

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 9/30/2004

Check here is Amendment []; Amendment Number:

This Amendment (Check only one.):

[] is a restatement.
[] adds new holdings
entries.

Institutional Investment Manager Filing this Report:

Name: M&T Bank Corporation
Address: One M&T Plaza
Buffalo, NY 14240

Form 13-F File Number: 028-00267

This 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 part 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 & Date of Signing:

Mark Czarnecki, Executive Vice-President	Buffalo, New York	11/8/2004
----- [Signature]	----- [City, State]	----- [Date]

Report Type (Check only one.):

- [X] 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).)

SEC USE

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (X \$1,000)	COLUMN 5		
				SHARES OR PRINCIAL AMOUNT	SHARES OR PRINCIPAL	PUT OR CALL
A. COMMON STOCK						
DOMESTIC COMMON STOCKS						
BOSTON BEER INCORPORATED CLASS A	COMMON STOCK	100557107	1	50	SHARES	
BOSTON BEER INCORPORATED CLASS A	COMMON STOCK	100557107	3	100	SHARES	
BOSTON PRIVATE BANCORP INC COM	COMMON STOCK	101119105	67	2700	SHARES	
BOSTON PRIVATE FINANCIAL HOLDINGS	COMMON STOCK	101119105	557	22300	SHARES	
BOSTON PROPERTIES INC (REIT)	COMMON STOCK	101121101	707	12758	SHARES	
BOSTON PROPERTIES INC (REIT)	COMMON STOCK	101121101	379	6838	SHARES	
BOSTON PROPERTIES INCORPORATED	COMMON STOCK	101121101	233	4200	SHARES	
BOSTON SCIENTIFIC	COMMON STOCK	101137107	942	23700	SHARES	
BOSTON SCIENTIFIC CORP COM	COMMON STOCK	101137107	945	23776	SHARES	
BOSTON SCIENTIFIC CORP COM	COMMON STOCK	101137107	2116	53242	SHARES	
BOSTON SCIENTIFIC CORP COM	COMMON STOCK	101137107	167	4200	SHARES	
BOSTON SCIENTIFIC CORPORATION	COMMON STOCK	101137107	2841	46500	SHARES	
BOWATER INC COM	COMMON STOCK	102183100	65	1700	SHARES	
BOWATER INC COM	COMMON STOCK	102183100	722	18900	SHARES	
BOYKIN LODGING CO.	COMMON STOCK	103430104	463	55000	SHARES	
BRANDYWINE REALTY TRUST (REIT)	COMMON STOCK	105368203	66	2300	SHARES	
BRANDYWINE REALTY TRUST (REIT)	COMMON STOCK	105368203	28	1000	SHARES	
BRIGGS & STRATTON CORP	COMMON STOCK	109043109	171	2100	SHARES	
BRIGGS & STRATTON CORP	COMMON STOCK	109043109	189	2325	SHARES	
BRIGHT HORIZONS FAMILY SOLUTIONS INC	COMMON STOCK	109195107	54	1000	SHARES	
BRIGHTPOINT, INC.	COMMON STOCK	109473405	483	28100	SHARES	
BRINKER INTERNATIONAL, INC.	COMMON STOCK	109641100	1065	34200	SHARES	
BRINKER INTL INC COM	COMMON STOCK	109641100	1586	50925	SHARES	
BRINKER INTL INC COM	COMMON STOCK	109641100	986	31647	SHARES	
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	9444	398975	SHARES	
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	17	700	SHARES	
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	10073	425580	SHARES	
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	713	30120	SHARES	
BRISTOL MYERS SQUIBB COMPANY	COMMON STOCK	110122108	1368	57806	SHARES	
BROADCOM CORP CL A	COMMON STOCK	111320107	5	200	SHARES	
BROADVISION, INC.	COMMON STOCK	111412607	134	45900	SHARES	
BROCADE COMMUNICATIONS SYS INC COM	COMMON STOCK	111621108	4	650	SHARES	
BROOKFIELD HOMES CORPORATION	COMMON STOCK	112723101	54	2033	SHARES	
BROOKFIELD HOMES CORPORATION	COMMON STOCK	112723101	57	2167	SHARES	
BROOKS AUTOMATION, INC.	COMMON STOCK	114340102	1119	79100	SHARES	
BRYN MAWR BANK CORPORATION	COMMON STOCK	117665109	229	11392	SHARES	
BUCKEYE PARTNERS LP UNIT LTD PARTNER	COMMON STOCK	118230101	40	900	SHARES	
BURLINGTON RES INC	COMMON STOCK	122014103	5828	142833	SHARES	
BURLINGTON RES INC	COMMON STOCK	122014103	1757	43070	SHARES	
C-COR INC	COMMON STOCK	125010108	51	6000	SHARES	
C-COR INC	COMMON STOCK	125010108	718	85000	SHARES	
CDI CORPORATION	COMMON STOCK	125071100	119	5800	SHARES	
CIGNA CORP	COMMON STOCK	125509109	346	4970	SHARES	
CIGNA CORP	COMMON STOCK	125509109	260	3734	SHARES	
CIT GROUP INC	COMMON STOCK	125581108	4854	129811	SHARES	
CIT GROUP INC	COMMON STOCK	125581108	10696	286085	SHARES	
CIT GROUP INC	COMMON STOCK	125581108	171	4580	SHARES	
CMGI INC COM	COMMON STOCK	125750109	1	440	SHARES	
CMS ENERGY CORP COM	COMMON STOCK	125896100	13	1400	SHARES	
CPAC INC	COMMON STOCK	126145101	1	178	SHARES	
CSG SYSTEMS INTERNATIONAL, INC.	COMMON STOCK	126349109	317	20600	SHARES	
CSX CORP	COMMON STOCK	126408103	1328	39995	SHARES	
CSX CORP	COMMON STOCK	126408103	2055	61885	SHARES	
CSX CORP	COMMON STOCK	126408103	1086	32721	SHARES	
CUNO INC	COMMON STOCK	126583103	121	2100	SHARES	
CUNO INC	COMMON STOCK	126583103	155	2677	SHARES	
CVS CORP COM	COMMON STOCK	126650100	369	8750	SHARES	
CVS CORP COM	COMMON STOCK	126650100	293	6955	SHARES	
CACHE, INC.	COMMON STOCK	127150308	42	2800	SHARES	
CADENCE DESIGN SYS INC	COMMON STOCK	127387108	94	7200	SHARES	
CADENCE DESIGN SYS INC	COMMON STOCK	127387108	40	3100	SHARES	
CAL DIVE INTERNATIONAL INC	COMMON STOCK	127914109	78	2200	SHARES	
CAL DIVE INTERNATIONAL INC	COMMON STOCK	127914109	85	2400	SHARES	
CALLAWAY GOLF CO COM	COMMON STOCK	131193104	0	23	SHARES	

COLUMN 1 NAME OF ISSUER	COLUMN 6 INVESTMENT AUTHORITY		COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY		
	SHARED-	SHARED-		SOLE	SHARED	OTHER

A. COMMON STOCK

DOMESTIC COMMON STOCKS

	SOLE	DEFINED	OTHER				
BOSTON BEER INCORPORATED CLASS A	X			1	50	0	0
BOSTON BEER INCORPORATED CLASS A			X	1	100	0	0
BOSTON PRIVATE BANCORP INC COM	X			1	2700	0	0
BOSTON PRIVATE FINANCIAL HOLDINGS	X			3	22300	0	0
BOSTON PROPERTIES INC (REIT)	X			1	12758	0	0
BOSTON PROPERTIES INC (REIT)			X	1	6838	0	0
BOSTON PROPERTIES INCORPORATED	X			2	4200	0	0
BOSTON SCIENTIFIC	X			3	23700	0	0
BOSTON SCIENTIFIC CORP COM	X			1	23556	0	220
BOSTON SCIENTIFIC CORP COM	X			3	41580	0	11662
BOSTON SCIENTIFIC CORP COM			X	1	4200	0	0
BOSTON SCIENTIFIC CORPORATION	X			2	46500	0	0
BOWATER INC COM	X			1	1700	0	0
BOWATER INC COM	X			3	18900	0	0
BOYKIN LODGING CO.	X			3	55000	0	0
BRANDYWINE REALTY TRUST (REIT)	X			1	2300	0	0
BRANDYWINE REALTY TRUST (REIT)			X	1	1000	0	0
BRIGGS & STRATTON CORP	X			1	2100	0	0
BRIGGS & STRATTON CORP	X			3	2325	0	0
BRIGHT HORIZONS FAMILY SOLUTIONS INC			X	1	0	0	1000
BRIGHTPOINT, INC.	X			3	28100	0	0
BRINKER INTERNATIONAL, INC.	X			3	34200	0	0
BRINKER INTL INC COM	X			1	47725	0	3200
BRINKER INTL INC COM			X	1	31647	0	0
BRISTOL MYERS SQUIBB CO	X			1	396275	0	2700
BRISTOL MYERS SQUIBB CO	X			3	0	0	700
BRISTOL MYERS SQUIBB CO			X	1	369065	0	56515
BRISTOL MYERS SQUIBB CO			X	3	26000	0	4120
BRISTOL MYERS SQUIBB COMPANY	X			2	57806	0	0
BROADCOM CORP CL A	X			1	200	0	0
BROADVISION, INC.	X			3	45900	0	0
BROCADE COMMUNICATIONS SYS INC COM			X	1	650	0	0
BROOKFIELD HOMES CORPORATION	X			1	2033	0	0
BROOKFIELD HOMES CORPORATION	X			3	2167	0	0
BROOKS AUTOMATION, INC.	X			3	79100	0	0
BRYN MAWR BANK CORPORATION	X			1	11392	0	0
BUCKEYE PARTNERS LP UNIT LTD PARTNER	X			1	900	0	0
BURLINGTON RES INC	X			1	141583	0	1250
BURLINGTON RES INC			X	1	38720	0	4350
C-COR INC	X			1	6000	0	0
C-COR INC			X	1	85000	0	0
CDI CORPORATION			X	1	5800	0	0
CIGNA CORP	X			1	4970	0	0
CIGNA CORP			X	1	3734	0	0
CIT GROUP INC	X			1	127506	0	2305
CIT GROUP INC	X			3	286085	0	0
CIT GROUP INC			X	1	2700	0	1880
CMGI INC COM	X			1	440	0	0
CMS ENERGY CORP COM	X			1	1400	0	0
CPAC INC			X	1	178	0	0
CSG SYSTEMS INTERNATIONAL, INC.	X			3	20600	0	0
CSX CORP	X			3	39995	0	0
CSX CORP	X			1	61885	0	0
CSX CORP			X	1	28021	0	4700
CUNO INC	X			1	2100	0	0
CUNO INC			X	1	2677	0	0
CVS CORP COM	X			1	8750	0	0
CVS CORP COM			X	1	6955	0	0
CACHE, INC.	X			3	2800	0	0
CADENCE DESIGN SYS INC	X			1	7200	0	0
CADENCE DESIGN SYS INC			X	1	3100	0	0
CAL DIVE INTERNATIONAL INC	X			1	2200	0	0
CAL DIVE INTERNATIONAL INC	X			3	2400	0	0
CALLAWAY GOLF CO COM	X			1	23	0	0

CALPINE CORP COM	COMMON STOCK	131347106	1	300	SHARES
CALPINE CORP COM	COMMON STOCK	131347106	10	3550	SHARES
CALYPTE BIOMEDICAL CORP	COMMON STOCK	131722605	65	167500	SHARES
CALYPTE BIOMEDICAL CORP	COMMON STOCK	131722605	68	174800	SHARES
CALYPTE BIOMEDICAL CORP	COMMON STOCK	131722605	4	10000	SHARES
CAMDEN PROPERTY TRUST (REIT)	COMMON STOCK	133131102	46	1000	SHARES
CAMPBELL SOUP CO COM	COMMON STOCK	134429109	74	2816	SHARES
CAMPBELL SOUP CO COM	COMMON STOCK	134429109	21	800	SHARES
CAMPBELL SOUP CO COM	COMMON STOCK	134429109	397	15100	SHARES
CAPITAL AUTOMOTIVE REIT	COMMON STOCK	139733109	1928	61657	SHARES
CARBO CERAMICS INC COMMON	COMMON STOCK	140781105	94	1300	SHARES
CARBO CERAMICS INC COMMON	COMMON STOCK	140781105	115	1600	SHARES
CAREMARK RX INC	COMMON STOCK	141705103	11164	348110	SHARES
CAREMARK RX INC	COMMON STOCK	141705103	8832	275411	SHARES
CAREMARK RX INC	COMMON STOCK	141705103	1114	34736	SHARES
CARLISLE COMPANIES INC	COMMON STOCK	142339100	58	900	SHARES
CARLISLE COMPANIES INC	COMMON STOCK	142339100	1474	23058	SHARES
CARMAX INC	COMMON STOCK	143130102	5212	241856	SHARES
CARMAX INC	COMMON STOCK	143130102	8178	379504	SHARES
CARMAX INC	COMMON STOCK	143130102	464	21536	SHARES
CARNIVAL CORP	COMMON STOCK	143658300	3759	79481	SHARES
CARNIVAL CORPORATION	COMMON STOCK	143658300	5381	113787	SHARES
CARNIVAL CORPORATION	COMMON STOCK	143658300	386	8161	SHARES
CARNIVAL CORPORATION	COMMON STOCK	143658300	767	16223	SHARES
CARPENTER TECHNOLOGY CORP COM	COMMON STOCK	144285103	154	3222	SHARES
CARPENTER TECHNOLOGY CORP COM	COMMON STOCK	144285103	266	5564	SHARES
CASCADE BANCORP	COMMON STOCK	147154108	326	16800	SHARES
CATERPILLAR INC	COMMON STOCK	149123101	1223	15207	SHARES
CATERPILLAR INC	COMMON STOCK	149123101	426	5300	SHARES
CATERPILLAR INC	COMMON STOCK	149123101	338	4196	SHARES
CATO CORP., CLASS A	COMMON STOCK	149205106	639	28700	SHARES
CAVCO INDUSTRIES, INC.	COMMON STOCK	149568107	2	42	SHARES
CAVCO INDUSTRIES, INC.	COMMON STOCK	149568107	2	41	SHARES
CEDAR FAIR LTD PTR	COMMON STOCK	150185106	21	700	SHARES
CELL GENESYS, INC.	COMMON STOCK	150921104	946	105429	SHARES
CELGENE CORP COM	COMMON STOCK	151020104	35	600	SHARES
CENDANT CORP	COMMON STOCK	151313103	11855	548851	SHARES
CENDANT CORP	COMMON STOCK	151313103	9414	435838	SHARES
CENDANT CORP	COMMON STOCK	151313103	918	42495	SHARES
CENTEX CORP	COMMON STOCK	152312104	1140	22595	SHARES
CENTEX CORP	COMMON STOCK	152312104	809	16030	SHARES
CENTURY ALUMINUM COMPANY	COMMON STOCK	156431108	58	2100	SHARES
CENTURY ALUMINUM COMPANY	COMMON STOCK	156431108	64	2300	SHARES
CENTURY BUSINESS SERVICES INC	COMMON STOCK	156490104	4	1000	SHARES
CENTURYTEL INC COM	COMMON STOCK	156700106	68	2000	SHARES
CERES GROUP, INC.	COMMON STOCK	156772105	470	86300	SHARES
CERIDIAN CORP	COMMON STOCK	156779100	127	6900	SHARES
CERIDIAN CORP	COMMON STOCK	156779100	6	300	SHARES
CERNER CORP	COMMON STOCK	156782104	3620	83688	SHARES
CERNER CORP	COMMON STOCK	156782104	5839	134979	SHARES
CERNER CORP	COMMON STOCK	156782104	142	3280	SHARES
CERTEGY INC COM	COMMON STOCK	156880106	19	500	SHARES
CHARLES RIVER LABS INTL INC COM	COMMON STOCK	159864107	21	450	SHARES
CHARTERMAC	COMMON STOCK	160908109	213	9674	SHARES
CHECKPOINT SYSTEMS, INC.	COMMON STOCK	162825103	556	35700	SHARES
CHESAPEAKE ENERGY CORP COM	COMMON STOCK	165167107	165	10400	SHARES
CHESAPEAKE UTILITIES CORPORATION	COMMON STOCK	165303108	19	750	SHARES
CHEVRONTXACO CORP	COMMON STOCK	166764100	25491	475221	SHARES
CHEVRONTXACO CORP	COMMON STOCK	166764100	10340	192756	SHARES
CHEVRONTXACO CORP	COMMON STOCK	166764100	16939	315796	SHARES
CHEVRONTXACO CORP	COMMON STOCK	166764100	696	12970	SHARES
CHEVRONTXACO CORPORATION	COMMON STOCK	166764100	583	10860	SHARES
CHICAGO MECANTILE HLDGS INC CL A	COMMON STOCK	167760107	81	500	SHARES
CHICAGO MERCANTILE EXCHANGE HOLDINGS, INC.	COMMON STOCK	167760107	774	4800	SHARES
CHICOS FAS INC	COMMON STOCK	168615102	14	400	SHARES
CHOICEPOINT INC COM	COMMON STOCK	170388102	23	533	SHARES
CHOICEPOINT INC COM	COMMON STOCK	170388102	17	400	SHARES
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	48	3000	SHARES
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	2	100	SHARES
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	604	37750	SHARES
CHUBB CORP	COMMON STOCK	171232101	812	11549	SHARES
CHUBB CORP	COMMON STOCK	171232101	674	9596	SHARES
CHUBB CORP.	COMMON STOCK	171232101	1399	19900	SHARES
CIENA CORP	COMMON STOCK	171779101	10	5118	SHARES
CIENA CORP	COMMON STOCK	171779101	4	2100	SHARES

CALPINE CORP COM	X		1	300	0	0
CALPINE CORP COM		X	1	3550	0	0
CALYPTE BIOMEDICAL CORP	X		1	167500	0	0
CALYPTE BIOMEDICAL CORP	X		3	174800	0	0

CALYPTE BIOMEDICAL CORP		X	1	10000	0	0
CAMDEN PROPERTY TRUST (REIT)	X		1	1000	0	0
CAMPBELL SOUP CO COM	X		1	2816	0	0
CAMPBELL SOUP CO COM	X		3	800	0	0
CAMPBELL SOUP CO COM		X	1	15100	0	0
CAPITAL AUTOMOTIVE REIT	X		2	61657	0	0
CARBO CERAMICS INC COMMON	X		1	1300	0	0
CARBO CERAMICS INC COMMON	X		3	1600	0	0
CAREMARK RX INC	X		3	348110	0	0
CAREMARK RX INC	X		1	272223	0	3188
CAREMARK RX INC		X	1	33486	0	1250
CARLISLE COMPANIES INC	X		1	500	0	400
CARLISLE COMPANIES INC		X	1	22400	0	658
CARMAX INC	X		1	236906	0	4950
CARMAX INC	X		3	379504	0	0
CARMAX INC		X	1	17741	0	3795
CARNIVAL CORP	X		3	79481	0	0
CARNIVAL CORPORATION	X		1	113119	0	668
CARNIVAL CORPORATION	X		3	8161	0	0
CARNIVAL CORPORATION		X	1	14873	0	1350
CARPENTER TECHNOLOGY CORP COM	X		1	3222	0	0
CARPENTER TECHNOLOGY CORP COM		X	1	3964	0	1600
CASCADE BANCORP	X		3	16800	0	0
CATERPILLAR INC	X		1	15207	0	0
CATERPILLAR INC	X		3	5300	0	0
CATERPILLAR INC		X	1	3146	0	1050
CATO CORP., CLASS A	X		3	28700	0	0
CAVCO INDUSTRIES, INC.	X		1	42	0	0
CAVCO INDUSTRIES, INC.		X	1	41	0	0
CEDAR FAIR LTD PTR	X		1	700	0	0
CELL GENESYS, INC.	X		3	105429	0	0
CELGENE CORP COM		X	1	400	0	200
CENDANT CORP	X		3	544621	0	4230
CENDANT CORP	X		1	428904	0	6934
CENDANT CORP		X	1	38470	0	4025
CENTEX CORP	X		1	22595	0	0
CENTEX CORP		X	1	16030	0	0
CENTURY ALUMINUM COMPANY	X		1	2100	0	0
CENTURY ALUMINUM COMPANY	X		3	2300	0	0
CENTURY BUSINESS SERVICES INC	X		1	1000	0	0
CENTURYTEL INC COM	X		1	2000	0	0
CERES GROUP, INC.	X		3	86300	0	0
CERIDIAN CORP	X		1	0	0	6900
CERIDIAN CORP		X	1	300	0	0
CERNER CORP	X		1	82463	0	1225
CERNER CORP	X		3	134979	0	0
CERNER CORP		X	1	2480	0	800
CERTEGY INC COM		X	1	500	0	0
CHARLES RIVER LABS INTL INC COM		X	1	0	0	450
CHARTERMAC	X		1	9674	0	0
CHECKPOINT SYSTEMS, INC.	X		3	35700	0	0
CHESAPEAKE ENERGY CORP COM	X		1	0	0	10400
CHESAPEAKE UTILITIES CORPORATION		X	1	750	0	0
CHEVRONTEXACO CORP	X		1	471691	0	3530
CHEVRONTEXACO CORP	X		3	191062	0	1694
CHEVRONTEXACO CORP		X	1	252262	0	63534
CHEVRONTEXACO CORP		X	3	12970	0	0
CHEVRONTEXACO CORPORATION	X		2	10860	0	0
CHICAGO MECANTILE HLDGS INC CL A	X		1	500	0	0
CHICAGO MERCANTILE EXCHANGE HOLDINGS, INC.	X		3	4800	0	0
CHICOS FAS INC		X	1	400	0	0
CHOICEPOINT INC COM	X		1	533	0	0
CHOICEPOINT INC COM		X	1	400	0	0
CHRISTOPHER & BANKS CORP	X		1	3000	0	0
CHRISTOPHER & BANKS CORP		X	1	100	0	0
CHRISTOPHER & BANKS CORP	X		3	37750	0	0
CHUBB CORP	X		1	11549	0	0
CHUBB CORP		X	1	9596	0	0
CHUBB CORP.	X		3	19900	0	0
CIENA CORP	X		1	5118	0	0
CIENA CORP		X	1	2100	0	0

CINCINNATI BELL INC	COMMON STOCK	171871106	2	500	SHARES
CINCINNATI FINL CORP COM	COMMON STOCK	172062101	12	300	SHARES
CINERGY CORP	COMMON STOCK	172474108	206	5191	SHARES
CINERGY CORP	COMMON STOCK	172474108	53	1342	SHARES
CIRCUIT STORES COM	COMMON STOCK	172737108	71	4600	SHARES
CIRCUIT STORES COM	COMMON STOCK	172737108	89	5800	SHARES
CIRRUS LOGIC INC	COMMON STOCK	172755100	10	2000	SHARES
CINTAS CORP COM	COMMON STOCK	172908105	38	900	SHARES
CITIGROUP INC	COMMON STOCK	172967101	23905	541815	SHARES
CITIGROUP INC	COMMON STOCK	172967101	27042	612920	SHARES
CITIGROUP INC	COMMON STOCK	172967101	10205	231294	SHARES
CITIGROUP INC	COMMON STOCK	172967101	414	9375	SHARES
CITRIX SYSTEMS INC COM	COMMON STOCK	177376100	132	7550	SHARES
CITRIX SYSTEMS INC COM	COMMON STOCK	177376100	5	300	SHARES
CLAIRES STORES INCORPORATED	COMMON STOCK	179584107	5	200	SHARES
CLAIRES STORES INCORPORATED	COMMON STOCK	179584107	3	100	SHARES
CLEAR CHANNEL COMMUNICATIONS INC	COMMON STOCK	184502102	4479	143695	SHARES
CLEAR CHANNEL COMMUNICATIONS INC	COMMON STOCK	184502102	5549	178019	SHARES
CLEAR CHANNEL COMMUNICATIONS INC	COMMON STOCK	184502102	234	7520	SHARES
CLEAR CHANNEL COMMUNICATIONS INC	COMMON STOCK	184502102	1206	38703	SHARES
CLEVELAND CLIFFS INC COM	COMMON STOCK	185896107	40	500	SHARES
CLEVELAND CLIFFS INC COM	COMMON STOCK	185896107	44	550	SHARES
CLOROX CO COM	COMMON STOCK	189054109	446	8375	SHARES
CLOROX CO COM	COMMON STOCK	189054109	213	3990	SHARES
COACH INC	COMMON STOCK	189754104	793	18696	SHARES
COACH INC	COMMON STOCK	189754104	177	4177	SHARES
COACH, INC.	COMMON STOCK	189754104	1676	39500	SHARES
COCA COLA CO	COMMON STOCK	191216100	9991	249465	SHARES
COCA COLA CO	COMMON STOCK	191216100	6610	165031	SHARES
COCA COLA CO	COMMON STOCK	191216100	6709	167528	SHARES
COCA COLA CO	COMMON STOCK	191216100	252	6304	SHARES
CODORUS VALLEY BANCORP INC	COMMON STOCK	192025104	910	48845	SHARES
CODORUS VALLEY BANCORP INC	COMMON STOCK	192025104	132	7098	SHARES
COEUR D'ALENE MINES CORP	COMMON STOCK	192108108	5	1000	SHARES
COGNEX CORP.	COMMON STOCK	192422103	317	12100	SHARES
COLE KENNETH PRODUCTIONS INC CL A	COMMON STOCK	193294105	110	3900	SHARES
KENNETH COLE PRODUCTIONS, INC., CLASS A	COMMON STOCK	193294105	566	20100	SHARES
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	7581	167793	SHARES
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	5798	128321	SHARES
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	3030	67061	SHARES
COLGATE PALMOLIVE CO COM	COMMON STOCK	194162103	117	2600	SHARES
COLGATE PALMOLIVE COMPANY	COMMON STOCK	194162103	4034	89282	SHARES
COLONIAL BANCGROUP INC	COMMON STOCK	195493309	20	1000	SHARES
COLONIAL BANCGROUP, INC.	COMMON STOCK	195493309	1072	52400	SHARES
COLUMBIA BANCORP	COMMON STOCK	197227101	274	9392	SHARES
COLUMBIA BANCORP	COMMON STOCK	197227101	105	3600	SHARES
COLUMBIA LABORATORIES, INC.	COMMON STOCK	197779101	40	13200	SHARES
COMFORT SYSTEMS USA INCORPORATED	COMMON STOCK	199908104	127	19200	SHARES
COMERICA INC	COMMON STOCK	200340107	119	2000	SHARES
COMERICA, INC.	COMMON STOCK	200340107	760	12800	SHARES
COMMERCE BANCORP INC N J	COMMON STOCK	200519106	46	842	SHARES
COMMERCE BANCORP INC N J	COMMON STOCK	200519106	17	300	SHARES
COMMERCE GROUP, INC.	COMMON STOCK	200641108	1084	22400	SHARES
COMMERCIAL FEDERAL CORP.	COMMON STOCK	201647104	772	28600	SHARES
COMMERCIAL NET LEASE REALTY (REIT)	COMMON STOCK	202218103	13	700	SHARES
COMMONWEALTH TEL ENTERPRISES INC COM	COMMON STOCK	203349105	67	1527	SHARES
COMMUNITY BK SYS INC COM	COMMON STOCK	203607106	647	25762	SHARES
COMMUNITY BANKS INC COM	COMMON STOCK	203628102	817	28175	SHARES
COMMUNITY BANKS INC COM	COMMON STOCK	203628102	1599	55142	SHARES
COMMUNITY HEALTH SYSTEMS, INC.	COMMON STOCK	203668108	1179	44200	SHARES
COMMUNITY HLTH SYS INC NEW COM	COMMON STOCK	203668108	141	5300	SHARES
COMPUTER ASSOC INTL INC	COMMON STOCK	204912109	44	1657	SHARES
COMPUTER ASSOC INTL INC	COMMON STOCK	204912109	55	2107	SHARES
COMPUTER PROGRAMS & SYSTEMS INC	COMMON STOCK	205306103	160	8000	SHARES
COMPUTER SCIENCES CORP COM	COMMON STOCK	205363104	166	3516	SHARES
COMPUTER SCIENCES CORP COM	COMMON STOCK	205363104	29	625	SHARES
COMPUTER SCIENCES CORP.	COMMON STOCK	205363104	292	6200	SHARES
COMPUTER TASK GROUP COM	COMMON STOCK	205477102	183	58750	SHARES
COMPUWARE CORP	COMMON STOCK	205638109	2	450	SHARES
COMVERSE TECHNOLOGY INC COM	COMMON STOCK	205862402	54	2850	SHARES
COMVERSE TECHNOLOGY INC COM	COMMON STOCK	205862402	64	3400	SHARES
CONAGRA FOODS INC	COMMON STOCK	205887102	126	4894	SHARES
CONAGRA FOODS INC	COMMON STOCK	205887102	165	6432	SHARES
CONEXANT SYS INC COM	COMMON STOCK	207142100	3	2020	SHARES
CONEXANT SYS INC COM	COMMON STOCK	207142100	1	600	SHARES

CINCINNATI BELL INC	X	1	500	0	0
CINCINNATI FINL CORP COM	X	1	300	0	0
CINERGY CORP	X	1	5191	0	0
CINERGY CORP	X	1	1342	0	0

CIRCUIT STORES COM	X		1	4600	0	0
CIRCUIT STORES COM		X	1	5800	0	0
CIRRUS LOGIC INC		X	1	2000	0	0
CINTAS CORP COM		X	1	900	0	0
CITIGROUP INC	X		3	540865	0	950
CITIGROUP INC	X		1	605800	0	7120
CITIGROUP INC		X	1	215915	0	15379
CITIGROUP INC		X	3	9375	0	0
CITRIX SYSTEMS INC COM	X		1	7150	0	400
CITRIX SYSTEMS INC COM		X	1	0	0	300
CLAIRES STORES INCORPORATED	X		1	200	0	0
CLAIRES STORES INCORPORATED		X	1	100	0	0
CLEAR CHANNEL COMMUNICATIONS INC	X		1	141649	0	2046
CLEAR CHANNEL COMMUNICATIONS INC	X		3	178019	0	0
CLEAR CHANNEL COMMUNICATIONS INC	X		2	7520	0	0
CLEAR CHANNEL COMMUNICATIONS INC		X	1	36923	0	1780
CLEVELAND CLIFFS INC COM	X		1	500	0	0
CLEVELAND CLIFFS INC COM	X		3	550	0	0
CLOROX CO COM	X		1	8375	0	0
CLOROX CO COM		X	1	3990	0	0
COACH INC	X		1	18696	0	0
COACH INC		X	1	4177	0	0
COACH, INC.	X		3	39500	0	0
COCA COLA CO	X		1	249110	0	355
COCA COLA CO	X		3	161721	0	3310
COCA COLA CO		X	1	149468	0	18060
COCA COLA CO		X	3	1754	0	4550
CODORUS VALLEY BANCORP INC	X		1	48845	0	0
CODORUS VALLEY BANCORP INC		X	1	7098	0	0
COEUR D'ALENE MINES CORP	X		1	1000	0	0
COGNEX CORP.	X		3	12100	0	0
COLE KENNETH PRODUCTIONS INC CL A	X		1	0	0	3900
KENNETH COLE PRODUCTIONS, INC., CLASS A	X		3	20100	0	0
COLGATE PALMOLIVE CO COM	X		1	166788	0	1005
COLGATE PALMOLIVE CO COM	X		3	125600	0	2721
COLGATE PALMOLIVE CO COM		X	1	57761	0	9300
COLGATE PALMOLIVE CO COM		X	3	1200	0	1400
COLGATE PALMOLIVE COMPANY	X		2	89282	0	0
COLONIAL BANCORP INC	X		1	1000	0	0
COLONIAL BANCORP, INC.	X		3	52400	0	0
COLUMBIA BANCORP	X		1	9392	0	0
COLUMBIA BANCORP	X		3	3600	0	0
COLUMBIA LABORATORIES, INC.	X		3	13200	0	0
COMFORT SYSTEMS USA INCORPORATED	X		1	0	0	19200
COMERICA INC	X		1	2000	0	0
COMERICA, INC.	X		3	12800	0	0
COMMERCE BANCORP INC N J	X		1	842	0	0
COMMERCE BANCORP INC N J		X	1	0	0	300
COMMERCE GROUP, INC.	X		3	22400	0	0
COMMERCIAL FEDERAL CORP.	X		3	28600	0	0
COMMERCIAL NET LEASE REALTY (REIT)		X	1	700	0	0
COMMONWEALTH TEL ENTERPRISES INC COM	X		1	1527	0	0
COMMUNITY BK SYS INC COM	X		1	25762	0	0
COMMUNITY BANKS INC COM	X		1	28175	0	0
COMMUNITY BANKS INC COM		X	1	55142	0	0
COMMUNITY HEALTH SYSTEMS, INC.	X		3	44200	0	0
COMMUNITY HLTH SYS INC NEW COM	X		1	5300	0	0
COMPUTER ASSOC INTL INC	X		1	1657	0	0
COMPUTER ASSOC INTL INC		X	1	2107	0	0
COMPUTER PROGRAMS & SYSTEMS INC	X		1	0	0	8000
COMPUTER SCIENCES CORP COM	X		1	3516	0	0
COMPUTER SCIENCES CORP COM		X	1	625	0	0
COMPUTER SCIENCES CORP.	X		3	6200	0	0
COMPUTER TASK GROUP COM	X		1	0	0	58750
COMPUWARE CORP	X		1	450	0	0
COMVERSE TECHNOLOGY INC COM	X		1	2850	0	0
COMVERSE TECHNOLOGY INC COM		X	1	3400	0	0
CONAGRA FOODS INC	X		1	4594	0	300
CONAGRA FOODS INC		X	1	6432	0	0
CONEXANT SYS INC COM	X		1	2020	0	0
CONEXANT SYS INC COM		X	1	600	0	0

