4810
SAPPI LTD SPONSORED ADR	1	0	0	940
SATYAM COMPUTER SERVICES LIMITEDADR	1	0	0	1000
SBS BROADCASTING SA	1	0	0	1700
SCHERING AGADR	1	0	0	2500
SCHLUMBERGER LTD	1	130018	0	900
SCHLUMBERGER LTD	1	57626	0	36410
SCOTTISH POWER PLC ADR	1	1656	0	0
SCOTTISH POWER PLC ADR	1	540	0	6800
SCOTTISH RE GROUP LTD	1	0	0	17950
SHAW COMMUNICATIONS INC CL B	1	0	0	805
SHELL TRANSPORT & TRADING PLC ADR	1	200	0	0
SHIRE PHARMACEUTICALS SPON ADR	1	0	0	625
SHIRE PHARMACEUTICALS SPON ADR	1	0	0	3100

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SIGNET GROUP PLCSPONSORED ADR	ADR	82668L872	109	1750	SHARES		X
SILICONWARE PRECISION INDUSTRIES COM	FOREIGN STOCK	827084864	3	500	SHARES		X
SKILLSOFT PUBLIC LTD CO ADR	ADR	830928107	6	500	SHARES	X	
SKILLSOFT PUBLIC LTD CO ADR	ADR	830928107	253	19800	SHARES		X
SMEDVIG A S SPONSORED ADR A	ADR	83169H105	7	715	SHARES	X	
SMEDVIG ASA SPONSORED ADR B	ADR	83169H204	35	4600	SHARES		X
SMITH & NEPHEW PLC SPONSORED ADR	ADR	83175M205	16	310	SHARES	X	
SONY CORP SPONSORED ADR	ADR	835699307	59	1400	SHARES		X
SOUTHERN PERU COPPER CORPORATION	FOREIGN STOCK	843611104	1416	35000	SHARES		X
STMICROELECTRONICS N V	FOREIGN STOCK	861012102	477	20210	SHARES	X	
STMICROELECTRONICS N V	FOREIGN STOCK	861012102	21	900	SHARES		X
STORA ENSO OYJ SPONSORED ADR	ADR	86210M106	19	1500	SHARES		X
SUN LIFE FINL INC	FOREIGN STOCK	866796105	75	2809	SHARES	X	
SUNCOR ENERGY INC COM	FOREIGN STOCK	867229106	19	685	SHARES	X	
SUNCOR ENERGY INC COM	FOREIGN STOCK	867229106	3	100	SHARES		X
TAIWAN SEMICONDUCTOR SPON ADR	ADR	874039100	1685	161399	SHARES	X	
TAIWAN SEMICONDUCTOR SPON ADR	ADR	874039100	193	18471	SHARES		X
TALISMAN ENERGY INC	FOREIGN STOCK	87425E103	277	4700	SHARES		X
TARO PHARMACEUTICAL INDUSTRIES LTD	FOREIGN STOCK	M8737E108	56	960	SHARES	X	
TDK CORPORATION SPONSORED ADR	ADR	872351408	21	275	SHARES	X	
TDK CORPORATION SPONSORED ADR	ADR	872351408	68	900	SHARES		X
TECHNIPCOFLEXIP SA SPONSORED ADR	ADR	878546209	26	750	SHARES	X	
TECHNIPCOFLEXIP SA SPONSORED ADR	ADR	878546209	149	4300	SHARES		X
TELECOM HOLDERS TRUST	FOREIGN STOCK	87927P200	3	100	SHARES	X	
TELECOM NEW ZEALAND SPON ADR	ADR	879278208	228	7300	SHARES		X
TELEFONAKTIEBOLAGET LM ERICSSON ADR	ADR	294821608	45	1610	SHARES	X	
TELEFONAKTIEBOLAGET LM ERICSSON ADR	ADR	294821608	41	1460	SHARES		X
TELEFONICA S A SPONSORED ADR	ADR	879382208	324	7124	SHARES	X	
TELEFONICA S A SPONSORED ADR	ADR	879382208	101	2213	SHARES		X
TELEFONOS DE MEXICO SP ADR A	ADR	879403707	77	2198	SHARES	X	
TELEFONOS DE MEXICO SP ADR L	ADR	879403780	120	3446	SHARES	X	
TELEFONOS DE MEXICO SP ADR L	ADR	879403780	314	9000	SHARES		X
Teva Pharmaceutical Industries, Ltd., ADR	ADR	881624209	755	11900	SHARES	X	
TEVA PHARMACEUTICAL SPONS ADR	ADR	881624209	720	11364	SHARES	X	
TEVA PHARMACEUTICAL SPONS ADR	ADR	881624209	883	13929	SHARES		X
THOMSON SA SPONSORED ADR	ADR	885118109	194	10400	SHARES		X
TOMMY HILFIGER CORP	FOREIGN STOCK	G8915Z102	14	800	SHARES	X	
TOMMY HILFIGER CORP	FOREIGN STOCK	G8915Z102	238	14000	SHARES		X
TOTAL SA SPONSORED ADR	ADR	89151E109	19	205	SHARES	X	
TOTAL SA SPONSORED ADR	ADR	89151E109	248	2700	SHARES		X
TOYOTA MTR CORP SPON ADR	ADR	892331307	37	500	SHARES	X	
TOYOTA MTR CORP SPON ADR	ADR	892331307	268	3600	SHARES		X
TPG NV SPONSORED ADR COM	FOREIGN STOCK	892339102	133	6300	SHARES		X
TSAKOS ENERGY NAVIAGATION LTD	FOREIGN STOCK	G9108L108	4	125	SHARES	X	
TSAKOS ENERGY NAVIAGATION LTD	FOREIGN STOCK	G9108L108	56	1850	SHARES		X
TV AZTECA SA DE CV SPONS ADR	ADR	901145102	31	3300	SHARES		X
UBS AG	FOREIGN STOCK	H8920M855	83	1113	SHARES	X	
UBS AG	FOREIGN STOCK	H8920M855	48	648	SHARES		X
UNILEVER NV NY SHARES	FOREIGN STOCK	904784709	723	10412	SHARES	X	
UNILEVER NV NY SHARES	FOREIGN STOCK	904784709	572	8234	SHARES		X
UNILEVER PLC SPONSORED ADR	ADR	904767704	4	89	SHARES	X	
UNILEVER PLC SPONSORED ADR	ADR	904767704	1214	30119	SHARES		X
UNITED NATIONAL GROUP LTD A	FOREIGN STOCK	91103X102	168	9900	SHARES		X
VASOGEN INCORPORATED	FOREIGN STOCK	92232F103	5	900	SHARES		X
VODAFONE GROUP PLC SPONSORED ADR	ADR	92857W100	1355	56686	SHARES	X	
VODAFONE GROUP PLC SPONSORED ADR	ADR	92857W100	1702	71206	SHARES		X
VOLVO AB SPONS ADR B	ADR	928856400	254	7700	SHARES		X
W HOLDING COMPANY INC	FOREIGN STOCK	929251106	154	8218	SHARES	X	
W HOLDING COMPANY INC	FOREIGN STOCK	929251106	128	6850	SHARES		X
WEATHERFORD INTL LTD BERMUDA	FOREIGN STOCK	G95089101	1372	32653	SHARES	X	

WEATHERFORD INTL LTD BERMUDA	FOREIGN STOCK	G95089101	459	10925	SHARES		X
WHITE MOUNTAINS INSURANCE GROUP LTD	FOREIGN STOCK	G9618E107	315	600	SHARES		X
WHITE MOUNTAINS INSURANCE GROUP LTD	FOREIGN STOCK	G9618E107	944	1800	SHARES		X
WILLIS GROUP HLDGS LTD	FOREIGN STOCK	G96655108	342	9200	SHARES		X

SIGNET GROUP PLCSPONSORED ADR	1	0	0	1750		
SILICONWARE PRECISION INDUSTRIES COM	1	500	0	0		
SKILLSOFT PUBLIC LTD CO ADR	1	500	0	0		
SKILLSOFT PUBLIC LTD CO ADR	1	0	0	19800		
SMEDVIG A S SPONSORED ADR A	1	0	0	715		
SMEDVIG ASA SPONSORED ADR B	1	0	0	4600		
SMITH & NEPHEW PLC SPONSORED ADR	1	0	0	310		
SONY CORP SPONSORED ADR	1	1400	0	0		
SOUTHERN PERU COPPER CORPORATION	1	17400	0	17600		
STMICROELECTRONICS N V	1	20210	0	0		
STMICROELECTRONICS N V	1	900	0	0		
STORA ENSO OYJ SPONSORED ADR	1	1500	0	0		
SUN LIFE FINL INC	1	2809	0	0		
SUNCOR ENERGY INC COM	1	685	0	0		
SUNCOR ENERGY INC COM	1	0	0	100		
TAIWAN SEMICONDUCTOR SPON ADR	1	157349	0	4050		
TAIWAN SEMICONDUCTOR SPON ADR	1	9934	0	8537		
TALISMAN ENERGY INC	1	0	0	4700		
TARO PHARMACEUTICAL INDUSTRIES LTD	1	0	0	960		
TDK CORPORATION SPONSORED ADR	1	0	0	275		
TDK CORPORATION SPONSORED ADR	1	0	0	900		
TECHNIPCOFLEXIP SA SPONSORED ADR	1	0	0	750		
TECHNIPCOFLEXIP SA SPONSORED ADR	1	0	0	4300		
TELECOM HOLDERS TRUST	1	100	0	0		
TELECOM NEW ZEALAND SPON ADR	1	2000	0	5300		
TELEFONAKTIEBOLAGET LM ERICSSON ADR	1	1610	0	0		
TELEFONAKTIEBOLAGET LM ERICSSON ADR	1	1460	0	0		
TELEFONICA S A SPONSORED ADR	1	6802	0	322		
TELEFONICA S A SPONSORED ADR	1	713	0	1500		
TELEFONOS DE MEXICO SP ADR A	1	2198	0	0		
TELEFONOS DE MEXICO SP ADR L	1	3446	0	0		
TELEFONOS DE MEXICO SP ADR L	1	1400	0	7600		
Teva Pharmaceutical Industries, Ltd., ADR	3	11900	0	0		
TEVA PHARMACEUTICAL SPONS ADR	1	10864	0	500		
TEVA PHARMACEUTICAL SPONS ADR	1	1530	0	12399		
THOMSON SA SPONSORED ADR	1	0	0	10400		
TOMMY HILFIGER CORP	1	800	0	0		
TOMMY HILFIGER CORP	1	0	0	14000		
TOTAL SA SPONSORED ADR	1	205	0	0		
TOTAL SA SPONSORED ADR	1	0	0	2700		
TOYOTA MTR CORP SPON ADR	1	0	0	500		
TOYOTA MTR CORP SPON ADR	1	200	0	3400		
TPG NV SPONSORED ADR COM	1	0	0	6300		
TSAKOS ENERGY NAVIAGATION LTD	1	125	0	0		
TSAKOS ENERGY NAVIAGATION LTD	1	0	0	1850		
TV AZTECA SA DE CV SPONS ADR	1	0	0	3300		
UBS AG	1	1113	0	0		
UBS AG	1	648	0	0		
UNILEVER NV NY SHARES	1	4641	0	5771		
UNILEVER NV NY SHARES	1	7284	0	950		
UNILEVER PLC SPONSORED ADR	1	89	0	0		
UNILEVER PLC SPONSORED ADR	1	1000	0	29119		
UNITED NATIONAL GROUP LTD A	1	0	0	9900		
VASOGEN INCORPORATED	1	0	0	900		
VODAFONE GROUP PLC SPONSORED ADR	1	56686	0	0		
VODAFONE GROUP PLC SPONSORED ADR	1	43476	0	27730		
VOLVO AB SPONS ADR B	1	0	0	7700		
W HOLDING COMPANY INC	1	8218	0	0		
W HOLDING COMPANY INC	1	0	0	6850		
WEATHERFORD INTL LTD BERMUDA	1	32653	0	0		
WEATHERFORD INTL LTD BERMUDA	1	1950	0	8975		
WHITE MOUNTAINS INSURANCE GROUP LTD	1	200	0	400		
WHITE MOUNTAINS INSURANCE GROUP LTD	1	0	0	1800		
WILLIS GROUP HLDGS LTD	1	0	0	9200		

WPP GROUP PLC SPONS ADR	ADR	929309300	107	2100	SHARES		X	
WPP GROUP PLC SPONS ADR	ADR	929309300	115	2267	SHARES			X
XL CAPITAL LTD CL A SEDOL #2283401	FOREIGN STOCK	G98255105	147	1934	SHARES		X	
XL CAPITAL LTD CL A SEDOL #2283401	FOREIGN STOCK	G98255105	281	3700	SHARES			X

SUBTOTALS FOR FOREIGN COMMON STOCK/ADR'S 198205 5782504

RIGHTS AND WARRANTS

CONSECO INC	RIGHTS	208464123	0	38	SHARES			X
DIME BANCORP INC WARRANT	WARRANTS	25429Q110	4	22600	SHARES			X
MAGNUM HUNTER RES INC WTS 3/21/05	WARRANTS	55972F138	0	640	SHARES			X
MICROSTRATEGY INC WARRANT 6/24/07	WARRANTS	594972119	0	15	SHARES			X
THE CENTRAL EUROPE & RUSSIA 3/19/04	RIGHTS	153436118	0	160	SHARES		X	

SUBTOTALS FOR RIGHTS AND WARRANTS 4 23453

REAL ESTATE INVESTMENT TRUSTS

AGREE REALTY CORPORATION	REIT	008492100	19	600	SHARES			X
AMB PROPERTY CORP	REIT	00163T109	278	7474	SHARES			X
ANTHRACITE CAPITAL INC COM	REIT	037023108	25	2000	SHARES		X	
AVALONBAY COMMUNITIES INC	REIT	053484101	129	2414	SHARES		X	
AVALONBAY COMMUNITIES INC	REIT	053484101	299	5575	SHARES			X
AVATAR HOLDINGS INCORPORATED	REIT	053494100	112	3000	SHARES		X	
BRE PROPERTIES INC CL A	REIT	05564E106	103	3000	SHARES			X
BROOKLINE BANCORP INC	REIT	11373M107	93	5806	SHARES			X
CARRAMERICA RLTY	REIT	144418100	208	6150	SHARES			X
CBL & ASSOCIATES PROPERTIES	REIT	124830100	72	1180	SHARES			X
CROSS TIMBERS ROYALTY TRUST	REIT	22757R109	12	414	SHARES		X	
DOMINION RES BLACK WARRIOR	REIT	25746Q108	56	2000	SHARES		X	
DUKE REALTY CORPORATION	REIT	264411505	215	6180	SHARES		X	
DUKE REALTY CORPORATION	REIT	264411505	579	16673	SHARES			X
EQUITY ONE INCORPORATED	REIT	294752100	35	1819	SHARES		X	
ESSEX PROPERTY TRUST INC (REIT)	REIT	297178105	109	1671	SHARES			X
GENERAL GROWTH PPTYS INC	REIT	370021107	436	12400	SHARES		X	
GENERAL GROWTH PPTYS INC	REIT	370021107	373	10617	SHARES			X
HERSHA HOSPITALITY TRUST	REIT	427825104	19	1800	SHARES		X	
HERSHA HOSPITALITY TRUST	REIT	427825104	21	2000	SHARES			X
INNKEEPERS USA TRUST	REIT	4576J0104	28	3100	SHARES			X
ISTAR FINL INC COM	REIT	45031U101	127	3000	SHARES			X
KEYSTONE PPTY TR COM	REIT	493596100	22	900	SHARES			X
LNR PROPERTY CORP	REIT	501940100	273	5100	SHARES			X
MACK CALI RLTY CORP	REIT	554489104	9	200	SHARES		X	
MACK CALI RLTY CORP	REIT	554489104	45	1000	SHARES			X
NATIONAL HEALTH INVESTORS INC COM	REIT	63633D104	41	1339	SHARES			X
NOVASTAR FINANCIAL INCORPORATED	REIT	669947400	198	3000	SHARES			X
OMEGA HEALTHCARE INVESTORS INC	REIT	681936100	123	11300	SHARES			X
ONE LIBERTY PROPERTIES INCORPORATED	REIT	682406103	32	1400	SHARES			X
PLUM CREEK TIMBER CO INC	REIT	729251108	125	3850	SHARES		X	
PLUM CREEK TIMBER CO INC	REIT	729251108	135	4149	SHARES			X
POST PROPERTIES INC	REIT	737464107	52	1800	SHARES			X
PRENTISS PROPERTIES TRUST	REIT	740706106	189	5125	SHARES			X
PS BUSINESS PKS INC CALIF	REIT	69360J107	171	3679	SHARES			X
PUBLIC STORAGE INC COM	REIT	74460D109	376	7719	SHARES			X
RAMCO GERSHENSON PROPERTIES TR	REIT	751452202	51	1800	SHARES		X	
RECKSON ASSOCS RLTY CORP	REIT	75621K106	75	2672	SHARES		X	
RECKSON ASSOCS RLTY CORP	REIT	75621K106	194	6894	SHARES			X
REDWOOD TRUST INCORPORATED	REIT	758075402	31	500	SHARES			X
SAUL CENTERS INCORPORATED	REIT	804395101	153	5000	SHARES			X
SHURGARD STORAGE CENTERS INC CL A	REIT	82567D104	12	300	SHARES		X	
SHURGARD STORAGE CENTERS INC CL A	REIT	82567D104	40	1000	SHARES			X

WPP GROUP PLC SPONS ADR	1	2100	0	0
WPP GROUP PLC SPONS ADR	1	167	0	2100
XL CAPITAL LTD CL A SEDOL #2283401	1	615	0	1319
XL CAPITAL LTD CL A SEDOL #2283401	1	0	0	3700

SUBTOTALS FOR FOREIGN COMMON STOCK/ADR'S 3721003 52763 2008738

RIGHTS AND WARRANTS

CONSECO INC	1	38	0	0
DIME BANCORP INC WARRANT	1	12000	0	10600
MAGNUM HUNTER RES INC WTS 3/21/05	1	0	0	640
MICROSTRATEGY INC WARRANT 6/24/07	1	0	0	15
THE CENTRAL EUROPE & RUSSIA 3/19/04	1	160	0	0

SUBTOTALS FOR RIGHTS AND WARRANTS 12198 0 12198

REAL ESTATE INVESTMENT TRUSTS

AGREE REALTY CORPORATION	1	N.A.	N.A.	N.A.
AMB PROPERTY CORP	1	N.A.	N.A.	N.A.
ANTHRACITE CAPITAL INC COM	1	N.A.	N.A.	N.A.
AVALONBAY COMMUNITIES INC	1	N.A.	N.A.	N.A.
AVALONBAY COMMUNITIES INC	1	N.A.	N.A.	N.A.
AVATAR HOLDINGS INCORPORATED	1	N.A.	N.A.	N.A.
BRE PROPERTIES INC CL A	1	N.A.	N.A.	N.A.
BROOKLINE BANCORP INC	1	N.A.	N.A.	N.A.