CONSECO INC	COMMON STOCK	208464883	17	967	SHARES
CONSOLIDATED EDISON INC COM	COMMON STOCK	209115104	146	3480	SHARES
CONSOLIDATED EDISON INC COM	COMMON STOCK	209115104	305	7247	SHARES
CONSTELLATION ENERGY GROUP	COMMON STOCK	210371100	2239	56200	SHARES
CONSTELLATION ENERGY GROUP	COMMON STOCK	210371100	3219	80809	SHARES
CONSTELLATION ENERGY GROUP	COMMON STOCK	210371100	4124	103519	SHARES
CONSTELLATION ENERGY GROUP	COMMON STOCK	210371100	98	2460	SHARES
CONSUMER PORTFOLIO SERVICES	COMMON STOCK	210502100	12	2500	SHARES
CONVERGYS CORP	COMMON STOCK	212485106	3	200	SHARES
CONVERGYS CORP	COMMON STOCK	212485106	17	1250	SHARES
COOPER CAMERON CORP COM	COMMON STOCK	216640102	31	566	SHARES
THE COOPER COMPANIES INC	COMMON STOCK	216648402	178	2600	SHARES
COOPER TIRE & RUBBER CO	COMMON STOCK	216831107	902	44700	SHARES
COOPER TIRE & RUBR CO COM	COMMON STOCK	216831107	14	700	SHARES
COORS, ADOLPH CO CL B	COMMON STOCK	217016104	7	100	SHARES
COORS, ADOLPH CO CL B	COMMON STOCK	217016104	20	300	SHARES
CORILLIAN CORP	COMMON STOCK	218725109	693	150390	SHARES
CORN PRODS INTL INC COM	COMMON STOCK	219023108	61	1320	SHARES
CORN PRODS INTL INC COM	COMMON STOCK	219023108	124	2694	SHARES
CORN PRODS INTL INC COM	COMMON STOCK	219023108	46	1000	SHARES
CORN PRODUCTS INTERNATIONAL, INC.	COMMON STOCK	219023108	1157	25100	SHARES
CORNING INC	COMMON STOCK	219350105	2600	234692	SHARES
CORNING INC	COMMON STOCK	219350105	1865	168292	SHARES
CORNING INC	COMMON STOCK	219350105	778	70215	SHARES
CORTEX PHARMACEUTICALS INC	COMMON STOCK	220524300	4	1390	SHARES
CORUS BANKSHARES, INC.	COMMON STOCK	220873103	431	10000	SHARES
COST PLUS, INC.	COMMON STOCK	221485105	601	17000	SHARES
COUNTRYWIDE FINANCIAL CORP	COMMON STOCK	222372104	74	1879	SHARES
COUNTRYWIDE FINL	COMMON STOCK	222372104	1786	45338	SHARES
COVANCE INC COM	COMMON STOCK	222816100	80	2000	SHARES
COVANCE INC COM	COMMON STOCK	222816100	92	2300	SHARES
COVANCE INC COM	COMMON STOCK	222816100	91	2283	SHARES
COVENTRY HEALTH CARE INC	COMMON STOCK	222862104	160	3000	SHARES
COVENTRY HEALTH CARE INC.	COMMON STOCK	222862104	694	13000	SHARES
COX COMMUNICATIONS INC CL A	COMMON STOCK	224044107	477	14385	SHARES
COX COMMUNICATIONS INC CL A	COMMON STOCK	224044107	207	6256	SHARES
CRANE CO	COMMON STOCK	224399105	296	10246	SHARES
CRANE CO	COMMON STOCK	224399105	130	4500	SHARES
CRAY INC	COMMON STOCK	225223106	1	300	SHARES
CREDENCE SYSTEMS CORP	COMMON STOCK	225302108	749	104020	SHARES
CREE RESEARCH INC COM	COMMON STOCK	225447101	73	2400	SHARES
CREE RESEARCH INC COM	COMMON STOCK	225447101	31	1000	SHARES
CREE, INC.	COMMON STOCK	225447101	733	24000	SHARES
CRESCENT REAL ESTATE EQUITIES (REIT)	COMMON STOCK	225756105	16	1000	SHARES
CRESCENT REAL ESTATE EQUITIES, INC.	COMMON STOCK	225756105	592	37600	SHARES
CROMPTON CORP COM	COMMON STOCK	227116100	6	600	SHARES
CROWN HOLDINGS INC	COMMON STOCK	228368106	31	3000	SHARES
CUBIC CORP	COMMON STOCK	229669106	184	8050	SHARES
CUBIST PHARMACEUTICALS, INC.	COMMON STOCK	229678107	936	94700	SHARES
CULLEN FROST BANKERS INC COM	COMMON STOCK	229899109	204	4400	SHARES
CUMMINS INC COM	COMMON STOCK	231021106	24	325	SHARES
CUMMINS INC COM	COMMON STOCK	231021106	7	100	SHARES
CUMULUS MEDIA INC CL A	COMMON STOCK	231082108	89	6200	SHARES
CURTIS WRIGHT CORPORATION	COMMON STOCK	231561101	46	800	SHARES
CURTISS WRIGHT CORP	COMMON STOCK	231561408	27	496	SHARES
CYMER, INC.	COMMON STOCK	232572107	510	17800	SHARES
CYTEC INDUSTRIES INC COM	COMMON STOCK	232820100	78	1600	SHARES
CYTEC INDUSTRIES INC COM	COMMON STOCK	232820100	13	273	SHARES
CYTEC INDUSTRIES, INC.	COMMON STOCK	232820100	734	15000	SHARES
D & E COMMUNICATIONS INCORPORATIONS	COMMON STOCK	232860106	304	26464	SHARES
CYTYC CORP	COMMON STOCK	232946103	46	1900	SHARES
DPL INC	COMMON STOCK	233293109	4	200	SHARES
DPL INC	COMMON STOCK	233293109	133	6467	SHARES
DST SYSTEMS INC COM	COMMON STOCK	233326107	62	1400	SHARES
DST SYSTEMS, INC.	COMMON STOCK	233326107	556	12500	SHARES
DTE ENERGY CO	COMMON STOCK	233331107	8471	200783	SHARES
DTE ENERGY CO	COMMON STOCK	233331107	8272	196075	SHARES
DTE ENERGY CO	COMMON STOCK	233331107	2441	57867	SHARES
DTE ENERGY CO	COMMON STOCK	233331107	13	300	SHARES
DANA CORP	COMMON STOCK	235811106	11	600	SHARES
DANAHER CORP COM	COMMON STOCK	235851102	779	15200	SHARES
DANAHER CORP COM	COMMON STOCK	235851102	151	2950	SHARES
DANAHER CORP COM	COMMON STOCK	235851102	246	4800	SHARES
DANAHER CORP.	COMMON STOCK	235851102	718	14000	SHARES
DARDEN RESTAURANT	COMMON STOCK	237194105	38	1630	SHARES

CONSECO INC	X	1	967	0	0
CONSOLIDATED EDISON INC COM	X	1	3480	0	0
CONSOLIDATED EDISON INC COM		X	7247	0	0
CONSTELLATION ENERGY GROUP	X	3	56200	0	0
CONSTELLATION ENERGY GROUP	X	1	80809	0	0

CONSTELLATION ENERGY GROUP	X		1	97119	0	6400
CONSTELLATION ENERGY GROUP	X		3	2460	0	0
CONSUMER PORTFOLIO SERVICES		X	1	2500	0	0
CONVERGYS CORP	X		1	200	0	0
CONVERGYS CORP		X	1	1000	0	250
COOPER CAMERON CORP COM	X		1	566	0	0
THE COOPER COMPANIES INC	X		1	0	0	2600
COOPER TIRE & RUBBER CO	X		3	44700	0	0
COOPER TIRE & RUBR CO COM	X		1	700	0	0
COORS, ADOLPH CO CL B	X		1	100	0	0
COORS, ADOLPH CO CL B		X	1	300	0	0
CORILLIAN CORP	X		3	150390	0	0
CORN PRODS INTL INC COM	X		1	1320	0	0
CORN PRODS INTL INC COM		X	1	2694	0	0
CORN PRODS INTL INC COM		X	3	1000	0	0
CORN PRODUCTS INTERNATIONAL, INC.	X		3	25100	0	0
CORNING INC	X		1	229692	0	5000
CORNING INC	X		3	142862	0	25430
CORNING INC		X	1	68465	0	1750
CORTEX PHARMACEUTICALS INC		X	1	1390	0	0
CORUS BANKSHARES, INC.	X		3	10000	0	0
COST PLUS, INC.	X		3	17000	0	0
COUNTRYWIDE FINANCIAL CORP	X		1	1879	0	0
COUNTRYWIDE FINL	X		3	45338	0	0
COVANCE INC COM	X		1	2000	0	0
COVANCE INC COM	X		3	2300	0	0
COVANCE INC COM		X	1	2283	0	0
COVENTRY HEALTH CARE INC	X		1	1875	0	1125
COVENTRY HEALTH CARE INC.	X		3	13000	0	0
COX COMMUNICATIONS INC CL A	X		1	14385	0	0
COX COMMUNICATIONS INC CL A		X	1	5956	0	300
CRANE CO		X	1	10246	0	0
CRANE CO		X	3	4500	0	0
CRAY INC	X		1	300	0	0
CREDENCE SYSTEMS CORP	X		3	104020	0	0
CREE RESEARCH INC COM	X		1	2400	0	0
CREE RESEARCH INC COM		X	1	0	0	1000
CREE, INC.	X		3	24000	0	0
CRESCENT REAL ESTATE EQUITIES (REIT)		X	1	0	0	1000
CRESCENT REAL ESTATE EQUITIES, INC.	X		3	37600	0	0
CROMPTON CORP COM	X		1	600	0	0
CROWN HOLDINGS INC	X		1	3000	0	0
CUBIC CORP		X	1	7750	0	300
CUBIST PHARMACEUTICALS, INC.	X		3	94700	0	0
CULLEN FROST BANKERS INC COM	X		1	0	0	4400
CUMMINS INC COM	X		1	325	0	0
CUMMINS INC COM		X	1	100	0	0
CUMULUS MEDIA INC CL A	X		1	0	0	6200
CURTIS WRIGHT CORPORATION		X	1	800	0	0
CURTISS WRIGHT CORP	X		1	496	0	0
CYMER, INC.	X		3	17800	0	0
CYTEC INDUSTRIES INC COM	X		1	1600	0	0
CYTEC INDUSTRIES INC COM		X	1	273	0	0
CYTEC INDUSTRIES, INC.	X		3	15000	0	0
D & E COMMUNICATIONS INCORPORATIONS	X		3	26464	0	0
CYTYC CORP		X	1	0	0	1900
DPL INC	X		1	200	0	0
DPL INC		X	1	6467	0	0
DST SYSTEMS INC COM	X		1	1400	0	0
DST SYSTEMS, INC.	X		3	12500	0	0
DTE ENERGY CO	X		1	198593	0	2190
DTE ENERGY CO	X		3	196075	0	0
DTE ENERGY CO		X	1	49960	0	7907
DTE ENERGY CO		X	3	0	0	300
DANA CORP		X	1	0	0	600
DANAHER CORP COM	X		1	15200	0	0
DANAHER CORP COM		X	1	2650	0	300
DANAHER CORP COM		X	3	4800	0	0
DANAHER CORP.	X		3	14000	0	0
DARDEN RESTAURANT	X		3	1630	0	0

DARDEN RESTAURANTS INC COM	COMMON STOCK	237194105	1119	48000	SHARES
DARDEN RESTAURANTS INC COM	COMMON STOCK	237194105	379	16245	SHARES
DECODE GENETICS INC	COMMON STOCK	243586104	2	200	SHARES
DEERE & CO	COMMON STOCK	244199105	1048	16236	SHARES
DEERE & CO	COMMON STOCK	244199105	909	14080	SHARES
DEERE & CO	COMMON STOCK	244199105	155	2400	SHARES
DELPHI CORP COM	COMMON STOCK	247126105	59	6368	SHARES
DELPHI CORP COM	COMMON STOCK	247126105	4	445	SHARES
DELPHI CORP COM	COMMON STOCK	247126105	39	4247	SHARES
DENTSPLY INTERNATIONAL INC COM	COMMON STOCK	249030107	264	5085	SHARES
DENTSPLY INTERNATIONAL INC COM	COMMON STOCK	249030107	287	5525	SHARES
DEVELOPERS DVRSFD REALTY CORP (REIT)	COMMON STOCK	251591103	42	1066	SHARES
DEVRY INC DEL COM	COMMON STOCK	251893103	10	500	SHARES
DIAMONDS TR UNIT SER 1	COMMON STOCK	252787106	232	2300	SHARES
DICKS SPORTING GOODS INC	COMMON STOCK	253393102	14	400	SHARES
DIEBOLD INC	COMMON STOCK	253651103	23	503	SHARES
DIGI INTERNATIONAL, INC	COMMON STOCK	253798102	240	21028	SHARES
DIGIMARC CORP.	COMMON STOCK	253807101	982	108600	SHARES
DISCOVERY LABORATORIES INCORPORATED	COMMON STOCK	254668106	56	8400	SHARES
DISCOVERY LABORATORIES INCORPORATED	COMMON STOCK	254668106	62	9300	SHARES
DISNEY WALT COMPANY	COMMON STOCK	254687106	321	14246	SHARES
WALT DISNEY CO COM	COMMON STOCK	254687106	5904	261840	SHARES
WALT DISNEY CO COM	COMMON STOCK	254687106	788	34933	SHARES
WALT DISNEY CO COM	COMMON STOCK	254687106	3001	133099	SHARES
WALT DISNEY CO COM	COMMON STOCK	254687106	213	9441	SHARES
DOLLAR GEN CORP	COMMON STOCK	256669102	8	400	SHARES
DOLLAR THRIFTY AUTOMOTIVE GROUP	COMMON STOCK	256743105	674	27700	SHARES
DOLLAR TREE STORES INC COM	COMMON STOCK	256747106	14	520	SHARES
DONALDSON INC COM	COMMON STOCK	257651109	17	600	SHARES
DONEGAL GROUP INC CL B	COMMON STOCK	257701300	38	2000	SHARES
DONNELLY R R & SONS CO	COMMON STOCK	257867101	13	400	SHARES
DONNELLY R R & SONS CO	COMMON STOCK	257867101	138	4400	SHARES
DOUBLECLICK, INC.	COMMON STOCK	258609304	180	30400	SHARES
DOVER CORP	COMMON STOCK	260003108	1235	31767	SHARES
DOVER CORP	COMMON STOCK	260003108	1823	46898	SHARES
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	6198	137194	SHARES
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	406	9000	SHARES
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	4236	93765	SHARES
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	2047	45300	SHARES
DOW CHEMICAL COMPANY	COMMON STOCK	260543103	624	13806	SHARES
DOW JONES & CO INC COM	COMMON STOCK	260561105	8	200	SHARES
DOW JONES & CO INC COM	COMMON STOCK	260561105	18	432	SHARES
DREYER'S GRAND ICE CREAM HLDGS	COMMON STOCK	261877104	16	200	SHARES
DU PONT E I DE NEMOU	COMMON STOCK	263534109	939	21940	SHARES
DU PONT E I DE NEMOURS & COMPANY	COMMON STOCK	263534109	604	14112	SHARES
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	10423	243523	SHARES
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	27	650	SHARES
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	10137	236855	SHARES
DUPONT EI DE NEMOURS & CO COM	COMMON STOCK	263534109	68	1600	SHARES
DUKE ENERGY CORP	COMMON STOCK	264399106	713	31140	SHARES
DUKE ENERGY CORP	COMMON STOCK	264399106	40	1725	SHARES
DUKE ENERGY CORP	COMMON STOCK	264399106	759	33176	SHARES
DUKE ENERGY CORP	COMMON STOCK	264399106	178	7784	SHARES
DUQUESNE LIGHT HOLDINGS INC	COMMON STOCK	266233105	45	2505	SHARES
DUQUESNE LIGHT HOLDINGS INC	COMMON STOCK	266233105	11	600	SHARES
DUQUESNE LIGHT HOLDINGS, INC.	COMMON STOCK	266233105	970	54000	SHARES
E M C CORPORATION MASSACHUSETTS	COMMON STOCK	268648102	2351	203755	SHARES
EMC CORP MASS	COMMON STOCK	268648102	1373	118981	SHARES
EMC CORP MASS COM	COMMON STOCK	268648102	4888	423550	SHARES
EMC CORP MASS COM	COMMON STOCK	268648102	1265	109614	SHARES
EMC CORP MASS COM	COMMON STOCK	268648102	62	5400	SHARES
E*TRADE FINANCIAL CORPORATION	COMMON STOCK	269246104	209	18280	SHARES
E*TRADE GROUP, INC	COMMON STOCK	269246104	4009	351000	SHARES
EARTHLINK INC COM	COMMON STOCK	270321102	8	807	SHARES
EASTGROUP PROPERTIES INCORPORATED	COMMON STOCK	277276101	558	16800	SHARES
EASTMAN CHEMICAL COMPANY COM	COMMON STOCK	277432100	83	1756	SHARES
EASTMAN CHEMICAL COMPANY COM	COMMON STOCK	277432100	143	3002	SHARES
EASTMAN KODAK CO COM	COMMON STOCK	277461109	224	6940	SHARES
EASTMAN KODAK CO COM	COMMON STOCK	277461109	366	11363	SHARES
EATON CORP	COMMON STOCK	278058102	1268	20000	SHARES
EATON CORP COM	COMMON STOCK	278058102	714	11260	SHARES
EATON CORP COM	COMMON STOCK	278058102	603	9516	SHARES
EATON VANCE CORP	COMMON STOCK	278265103	49	1220	SHARES
EBAY INC COM	COMMON STOCK	278642103	63	688	SHARES
ECHOSTAR COMMUNICATIONS CORP CL A	COMMON STOCK	278762109	121	3900	SHARES

DARDEN RESTAURANTS INC COM	X		1	48000	0	0
DARDEN RESTAURANTS INC COM		X	1	15945	0	300
DECODE GENETICS INC	X		1	200	0	0
DEERE & CO	X		1	15936	0	300
DEERE & CO		X	1	13137	0	943

DEERE & CO		X	3	1200	0	1200
DELPHI CORP COM	X		1	6368	0	0
DELPHI CORP COM	X		3	445	0	0
DELPHI CORP COM		X	1	3000	0	1247
DENTSPLY INTERNATIONAL INC COM	X		1	4085	0	1000
DENTSPLY INTERNATIONAL INC COM		X	1	5525	0	0
DEVELOPERS DVRSFD REALTY CORP (REIT)	X		1	1066	0	0
DEVRY INC DEL COM	X		1	500	0	0
DIAMONDS TR UNIT SER 1	X		1	2300	0	0
DICKS SPORTING GOODS INC	X		1	400	0	0
DIEBOLD INC	X		1	503	0	0
DIGI INTERNATIONAL, INC	X		3	21028	0	0
DIGIMARC CORP.	X		3	108600	0	0
DISCOVERY LABORATORIES INCORPORATED	X		1	8400	0	0
DISCOVERY LABORATORIES INCORPORATED	X		3	9300	0	0
DISNEY WALT COMPANY	X		2	14246	0	0
WALT DISNEY CO COM	X		1	261240	0	600
WALT DISNEY CO COM	X		3	33733	0	1200
WALT DISNEY CO COM		X	1	124349	0	8750
WALT DISNEY CO COM		X	3	9441	0	0
DOLLAR GEN CORP	X		1	0	0	400
DOLLAR THRIFTY AUTOMOTIVE GROUP	X		3	27700	0	0
DOLLAR TREE STORES INC COM	X		1	520	0	0
DONALDSON INC COM		X	1	0	0	600
DONEGAL GROUP INC CL B	X		1	0	0	2000
DONNELLY R R & SONS CO	X		1	400	0	0
DONNELLY R R & SONS CO		X	1	4400	0	0
DOUBLECLICK, INC.	X		3	30400	0	0
DOVER CORP	X		1	31767	0	0
DOVER CORP		X	1	38998	0	7900
DOW CHEMICAL COMPANY	X		1	136869	0	325
DOW CHEMICAL COMPANY	X		3	9000	0	0
DOW CHEMICAL COMPANY		X	1	89266	0	4499
DOW CHEMICAL COMPANY	X		2	45300	0	0
DOW CHEMICAL COMPANY		X	3	12606	0	1200
DOW JONES & CO INC COM	X		1	0	0	200
DOW JONES & CO INC COM		X	1	0	0	432
DREYER'S GRAND ICE CREAM HLDGS		X	1	200	0	0
DU PONT E I DE NEMOU	X		3	21940	0	0
DU PONT E I DE NEMOURS & COMPANY	X		2	14112	0	0
DUPONT EI DE NEMOURS & CO COM	X		1	243132	0	391
DUPONT EI DE NEMOURS & CO COM	X		3	150	0	500
DUPONT EI DE NEMOURS & CO COM		X	1	203356	0	33499
DUPONT EI DE NEMOURS & CO COM		X	3	1000	0	600
DUKE ENERGY CORP	X		1	30765	0	375
DUKE ENERGY CORP	X		3	1125	0	600
DUKE ENERGY CORP		X	1	32176	0	1000
DUKE ENERGY CORP		X	3	6484	0	1300
DUQUESNE LIGHT HOLDINGS INC	X		1	2505	0	0
DUQUESNE LIGHT HOLDINGS INC		X	1	600	0	0
DUQUESNE LIGHT HOLDINGS, INC.	X		3	54000	0	0
E M C CORPORATION MASSACHUSETTS	X		2	203755	0	0
EMC CORP MASS	X		3	100947	0	18034
EMC CORP MASS COM	X		1	421550	0	2000
EMC CORP MASS COM		X	1	104544	0	5070
EMC CORP MASS COM		X	3	0	0	5400
E*TRADE FINANCIAL CORPORATION	X		1	18280	0	0
E*TRADE GROUP, INC	X		3	351000	0	0
EARTHLINK INC COM	X		1	807	0	0
EASTGROUP PROPERTIES INCORPORATED	X		2	16800	0	0
EASTMAN CHEMICAL COMPANY COM	X		1	1756	0	0
EASTMAN CHEMICAL COMPANY COM		X	1	2240	0	762
EASTMAN KODAK CO COM	X		1	6940	0	0
EASTMAN KODAK CO COM		X	1	11363	0	0
EATON CORP	X		3	20000	0	0
EATON CORP COM	X		1	11260	0	0
EATON CORP COM		X	1	9516	0	0
EATON VANCE CORP	X		1	1220	0	0
EBAY INC COM	X		1	688	0	0
ECHOSTAR COMMUNICATIONS CORP CL A	X		1	3900	0	0

ECLIPSYS CORP COM	COMMON STOCK	278856109	25	1600	SHARES
ECOLAB INC COM	COMMON STOCK	278865100	1047	33300	SHARES
ECOLAB INC COM	COMMON STOCK	278865100	158	5025	SHARES
EDISON INTERNATIONAL	COMMON STOCK	281020107	1895	71500	SHARES
EDISON INTERNATIONAL COM	COMMON STOCK	281020107	231	8700	SHARES
EDO CORPORATION	COMMON STOCK	281347104	92	3300	SHARES
EDWARDS AG INC COM	COMMON STOCK	281760108	118	3400	SHARES
EDWARDS(AG), INC.	COMMON STOCK	281760108	1080	31200	SHARES
ELECTRIC CITY CORP	COMMON STOCK	284868106	47	34000	SHARES
ELECTRIC CITY CORP	COMMON STOCK	284868106	55	39900	SHARES
ELECTROGLAS, INC.	COMMON STOCK	285324109	56	18800	SHARES
ELECTRONIC ARTS	COMMON STOCK	285512109	8478	184350	SHARES
ELECTRONICS ARTS COM	COMMON STOCK	285512109	5201	113099	SHARES
ELECTRONICS ARTS COM	COMMON STOCK	285512109	1232	26792	SHARES
ELECTRONICS ARTS COM	COMMON STOCK	285512109	327	7105	SHARES
ELECTRONICS ARTS COM	COMMON STOCK	285512109	184	4000	SHARES
ELECTRONIC DATA SYSTEM CORPORATION	COMMON STOCK	285661104	129	6666	SHARES
ELECTRONIC DATA SYSTEM CORPORATION	COMMON STOCK	285661104	4	200	SHARES
ELECTRONIC DATA SYSTEM CORPORATION	COMMON STOCK	285661104	153	7876	SHARES
ELECTRONIC DATA SYSTEM CORPORATION	COMMON STOCK	285661104	16	800	SHARES
ELECTRONICS BOUTIQUE HOLDINGS CORP.	COMMON STOCK	286045109	982	28800	SHARES
ELECTRONICS FOR IMAG	COMMON STOCK	286082102	904	55650	SHARES
ELECTRONICS FOR IMAGING INC COM	COMMON STOCK	286082102	335	20620	SHARES
ELECTRONICS FOR IMAGING INC COM	COMMON STOCK	286082102	21	1300	SHARES
ELLIS PERRY INTERNATIONAL INC	COMMON STOCK	288853104	115	5100	SHARES
EMERSON ELEC CO	COMMON STOCK	291011104	5350	86441	SHARES
EMERSON ELEC CO	COMMON STOCK	291011104	4918	79461	SHARES
EMERSON ELEC CO	COMMON STOCK	291011104	106	1720	SHARES
EMERSON ELECTRIC COMPANY	COMMON STOCK	291011104	1092	17650	SHARES
EMERSON RADIO CORP	COMMON STOCK	291087203	33	12400	SHARES
EMERSON RADIO CORP	COMMON STOCK	291087203	26	9700	SHARES
ENCORE CAPITAL GROUP, INC.	COMMON STOCK	292554102	445	23600	SHARES
ENGELHARD CORPORATION COM	COMMON STOCK	292845104	66	2325	SHARES
ENTERPRISE PRODUCTS PARTNERS LTD PTR	COMMON STOCK	293792107	23	1000	SHARES
ENZO BIOCHEM INCORPORATED	COMMON STOCK	294100102	2	165	SHARES
EQUIFAX INC COM	COMMON STOCK	294429105	34	1300	SHARES
EQUITABLE RESOURCES INC COM	COMMON STOCK	294549100	749	13800	SHARES
EQUITABLE RESOURCES INC COM	COMMON STOCK	294549100	206	3800	SHARES
EQUITY OFFICE PPTYS	COMMON STOCK	294741103	834	30594	SHARES
EQUITY OFFICE PROPERTIES TR (REIT)	COMMON STOCK	294741103	1039	38126	SHARES
EQUITY OFFICE PROPERTIES TR (REIT)	COMMON STOCK	294741103	1105	40564	SHARES
ESSEX CORPORATION	COMMON STOCK	296744105	12	1000	SHARES
EURONET WORLDWIDE, INC.	COMMON STOCK	298736109	296	15800	SHARES
EXPEDITORS INTL WASH INC COM	COMMON STOCK	302130109	62	1200	SHARES
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	8217	125757	SHARES
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	8916	136463	SHARES
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	1378	21090	SHARES
FLIR SYSTEMS INC	COMMON STOCK	302445101	9	150	SHARES
F N B CORP PA COM	COMMON STOCK	302520101	55	2474	SHARES
FPL GROUP INC	COMMON STOCK	302571104	813	11895	SHARES
FPL GROUP INC COM	COMMON STOCK	302571104	5032	73649	SHARES
FPL GROUP INC COM	COMMON STOCK	302571104	1938	28361	SHARES
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK	303075105	29	600	SHARES
FAIR ISAAC INC	COMMON STOCK	303250104	4	150	SHARES
FAIRCHILD SEMICONDUCTOR INTL INC	COMMON STOCK	303726103	4	300	SHARES
FAMILY DLR STORES COM	COMMON STOCK	307000109	11	400	SHARES
FASTENAL CO	COMMON STOCK	311900104	12	200	SHARES
FASTENAL CO	COMMON STOCK	311900104	115	2000	SHARES
FEATHERLITE INCORPORATED	COMMON STOCK	313054108	375	65281	SHARES
FREDDIE MAC	COMMON STOCK	313400301	687	10524	SHARES
FREDDIE MAC	COMMON STOCK	313400301	549	8420	SHARES
FREDDIE MAC - FEDERAL HOME LOAN MORTGAGE	COMMON STOCK	313400301	5724	87732	SHARES
FANNIE MAE	COMMON STOCK	313586109	17286	272645	SHARES
FANNIE MAE	COMMON STOCK	313586109	9748	153742	SHARES
FANNIE MAE	COMMON STOCK	313586109	5523	87106	SHARES
FANNIE MAE	COMMON STOCK	313586109	15	230	SHARES
FEDERAL REALTY INVESTMENT TRUST	COMMON STOCK	313747206	317	7210	SHARES
FEDERAL REALTY INVT TRUST (REIT)	COMMON STOCK	313747206	308	7000	SHARES
FEDERAL SIGNAL CORP	COMMON STOCK	313855108	39	2100	SHARES
FEDERATED INVESTORS COM	COMMON STOCK	314211103	32	1125	SHARES
F5 NETWORKS INC	COMMON STOCK	315616102	146	4800	SHARES
F5 NETWORKS INC	COMMON STOCK	315616102	161	5300	SHARES
FIFTH THIRD BANCORP COM	COMMON STOCK	316773100	918	18655	SHARES
FIFTH THIRD BANCORP COM	COMMON STOCK	316773100	443	9000	SHARES
FIFTH THIRD BANCORP COM	COMMON STOCK	316773100	271	5496	SHARES

ECLIPSYS CORP COM		X	1	1600	0	0
ECOLAB INC COM	X		1	33300	0	0
ECOLAB INC COM		X	1	3025	0	2000
EDISON INTERNATIONAL	X		3	71500	0	0

EDISON INTERNATIONAL COM	X		1	8700	0	0
EDO CORPORATION	X		1	0	0	3300
EDWARDS AG INC COM	X		1	3400	0	0
EDWARDS(AG), INC.	X		3	31200	0	0
ELECTRIC CITY CORP	X		1	34000	0	0
ELECTRIC CITY CORP	X		3	39900	0	0
ELECTROGLAS, INC.	X		3	18800	0	0
ELECTRONIC ARTS	X		3	184350	0	0
ELECTRONICS ARTS COM	X		1	112774	0	325
ELECTRONICS ARTS COM	X		3	24313	0	2479
ELECTRONICS ARTS COM		X	1	6855	0	250
ELECTRONICS ARTS COM		X	3	4000	0	0
ELECTRONIC DATA SYSTEM CORPORATION	X		1	6616	0	50
ELECTRONIC DATA SYSTEM CORPORATION	X		3	200	0	0
ELECTRONIC DATA SYSTEM CORPORATION		X	1	7476	0	400
ELECTRONIC DATA SYSTEM CORPORATION		X	3	800	0	0
ELECTRONICS BOUTIQUE HOLDINGS CORP.	X		3	28800	0	0
ELECTRONICS FOR IMAG	X		3	55650	0	0
ELECTRONICS FOR IMAGING INC COM	X		1	20620	0	0
ELECTRONICS FOR IMAGING INC COM		X	1	0	0	1300
ELLIS PERRY INTERNATIONAL INC	X		1	0	0	5100
EMERSON ELEC CO	X		1	85641	0	800
EMERSON ELEC CO		X	1	72011	0	7450
EMERSON ELEC CO		X	3	1720	0	0
EMERSON ELECTRIC COMPANY	X		2	17650	0	0
EMERSON RADIO CORP		X	1	12400	0	0
EMERSON RADIO CORP	X		3	9700	0	0
ENCORE CAPITAL GROUP, INC.	X		3	23600	0	0
ENGELHARD CORPORATION COM		X	1	2325	0	0
ENTERPRISE PRODUCTS PARTNERS LTD PTR	X		1	1000	0	0
ENZO BIOCHEM INCORPORATED	X		1	165	0	0
EQUIFAX INC COM		X	1	1300	0	0
EQUITABLE RESOURCES INC COM	X		1	13800	0	0
EQUITABLE RESOURCES INC COM		X	1	3800	0	0
EQUITY OFFICE PPTYS	X		3	30594	0	0
EQUITY OFFICE PROPERTIES TR (REIT)	X		1	38126	0	0
EQUITY OFFICE PROPERTIES TR (REIT)		X	1	40164	0	400
ESSEX CORPORATION		X	1	1000	0	0
EURONET WORLDWIDE, INC.	X		3	15800	0	0
EXPEDITORS INTL WASH INC COM	X		1	1200	0	0
EXPRESS SCRIPTS INC	X		1	123863	0	1894
EXPRESS SCRIPTS INC	X		3	131604	0	4859
EXPRESS SCRIPTS INC		X	1	19885	0	1205
FLIR SYSTEMS INC		X	1	0	0	150
F N B CORP PA COM	X		1	2474	0	0
FPL GROUP INC	X		3	11695	0	200
FPL GROUP INC COM	X		1	73649	0	0
FPL GROUP INC COM		X	1	23265	0	5096
FACTSET RESEARCH SYSTEMS INC		X	1	600	0	0
FAIR ISAAC INC		X	1	150	0	0
FAIRCHILD SEMICONDUCTOR INTL INC		X	1	300	0	0
FAMILY DLR STORES COM		X	1	400	0	0
FASTENAL CO	X		1	200	0	0
FASTENAL CO		X	1	2000	0	0
FEATHERLITE INCORPORATED		X	1	65281	0	0
FREDDIE MAC	X		1	10524	0	0
FREDDIE MAC		X	1	8420	0	0
FREDDIE MAC - FEDERAL HOME LOAN MORTGAGE	X		2	87732	0	0
FANNIE MAE	X		1	269311	0	3334
FANNIE MAE	X		3	151955	0	1787
FANNIE MAE		X	1	80426	0	6680
FANNIE MAE		X	3	230	0	0
FEDERAL REALTY INVESTMENT TRUST	X		2	7210	0	0
FEDERAL REALTY INVT TRUST (REIT)		X	1	2000	0	5000
FEDERAL SIGNAL CORP	X		1	2100	0	0
FEDERATED INVESTORS COM	X		1	1125	0	0
F5 NETWORKS INC	X		1	4800	0	0
F5 NETWORKS INC	X		3	5300	0	0
FIFTH THIRD BANCORP COM	X		1	18655	0	0
FIFTH THIRD BANCORP COM	X		3	9000	0	0
FIFTH THIRD BANCORP COM		X	1	5196	0	300

FINDWHAT.COM	COMMON STOCK	317794105	63	3350	SHARES
FINDWHAT.COM	COMMON STOCK	317794105	69	3700	SHARES
FIRST CHARTER CORP.	COMMON STOCK	319439105	624	25800	SHARES
FIRST DATA CORP	COMMON STOCK	319963104	6538	150288	SHARES
FIRST DATA CORP	COMMON STOCK	319963104	927	21300	SHARES
FIRST DATA CORP	COMMON STOCK	319963104	2446	56238	SHARES
FIRST DATA CORP	COMMON STOCK	319963104	248	5700	SHARES
FIRST HORIZON NATIONAL CORP	COMMON STOCK	320517105	78	1800	SHARES
FIRST HORIZON NATIONAL CORP.	COMMON STOCK	320517105	685	15800	SHARES
FIRST MARBLEHEAD CORP.	COMMON STOCK	320771108	659	14200	SHARES
THE FIRST MARBLEHEAD CORPORATION	COMMON STOCK	320771108	74	1600	SHARES
FIRST MARINER BANCORP INCORPORATED	COMMON STOCK	320795107	60	3500	SHARES
FIRST HEALTH GROUP CORP COM	COMMON STOCK	320960107	277	17220	SHARES
FIRST NATIONAL BANKSHARES OF FLORIDA	COMMON STOCK	321100109	48	1938	SHARES
FISERV INC	COMMON STOCK	337738108	7	200	SHARES
FISERV INCORPORATED	COMMON STOCK	337738108	1428	40975	SHARES
FLAGSTAR BANCORP, INC.	COMMON STOCK	337930101	711	33400	SHARES
FIRSTENERGY CORP COM	COMMON STOCK	337932107	197	4797	SHARES
FIRSTENERGY CORP COM	COMMON STOCK	337932107	549	13374	SHARES
FISHER SCIENTIFIC INTERNATIONAL INC	COMMON STOCK	338032204	52	900	SHARES
FLEETWOOD ENTERPRISES INC	COMMON STOCK	339099103	208	13700	SHARES
FLEMING COMPANIES INCORPORATED	COMMON STOCK	339130106	8	70700	SHARES
FLORIDA EAST COAST INDS INC	COMMON STOCK	340632108	0	8	SHARES
FLUOR CORP NEW COM	COMMON STOCK	343412102	169	3800	SHARES
FLUOR CORP NEW COM	COMMON STOCK	343412102	125	2800	SHARES
FLUOR CORP NEW COM	COMMON STOCK	343412102	18	400	SHARES
FLOWERS FOODS INC COM	COMMON STOCK	343498101	0	11	SHARES
FONAR CORP COM	COMMON STOCK	344437108	0	18	SHARES
FOOT LOCKER INC	COMMON STOCK	344849104	52	2200	SHARES
FOOT LOCKER, INC.	COMMON STOCK	344849104	472	19900	SHARES
FORD MOTOR CO	COMMON STOCK	345370860	497	35347	SHARES
FORD MOTOR CO	COMMON STOCK	345370860	903	64249	SHARES
FOREST LABS INC	COMMON STOCK	345838106	401	8910	SHARES
FOREST LABS INC COM	COMMON STOCK	345838106	308	6850	SHARES
FOREST LABS INC COM	COMMON STOCK	345838106	65	1450	SHARES
FOREST OIL CORP	COMMON STOCK	346091705	108	3600	SHARES
FOREST OIL CORP.	COMMON STOCK	346091705	807	26800	SHARES
FORTUNE BRANDS INC	COMMON STOCK	349631101	703	9482	SHARES
FORTUNE BRANDS INC	COMMON STOCK	349631101	794	10716	SHARES
FRANKLIN RESOURCES INC	COMMON STOCK	354613101	235	4220	SHARES
FRANKLIN RESOURCES INC	COMMON STOCK	354613101	18	330	SHARES
FRIEDMAN BILLINGS RAMSEY GRP INC-A	COMMON STOCK	358434108	35	1825	SHARES
FRIEDMAN, BILLINGS, RAMSEY GROUP, INC., CLASS A	COMMON STOCK	358434108	942	49300	SHARES
FRONTIER AIRLINES INCORPORATED	COMMON STOCK	359065109	35	4500	SHARES
FROZEN FOOD EXPRESS INDUSTRIES INC	COMMON STOCK	359360104	8	1000	SHARES
FULLER (H.B.) CO.	COMMON STOCK	359694106	406	14800	SHARES
FULTON FIN CORP COM	COMMON STOCK	360271100	3081	143959	SHARES
FULTON FIN CORP COM	COMMON STOCK	360271100	2980	139274	SHARES
FULTON FINANCIAL CORP.	COMMON STOCK	360271100	4641	216877	SHARES
GATX CORP	COMMON STOCK	361448103	9	350	SHARES
GATX CORP.	COMMON STOCK	361448103	1061	39800	SHARES
GALLAGHER ARTHUR J. & CO	COMMON STOCK	363576109	16	475	SHARES
GANNETT CO INC	COMMON STOCK	364730101	1080	12897	SHARES
GANNETT CO INC	COMMON STOCK	364730101	2590	30918	SHARES
GANNETT CO INC	COMMON STOCK	364730101	92	1100	SHARES
GANNETT INCORPORATED	COMMON STOCK	364730101	1916	22880	SHARES
GAP INC COM	COMMON STOCK	364760108	1198	64242	SHARES
GAP INC COM	COMMON STOCK	364760108	453	24265	SHARES
GATEWAY INC	COMMON STOCK	367626108	1	200	SHARES
GATEWAY INC	COMMON STOCK	367626108	0	33	SHARES
GEAC COMPUTER CORPORATION LIMITED	COMMON STOCK	368289104	5	715	SHARES
GENELABS TECHNOLOGIES INC	COMMON STOCK	368706107	9	3300	SHARES
GENENTECH INC COM NEW	COMMON STOCK	368710406	1357	25890	SHARES
GENENTECH INC COM NEW	COMMON STOCK	368710406	704	13425	SHARES
GENERAL DYNAMICS CORP COM	COMMON STOCK	369550108	2813	27548	SHARES
GENERAL DYNAMICS CORP COM	COMMON STOCK	369550108	1456	14260	SHARES
GENERAL DYNAMICS CORP COM	COMMON STOCK	369550108	101	989	SHARES
GENERAL ELECTRIC CO	COMMON STOCK	369604103	79756	2375092	SHARES
GENERAL ELECTRIC CO	COMMON STOCK	369604103	25935	772317	SHARES
GENERAL ELECTRIC CO	COMMON STOCK	369604103	86929	2588724	SHARES
GENERAL ELECTRIC CO	COMMON STOCK	369604103	6827	202900	SHARES
GENERAL ELECTRIC CO	COMMON STOCK	369604103	983	29283	SHARES
GENERAL MILLS INC	COMMON STOCK	370334104	7046	156936	SHARES
GENERAL MILLS INC	COMMON STOCK	370334104	5902	131439	SHARES
GENERAL MILLS INC	COMMON STOCK	370334104	1424	31722	SHARES