CARRAMERICA RLTY	1	N.A.	N.A.	N.A.
CBL & ASSOCIATES PROPERTIES	1	N.A.	N.A.	N.A.
CROSS TIMBERS ROYALTY TRUST	1	N.A.	N.A.	N.A.
DOMINION RES BLACK WARRIOR	1	N.A.	N.A.	N.A.
DUKE REALTY CORPORATION	1	N.A.	N.A.	N.A.
DUKE REALTY CORPORATION	1	N.A.	N.A.	N.A.
EQUITY ONE INCORPORATED	1	N.A.	N.A.	N.A.
ESSEX PROPERTY TRUST INC (REIT)	1	N.A.	N.A.	N.A.
GENERAL GROWTH PPTYS INC	1	N.A.	N.A.	N.A.
GENERAL GROWTH PPTYS INC	1	N.A.	N.A.	N.A.
HERSHA HOSPITALITY TRUST	1	N.A.	N.A.	N.A.
HERSHA HOSPITALITY TRUST	1	N.A.	N.A.	N.A.
INNKEEPERS USA TRUST	1	N.A.	N.A.	N.A.
ISTAR FINL INC COM	1	N.A.	N.A.	N.A.
KEYSTONE PPTY TR COM	1	N.A.	N.A.	N.A.
LNR PROPERTY CORP	1	N.A.	N.A.	N.A.
MACK CALI RLTY CORP	1	N.A.	N.A.	N.A.
MACK CALI RLTY CORP	1	N.A.	N.A.	N.A.
NATIONAL HEALTH INVESTORS INC COM	1	N.A.	N.A.	N.A.
NOVASTAR FINANCIAL INCORPORATED	1	N.A.	N.A.	N.A.
OMEGA HEALTHCARE INVESTORS INC	1	N.A.	N.A.	N.A.
ONE LIBERTY PROPERTIES INCORPORATED	1	N.A.	N.A.	N.A.
PLUM CREEK TIMBER CO INC	1	N.A.	N.A.	N.A.
PLUM CREEK TIMBER CO INC	1	N.A.	N.A.	N.A.
POST PROPERTIES INC	1	N.A.	N.A.	N.A.
PRENTISS PROPERTIES TRUST	1	N.A.	N.A.	N.A.
PS BUSINESS PKS INC CALIF	1	N.A.	N.A.	N.A.
PUBLIC STORAGE INC COM	1	N.A.	N.A.	N.A.
RAMCO GERSHENSON PROPERTIES TR	1	N.A.	N.A.	N.A.
RECKSON ASSOCS RLTY CORP	1	N.A.	N.A.	N.A.
RECKSON ASSOCS RLTY CORP	1	N.A.	N.A.	N.A.
REDWOOD TRUST INCORPORATED	1	N.A.	N.A.	N.A.
SAUL CENTERS INCORPORATED	1	N.A.	N.A.	N.A.
SHURGARD STORAGE CENTERS INC CL A	1	N.A.	N.A.	N.A.
SHURGARD STORAGE CENTERS INC CL A	1	N.A.	N.A.	N.A.

TOWN & COUNTRY TRUST COM	REIT	892081100	14	500	SHARES		X
VENTAS INC COM	REIT	92276F100	678	24678	SHARES		X
W P CAREY & CO LLC	REIT	92930Y107	199	6442	SHARES	X	
W P CAREY & CO LLC	REIT	92930Y107	155	5019	SHARES		X
WCI INDUSTRIES	REIT	92923C104	13	500	SHARES	X	
WCI INDUSTRIES	REIT	92923C104	25	985	SHARES		X
WINDROSE MEDICAL PROPERTIES TRUST	REIT	973491103	12	1000	SHARES		X

SUBTOTALS FOR REAL ESTATE INVESTMENT TRUSTS 6791 206724

TOWN & COUNTRY TRUST COM	1	N.A.	N.A.	N.A.			
VENTAS INC COM	1	N.A.	N.A.	N.A.			
W P CAREY & CO LLC	1	N.A.	N.A.	N.A.			
W P CAREY & CO LLC	1	N.A.	N.A.	N.A.			
WCI INDUSTRIES	1	N.A.	N.A.	N.A.			
WCI INDUSTRIES	1	N.A.	N.A.	N.A.			
WINDROSE MEDICAL PROPERTIES TRUST	1	N.A.	N.A.	N.A.			

*SUMMARY PAGE FOR A. COMMON STOCK *

MINOR ASSET TYPE

43 DOMESTIC COMMON STOCKS	4013239	116667887
44 FOREIGN COMMON STOCK/ADR'S	198205	5782504
46 RIGHTS AND WARRANTS	4	23453
47 REAL ESTATE INVESTMENT TRUSTS	6791	206724

SUBTOTALS 4218239 122680568

B. PREFERRED STOCK

DOMESTIC PREFERRED STOCK

CHESAPEAKE ENERGY CORP 6.75% PFD	DOM PREF STOCK	165167503	44	500	SHARES		X
NEWS CORP LTD SPONS ADR PRF	PREFERRED STOCK	652487802	556	17538	SHARES	X	
REINSURANCE GRP OF AMERICA INC	DOM PREF STOCK	759351307	295	5000	SHARES		X
TIERS PRIN PROTECT 007 7/29/05 PFD	DOM PREF STOCK	688653202	7	750	SHARES	X	

SUBTOTALS FOR DOMESTIC PREFERRED STOCK 902 23788

FOREIGN PREFERRED STOCKS

NEWS CORP LTD SPONS ADR PRF	FGN PREF STOCK	652487802	12	383	SHARES	X	
NEWS CORP LTD SPONS ADR PRF	FGN PREF STOCK	652487802	852	26853	SHARES		X
ROYAL BANK SCOTLAND PLC ADR PFD H	FGN PREF STOCK	780097879	109	4300	SHARES		X

SUBTOTALS FOR FOREIGN PREFERRED STOCKS 973 31536

CONVERTIBLE PREFERRED STOCKS

AES TRUST III 6.75% CONV PFD	CONV PREF STOCK	00808N202	44	1000	SHARES		X
AES TRUST III 6.75% CV PREFERRED	CONV PFD STOCK	00808N202	1320	30000	SHARES	X	
ALLTELL CORP 7.75% CON'V	CONV PFD STOCK	020039822	2998	59100	SHARES	X	
BAXTER INTL CONV PFD 7.0% 02/16/06	CONV PREF STOCK	071813406	165	3050	SHARES	X	
BAXTER INTL CONV PFD 7.0% 02/16/06	CONV PREF STOCK	071813406	459	8500	SHARES		X
BAXTER INTL INC. 7% CONV PFD	CONV PFD STOCK	071813406	3029	56100	SHARES	X	
CONSTELLATION BRANDS 5.75% 09/01/06	CONV PFD STOCK	21036P306	965	31500	SHARES	X	
FORD MOTOR CAP TR II CONV PFD 6.50%	CONV PREF STOCK	345395206	53	1000	SHARES	X	
FORD MOTOR CAP TR II CONV PFD 6.50%	CONV PREF STOCK	345395206	501	9450	SHARES		X
GENERAL MOTORS CORP PFD CONV 4.50%	CONV PREF STOCK	370442741	643	24500	SHARES		X
GLENBOROUGH REALTY TR 7.75% CONV PFD	CONV PREF STOCK	37803P204	51	2000	SHARES	X	
MOTOROLA	CONV PREF STOCK	620076208	177	3650	SHARES		X
NATIONAL AUSTRALIA BK CONV PFD SER	CONV PREF STOCK	632525309	177	4500	SHARES		X
TEXTRON INC \$1.40 SER B CV PFD	CONV PREF STOCK	883203309	35	200	SHARES	X	

B. PREFERRED STOCK

DOMESTIC PREFERRED STOCK

CHESAPEAKE ENERGY CORP 6.75% PFD	1	N.A.	N.A.	N.A.
NEWS CORP LTD SPONS ADR PRF	2	17538	0	0
REINSURANCE GRP OF AMERICA INC	1	N.A.	N.A.	N.A.
TIERS PRIN PROTECT 007 7/29/05 PFD	1	N.A.	N.A.	N.A.

FOREIGN PREFERRED STOCKS

NEWS CORP LTD SPONS ADR PRF	1	N.A.	N.A.	N.A.
NEWS CORP LTD SPONS ADR PRF	1	N.A.	N.A.	N.A.
ROYAL BANK SCOTLAND PLC ADR PFD H	1	N.A.	N.A.	N.A.

CONVERTIBLE PREFERRED STOCKS

AES TRUST III 6.75% CONV PFD	1	N.A.	N.A.	N.A.
AES TRUST III 6.75% CV PREFERRED	2	30000	0	0
ALLTELL CORP 7.75% CON'V	2	59100	0	0
BAXTER INTL CONV PFD 7.0% 02/16/06	1	N.A.	N.A.	N.A.
BAXTER INTL CONV PFD 7.0% 02/16/06	1	N.A.	N.A.	N.A.
BAXTER INTL INC. 7% CONV PFD	2	56100	0	0
CONSTELLATION BRANDS 5.75% 09/01/06	2	31500	0	0
FORD MOTOR CAP TR II CONV PFD 6.50%	1	N.A.	N.A.	N.A.
FORD MOTOR CAP TR II CONV PFD 6.50%	1	N.A.	N.A.	N.A.
GENERAL MOTORS CORP PFD CONV 4.50%	1	N.A.	N.A.	N.A.
GLENBOROUGH REALTY TR 7.75% CONV PFD	1	N.A.	N.A.	N.A.

MOTOROLA
NATIONAL AUSTRALIA BK CONV PFD SER
TEXTRON INC \$1.40 SER B CV PFD

1	N.A.	N.A.	N.A.
1	N.A.	N.A.	N.A.
1	N.A.	N.A.	N.A.

TRAVELERS PPTY CONV PFD	CONV PREF STOCK	89420G307	269	11000	SHARES	X
VORNADO RLTY TR CONV PFD SER A 6.5%	CONV PREF STOCK	929042208	167	2000	SHARES	X

SUBTOTALS FOR CONVERTIBLE PREFERRED STOCKS			11053	247550		
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TRAVELERS PPTY CONV PFD	1	N.A.	N.A.	N.A.		
VORNADO RLTY TR CONV PFD SER A 6.5%	1	N.A.	N.A.	N.A.		

*SUMMARY PAGE FOR B. PREFERRED STOCK *

MINOR ASSET TYPE

49 DOMESTIC PREFERRED STOCK			902	23788		
50 FOREIGN PREFERRED STOCKS			973	31536		
51 CONVERTIBLE PREFERRED STOCKS			11053	247550		

SUBTOTALS			12928	302874		
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C. OTHER

VARIABLE RATE GOVERNMENT

STUDENT LN MARKET V/R	7/25/35 *	VAR GOVT BOND	78442PAC0	120	120000	PRINCIPAL	X
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SUBTOTALS FOR VARIABLE RATE GOVERNMENT				120	120000		
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CONVERTIBLE CORPORATE BONDS

ADVANCED ENERGY CONV	5.250%	11/15/06 *	CONV CORP BOND	007973AA8	70	70000	PRINCIPAL	X
AETHER TECHS INC CSN	6.000%	3/22/05 *	CONV CORP BOND	00808VAA3	59	60000	PRINCIPAL	X
AMER FINL GRP CONV	1.4861%	6/02/33 *	CONV CORP BOND	025932AD6	161	375000	PRINCIPAL	X
AMERICA ONLINE CONV	Z/CPN	12/06/19 *	CONV CORP BOND	02364JAC8	51	80000	PRINCIPAL	X
AMKOR TECH INC CONV	5.750%	6/01/06 *	CONV CORP BOND	031652AN0	50	50000	PRINCIPAL	X
APOGENT TECHNOLOGIES	2.250%	10/15/21 *	CONV CORP BOND	03760AAE1	326	300000	PRINCIPAL	X
AVNET INC CONV	2.000%	3/15/34 *	CONV CORP BOND	053807AL7	351	330000	PRINCIPAL	X
BEST BUY CONV	0.684%	6/27/21 *	CONV CORP BOND	086516AD3	451	630000	PRINCIPAL	X
BISYS GROUP INC CONV	4.000%	3/15/06 *	CONV CORP BOND	055472AB0	40	40000	PRINCIPAL	X
BRINKER INTL INC	Z/CPN	10/10/21 *	CONV CORP BOND	109641AC4	393	550000	PRINCIPAL	X
BUNGE LTD FIN CONV	3.750%	11/15/22 *	CONV CORP BOND	120568AE0	274	200000	PRINCIPAL	X
CARNIVAL CORP	2.000%	4/15/21 *	CONV CORP BOND	143658AN2	515	400000	PRINCIPAL	X
CENDANT CORP	3.875%	11/27/11 *	CONV CORP BOND	151313AN3	165	150000	PRINCIPAL	X
COUNTRYWIDE CR CONV	Z/CPN	2/08/31 *	CONV CORP BOND	222372AE4	671	450000	PRINCIPAL	X
DISNEY WALT CONV	2.125%	4/15/23 *	CONV CORP BOND	254687AU0	420	380000	PRINCIPAL	X
ELECTRONIC DATA CONV	3.875%	7/15/23 *	CONV CORP BOND	285661AF1	395	400000	PRINCIPAL	X
GREY WOLF INC CONV	3.750%	5/07/23 *	CONV CORP BOND	397888AD0	50	50000	PRINCIPAL	X
HEALTH MANAGEMENT	1.500%	8/01/23 *	CONV CORP BOND	421933AF9	152	135000	PRINCIPAL	X
LIBERTY MEDIA CONV	3.250%	3/15/31 *	CONV CORP BOND	530715AR2	277	290000	PRINCIPAL	X
LIBERTY MEDIA CV DEB	3.500%	1/15/31 *	CONV CORP BOND	530715AN1	91	100000	PRINCIPAL	X
NEXTEL COMMUNICA CSN	5.250%	1/15/10 *	CONV CORP BOND	65332VAY9	15	15000	PRINCIPAL	X
PENNEY (JC) CO CONV	5.000%	10/15/08 *	CONV CORP BOND	708160BV7	32	25000	PRINCIPAL	X
QUEST DIAGNOSTICS	1.750%	11/30/21 *	CONV CORP BOND	74834LAF7	160	150000	PRINCIPAL	X
RPM INTL CONV	1.389%	5/13/33 *	CONV CORP BOND	749685AK9	169	310000	PRINCIPAL	X
SILICON VALLEY CONV	Z/CPN	6/15/08 *	CONV CORP BOND	827064AC0	309	280000	PRINCIPAL	X
VERIZON GLOBAL CONV	Z/CPN	5/15/21 *	CONV CORP BOND	92344GAN6	120	195000	PRINCIPAL	X
WATSON PHARM CONV	1.750%	3/15/23 *	CONV CORP BOND	942683AC7	144	115000	PRINCIPAL	X

SUBTOTALS FOR CONVERTIBLE CORPORATE BONDS				5911	6130000		
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C. OTHER

VARIABLE RATE GOVERNMENT

STUDENT LN MARKET V/R	7/25/35 *	1	N.A.	N.A.	N.A.		
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CONVERTIBLE CORPORATE BONDS

ADVANCED ENERGY CONV	5.250%	11/15/06 *	1	N.A.	N.A.	N.A.	
AETHER TECHS INC CSN	6.000%	3/22/05 *	1	N.A.	N.A.	N.A.	
AMER FINL GRP CONV	1.4861%	6/02/33 *	1	N.A.	N.A.	N.A.	
AMERICA ONLINE CONV	Z/CPN	12/06/19 *	1	N.A.	N.A.	N.A.	
AMKOR TECH INC CONV	5.750%	6/01/06 *	1	N.A.	N.A.	N.A.	
APOGENT TECHNOLOGIES	2.250%	10/15/21 *	1	N.A.	N.A.	N.A.	
AVNET INC CONV	2.000%	3/15/34 *	1	N.A.	N.A.	N.A.	
BEST BUY CONV	0.684%	6/27/21 *	1	N.A.	N.A.	N.A.	
BISYS GROUP INC CONV	4.000%	3/15/06 *	1	N.A.	N.A.	N.A.	
BRINKER INTL INC	Z/CPN	10/10/21 *	1	N.A.	N.A.	N.A.	
BUNGE LTD FIN CONV	3.750%	11/15/22 *	1	N.A.	N.A.	N.A.	
CARNIVAL CORP	2.000%	4/15/21 *	1	N.A.	N.A.	N.A.	
CENDANT CORP	3.875%	11/27/11 *	1	N.A.	N.A.	N.A.	
COUNTRYWIDE CR CONV	Z/CPN	2/08/31 *	1	N.A.	N.A.	N.A.	
DISNEY WALT CONV	2.125%	4/15/23 *	1	N.A.	N.A.	N.A.	
ELECTRONIC DATA CONV	3.875%	7/15/23 *	1	N.A.	N.A.	N.A.	
GREY WOLF INC CONV	3.750%	5/07/23 *	1	N.A.	N.A.	N.A.	
HEALTH MANAGEMENT	1.500%	8/01/23 *	1	N.A.	N.A.	N.A.	
LIBERTY MEDIA CONV	3.250%	3/15/31 *	1	N.A.	N.A.	N.A.	
LIBERTY MEDIA CV DEB	3.500%	1/15/31 *	1	N.A.	N.A.	N.A.	
NEXTEL COMMUNICA CSN	5.250%	1/15/10 *	1	N.A.	N.A.	N.A.	
PENNEY (JC) CO CONV	5.000%	10/15/08 *	1	N.A.	N.A.	N.A.	
QUEST DIAGNOSTICS	1.750%	11/30/21 *	1	N.A.	N.A.	N.A.	
RPM INTL CONV	1.389%	5/13/33 *	1	N.A.	N.A.	N.A.	
SILICON VALLEY CONV	Z/CPN	6/15/08 *	1	N.A.	N.A.	N.A.	
VERIZON GLOBAL CONV	Z/CPN	5/15/21 *	1	N.A.	N.A.	N.A.	
WATSON PHARM CONV	1.750%	3/15/23 *	1	N.A.	N.A.	N.A.	