FINDWHAT.COM	X	1	3350	0	0
FINDWHAT.COM	X	3	3700	0	0
FIRST CHARTER CORP.	X	3	25800	0	0
FIRST DATA CORP	X	1	149261	0	1027

FIRST DATA CORP	X		3	21300	0	0
FIRST DATA CORP		X	1	54018	0	2220
FIRST DATA CORP		X	3	5700	0	0
FIRST HORIZON NATIONAL CORP	X		1	1800	0	0
FIRST HORIZON NATIONAL CORP.	X		3	15800	0	0
FIRST MARBLEHEAD CORP.	X		3	14200	0	0
THE FIRST MARBLEHEAD CORPORATION	X		1	1600	0	0
FIRST MARINER BANCORP INCORPORATED		X	1	3500	0	0
FIRST HEALTH GROUP CORP COM		X	1	17220	0	0
FIRST NATIONAL BANKSHARES OF FLORIDA	X		1	1938	0	0
FISERV INC		X	1	0	0	200
FISERV INCORPORATED	X		2	40975	0	0
FLAGSTAR BANCORP, INC.	X		3	33400	0	0
FIRSTENERGY CORP COM	X		1	4797	0	0
FIRSTENERGY CORP COM		X	1	13374	0	0
FISHER SCIENTIFIC INTERNATIONAL INC		X	1	900	0	0
FLEETWOOD ENTERPRISES INC	X		1	0	0	13700
FLEMING COMPANIES INCORPORATED	X		2	70700	0	0
FLORIDA EAST COAST INDS INC		X	1	8	0	0
FLUOR CORP NEW COM	X		1	3800	0	0
FLUOR CORP NEW COM		X	1	1800	0	1000
FLUOR CORP NEW COM		X	3	400	0	0
FLOWERS FOODS INC COM		X	1	11	0	0
FONAR CORP COM	X		1	18	0	0
FOOT LOCKER INC	X		1	2200	0	0
FOOT LOCKER, INC.	X		3	19900	0	0
FORD MOTOR CO	X		1	35297	0	50
FORD MOTOR CO		X	1	58941	0	5308
FOREST LABS INC	X		3	7515	0	1395
FOREST LABS INC COM	X		1	6850	0	0
FOREST LABS INC COM		X	1	1450	0	0
FOREST OIL CORP	X		1	3600	0	0
FOREST OIL CORP.	X		3	26800	0	0
FORTUNE BRANDS INC	X		1	9482	0	0
FORTUNE BRANDS INC		X	1	7609	0	3107
FRANKLIN RESOURCES INC	X		1	4220	0	0
FRANKLIN RESOURCES INC		X	1	180	0	150
FRIEDMAN BILLINGS RAMSEY GRP INC-A		X	1	1825	0	0
FRIEDMAN, BILLINGS, RAMSEY GROUP, INC., CLASS A	X		3	49300	0	0
FRONTIER AIRLINES INCORPORATED	X		3	4500	0	0
FROZEN FOOD EXPRESS INDUSTRIES INC		X	1	1000	0	0
FULLER (H.B.) CO.	X		3	14800	0	0
FULTON FIN CORP COM	X		1	127831	0	16128
FULTON FIN CORP COM		X	1	102493	0	36781
FULTON FINANCIAL CORP.	X			216877	0	0
GATX CORP		X	1	0	0	350
GATX CORP.	X		3	39800	0	0
GALLAGHER ARTHUR J. & CO	X		1	475	0	0
GANNETT CO INC	X		1	12897	0	0
GANNETT CO INC		X	1	30718	0	200
GANNETT CO INC		X	3	100	0	1000
GANNETT INCORPORATED	X		2	22880	0	0
GAP INC COM	X		1	64242	0	0
GAP INC COM		X	1	23865	0	400
GATEWAY INC	X		1	200	0	0
GATEWAY INC		X	1	33	0	0
GEAC COMPUTER CORPORATION LIMITED		X	1	715	0	0
GENELABS TECHNOLOGIES INC	X		1	3300	0	0
GENENTECH INC COM NEW	X		1	25890	0	0
GENENTECH INC COM NEW		X	1	13425	0	0
GENERAL DYNAMICS CORP COM	X		1	27548	0	0
GENERAL DYNAMICS CORP COM		X	1	14260	0	0
GENERAL DYNAMICS CORP COM		X	3	989	0	0
GENERAL ELECTRIC CO	X		1	2342603	0	32489
GENERAL ELECTRIC CO	X		3	752766	0	19551
GENERAL ELECTRIC CO		X	1	1883000	0	705724
GENERAL ELECTRIC CO	X		2	202900	0	0
GENERAL ELECTRIC CO		X	3	20433	0	8850
GENERAL MILLS INC	X		1	155751	0	1185
GENERAL MILLS INC	X		3	128794	0	2645
GENERAL MILLS INC		X	1	30872	0	850

GENERAL MILLS INC	COMMON STOCK	370334104	512	11400	SHARES
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	931	21924	SHARES
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	27	636	SHARES
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	873	20560	SHARES
GENERAL MOTORS CORP COM	COMMON STOCK	370442105	27	636	SHARES
GENESEE & WYOMING	COMMON STOCK	371559105	346	13650	SHARES
GENLYTE GROUP, INC.	COMMON STOCK	372302109	509	7900	SHARES
GENUINE PARTS COMPANY	COMMON STOCK	372460105	460	11975	SHARES
GENUINE PARTS INC	COMMON STOCK	372460105	323	8417	SHARES
GENUINE PARTS INC	COMMON STOCK	372460105	164	4275	SHARES
GENZYME CORP COM	COMMON STOCK	372917104	190	3500	SHARES
GENZYME CORP COM	COMMON STOCK	372917104	18	326	SHARES
GEORGIA GULF CORP.	COMMON STOCK	373200203	945	21200	SHARES
GEORGIA GULF CORPORATION	COMMON STOCK	373200203	111	2500	SHARES
GEORGIA PAC CORP COM	COMMON STOCK	373298108	216	6000	SHARES
GEORGIA PAC CORP COM	COMMON STOCK	373298108	91	2535	SHARES
GEORGIA-PACIFIC CORP.	COMMON STOCK	373298108	1470	40900	SHARES
GERBER SCIENTIFIC, INC.	COMMON STOCK	373730100	328	49700	SHARES
GERON CORP	COMMON STOCK	374163103	3	500	SHARES
GETTY IMAGES INC COM	COMMON STOCK	374276103	50	900	SHARES
GETTY IMAGES INC COM	COMMON STOCK	374276103	28	500	SHARES
GETTY IMAGES, INC.	COMMON STOCK	374276103	415	7500	SHARES
GETTY REALTY CORPORATION	COMMON STOCK	374297109	8	300	SHARES
GEVITY HR INCORPORATED	COMMON STOCK	374393106	112	7300	SHARES
GEVITY HR INCORPORATED	COMMON STOCK	374393106	125	8100	SHARES
GILEAD SCIENCES INC	COMMON STOCK	375558103	1501	40148	SHARES
GILEAD SCIENCES INC COM	COMMON STOCK	375558103	947	25336	SHARES
GILEAD SCIENCES INC COM	COMMON STOCK	375558103	174	4650	SHARES
GILLETTE CO	COMMON STOCK	375766102	8849	211991	SHARES
GILLETTE CO	COMMON STOCK	375766102	7667	183655	SHARES
GILLETTE CO	COMMON STOCK	375766102	5470	131053	SHARES
GILLETTE CO	COMMON STOCK	375766102	100	2400	SHARES
GILLETTE COMPANY	COMMON STOCK	375766102	1325	31750	SHARES
GLADSTONE CAPITAL CORP	COMMON STOCK	376535100	57	2500	SHARES
GLADSTONE CAPITAL CORP	COMMON STOCK	376535100	2238	98555	SHARES
GLATFELTER	COMMON STOCK	377316104	367	29642	SHARES
GLATFELTER	COMMON STOCK	377316104	12	1000	SHARES
GLATFELTER	COMMON STOCK	377316104	242	19528	SHARES
GLIMCHER RLTY TR SH BEN INT (ATTCHD	COMMON STOCK	379302102	22	900	SHARES
GOLDEN WEST FINANCIAL CORP.	COMMON STOCK	381317106	1342	12100	SHARES
GOLDEN WEST FINL CORP COM	COMMON STOCK	381317106	155	1400	SHARES
GOODRICH CORP	COMMON STOCK	382388106	3	100	SHARES
GOODRICH CORP	COMMON STOCK	382388106	176	5600	SHARES
GOODYEAR TIRE & RUBR CO	COMMON STOCK	382550101	12	1147	SHARES
GOODYEAR TIRE & RUBR CO	COMMON STOCK	382550101	27	2505	SHARES
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	384313102	117	8400	SHARES
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	384313102	89	6400	SHARES
GRAINGER (W.W.), INC.	COMMON STOCK	384802104	623	10800	SHARES
W W GRAINGER INC COM	COMMON STOCK	384802104	261	4520	SHARES
W W GRAINGER INC COM	COMMON STOCK	384802104	352	6100	SHARES
GREAT AMERN FINL RES INC COM	COMMON STOCK	389915109	2	100	SHARES
GREAT PLAINS ENERGY INC	COMMON STOCK	391164100	17	570	SHARES
GREATER BAY BANCORP	COMMON STOCK	391648102	224	7800	SHARES
GREATER BAY BANCORP	COMMON STOCK	391648102	995	34600	SHARES
GREEN MOUNTAIN POWER CORP	COMMON STOCK	393154109	26	1000	SHARES
GREENHILL & CO., INC.	COMMON STOCK	395259104	172	7300	SHARES
GREENPOINT FINANCIAL CORP COM	COMMON STOCK	395384100	62	1350	SHARES
GRIFFON CORP.	COMMON STOCK	398433102	724	34300	SHARES
GUIDANT CORP COM	COMMON STOCK	401698105	1476	22356	SHARES
GUIDANT CORP COM	COMMON STOCK	401698105	412	6232	SHARES
GUILFORD PHARMACEUTICALS INC COM	COMMON STOCK	401829106	5	1000	SHARES
GUILFORD PHARMACEUTICALS, INC.	COMMON STOCK	401829106	148	29600	SHARES
HCA INC COM	COMMON STOCK	404119109	3633	95236	SHARES
HCA INC COM	COMMON STOCK	404119109	6204	162619	SHARES
HCA INC COM	COMMON STOCK	404119109	180	4731	SHARES
HCA INC COM	COMMON STOCK	404119109	40	1056	SHARES
HCC INS HLDGS INC COM	COMMON STOCK	404132102	166	5500	SHARES
HALLIBURTON HLDG CO COM	COMMON STOCK	406216101	180	5335	SHARES
HALLIBURTON HLDG CO COM	COMMON STOCK	406216101	311	9234	SHARES
HALLIBURTON HLDG CO COM	COMMON STOCK	406216101	67	2000	SHARES
HARLEY DAVIDSON INC	COMMON STOCK	412822108	1262	21232	SHARES
HARLEY DAVIDSON INC	COMMON STOCK	412822108	470	7904	SHARES
HARLEY DAVIDSON, INC.	COMMON STOCK	412822108	398	6700	SHARES
HARLEYSVILLE NATL CORP COM	COMMON STOCK	412850109	31	1276	SHARES
HARMONIC LIGHTWAVES, INC.	COMMON STOCK	413160102	255	38300	SHARES

GENERAL MILLS INC		X	3	10400	0	1000
GENERAL MOTORS CORP COM	X		1	21924	0	0
GENERAL MOTORS CORP COM	X		3	636	0	0
GENERAL MOTORS CORP COM		X	1	17692	0	2868
GENERAL MOTORS CORP COM		X	3	636	0	0

GENESEE & WYOMING		X		1	0	0	13650
GENLYTE GROUP, INC.		X		3	7900	0	0
GENUINE PARTS COMPANY	X			2	11975	0	0
GENUINE PARTS INC		X		1	8417	0	0
GENUINE PARTS INC			X	1	4275	0	0
GENZYME CORP COM		X		1	3500	0	0
GENZYME CORP COM			X	1	326	0	0
GEORGIA GULF CORP.		X		3	21200	0	0
GEORGIA GULF CORPORATION		X		1	2500	0	0
GEORGIA PAC CORP COM		X		1	6000	0	0
GEORGIA PAC CORP COM			X	1	527	0	2008
GEORGIA-PACIFIC CORP.		X		3	40900	0	0
GERBER SCIENTIFIC, INC.		X		3	49700	0	0
GERON CORP			X	1	0	0	500
GETTY IMAGES INC COM		X		1	900	0	0
GETTY IMAGES INC COM			X	1	0	0	500
GETTY IMAGES, INC.		X		3	7500	0	0
GETTY REALTY CORPORATION		X		1	300	0	0
GEVITY HR INCORPORATED		X		1	7300	0	0
GEVITY HR INCORPORATED		X		3	8100	0	0
GILEAD SCIENCES INC		X		3	33530	0	6618
GILEAD SCIENCES INC COM		X		1	25096	0	240
GILEAD SCIENCES INC COM			X	1	4650	0	0
GILLETTE CO		X		1	210481	0	1510
GILLETTE CO		X		3	177785	0	5870
GILLETTE CO			X	1	119270	0	11783
GILLETTE CO			X	3	0	0	2400
GILLETTE COMPANY	X			2	31750	0	0
GLADSTONE CAPITAL CORP		X		1	2500	0	0
GLADSTONE CAPITAL CORP	X			2	98555	0	0
GLATFELTER		X		1	26642	0	3000
GLATFELTER		X		3	0	0	1000
GLATFELTER			X	1	19528	0	0
GLIMCHER RLTY TR SH BEN INT (ATTCHD		X		1	900	0	0
GOLDEN WEST FINANCIAL CORP.		X		3	12100	0	0
GOLDEN WEST FINL CORP COM		X		1	1400	0	0
GOODRICH CORP		X		1	100	0	0
GOODRICH CORP			X	1	4000	0	1600
GOODYEAR TIRE & RUBR CO		X		1	1147	0	0
GOODYEAR TIRE & RUBR CO			X	1	2505	0	0
GRAFTECH INTERNATIONAL LTD		X		1	8400	0	0
GRAFTECH INTERNATIONAL LTD		X		3	6400	0	0
GRAINGER (W.W.), INC.		X		3	10800	0	0
W W GRAINGER INC COM		X		1	4520	0	0
W W GRAINGER INC COM			X	1	6100	0	0
GREAT AMERN FINL RES INC COM			X	1	0	0	100
GREAT PLAINS ENERGY INC		X		1	570	0	0
GREATER BAY BANCORP		X		1	0	0	7800
GREATER BAY BANCORP		X		3	34600	0	0
GREEN MOUNTAIN POWER CORP		X		1	1000	0	0
GREENHILL & CO., INC.		X		3	7300	0	0
GREENPOINT FINANCIAL CORP COM		X		1	1350	0	0
GRIFFON CORP.		X		3	34300	0	0
GUIDANT CORP COM		X		1	22356	0	0
GUIDANT CORP COM			X	1	6232	0	0
GUILFORD PHARMACEUTICALS INC COM		X		1	1000	0	0
GUILFORD PHARMACEUTICALS, INC.		X		3	29600	0	0
HCA INC COM		X		1	93896	0	1340
HCA INC COM		X		3	162619	0	0
HCA INC COM			X	1	3981	0	750
HCA INC COM			X	3	1056	0	0
HCC INS HLDGS INC COM		X		1	0	0	5500
HALLIBURTON HLDG CO COM		X		1	5335	0	0
HALLIBURTON HLDG CO COM			X	1	4934	0	4300
HALLIBURTON HLDG CO COM			X	3	2000	0	0
HARLEY DAVIDSON INC		X		1	21132	0	100
HARLEY DAVIDSON INC			X	1	4704	0	3200
HARLEY DAVIDSON, INC.		X		3	6700	0	0
HARLEYSVILLE NATL CORP COM		X		1	1276	0	0
HARMONIC LIGHTWAVES, INC.		X		3	38300	0	0

HARRIS CORP	COMMON STOCK	413875105	66	1200	SHARES
HARRIS CORP.	COMMON STOCK	413875105	538	9800	SHARES
HARSCO CORP	COMMON STOCK	415864107	9968	222000	SHARES
HARSCO CORP	COMMON STOCK	415864107	1428	31800	SHARES
HARSCO CORP	COMMON STOCK	415864107	2696	60048	SHARES
HARTFORD FINANCIAL SVCS GRP INC COM	COMMON STOCK	416515104	6739	108819	SHARES
HARTFORD FINANCIAL SVCS GRP INC COM	COMMON STOCK	416515104	2254	36391	SHARES
HARTFORD FINANCIAL SVCS GRP INC COM	COMMON STOCK	416515104	1157	18678	SHARES
HARTFORD FINL SVCS	COMMON STOCK	416515104	5545	89530	SHARES
HASBRO INC	COMMON STOCK	418056107	3	170	SHARES
HEALTH CARE PPTY INVEST INC (REIT)	COMMON STOCK	421915109	68	2624	SHARES
HEALTH CARE PPTY INVEST INC (REIT)	COMMON STOCK	421915109	109	4200	SHARES
HEALTH MGMT ASSOC	COMMON STOCK	421933102	5994	293375	SHARES
HEALTH MGMT ASSOC INC CL A	COMMON STOCK	421933102	5709	279464	SHARES
HEALTH MGMT ASSOC INC CL A	COMMON STOCK	421933102	638	31235	SHARES
HEALTHCARE REALTY TRUST INC (REIT)	COMMON STOCK	421946104	87	2230	SHARES
HEALTHCARE REALTY TRUST INC (REIT)	COMMON STOCK	421946104	8	200	SHARES
HEINZ H J CO COM	COMMON STOCK	423074103	2237	62102	SHARES
HEINZ H J CO COM	COMMON STOCK	423074103	36	1000	SHARES
HEINZ H J CO COM	COMMON STOCK	423074103	1365	37906	SHARES
HEINZ H J CO COM	COMMON STOCK	423074103	34	950	SHARES
HEINZ H J COMPANY	COMMON STOCK	423074103	226	6262	SHARES
HENRY JACK & ASSOC INC COM	COMMON STOCK	426281101	77	4100	SHARES
HENRY JACK & ASSOCIATES, INC.	COMMON STOCK	426281101	1410	75100	SHARES
HERCULES INC	COMMON STOCK	427056106	64	4500	SHARES
HERCULES INC	COMMON STOCK	427056106	73	5100	SHARES
HERSHEY FOODS CORP	COMMON STOCK	427866108	3102	66410	SHARES
HERSHEY FOODS CORP	COMMON STOCK	427866108	2599	55650	SHARES
HEWLETT PACKARD CO COM	COMMON STOCK	428236103	2860	152548	SHARES
HEWLETT PACKARD CO COM	COMMON STOCK	428236103	221	11780	SHARES
HEWLETT PACKARD CO COM	COMMON STOCK	428236103	2323	123901	SHARES
HEWLETT PACKARD CO COM	COMMON STOCK	428236103	231	12300	SHARES
HEWLETT PACKARD COMPANY	COMMON STOCK	428236103	589	31437	SHARES
HIGHWOODS PROPERTIES (REIT)	COMMON STOCK	431284108	12	500	SHARES
HIGHWOODS PROPERTIES, INC.	COMMON STOCK	431284108	436	17700	SHARES
HILB ROGAL & HOBBS CO	COMMON STOCK	431294107	181	5000	SHARES
HILTON HOTELS CORP	COMMON STOCK	432848109	117	6200	SHARES
HILTON HOTELS CORP.	COMMON STOCK	432848109	1053	55900	SHARES
HOLLY CORP.	COMMON STOCK	435758305	826	32400	SHARES
HOLOGIC INC COM	COMMON STOCK	436440101	8	400	SHARES
HOME DEPOT INC	COMMON STOCK	437076102	18947	483333	SHARES
HOME DEPOT INC	COMMON STOCK	437076102	11773	300349	SHARES
HOME DEPOT INC	COMMON STOCK	437076102	6166	157295	SHARES
HOME DEPOT INC	COMMON STOCK	437076102	259	6600	SHARES
HOME PROPERTIES INC (REIT)	COMMON STOCK	437306103	40	1000	SHARES
HOME PROPERTIES INC (REIT)	COMMON STOCK	437306103	305	7700	SHARES
HOME PROPERTIES OF NEW YORK INC	COMMON STOCK	437306103	2251	56900	SHARES
HOMESTORE.COM, INC.	COMMON STOCK	437852106	469	203100	SHARES
HONEYWELL INTERNATIONAL INCORPORATED	COMMON STOCK	438516106	621	17312	SHARES
HONEYWELL INTL INC	COMMON STOCK	438516106	1289	35960	SHARES
HONEYWELL INTL INC COM	COMMON STOCK	438516106	3383	94334	SHARES
HONEYWELL INTL INC COM	COMMON STOCK	438516106	2891	80618	SHARES
HORACE MANN EDUCATORS CORP.	COMMON STOCK	440327104	865	49200	SHARES
HOSPIRA INC	COMMON STOCK	441060100	424	13864	SHARES
HOSPIRA INC	COMMON STOCK	441060100	1	20	SHARES
HOSPIRA INC	COMMON STOCK	441060100	346	11306	SHARES
HOSPIRA INC	COMMON STOCK	441060100	2	55	SHARES
HOT TOPIC INC	COMMON STOCK	441339108	12	675	SHARES
HOT TOPIC, INC.	COMMON STOCK	441339108	1085	63700	SHARES
HOVNIANIAN ENTERPRISES, INC., CLASS A	COMMON STOCK	442487203	662	16500	SHARES
HOVNIANIAN ENTERPRISES-A	COMMON STOCK	442487203	76	1900	SHARES
HUBBELL INC CL B	COMMON STOCK	443510201	22	500	SHARES
HUDSON RIVER BANCORP, INC.	COMMON STOCK	444128102	36	1900	SHARES
HUDSON TECHNOLOGIES INC	COMMON STOCK	444144109	23	22574	SHARES
HUMAN GENOME SCIENCES INC	COMMON STOCK	444903108	68	6200	SHARES
HUNTINGTON BANCSHARES INC COM	COMMON STOCK	446150104	12	500	SHARES
HUNTINGTON BANCSHARES INC COM	COMMON STOCK	446150104	4	161	SHARES
HUTCHINSON TECHNOLOGY INC	COMMON STOCK	448407106	14	535	SHARES
HUTTIG BLDG PRODS INC	COMMON STOCK	448451104	5	585	SHARES
HUTTIG BLDG PRODS INC	COMMON STOCK	448451104	21	2277	SHARES
HYDRIL COMPANY	COMMON STOCK	448774109	99	2300	SHARES
I-FLOW CORPORATION	COMMON STOCK	449520303	7	500	SHARES
IMS HEALTH INC COM	COMMON STOCK	449934108	333	13910	SHARES
IMS HEALTH INC COM	COMMON STOCK	449934108	195	8137	SHARES
ITLA CAPITAL CORP.	COMMON STOCK	450565106	97	2100	SHARES

HARRIS CORP	X	1	1200	0	0	
HARRIS CORP.	X	3	9800	0	0	
HARSCO CORP	X	1	183878	0	38122	
HARSCO CORP	X	3	31800	0	0	
HARSCO CORP		X	1	60048	0	0

HARTFORD FINANCIAL SVCS GRP INC COM	X		1	107533	0	1286
HARTFORD FINANCIAL SVCS GRP INC COM	X		3	36391	0	0
HARTFORD FINANCIAL SVCS GRP INC COM		X	1	15628	0	3050
HARTFORD FINL SVCS	X		3	89530	0	0
HASBRO INC		X	1	170	0	0
HEALTH CARE PPTY INVEST INC (REIT)	X		1	2624	0	0
HEALTH CARE PPTY INVEST INC (REIT)		X	1	4200	0	0
HEALTH MGMT ASSOC	X		3	293375	0	0
HEALTH MGMT ASSOC INC CL A	X		1	275335	0	4129
HEALTH MGMT ASSOC INC CL A		X	1	28210	0	3025
HEALTHCARE REALTY TRUST INC (REIT)	X		1	2230	0	0
HEALTHCARE REALTY TRUST INC (REIT)		X	1	200	0	0
HEINZ H J CO COM	X		1	60452	0	1650
HEINZ H J CO COM	X		3	1000	0	0
HEINZ H J CO COM		X	1	31156	0	6750
HEINZ H J CO COM		X	3	950	0	0
HEINZ H J COMPANY	X		2	6262	0	0
HENRY JACK & ASSOC INC COM		X	1	4100	0	0
HENRY JACK & ASSOCIATES, INC.	X		3	75100	0	0
HERCULES INC	X		1	4500	0	0
HERCULES INC		X	1	5100	0	0
HERSHEY FOODS CORP	X		1	66010	0	400
HERSHEY FOODS CORP		X	1	42250	0	13400
HEWLETT PACKARD CO COM	X		1	151932	0	616
HEWLETT PACKARD CO COM	X		3	11780	0	0
HEWLETT PACKARD CO COM		X	1	115501	0	8400
HEWLETT PACKARD CO COM		X	3	12300	0	0
HEWLETT PACKARD COMPANY	X		2	31437	0	0
HIGHWOODS PROPERTIES (REIT)		X	1	500	0	0
HIGHWOODS PROPERTIES, INC.	X		3	17700	0	0
HILB ROGAL & HOBBS CO	X		1	0	0	5000
HILTON HOTELS CORP	X		1	6200	0	0
HILTON HOTELS CORP.	X		3	55900	0	0
HOLLY CORP.	X		3	32400	0	0
HOLOGIC INC COM		X	1	0	0	400
HOME DEPOT INC	X		1	479974	0	3359
HOME DEPOT INC	X		3	294111	0	6238
HOME DEPOT INC		X	1	144224	0	13071
HOME DEPOT INC		X	3	6600	0	0
HOME PROPERTIES INC (REIT)	X		1	1000	0	0
HOME PROPERTIES INC (REIT)		X	1	6200	0	1500
HOME PROPERTIES OF NEW YORK INC	X		2	56900	0	0
HOMESTORE.COM, INC.	X		3	203100	0	0
HONEYWELL INTERNATIONAL INCORPORATED	X		2	17312	0	0
HONEYWELL INTL INC	X		3	35960	0	0
HONEYWELL INTL INC COM	X		1	94134	0	200
HONEYWELL INTL INC COM		X	1	79931	0	687
HORACE MANN EDUCATORS CORP.	X		3	49200	0	0
HOSPIRA INC	X		1	13864	0	0
HOSPIRA INC	X		3	0	0	20
HOSPIRA INC		X	1	9836	0	1470
HOSPIRA INC		X	3	55	0	0
HOT TOPIC INC		X	1	675	0	0
HOT TOPIC, INC.	X		3	63700	0	0
HOVNIANIAN ENTERPRISES, INC., CLASS A	X		3	16500	0	0
HOVNIANIAN ENTERPRISES-A	X		1	1900	0	0
HUBBELL INC CL B		X	1	0	0	500
HUDSON RIVER BANCORP, INC.	X		3	1900	0	0
HUDSON TECHNOLOGIES INC		X	1	22574	0	0
HUMAN GENOME SCIENCES INC		X	1	6200	0	0
HUNTINGTON BANCSHARES INC COM	X		1	500	0	0
HUNTINGTON BANCSHARES INC COM		X	1	161	0	0
HUTCHINSON TECHNOLOGY INC	X		1	535	0	0
HUTTIG BLDG PRODS INC	X		1	585	0	0
HUTTIG BLDG PRODS INC		X	1	2277	0	0
HYDRIL COMPANY	X		1	0	0	2300
I-FLOW CORPORATION		X	1	500	0	0
IMS HEALTH INC COM	X		1	13910	0	0
IMS HEALTH INC COM		X	1	6837	0	1300
ITLA CAPITAL CORP.	X		3	2100	0	0

ITT INDUSTRIES INC	COMMON STOCK	450911102	212	2646	SHARES
ITT INDUSTRIES INC	COMMON STOCK	450911102	173	2164	SHARES
ITT INDUSTRIES, INC.	COMMON STOCK	450911102	984	12300	SHARES
ICORIA, INC.	COMMON STOCK	451045108	78	162500	SHARES
IDACORP INC	COMMON STOCK	451107106	84	2900	SHARES
IDACORP INC	COMMON STOCK	451107106	45	1542	SHARES
IKON OFFICE SOLUTIONS INC	COMMON STOCK	451713101	192	16000	SHARES
IKON OFFICE SOLUTIONS, INC.	COMMON STOCK	451713101	762	63400	SHARES
IDENTIX, INC.	COMMON STOCK	451906101	408	61299	SHARES
ILLINOIS TOOL WKS INC COM	COMMON STOCK	452308109	1962	21060	SHARES
ILLINOIS TOOL WKS INC COM	COMMON STOCK	452308109	128	1378	SHARES
ILLINOIS TOOL WKS INC COM	COMMON STOCK	452308109	701	7523	SHARES
IMMERSSION CORP.	COMMON STOCK	452521107	732	137300	SHARES
INDEPENDENCE COMMUNITY BANK	COMMON STOCK	453414104	992	25400	SHARES
INDEPENDENT BANK CORP.- MICHIGAN	COMMON STOCK	453838104	694	25700	SHARES
INDYMAC BANCORP, INC.	COMMON STOCK	456607100	1137	31400	SHARES
INERGY LP	COMMON STOCK	456615103	27	1000	SHARES
INFOUSA INCORPORATED NEW	COMMON STOCK	456818301	114	12800	SHARES
INGRAM MICRO INC CL A	COMMON STOCK	457153104	3	200	SHARES
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK	457985208	13	400	SHARES
INTERGRATED DEVICE TECH INC	COMMON STOCK	458118106	5	500	SHARES
INTEL CORP	COMMON STOCK	458140100	19117	952977	SHARES
INTEL CORP	COMMON STOCK	458140100	9929	494971	SHARES
INTEL CORP	COMMON STOCK	458140100	7514	374553	SHARES
INTERGRAPH CORP	COMMON STOCK	458683109	228	8400	SHARES
INTERMAGNETICS GENERAL CORP	COMMON STOCK	458771102	208	9000	SHARES
IBM	COMMON STOCK	459200101	11381	132731	SHARES
INTERNATIONAL BUSINESS MACHINES CO	COMMON STOCK	459200101	4378	51061	SHARES
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	37866	441643	SHARES
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	2764	32236	SHARES
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	17780	207368	SHARES
INTERNATIONAL BUSINESS MACHINES CORP	COMMON STOCK	459200101	582	6792	SHARES
INTL FLAVORS & FRAGRANCES INC COM	COMMON STOCK	459506101	27	700	SHARES
INTERNATIONAL GAME TECH COM	COMMON STOCK	459902102	5	140	SHARES
INTERNATIONAL GAME TECH COM	COMMON STOCK	459902102	22	600	SHARES
INTERNATIONAL PAPER CO COM	COMMON STOCK	460146103	1467	36295	SHARES
INTERNATIONAL PAPER CO COM	COMMON STOCK	460146103	738	18251	SHARES
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	7090	206719	SHARES
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	1143	33342	SHARES
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	844	24601	SHARES
INTL RECTIFIER CORP	COMMON STOCK	460254105	8358	243673	SHARES
INTERNATIONAL SPEEDWAY CORP CL A	COMMON STOCK	460335201	140	2800	SHARES
INTERNATIONAL SPEEDWAY CORP CL A	COMMON STOCK	460335201	6	120	SHARES
INTERNATIONAL SPEEDWAY CORP., CLASS A	COMMON STOCK	460335201	1198	24000	SHARES
INTERPUBLIC GROUP COS INC COM	COMMON STOCK	460690100	2	174	SHARES
INTERPUBLIC GROUP COS INC COM	COMMON STOCK	460690100	5	515	SHARES
INTERPUBLIC GROUP COS INC COM	COMMON STOCK	460690100	2	200	SHARES
INTUIT INC COM	COMMON STOCK	461202103	145	3200	SHARES
INTUIT INC COM	COMMON STOCK	461202103	7	150	SHARES
INTUIT, INC.	COMMON STOCK	461202103	1294	28500	SHARES
INVACARE CORP COM	COMMON STOCK	461203101	18	400	SHARES
INVESTORS FINANCIAL SERVICES CORP	COMMON STOCK	461915100	18	398	SHARES
ISHARES MSCI JAPAN INDEX FD	COMMON STOCK	464286848	24	2500	SHARES
ISHARES S&P 500 BARRA VALUE INDEX FD	COMMON STOCK	464287408	86	1500	SHARES
ISHARES LEHMAN 7-10 YRS TREAS	COMMON STOCK	464287440	13	150	SHARES
ISHARES RUSSELL 2000 VALUE	COMMON STOCK	464287630	17	100	SHARES
ISHARES TRUST DOW JONES	COMMON STOCK	464287721	892	20767	SHARES
ISIS PHARMACEUTICALS COM	COMMON STOCK	464330109	2	350	SHARES
ISIS PHARMACEUTICALS, INC.	COMMON STOCK	464330109	564	115000	SHARES
ITRON INC COM	COMMON STOCK	465741106	143	8200	SHARES
IVAX CORP	COMMON STOCK	465823102	9	468	SHARES
J JILL GROUP INC	COMMON STOCK	466189107	38	1900	SHARES
J JILL GROUP INC	COMMON STOCK	466189107	42	2100	SHARES
JLG INDUSTRIES INC	COMMON STOCK	466210101	15	900	SHARES
JMAR TECHNOLOGIES INC	COMMON STOCK	466212107	1	1000	SHARES
JABIL CIRCUIT INC	COMMON STOCK	466313103	1806	78513	SHARES
JABIL CIRCUIT INC	COMMON STOCK	466313103	1686	73309	SHARES
JABIL CIRCUIT INC	COMMON STOCK	466313103	429	18650	SHARES
JACOBS ENGINEERING GROUP INC COM	COMMON STOCK	469814107	13	350	SHARES
JEFFERSON PILOT CORP COM	COMMON STOCK	475070108	619	12474	SHARES
JEFFERSON PILOT CORP COM	COMMON STOCK	475070108	609	12268	SHARES
JETBLUE AIRWAYS CORPORATION	COMMON STOCK	477143101	61	2900	SHARES
JETBLUE AIRWAYS CORPORATION	COMMON STOCK	477143101	67	3200	SHARES
JOHNSON & JOHNSON	COMMON STOCK	478160104	27188	482550	SHARES
JOHNSON & JOHNSON	COMMON STOCK	478160104	10708	190066	SHARES

ITT INDUSTRIES INC	X		1	2566	0	80
ITT INDUSTRIES INC		X	1	1364	0	800
ITT INDUSTRIES, INC.	X		3	12300	0	0
ICORIA, INC.	X		3	162500	0	0
IDACORP INC	X		1	0	0	2900