FOREIGN CORPORATE BONDS

INCO LTD CONV	1.000%	3/14/23	*	FGN CORP BONDS	453258AT2	285	220000	PRINCIPAL		X
SCHLUMBERGER LTD CON	2.125%	6/01/23	*	FGN CORP BONDS	806857AD0	335	310000	PRINCIPAL		X
TEVA PHARM FIN CONV	0.500%	2/01/24	*	FGN CORP BONDS	88164RAA5	326	315000	PRINCIPAL		X
TYCO INTL GRP	3.125%	1/15/23	*	FGN CORP BONDS	902118BE7	329	225000	PRINCIPAL		X

SUBTOTALS FOR FOREIGN CORPORATE BONDS 1275 1070000

DOMESTIC EQUITY MUTUAL FUNDS

ISHARES S&P 500 BARRA VALUE INDEX FD	*	DOM EQ MUT FDS	464287408	86	1500	PRINCIPAL		X
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SUBTOTALS FOR DOMESTIC EQUITY MUTUAL FUNDS 86 1500

GLOBAL EQUITY MUTUAL FUNDS

ABERDEEN AUSTRALIA EQUITY FUND	*	GBL EQ MUT FDS	003011103	94	10000	PRINCIPAL		X
ISHARES MSCI EAFE INDEX FD	*	GBL EQ MUT FDS	464287465	425	3000	PRINCIPAL		X
ISHARES MSCI EAFE INDEX FD	*	GBL EQ MUT FDS	464287465	4050	28604	PRINCIPAL		X
TEMPLETON DRAGON FUND INC	*	GBL EQ MUT FDS	88018T101	48	3100	PRINCIPAL		X

SUBTOTALS FOR GLOBAL EQUITY MUTUAL FUNDS 4617 44704

INTL EQUITY MUTUAL FUNDS

CENTRAL EUROPE AND RUSSIA FUND INC	*	INTL EQ MUT FDS	153436100	4	160	PRINCIPAL		X
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SUBTOTALS FOR INTL EQUITY MUTUAL FUNDS 4 160

CLOSED END EQUITY MUTUAL FUND

BRAZIL FUND INCORPORATED	*	CLD END EQ MUT FD	105759104	2	66	PRINCIPAL		X
COHEN & STEERS ADVANTAGE INC RLTY FD	*	CLD END EQ MUT FD	19247W102	20	1000	PRINCIPAL		X
COHEN & STEERS QUALITY INC RLTY FD	*	CLD END EQ MUT FD	19247L106	20	1028	PRINCIPAL		X
DNP SELECT INCOME FUND INC	*	CLD END EQ MUT FD	23325P104	70	6100	PRINCIPAL		X
GABELLI EQUITY TRUST	*	CLD END EQ MUT FD	362397101	23	2627	PRINCIPAL		X
GABELLI EQUITY TRUST	*	CLD END EQ MUT FD	362397101	1043	121293	PRINCIPAL		X
GABELLI GLOBAL MULTIMEDIA TR	*	CLD END EQ MUT FD	36239Q109	16	1677	PRINCIPAL		X
GABELLI UTILITY TRUST	*	CLD END EQ MUT FD	36240A101	3	347	PRINCIPAL		X
GABELLI UTILITY TRUST	*	CLD END EQ MUT FD	36240A101	131	13427	PRINCIPAL		X
I SHARES RUSSELL MIDCAP VAL INDEX FD	*	CLD END EQ MUT FD	464287473	2438	24950	PRINCIPAL		X
INDIA FUND	*	CLD END EQ MUT FD	454089103	26	1000	PRINCIPAL		X
INDIA FUND	*	CLD END EQ MUT FD	454089103	153	5800	PRINCIPAL		X
ING PRIME RATE TR	*	CLD END EQ MUT FD	44977W106	3	350	PRINCIPAL		X
ING PRIME RATE TR	*	CLD END EQ MUT FD	44977W106	16	2000	PRINCIPAL		X
ISHARES DOW JONES US UTIL SECT	*	CLD END EQ MUT FD	464287697	57	950	PRINCIPAL		X
ISHARES RUSSELL 2000 GRWTH FD	*	CLD END EQ MUT FD	464287648	13	200	PRINCIPAL		X
ISHARES RUSSELL 2000 INDEX FD	*	CLD END EQ MUT FD	464287655	347	2954	PRINCIPAL		X
ISHARES RUSSELL 2000 INDEX FD	*	CLD END EQ MUT FD	464287655	53	450	PRINCIPAL		X
ISHARES RUSSELL 3000 INDEX FUND	*	CLD END EQ MUT FD	464287689	13	200	PRINCIPAL		X
ISHARES S&P 500 INDEX FD	*	CLD END EQ MUT FD	464287200	1474	13020	PRINCIPAL		X
ISHARES S&P 500/BARRA GRWTH INDEX FD	*	CLD END EQ MUT FD	464287309	194	3500	PRINCIPAL		X
ISHARES S&P EUROPE 350 INDEX FD	*	CLD END EQ MUT FD	464287861	169	2600	PRINCIPAL		X
ISHARES S&P MIDCAP 400 BARRA GRWTH I	*	CLD END EQ MUT FD	464287606	298	2405	PRINCIPAL		X
ISHARES S&P MIDCAP 400 INDEX FD	*	CLD END EQ MUT FD	464287507	505	4175	PRINCIPAL		X
ISHARES S&P MIDCAP 400 INDEX FD	*	CLD END EQ MUT FD	464287507	1116	9225	PRINCIPAL		X
ISHARES S&P MIDCAP 400/BARRA VAL IND	*	CLD END EQ MUT FD	464287705	197	1700	PRINCIPAL		X
ISHARES S&P SMALLCAP 600 BARRA GRWTH	*	CLD END EQ MUT FD	464287887	290	3100	PRINCIPAL		X
ISHARES S&P SMALLCAP 600 BARRA VAL I	*	CLD END EQ MUT FD	464287879	150	1400	PRINCIPAL		X

FOREIGN CORPORATE BONDS

INCO LTD CONV	1.000%	3/14/23	*	1	N.A.	N.A.	N.A.
SCHLUMBERGER LTD CON	2.125%	6/01/23	*	1	N.A.	N.A.	N.A.
TEVA PHARM FIN CONV	0.500%	2/01/24	*	1	N.A.	N.A.	N.A.
TYCO INTL GRP	3.125%	1/15/23	*	1	N.A.	N.A.	N.A.

DOMESTIC EQUITY MUTUAL FUNDS

ISHARES S&P 500 BARRA VALUE INDEX FD	*	1	N.A.	N.A.	N.A.
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GLOBAL EQUITY MUTUAL FUNDS

ABERDEEN AUSTRALIA EQUITY FUND	*	1	N.A.	N.A.	N.A.
ISHARES MSCI EAFE INDEX FD	*	1	N.A.	N.A.	N.A.
ISHARES MSCI EAFE INDEX FD	*	1	N.A.	N.A.	N.A.
TEMPLETON DRAGON FUND INC	*	1	N.A.	N.A.	N.A.

INTL EQUITY MUTUAL FUNDS

CENTRAL EUROPE AND RUSSIA FUND INC	*	1	N.A.	N.A.	N.A.
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CLOSED END EQUITY MUTUAL FUND

BRAZIL FUND INCORPORATED	*	1	N.A.	N.A.	N.A.
COHEN & STEERS ADVANTAGE INC RLTY FD	*	1	N.A.	N.A.	N.A.
COHEN & STEERS QUALITY INC RLTY FD	*	1	N.A.	N.A.	N.A.
DNP SELECT INCOME FUND INC	*	1	N.A.	N.A.	N.A.
GABELLI EQUITY TRUST	*	1	N.A.	N.A.	N.A.
GABELLI EQUITY TRUST	*	1	N.A.	N.A.	N.A.
GABELLI GLOBAL MULTIMEDIA TR	*	1	N.A.	N.A.	N.A.
GABELLI UTILITY TRUST	*	1	N.A.	N.A.	N.A.
GABELLI UTILITY TRUST	*	1	N.A.	N.A.	N.A.

I SHARES RUSSELL MIDCAP VAL INDEX FD *	1	N.A.	N.A.	N.A.
INDIA FUND *	1	N.A.	N.A.	N.A.
INDIA FUND *	1	N.A.	N.A.	N.A.
ING PRIME RATE TR *	1	N.A.	N.A.	N.A.
ING PRIME RATE TR *	1	N.A.	N.A.	N.A.
ISHARES DOW JONES US UTIL SECT *	1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 GRWTH FD *	1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES RUSSELL 3000 INDEX FUND *	1	N.A.	N.A.	N.A.
ISHARES S&P 500 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES S&P 500/BARRA GRWTH INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES S&P EUROPE 350 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400 BARRA GRWTH I *	1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400 INDEX FD *	1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400/BARRA VAL IND *	1	N.A.	N.A.	N.A.
ISHARES S&P SMALLCAP 600 BARRA GRWTH *	1	N.A.	N.A.	N.A.
ISHARES S&P SMALLCAP 600 BARRA VAL I *	1	N.A.	N.A.	N.A.

ISHARES S&P SMALLCAP 600 INDEX FD	*	CLD END EQ MUT FD	464287804	565	3970	PRINCIPAL		X	
JOHN HANCOCK BANK & THRIFT OPP FD	*	CLD END EQ MUT FD	409735107	8	800	PRINCIPAL		X	
JOHN HANCOCK BANK & THRIFT OPP FD	*	CLD END EQ MUT FD	409735107	1114	110200	PRINCIPAL			X
LIBERTY ALL STAR EQUITY FD	*	CLD END EQ MUT FD	530158104	562	55705	PRINCIPAL			X
PUTNAM MASTER INCOME TR	*	CLD END EQ MUT FD	74683K104	80	12000	PRINCIPAL		X	
SALOMON BROTHERS FUND	*	CLD END EQ MUT FD	795477108	13	1100	PRINCIPAL		X	
SALOMON BROTHERS FUND	*	CLD END EQ MUT FD	795477108	219	18000	PRINCIPAL			X
SOURCE CAPITAL INC	*	CLD END EQ MUT FD	836144105	13	200	PRINCIPAL		X	
TEMPLETON EMERGING MKTS FD	*	CLD END EQ MUT FD	880191101	15	1058	PRINCIPAL			X
TEMPLETON EMERGING MKTS INCOME FD	*	CLD END EQ MUT FD	880192109	38	2700	PRINCIPAL		X	
TEMPLETON EMERGING MKTS INCOME FD	*	CLD END EQ MUT FD	880192109	28	2000	PRINCIPAL			X
TRICONTINENTAL CORP	*	CLD END EQ MUT FD	895436103	22	1267	PRINCIPAL			X
VANGUARD TOTAL STOCK MARKET VIPERS	*	CLD END EQ MUT FD	922908769	305	2790	PRINCIPAL		X	
VANGUARD TOTAL STOCK MARKET VIPERS	*	CLD END EQ MUT FD	922908769	11	100	PRINCIPAL			X
ZWEIG FUND	*	CLD END EQ MUT FD	989834106	10	2000	PRINCIPAL		X	
ZWEIG TOTAL RETURN FUND	*	CLD END EQ MUT FD	989837109	4	750	PRINCIPAL			X

SUBTOTALS FOR CLOSED END EQUITY MUTUAL FUND 11847 442184

CLOSEDEND NONTAXABLE INCOME

APEX MUNICIPAL FUND	*	CLD END NT INC	037580107	9	1000	PRINCIPAL		X	
APEX MUNICIPAL FUND	*	CLD END NT INC	037580107	18	2027	PRINCIPAL			X
BLACKROCK INSD MUNI 2008 TERM TR	*	CLD END NT INC	09247K109	8	461	PRINCIPAL		X	
BLACKROCK NY MUNI INC TR	*	CLD END NT INC	09248L106	73	5000	PRINCIPAL		X	
EATON VANCE PA MUNI INC TR	*	CLD END NT INC	27826T101	110	6800	PRINCIPAL			X
INSURED MUNICIPAL INCOME FD	*	CLD END NT INC	45809F104	6	405	PRINCIPAL		X	
MORGAN STANLEY MUNI INC OPP TR II	*	CLD END NT INC	61745P445	16	2000	PRINCIPAL			X
MUNIENHANCED FUND INC	*	CLD END NT INC	626243109	22	1918	PRINCIPAL		X	
MUNIENHANCED FUND INC	*	CLD END NT INC	626243109	23	2032	PRINCIPAL			X
MUNI HOLDINGS NY INSURED FD	*	CLD END NT INC	625931100	132	8850	PRINCIPAL			X
MUNIYIELD FUND	*	CLD END NT INC	626299101	5	371	PRINCIPAL		X	
MUNIYIELD FUND	*	CLD END NT INC	626299101	16	1156	PRINCIPAL			X
MUNIYIELD NEW YORK INSURED FD	*	CLD END NT INC	626301105	22	1601	PRINCIPAL			X
MUNIYIELD PENNSYLVANIA INSURED FD	*	CLD END NT INC	62630V109	39	2467	PRINCIPAL		X	
MUNIYIELD PENNSYLVANIA INSURED FD	*	CLD END NT INC	62630V109	25	1574	PRINCIPAL			X
NUVEEN INSD QUALITY MUN FD	*	CLD END NT INC	67062N103	380	22513	PRINCIPAL		X	
NUVEEN INVT QUALITY MUNI FD	*	CLD END NT INC	67062E103	5	333	PRINCIPAL			X
NUVEEN MUNI MARKET OPPORTUNITY FD	*	CLD END NT INC	67062W103	14	940	PRINCIPAL		X	
NUVEEN MUNI MARKET OPPORTUNITY FD	*	CLD END NT INC	67062W103	227	15000	PRINCIPAL			X
NUVEEN MUNICIPAL ADVANTAGE FD	*	CLD END NT INC	67062H106	173	10643	PRINCIPAL			X
NUVEEN MUNICIPAL VALUE FD	*	CLD END NT INC	670928100	102	10740	PRINCIPAL		X	
NUVEEN MUNICIPAL VALUE FD	*	CLD END NT INC	670928100	57	5979	PRINCIPAL			X
NUVEEN PA INVT QUALITY MUN FD	*	CLD END NT INC	670972108	162	10151	PRINCIPAL		X	
NUVEEN PA INVT QUALITY MUN FD	*	CLD END NT INC	670972108	269	16923	PRINCIPAL			X
NUVEEN PA PREM INCOME MUN FD 2	*	CLD END NT INC	67061F101	85	5312	PRINCIPAL		X	
NUVEEN PA PREM INCOME MUN FD 2	*	CLD END NT INC	67061F101	54	3392	PRINCIPAL			X
NUVEEN PERFORMANCE PLUS MUNI FD	*	CLD END NT INC	67062P108	8	500	PRINCIPAL		X	
NUVEEN PERFORMANCE PLUS MUNI FD	*	CLD END NT INC	67062P108	36	2290	PRINCIPAL			X
NUVEEN PREM INC MUN FD 4	*	CLD END NT INC	6706K4105	6	440	PRINCIPAL		X	
NUVEEN PREM INC MUN FD 4	*	CLD END NT INC	6706K4105	109	8055	PRINCIPAL			X
NUVEEN PREM INC MUNI FD	*	CLD END NT INC	67062T100	10	700	PRINCIPAL		X	
NUVEEN PREMIUM INCOME MUNICIPAL FUND	*	CLD END NT INC	67063W102	32	2100	PRINCIPAL			X
PUTNAM MANAGED MUNICIPAL INCOME TR	*	CLD END NT INC	746823103	19	2524	PRINCIPAL		X	
PUTNAM MANAGED MUNICIPAL INCOME TR	*	CLD END NT INC	746823103	96	12663	PRINCIPAL			X
SCUDDER MUNICIPAL INCOME TR COM	*	CLD END NT INC	81118R604	31	2500	PRINCIPAL		X	
SCUDDER MUNICIPAL INCOME TR COM	*	CLD END NT INC	81118R604	17	1400	PRINCIPAL			X
VAN KAMPEN ADVANTAGE PA MUNI INCOME	*	CLD END NT INC	920937109	9	500	PRINCIPAL		X	
VAN KAMPEN ADVANTAGE PA MUNI INCOME	*	CLD END NT INC	920937109	147	8600	PRINCIPAL			X
VAN KAMPEN MUNICIPAL INCOME TRUST	*	CLD END NT INC	920909108	99	10000	PRINCIPAL			X
VAN KAMPEN MUNICIPAL OPPORTUNITY TR	*	CLD END NT INC	920935103	41	2333	PRINCIPAL			X
VAN KAMPEN PENN VALUE MUNI INCOME TR	*	CLD END NT INC	92112T108	99	5858	PRINCIPAL		X	

ISHARES S&P SMALLCAP 600 INDEX FD	*	1	N.A.	N.A.	N.A.				
JOHN HANCOCK BANK & THRIFT OPP FD	*	1	N.A.	N.A.	N.A.				
JOHN HANCOCK BANK & THRIFT OPP FD	*	1	N.A.	N.A.	N.A.				
LIBERTY ALL STAR EQUITY FD	*	1	N.A.	N.A.	N.A.				
PUTNAM MASTER INCOME TR	*	1	N.A.	N.A.	N.A.				
SALOMON BROTHERS FUND	*	1	N.A.	N.A.	N.A.				
SALOMON BROTHERS FUND	*	1	N.A.	N.A.	N.A.				
SOURCE CAPITAL INC	*	1	N.A.	N.A.	N.A.				
TEMPLETON EMERGING MKTS FD	*	1	N.A.	N.A.	N.A.				
TEMPLETON EMERGING MKTS INCOME FD	*	1	N.A.	N.A.	N.A.				
TEMPLETON EMERGING MKTS INCOME FD	*	1	N.A.	N.A.	N.A.				
TRICONTINENTAL CORP	*	1	N.A.	N.A.	N.A.				
VANGUARD TOTAL STOCK MARKET VIPERS	*	1	N.A.	N.A.	N.A.				
VANGUARD TOTAL STOCK MARKET VIPERS	*	1	N.A.	N.A.	N.A.				
ZWEIG FUND	*	1	N.A.	N.A.	N.A.				
ZWEIG TOTAL RETURN FUND	*	1	N.A.	N.A.	N.A.				

CLOSEDEND NONTAXABLE INCOME

APEX MUNICIPAL FUND	*	1	N.A.	N.A.	N.A.				
APEX MUNICIPAL FUND	*	1	N.A.	N.A.	N.A.				
BLACKROCK INSD MUNI 2008 TERM TR	*	1	N.A.	N.A.	N.A.				
BLACKROCK NY MUNI INC TR	*	1	N.A.	N.A.	N.A.				
EATON VANCE PA MUNI INC TR	*	1	N.A.	N.A.	N.A.				
INSURED MUNICIPAL INCOME FD	*	1	N.A.	N.A.	N.A.				
MORGAN STANLEY MUNI INC OPP TR II	*	1	N.A.	N.A.	N.A.				
MUNIENHANCED FUND INC	*	1	N.A.	N.A.	N.A.				
MUNIENHANCED FUND INC	*	1	N.A.	N.A.	N.A.				
MUNI HOLDINGS NY INSURED FD	*	1	N.A.	N.A.	N.A.				
MUNIYIELD FUND	*	1	N.A.	N.A.	N.A.				
MUNIYIELD FUND	*	1	N.A.	N.A.	N.A.				