IDACORP INC		X	1	300	0	1242
IKON OFFICE SOLUTIONS INC	X		1	0	0	16000
IKON OFFICE SOLUTIONS, INC.	X		3	63400	0	0
IDENTIX, INC.	X		3	61299	0	0
ILLINOIS TOOL WKS INC COM	X		1	21060	0	0
ILLINOIS TOOL WKS INC COM	X		3	258	0	1120
ILLINOIS TOOL WKS INC COM		X	1	7523	0	0
IMMERSION CORP.	X		3	137300	0	0
INDEPENDENCE COMMUNITY BANK	X		3	25400	0	0
INDEPENDENT BANK CORP.- MICHIGAN	X		3	25700	0	0
INDYMAC BANCORP, INC.	X		3	31400	0	0
INERGY LP		X	1	1000	0	0
INFOUSA INCORPORATED NEW	X		1	0	0	12800
INGRAM MICRO INC CL A		X	1	200	0	0
INTEGRA LIFESCIENCES HOLDING	X		1	400	0	0
INTERGRATED DEVICE TECH INC	X		1	500	0	0
INTEL CORP	X		1	944219	0	8758
INTEL CORP	X		3	475611	0	19360
INTEL CORP		X	1	333368	0	41185
INTERGRAPH CORP	X		1	0	0	8400
INTERMAGNETICS GENERAL CORP	X		1	0	0	9000
IBM	X		3	132731	0	0
INTERNATIONAL BUSINESS MACHINES CO	X		2	51061	0	0
INTERNATIONAL BUSINESS MACHINES CORP	X		1	437060	0	4583
INTERNATIONAL BUSINESS MACHINES CORP	X		3	28236	0	4000
INTERNATIONAL BUSINESS MACHINES CORP		X	1	185914	0	21454
INTERNATIONAL BUSINESS MACHINES CORP		X	3	4392	0	2400
INTL FLAVORS & FRAGRANCES INC COM	X		1	700	0	0
INTERNATIONAL GAME TECH COM	X		1	140	0	0
INTERNATIONAL GAME TECH COM		X	1	100	0	500
INTERNATIONAL PAPER CO COM	X		1	35495	0	800
INTERNATIONAL PAPER CO COM		X	1	15240	0	3011
INTERNATIONAL RECTIFIER CORP	X		1	204141	0	2578
INTERNATIONAL RECTIFIER CORP	X		3	33342	0	0
INTERNATIONAL RECTIFIER CORP		X	1	21676	0	2925
INTL RECTIFIER CORP	X		3	243673	0	0
INTERNATIONAL SPEEDWAY CORP CL A	X		1	2800	0	0
INTERNATIONAL SPEEDWAY CORP CL A		X	1	120	0	0
INTERNATIONAL SPEEDWAY CORP., CLASS A	X		3	24000	0	0
INTERPUBLIC GROUP COS INC COM	X		1	174	0	0
INTERPUBLIC GROUP COS INC COM	X		3	515	0	0
INTERPUBLIC GROUP COS INC COM		X	1	200	0	0
INTUIT INC COM	X		1	3200	0	0
INTUIT INC COM		X	1	0	0	150
INTUIT, INC.	X		3	28500	0	0
INVACARE CORP COM		X	1	400	0	0
INVESTORS FINANCIAL SERVICES CORP	X		1	398	0	0
ISHARES MSCI JAPAN INDEX FD	X		1	2500	0	0
ISHARES S&P 500 BARRA VALUE INDEX FD	X		1	1500	0	0
ISHARES LEHMAN 7-10 YRS TREAS		X	1	0	0	150
ISHARES RUSSELL 2000 VALUE	X		1	100	0	0
ISHARES TRUST DOW JONES	X		2	20767	0	0
ISIS PHARMACEUTICALS COM	X		1	350	0	0
ISIS PHARMACEUTICALS, INC.	X		3	115000	0	0
ITRON INC COM	X		1	0	0	8200
IVAX CORP		X	1	468	0	0
J JILL GROUP INC	X		1	1900	0	0
J JILL GROUP INC	X		3	2100	0	0
JLG INDUSTRIES INC		X	1	900	0	0
JMAR TECHNOLOGIES INC		X	1	1000	0	0
JABIL CIRCUIT INC	X		1	78513	0	0
JABIL CIRCUIT INC	X		3	62658	0	10651
JABIL CIRCUIT INC		X	1	18650	0	0
JACOBS ENGINEERING GROUP INC COM		X	1	350	0	0
JEFFERSON PILOT CORP COM	X		1	9626	0	2848
JEFFERSON PILOT CORP COM		X	1	12268	0	0
JETBLUE AIRWAYS CORPORATION	X		1	2900	0	0
JETBLUE AIRWAYS CORPORATION	X		3	3200	0	0
JOHNSON & JOHNSON	X		1	479045	0	3505
JOHNSON & JOHNSON	X		3	189166	0	900

JOHNSON & JOHNSON	COMMON STOCK	478160104	32057	569045	SHARES
JOHNSON & JOHNSON	COMMON STOCK	478160104	1934	34341	SHARES
JOHNSON & JOHNSON	COMMON STOCK	478160104	400	7100	SHARES
JONES APPAREL GROUP INC COM	COMMON STOCK	480074103	291	8125	SHARES
JOS A BANK CLOTHIERS INC	COMMON STOCK	480838101	19	700	SHARES
JOURNAL REGISTER CO	COMMON STOCK	481138105	79	4200	SHARES
JOY GLOBAL INCORPORATED	COMMON STOCK	481165108	100	2900	SHARES
JOY GLOBAL INCORPORATED	COMMON STOCK	481165108	110	3200	SHARES
KCS ENERGY INC	COMMON STOCK	482434206	125	9000	SHARES
KCS ENERGY, INC.	COMMON STOCK	482434206	142	10200	SHARES
K V PHARMACEUTICAL CO CL A	COMMON STOCK	482740206	240	13400	SHARES
KANSAS LIFE INS CO COM	COMMON STOCK	484836101	170	4000	SHARES
KELLOGG CO COM	COMMON STOCK	487836108	1337	31346	SHARES
KELLOGG CO COM	COMMON STOCK	487836108	1035	24272	SHARES
KENSEY NASH CORP COM	COMMON STOCK	490057106	37	1400	SHARES
KERR MCGEE CORP	COMMON STOCK	492386107	73	1283	SHARES
KERR MCGEE CORP	COMMON STOCK	492386107	7	117	SHARES
KERR MCGEE CORP	COMMON STOCK	492386107	29	500	SHARES
KEYCORP	COMMON STOCK	493267108	1134	35896	SHARES
KEYCORP	COMMON STOCK	493267108	844	26700	SHARES
KEYCORP	COMMON STOCK	493267108	327	10352	SHARES
KEYCORP	COMMON STOCK	493267108	335	10600	SHARES
KEYCORP	COMMON STOCK	493267108	158	5000	SHARES
KIMBERLY CLARK CORP	COMMON STOCK	494368103	5935	91884	SHARES
KIMBERLY CLARK CORP	COMMON STOCK	494368103	754	11675	SHARES
KIMBERLY CLARK CORP	COMMON STOCK	494368103	7352	113831	SHARES
KIMBERLY CLARK CORPORATION	COMMON STOCK	494368103	323	5000	SHARES
KINDER MORGAN ENERGY PARTNERS LP	COMMON STOCK	494550106	177	3780	SHARES
KINDER MORGAN ENERGY PARTNERS LP	COMMON STOCK	494550106	117	2500	SHARES
KING PHARMACEUTICALS INC COM	COMMON STOCK	495582108	14	1200	SHARES
KING PHARMACEUTICALS INC COM	COMMON STOCK	495582108	1	100	SHARES
KNIGHT RIDDER INC	COMMON STOCK	499040103	26	400	SHARES
KNIGHT TRADING GROUP INC COM	COMMON STOCK	499063105	69	7500	SHARES
KNIGHT TRADING GROUP INC COM	COMMON STOCK	499063105	424	46000	SHARES
KOHL'S CORP COM	COMMON STOCK	500255104	326	6770	SHARES
KOHL'S CORP COM	COMMON STOCK	500255104	118	2440	SHARES
KOHL'S CORP COM	COMMON STOCK	500255104	241	5000	SHARES
KOMAG, INC.	COMMON STOCK	500453204	503	36200	SHARES
KRISPY KREME DOUGHNUTS INC COM	COMMON STOCK	501014104	1	100	SHARES
KROGER CO	COMMON STOCK	501044101	619	39910	SHARES
KROGER CO	COMMON STOCK	501044101	63	4050	SHARES
KRONOS INCORPORATED	COMMON STOCK	501052104	182	4100	SHARES
KULICKE & SOFFA INDUSTRIES	COMMON STOCK	501242101	254	45000	SHARES
LSI LOGIC CORP COM	COMMON STOCK	502161102	1	200	SHARES
LA JOLLA PHARMACEUTICAL CO.	COMMON STOCK	503459109	358	117400	SHARES
LABOR READY, INC.	COMMON STOCK	505401208	386	27500	SHARES
LAM RESH CORP	COMMON STOCK	512807108	101	4600	SHARES
LAM RESH CORP	COMMON STOCK	512807108	112	5100	SHARES
LAMAR ADVERTISING CO COM	COMMON STOCK	512815101	8	200	SHARES
LANDAMERICA FINANCIAL GROUP, INC.	COMMON STOCK	514936103	1083	23800	SHARES
LARGE SCALE BIOLOGY CORP COM	COMMON STOCK	517053104	2	2000	SHARES
LATTICE SEMICONDUCTOR CORP.	COMMON STOCK	518415104	1577	321200	SHARES
ESTEE LAUDER CO	COMMON STOCK	518439104	8974	214700	SHARES
LAUDER ESTEE CO CL A	COMMON STOCK	518439104	6117	146328	SHARES
LAUDER ESTEE CO CL A	COMMON STOCK	518439104	1098	26268	SHARES
LAUDER ESTEE CO CL A	COMMON STOCK	518439104	333	7975	SHARES
LAUREATE EDUCATION INC	COMMON STOCK	518613104	37	1000	SHARES
LAUREATE EDUCATION, INC.	COMMON STOCK	518613104	283	7600	SHARES
LEAR CORP	COMMON STOCK	521865105	6412	117767	SHARES
LEAR CORP	COMMON STOCK	521865105	5490	100824	SHARES
LEAR CORP	COMMON STOCK	521865105	1744	32022	SHARES
LEAR CORP	COMMON STOCK	521865105	221	4050	SHARES
LEESPORT FINANCIAL CORP	COMMON STOCK	524477106	61	2696	SHARES
LEESPORT FINANCIAL CORP	COMMON STOCK	524477106	5	200	SHARES
LEGGETT & PLATT INC	COMMON STOCK	524660107	87	3100	SHARES
LEGGETT AND PLATT, INC.	COMMON STOCK	524660107	778	27700	SHARES
LEGG MASON INC	COMMON STOCK	524901105	107	2010	SHARES
LEGG MASON INC	COMMON STOCK	524901105	180	3375	SHARES
LEHMAN BROTHERS HLDGS INC COM	COMMON STOCK	524908100	465	5829	SHARES
LEHMAN BROTHERS HLDGS INC COM	COMMON STOCK	524908100	63	790	SHARES
LEHMAN BROTHERS HLDGS INC COM	COMMON STOCK	524908100	96	1200	SHARES
LENNAR CORP CL A	COMMON STOCK	526057104	90	1900	SHARES
LENNAR CORP., CLASS A	COMMON STOCK	526057104	776	16300	SHARES
LEXINGTON CORP PROPERTIES TR (REIT)	COMMON STOCK	529043101	32	1482	SHARES
LEXMARK INTL INC CL A	COMMON STOCK	529771107	29	340	SHARES

JOHNSON & JOHNSON		X	1	550418	0	18627
JOHNSON & JOHNSON	X		2	34341	0	0
JOHNSON & JOHNSON		X	3	7100	0	0
JONES APPAREL GROUP INC COM		X	1	8125	0	0
JOS A BANK CLOTHIERS INC	X		1	700	0	0

JOURNAL REGISTER CO	X		1	0	0	4200
JOY GLOBAL INCORPORATED	X		1	2900	0	0
JOY GLOBAL INCORPORATED	X		3	3200	0	0
KCS ENERGY INC	X		1	0	0	9000
KCS ENERGY, INC.	X		3	10200	0	0
K V PHARMACEUTICAL CO CL A	X		1	0	0	13400
KANSAS LIFE INS CO COM		X	1	4000	0	0
KELLOGG CO COM	X		1	31346	0	0
KELLOGG CO COM		X	1	21875	0	2397
KENSEY NASH CORP COM	X		1	0	0	1400
KERR MCGEE CORP	X		1	483	0	800
KERR MCGEE CORP	X		3	117	0	0
KERR MCGEE CORP		X	1	500	0	0
KEYCORP	X		1	35896	0	0
KEYCORP	X		3	26700	0	0
KEYCORP		X	1	9802	0	550
KEYCORP	X		2	10600	0	0
KEYCORP		X	3	4000	0	1000
KIMBERLY CLARK CORP	X		1	91294	0	590
KIMBERLY CLARK CORP	X		3	11675	0	0
KIMBERLY CLARK CORP		X	1	90406	0	23425
KIMBERLY CLARK CORPORATION	X		2	5000	0	0
KINDER MORGAN ENERGY PARTNERS LP	X		1	3780	0	0
KINDER MORGAN ENERGY PARTNERS LP		X	1	500	0	2000
KING PHARMACEUTICALS INC COM	X		1	1200	0	0
KING PHARMACEUTICALS INC COM		X	1	100	0	0
KNIGHT RIDDER INC	X		1	400	0	0
KNIGHT TRADING GROUP INC COM	X		1	7500	0	0
KNIGHT TRADING GROUP INC COM	X		3	46000	0	0
KOHL'S CORP COM	X		1	6770	0	0
KOHL'S CORP COM		X	1	2440	0	0
KOHL'S CORP COM		X	3	5000	0	0
KOMAG, INC.	X		3	36200	0	0
KRISPY KREME DOUGHNUTS INC COM	X		1	100	0	0
KROGER CO	X		1	39910	0	0
KROGER CO		X	1	3550	0	500
KRONOS INCORPORATED	X		1	300	0	3800
KULICKE & SOFFA INDUSTRIES	X		3	45000	0	0
LSI LOGIC CORP COM		X	1	200	0	0
LA JOLLA PHARMACEUTICAL CO.	X		3	117400	0	0
LABOR READY, INC.	X		3	27500	0	0
LAM RESH CORP	X		1	4600	0	0
LAM RESH CORP	X		3	5100	0	0
LAMAR ADVERTISING CO COM		X	1	200	0	0
LANDAMERICA FINANCIAL GROUP, INC.	X		3	23800	0	0
LARGE SCALE BIOLOGY CORP COM	X		1	2000	0	0
LATTICE SEMICONDUCTOR CORP.	X		3	321200	0	0
ESTEE LAUDER CO	X		3	214700	0	0
LAUDER ESTEE CO CL A	X		1	143583	0	2745
LAUDER ESTEE CO CL A	X		3	26268	0	0
LAUDER ESTEE CO CL A		X	1	6225	0	1750
LAUREATE EDUCATION INC	X		1	1000	0	0
LAUREATE EDUCATION, INC.	X		3	7600	0	0
LEAR CORP	X		1	116802	0	965
LEAR CORP	X		3	96919	0	3905
LEAR CORP		X	1	31022	0	1000
LEAR CORP		X	3	4050	0	0
LEESPORT FINANCIAL CORP	X		1	2696	0	0
LEESPORT FINANCIAL CORP		X	1	200	0	0
LEGGETT & PLATT INC	X		1	3100	0	0
LEGGETT AND PLATT, INC.	X		3	27700	0	0
LEGG MASON INC	X		1	2010	0	0
LEGG MASON INC		X	1	3375	0	0
LEHMAN BROTHERS HLDGS INC COM	X		1	5829	0	0
LEHMAN BROTHERS HLDGS INC COM		X	1	790	0	0
LEHMAN BROTHERS HLDGS INC COM		X	3	1200	0	0
LENNAR CORP CL A	X		1	1900	0	0
LENNAR CORP., CLASS A	X		3	16300	0	0
LEXINGTON CORP PROPERTIES TR (REIT)		X	1	1482	0	0
LEXMARK INTL INC CL A	X		1	340	0	0

LIBERTY MEDIA CORP	COMMON STOCK	530718105	6708	769224	SHARES
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	5001	573458	SHARES
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	825	94658	SHARES
LIBERTY MEDIA CORP CL A	COMMON STOCK	530718105	1106	126860	SHARES
LIBERTY MEDIA CORP -B	COMMON STOCK	530718204	240	26000	SHARES
LIBERTY MEDIA INTL INC-A	COMMON STOCK	530719103	117	3513	SHARES
LIBERTY MEDIA INTL INC-A	COMMON STOCK	530719103	183	5497	SHARES
LIBERTY MEDIA CORP	COMMON STOCK	530719202	47	1300	SHARES
LIBERTY PROPERTY TRUST (REIT)	COMMON STOCK	531172104	4	100	SHARES
ELI LILLY & CO	COMMON STOCK	532457108	649	10800	SHARES
LILLY ELI & CO	COMMON STOCK	532457108	7052	117428	SHARES
LILLY ELI & CO	COMMON STOCK	532457108	687	11437	SHARES
LILLY ELI & CO	COMMON STOCK	532457108	8184	136282	SHARES
LIMITED BRANDS, INC COM	COMMON STOCK	532716107	11	500	SHARES
LINCARE HOLDINGS INC COM	COMMON STOCK	532791100	104	3500	SHARES
LINCARE HOLDINGS INC COM	COMMON STOCK	532791100	3	100	SHARES
LINCARE HOLDINGS, INC.	COMMON STOCK	532791100	900	30300	SHARES
LINCOLN NATIONAL CORP.	COMMON STOCK	534187109	10921	232363	SHARES
LINCOLN NATL CORP IND	COMMON STOCK	534187109	5831	124058	SHARES
LINCOLN NATL CORP IND	COMMON STOCK	534187109	942	20040	SHARES
LINEAR TECHNOLOGY CORP COM	COMMON STOCK	535678106	73	2023	SHARES
LINENS N THINGS INC COM	COMMON STOCK	535679104	181	7800	SHARES
LIONBRIDGE TECHNOLOGIES, INC.	COMMON STOCK	536252109	387	45100	SHARES
LIVEPERSON, INC.	COMMON STOCK	538146101	147	45100	SHARES
LIZ CLAIBORNE INC	COMMON STOCK	539320101	181	4796	SHARES
LIZ CLAIBORNE INC	COMMON STOCK	539320101	60	1594	SHARES
LIZ CLAIBORNE INC	COMMON STOCK	539320101	75	2000	SHARES
LIZ CLAIBORNE, INC.	COMMON STOCK	539320101	619	16400	SHARES
LOCKHEED MARTIN CORPORATION	COMMON STOCK	539830109	826	14800	SHARES
LOCKHEED MARTIN CORPORATION COM	COMMON STOCK	539830109	8949	160442	SHARES
LOCKHEED MARTIN CORPORATION COM	COMMON STOCK	539830109	8286	148552	SHARES
LOCKHEED MARTIN CORPORATION COM	COMMON STOCK	539830109	1347	24142	SHARES
LODGENET ENTERTAINMENT CORP	COMMON STOCK	540211109	77	5800	SHARES
LOEWS CORP COM	COMMON STOCK	540424108	53	900	SHARES
LOEWS CORP COM	COMMON STOCK	540424108	23	400	SHARES
LOEWS CORP-CAROLINA GROUP	COMMON STOCK	540424207	73	3000	SHARES
LONE STAR STEAKHOUSE & SALOON	COMMON STOCK	542307103	907	35100	SHARES
LOUISIANA PAC CORP	COMMON STOCK	546347105	52	2004	SHARES
LOWES COS INC COM	COMMON STOCK	548661107	2389	43949	SHARES
LOWES COS INC COM	COMMON STOCK	548661107	38	700	SHARES
LOWES COS INC COM	COMMON STOCK	548661107	796	14646	SHARES
LUBRIZOL CORP	COMMON STOCK	549271104	114	3300	SHARES
LUBRIZOL CORP	COMMON STOCK	549271104	718	20765	SHARES
LUBRIZOL CORP	COMMON STOCK	549271104	69	2000	SHARES
LUBRIZOL CORP.	COMMON STOCK	549271104	664	19200	SHARES
LUCENT TECHNOLOGIES	COMMON STOCK	549463107	628	198059	SHARES
LUCENT TECHNOLOGIES	COMMON STOCK	549463107	879	277330	SHARES
LUCENT TECHNOLOGIES	COMMON STOCK	549463107	302	95335	SHARES
LUCENT TECHNOLOGIES	COMMON STOCK	549463107	10	3144	SHARES
LUCENT TECHNOLOGIES INCORPORATED	COMMON STOCK	549463107	161	50758	SHARES
LYONDELL CHEMICAL COMPANY COM	COMMON STOCK	552078107	6	250	SHARES
M.D.C. HOLDINGS, INC.	COMMON STOCK	552676108	585	8000	SHARES
MCI INC	COMMON STOCK	552691107	6	365	SHARES
MCI INC	COMMON STOCK	552691107	26	1563	SHARES
MGI PHARMA INC COM	COMMON STOCK	552880106	112	4200	SHARES
MGI PHARMA INC COM	COMMON STOCK	552880106	131	4900	SHARES
THE MACERICH COMPANY (REIT)	COMMON STOCK	554382101	24	450	SHARES
MACROVISION CORP.	COMMON STOCK	555904101	732	30400	SHARES
MAGELAN MIDSTREAM PARTNERS LP	COMMON STOCK	559080106	346	6300	SHARES
MAGNA INTERNATIONAL, INC., CLASS A	COMMON STOCK	559222401	1689	22800	SHARES
MANITOWOC CO INC COM	COMMON STOCK	563571108	291	8200	SHARES
MANOR CARE INC COM	COMMON STOCK	564055101	210	7000	SHARES
MARATHON OIL CORP	COMMON STOCK	565849106	1367	33125	SHARES
MARATHON OIL CORP	COMMON STOCK	565849106	261	6310	SHARES
MARATHON OIL CORP	COMMON STOCK	565849106	407	9855	SHARES
MARKEL CORP COM	COMMON STOCK	570535104	31	100	SHARES
MARKEL CORP COM	COMMON STOCK	570535104	131	425	SHARES
MARSH & MCLENNAN COMPANIES INC	COMMON STOCK	571748102	1293	28250	SHARES
MARSH & MCLENNAN COS INC COM	COMMON STOCK	571748102	1643	35906	SHARES
MARSH & MCLENNAN COS INC COM	COMMON STOCK	571748102	2020	44144	SHARES
MARSHALL & ILSLEY CORP	COMMON STOCK	571834100	376	9325	SHARES
MARSHALL & ILSLEY CORP	COMMON STOCK	571834100	371	9200	SHARES
MARSHALL & ILSLEY CORP	COMMON STOCK	571834100	145	3600	SHARES
MARRIOTT INTL INC CL A	COMMON STOCK	571903202	26	500	SHARES
MARRIOTT INTL INC CL A	COMMON STOCK	571903202	39	745	SHARES

LIBERTY MEDIA CORP	X	3	769224	0	0
LIBERTY MEDIA CORP CL A	X	1	572738	0	720
LIBERTY MEDIA CORP CL A	X	3	94658	0	0
LIBERTY MEDIA CORP CL A	X	1	125460	0	1400
LIBERTY MEDIA CORP -B	X	1	26000	0	0

LIBERTY MEDIA INTL INC-A	X		1	3513	0	0
LIBERTY MEDIA INTL INC-A		X	1	5497	0	0
LIBERTY MEDIA CORP		X	1	1300	0	0
LIBERTY PROPERTY TRUST (REIT)	X		1	100	0	0
ELI LILLY & CO	X		3	10800	0	0
LILLY ELI & CO	X		1	117178	0	250
LILLY ELI & CO	X		3	5906	0	5531
LILLY ELI & CO		X	1	132982	0	3300
LIMITED BRANDS, INC COM		X	1	500	0	0
LINCARE HOLDINGS INC COM	X		1	3500	0	0
LINCARE HOLDINGS INC COM		X	1	100	0	0
LINCARE HOLDINGS, INC.	X		3	30300	0	0
LINCOLN NATIONAL CORP.	X		3	232363	0	0
LINCOLN NATL CORP IND	X		1	122603	0	1455
LINCOLN NATL CORP IND		X	1	19125	0	915
LINEAR TECHNOLOGY CORP COM	X		1	2023	0	0
LINENS N THINGS INC COM	X		1	0	0	7800
LIONBRIDGE TECHNOLOGIES, INC.	X		3	45100	0	0
LIVEPERSON, INC.	X		3	45100	0	0
LIZ CLAIBORNE INC	X		1	4796	0	0
LIZ CLAIBORNE INC		X	1	1594	0	0
LIZ CLAIBORNE INC		X	3	2000	0	0
LIZ CLAIBORNE, INC.	X		3	16400	0	0
LOCKHEED MARTIN CORPORATION	X		2	14800	0	0
LOCKHEED MARTIN CORPORATION COM	X		1	158317	0	2125
LOCKHEED MARTIN CORPORATION COM	X		3	148552	0	0
LOCKHEED MARTIN CORPORATION COM		X	1	23767	0	375
LODGENET ENTERTAINMENT CORP	X		1	0	0	5800
LOEWS CORP COM	X		1	900	0	0
LOEWS CORP COM		X	1	400	0	0
LOEWS CORP-CAROLINA GROUP	X		1	3000	0	0
LONE STAR STEAKHOUSE & SALOON	X		3	35100	0	0
LOUISIANA PAC CORP		X	1	0	0	2004
LOWES COS INC COM	X		1	43949	0	0
LOWES COS INC COM	X		3	0	0	700
LOWES COS INC COM		X	1	14346	0	300
LUBRIZOL CORP	X		1	3300	0	0
LUBRIZOL CORP		X	1	20765	0	0
LUBRIZOL CORP		X	3	2000	0	0
LUBRIZOL CORP.	X		3	19200	0	0
LUCENT TECHNOLOGIES	X		1	197531	0	528
LUCENT TECHNOLOGIES	X		3	275794	0	1536
LUCENT TECHNOLOGIES		X	1	91623	0	3712
LUCENT TECHNOLOGIES		X	3	3144	0	0
LUCENT TECHNOLOGIES INCORPORATED	X		2	50758	0	0
LYONDELL CHEMICAL COMPANY COM	X		1	250	0	0
M.D.C. HOLDINGS, INC.	X		3	8000	0	0
MCI INC	X		1	365	0	0
MCI INC	X		3	1563	0	0
MGI PHARMA INC COM	X		1	4200	0	0
MGI PHARMA INC COM	X		3	4900	0	0
THE MACERICH COMPANY (REIT)	X		1	450	0	0
MACROVISION CORP.	X		3	30400	0	0
MAGELAN MIDSTREAM PARTNERS LP	X		2	6300	0	0
MAGNA INTERNATIONAL, INC., CLASS A	X		3	22800	0	0
MANITOWOC CO INC COM	X		1	0	0	8200
MANOR CARE INC COM		X	1	7000	0	0
MARATHON OIL CORP	X		1	32925	0	200
MARATHON OIL CORP	X		3	6310	0	0
MARATHON OIL CORP		X	1	8555	0	1300
MARKEL CORP COM	X		1	100	0	0
MARKEL CORP COM		X	1	425	0	0
MARSH & MCLENNAN COMPANIES INC	X		2	28250	0	0
MARSH & MCLENNAN COS INC COM	X		1	35906	0	0
MARSH & MCLENNAN COS INC COM		X	1	44144	0	0
MARSHALL & ILSLEY CORP	X		1	9325	0	0
MARSHALL & ILSLEY CORP		X	1	9200	0	0
MARSHALL & ILSLEY CORP		X	3	0	0	3600
MARRIOTT INTL INC CL A	X		1	500	0	0
MARRIOTT INTL INC CL A		X	1	745	0	0

MARTHA STEWART LIVING-CL A	COMMON STOCK	573083102	16	1001	SHARES
MARTIN MARIETTA MATERIALS INC	COMMON STOCK	573284106	25	550	SHARES
MASCO CORP	COMMON STOCK	574599106	796	23055	SHARES
MASCO CORP	COMMON STOCK	574599106	745	21569	SHARES
MASCO CORP	COMMON STOCK	574599106	90	2600	SHARES
MASSEY ENERGY CO COM	COMMON STOCK	576206106	64	2200	SHARES
MASSEY ENERGY CO COM	COMMON STOCK	576206106	52	1800	SHARES
MASTEC INC	COMMON STOCK	576323109	41	7900	SHARES
MASTEC INC	COMMON STOCK	576323109	499	95200	SHARES
MATERIAL SCIENCES CORP	COMMON STOCK	576674105	1	100	SHARES
MATRIA HEALTHCARE INCORPORATED	COMMON STOCK	576817209	3	100	SHARES
MATTEL INC	COMMON STOCK	577081102	5198	286683	SHARES
MATTEL INC	COMMON STOCK	577081102	6509	358989	SHARES
MATTEL INC	COMMON STOCK	577081102	971	53543	SHARES
MATTHEWS INTL CORP CL A	COMMON STOCK	577128101	10	300	SHARES
MAXTOR CORP.	COMMON STOCK	577729205	568	109300	SHARES
MAY DEPT STORES & CO COM	COMMON STOCK	577778103	389	15186	SHARES
MAY DEPT STORES & CO COM	COMMON STOCK	577778103	126	4929	SHARES
MAVERICK TUBE CORP	COMMON STOCK	577914104	40	1300	SHARES
MAVERICK TUBE CORP	COMMON STOCK	577914104	43	1400	SHARES
MAYTAG CORPORATION	COMMON STOCK	578592107	61	3332	SHARES
MAYTAG CORPORATION	COMMON STOCK	578592107	21	1125	SHARES
MCCORMICK & CO INC	COMMON STOCK	579780107	9	262	SHARES
MCCORMICK & CO-NON VGT SHS	COMMON STOCK	579780206	904	26324	SHARES
MCCORMICK & CO-NON VGT SHS	COMMON STOCK	579780206	148	4300	SHARES
MCDATA CORP	COMMON STOCK	580031201	4	728	SHARES
MCDONALDS CORP COM	COMMON STOCK	580135101	1493	53258	SHARES
MCDONALDS CORP COM	COMMON STOCK	580135101	1371	48924	SHARES
MC GRAW HILL COMPANIES INC	COMMON STOCK	580645109	653	8195	SHARES
MC GRAW HILL COMPANIES INC	COMMON STOCK	580645109	1254	15740	SHARES
MCGRAW-HILL COS., INC.	COMMON STOCK	580645109	1562	19600	SHARES
MCMORAN EXPLORATION CO	COMMON STOCK	582411104	2	125	SHARES
MCMORAN EXPLORATION CO	COMMON STOCK	582411104	2	125	SHARES
MEADWESTVACO CORP	COMMON STOCK	583334107	106	3315	SHARES
MEADWESTVACO CORP	COMMON STOCK	583334107	13	400	SHARES
MECHANICAL TECHNOLOGY INC COM	COMMON STOCK	583538103	3	800	SHARES
MEDAREX INC	COMMON STOCK	583916101	95	12900	SHARES
MEDAREX INC	COMMON STOCK	583916101	1110	150300	SHARES
MEDIMMUNE INC COM	COMMON STOCK	584699102	5	200	SHARES
MEDTRONIC INC	COMMON STOCK	585055106	12361	238161	SHARES
MEDTRONIC INC	COMMON STOCK	585055106	9699	186873	SHARES
MEDTRONIC INC	COMMON STOCK	585055106	2958	56999	SHARES
MEMBERWORKS, INC.	COMMON STOCK	586002107	659	25100	SHARES
MENTOR GRAPHICS CORP.	COMMON STOCK	587200106	261	23800	SHARES
MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	345	7188	SHARES
MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	4455	92888	SHARES
MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	115	2400	SHARES
MERCK & CO INC	COMMON STOCK	589331107	13558	410860	SHARES
MERCK & CO INC	COMMON STOCK	589331107	5066	153520	SHARES
MERCK & CO INC	COMMON STOCK	589331107	14592	442194	SHARES
MERCK & CO INC	COMMON STOCK	589331107	249	7545	SHARES
MEREDITH CORP COM	COMMON STOCK	589433101	92	1800	SHARES
MEREDITH CORP.	COMMON STOCK	589433101	750	14600	SHARES
MERIDIAN GOLD INCORPORATED	COMMON STOCK	589975101	4	250	SHARES
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	2033	40893	SHARES
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	1325	26659	SHARES
MERRILL LYNCH & COMPANY INCORPORATED	COMMON STOCK	590188108	467	9400	SHARES
METHODE ELECTRONICS, INC., CLASS A	COMMON STOCK	591520200	770	60200	SHARES
MICROS SYSTEMS INC	COMMON STOCK	594901100	120	2400	SHARES
MICROSOFT CORP	COMMON STOCK	594918104	27183	983127	SHARES
MICROSOFT CORP	COMMON STOCK	594918104	19696	712372	SHARES
MICROSOFT CORP	COMMON STOCK	594918104	10411	376523	SHARES
MICROSOFT CORP	COMMON STOCK	594918104	476	17200	SHARES
MICRON TECHNOLOGY INC COM	COMMON STOCK	595112103	2	200	SHARES
MICRON TECHNOLOGY INC COM	COMMON STOCK	595112103	53	4400	SHARES
MIDCAP SPDR TRUST SERIES 1 S&P 400	COMMON STOCK	595635103	3445	31793	SHARES
MIDCAP SPDR TRUST SERIES 1 S&P 400	COMMON STOCK	595635103	580	5354	SHARES
MIDLAND CO	COMMON STOCK	597486109	101	3692	SHARES
MILACRON INC	COMMON STOCK	598709103	6	1767	SHARES
MILLENNIUM PHARMACEUTICALS COM	COMMON STOCK	599902103	34	2500	SHARES
MILLS CORP	COMMON STOCK	601148109	1084	20900	SHARES
MILLS CORP COM	COMMON STOCK	601148109	1482	28565	SHARES
MILLS CORP COM	COMMON STOCK	601148109	355	6845	SHARES
MILLS CORPORATION	COMMON STOCK	601148109	778	15000	SHARES
MINDSPEED TECHNOLOGIES INC	COMMON STOCK	602682106	1	672	SHARES

MARTHA STEWART LIVING-CL A	X	1	1001	0	0
MARTIN MARIETTA MATERIALS INC	X	1	550	0	0
MASCO CORP	X	1	23055	0	0
MASCO CORP	X	1	21569	0	0
MASCO CORP	X	3	2600	0	0

MASSEY ENERGY CO COM	X		1	2200	0	0
MASSEY ENERGY CO COM		X	1	1800	0	0
MASTEC INC	X		1	7900	0	0
MASTEC INC	X		3	95200	0	0
MATERIAL SCIENCES CORP		X	1	100	0	0
MATRIA HEALTHCARE INCORPORATED		X	1	100	0	0
MATTEL INC	X		1	282189	0	4494
MATTEL INC	X		3	358989	0	0
MATTEL INC		X	1	49251	0	4292
MATTHEWS INTL CORP CL A		X	1	300	0	0
MAXTOR CORP.	X		3	109300	0	0
MAY DEPT STORES & CO COM	X		1	15186	0	0
MAY DEPT STORES & CO COM		X	1	4179	0	750
MAVERICK TUBE CORP	X		1	1300	0	0
MAVERICK TUBE CORP	X		3	1400	0	0
MAYTAG CORPORATION	X		1	3332	0	0
MAYTAG CORPORATION		X	1	1125	0	0
MCCORMICK & CO INC	X		1	262	0	0
MCCORMICK & CO-NON VTG SHS	X		1	26324	0	0
MCCORMICK & CO-NON VTG SHS		X	1	4300	0	0
MCDATA CORP		X	1	728	0	0
MCDONALDS CORP COM	X		1	53258	0	0
MCDONALDS CORP COM		X	1	41616	0	7308
MC GRAW HILL COMPANIES INC	X		1	8195	0	0
MC GRAW HILL COMPANIES INC		X	1	11940	0	3800
MCGRAW-HILL COS., INC.	X		3	19600	0	0
MCMORAN EXPLORATION CO	X		1	125	0	0
MCMORAN EXPLORATION CO		X	1	125	0	0
MEADWESTVACO CORP	X		1	3315	0	0
MEADWESTVACO CORP		X	1	400	0	0
MECHANICAL TECHNOLOGY INC COM	X		1	800	0	0
MEDAREX INC	X		1	12900	0	0
MEDAREX INC	X		3	150300	0	0
MEDIMMUNE INC COM	X		1	0	0	200
MEDTRONIC INC	X		1	234352	0	3809
MEDTRONIC INC	X		3	182380	0	4493
MEDTRONIC INC		X	1	45611	0	11388
MEMBERWORKS, INC.	X		3	25100	0	0
MENTOR GRAPHICS CORP.	X		3	23800	0	0
MERCANTILE BANKSHARES CORP	X		1	7188	0	0
MERCANTILE BANKSHARES CORP		X	1	86654	0	6234
MERCANTILE BANKSHARES CORP		X	3	0	0	2400
MERCK & CO INC	X		1	408294	0	2566
MERCK & CO INC	X		3	147790	0	5730
MERCK & CO INC		X	1	399534	0	42660
MERCK & CO INC		X	3	6545	0	1000
MEREDITH CORP COM	X		1	1800	0	0
MEREDITH CORP.	X		3	14600	0	0
MERIDIAN GOLD INCORPORATED	X		1	250	0	0
MERRILL LYNCH & CO INC	X		1	39643	0	1250
MERRILL LYNCH & CO INC		X	1	25164	0	1495
MERRILL LYNCH & COMPANY INCORPORATED	X		2	9400	0	0
METHODE ELECTRONICS, INC., CLASS A	X		3	60200	0	0
MICROS SYSTEMS INC	X		1	0	0	2400
MICROSOFT CORP	X		1	973297	0	9830
MICROSOFT CORP	X		3	688838	0	23534
MICROSOFT CORP		X	1	333457	0	43066
MICROSOFT CORP		X	3	14700	0	2500
MICRON TECHNOLOGY INC COM	X		1	0	0	200
MICRON TECHNOLOGY INC COM		X	1	4400	0	0
MIDCAP SPDR TRUST SERIES 1 S&P 400	X		1	31793	0	0
MIDCAP SPDR TRUST SERIES 1 S&P 400		X	1	5354	0	0
MIDLAND CO		X	1	3692	0	0
MILACRON INC	X		1	1767	0	0
MILLENNIUM PHARMACEUTICALS COM		X	1	0	0	2500
MILLS CORP	X		3	20900	0	0
MILLS CORP COM	X		1	26965	0	1600
MILLS CORP COM		X	1	6845	0	0
MILLS CORPORATION	X		2	15000	0	0
MINDSPEED TECHNOLOGIES INC	X		1	672	0	0