MUNIYIELD NEW YORK INSURED FD	*	1	N.A.	N.A.	N.A.
MUNIYIELD PENNSYLVANIA INSURED FD	*	1	N.A.	N.A.	N.A.
MUNIYIELD PENNSYLVANIA INSURED FD	*	1	N.A.	N.A.	N.A.
NUVEEN INSD QUALITY MUN FD	*	1	N.A.	N.A.	N.A.
NUVEEN INVT QUALITY MUNI FD	*	1	N.A.	N.A.	N.A.
NUVEEN MUNI MARKET OPPORTUNITY FD	*	1	N.A.	N.A.	N.A.
NUVEEN MUNI MARKET OPPORTUNITY FD	*	1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL ADVANTAGE FD	*	1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL VALUE FD	*	1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL VALUE FD	*	1	N.A.	N.A.	N.A.
NUVEEN PA INVT QUALITY MUN FD	*	1	N.A.	N.A.	N.A.
NUVEEN PA INVT QUALITY MUN FD	*	1	N.A.	N.A.	N.A.
NUVEEN PA PREM INCOME MUN FD 2	*	1	N.A.	N.A.	N.A.
NUVEEN PA PREM INCOME MUN FD 2	*	1	N.A.	N.A.	N.A.
NUVEEN PERFORMANCE PLUS MUNI FD	*	1	N.A.	N.A.	N.A.
NUVEEN PERFORMANCE PLUS MUNI FD	*	1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUN FD 4	*	1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUN FD 4	*	1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUNI FD	*	1	N.A.	N.A.	N.A.
NUVEEN PREMIUM INCOME MUNICIPAL FUND	*	1	N.A.	N.A.	N.A.
PUTNAM MANAGED MUNICIPAL INCOME TR	*	1	N.A.	N.A.	N.A.
PUTNAM MANAGED MUNICIPAL INCOME TR	*	1	N.A.	N.A.	N.A.
SCUDDER MUNICIPAL INCOME TR COM	*	1	N.A.	N.A.	N.A.
SCUDDER MUNICIPAL INCOME TR COM	*	1	N.A.	N.A.	N.A.
VAN KAMPEN ADVANTAGE PA MUNI INCOME	*	1	N.A.	N.A.	N.A.
VAN KAMPEN ADVANTAGE PA MUNI INCOME	*	1	N.A.	N.A.	N.A.
VAN KAMPEN MUNICIPAL INCOME TRUST	*	1	N.A.	N.A.	N.A.
VAN KAMPEN MUNICIPAL OPPORTUNITY TR	*	1	N.A.	N.A.	N.A.
VAN KAMPEN PENN VALUE MUNI INCOME TR	*	1	N.A.	N.A.	N.A.

SUBTOTALS FOR CLOSEDEND NONTAXABLE IN

2811

200051

NONTAXABLE FIXED INCOME FUND

DREYFUS MUNICIPAL INCOME FUND	*	NT FIX INC FD	26201R102	77	7200	PRINCIPAL			X
DREYFUS STRATEGIC MUN BD FD (CE)	*	NT FIX INC FD	26202F107	252	27602	PRINCIPAL	X		
DREYFUS STRATEGIC MUN BD FD (CE)	*	NT FIX INC FD	26202F107	163	17864	PRINCIPAL			X
DREYFUS STRATEGIC MUNS INC (CE)	*	NT FIX INC FD	261932107	20	2109	PRINCIPAL			X
EATON VANCE MUNICIPAL INCOME TRUST	*	NT FIX INC FD	27826U108	82	5000	PRINCIPAL			X
MORGAN STAN DEAN QUALITY MUN INC TR	*	NT FIX INC FD	61745P734	21	1413	PRINCIPAL			X
MORGAN STANLEY INSD MUNI INCOME TR	*	NT FIX INC FD	61745P791	42	2814	PRINCIPAL			X
MORGAN STANLEY QUALITY MUNI INVST	*	NT FIX INC FD	61745P668	25	1708	PRINCIPAL			X
MUNICIPAL HIGH INCOME FD INC	*	NT FIX INC FD	626214100	87	10930	PRINCIPAL			X
MUNI HOLDINGS NEW JERSEY INSD FD INC	*	NT FIX INC FD	625936109	46	3050	PRINCIPAL			X
MUNIYIELD CALIF INSD FUND INC	*	NT FIX INC FD	62629L104	44	3050	PRINCIPAL			X
MUNIYIELD QUALITY FUND II	*	NT FIX INC FD	62630T104	89	6850	PRINCIPAL			X
NUVEEN DIVID ADVANTAGE MUN FD 2	*	NT FIX INC FD	67070F100	35	2251	PRINCIPAL			X
NUVEEN PREMIER INSD MUNI FD (CE)	*	NT FIX INC FD	670987106	7	410	PRINCIPAL	X		
NUVEEN PREMIER INSD MUNI FD (CE)	*	NT FIX INC FD	670987106	254	15446	PRINCIPAL			X
NUVEEN QUALITY INCOME MUNI FD (CE)	*	NT FIX INC FD	670977107	8	500	PRINCIPAL	X		
VAN KAMPEN ADVANTAGE MUNI INCOME TR	*	NT FIX INC FD	921124103	126	7500	PRINCIPAL			X
VAN KAMPEN PA QUALITY MUNI TR (CE)	*	NT FIX INC FD	920924107	47	2800	PRINCIPAL	X		
VAN KAMPEN PA QUALITY MUNI TR (CE)	*	NT FIX INC FD	920924107	105	6250	PRINCIPAL			X
VAN KAMPEN TRUST INVT GRADE PA MUNI	*	NT FIX INC FD	920934106	57	3425	PRINCIPAL	X		

SUBTOTALS FOR NONTAXABLE FIXED INCOME FUNDS

1587

128172

CLOSED END FIXED INCOME

ABERDEEN ASIA PACIFIC INC FD	*	CLD END FIX INC FD	003009107	20	3000	PRINCIPAL	X		
ACM INCOME FUND	*	CLD END FIX INC FD	000912105	180	20558	PRINCIPAL			X
ALLIANCE WORLD DLR GOVT FUND (CE)	*	CLD END FIX INC FD	018796102	33	2500	PRINCIPAL	X		
AMERICAN STRATEGIC INCOME III FD	*	CLD END FIX INC FD	03009T101	57	4300	PRINCIPAL	X		
AMERICAN STRATEGIC INCOME PORT II	*	CLD END FIX INC FD	030099105	62	4400	PRINCIPAL	X		
BANCROFT CONVERTIBLE FUND INC	*	CLD END FIX INC FD	059695106	0	25	PRINCIPAL	X		
CIGNA HIGH INCOME SHARE (CE)	*	CLD END FIX INC FD	12551D109	1	241	PRINCIPAL			X
CIM HIGH YIELD SECS SH BEN INT (CE)	*	CLD END FIX INC FD	125527101	1	136	PRINCIPAL			X
CITICORP INVESTMENTS CORP LN FD	*	CLD END FIX INC FD	17307C107	39	2583	PRINCIPAL			X
DREYFUS HIGH YIELD STRATEGIES FD	*	CLD END FIX INC FD	26200S101	11	2000	PRINCIPAL			X
DUFF & PHELPS UTIL & CORP BOND FD	*	CLD END FIX INC FD	26432K108	23	1500	PRINCIPAL			X
FRANKLIN UNIVERSAL TRUST	*	CLD END FIX INC FD	355145103	25	4200	PRINCIPAL			X
GERMANY FUND	*	CLD END FIX INC FD	374143105	9	1257	PRINCIPAL	X		
HIGH INCOME OPPORTUNITY FD INC	*	CLD END FIX INC FD	42967Q105	21	2881	PRINCIPAL	X		
HYPERION TOTAL RETURN FUND	*	CLD END FIX INC FD	449145101	10	1000	PRINCIPAL			X
JOHN HANCOCK INVESTORS TRUST	*	CLD END FIX INC FD	410142103	6	300	PRINCIPAL			X
MFS CHARTER INCOME TRUST	*	CLD END FIX INC FD	552727109	2	166	PRINCIPAL	X		
MFS GOVT MARKETS INCOME TRUST	*	CLD END FIX INC FD	552939100	6	856	PRINCIPAL	X		
MFS INTERMEDIATE INCOME TRUST	*	CLD END FIX INC FD	55273C107	70	10000	PRINCIPAL			X
MFS MULTIMARKET INCOME TRUST	*	CLD END FIX INC FD	552737108	181	28245	PRINCIPAL			X
MFS SPECIAL VALUE TRUST	*	CLD END FIX INC FD	55274E102	25	2125	PRINCIPAL			X
MORGAN STANLEY HIGH YLD FD INC	*	CLD END FIX INC FD	61744M104	2	300	PRINCIPAL	X		
MORGAN STANLEY HIGH YLD FD INC	*	CLD END FIX INC FD	61744M104	18	2750	PRINCIPAL			X
NATIONS GOVT INCOME TERM TRUST 2004	*	CLD END FIX INC FD	638584102	509	50800	PRINCIPAL			X
NEW AMERICAN HIGH INCOME FD INC CE	*	CLD END FIX INC FD	641876107	8	3500	PRINCIPAL			X
NUVEEN PFD & CVRT INCOME FUND	*	CLD END FIX INC FD	67073B106	23	1500	PRINCIPAL	X		
NUVEEN QUALITY PFD INCOME FD 2	*	CLD END FIX INC FD	67072C105	39	2350	PRINCIPAL	X		
NUVEEN QUALITY PFD INCOME FD 2	*	CLD END FIX INC FD	67072C105	227	13715	PRINCIPAL			X
PACIFIC AMERICAN INCOME SHS INC CE	*	CLD END FIX INC FD	693796104	23	1500	PRINCIPAL			X
PIMCO RCM STRAT GLOBAL GOVT	*	CLD END FIX INC FD	72200X104	19	1500	PRINCIPAL	X		
PIMCO RCM STRAT GLOBAL GOVT	*	CLD END FIX INC FD	72200X104	0	22	PRINCIPAL			X
PROSPECT STREET INCOME SHARES INC	*	CLD END FIX INC FD	743590101	2	347	PRINCIPAL	X		
PUTNAM MANAGED HIGH YIELD TRUST	*	CLD END FIX INC FD	746819101	23	2650	PRINCIPAL			X