MINDSPEED TECHNOLOGIES INC	COMMON STOCK	602682106	1	266	SHARES
MISSION RESOURCES CORPORATION	COMMON STOCK	605109107	71	11272	SHARES
MISSION RESOURCES CORPORATION	COMMON STOCK	605109107	78	12428	SHARES
MISSION WEST PROPERTIES, INC.	COMMON STOCK	605203108	335	32400	SHARES
MOBIUS MANAGEMENT SYSTEMS INC	COMMON STOCK	606925105	41	4500	SHARES
MOBIUS MANAGEMENT SYSTEMS INC	COMMON STOCK	606925105	47	5200	SHARES
MODEM MEDIA INC	COMMON STOCK	607533106	80	14900	SHARES
MODEM MEDIA INC	COMMON STOCK	607533106	93	17300	SHARES
MOHAWK INDUSTRIES INC COM	COMMON STOCK	608190104	72	910	SHARES
MOLEX INC COM	COMMON STOCK	608554101	277	9295	SHARES
MOLEX INC CL A	COMMON STOCK	608554200	7	250	SHARES
MOODYS CORP	COMMON STOCK	615369105	154	2100	SHARES
MOODYS CORP	COMMON STOCK	615369105	311	4249	SHARES
MOOG INC CL A	COMMON STOCK	615394202	3	90	SHARES
MORGAN STANLEY	COMMON STOCK	617446448	11950	242397	SHARES
MORGAN STANLEY	COMMON STOCK	617446448	11960	242596	SHARES
MORGAN STANLEY	COMMON STOCK	617446448	2569	52105	SHARES
MORGAN STANLEY	COMMON STOCK	617446448	21	424	SHARES
MOTOROLA INC	COMMON STOCK	620076109	3029	167906	SHARES
MOTOROLA INC	COMMON STOCK	620076109	1230	68200	SHARES
MOTOROLA INC	COMMON STOCK	620076109	1499	83119	SHARES
MOTOROLA INC	COMMON STOCK	620076109	253	14018	SHARES
MOTOROLA INCORPORATED	COMMON STOCK	620076109	456	25250	SHARES
MUELLER INDS INC COM	COMMON STOCK	624756102	283	6600	SHARES
MURPHY OIL CORP	COMMON STOCK	626717102	347	4000	SHARES
MURPHY OIL CORP	COMMON STOCK	626717102	87	1000	SHARES
MURPHY OIL CORP.	COMMON STOCK	626717102	3132	36100	SHARES
MYLAN LABORATORIES INC	COMMON STOCK	628530107	46	2541	SHARES
MYLAN LABORATORIES INC	COMMON STOCK	628530107	52	2902	SHARES
NBT BANCORP, INC.	COMMON STOCK	628778102	747	31900	SHARES
NCO GROUP INC COM	COMMON STOCK	628858102	256	9500	SHARES
NRG ENERGY INC	COMMON STOCK	629377508	539	20000	SHARES
NABI BIOPHARMACEUTICALS	COMMON STOCK	629519109	482	36000	SHARES
NASDAQ-100 SHARES	COMMON STOCK	631100104	1497	42607	SHARES
NASDAQ-100 SHARES	COMMON STOCK	631100104	70	2000	SHARES
NATIONAL CITY CORP COM	COMMON STOCK	635405103	1301	33691	SHARES
NATIONAL CITY CORP COM	COMMON STOCK	635405103	44	1148	SHARES
NATIONAL CITY CORP.	COMMON STOCK	635405103	1077	27889	SHARES
NATL FUEL GAS CO	COMMON STOCK	636180101	57	2013	SHARES
NATIONAL OILWELL INC COM	COMMON STOCK	637071101	138	4200	SHARES
NATIONAL OILWELL INC COM	COMMON STOCK	637071101	110	3355	SHARES
NATIONAL-OILWELL, INC.	COMMON STOCK	637071101	1229	37400	SHARES
NATIONAL PENN BANCSHARES INC	COMMON STOCK	637138108	136	4248	SHARES
NATIONAL PENN BANCSHARES INC	COMMON STOCK	637138108	136	4248	SHARES
NATIONAL SEMICONDUCTOR CORP COM	COMMON STOCK	637640103	26	1700	SHARES
NATIONAL SEMICONDUCTOR CORP COM	COMMON STOCK	637640103	72	4640	SHARES
NATIONWIDE FINL SVCS INC	COMMON STOCK	638612101	71	2010	SHARES
NATIONWIDE FINL SVCS INC	COMMON STOCK	638612101	8	238	SHARES
NATIONWIDE HEALTH PROPERTIES (REIT)	COMMON STOCK	638620104	31	1500	SHARES
NAVARRA CORPORATION	COMMON STOCK	639208107	32	2200	SHARES
NAVARRA CORPORATION	COMMON STOCK	639208107	38	2600	SHARES
NEOGEN CORPORATION	COMMON STOCK	640491106	22	1125	SHARES
NEW PLAN EXCEL REALTY TR (REIT)	COMMON STOCK	648053106	195	7780	SHARES
NEW PLAN EXCEL REALTY TR (REIT)	COMMON STOCK	648053106	251	10020	SHARES
NEW PLAN EXCEL REALTY TRUST INC	COMMON STOCK	648053106	730	29200	SHARES
NEW YORK TIMES CO CL A	COMMON STOCK	650111107	78	1995	SHARES
NEW YORK TIMES CO CL A	COMMON STOCK	650111107	22	550	SHARES
NEWELL RUBBERMAID IN	COMMON STOCK	651229106	728	36320	SHARES
NEWELL RUBBERMAID INC COM	COMMON STOCK	651229106	1928	96197	SHARES
NEWELL RUBBERMAID INC COM	COMMON STOCK	651229106	878	43823	SHARES
NEWFIELD EXPLORATION CO	COMMON STOCK	651290108	141	2300	SHARES
NEWFIELD EXPLORATION CO.	COMMON STOCK	651290108	1243	20300	SHARES
NEWMARKET CORPORATION	COMMON STOCK	651587107	37	1792	SHARES
NEWMARKET CORPORATION	COMMON STOCK	651587107	220	10540	SHARES
NEW MILFORD BANCORP	COMMON STOCK	651633109	385	13000	SHARES
NEWMONT MINING	COMMON STOCK	651639106	59	1300	SHARES
NEWMONT MINING	COMMON STOCK	651639106	180	3946	SHARES
NICOR INC	COMMON STOCK	654086107	22	600	SHARES
NICOR INC	COMMON STOCK	654086107	22	600	SHARES
NICOR, INC.	COMMON STOCK	654086107	385	10500	SHARES
NIKE INC CL B	COMMON STOCK	654106103	150	1907	SHARES
NIKE INC CL B	COMMON STOCK	654106103	56	715	SHARES
NIKE, INC., CLASS B	COMMON STOCK	654106103	693	8800	SHARES
NOKIA CORP	ADR	654902204	1070	78000	SHARES
NOBLE ENERGY INC	COMMON STOCK	655044105	113	1934	SHARES

MINDSPEED TECHNOLOGIES INC		X	1	266	0	0
MISSION RESOURCES CORPORATION	X		1	11272	0	0
MISSION RESOURCES CORPORATION	X		3	12428	0	0
MISSION WEST PROPERTIES, INC.	X		3	32400	0	0
MOBIUS MANAGEMENT SYSTEMS INC	X		1	4500	0	0

MOBIUS MANAGEMENT SYSTEMS INC	X		3	5200	0	0
MODEM MEDIA INC	X		1	14900	0	0
MODEM MEDIA INC	X		3	17300	0	0
MOHAWK INDUSTRIES INC COM	X		1	910	0	0
MOLEX INC COM		X	1	9295	0	0
MOLEX INC CL A	X		1	250	0	0
MOODYS CORP	X		1	2100	0	0
MOODYS CORP		X	1	2849	0	1400
MOOG INC CL A	X		1	90	0	0
MORGAN STANLEY	X		1	241278	0	1119
MORGAN STANLEY	X		3	236475	0	6121
MORGAN STANLEY		X	1	50918	0	1187
MORGAN STANLEY		X	3	424	0	0
MOTOROLA INC	X		1	166956	0	950
MOTOROLA INC	X		3	65300	0	2900
MOTOROLA INC		X	1	80309	0	2810
MOTOROLA INC		X	3	14018	0	0
MOTOROLA INCORPORATED	X		2	25250	0	0
MUELLER INDS INC COM	X		1	0	0	6600
MURPHY OIL CORP	X		1	4000	0	0
MURPHY OIL CORP		X	1	0	0	1000
MURPHY OIL CORP.	X		3	36100	0	0
MYLAN LABORATORIES INC	X		1	2541	0	0
MYLAN LABORATORIES INC		X	1	1577	0	1325
NBT BANCORP, INC.	X		3	31900	0	0
NCO GROUP INC COM	X		1	0	0	9500
NRG ENERGY INC		X	1	20000	0	0
NABI BIOPHARMACEUTICALS		X	1	36000	0	0
NASDAQ-100 SHARES	X		1	42607	0	0
NASDAQ-100 SHARES		X	1	2000	0	0
NATIONAL CITY CORP COM	X		1	33691	0	0
NATIONAL CITY CORP COM		X	1	1148	0	0
NATIONAL CITY CORP.	X		3	27889	0	0
NATL FUEL GAS CO		X	1	2013	0	0
NATIONAL OILWELL INC COM	X		1	4200	0	0
NATIONAL OILWELL INC COM		X	1	3355	0	0
NATIONAL-OILWELL, INC.	X		3	37400	0	0
NATIONAL PENN BANCSHARES INC	X		1	4248	0	0
NATIONAL PENN BANCSHARES INC		X	1	4248	0	0
NATIONAL SEMICONDUCTOR CORP COM	X		1	1700	0	0
NATIONAL SEMICONDUCTOR CORP COM		X	1	4640	0	0
NATIONWIDE FINL SVCS INC	X		1	2010	0	0
NATIONWIDE FINL SVCS INC		X	1	238	0	0
NATIONWIDE HEALTH PROPERTIES (REIT)		X	1	1500	0	0
NAVARRE CORPORATION	X		1	2200	0	0
NAVARRE CORPORATION	X		3	2600	0	0
NEOGEN CORPORATION		X	1	0	0	1125
NEW PLAN EXCEL REALTY TR (REIT)	X		1	7780	0	0
NEW PLAN EXCEL REALTY TR (REIT)		X	1	10020	0	0
NEW PLAN EXCEL REALTY TRUST INC	X		2	29200	0	0
NEW YORK TIMES CO CL A	X		1	1995	0	0
NEW YORK TIMES CO CL A		X	1	550	0	0
NEWELL RUBBERMAID IN	X		3	36320	0	0
NEWELL RUBBERMAID INC COM	X		1	95847	0	350
NEWELL RUBBERMAID INC COM		X	1	42023	0	1800
NEWFIELD EXPLORATION CO	X		1	2300	0	0
NEWFIELD EXPLORATION CO.	X		3	20300	0	0
NEWMARKET CORPORATION	X		1	1792	0	0
NEWMARKET CORPORATION		X	1	10540	0	0
NEW MILFORD BANCORP	X			13000	0	0
NEWMONT MINING	X		1	1300	0	0
NEWMONT MINING		X	1	3046	0	900
NICOR INC	X		1	600	0	0
NICOR INC		X	1	0	0	600
NICOR, INC.	X		3	10500	0	0
NIKE INC CL B	X		1	1907	0	0
NIKE INC CL B		X	1	715	0	0
NIKE, INC., CLASS B	X		3	8800	0	0
NOKIA CORP	X		3	78000	0	0
NOBLE ENERGY INC	X		1	1934	0	0

NORDSTROM INC COM	COMMON STOCK	655664100	172	4500	SHARES
NORDSTROM, INC.	COMMON STOCK	655664100	1533	40100	SHARES
NORFOLK SOUTHERN CORP.	COMMON STOCK	655844108	1201	40400	SHARES
NORFOLK SOUTHN CORP	COMMON STOCK	655844108	585	19674	SHARES
NORFOLK SOUTHN CORP	COMMON STOCK	655844108	1422	47807	SHARES
NORFOLK SOUTHN CORP	COMMON STOCK	655844108	13	450	SHARES
NORTEL NETWORKS CORPORATION	COMMON STOCK	656568102	36	10706	SHARES
NORTHERN BORDER PARTNERS LP UNIT LTD	COMMON STOCK	664785102	32	700	SHARES
NORTHERN BORDER PARTNERS LP UNIT LTD	COMMON STOCK	664785102	229	5000	SHARES
NORTHERN BORDER PARTNERS LP UNIT LTD	COMMON STOCK	664785102	69	1500	SHARES
NORTHERN TR CORP COM	COMMON STOCK	665859104	80	1972	SHARES
NORTHERN TR CORP COM	COMMON STOCK	665859104	9	225	SHARES
NORTHERN TRUST CORP.	COMMON STOCK	665859104	600	14700	SHARES
NORTHROP GRUMMAN CO	COMMON STOCK	666807102	1275	23895	SHARES
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	2421	45404	SHARES
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	399	7488	SHARES
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	107	2000	SHARES
NORTHWEST AIRLINES CORP CL A	COMMON STOCK	667280101	34	4200	SHARES
NORTHWEST AIRLINES CORP., CLASS A	COMMON STOCK	667280101	296	36000	SHARES
NORTHWEST NATURAL GAS COMPANY	COMMON STOCK	667655104	67	2100	SHARES
NORTHWEST NATURAL GAS COMPANY	COMMON STOCK	667655104	50	1575	SHARES
NOVASTAR FINANCIAL, INC.	COMMON STOCK	669947400	1099	25200	SHARES
NOVELL INC	COMMON STOCK	670006105	3995	633168	SHARES
NOVELL INC	COMMON STOCK	670006105	5822	922686	SHARES
NOVELL INC	COMMON STOCK	670006105	299	47320	SHARES
NOVELLUS SYS INC COM	COMMON STOCK	670008101	66	2460	SHARES
NOVELLUS SYS INC COM	COMMON STOCK	670008101	24	900	SHARES
NOVELLUS SYSTEMS, INC.	COMMON STOCK	670008101	550	20700	SHARES
NOVEN PHARMACEUTICALS INC	COMMON STOCK	670009109	304	14600	SHARES
NOVEN PHARMACEUTICALS INC	COMMON STOCK	670009109	15	700	SHARES
NUCOR CORP	COMMON STOCK	670346105	101	1100	SHARES
NUCOR CORP	COMMON STOCK	670346105	43	470	SHARES
NUCOR CORP.	COMMON STOCK	670346105	914	10000	SHARES
OGE ENERGY CORP COM	COMMON STOCK	670837103	70	2760	SHARES
OGE ENERGY CORP COM	COMMON STOCK	670837103	101	3986	SHARES
OM GROUP, INC.	COMMON STOCK	670872100	578	15800	SHARES
OCCIDENTAL PETE CORP COM	COMMON STOCK	674599105	358	6400	SHARES
OCCIDENTAL PETE CORP COM	COMMON STOCK	674599105	6	100	SHARES
OCEANEERING INTL INC COM	COMMON STOCK	675232102	15	400	SHARES
OFFICE DEPOT INC	COMMON STOCK	676220106	32	2100	SHARES
OFFICE DEPOT INC	COMMON STOCK	676220106	7	450	SHARES
OFFSHORE LOGISTICS INCORPORATED	COMMON STOCK	676255102	77	2250	SHARES
OFFSHORE LOGISTICS INCORPORATED	COMMON STOCK	676255102	77	2250	SHARES
OIL SERVICE HOLDERS TRUST	COMMON STOCK	678002106	8	100	SHARES
OIL STATES INTL INC	COMMON STOCK	678026105	198	10600	SHARES
OLD NATIONAL BANCORP COM	COMMON STOCK	680033107	149	6006	SHARES
OLD REPUBLIC INTERNATIONAL CORP.	COMMON STOCK	680223104	2129	85050	SHARES
OLD REPUBLIC INTL CORP COM	COMMON STOCK	680223104	344	13750	SHARES
OMNICARE INC COM	COMMON STOCK	681904108	99	3500	SHARES
OMNICOM GROUP INC COM	COMMON STOCK	681919106	544	7450	SHARES
OMNICOM GROUP INC COM	COMMON STOCK	681919106	347	4750	SHARES
OMNICOM GROUP, INC.	COMMON STOCK	681919106	1322	18100	SHARES
OMEGA FINANCIAL CORP	COMMON STOCK	682092101	44	1276	SHARES
OMEGA FINANCIAL CORP	COMMON STOCK	682092101	531	15334	SHARES
OMNIVISION TECHNOLOGIES INC	COMMON STOCK	682128103	85	6000	SHARES
ON SEMICONDUCTOR CORPORATION	COMMON STOCK	682189105	92	29300	SHARES
ON SEMICONDUCTOR CORPORATION	COMMON STOCK	682189105	104	33200	SHARES
ON SEMICONDUCTOR CORPORATION	COMMON STOCK	682189105	2	650	SHARES
ONEOK INC	COMMON STOCK	682680103	36	1400	SHARES
ONEOK INC	COMMON STOCK	682680103	31	1200	SHARES
ONEOK, INC.	COMMON STOCK	682680103	388	14900	SHARES
ONYX SOFTWARE CORP.	COMMON STOCK	683402200	118	32750	SHARES
OSHKOSH TRUCK CORP	COMMON STOCK	688239201	3	50	SHARES
OTTER TAIL CORPORATION	COMMON STOCK	689648103	6	240	SHARES
PICO HOLDINGS INC COM	COMMON STOCK	693366205	470	24704	SHARES
PLX TECHNOLOGY, INC.	COMMON STOCK	693417107	407	56400	SHARES
PMC COMMERCIAL TRUST	COMMON STOCK	693434102	4	244	SHARES
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	8698	160785	SHARES
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	22	400	SHARES
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	4371	80787	SHARES
PNC FINL SVCS GROUP COM	COMMON STOCK	693475105	173	3200	SHARES
PPG INDS INC	COMMON STOCK	693506107	747	12186	SHARES
PPG INDS INC	COMMON STOCK	693506107	3005	49036	SHARES
PACCAR INC	COMMON STOCK	693718108	415	6000	SHARES
PACIFICARE HEALTH SYSTEMS, INC.	COMMON STOCK	695112102	539	14700	SHARES

NORDSTROM INC COM	X	1	4500	0	0	
NORDSTROM, INC.	X	3	40100	0	0	
NORFOLK SOUTHERN CORP.	X	3	40400	0	0	
NORFOLK SOUTHN CORP	X	1	19374	0	300	
NORFOLK SOUTHN CORP		X	1	43907	0	3900

NORFOLK SOUTHN CORP		X	3	450	0	0
NORTEL NETWORKS CORPORATION	X		2	10706	0	0
NORTHERN BORDER PARTNERS LP UNIT LTD	X		1	700	0	0
NORTHERN BORDER PARTNERS LP UNIT LTD	X		3	5000	0	0
NORTHERN BORDER PARTNERS LP UNIT LTD		X	1	1500	0	0
NORTHERN TR CORP COM	X		1	1972	0	0
NORTHERN TR CORP COM		X	1	225	0	0
NORTHERN TRUST CORP.	X		3	14700	0	0
NORTHROP GRUMMAN CO	X		3	23895	0	0
NORTHROP GRUMMAN CORP	X		1	45224	0	180
NORTHROP GRUMMAN CORP		X	1	7488	0	0
NORTHROP GRUMMAN CORP		X	3	1400	0	600
NORTHWEST AIRLINES CORP CL A	X		1	4200	0	0
NORTHWEST AIRLINES CORP., CLASS A	X		3	36000	0	0
NORTHWEST NATURAL GAS COMPANY	X		1	2100	0	0
NORTHWEST NATURAL GAS COMPANY		X	1	1575	0	0
NOVASTAR FINANCIAL, INC.	X		3	25200	0	0
NOVELL INC	X		1	620778	0	12390
NOVELL INC	X		3	922686	0	0
NOVELL INC		X	1	39895	0	7425
NOVELLUS SYS INC COM	X		1	2460	0	0
NOVELLUS SYS INC COM		X	1	900	0	0
NOVELLUS SYSTEMS, INC.	X		3	20700	0	0
NOVEN PHARMACEUTICALS INC	X		1	0	0	14600
NOVEN PHARMACEUTICALS INC		X	1	0	0	700
NUCOR CORP	X		1	1100	0	0
NUCOR CORP		X	1	470	0	0
NUCOR CORP.	X		3	10000	0	0
OGE ENERGY CORP COM	X		1	2760	0	0
OGE ENERGY CORP COM		X	1	3986	0	0
OM GROUP, INC.	X		3	15800	0	0
OCCIDENTAL PETE CORP COM	X		1	4900	0	1500
OCCIDENTAL PETE CORP COM		X	1	100	0	0
OCEANEERING INTL INC COM	X		1	400	0	0
OFFICE DEPOT INC	X		1	2100	0	0
OFFICE DEPOT INC		X	1	0	0	450
OFFSHORE LOGISTICS INCORPORATED	X		1	2250	0	0
OFFSHORE LOGISTICS INCORPORATED	X		3	2250	0	0
OIL SERVICE HOLDERS TRUST	X		1	100	0	0
OIL STATES INTL INC	X		1	0	0	10600
OLD NATIONAL BANCORP COM	X		1	6006	0	0
OLD REPUBLIC INTERNATIONAL CORP.	X		3	85050	0	0
OLD REPUBLIC INTL CORP COM	X		1	13750	0	0
OMNICARE INC COM		X	1	3500	0	0
OMNICOM GROUP INC COM	X		1	7450	0	0
OMNICOM GROUP INC COM		X	1	4750	0	0
OMNICOM GROUP, INC.	X		3	18100	0	0
OMEGA FINANCIAL CORP	X		1	1276	0	0
OMEGA FINANCIAL CORP		X	1	11000	0	4334
OMNIVISION TECHNOLOGIES INC	X		1	0	0	6000
ON SEMICONDUCTOR CORPORATION	X		1	29300	0	0
ON SEMICONDUCTOR CORPORATION	X		3	33200	0	0
ON SEMICONDUCTOR CORPORATION		X	1	650	0	0
ONEOK INC	X		1	1400	0	0
ONEOK INC		X	1	1200	0	0
ONEOK, INC.	X		3	14900	0	0
ONYX SOFTWARE CORP.	X		3	32750	0	0
OSHKOSH TRUCK CORP	X		1	50	0	0
OTTER TAIL CORPORATION		X	1	240	0	0
PICO HOLDINGS INC COM	X		1	0	0	24704
PLX TECHNOLOGY, INC.	X		3	56400	0	0
PMC COMMERCIAL TRUST	X		1	244	0	0
PNC FINL SVCS GROUP COM	X		1	159425	0	1360
PNC FINL SVCS GROUP COM	X		3	0	0	400
PNC FINL SVCS GROUP COM		X	1	77617	0	3170
PNC FINL SVCS GROUP COM		X	3	3200	0	0
PPG INDS INC	X		1	12186	0	0
PPG INDS INC		X	1	47011	0	2025
PACCAR INC	X		3	6000	0	0
PACIFICARE HEALTH SYSTEMS, INC.	X		3	14700	0	0

PACKETEER INC COM	COMMON STOCK	695210104	114	10500	SHARES
PACKETEER INC COM	COMMON STOCK	695210104	124	11500	SHARES
PACTIV CORP COM	COMMON STOCK	695257105	10	415	SHARES
PALL CORP COM	COMMON STOCK	696429307	257	10500	SHARES
PALL CORP COM	COMMON STOCK	696429307	49	2000	SHARES
PALL CORP.	COMMON STOCK	696429307	2179	89000	SHARES
PALMSOURCE INC	COMMON STOCK	697154102	0	10	SHARES
PALMSOURCE INC	COMMON STOCK	697154102	1	30	SHARES
PARAMETRIC TECHNOLOGY CORP COM	COMMON STOCK	699173100	205	38900	SHARES
PARAMETRIC TECHNOLOGY CORP COM	COMMON STOCK	699173100	111	20940	SHARES
PARKER HANNIFIN CORP	COMMON STOCK	701094104	377	6400	SHARES
PARKER HANNIFIN CORP	COMMON STOCK	701094104	188	3196	SHARES
PARKVALE FINANCIAL CORP	COMMON STOCK	701492100	41	1525	SHARES
PATTERSON COMPANIES INC	COMMON STOCK	703395103	42	550	SHARES
PATTERSON-UTI ENERGY INC	COMMON STOCK	703481101	19	1000	SHARES
PAYCHEX INC COM	COMMON STOCK	704326107	340	11277	SHARES
PAYCHEX INC COM	COMMON STOCK	704326107	38	1274	SHARES
PEETS COFFEE & TEA INC COM	COMMON STOCK	705560100	5	200	SHARES
PEETS COFFEE & TEA INC COM	COMMON STOCK	705560100	4	175	SHARES
PENN NATL GAMING INC	COMMON STOCK	707569109	101	2500	SHARES
PENN NATL GAMING INC	COMMON STOCK	707569109	8	200	SHARES
PENNEY J C CO INC	COMMON STOCK	708160106	48	1364	SHARES
PENNEY J C CO INC	COMMON STOCK	708160106	131	3708	SHARES
PENNEY J C CO INC	COMMON STOCK	708160106	71	2000	SHARES
PENNICHUCK CORPORATION NEW	COMMON STOCK	708254206	16	667	SHARES
PENNRock FINANCIAL SERVICES CORP.	COMMON STOCK	708352109	233	8400	SHARES
PENNSYLVANIA COMMERCE BANCORP INC	COMMON STOCK	708677109	392	8560	SHARES
PENN ESTATE INV TR (REIT)	COMMON STOCK	709102107	46	1200	SHARES
PENTAIR INC COM	COMMON STOCK	709631105	28	800	SHARES
PENTAIR INC COM	COMMON STOCK	709631105	272	7800	SHARES
PEOPLESOFT INC COM	COMMON STOCK	712713106	1	50	SHARES
PEPCO HOLDINGS INC	COMMON STOCK	713291102	870	43741	SHARES
PEPCO HOLDINGS INC	COMMON STOCK	713291102	643	32309	SHARES
PEPCO HOLDINGS INC	COMMON STOCK	713291102	758	38106	SHARES
PEPSICO INC	COMMON STOCK	713448108	7755	159404	SHARES
PEPSICO INC COM	COMMON STOCK	713448108	21557	443094	SHARES
PEPSICO INC COM	COMMON STOCK	713448108	16355	336183	SHARES
PEPSICO INC COM	COMMON STOCK	713448108	328	6750	SHARES
PEPSICO INCORPORATED	COMMON STOCK	713448108	389	8005	SHARES
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	576	24295	SHARES
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	158	6675	SHARES
PERKINELMER INC COM	COMMON STOCK	714046109	69	4000	SHARES
PERKINELMER, INC.	COMMON STOCK	714046109	878	51000	SHARES
PEROT SYS CORP CL A	COMMON STOCK	714265105	1	50	SHARES
PETSMART INC	COMMON STOCK	716768106	68	2400	SHARES
PETSMART INC	COMMON STOCK	716768106	28	1000	SHARES
PETSMART, INC.	COMMON STOCK	716768106	585	20600	SHARES
PFIZER INC	COMMON STOCK	717081103	35708	1166932	SHARES
PFIZER INC	COMMON STOCK	717081103	20168	659081	SHARES
PFIZER INC	COMMON STOCK	717081103	22876	747597	SHARES
PFIZER INC	COMMON STOCK	717081103	1071	34985	SHARES
PHELPS DODGE CORP	COMMON STOCK	717265102	37	400	SHARES
PHILLIPS VAN HEUSEN CORP.	COMMON STOCK	718592108	746	33500	SHARES
PHOTON DYNAMICS INC COM	COMMON STOCK	719364101	138	6800	SHARES
PHOTRONICS, INC.	COMMON STOCK	719405102	490	29500	SHARES
PIEDMONT NAT GAS INC	COMMON STOCK	720186105	15	339	SHARES
PIER 1 IMPORTS INC	COMMON STOCK	720279108	36	2000	SHARES
PIER 1 INC COM	COMMON STOCK	720279108	30	1640	SHARES
PINNACLE SYSTEMS, INC.	COMMON STOCK	723481107	729	174800	SHARES
PIONEER NATURAL RESOURCES CO	COMMON STOCK	723787107	318	9214	SHARES
PIONEER NATURAL RESOURCES, INC.	COMMON STOCK	723787107	2741	79500	SHARES
PIONEER RAILCORP	COMMON STOCK	723839106	3	1000	SHARES
PIPER JAFFRAY COMPANIES INC	COMMON STOCK	724078100	32	816	SHARES
PIPER JAFFRAY COMPANIES INC	COMMON STOCK	724078100	7	169	SHARES
PIPER JAFFRAY COS., INC.	COMMON STOCK	724078100	103	2600	SHARES
PITNEY BOWES INC COM	COMMON STOCK	724479100	390	8850	SHARES
PITNEY BOWES INC COM	COMMON STOCK	724479100	1486	33700	SHARES
PITNEY BOWES INC COM	COMMON STOCK	724479100	536	12150	SHARES
PLACER SIERRA BANCSHARES	COMMON STOCK	726079106	65	3100	SHARES
PLACER SIERRA BANCSHARES	COMMON STOCK	726079106	76	3600	SHARES
PLAINS ALL AMERICAN PIPELINE L P	COMMON STOCK	726503105	948	26350	SHARES
PLAINS EXPLORATION & PRODUCT COMPANY	COMMON STOCK	726505100	95	4000	SHARES
POGO PRODUCING CO	COMMON STOCK	730448107	7	150	SHARES
POLARIS INDUSTRIES, INC.	COMMON STOCK	731068102	1206	21600	SHARES
POST PROPERTIES INCORPORATED	COMMON STOCK	737464107	344	11500	SHARES

PACKETEER INC COM	X	1	10500	0	0	
PACKETEER INC COM	X	3	11500	0	0	
PACTIV CORP COM	X	1	415	0	0	
PALL CORP COM	X	1	10500	0	0	
PALL CORP COM		X	1	2000	0	0

PALL CORP.	X		3	89000	0	0
PALMSOURCE INC	X		1	10	0	0
PALMSOURCE INC		X	1	30	0	0
PARAMETRIC TECHNOLOGY CORP COM	X		1	0	0	38900
PARAMETRIC TECHNOLOGY CORP COM		X	1	20940	0	0
PARKER HANNIFIN CORP	X		1	6400	0	0
PARKER HANNIFIN CORP		X	1	3196	0	0
PARKVALE FINANCIAL CORP	X		1	1525	0	0
PATTERSON COMPANIES INC		X	1	550	0	0
PATTERSON-UTI ENERGY INC		X	1	1000	0	0
PAYCHEX INC COM	X		1	11277	0	0
PAYCHEX INC COM		X	1	1124	0	150
PEETS COFFEE & TEA INC COM	X		1	200	0	0
PEETS COFFEE & TEA INC COM		X	1	175	0	0
PENN NATL GAMING INC	X		1	500	0	2000
PENN NATL GAMING INC		X	1	200	0	0
PENNEY J C CO INC	X		1	1364	0	0
PENNEY J C CO INC		X	1	3708	0	0
PENNEY J C CO INC		X	3	2000	0	0
PENNICHUCK CORPORATION NEW	X		1	667	0	0
PENNRock FINANCIAL SERVICES CORP.	X			8400	0	0
PENNSYLVANIA COMMERCE BANCORP INC		X	1	8560	0	0
PENN ESTATE INV TR (REIT)		X	1	1200	0	0
PENTAIR INC COM	X		1	800	0	0
PENTAIR INC COM		X	1	7800	0	0
PEOPLESOFT INC COM	X		1	50	0	0
PEPCO HOLDINGS INC	X		1	42541	0	1200
PEPCO HOLDINGS INC	X		3	32309	0	0
PEPCO HOLDINGS INC		X	1	36756	0	1350
PEPSICO INC	X		3	151871	0	7533
PEPSICO INC COM	X		1	439804	0	3290
PEPSICO INC COM		X	1	310125	0	26058
PEPSICO INC COM		X	3	6750	0	0
PEPSICO INCORPORATED	X		2	8005	0	0
PERFORMANCE FOOD GROUP CO		X	1	23295	0	1000
PERFORMANCE FOOD GROUP CO		X	1	3625	0	3050
PERKINELMER INC COM		X	1	4000	0	0
PERKINELMER, INC.	X		3	51000	0	0
PEROT SYS CORP CL A	X		1	50	0	0
PETSMART INC	X		1	2400	0	0
PETSMART INC		X	1	0	0	1000
PETSMART, INC.	X		3	20600	0	0
PFIZER INC	X		1	1155237	0	11695
PFIZER INC	X		3	659081	0	0
PFIZER INC		X	1	696268	0	51329
PFIZER INC		X	3	34005	0	980
PHELPS DODGE CORP	X		1	400	0	0
PHILLIPS VAN HEUSEN CORP.	X		3	33500	0	0
PHOTON DYNAMICS INC COM	X		1	0	0	6800
PHOTRONICS, INC.	X		3	29500	0	0
PIEDMONT NAT GAS INC		X	1	139	0	200
PIER 1 IMPORTS INC	X		3	2000	0	0
PIER 1 INC COM	X		1	1640	0	0
PINNACLE SYSTEMS, INC.	X		3	174800	0	0
PIONEER NATURAL RESOURCES CO	X		1	9214	0	0
PIONEER NATURAL RESOURCES, INC.	X		3	79500	0	0
PIONEER RAILCORP		X	1	0	0	1000
PIPER JAFFRAY COMPANIES INC	X		1	816	0	0
PIPER JAFFRAY COMPANIES INC		X	1	73	0	96
PIPER JAFFRAY COS., INC.	X		3	2600	0	0
PITNEY BOWES INC COM	X		1	8850	0	0
PITNEY BOWES INC COM		X	1	23300	0	10400
PITNEY BOWES INC COM		X	3	12150	0	0
PLACER SIERRA BANCSHARES	X		1	3100	0	0
PLACER SIERRA BANCSHARES	X		3	3600	0	0
PLAINS ALL AMERICAN PIPELINE L P	X		2	26350	0	0
PLAINS EXPLORATION & PRODUCT COMPANY		X	1	4000	0	0
POGO PRODUCING CO	X		1	150	0	0
POLARIS INDUSTRIES, INC.	X		3	21600	0	0
POST PROPERTIES INCORPORATED	X		2	11500	0	0

POWERWAVE TECHNOLOGIES INC	COMMON STOCK	739363109	36	5900	SHARES
POWERWAVE TECHNOLOGIES INC	COMMON STOCK	739363109	40	6500	SHARES
PRECISION CASTPARTS CORP COM	COMMON STOCK	740189105	51	850	SHARES
PRECISION CASTPARTS CORP COM	COMMON STOCK	740189105	57	950	SHARES
PRESIDENTIAL LIFE CORP.	COMMON STOCK	740884101	478	27800	SHARES
PRINCETON REVIEW (THE), INC.	COMMON STOCK	742352107	273	36400	SHARES
PROCTER & GAMBLE CO	COMMON STOCK	742718109	24778	457839	SHARES
PROCTER & GAMBLE CO	COMMON STOCK	742718109	9107	168277	SHARES
PROCTER & GAMBLE CO	COMMON STOCK	742718109	34932	645458	SHARES
PROCTER & GAMBLE CO	COMMON STOCK	742718109	1044	19288	SHARES
PROCTER & GAMBLE CO	COMMON STOCK	742718109	682	12600	SHARES
PROGRESS ENERGY INC COM	COMMON STOCK	743263105	435	10271	SHARES
PROGRESS ENERGY INC COM	COMMON STOCK	743263105	17	400	SHARES
PROGRESS ENERGY INC COM	COMMON STOCK	743263105	554	13079	SHARES
PROGRESSIVE CORP COM	COMMON STOCK	743315103	106	1249	SHARES
PROTECTIVE LIFE CORP COM	COMMON STOCK	743674103	149	3800	SHARES
PROVIDENT BANKSHARES CORP.	COMMON STOCK	743859100	416	12400	SHARES
PROVIDENT BANKSHARES CORPORATION	COMMON STOCK	743859100	47	1402	SHARES
PROVIDENT BANKSHARES CORPORATION	COMMON STOCK	743859100	354	10561	SHARES
PROXYMED INCORPORATED NEW	COMMON STOCK	744290305	5	500	SHARES
PRUDENTIAL FINANCIAL INC	COMMON STOCK	744320102	163	3458	SHARES
PRUDENTIAL FINANCIAL INC	COMMON STOCK	744320102	27	570	SHARES
PUBLIC SVC ENTERPRISE GROUP INC	COMMON STOCK	744573106	283	6638	SHARES
PUBLIC SVC ENTERPRISE GROUP INC	COMMON STOCK	744573106	249	5835	SHARES
PUGET ENERGY INC COM	COMMON STOCK	745310102	27	1211	SHARES
PUGET ENERGY INC COM	COMMON STOCK	745310102	5	200	SHARES
PULTE CORP.	COMMON STOCK	745867101	270	4400	SHARES
PULTE HOMES INC COM	COMMON STOCK	745867101	31	500	SHARES
PURE CYCLE CORP	COMMON STOCK	746228303	50	6000	SHARES
QUALCOMM INC COM	COMMON STOCK	747525103	161	4114	SHARES
QUALCOMM INC COM	COMMON STOCK	747525103	248	6350	SHARES
QUALITY SYSTEMS INCORPORATED	COMMON STOCK	747582104	51	1000	SHARES
QUANEX CORP.	COMMON STOCK	747620102	1020	19900	SHARES
QUANEX CORPORATION	COMMON STOCK	747620102	46	900	SHARES
QUESTAR CORP COM	COMMON STOCK	748356102	55	1200	SHARES
QUESTAR CORP COM	COMMON STOCK	748356102	87	1900	SHARES
QWEST COMMUNICATIONS INTL INC	COMMON STOCK	749121109	20	6089	SHARES
QWEST COMMUNICATIONS INTL INC	COMMON STOCK	749121109	12	3657	SHARES
RAIT INVESTMENT TRUST	COMMON STOCK	749227104	345	12600	SHARES
RC2 CORP.	COMMON STOCK	749388104	464	14100	SHARES
RC2 CORPORATION	COMMON STOCK	749388104	49	1500	SHARES
RPM INCORPORATED OHIO	COMMON STOCK	749685103	323	18300	SHARES
RPM INTL INC	COMMON STOCK	749685103	16	933	SHARES
RPM INTL INC	COMMON STOCK	749685103	236	13380	SHARES
RF MICRO DEVICES INC COM	COMMON STOCK	749941100	54	8500	SHARES
RF MICRO DEVICES, INC.	COMMON STOCK	749941100	540	85200	SHARES
RADIOSHACK CORP COM	COMMON STOCK	750438103	57	2000	SHARES
RADISYS CORP.	COMMON STOCK	750459109	449	32200	SHARES
RAILAMERICA INC	COMMON STOCK	750753105	80	7200	SHARES
RARE HOSPITALITY INTL INC COM	COMMON STOCK	753820109	77	2900	SHARES
RAYMOND JAMES FINANCIAL INC	COMMON STOCK	754730109	189	7850	SHARES
RAYONIER INC COM	COMMON STOCK	754907103	10	225	SHARES
RAYTHEON	COMMON STOCK	755111507	7101	186968	SHARES
RAYTHEON CO COM NEW	COMMON STOCK	755111507	6557	172656	SHARES
RAYTHEON CO COM NEW	COMMON STOCK	755111507	1254	33009	SHARES
REALTY INCOME CORPORATION	COMMON STOCK	756109104	225	5000	SHARES
RED HAT INC COM	COMMON STOCK	756577102	24	2000	SHARES
RED HAT INC COM	COMMON STOCK	756577102	7	600	SHARES
REDWOOD TRUST, INC.	COMMON STOCK	758075402	418	6700	SHARES
REEBOK INTERNATIONAL LTD	COMMON STOCK	758110100	73	2000	SHARES
REGENT COMMUNICATIONS INC DEL	COMMON STOCK	758865109	167	29800	SHARES
RENAL CARE GROUP INC COM	COMMON STOCK	759930100	26	800	SHARES
REPUBLIC BANCORP, INC.	COMMON STOCK	760282103	967	62823	SHARES
RESPIRONICS INC COM	COMMON STOCK	761230101	11	200	SHARES
REX STORES CORP.	COMMON STOCK	761624105	461	32800	SHARES
REYNOLDS AMERICAN INC	COMMON STOCK	761713106	179	2638	SHARES
REYNOLDS AMERICAN INC	COMMON STOCK	761713106	47	688	SHARES
REYNOLDS AMERICAN, INC.	COMMON STOCK	761713106	987	14500	SHARES
RIGGS NATIONAL CORPORATION WASH DC	COMMON STOCK	766570105	1	52	SHARES
RITE AID CORP COM	COMMON STOCK	767754104	5	1450	SHARES
RITE AID CORP COM	COMMON STOCK	767754104	18	5000	SHARES
RITE AID CORP COM	COMMON STOCK	767754104	6	1800	SHARES
ROCKWELL AUTOMATION INC.	COMMON STOCK	773903109	500	12931	SHARES
ROCKWELL AUTOMATION INC.	COMMON STOCK	773903109	140	3617	SHARES
ROCKWELL AUTOMATION, INC.	COMMON STOCK	773903109	1672	43200	SHARES

POWERWAVE TECHNOLOGIES INC	X	1	5900	0	0
POWERWAVE TECHNOLOGIES INC	X	3	6500	0	0
PRECISION CASTPARTS CORP COM	X	1	850	0	0
PRECISION CASTPARTS CORP COM	X	3	950	0	0
PRESIDENTIAL LIFE CORP.	X	3	27800	0	0

PRINCETON REVIEW (THE), INC.	X		3	36400	0	0
PROCTER & GAMBLE CO	X		1	454584	0	3255
PROCTER & GAMBLE CO	X		3	161192	0	7085
PROCTER & GAMBLE CO		X	1	515518	0	129940
PROCTER & GAMBLE CO	X		2	19288	0	0
PROCTER & GAMBLE CO		X	3	7000	0	5600
PROGRESS ENERGY INC COM	X		1	10271	0	0
PROGRESS ENERGY INC COM	X		3	0	0	400
PROGRESS ENERGY INC COM		X	1	10879	0	2200
PROGRESSIVE CORP COM	X		1	1249	0	0
PROTECTIVE LIFE CORP COM	X		1	3800	0	0
PROVIDENT BANKSHARES CORP.	X		3	12400	0	0
PROVIDENT BANKSHARES CORPORATION	X		1	1402	0	0
PROVIDENT BANKSHARES CORPORATION		X	1	10561	0	0
PROXYMED INCORPORATED NEW		X	1	500	0	0
PRUDENTIAL FINANCIAL INC	X		1	3458	0	0
PRUDENTIAL FINANCIAL INC		X	1	570	0	0
PUBLIC SVC ENTERPRISE GROUP INC	X		1	6638	0	0
PUBLIC SVC ENTERPRISE GROUP INC		X	1	5835	0	0
PUGET ENERGY INC COM	X		1	1211	0	0
PUGET ENERGY INC COM		X	1	200	0	0
PULTE CORP.	X		3	4400	0	0
PULTE HOMES INC COM	X		1	500	0	0
PURE CYCLE CORP		X	1	6000	0	0
QUALCOMM INC COM	X		1	4114	0	0
QUALCOMM INC COM		X	1	5950	0	400
QUALITY SYSTEMS INCORPORATED	X		1	0	0	1000
QUANEX CORP.	X		3	19900	0	0
QUANEX CORPORATION	X		1	900	0	0
QUESTAR CORP COM	X		1	1200	0	0
QUESTAR CORP COM		X	1	1900	0	0
QWEST COMMUNICATIONS INTL INC	X		1	6089	0	0
QWEST COMMUNICATIONS INTL INC		X	1	2738	0	919
RAIT INVESTMENT TRUST	X		3	12600	0	0
RC2 CORP.	X		3	14100	0	0
RC2 CORPORATION	X		1	1500	0	0
RPM INCORPORATED OHIO	X		2	18300	0	0
RPM INTL INC	X		1	933	0	0
RPM INTL INC		X	1	13380	0	0
RF MICRO DEVICES INC COM	X		1	8500	0	0
RF MICRO DEVICES, INC.	X		3	85200	0	0
RADIOSHACK CORP COM	X		1	2000	0	0
RADISYS CORP.	X		3	32200	0	0
RAILAMERICA INC	X		1	0	0	7200
RARE HOSPITALITY INTL INC COM	X		1	0	0	2900
RAYMOND JAMES FINANCIAL INC	X		1	0	0	7850
RAYONIER INC COM		X	1	225	0	0
RAYTHEON	X		3	186968	0	0
RAYTHEON CO COM NEW	X		1	170156	0	2500
RAYTHEON CO COM NEW		X	1	28889	0	4120
REALTY INCOME CORPORATION	X		2	5000	0	0
RED HAT INC COM	X		1	2000	0	0
RED HAT INC COM		X	1	600	0	0
REDWOOD TRUST, INC.	X		3	6700	0	0
REEBOK INTERNATIONAL LTD		X	1	2000	0	0
REGENT COMMUNICATIONS INC DEL	X		1	0	0	29800
RENAL CARE GROUP INC COM		X	1	0	0	800
REPUBLIC BANCORP, INC.	X		3	62823	0	0
RESPIRONICS INC COM		X	1	200	0	0
REX STORES CORP.	X		3	32800	0	0
REYNOLDS AMERICAN INC	X		1	2638	0	0
REYNOLDS AMERICAN INC		X	1	688	0	0
REYNOLDS AMERICAN, INC.	X		3	14500	0	0
RIGGS NATIONAL CORPORATION WASH DC		X	1	52	0	0
RITE AID CORP COM	X		1	1450	0	0
RITE AID CORP COM	X		3	5000	0	0
RITE AID CORP COM		X	1	1800	0	0
ROCKWELL AUTOMATION INC.	X		1	12931	0	0
ROCKWELL AUTOMATION INC.		X	1	3617	0	0
ROCKWELL AUTOMATION, INC.	X		3	43200	0	0

ROCKWELL COLLINS COM	COMMON STOCK	774341101	133	3581	SHARES
ROCKWELL COLLINS COM	COMMON STOCK	774341101	125	3367	SHARES
ROHM & HAAS CO	COMMON STOCK	775371107	146	3400	SHARES
ROHM & HAAS CO	COMMON STOCK	775371107	537	12500	SHARES
ROHM & HAAS CO.	COMMON STOCK	775371107	1272	29600	SHARES
ROSS STORES INC COM	COMMON STOCK	778296103	52	2200	SHARES
ROUSE CORP COM	COMMON STOCK	779273101	161	2400	SHARES
ROUSE CORP COM	COMMON STOCK	779273101	2080	31102	SHARES
ROWAN COS INC	COMMON STOCK	779382100	16	600	SHARES
ROWE COMPANIES	COMMON STOCK	779528108	152	35813	SHARES
ROXIO, INC.	COMMON STOCK	780008108	91	17700	SHARES
ROYCE VALUE TRUST (CE)	COMMON STOCK	780910105	688	38304	SHARES
RUBY TUESDAY	COMMON STOCK	781182100	50	1800	SHARES
RUDDICK CORP.	COMMON STOCK	781258108	703	35800	SHARES
RUDOLPH TECHNOLOGIES INC	COMMON STOCK	781270103	116	6900	SHARES
RUDOLPH TECHNOLOGIES, INC.	COMMON STOCK	781270103	785	46900	SHARES
RYANS RESTAURANT GROUP, INC.	COMMON STOCK	783520109	492	33150	SHARES
RYDER SYSTEMS, INC.	COMMON STOCK	783549108	1181	25100	SHARES
RYLAND GROUP, INC.	COMMON STOCK	783764103	1260	13600	SHARES
S & T BANCORP INC	COMMON STOCK	783859101	14	400	SHARES
SEI CORP COM	COMMON STOCK	784117103	7	200	SHARES
SEI CORP COM	COMMON STOCK	784117103	13	390	SHARES
SPX CORP COM	COMMON STOCK	784635104	16	445	SHARES
SPX CORP COM	COMMON STOCK	784635104	26	708	SHARES
SPX CORP COM	COMMON STOCK	784635104	13	375	SHARES
SABRE HOLDINGS CORPORATION COM	COMMON STOCK	785905100	11	467	SHARES
SAFEWAY INC COM	COMMON STOCK	786514208	45	2330	SHARES
SAFEWAY INC COM	COMMON STOCK	786514208	183	9465	SHARES
ST JOE CO	COMMON STOCK	790148100	7968	166818	SHARES
ST JOE CO COM	COMMON STOCK	790148100	5801	121436	SHARES
ST JOE CO COM	COMMON STOCK	790148100	1338	28018	SHARES
ST JOE CO COM	COMMON STOCK	790148100	110	2300	SHARES
ST JUDE MEDICAL INC COM	COMMON STOCK	790849103	326	4325	SHARES
ST. JUDE MEDICAL, INC.	COMMON STOCK	790849103	1671	22200	SHARES
ST MARY LAND & EXPLORATION COMPANY	COMMON STOCK	792228108	155	3900	SHARES
ST PAUL TRAVELERS CO	COMMON STOCK	792860108	5949	179933	SHARES
ST PAUL TRAVELERS COMPANIES INC	COMMON STOCK	792860108	5233	158299	SHARES
ST PAUL TRAVELERS COMPANIES INC	COMMON STOCK	792860108	936	28302	SHARES
SALISBURY BANCORP INC.	COMMON STOCK	795226109	245	5700	SHARES
SAN JUAN BASIN ROYALTY TR	COMMON STOCK	798241105	31	1000	SHARES
SANDY SPRING BANCORP INC	COMMON STOCK	800363103	538	16460	SHARES
SANDY SPRING BANCORP INC	COMMON STOCK	800363103	173	5300	SHARES
SANMINA-SCI CORP	COMMON STOCK	800907107	173	24500	SHARES
SANMINA-SCI CORP	COMMON STOCK	800907107	844	119600	SHARES
SANTARUS INC	COMMON STOCK	802817304	90	9900	SHARES
SARA LEE CORP	COMMON STOCK	803111103	1768	77347	SHARES
SARA LEE CORP	COMMON STOCK	803111103	2075	90777	SHARES
SARA LEE CORP	COMMON STOCK	803111103	160	7000	SHARES
SAVVIS COMMUNICATIONS CORP	COMMON STOCK	805423100	0	100	SHARES
SCHERING PLOUGH CORP	COMMON STOCK	806605101	3729	195633	SHARES
SCHERING PLOUGH CORP	COMMON STOCK	806605101	2021	106046	SHARES
SCHERING PLOUGH CORP	COMMON STOCK	806605101	9	480	SHARES
SCHLUMBERGER LTD	COMMON STOCK	806857108	1169	17365	SHARES
SCHOLASTIC CORP	COMMON STOCK	807066105	12	400	SHARES
SCHOOL SPECIALTY INC COM	COMMON STOCK	807863105	12	300	SHARES
SCHWAB CHARLES CORP NEW COM	COMMON STOCK	808513105	141	15314	SHARES
SCHWAB CHARLES CORP NEW COM	COMMON STOCK	808513105	4	460	SHARES
SCIENTIFIC ATLANTA INC	COMMON STOCK	808655104	41	1600	SHARES
SCOTTS CO CL A	COMMON STOCK	810186106	449	7000	SHARES
E.W. SCRIPPS CO., CLASS A	COMMON STOCK	811054204	1156	24200	SHARES
SCRIPPS E W CO OHIO CL A	COMMON STOCK	811054204	134	2800	SHARES
SEABOARD CORPORATION DELAWARE	COMMON STOCK	811543107	146	250	SHARES
SEARS ROEBUCK & CO	COMMON STOCK	812387108	320	8036	SHARES
SEARS ROEBUCK & CO	COMMON STOCK	812387108	2	50	SHARES
SEARS ROEBUCK & CO	COMMON STOCK	812387108	292	7318	SHARES
SECURE COMPUTING CORP.	COMMON STOCK	813705100	398	52400	SHARES
SELECT MEDICAL CORP	COMMON STOCK	816196109	43	3200	SHARES
SELECTIVE INS GROUP INC	COMMON STOCK	816300107	149	4000	SHARES
SEMPRA ENERGY	COMMON STOCK	816851109	1477	40800	SHARES
SEMPRA ENERGY COM	COMMON STOCK	816851109	177	4900	SHARES
SEMPRA ENERGY COM	COMMON STOCK	816851109	19	532	SHARES
SEMITOOL INC	COMMON STOCK	816909105	62	8200	SHARES
SEROLOGICALS CORP	COMMON STOCK	817523103	87	3740	SHARES
SEROLOGICALS CORP	COMMON STOCK	817523103	102	4360	SHARES
7-ELEVEN, INC.	COMMON STOCK	817826209	1051	52600	SHARES

ROCKWELL COLLINS COM	X		1	3581	0	0
ROCKWELL COLLINS COM		X	1	3367	0	0
ROHM & HAAS CO	X		1	3400	0	0
ROHM & HAAS CO		X	1	12500	0	0
ROHM & HAAS CO.	X		3	29600	0	0

ROSS STORES INC COM		X	1	2200	0	0
ROUSE CORP COM	X		1	2400	0	0
ROUSE CORP COM		X	1	31102	0	0
ROWAN COS INC		X	3	600	0	0
ROWE COMPANIES	X		2	35813	0	0
ROXIO, INC.	X		3	17700	0	0
ROYCE VALUE TRUST (CE)		X	1	38304	0	0
RUBY TUESDAY	X		1	1800	0	0
RUDDICK CORP.	X		3	35800	0	0
RUDOLPH TECHNOLOGIES INC	X		1	0	0	6900
RUDOLPH TECHNOLOGIES, INC.	X		3	46900	0	0
RYANS RESTAURANT GROUP, INC.	X		3	33150	0	0
RYDER SYSTEMS, INC.	X		3	25100	0	0
RYLAND GROUP, INC.	X		3	13600	0	0
S & T BANCORP INC		X	1	400	0	0
SEI CORP COM	X		1	200	0	0
SEI CORP COM		X	1	390	0	0
SPX CORP COM	X		1	445	0	0
SPX CORP COM	X		3	100	0	608
SPX CORP COM		X	1	375	0	0
SABRE HOLDINGS CORPORATION COM		X	1	467	0	0
SAFEWAY INC COM	X		1	2330	0	0
SAFEWAY INC COM		X	1	7965	0	1500
ST JOE CO	X		3	166818	0	0
ST JOE CO COM	X		1	119726	0	1710
ST JOE CO COM		X	1	28018	0	0
ST JOE CO COM		X	3	2300	0	0
ST JUDE MEDICAL INC COM	X		1	4325	0	0
ST. JUDE MEDICAL, INC.	X		3	22200	0	0
ST MARY LAND & EXPLORATION COMPANY	X		1	0	0	3900
ST PAUL TRAVELERS CO	X		3	179933	0	0
ST PAUL TRAVELERS COMPANIES INC	X		1	156569	0	1730
ST PAUL TRAVELERS COMPANIES INC		X	1	25701	0	2601
SALISBURY BANCORP INC.	X			5700	0	0
SAN JUAN BASIN ROYALTY TR	X		1	1000	0	0
SANDY SPRING BANCORP INC	X		1	11460	0	5000
SANDY SPRING BANCORP INC		X	1	5300	0	0
SANMINA-SCI CORP	X		1	24500	0	0
SANMINA-SCI CORP	X		3	119600	0	0
SANTARUS INC	X		1	0	0	9900
SARA LEE CORP	X		1	76347	0	1000
SARA LEE CORP		X	1	73777	0	17000
SARA LEE CORP		X	3	5000	0	2000
SAVVIS COMMUNICATIONS CORP	X		1	100	0	0
SCHERING PLOUGH CORP	X		1	195633	0	0
SCHERING PLOUGH CORP		X	1	83264	0	22782
SCHERING PLOUGH CORP		X	3	480	0	0
SCHLUMBERGER LTD	X		3	17365	0	0
SCHOLASTIC CORP	X		1	400	0	0
SCHOOL SPECIALTY INC COM	X		1	0	0	300
SCHWAB CHARLES CORP NEW COM	X		1	15314	0	0
SCHWAB CHARLES CORP NEW COM		X	1	460	0	0
SCIENTIFIC ATLANTA INC		X	1	0	0	1600
SCOTTS CO CL A	X		1	7000	0	0
E.W. SCRIPPS CO., CLASS A	X		3	24200	0	0
SCRIPPS E W CO OHIO CL A	X		1	2800	0	0
SEABOARD CORPORATION DELAWARE	X		1	0	0	250
SEARS ROEBUCK & CO	X		1	8036	0	0
SEARS ROEBUCK & CO	X		3	50	0	0
SEARS ROEBUCK & CO		X	1	7318	0	0
SECURE COMPUTING CORP.	X		3	52400	0	0
SELECT MEDICAL CORP	X		1	3200	0	0
SELECTIVE INS GROUP INC	X		1	4000	0	0
SEMPRA ENERGY	X		3	40800	0	0
SEMPRA ENERGY COM	X		1	4900	0	0
SEMPRA ENERGY COM		X	1	532	0	0
SEMITOOL INC	X		1	0	0	8200
SEROLOGICALS CORP	X		1	3740	0	0
SEROLOGICALS CORP	X		3	4360	0	0
7-ELEVEN, INC.	X		3	52600	0	0

SHERWIN WILLIAMS CO COM	COMMON STOCK	824348106	224	5100	SHARES
SHOPKO STORES, INC.	COMMON STOCK	824911101	738	42400	SHARES
SHUFFLE MASTER INC	COMMON STOCK	825549108	75	2000	SHARES
SHUFFLE MASTER INC	COMMON STOCK	825549108	82	2200	SHARES
SIEBEL SYSTEMS INC COM	COMMON STOCK	826170102	57	7550	SHARES
SIERRA PAC RES	COMMON STOCK	826428104	7	761	SHARES
SILICON GRAPHICS INC COM	COMMON STOCK	827056102	0	110	SHARES
SILICON STORAGE TECHNOLOGY	COMMON STOCK	827057100	650	102000	SHARES
SILICON VALLEY BANCSHARES	COMMON STOCK	827064106	914	24600	SHARES
SIMON PROPERTY GROUP INC (REIT)	COMMON STOCK	828806109	988	18431	SHARES
SIMON PROPERTY GROUP INC (REIT)	COMMON STOCK	828806109	1107	20644	SHARES
SIMON PROPERTY GROUP INCORPORATED	COMMON STOCK	828806109	684	12750	SHARES
SIZELER PROPERTIES INVESTORS (REIT)	COMMON STOCK	830137105	96	10300	SHARES
SMITH INTL INC	COMMON STOCK	832110100	3240	53344	SHARES
SMITH INTL INC	COMMON STOCK	832110100	547	9000	SHARES
SMITHFIELD FOODS INC	COMMON STOCK	832248108	205	8200	SHARES
SMITHFIELD FOODS INC	COMMON STOCK	832248108	50	2000	SHARES
JM SMUCKER CO	COMMON STOCK	832696405	177	3982	SHARES
JM SMUCKER CO	COMMON STOCK	832696405	468	10540	SHARES
SMURFIT STONE CONTAINER CORP COM	COMMON STOCK	832727101	484	25000	SHARES
SMURFIT STONE CONTAINER CORP COM	COMMON STOCK	832727101	39	2000	SHARES
SMURFIT-STONE CONTNR	COMMON STOCK	832727101	951	49100	SHARES
SNAP ON INC	COMMON STOCK	833034101	80	2890	SHARES
SNAP ON INC	COMMON STOCK	833034101	267	9675	SHARES
SOLECTRON CORP	COMMON STOCK	834182107	3460	699057	SHARES
SOLECTRON CORP	COMMON STOCK	834182107	4840	977898	SHARES
SOLECTRON CORP	COMMON STOCK	834182107	125	25182	SHARES
SOLECTRON CORPORATION	COMMON STOCK	834182107	261	52700	SHARES
SONIC SOLUTIONS	COMMON STOCK	835460106	55	3350	SHARES
SONIC SOLUTIONS	COMMON STOCK	835460106	61	3750	SHARES
SONICWALL INC	COMMON STOCK	835470105	95	14000	SHARES
SONOCO PRODUCTS CO COM	COMMON STOCK	835495102	32	1200	SHARES
SONUS NETWORKS INC COM	COMMON STOCK	835916107	42	7400	SHARES
SONUS NETWORKS INC COM	COMMON STOCK	835916107	48	8500	SHARES
SOURCE INTERLINK COMPANIES	COMMON STOCK	836151209	125	12900	SHARES
SOURCECORP, INC.	COMMON STOCK	836167106	669	30200	SHARES
SOUTH JERSEY INDUSTRIES INC	COMMON STOCK	838518108	23	483	SHARES
SOUTHERN CO COM	COMMON STOCK	842587107	834	27814	SHARES
SOUTHERN CO COM	COMMON STOCK	842587107	30	1000	SHARES
SOUTHERN CO COM	COMMON STOCK	842587107	781	26056	SHARES
SOUTHERN UNION CO NEW COM	COMMON STOCK	844030106	10	499	SHARES
SOUTH TRUST CORP COM	COMMON STOCK	844730101	29	700	SHARES
SOUTH TRUST CORP COM	COMMON STOCK	844730101	47	1130	SHARES
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	535	39267	SHARES
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	860	63103	SHARES
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	184	13492	SHARES
SOUTHWEST AIRLINES CO COM	COMMON STOCK	844741108	195	14337	SHARES
SOUTHWEST GAS CORP COM	COMMON STOCK	844895102	24	1000	SHARES
SOVEREIGN BANCORP INC COM	COMMON STOCK	845905108	656	30070	SHARES
SOVEREIGN BANCORP INC COM	COMMON STOCK	845905108	38	1755	SHARES
SOVEREIGN BANCORP INCORPORATED	COMMON STOCK	845905108	229	10500	SHARES
SPARTAN MOTORS INC	COMMON STOCK	846819100	72	5100	SHARES
SPARTAN MOTORS INC	COMMON STOCK	846819100	79	5600	SHARES
SPARTAN MOTORS INC	COMMON STOCK	846819100	84	6000	SHARES
SPARTECH CORP COM	COMMON STOCK	847220209	153	6100	SHARES
SPATIALIGHT INC	COMMON STOCK	847248101	191	32300	SHARES
SPATIALIGHT INC	COMMON STOCK	847248101	204	34600	SHARES
SPECTRALINK CORPORATION	COMMON STOCK	847580107	71	7500	SHARES
SPEEDWAY MOTORSPORTS INCORPORATED	COMMON STOCK	847788106	3	100	SHARES
SPRINT CORP FON GROUP	COMMON STOCK	852061100	607	30138	SHARES
SPRINT CORP FON GROUP	COMMON STOCK	852061100	322	16007	SHARES
STANCORP FINANCIAL GROUP, INC.	COMMON STOCK	852891100	1011	14200	SHARES
STANDARD COMMERCIAL CORP.	COMMON STOCK	853258101	321	20400	SHARES
STANLEY WORKS COM	COMMON STOCK	854616109	593	13950	SHARES
STANLEY WORKS COM	COMMON STOCK	854616109	213	5000	SHARES
STANLEY WORKS COM	COMMON STOCK	854616109	642	15100	SHARES
STAPLES INC	COMMON STOCK	855030102	8784	294584	SHARES
STAPLES INC COM	COMMON STOCK	855030102	8245	276481	SHARES
STAPLES INC COM	COMMON STOCK	855030102	876	29387	SHARES
STARBUCKS CORP COM	COMMON STOCK	855244109	424	9320	SHARES
STARBUCKS CORP COM	COMMON STOCK	855244109	77	1700	SHARES
STATE STREET CORP	COMMON STOCK	857477103	918	21500	SHARES
STATE STREET CORP	COMMON STOCK	857477103	3958	92682	SHARES
STATION CASINOS INC COM	COMMON STOCK	857689103	88	1800	SHARES
STATION CASINOS, INC.	COMMON STOCK	857689103	760	15500	SHARES

SHERWIN WILLIAMS CO COM		X	1	100	0	5000
SHOPKO STORES, INC.	X		3	42400	0	0
SHUFFLE MASTER INC	X		1	2000	0	0
SHUFFLE MASTER INC	X		3	2200	0	0
SIEBEL SYSTEMS INC COM	X		1	7050	0	500

SIERRA PAC RES	X		1	761	0	0
SILICON GRAPHICS INC COM	X		1	110	0	0
SILICON STORAGE TECHNOLOGY	X		3	102000	0	0
SILICON VALLEY BANCSHARES	X		3	24600	0	0
SIMON PROPERTY GROUP INC (REIT)	X		1	18331	0	100
SIMON PROPERTY GROUP INC (REIT)		X	1	20644	0	0
SIMON PROPERTY GROUP INCORPORATED	X		2	12750	0	0
SIZELER PROPERTIES INVESTORS (REIT)	X		1	0	0	10300
SMITH INTL INC	X		1	53344	0	0
SMITH INTL INC		X	1	9000	0	0
SMITHFIELD FOODS INC	X		1	0	0	8200
SMITHFIELD FOODS INC		X	1	2000	0	0
JM SMUCKER CO	X		1	3982	0	0
JM SMUCKER CO		X	1	9362	0	1178
SMURFIT STONE CONTAINER CORP COM	X		1	25000	0	0
SMURFIT STONE CONTAINER CORP COM		X	1	2000	0	0
SMURFIT-STONE CONTNR	X		3	49100	0	0
SNAP ON INC	X		1	2890	0	0
SNAP ON INC		X	1	9675	0	0
SOLECTRON CORP	X		1	693011	0	6046
SOLECTRON CORP	X		3	945195	0	32703
SOLECTRON CORP		X	1	20232	0	4950
SOLECTRON CORPORATION	X		2	52700	0	0
SONIC SOLUTIONS	X		1	3350	0	0
SONIC SOLUTIONS	X		3	3750	0	0
SONICWALL INC	X		1	2000	0	12000
SONOCO PRODUCTS CO COM		X	1	1200	0	0
SONUS NETWORKS INC COM	X		1	7400	0	0
SONUS NETWORKS INC COM	X		3	8500	0	0
SOURCE INTERLINK COMPANIES	X		1	0	0	12900
SOURCECORP, INC.	X		3	30200	0	0
SOUTH JERSEY INDUSTRIES INC	X		1	483	0	0
SOUTHERN CO COM	X		1	26814	0	1000
SOUTHERN CO COM	X		3	0	0	1000
SOUTHERN CO COM		X	1	21241	0	4815
SOUTHERN UNION CO NEW COM		X	1	499	0	0
SOUTH TRUST CORP COM	X		1	700	0	0
SOUTH TRUST CORP COM		X	1	1130	0	0
SOUTHWEST AIRLINES CO COM	X		1	39267	0	0
SOUTHWEST AIRLINES CO COM	X		3	53846	0	9257
SOUTHWEST AIRLINES CO COM		X	1	13492	0	0
SOUTHWEST AIRLINES CO COM		X	3	14337	0	0
SOUTHWEST GAS CORP COM		X	1	1000	0	0
SOVEREIGN BANCORP INC COM	X		1	29670	0	400
SOVEREIGN BANCORP INC COM		X	1	1355	0	400
SOVEREIGN BANCORP INCORPORATED	X		2	10500	0	0
SPARTAN MOTORS INC	X		1	5100	0	0
SPARTAN MOTORS INC	X		3	5600	0	0
SPARTAN MOTORS INC		X	1	6000	0	0
SPARTECH CORP COM	X		1	0	0	6100
SPATIALIGHT INC	X		1	32300	0	0
SPATIALIGHT INC	X		3	34600	0	0
SPECTRALINK CORPORATION	X		1	0	0	7500
SPEEDWAY MOTORSPORTS INCORPORATED		X	1	100	0	0
SPRINT CORP FON GROUP	X		1	30138	0	0
SPRINT CORP FON GROUP		X	1	16007	0	0
STANCORP FINANCIAL GROUP, INC.	X		3	14200	0	0
STANDARD COMMERCIAL CORP.	X		3	20400	0	0
STANLEY WORKS COM	X		1	13950	0	0
STANLEY WORKS COM	X		3	5000	0	0
STANLEY WORKS COM		X	1	8300	0	6800
STAPLES INC	X		3	294584	0	0
STAPLES INC COM	X		1	275704	0	777
STAPLES INC COM		X	1	29387	0	0
STARBUCKS CORP COM	X		1	9320	0	0
STARBUCKS CORP COM		X	1	1700	0	0
STATE STREET CORP	X		1	21500	0	0
STATE STREET CORP		X	1	87682	0	5000
STATION CASINOS INC COM	X		1	1800	0	0
STATION CASINOS, INC.	X		3	15500	0	0

STEEL DYNAMICS, INC.	COMMON STOCK	858119100	1000	25900	SHARES
STEEL TECHNOLOGIES, INC.	COMMON STOCK	858147101	761	29700	SHARES
STEELCASE INC CL A	COMMON STOCK	858155203	14	1000	SHARES
STERICYCLE INC COM	COMMON STOCK	858912108	60	1300	SHARES
STERICYCLE, INC.	COMMON STOCK	858912108	551	12000	SHARES
STERIS CORP	COMMON STOCK	859152100	11	500	SHARES
STERLING BANCORP COM	COMMON STOCK	859158107	223	8250	SHARES
STERLING FINANCIAL CORP	COMMON STOCK	859317109	908	33838	SHARES
STERLING FINANCIAL CORP	COMMON STOCK	859317109	212	7906	SHARES
STERLING FINANCIAL CORP.	COMMON STOCK	859319105	306	8695	SHARES
STONE ENERGY CORP.	COMMON STOCK	861642106	849	19400	SHARES
STORAGE TECHNOLOGY CORP	COMMON STOCK	862111200	3	100	SHARES
STORAGE TECHNOLOGY CORP.	COMMON STOCK	862111200	551	21800	SHARES
STRAYER EDUCATION, INC.	COMMON STOCK	863236105	909	7900	SHARES
STRYKER CORP COM	COMMON STOCK	863667101	575	11950	SHARES
STRYKER CORP COM	COMMON STOCK	863667101	288	6000	SHARES
STURM RUGER & CO INC COM	COMMON STOCK	864159108	5	500	SHARES
STURM RUGER & CO INC COM	COMMON STOCK	864159108	11	1250	SHARES
SUBURBAN PROPANE PARTNERS LP LIMITED	COMMON STOCK	864482104	26	750	SHARES
SUN BANCORP INC COM	COMMON STOCK	866634108	444	19174	SHARES
SUN MICROSYSTEMS INC COM	COMMON STOCK	866810104	164	40475	SHARES
SUN MICROSYSTEMS INC COM	COMMON STOCK	866810104	158	39027	SHARES
SUN MICROSYSTEMS INCORPORATED	COMMON STOCK	866810104	79	19600	SHARES
SUNGARD DATA SYS INC	COMMON STOCK	867363103	50	2100	SHARES
SUNGARD DATA SYS INC	COMMON STOCK	867363103	82	3446	SHARES
SUNTRUST BKS INC COM	COMMON STOCK	867914103	399	5671	SHARES
SUNTRUST BKS INC COM	COMMON STOCK	867914103	3693	52448	SHARES
SUNTRUST BKS INC COM	COMMON STOCK	867914103	113	1603	SHARES
SUPERVALU INC	COMMON STOCK	868536103	66	2400	SHARES
SUPREME INDUSTRIES INC CLASS A	COMMON STOCK	868607102	277	45892	SHARES
SUSQUEHANNA BANCSHARES INC PA COM	COMMON STOCK	869099101	1819	73930	SHARES
SUSQUEHANNA BANCSHARES INC PA COM	COMMON STOCK	869099101	90	3675	SHARES
SWIFT ENERGY CO.	COMMON STOCK	870738101	592	24700	SHARES
SYBASE, INC.	COMMON STOCK	871130100	553	40100	SHARES
SYMANTEC CORP COM	COMMON STOCK	871503108	261	4756	SHARES
SYMANTEC CORP COM	COMMON STOCK	871503108	247	4500	SHARES
SYMBOL TECHNOLOGIES	COMMON STOCK	871508107	10869	795019	SHARES
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	4983	394195	SHARES
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	445	35170	SHARES
SYNOPSIS INC COM	COMMON STOCK	871607107	2511	159310	SHARES
SYNOPSIS INC COM	COMMON STOCK	871607107	1381	87432	SHARES
SYNOPSIS INC COM	COMMON STOCK	871607107	102	6500	SHARES
SYSCO CORP	COMMON STOCK	871829107	2150	71850	SHARES
SYSCO CORP	COMMON STOCK	871829107	560	18732	SHARES
SYSCO CORP	COMMON STOCK	871829107	10687	357200	SHARES
TCF FINL CORP COM	COMMON STOCK	872275102	8	250	SHARES
TECO ENERGY INC	COMMON STOCK	872375100	252	18661	SHARES
TECO ENERGY INC	COMMON STOCK	872375100	547	40456	SHARES
TEPPCO PARTNERS LIMITED PTRSP	COMMON STOCK	872384102	889	19650	SHARES
TEPPCO PARTNERS LTD PARTNERS	COMMON STOCK	872384102	112	2700	SHARES
TEPPCO PARTNERS LTD PARTNERS	COMMON STOCK	872384102	166	4000	SHARES
TF FINANCIAL CORP	COMMON STOCK	872391107	141	5000	SHARES
THQ, INC.	COMMON STOCK	872443403	103	5300	SHARES
TJX COMPANIES COM	COMMON STOCK	872540109	93	4200	SHARES
TJX COS., INC.	COMMON STOCK	872540109	831	37700	SHARES
TXU CORP COM	COMMON STOCK	873168108	279	5826	SHARES
TXU CORP COM	COMMON STOCK	873168108	5	100	SHARES
TXU CORP.	COMMON STOCK	873168108	1294	27000	SHARES
TAIWAN SEMICONDUCTOR	COMMON STOCK	874039100	459	64400	SHARES
TALBOTS INC	COMMON STOCK	874161102	129	5200	SHARES
TANGER FACTORY OUTLET CENTERS INC	COMMON STOCK	875465106	4	100	SHARES
TASTY BAKING CO WITH RIGHTS 07/29/13	COMMON STOCK	876553306	5	625	SHARES
TECH DATA CORP COM	COMMON STOCK	878237106	23	600	SHARES
TECHNOLOGY RESEARCH CORPORATION	COMMON STOCK	878727304	22	3200	SHARES
TECHNOLOGY RESEARCH CORPORATION	COMMON STOCK	878727304	25	3600	SHARES
TELEDYNE TECHNOLOGIES INC COM	COMMON STOCK	879360105	165	6575	SHARES
TEMPLE INLAND INC	COMMON STOCK	879868107	4	64	SHARES
TELETECH HLDGS INC	COMMON STOCK	879939106	166	17600	SHARES
TENNECO AUTOMOTIVE INC	COMMON STOCK	880349105	1	100	SHARES
TERAYON COMMUNICATION SYS INC COM	COMMON STOCK	880775101	0	44	SHARES
TESORO PETROLEUM CORP.	COMMON STOCK	881609101	1400	47400	SHARES
TEXAS GENCO HOLDINGS INC	COMMON STOCK	882443104	7	160	SHARES
TEXAS GENCO HOLDINGS INC	COMMON STOCK	882443104	7	150	SHARES
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	3980	187033	SHARES
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	609	28660	SHARES