NONTAXABLE FIXED INCOME FUND

DREYFUS MUNICIPAL INCOME FUND	*	1	N.A.	N.A.	N.A.				
DREYFUS STRATEGIC MUN BD FD (CE)	*	1	N.A.	N.A.	N.A.				
DREYFUS STRATEGIC MUN BD FD (CE)	*	1	N.A.	N.A.	N.A.				
DREYFUS STRATEGIC MUNS INC (CE)	*	1	N.A.	N.A.	N.A.				
EATON VANCE MUNICIPAL INCOME TRUST	*	1	N.A.	N.A.	N.A.				
MORGAN STAN DEAN QUALITY MUN INC TR	*	1	N.A.	N.A.	N.A.				
MORGAN STANLEY INSD MUNI INCOME TR	*	1	N.A.	N.A.	N.A.				
MORGAN STANLEY QUALITY MUNI INVST	*	1	N.A.	N.A.	N.A.				
MUNICIPAL HIGH INCOME FD INC	*	1	N.A.	N.A.	N.A.				
MUNI HOLDINGS NEW JERSEY INSD FD INC	*	1	N.A.	N.A.	N.A.				
MUNIYIELD CALIF INSD FUND INC	*	1	N.A.	N.A.	N.A.				
MUNIYIELD QUALITY FUND II	*	1	N.A.	N.A.	N.A.				
NUVEEN DIVID ADVANTAGE MUN FD 2	*	1	N.A.	N.A.	N.A.				
NUVEEN PREMIER INSD MUNI FD (CE)	*	1	N.A.	N.A.	N.A.				
NUVEEN PREMIER INSD MUNI FD (CE)	*	1	N.A.	N.A.	N.A.				
NUVEEN QUALITY INCOME MUNI FD (CE)	*	1	N.A.	N.A.	N.A.				
VAN KAMPEN ADVANTAGE MUNI INCOME TR	*	1	N.A.	N.A.	N.A.				
VAN KAMPEN PA QUALITY MUNI TR (CE)	*	1	N.A.	N.A.	N.A.				
VAN KAMPEN PA QUALITY MUNI TR (CE)	*	1	N.A.	N.A.	N.A.				
VAN KAMPEN TRUST INVT GRADE PA MUNI	*	1	N.A.	N.A.	N.A.				

CLOSED END FIXED INCOME

ABERDEEN ASIA PACIFIC INC FD	*	1	N.A.	N.A.	N.A.				
ACM INCOME FUND	*	1	N.A.	N.A.	N.A.				
ALLIANCE WORLD DLR GOVT FUND (CE)	*	1	N.A.	N.A.	N.A.				
AMERICAN STRATEGIC INCOME III FD	*	1	N.A.	N.A.	N.A.				

AMERICAN STRATEGIC INCOME PORT II	*	1	N.A.	N.A.	N.A.
BANCROFT CONVERTIBLE FUND INC	*	1	N.A.	N.A.	N.A.
CIGNA HIGH INCOME SHARE (CE)	*	1	N.A.	N.A.	N.A.
CIM HIGH YIELD SECS SH BEN INT (CE)	*	1	N.A.	N.A.	N.A.
CITICORP INVESTMENTS CORP LN FD	*	1	N.A.	N.A.	N.A.
DREYFUS HIGH YIELD STRATEGIES FD	*	1	N.A.	N.A.	N.A.
DUFF & PHELPS UTIL & CORP BOND FD	*	1	N.A.	N.A.	N.A.
FRANKLIN UNIVERSAL TRUST	*	1	N.A.	N.A.	N.A.
GERMANY FUND	*	1	N.A.	N.A.	N.A.
HIGH INCOME OPPORTUNITY FD INC	*	1	N.A.	N.A.	N.A.
HYPERION TOTAL RETURN FUND	*	1	N.A.	N.A.	N.A.
JOHN HANCOCK INVESTORS TRUST	*	1	N.A.	N.A.	N.A.
MFS CHARTER INCOME TRUST	*	1	N.A.	N.A.	N.A.
MFS GOVT MARKETS INCOME TRUST	*	1	N.A.	N.A.	N.A.
MFS INTERMEDIATE INCOME TRUST	*	1	N.A.	N.A.	N.A.
MFS MULTIMARKET INCOME TRUST	*	1	N.A.	N.A.	N.A.
MFS SPECIAL VALUE TRUST	*	1	N.A.	N.A.	N.A.
MORGAN STANLEY HIGH YLD FD INC	*	1	N.A.	N.A.	N.A.
MORGAN STANLEY HIGH YLD FD INC	*	1	N.A.	N.A.	N.A.
NATIONS GOVT INCOME TERM TRUST 2004	*	1	N.A.	N.A.	N.A.
NEW AMERICAN HIGH INCOME FD INC CE	*	1	N.A.	N.A.	N.A.
NUVEEN PFD & CVRT INCOME FUND	*	1	N.A.	N.A.	N.A.
NUVEEN QUALITY PFD INCOME FD 2	*	1	N.A.	N.A.	N.A.
NUVEEN QUALITY PFD INCOME FD 2	*	1	N.A.	N.A.	N.A.
PACIFIC AMERICAN INCOME SHS INC CE	*	1	N.A.	N.A.	N.A.
PIMCO RCM STRAT GLOBAL GOVT	*	1	N.A.	N.A.	N.A.
PIMCO RCM STRAT GLOBAL GOVT	*	1	N.A.	N.A.	N.A.
PROSPECT STREET INCOME SHARES INC	*	1	N.A.	N.A.	N.A.
PUTNAM MANAGED HIGH YIELD TRUST	*	1	N.A.	N.A.	N.A.

PUTNAM PREMIER INCOME TRUST	*	CLD END FIX INC FD 746853100	2	300	PRINCIPAL			X
TEMPLETON GLOBAL INCOME FD	*	CLD END FIX INC FD 880198106	377	41543	PRINCIPAL		X	
VAN KAMPEN SENIOR INCOME TRUST	*	CLD END FIX INC FD 920961109	96	11000	PRINCIPAL		X	
VAN KAMPEN SENIOR INCOME TRUST	*	CLD END FIX INC FD 920961109	9	1000	PRINCIPAL			X

SUBTOTALS FOR CLOSEDEND FIXED INCOME 2159 227050

PARTNERSHIPS

FERRELLGAS PARTNERS LP	*	PARTNERSHIP	315293100	25	1000	PRINCIPAL		X	
FERRELLGAS PARTNERS LP	*	PARTNERSHIP	315293100	202	8000	PRINCIPAL			X
ML MACADAMIA ORCHARDS L P	*	PARTNERSHIP	55307U107	0	100	PRINCIPAL			X
NORTHERN BORDER PARTNERS LP UNIT LTD	*	PARTNERSHIP	664785102	211	5000	PRINCIPAL			X
PHOSPHATE RESOURCES LTD PARTNERS	*	PARTNERSHIP	719217101	6	2000	PRINCIPAL		X	
PHOSPHATE RESOURCES LTD PARTNERS	*	PARTNERSHIP	719217101	6	2000	PRINCIPAL			X

SUBTOTALS FOR PARTNERSHIPS 450 18100

PUTNAM PREMIER INCOME TRUST	*	1	N.A.	N.A.	N.A.
TEMPLETON GLOBAL INCOME FD	*	1	N.A.	N.A.	N.A.
VAN KAMPEN SENIOR INCOME TRUST	*	1	N.A.	N.A.	N.A.
VAN KAMPEN SENIOR INCOME TRUST	*	1	N.A.	N.A.	N.A.

PARTNERSHIPS

FERRELLGAS PARTNERS LP	*	1	N.A.	N.A.	N.A.
FERRELLGAS PARTNERS LP	*	1	N.A.	N.A.	N.A.
ML MACADAMIA ORCHARDS L P	*	1	N.A.	N.A.	N.A.
NORTHERN BORDER PARTNERS LP UNIT LTD	*	1	N.A.	N.A.	N.A.
PHOSPHATE RESOURCES LTD PARTNERS	*	1	N.A.	N.A.	N.A.
PHOSPHATE RESOURCES LTD PARTNERS	*	1	N.A.	N.A.	N.A.

*SUMMARY PAGE FOR C. OTHER *

MINOR ASSET TYPE

68 CLOSEDEND FIXED INCOME	2159	227050
32 CONVERTIBLE CORPORATE BONDS	5911	6130000
65 CLOSEDEND NONTAXABLE INCOME	2811	200051
63 CLOSED END EQUITY MUTUAL FUND	11847	442184
88 PARTNERSHIPS	450	18100
59 DOMESTIC EQUITY MUTUAL FUNDS	86	1500
60 GLOBAL EQUITY MUTUAL FUNDS	4617	44704
67 NONTAXABLE FIXED INCOME FUNDS	1587	128172
61 INTL EQUITY MUTUAL FUNDS	4	160
33 FOREIGN CORPORATE BONDS	1275	1070000
29 VARIABLE RATE GOVERNMENT	120	120000

SUBTOTALS 30867 8381921

* THESE ASSETS ARE CODED 13(F) ELIGIBLE, HOWEVER, THE MINOR ASSET TYPE IS NOT IN THE MAPPING

**SUMMARY PAGE FOR: M & T BANK (SERVICE BUREAU) * *

CATEGORY		
A. COMMON STOCK	4218239	122680568
B. PREFERRED STOCK	12928	302874
C. OTHER	30867	8381921

GRAND TOTALS 4262034 131365363

13-F Summary Page

Number of Other Included Managers: 3
Form 13-F Information Table Entry Total: 3,901
Form 13-F Information Table Value Total: 4,262,034

List of Other Included Managers:

No.	Form 13F File Number	Name
1	28-39800	Manufacturers & Traders Trust Company
2		Zirkin-Cutler Investments, Inc.
3		MTB Investment Advisors, Inc.