STEEL DYNAMICS, INC.	X		3	25900	0	0
STEEL TECHNOLOGIES, INC.	X		3	29700	0	0
STEELCASE INC CL A		X	1	0	0	1000
STERICYCLE INC COM	X		1	1300	0	0
STERICYCLE, INC.	X		3	12000	0	0

STERIS CORP	X		1	500	0	0
STERLING BANCORP COM	X		1	0	0	8250
STERLING FINANCIAL CORP	X		1	33838	0	0
STERLING FINANCIAL CORP		X	1	3906	0	4000
STERLING FINANCIAL CORP.	X		3	8695	0	0
STONE ENERGY CORP.	X		3	19400	0	0
STORAGE TECHNOLOGY CORP	X		1	100	0	0
STORAGE TECHNOLOGY CORP.	X		3	21800	0	0
STRAYER EDUCATION, INC.	X		3	7900	0	0
STRYKER CORP COM	X		1	11950	0	0
STRYKER CORP COM		X	1	3000	0	3000
STURM RUGER & CO INC COM	X		1	500	0	0
STURM RUGER & CO INC COM		X	1	1250	0	0
SUBURBAN PROPANE PARTNERS LP LIMITED		X	1	250	0	500
SUN BANCORP INC COM		X	1	19174	0	0
SUN MICROSYSTEMS INC COM	X		1	40475	0	0
SUN MICROSYSTEMS INC COM		X	1	39027	0	0
SUN MICROSYSTEMS INCORPORATED	X		2	19600	0	0
SUNGARD DATA SYS INC	X		1	2100	0	0
SUNGARD DATA SYS INC		X	1	3446	0	0
SUNTRUST BKS INC COM	X		1	5671	0	0
SUNTRUST BKS INC COM		X	1	50748	0	1700
SUNTRUST BKS INC COM		X	3	0	0	1603
SUPERVALU INC		X	1	2400	0	0
SUPREME INDUSTRIES INC CLASS A		X	1	45892	0	0
SUSQUEHANNA BANCSHARES INC PA COM	X		1	73930	0	0
SUSQUEHANNA BANCSHARES INC PA COM		X	1	3000	0	675
SWIFT ENERGY CO.	X		3	24700	0	0
SYBASE, INC.	X		3	40100	0	0
SYMANTEC CORP COM	X		1	4756	0	0
SYMANTEC CORP COM		X	1	4500	0	0
SYMBOL TECHNOLOGIES	X		3	795019	0	0
SYMBOL TECHNOLOGIES INC	X		1	389135	0	5060
SYMBOL TECHNOLOGIES INC		X	1	30420	0	4750
SYNOPSIS INC COM	X		1	157255	0	2055
SYNOPSIS INC COM	X		3	82347	0	5085
SYNOPSIS INC COM		X	1	1525	0	4975
SYSCO CORP	X		1	71750	0	100
SYSCO CORP	X		3	16093	0	2639
SYSCO CORP		X	1	357200	0	0
TCF FINL CORP COM		X	1	250	0	0
TECO ENERGY INC	X		1	18661	0	0
TECO ENERGY INC		X	1	39206	0	1250
TEPPCO PARTNERS LIMITED PTRSP	X		2	19650	0	0
TEPPCO PARTNERS LTD PARTNERS	X		1	2700	0	0
TEPPCO PARTNERS LTD PARTNERS		X	1	4000	0	0
TF FINANCIAL CORP	X		1	5000	0	0
THQ, INC.	X		3	5300	0	0
TJX COMPANIES COM	X		1	4200	0	0
TJX COS., INC.	X		3	37700	0	0
TXU CORP COM	X		1	5826	0	0
TXU CORP COM		X	1	0	0	100
TXU CORP.	X		3	27000	0	0
TAIWAN SEMICONDUCTOR	X		3	64400	0	0
TALBOTS INC	X		1	0	0	5200
TANGER FACTORY OUTLET CENTERS INC		X	1	100	0	0
TASTY BAKING CO WITH RIGHTS 07/29/13		X	1	625	0	0
TECH DATA CORP COM		X	1	600	0	0
TECHNOLOGY RESEARCH CORPORATION	X		1	3200	0	0
TECHNOLOGY RESEARCH CORPORATION	X		3	3600	0	0
TELEDYNE TECHNOLOGIES INC COM	X		1	275	0	6300
TEMPLE INLAND INC		X	1	64	0	0
TELETECH HLDGS INC	X		1	0	0	17600
TENNECO AUTOMOTIVE INC	X		1	0	0	100
TERAYON COMMUNICATION SYS INC COM	X		1	44	0	0
TESORO PETROLEUM CORP.	X		3	47400	0	0
TEXAS GENCO HOLDINGS INC		X	1	160	0	0
TEXAS GENCO HOLDINGS INC		X	3	150	0	0
TEXAS INSTRUMENTS INC	X		1	186533	0	500
TEXAS INSTRUMENTS INC	X		3	27660	0	1000

TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	2373	111513	SHARES
TEXAS INSTRUMENTS INCORPORATED	COMMON STOCK	882508104	1877	88200	SHARES
TEXTRON INC COM	COMMON STOCK	883203101	391	6088	SHARES
TEXTRON INC COM	COMMON STOCK	883203101	82	1280	SHARES
THERMO ELECTRON CORP COM	COMMON STOCK	883556102	3	113	SHARES
THERMO ELECTRON CORP COM	COMMON STOCK	883556102	35	1300	SHARES
THORATEC CORP	COMMON STOCK	885175307	139	14500	SHARES
THORNBURG MORTG INC	COMMON STOCK	885218107	41	1400	SHARES
THORNBURG MTG INC (REIT)	COMMON STOCK	885218107	367	12655	SHARES
THORNBURG MTG INC (REIT)	COMMON STOCK	885218107	154	5325	SHARES
3 COM CORP COM	COMMON STOCK	885535104	3	650	SHARES
3 COM CORP COM	COMMON STOCK	885535104	6	1400	SHARES
TIDEWATER INC	COMMON STOCK	886423102	33	1000	SHARES
TIFFANY & CO	COMMON STOCK	886547108	12	384	SHARES
TIME WARNER INC	COMMON STOCK	887317105	2378	147337	SHARES
TIME WARNER INC	COMMON STOCK	887317105	1290	79907	SHARES
TIME WARNER INC	COMMON STOCK	887317105	1194	73947	SHARES
TIME WARNER INC	COMMON STOCK	887317105	916	56741	SHARES
TIMKEN CO COM	COMMON STOCK	887389104	28	1140	SHARES
TIMKEN CO.	COMMON STOCK	887389104	869	35300	SHARES
TIVO INC	COMMON STOCK	888706108	7	1100	SHARES
TOLL BROS INC	COMMON STOCK	889478103	8098	174785	SHARES
TOLL BROS INC	COMMON STOCK	889478103	9773	210938	SHARES
TOLL BROS INC	COMMON STOCK	889478103	1455	31400	SHARES
TOMPKINS TRUSTCO INC	COMMON STOCK	890110109	56	1200	SHARES
TOMPKINS TRUSTCO INC	COMMON STOCK	890110109	5	110	SHARES
TOOTSIE ROLL INDUSTRIES	COMMON STOCK	890516107	37	1262	SHARES
TORO CO COM	COMMON STOCK	891092108	55	800	SHARES
TRANSACT TECHNOLOGIES INC COM	COMMON STOCK	892918103	39	1507	SHARES
TREDEGAR CORP	COMMON STOCK	894650100	77	4212	SHARES
TRIDENT MICROSYSTEMS, INC.	COMMON STOCK	895919108	37	3700	SHARES
TRIARC COMPANIES INC	COMMON STOCK	895927101	10	900	SHARES
TRIARC COMPANIES-B	COMMON STOCK	895927309	165	14400	SHARES
TRIBUNE CO NEW COM	COMMON STOCK	896047107	53	1300	SHARES
TRIMBLE NAV LTD COM	COMMON STOCK	896239100	66	2100	SHARES
TRIMBLE NAVIGATION LTD.	COMMON STOCK	896239100	537	17000	SHARES
TRINITY INDUSTRIES INC	COMMON STOCK	896522109	58	1850	SHARES
TRIZETTO GROUP, INC.	COMMON STOCK	896882107	215	36900	SHARES
TRUSTCO BANK CORP NY COM	COMMON STOCK	898349105	63	4884	SHARES
TRUSTCO BANK CORP NY COM	COMMON STOCK	898349105	367	28643	SHARES
TUPPERWARE CORPORATION COM	COMMON STOCK	899896104	4	250	SHARES
TYCO INTERNATIONAL LIMITED NEW	COMMON STOCK	902124106	4589	149685	SHARES
TYSON FOODS INC COM	COMMON STOCK	902494103	19	1200	SHARES
UGI CORP	COMMON STOCK	902681105	255	6838	SHARES
UGI CORP	COMMON STOCK	902681105	330	8850	SHARES
UGI CORP.	COMMON STOCK	902681105	984	26400	SHARES
UIL HOLDINGS CORP.	COMMON STOCK	902748102	462	9400	SHARES
UIL HOLDINGS CORPORATION	COMMON STOCK	902748102	10	200	SHARES
UST INC COM	COMMON STOCK	902911106	665	16525	SHARES
UST INC COM	COMMON STOCK	902911106	20	500	SHARES
UST INC COM	COMMON STOCK	902911106	451	11200	SHARES
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	3265	112962	SHARES
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	55	1900	SHARES
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	1145	39605	SHARES
U S BANCORP DEL COM NEW	COMMON STOCK	902973304	393	13600	SHARES
US BANCORP DEL	COMMON STOCK	902973304	932	32272	SHARES
US BANCORP NEW	COMMON STOCK	902973304	419	14500	SHARES
UNIFIRST CORP.	COMMON STOCK	904708104	372	13000	SHARES
UNION BANKSHARES CORPORATION	COMMON STOCK	905399101	6	200	SHARES
UNION PACIFIC CORP COM	COMMON STOCK	907818108	856	14613	SHARES
UNION PACIFIC CORP COM	COMMON STOCK	907818108	293	5000	SHARES
UNION PACIFIC CORP COM	COMMON STOCK	907818108	997	17018	SHARES
UNIONBANCAL CORP COM	COMMON STOCK	908906100	65	1100	SHARES
UNIONBANCAL CORP.	COMMON STOCK	908906100	551	9300	SHARES
UNISOURCE ENERGY CORP.	COMMON STOCK	909205106	1035	42500	SHARES
UNITED DOMINION REALTY TRUST (REIT)	COMMON STOCK	910197102	8	400	SHARES
UNITED DOMINION REALTY TRUST (REIT)	COMMON STOCK	910197102	192	9669	SHARES
UNITED DOMINION REALTY TRUST (REIT)	COMMON STOCK	910197102	34	1700	SHARES
UNITED PANAM FINANCIAL CORP.	COMMON STOCK	911301109	411	22800	SHARES
UNITED PARCEL SERVICE CL B	COMMON STOCK	911312106	940	12388	SHARES
UNITED PARCEL SERVICE CL B	COMMON STOCK	911312106	1391	18325	SHARES
UNITED PARCEL SERVICE CL B	COMMON STOCK	911312106	233	3070	SHARES
UNITED RENTALS, INC.	COMMON STOCK	911363109	582	36600	SHARES
UNITED STATES STEEL CORP.	COMMON STOCK	912909108	1945	51700	SHARES
UNITED STS STL CORP NEW	COMMON STOCK	912909108	218	5800	SHARES

TEXAS INSTRUMENTS INC		X	1	105838	0	5675
TEXAS INSTRUMENTS INCORPORATED	X		2	88200	0	0
TEXTRON INC COM		X	1	6088	0	0
TEXTRON INC COM			X	280	0	1000
THERMO ELECTRON CORP COM		X	1	113	0	0

THERMO ELECTRON CORP COM		X	1	1300	0	0
THORATEC CORP	X		1	0	0	14500
THORNBURG MORTG INC	X		3	1400	0	0
THORNBURG MTG INC (REIT)	X		1	12655	0	0
THORNBURG MTG INC (REIT)		X	1	5325	0	0
3 COM CORP COM	X		1	650	0	0
3 COM CORP COM		X	1	1100	0	300
TIDEWATER INC		X	1	1000	0	0
TIFFANY & CO	X		1	384	0	0
TIME WARNER INC	X		1	147137	0	200
TIME WARNER INC	X		3	79307	0	600
TIME WARNER INC		X	1	63047	0	10900
TIME WARNER INC	X		2	56741	0	0
TIMKEN CO COM		X	1	1140	0	0
TIMKEN CO.	X		3	35300	0	0
TIVO INC	X		1	1100	0	0
TOLL BROS INC	X		1	172155	0	2630
TOLL BROS INC	X		3	210938	0	0
TOLL BROS INC		X	1	30750	0	650
TOMPKINS TRUSTCO INC	X		1	1200	0	0
TOMPKINS TRUSTCO INC		X	1	110	0	0
TOOTSIE ROLL INDUSTRIES	X		1	1262	0	0
TORO CO COM	X		1	800	0	0
TRANSACT TECHNOLOGIES INC COM	X		1	1507	0	0
TREDEGAR CORP	X		1	4212	0	0
TRIDENT MICROSYSTEMS, INC.	X		3	3700	0	0
TRIARC COMPANIES INC	X		1	0	0	900
TRIARC COMPANIES-B	X		1	0	0	14400
TRIBUNE CO NEW COM		X	1	1300	0	0
TRIMBLE NAV LTD COM	X		1	2100	0	0
TRIMBLE NAVIGATION LTD.	X		3	17000	0	0
TRINITY INDUSTRIES INC		X	1	1850	0	0
TRIZETTO GROUP, INC.	X		3	36900	0	0
TRUSTCO BANK CORP NY COM	X		1	4884	0	0
TRUSTCO BANK CORP NY COM		X	1	28643	0	0
TUPPERWARE CORPORATION COM		X	1	250	0	0
TYCO INTERNATIONAL LIMITED NEW	X		2	149685	0	0
TYSON FOODS INC COM		X	1	1200	0	0
UGI CORP	X		1	6838	0	0
UGI CORP		X	1	8850	0	0
UGI CORP.	X		3	26400	0	0
UIL HOLDINGS CORP.	X		3	9400	0	0
UIL HOLDINGS CORPORATION	X		1	200	0	0
UST INC COM	X		1	16525	0	0
UST INC COM	X		3	500	0	0
UST INC COM		X	1	7600	0	3600
U S BANCORP DEL COM NEW	X		1	112962	0	0
U S BANCORP DEL COM NEW	X		3	1900	0	0
U S BANCORP DEL COM NEW		X	1	31508	0	8097
U S BANCORP DEL COM NEW		X	3	13600	0	0
US BANCORP DEL	X		3	32272	0	0
US BANCORP NEW	X		2	14500	0	0
UNIFIRST CORP.	X		3	13000	0	0
UNION BANKSHARES CORPORATION		X	1	200	0	0
UNION PACIFIC CORP COM	X		1	14513	0	100
UNION PACIFIC CORP COM	X		3	5000	0	0
UNION PACIFIC CORP COM		X	1	14418	0	2600
UNIONBANCAL CORP COM	X		1	1100	0	0
UNIONBANCAL CORP.	X		3	9300	0	0
UNISOURCE ENERGY CORP.	X		3	42500	0	0
UNITED DOMINION REALTY TRUST (REIT)	X		1	400	0	0
UNITED DOMINION REALTY TRUST (REIT)		X	1	8669	0	1000
UNITED DOMINION REALTY TRUST (REIT)		X	3	1700	0	0
UNITED PANAM FINANCIAL CORP.	X		3	22800	0	0
UNITED PARCEL SERVICE CL B	X		1	12188	0	200
UNITED PARCEL SERVICE CL B	X		3	15569	0	2756
UNITED PARCEL SERVICE CL B		X	1	3070	0	0
UNITED RENTALS, INC.	X		3	36600	0	0
UNITED STATES STEEL CORP.	X		3	51700	0	0
UNITED STS STL CORP NEW	X		1	5800	0	0

UNITED STS STL CORP NEW	COMMON STOCK	912909108	6	153	SHARES
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	5360	57405	SHARES
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	758	8125	SHARES
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	3112	33324	SHARES
UNITED TECHNOLOGIES CORP COM	COMMON STOCK	913017109	208	2232	SHARES
UNITED TECHNOLOGIES CORPORATION	COMMON STOCK	913017109	280	3000	SHARES
UNITRIN INC COM	COMMON STOCK	913275103	125	3015	SHARES
UNIVERSAL AMERICAN FINANCIAL CORP	COMMON STOCK	913377107	52	4000	SHARES
UNIVERSAL CORP.	COMMON STOCK	913456109	558	12500	SHARES
UNIVERSAL FOREST PRODUCTS, INC.	COMMON STOCK	913543104	848	24800	SHARES
UNVL HEALTH SERVICES INC CL B	COMMON STOCK	913903100	16	360	SHARES
UNIVISION COMMUNICATIONS INC COM	COMMON STOCK	914906102	3	105	SHARES
UNIVEST CORP OF PA	COMMON STOCK	915271100	265	6500	SHARES
UNOCAL CORP	COMMON STOCK	915289102	369	8575	SHARES
UNOCAL CORP	COMMON STOCK	915289102	168	3900	SHARES
UNOCAL CORP	COMMON STOCK	915289102	43	1000	SHARES
URSTADT BIDDLE PPTYS INC CL A (REIT)	COMMON STOCK	917286205	46	3000	SHARES
URSTADT BIDDLE PPTYS INC CL A (REIT)	COMMON STOCK	917286205	46	3000	SHARES
V F CORP	COMMON STOCK	918204108	49	1000	SHARES
V F CORP	COMMON STOCK	918204108	516	10440	SHARES
VAN KAMPEN MUNI OPP TRUST II	COMMON STOCK	920944105	13	910	SHARES
VARIAN INC	COMMON STOCK	922206107	258	6820	SHARES
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	COMMON STOCK	922207105	101	3270	SHARES
VARIAN SEMICONDUCTOR EQUIP ASSOC COM	COMMON STOCK	922207105	107	3450	SHARES
VERITAS SOFTWARE CORP	COMMON STOCK	923436109	1137	63874	SHARES
VERITAS SOFTWARE CORP	COMMON STOCK	923436109	1618	90949	SHARES
VERITAS SOFTWARE CORP	COMMON STOCK	923436109	265	14910	SHARES
VERSO TECHNOLOGIES INCORPORATED	COMMON STOCK	925317109	80	83793	SHARES
VERSO TECHNOLOGIES INCORPORATED	COMMON STOCK	925317109	88	93000	SHARES
VIACOM INC CL A	COMMON STOCK	925524100	26	750	SHARES
VIACOM INC CL A	COMMON STOCK	925524100	15	450	SHARES
VIACOM INC	COMMON STOCK	925524308	7960	237190	SHARES
VIACOM INC CL B	COMMON STOCK	925524308	7803	232503	SHARES
VIACOM INC CL B	COMMON STOCK	925524308	1376	41010	SHARES
VIACOM INC CL B	COMMON STOCK	925524308	1793	53422	SHARES
VIACOM INC CL B	COMMON STOCK	925524308	369	11000	SHARES
VIACOM INCORPORATED CLASS B	COMMON STOCK	925524308	499	14870	SHARES
VIROPHARMA, INC.	COMMON STOCK	928241108	50	25900	SHARES
VISHAY INTERTECHNOLOGY INC COM	COMMON STOCK	928298108	108	8400	SHARES
VISHAY INTERTECHNOLOGY, INC.	COMMON STOCK	928298108	824	63900	SHARES
VIVUS INC	COMMON STOCK	928551100	5	1000	SHARES
VORNADO REALTY TRUST	COMMON STOCK	929042109	226	3600	SHARES
WD 40 CO COM	COMMON STOCK	929236107	63	2200	SHARES
W HOLDING CO., INC.	COMMON STOCK	929251106	944	49700	SHARES
WPP GROUP PLC, ADR	ADR	929309300	579	12400	SHARES
WACHOVIA CORP COM	COMMON STOCK	929903102	16363	348517	SHARES
WACHOVIA CORP COM	COMMON STOCK	929903102	6731	143372	SHARES
WACHOVIA CORP COM	COMMON STOCK	929903102	6254	133196	SHARES
WACHOVIA CORPORATION NEW	COMMON STOCK	929903102	300	6400	SHARES
WADDELL & REED FINL INC CL A	COMMON STOCK	930059100	340	15454	SHARES
WADDELL & REED FINL INC CL A	COMMON STOCK	930059100	238	10800	SHARES
WAL MART STORES INC COM	COMMON STOCK	931142103	17136	322105	SHARES
WAL MART STORES INC COM	COMMON STOCK	931142103	6921	130101	SHARES
WAL MART STORES INC COM	COMMON STOCK	931142103	7611	143062	SHARES
WAL MART STORES INC COM	COMMON STOCK	931142103	77	1454	SHARES
WAL MART STORES INCORPORATED	COMMON STOCK	931142103	337	6332	SHARES
WALGREEN CO	COMMON STOCK	931422109	907	25306	SHARES
WALGREEN CO	COMMON STOCK	931422109	785	21900	SHARES
THE WARNACO GROUP INC	COMMON STOCK	934390402	422	19000	SHARES
WARNACO GROUP, INC.	COMMON STOCK	934390402	471	21200	SHARES
WASHINGTON MUTUAL COM	COMMON STOCK	939322103	1907	48796	SHARES
WASHINGTON MUTUAL COM	COMMON STOCK	939322103	1415	36206	SHARES
WASHINGTON MUTUAL INCORPORATED	COMMON STOCK	939322103	3210	82130	SHARES
WASHINGTON REAL ESTATE INVNT (REIT)	COMMON STOCK	939653101	194	6399	SHARES
WASHINGTON REAL ESTATE INVNT (REIT)	COMMON STOCK	939653101	18	600	SHARES
WATERS CORP COM	COMMON STOCK	941848103	4	100	SHARES
WATSON PHARMACEUTICALS INC COM	COMMON STOCK	942683103	29	1000	SHARES
WATSON PHARMACEUTICALS INC COM	COMMON STOCK	942683103	45	1526	SHARES
WAYPOINT FINL CORP COM	COMMON STOCK	946756103	4108	148988	SHARES
WEBSTER FINL CORP WATERBURY COM	COMMON STOCK	947890109	311	6300	SHARES
WEINGARTEN REALTY INVESTORS	COMMON STOCK	948741103	1123	34021	SHARES
WEINGARTEN REALTY INVESTORS (REIT)	COMMON STOCK	948741103	10	299	SHARES
WEINGARTEN REALTY INVESTORS (REIT)	COMMON STOCK	948741103	33	1000	SHARES
WEIS MARKETS INC	COMMON STOCK	948849104	51	1518	SHARES
WELLS FARGO & CO	COMMON STOCK	949746101	915	15338	SHARES

UNITED STS STL CORP NEW		X	1	153	0	0
UNITED TECHNOLOGIES CORP COM	X		1	56420	0	985
UNITED TECHNOLOGIES CORP COM	X		3	8125	0	0
UNITED TECHNOLOGIES CORP COM		X	1	32292	0	1032
UNITED TECHNOLOGIES CORP COM		X	3	2232	0	0

UNITED TECHNOLOGIES CORPORATION	X		2	3000	0	0	
UNITRIN INC COM		X	1	3015	0	0	
UNIVERSAL AMERICAN FINANCIAL CORP		X	1	0	0	4000	
UNIVERSAL CORP.		X	3	12500	0	0	
UNIVERSAL FOREST PRODUCTS, INC.		X	3	24800	0	0	
UNVL HEALTH SERVICES INC CL B		X	1	360	0	0	
UNIVISION COMMUNICATIONS INC COM		X	1	105	0	0	
UNIVEST CORP OF PA		X	1	6500	0	0	
UNOCAL CORP		X	1	8575	0	0	
UNOCAL CORP			X	3900	0	0	
UNOCAL CORP		X	3	1000	0	0	
URSTADT BIDDLE PPTYS INC CL A (REIT)		X	1	3000	0	0	
URSTADT BIDDLE PPTYS INC CL A (REIT)			X	3000	0	0	
V F CORP		X	1	1000	0	0	
V F CORP			X	10440	0	0	
VAN KAMPEN MUNI OPP TRUST II		X	1	910	0	0	
VARIAN INC		X	1	120	0	6700	
VARIAN SEMICONDUCTOR EQUIP ASSOC COM		X	1	3270	0	0	
VARIAN SEMICONDUCTOR EQUIP ASSOC COM		X	3	3450	0	0	
VERITAS SOFTWARE CORP		X	1	63874	0	0	
VERITAS SOFTWARE CORP		X	3	77105	0	13844	
VERITAS SOFTWARE CORP			X	14710	0	200	
VERSO TECHNOLOGIES INCORPORATED		X	1	83793	0	0	
VERSO TECHNOLOGIES INCORPORATED		X	3	93000	0	0	
VIACOM INC CL A		X	1	750	0	0	
VIACOM INC CL A			X	450	0	0	
VIACOM INC		X	3	237190	0	0	
VIACOM INC CL B		X	1	231083	0	1420	
VIACOM INC CL B		X	3	36455	0	4555	
VIACOM INC CL B			X	49271	0	4151	
VIACOM INC CL B			X	3	11000	0	0
VIACOM INCORPORATED CLASS B		X	2	14870	0	0	
VIROPHARMA, INC.		X	3	25900	0	0	
VISHAY INTERTECHNOLOGY INC COM		X	1	8400	0	0	
VISHAY INTERTECHNOLOGY, INC.		X	3	63900	0	0	
VIVUS INC		X	1	1000	0	0	
VORNADO REALTY TRUST		X	2	3600	0	0	
WD 40 CO COM			X	1	2200	0	0
W HOLDING CO., INC.		X	3	49700	0	0	
WPP GROUP PLC, ADR		X	3	12400	0	0	
WACHOVIA CORP COM		X	1	347078	0	1439	
WACHOVIA CORP COM		X	3	143372	0	0	
WACHOVIA CORP COM			X	1	121505	0	11691
WACHOVIA CORPORATION NEW		X	2	6400	0	0	
WADDELL & REED FINL INC CL A		X	1	3654	0	11800	
WADDELL & REED FINL INC CL A			X	1	10800	0	0
WAL MART STORES INC COM		X	1	319111	0	2994	
WAL MART STORES INC COM		X	3	124089	0	6012	
WAL MART STORES INC COM			X	1	134212	0	8850
WAL MART STORES INC COM			X	3	1154	0	300
WAL MART STORES INCORPORATED		X	2	6332	0	0	
WALGREEN CO		X	1	25306	0	0	
WALGREEN CO			X	1	14450	0	7450
THE WARNACO GROUP INC		X	1	2300	0	16700	
WARNACO GROUP, INC.		X	3	21200	0	0	
WASHINGTON MUTUAL COM		X	1	48171	0	625	
WASHINGTON MUTUAL COM			X	1	35006	0	1200
WASHINGTON MUTUAL INCORPORATED		X	2	82130	0	0	
WASHINGTON REAL ESTATE INVNT (REIT)		X	1	6399	0	0	
WASHINGTON REAL ESTATE INVNT (REIT)			X	1	100	0	500
WATERS CORP COM		X	1	100	0	0	
WATSON PHARMACEUTICALS INC COM		X	1	1000	0	0	
WATSON PHARMACEUTICALS INC COM			X	1	1526	0	0
WAYPOINT FINL CORP COM		X	1	93095	0	55893	
WEBSTER FINL CORP WATERBURY COM		X	1	600	0	5700	
WEINGARTEN REALTY INVESTORS		X	2	34021	0	0	
WEINGARTEN REALTY INVESTORS (REIT)		X	1	299	0	0	
WEINGARTEN REALTY INVESTORS (REIT)			X	1	1000	0	0
WEIS MARKETS INC			X	1	0	0	1518
WELLS FARGO & CO		X	3	15338	0	0	

WELLS FARGO & COMPANY NEW	COMMON STOCK	949746101	3676	61647	SHARES
WELLS FARGO CO	COMMON STOCK	949746101	11612	194739	SHARES
WELLS FARGO CO	COMMON STOCK	949746101	7684	128858	SHARES
WELLS FARGO CO	COMMON STOCK	949746101	373	6250	SHARES
WENDYS INTL INC COM	COMMON STOCK	950590109	108	3200	SHARES
WERNER ENTERPRISES INC	COMMON STOCK	950755108	4254	220322	SHARES
WERNER ENTERPRISES INC	COMMON STOCK	950755108	7429	384670	SHARES
WERNER ENTERPRISES INC	COMMON STOCK	950755108	99	5150	SHARES
WEST MARINE INC COM	COMMON STOCK	954235107	24	1100	SHARES
WEST MARINE INC COM	COMMON STOCK	954235107	28	1300	SHARES
WEST PHARMACEUTICAL SERVICES, INC.	COMMON STOCK	955306105	626	30000	SHARES
WESTAMERICA BANCORPORATION	COMMON STOCK	957090103	209	3800	SHARES
WESTERN DIGITAL CORP.	COMMON STOCK	958102105	120	13600	SHARES
WEYERHAEUSER CO COM	COMMON STOCK	962166104	274	4124	SHARES
WEYERHAEUSER CO COM	COMMON STOCK	962166104	463	6971	SHARES
WHEELING-PITTSBURG CORP	COMMON STOCK	963142302	8	245	SHARES
WHIRLPOOL CORP COM	COMMON STOCK	963320106	78	1292	SHARES
WHIRLPOOL CORP COM	COMMON STOCK	963320106	45	742	SHARES
WHOLE FOODS MKT INC COM	COMMON STOCK	966837106	34	400	SHARES
WHOLE FOODS MKT INC COM	COMMON STOCK	966837106	13	150	SHARES
WILLIAMS COMPANIES INCORPORATED	COMMON STOCK	969457100	115	11975	SHARES
WILLIAMS COS INC COM	COMMON STOCK	969457100	72	5977	SHARES
WILLIAMS COS INC COM	COMMON STOCK	969457100	30	2503	SHARES
WILLIAM SONOMA INC COM	COMMON STOCK	969904101	8	200	SHARES
WINN DIXIE STORES INC COM	COMMON STOCK	974280109	194	62668	SHARES
WISCONSIN ENERGY CORP COM	COMMON STOCK	976657106	212	6650	SHARES
WISCONSIN ENERGY CORP COM	COMMON STOCK	976657106	170	5338	SHARES
WOODWARD GOVERNOR CO COM	COMMON STOCK	980745103	256	3800	SHARES
WOODWARD GOVERNOR CO.	COMMON STOCK	980745103	884	13100	SHARES
WORTHINGTON INDS INC COM	COMMON STOCK	981811102	289	13543	SHARES
WRIGLEY WM JR CO	COMMON STOCK	982526105	190	3000	SHARES
WRIGLEY WM JR CO	COMMON STOCK	982526105	505	7970	SHARES
WRIGLEY WM JR CO	COMMON STOCK	982526105	190	3000	SHARES
WYETH	COMMON STOCK	983024100	15360	410698	SHARES
WYETH	COMMON STOCK	983024100	8790	235028	SHARES
WYETH	COMMON STOCK	983024100	15134	404655	SHARES
WYETH	COMMON STOCK	983024100	1310	35008	SHARES
WYETH	COMMON STOCK	983024100	355	9500	SHARES
WYNDHAM INTL INC CL A	COMMON STOCK	983101106	1	1439	SHARES
WYNN RESORTS LIMITED	COMMON STOCK	983134107	10	200	SHARES
XM SATELLITE RADIO HLDGS INC	COMMON STOCK	983759101	36	1175	SHARES
X-RITE INC COM	COMMON STOCK	983857103	4	250	SHARES
XEROX CORP	COMMON STOCK	984121103	98	6986	SHARES
XEROX CORP	COMMON STOCK	984121103	3	200	SHARES
XEROX CORP	COMMON STOCK	984121103	165	11700	SHARES
XYBERNAUT CORP COM	COMMON STOCK	984149104	0	100	SHARES
YDI WIRELESS INC	COMMON STOCK	984215103	56	21800	SHARES
YDI WIRELESS INC	COMMON STOCK	984215103	66	25300	SHARES
YAHOO INC COM	COMMON STOCK	984332106	32	936	SHARES
YAHOO INC COM	COMMON STOCK	984332106	17	500	SHARES
YORK INTERNATIONAL CORP.	COMMON STOCK	986670107	591	18700	SHARES
YORK INTL CORP NEW COM	COMMON STOCK	986670107	6	200	SHARES
YORK INTL CORP NEW COM	COMMON STOCK	986670107	25	800	SHARES
YORK WATER COMPANY	COMMON STOCK	987184108	823	47481	SHARES
YORK WATER COMPANY	COMMON STOCK	987184108	1033	59568	SHARES
YUM! BRANDS INC	COMMON STOCK	988498101	480	11800	SHARES
YUM! BRANDS INC	COMMON STOCK	988498101	406	9990	SHARES
ZALE CORP.	COMMON STOCK	988858106	967	34400	SHARES
ZIONS BANCORPORATION COM	COMMON STOCK	989701107	55	900	SHARES
ZOLL MED CORP	COMMON STOCK	989922109	67	2000	SHARES
ZOLL MED CORP	COMMON STOCK	989922109	77	2300	SHARES
ADC TELECOMMUNICATIONS INC COM	COMMON STOCK	000886101	22	12000	SHARES
ADE CORPORATION	COMMON STOCK	00089C107	78	4600	SHARES
ADE CORPORATION	COMMON STOCK	00089C107	87	5100	SHARES
ABM INDUSTRIES INCORPORATED	COMMON STOCK	000957100	8	400	SHARES
AFLAC INCORPORATED	COMMON STOCK	001055102	2132	54380	SHARES
AFLAC INCORPORATED	COMMON STOCK	001055102	123	3129	SHARES
AGCO CORP COM	COMMON STOCK	001084102	89	3943	SHARES
AGL RESOURCES INC COM	COMMON STOCK	001204106	147	4775	SHARES
AGL RESOURCES INC COM	COMMON STOCK	001204106	356	11565	SHARES
AGL RESOURCES INC COM	COMMON STOCK	001204106	43	1400	SHARES
AES CORP COM	COMMON STOCK	00130H105	52	5180	SHARES
AES CORP COM	COMMON STOCK	00130H105	8	800	SHARES
AES CORPORATION	COMMON STOCK	00130H105	4257	426075	SHARES
AK STEEL HOLDING CORP COM	COMMON STOCK	001547108	1	66	SHARES

WELLS FARGO & COMPANY NEW	X		2	61647	0	0
WELLS FARGO CO		X	1	193789	0	950
WELLS FARGO CO			X	121758	0	7100
WELLS FARGO CO			X	6250	0	0
WENDYS INTL INC COM		X	1	3200	0	0

WERNER ENTERPRISES INC	X		1	216417	0	3905
WERNER ENTERPRISES INC	X		3	379730	0	4940
WERNER ENTERPRISES INC		X	1	5150	0	0
WEST MARINE INC COM	X		1	1100	0	0
WEST MARINE INC COM	X		3	1300	0	0
WEST PHARMACEUTICAL SERVICES, INC.	X		3	30000	0	0
WESTAMERICA BANCORPORATION	X		1	0	0	3800
WESTERN DIGITAL CORP.	X		3	13600	0	0
WEYERHAEUSER CO COM	X		1	4124	0	0
WEYERHAEUSER CO COM		X	1	6173	0	798
WHEELING-PITTSBURG CORP	X		1	245	0	0
WHIRLPOOL CORP COM	X		1	1292	0	0
WHIRLPOOL CORP COM		X	1	742	0	0
WHOLE FOODS MKT INC COM	X		1	400	0	0
WHOLE FOODS MKT INC COM		X	1	150	0	0
WILLIAMS COMPANIES INCORPORATED	X		2	11975	0	0
WILLIAMS COS INC COM		X	1	5977	0	0
WILLIAMS COS INC COM		X	1	1303	0	1200
WILLIAM SONOMA INC COM	X		1	200	0	0
WINN DIXIE STORES INC COM	X		1	62668	0	0
WISCONSIN ENERGY CORP COM	X		1	6650	0	0
WISCONSIN ENERGY CORP COM		X	1	5338	0	0
WOODWARD GOVERNOR CO COM	X		1	0	0	3800
WOODWARD GOVERNOR CO.	X		3	13100	0	0
WORTHINGTON INDS INC COM		X	1	468	0	13075
WRIGLEY WM JR CO	X		1	3000	0	0
WRIGLEY WM JR CO		X	1	7220	0	750
WRIGLEY WM JR CO		X	3	2000	0	1000
WYETH	X		1	404648	0	6050
WYETH	X		3	234028	0	1000
WYETH		X	1	281580	0	123075
WYETH	X		2	35008	0	0
WYETH		X	3	8300	0	1200
WYNDHAM INTL INC CL A		X	1	1439	0	0
WYNN RESORTS LIMITED	X		1	200	0	0
XM SATELLITE RADIO HLDGS INC	X		1	1175	0	0
X-RITE INC COM	X		1	250	0	0
XEROX CORP	X		1	6986	0	0
XEROX CORP	X		3	0	0	200
XEROX CORP		X	1	8700	0	3000
XYBERNAUT CORP COM	X		1	100	0	0
YDI WIRELESS INC	X		1	21800	0	0
YDI WIRELESS INC	X		3	25300	0	0
YAHOO INC COM	X		1	936	0	0
YAHOO INC COM		X	1	500	0	0
YORK INTERNATIONAL CORP.	X		3	18700	0	0
YORK INTL CORP NEW COM	X		1	200	0	0
YORK INTL CORP NEW COM		X	1	800	0	0
YORK WATER COMPANY	X		1	47481	0	0
YORK WATER COMPANY		X	1	59568	0	0
YUM! BRANDS INC	X		1	11800	0	0
YUM! BRANDS INC		X	1	8070	0	1920
ZALE CORP.	X		3	34400	0	0
ZIONS BANCORPORATION COM	X		1	900	0	0
ZOLL MED CORP	X		1	2000	0	0
ZOLL MED CORP	X		3	2300	0	0
ADC TELECOMMUNICATIONS INC COM		X	1	12000	0	0
ADE CORPORATION	X		1	4600	0	0
ADE CORPORATION	X		3	5100	0	0
ABM INDUSTRIES INCORPORATED	X		1	400	0	0
AFLAC INCORPORATED	X		1	54380	0	0
AFLAC INCORPORATED		X	1	2129	0	1000
AGCO CORP COM		X	3	3943	0	0
AGL RESOURCES INC COM	X		1	4775	0	0
AGL RESOURCES INC COM		X	1	11565	0	0
AGL RESOURCES INC COM		X	3	1400	0	0
AES CORP COM	X		1	5180	0	0
AES CORP COM		X	1	800	0	0
AES CORPORATION	X		2	426075	0	0
AK STEEL HOLDING CORP COM	X		1	66	0	0

AMLI RESIDENTIAL PROPERTIES TRUST	COMMON STOCK	001735109	1343	43957	SHARES
ATI TECHNOLOGIES INC	COMMON STOCK	001941103	48	3100	SHARES
ATI TECHNOLOGIES, INC.	COMMON STOCK	001941103	414	27000	SHARES
AT&T CORP	COMMON STOCK	001957505	312	21792	SHARES
AT&T CORP	COMMON STOCK	001957505	4	263	SHARES
AT&T CORP	COMMON STOCK	001957505	198	13825	SHARES
AT&T CORP	COMMON STOCK	001957505	2	125	SHARES
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	518	35057	SHARES
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	6	393	SHARES
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	218	14760	SHARES
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	145	9843	SHARES
AVX CORPORATION COM	COMMON STOCK	002444107	12	1000	SHARES
AVX CORPORATION COM	COMMON STOCK	002444107	12	1000	SHARES
ABBOTT LABORATORIES	COMMON STOCK	002824100	10726	253200	SHARES
ABBOTT LABORATORIES	COMMON STOCK	002824100	1384	32665	SHARES
ABBOTT LABORATORIES	COMMON STOCK	002824100	6692	157987	SHARES
ABBOTT LABORATORIES	COMMON STOCK	002824100	2566	60575	SHARES
ABBOTT LABORATORIES	COMMON STOCK	002824100	252	5950	SHARES
ABERCROMBIE & FITCH CO CL A	COMMON STOCK	002896207	76	2400	SHARES
ABERCROMBIE & FITCH CO CL A	COMMON STOCK	002896207	16	500	SHARES
ABERCROMBIE & FITCH CO., CLASS A	COMMON STOCK	002896207	665	21100	SHARES
ACTION PERFORMANCE COS., INC.	COMMON STOCK	004933107	138	13600	SHARES
ACTIVE POWER, INC.	COMMON STOCK	00504W100	81	29600	SHARES
ACXIOM CORP	COMMON STOCK	005125109	142	6000	SHARES
ADESA INC	COMMON STOCK	00686U104	131	8000	SHARES
ADESA INC	COMMON STOCK	00686U104	87	5300	SHARES
ADOBE SYS INC COM	COMMON STOCK	00724F101	299	6040	SHARES
ADOBE SYS INC COM	COMMON STOCK	00724F101	22	440	SHARES
ADOBE SYSTEMS INCORPORATED	COMMON STOCK	00724F101	740	14950	SHARES
ADOBE SYSTEMS, INC.	COMMON STOCK	00724F101	1440	29100	SHARES
ADVANCE AUTO PARTS	COMMON STOCK	00751Y106	127	3700	SHARES
ADVANCE AUTO PARTS, INC.	COMMON STOCK	00751Y106	1139	33100	SHARES
ADVANCED MEDICAL OPTICS	COMMON STOCK	00763M108	6	140	SHARES
ADVANCED MICRO DEVICES INC COM	COMMON STOCK	007903107	12	950	SHARES
ADVANCED MICRO DEVICES INC COM	COMMON STOCK	007903107	72	5500	SHARES
ADVANTA CORP., CLASS B	COMMON STOCK	007942204	1067	44100	SHARES
AETHER SYSTEMS INCORPORATED	COMMON STOCK	00808V105	4	1100	SHARES
AETNA INC NEW COM	COMMON STOCK	00817Y108	376	3764	SHARES
AETNA INC NEW COM	COMMON STOCK	00817Y108	225	2250	SHARES
AETNA INC NEW COM	COMMON STOCK	00817Y108	32	320	SHARES
AETNA, INC.	COMMON STOCK	00817Y108	1349	13500	SHARES
AFFILIATED COMPUTER SVCS INC CL A	COMMON STOCK	008190100	132	2380	SHARES
AFFILIATED COMPUTER SVCS INC CL A	COMMON STOCK	008190100	136	2450	SHARES
AFFYMETRIX INC	COMMON STOCK	00826T108	8	250	SHARES
AFFORDABLE RESIDENTIAL COMMUNITY	COMMON STOCK	008273104	7	500	SHARES
AGERE SYS INC CL A	COMMON STOCK	00845V100	2	1824	SHARES
AGERE SYS INC CL A	COMMON STOCK	00845V100	0	245	SHARES
AGERE SYS INC CL B	COMMON STOCK	00845V209	4	3819	SHARES
AGERE SYS INC CL B	COMMON STOCK	00845V209	7	6612	SHARES
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	215	9958	SHARES
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	2	100	SHARES
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	253	11714	SHARES
AGILENT TECHNOLOGIES INC COM	COMMON STOCK	00846U101	33	1525	SHARES
AIR PRODUCTS & CHEMICALS INC	COMMON STOCK	009158106	1230	22619	SHARES
AIR PRODUCTS & CHEMICALS INC	COMMON STOCK	009158106	1044	19193	SHARES
AIRTRAN HLDGS INC	COMMON STOCK	00949P108	2	200	SHARES
AKAMAI TECHNOLOGIES INC COM	COMMON STOCK	00971T101	18	1300	SHARES
AKAMAI TECHNOLOGIES INC COM	COMMON STOCK	00971T101	21	1500	SHARES
ALBANY INTERNATIONAL CORP., CLASS A	COMMON STOCK	012348108	975	32700	SHARES
ALBEMARLE CORP COM	COMMON STOCK	012653101	140	4000	SHARES
ALBEMARLE CORP COM	COMMON STOCK	012653101	835	23800	SHARES
ALBEMARLE CORP.	COMMON STOCK	012653101	842	24000	SHARES
ALBERTSON'S INC	COMMON STOCK	013104104	31	1307	SHARES
ALBERTSON'S INC	COMMON STOCK	013104104	48	2000	SHARES
ALCOA INC COM	COMMON STOCK	013817101	13368	397985	SHARES
ALCOA INC COM	COMMON STOCK	013817101	7440	221508	SHARES
ALCOA INC COM	COMMON STOCK	013817101	2956	88003	SHARES
ALDILA INCORPORATED NEW	COMMON STOCK	014384200	1	66	SHARES
ALEXION PHARMACEUTICALS INC COM	COMMON STOCK	015351109	5	300	SHARES
ALIGN TECHNOLOGY, INC.	COMMON STOCK	016255101	163	10700	SHARES
ALKERMES, INC.	COMMON STOCK	01642T108	375	32500	SHARES
ALLEGHENY ENERGY INC	COMMON STOCK	017361106	10	629	SHARES
ALLEGHENY ENERGY INC	COMMON STOCK	017361106	85	5297	SHARES
ALLEGHENY TECHNOLOGIES INC COM	COMMON STOCK	01741R102	18	962	SHARES
ALLERGAN INC	COMMON STOCK	018490102	58	800	SHARES

AMLI RESIDENTIAL PROPERTIES TRUST	X		2	43957	0	0
ATI TECHNOLOGIES INC		X	1	3100	0	0
ATI TECHNOLOGIES, INC.		X	3	27000	0	0
AT&T CORP		X	1	21752	0	40
AT&T CORP		X	3	143	0	120

AT&T CORP		X	1	12824	0	1001
AT&T CORP		X	3	125	0	0
AT&T WIRELESS SERVICES	X		1	34870	0	187
AT&T WIRELESS SERVICES	X		3	0	0	393
AT&T WIRELESS SERVICES		X	1	13868	0	892
AT&T WIRELESS SERVICES		X	3	9843	0	0
AVX CORPORATION COM	X		1	1000	0	0
AVX CORPORATION COM		X	1	1000	0	0
ABBOTT LABORATORIES	X		1	252885	0	315
ABBOTT LABORATORIES	X		3	24140	0	8525
ABBOTT LABORATORIES		X	1	141387	0	16600
ABBOTT LABORATORIES	X		2	60575	0	0
ABBOTT LABORATORIES		X	3	4950	0	1000
ABERCROMBIE & FITCH CO CL A	X		1	2400	0	0
ABERCROMBIE & FITCH CO CL A		X	1	500	0	0
ABERCROMBIE & FITCH CO., CLASS A	X		3	21100	0	0
ACTION PERFORMANCE COS., INC.	X		3	13600	0	0
ACTIVE POWER, INC.	X		3	29600	0	0
ACXIOM CORP	X		3	6000	0	0
ADESA INC	X		1	1000	0	7000
ADESA INC		X	1	5300	0	0
ADOBE SYS INC COM	X		1	6040	0	0
ADOBE SYS INC COM		X	1	440	0	0
ADOBE SYSTEMS INCORPORATED	X		2	14950	0	0
ADOBE SYSTEMS, INC.	X		3	29100	0	0
ADVANCE AUTO PARTS	X		1	3700	0	0
ADVANCE AUTO PARTS, INC.	X		3	33100	0	0
ADVANCED MEDICAL OPTICS		X	1	140	0	0
ADVANCED MICRO DEVICES INC COM	X		1	950	0	0
ADVANCED MICRO DEVICES INC COM		X	1	5500	0	0
ADVANTA CORP., CLASS B	X		3	44100	0	0
AETHER SYSTEMS INCORPORATED		X	1	1100	0	0
AETNA INC NEW COM	X		1	3764	0	0
AETNA INC NEW COM		X	1	2250	0	0
AETNA INC NEW COM		X	3	320	0	0
AETNA, INC.	X		3	13500	0	0
AFFILIATED COMPUTER SVCS INC CL A	X		1	2380	0	0
AFFILIATED COMPUTER SVCS INC CL A		X	1	2450	0	0
AFFYMETRIX INC	X		1	250	0	0
AFFORDABLE RESIDENTIAL COMMUNITY	X		1	500	0	0
AGERE SYS INC CL A	X		1	1824	0	0
AGERE SYS INC CL A		X	1	223	0	22
AGERE SYS INC CL B	X		1	3819	0	0
AGERE SYS INC CL B		X	1	6021	0	591
AGILENT TECHNOLOGIES INC COM	X		1	9958	0	0
AGILENT TECHNOLOGIES INC COM	X		3	100	0	0
AGILENT TECHNOLOGIES INC COM		X	1	11104	0	610
AGILENT TECHNOLOGIES INC COM		X	3	1525	0	0
AIR PRODUCTS & CHEMICALS INC	X		1	22419	0	200
AIR PRODUCTS & CHEMICALS INC		X	1	16943	0	2250
AIRTRAN HLDGS INC	X		1	200	0	0
AKAMAI TECHNOLOGIES INC COM	X		1	1300	0	0
AKAMAI TECHNOLOGIES INC COM	X		3	1500	0	0
ALBANY INTERNATIONAL CORP., CLASS A	X		3	32700	0	0
ALBEMARLE CORP COM	X		1	4000	0	0
ALBEMARLE CORP COM		X	1	23800	0	0
ALBEMARLE CORP.	X		3	24000	0	0
ALBERTSON'S INC	X		1	1307	0	0
ALBERTSON'S INC		X	1	0	0	2000
ALCOA INC COM	X		1	394503	0	3482
ALCOA INC COM	X		3	217309	0	4199
ALCOA INC COM		X	1	82188	0	5815
ALDILA INCORPORATED NEW	X		1	66	0	0
ALEXION PHARMACEUTICALS INC COM		X	1	0	0	300
ALIGN TECHNOLOGY, INC.	X		3	10700	0	0
ALKERMES, INC.	X		3	32500	0	0
ALLEGHENY ENERGY INC	X		1	629	0	0
ALLEGHENY ENERGY INC		X	1	4997	0	300
ALLEGHENY TECHNOLOGIES INC COM	X		1	962	0	0
ALLERGAN INC	X		1	800	0	0

ALLERGAN INC	COMMON STOCK	018490102	80	1102	SHARES
ALLETE INC	COMMON STOCK	018522300	11	334	SHARES
ALLETE INC	COMMON STOCK	018522300	57	1766	SHARES
ALLIANCE CAP MGMT HLDG L P	COMMON STOCK	01855A101	83	2325	SHARES
ALLIANCE CAP MGMT HLDG L P	COMMON STOCK	01855A101	71	2000	SHARES
ALLIANCE IMAGING, INC.	COMMON STOCK	018606202	332	44500	SHARES
ALLIANT ENERGY CORP	COMMON STOCK	018802108	20	806	SHARES
ALLIANT ENERGY CORP	COMMON STOCK	018802108	3	111	SHARES
ALLIANT TECHSYSTEMS INC	COMMON STOCK	018804104	8	127	SHARES
ALLIANT TECHSYSTEMS INC	COMMON STOCK	018804104	25	405	SHARES
ALLIED CAPITAL CORP NEW COM	COMMON STOCK	01903Q108	26	1050	SHARES
ALLIED CAPITAL CORP NEW COM	COMMON STOCK	01903Q108	94	3845	SHARES
ALLIED CAPITAL CORPORATION	COMMON STOCK	01903Q108	858	35197	SHARES
ALLIS-CHALMERS CORPORATION	COMMON STOCK	019645506	0	3	SHARES
ALLSTATE CORP	COMMON STOCK	020002101	6581	137137	SHARES
ALLSTATE CORP	COMMON STOCK	020002101	3851	80251	SHARES
ALLSTATE CORP	COMMON STOCK	020002101	2006	41810	SHARES
ALLSTATE CORPORATION	COMMON STOCK	020002101	1496	31173	SHARES
ALLTEL CORP	COMMON STOCK	020039103	886	16140	SHARES
ALLTEL CORP	COMMON STOCK	020039103	1650	30041	SHARES
ALLTEL CORPORATION	COMMON STOCK	020039103	220	4000	SHARES
ALPHARMA, INC., CLASS A	COMMON STOCK	020813101	739	40400	SHARES
ALTERA CORP COM	COMMON STOCK	021441100	154	7875	SHARES
ALTERA CORP COM	COMMON STOCK	021441100	58	2950	SHARES
ALTERA CORP.	COMMON STOCK	021441100	254	13000	SHARES
ALTRIA GROUP INC	COMMON STOCK	02209S103	9670	205566	SHARES
ALTRIA GROUP INC	COMMON STOCK	02209S103	650	13819	SHARES
ALTRIA GROUP INC	COMMON STOCK	02209S103	9370	199184	SHARES
ALTRIA GROUP INC	COMMON STOCK	02209S103	590	12550	SHARES
ALTRIA GROUP INC	COMMON STOCK	02209S103	485	10318	SHARES
AMAZON.COM INC COM	COMMON STOCK	023135106	7	171	SHARES
AMAZON.COM INC COM	COMMON STOCK	023135106	45	1100	SHARES
AMBAC FINANCIAL GROUP INC COM	COMMON STOCK	023139108	240	3000	SHARES
AMEREN CORP	COMMON STOCK	023608102	52	1117	SHARES
AMEREN CORP	COMMON STOCK	023608102	68	1465	SHARES
AMERICAN AXLE & MANUFACTURING HOLDINGS, INC.	COMMON STOCK	024061103	1056	36100	SHARES
AMERICAN AXLE & MANUFACTURING HOLDINGS, INC.	COMMON STOCK	024061103	41	1400	SHARES
AMERICAN BILTRITE INCORPORATED	COMMON STOCK	024591109	522	42600	SHARES
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	31	1000	SHARES
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	41	1300	SHARES
AMERICAN CAPITAL STRATEGIES LTD	COMMON STOCK	024937104	2018	64400	SHARES
AMERICAN ELECTRIC POWER CO INC	COMMON STOCK	025537101	345	10784	SHARES
AMERICAN ELECTRIC POWER CO INC	COMMON STOCK	025537101	425	13311	SHARES
AMERICAN ELECTRIC POWER CO INC	COMMON STOCK	025537101	23	720	SHARES
AMERICAN ELECTRIC POWER INC	COMMON STOCK	025537101	208	6500	SHARES
AMERICAN EAGLE OUTFITTER INC NEW COM	COMMON STOCK	02553E106	166	4500	SHARES
AMERICAN EQUITY INVESTMENT LIFE HLDG	COMMON STOCK	025676206	95	10000	SHARES
AMERICAN EXPRESS CO	COMMON STOCK	025816109	2651	51523	SHARES
AMERICAN EXPRESS CO	COMMON STOCK	025816109	55	1075	SHARES
AMERICAN EXPRESS CO	COMMON STOCK	025816109	1330	25837	SHARES
AMERICAN EXPRESS CO	COMMON STOCK	025816109	463	9006	SHARES
AMERICAN EXPRESS COMPANY	COMMON STOCK	025816109	988	19200	SHARES
AMERICAN FINL GROUP INC COM	COMMON STOCK	025932104	3	117	SHARES
AMERICAN FINL GROUP INC COM	COMMON STOCK	025932104	12	400	SHARES
AMERICAN FINANCIAL REALTY	COMMON STOCK	02607P305	1633	115700	SHARES
AMERICAN FINANCIAL REALTY TRUST	COMMON STOCK	02607P305	56	4000	SHARES
AMERICAN GREETINGS CORP., CLASS A	COMMON STOCK	026375105	555	22100	SHARES
AMERICAN INTERNATIONAL GROUP INC	COMMON STOCK	026874107	4616	67896	SHARES
AMERICAN INTERNATIONAL GROUP INC COM	COMMON STOCK	026874107	20574	302601	SHARES
AMERICAN INTERNATIONAL GROUP INC COM	COMMON STOCK	026874107	7217	106143	SHARES
AMERICAN INTERNATIONAL GROUP INC COM	COMMON STOCK	026874107	11044	162430	SHARES
AMERICAN LOCKER GROUP INC COM	COMMON STOCK	027284108	8	800	SHARES
AMERICAN POWER CONVERSION CORP.	COMMON STOCK	029066107	1423	81800	SHARES
AMERICAN POWER CONVERSION CORP.	COMMON STOCK	029066107	158	9100	SHARES
AMERICAN SELECT PORTFOLIO	COMMON STOCK	029570108	55	4000	SHARES
AMERICAN STANDARD COS INC DEL COM	COMMON STOCK	029712106	82	2100	SHARES
AMERICAN STANDARD COS INC DEL COM	COMMON STOCK	029712106	786	20200	SHARES
AMERICAN TECHNOLOGY CORP	COMMON STOCK	030145205	35	6000	SHARES
AMERON, INC.	COMMON STOCK	030710107	507	15400	SHARES
AMERUS GROUP CO.	COMMON STOCK	03072M108	1082	26400	SHARES
AMERISOURCEBERGEN CORP.	COMMON STOCK	03073E105	64	1200	SHARES
AMERISOURCEBERGEN CORP.	COMMON STOCK	03073E105	290	5400	SHARES
AMERISOURCEBERGEN CORP.	COMMON STOCK	03073E105	31	585	SHARES
AMERITRADE HOLDING CORP	COMMON STOCK	03074K100	6	515	SHARES
AMERIGAS PARTNERS LP	COMMON STOCK	030975106	56	1900	SHARES

ALLERGAN INC		X	1	1102	0	0
ALLETE INC	X		1	334	0	0
ALLETE INC		X	1	1766	0	0

ALLIANCE CAP MGMT HLDG L P	X		1	2325	0	0
ALLIANCE CAP MGMT HLDG L P		X	1	2000	0	0
ALLIANCE IMAGING, INC.	X		3	44500	0	0
ALLIANT ENERGY CORP	X		1	806	0	0
ALLIANT ENERGY CORP		X	1	111	0	0
ALLIANT TECHSYSTEMS INC	X		1	127	0	0
ALLIANT TECHSYSTEMS INC		X	1	405	0	0
ALLIED CAPITAL CORP NEW COM	X		1	1050	0	0
ALLIED CAPITAL CORP NEW COM		X	1	3845	0	0
ALLIED CAPITAL CORPORATION	X		2	35197	0	0
ALLIS-CHALMERS CORPORATION	X		1	3	0	0
ALLSTATE CORP	X		1	135917	0	1220
ALLSTATE CORP	X		3	80251	0	0
ALLSTATE CORP		X	1	41160	0	650
ALLSTATE CORPORATION	X		2	31173	0	0
ALLTEL CORP	X		1	15990	0	150
ALLTEL CORP		X	1	26041	0	4000
ALLTEL CORPORATION	X		2	4000	0	0
ALPHARMA, INC., CLASS A	X		3	40400	0	0
ALTERA CORP COM	X		1	7875	0	0
ALTERA CORP COM		X	1	2950	0	0
ALTERA CORP.	X		3	13000	0	0
ALTRIA GROUP INC	X		1	205466	0	100
ALTRIA GROUP INC	X		3	13319	0	500
ALTRIA GROUP INC		X	1	189834	0	9350
ALTRIA GROUP INC	X		2	12550	0	0
ALTRIA GROUP INC		X	3	6485	0	3833
AMAZON.COM INC COM	X		1	171	0	0
AMAZON.COM INC COM		X	1	1000	0	100
AMBAC FINANCIAL GROUP INC COM		X	1	3000	0	0
AMEREN CORP	X		1	1117	0	0
AMEREN CORP		X	1	1465	0	0
AMERICAN AXLE & MANUFACTURING HOLDINGS, INC.	X		3	36100	0	0
AMERICAN AXLE & MANUFACTURING HOLDINGS, INC.	X		1	1400	0	0
AMERICAN BILTRITE INCORPORATED		X	1	42600	0	0
AMERICAN CAPITAL STRATEGIES LTD	X		1	1000	0	0
AMERICAN CAPITAL STRATEGIES LTD		X	1	1300	0	0
AMERICAN CAPITAL STRATEGIES LTD	X		2	64400	0	0
AMERICAN ELECTRIC POWER CO INC	X		1	10784	0	0
AMERICAN ELECTRIC POWER CO INC		X	1	9681	0	3630
AMERICAN ELECTRIC POWER CO INC		X	3	720	0	0
AMERICAN ELECTRIC POWER INC	X		2	6500	0	0
AMERICAN EAGLE OUTFITTER INC NEW COM	X		1	0	0	4500
AMERICAN EQUITY INVESTMENT LIFE HLDG		X	1	10000	0	0
AMERICAN EXPRESS CO	X		1	50923	0	600
AMERICAN EXPRESS CO	X		3	1075	0	0
AMERICAN EXPRESS CO		X	1	22081	0	3756
AMERICAN EXPRESS CO		X	3	9006	0	0
AMERICAN EXPRESS COMPANY	X		2	19200	0	0
AMERICAN FINL GROUP INC COM	X		3	117	0	0
AMERICAN FINL GROUP INC COM		X	1	0	0	400
AMERICAN FINANCIAL REALTY	X		2	115700	0	0
AMERICAN FINANCIAL REALTY TRUST	X		1	4000	0	0
AMERICAN GREETINGS CORP., CLASS A	X		3	22100	0	0
AMERICAN INTERNATIONAL GROUP INC	X		2	67896	0	0
AMERICAN INTERNATIONAL GROUP INC COM	X		1	299465	0	3136
AMERICAN INTERNATIONAL GROUP INC COM	X		3	103454	0	2689
AMERICAN INTERNATIONAL GROUP INC COM		X	1	140184	0	22246
AMERICAN LOCKER GROUP INC COM		X	1	800	0	0
AMERICAN POWER CONVERSION CORP.	X		3	81800	0	0
AMERICAN POWER CONVERSION CORP.	X		1	9100	0	0
AMERICAN SELECT PORTFOLIO	X		1	4000	0	0
AMERICAN STANDARD COS INC DEL COM	X		1	2100	0	0
AMERICAN STANDARD COS INC DEL COM	X		3	20200	0	0
AMERICAN TECHNOLOGY CORP		X	1	6000	0	0
AMERON, INC.	X		3	15400	0	0
AMERUS GROUP CO.	X		3	26400	0	0
AMERISOURCEBERGEN CORP.	X		1	1200	0	0
AMERISOURCEBERGEN CORP.	X		3	5400	0	0
AMERISOURCEBERGEN CORP.		X	1	585	0	0
AMERITRADE HOLDING CORP	X		1	515	0	0
AMERIGAS PARTNERS LP		X	1	1900	0	0

AMETEK AEROSPACE PRODS INC COM	COMMON STOCK	031100100	57	1884	SHARES
AMGEN INC	COMMON STOCK	031162100	17584	309518	SHARES
AMGEN INC	COMMON STOCK	031162100	12004	211309	SHARES
AMGEN INC	COMMON STOCK	031162100	4735	83354	SHARES
AMGEN INC	COMMON STOCK	031162100	318	5600	SHARES
AMSOUTH BANCORPORATION	COMMON STOCK	032165102	29	1200	SHARES
ANADARKO PETROLEUM CORP	COMMON STOCK	032511107	887	13368	SHARES
ANADARKO PETROLEUM CORP	COMMON STOCK	032511107	428	6457	SHARES
ANADARKO PETROLEUM CORP	COMMON STOCK	032511107	509	7664	SHARES
ANADARKO PETROLEUM CORPORATION	COMMON STOCK	032511107	226	3400	SHARES
ANALOG DEVICES INC	COMMON STOCK	032654105	243	6275	SHARES
ANALOG DEVICES INC	COMMON STOCK	032654105	31	800	SHARES
ANALOG DEVICES, INC.	COMMON STOCK	032654105	675	17400	SHARES
ANDRX GROUP COM	COMMON STOCK	034553107	18	800	SHARES
ANDRX GROUP COM	COMMON STOCK	034553107	22	1000	SHARES
ANHEUSER BUSCH COMPANIES INC	COMMON STOCK	035229103	452	9046	SHARES
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	1416	28348	SHARES
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	35	700	SHARES
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	1625	32542	SHARES
ANHEUSER BUSCH COS INC COM	COMMON STOCK	035229103	120	2400	SHARES
ANNALY MTGE MANAGEMENT INC (REIT)	COMMON STOCK	035710409	42	2425	SHARES
ANNAPOLIS BANCORP INCORPORATED	COMMON STOCK	035848100	10	1000	SHARES
ANNTAYLOR STORES CORP	COMMON STOCK	036115103	5	225	SHARES
ANTHEM, INC.	COMMON STOCK	03674B104	1588	18200	SHARES
ANTHEM, INC	COMMON STOCK	03674B104	192	2200	SHARES
ANSWERTHINK CONSULTING GROUP INC	COMMON STOCK	036916104	73	13600	SHARES
ANSWERTHINK CONSULTING GROUP INC	COMMON STOCK	036916104	80	15000	SHARES
AON CORP COM	COMMON STOCK	037389103	272	9475	SHARES
AON CORP COM	COMMON STOCK	037389103	43	1500	SHARES
APACHE CORP COM	COMMON STOCK	037411105	1511	30146	SHARES
APACHE CORP COM	COMMON STOCK	037411105	672	13419	SHARES
APOLLO GROUP INC CL A	COMMON STOCK	037604105	92	1252	SHARES
APOLLO GROUP INC CL A	COMMON STOCK	037604105	18	250	SHARES
APOLLO GROUP, INC., CLASS A	COMMON STOCK	037604105	851	11599	SHARES
APOLLO INVESTMENT CORP.	COMMON STOCK	03761U106	112	7900	SHARES
APPLE COMPUTER INC COM	COMMON STOCK	037833100	19	500	SHARES
APPLE COMPUTER INC COM	COMMON STOCK	037833100	74	1900	SHARES
APPLEBEE INTERNATIONAL INC COM	COMMON STOCK	037899101	55	2175	SHARES
APPLERA CORP-APPLIED BIOSYSTEMS GRP	COMMON STOCK	038020103	73	3887	SHARES
APPLERA CORP-CELERA GENOMICS GR	COMMON STOCK	038020202	7	600	SHARES
APPLIED MATERIALS	COMMON STOCK	038222105	1699	102980	SHARES
APPLIED MATERIALS	COMMON STOCK	038222105	2336	141661	SHARES
APPLIED MATERIALS	COMMON STOCK	038222105	289	17514	SHARES
APPLIED MATERIALS INCORPORATED	COMMON STOCK	038222105	783	47500	SHARES
APPLIED MICRO CIRCUITS CORP COM	COMMON STOCK	03822W109	49	15500	SHARES
APPLIED MICRO CIRCUITS CORP.	COMMON STOCK	03822W109	327	104600	SHARES
AQUA AMERICA INC	COMMON STOCK	03836W103	95	4313	SHARES
AQUANTIVE, INC.	COMMON STOCK	03839G105	855	88600	SHARES
ARAMARK CORP	COMMON STOCK	038521100	1	50	SHARES
ARCH COAL INC	COMMON STOCK	039380100	71	2000	SHARES
ARCH COAL INC	COMMON STOCK	039380100	85	2400	SHARES
ARCHER DANIELS MIDLAND CO COM	COMMON STOCK	039483102	162	9566	SHARES
ARCHER DANIELS MIDLAND CO COM	COMMON STOCK	039483102	381	22447	SHARES
ARCHER-DANIELS-MIDLAND CO.	COMMON STOCK	039483102	766	45100	SHARES
ARCHSTONE-SMITH TRUST	COMMON STOCK	039583109	1920	60667	SHARES
ARCHSTONE-SMITH TRUST (REIT)	COMMON STOCK	039583109	770	24330	SHARES
ARCHSTONE-SMITH TRUST (REIT)	COMMON STOCK	039583109	221	7000	SHARES
ARGONAUT GROUP	COMMON STOCK	040157109	14	732	SHARES
ARIBA INC	COMMON STOCK	04033V203	0	5	SHARES
ARQLE, INC.	COMMON STOCK	04269E107	51	11100	SHARES
ARROW INTERNATIONAL INC	COMMON STOCK	042764100	48	1600	SHARES
ARROW INTERNATIONAL INC	COMMON STOCK	042764100	18	600	SHARES
ARTESIAN RESOURCES CORPORATION CL A	COMMON STOCK	043113208	20	750	SHARES
ARTESYN TECHNOLOGIES, INC.	COMMON STOCK	043127109	77	7700	SHARES
ARVINMERITOR INC COM	COMMON STOCK	043353101	1	51	SHARES
ARVINMERITOR, INC.	COMMON STOCK	043353101	544	29000	SHARES
ASHLAND INC COM	COMMON STOCK	044204105	41	726	SHARES
ASHLAND INC COM	COMMON STOCK	044204105	28	498	SHARES
ASK JEEVES, INC.	COMMON STOCK	045174109	523	16000	SHARES
ASPECT COMMUNICATIONS CORP.	COMMON STOCK	04523Q102	340	34200	SHARES
ASPEN TECHNOLOGY, INC.	COMMON STOCK	045327103	637	91100	SHARES
ASTA FUNDING, INC.	COMMON STOCK	046220109	50	3100	SHARES
ASTA FUNDING, INC.	COMMON STOCK	046220109	57	3500	SHARES
ATLAS PIPELINE PARTNERS LP	COMMON STOCK	049392103	8	200	SHARES
ATMEL CORP	COMMON STOCK	049513104	12	3410	SHARES

AMETEK AEROSPACE PRODS INC COM	X	1	1884	0	0
AMGEN INC	X	1	305921	0	3597
AMGEN INC	X	3	203059	0	8250
AMGEN INC	X	1	75534	0	7820
AMGEN INC	X	3	5600	0	0

AMSOUTH BANCORPORATION	X		1	1200	0	0
ANADARKO PETROLEUM CORP	X		1	13368	0	0
ANADARKO PETROLEUM CORP		X	1	6457	0	0
ANADARKO PETROLEUM CORP		X	3	7664	0	0
ANADARKO PETROLEUM CORPORATION	X		2	3400	0	0
ANALOG DEVICES INC	X		1	6275	0	0
ANALOG DEVICES INC		X	1	0	0	800
ANALOG DEVICES, INC.	X		3	17400	0	0
ANDRX GROUP COM	X		1	800	0	0
ANDRX GROUP COM	X		3	1000	0	0
ANHEUSER BUSCH COMPANIES INC	X		2	9046	0	0
ANHEUSER BUSCH COS INC COM	X		1	28288	0	60
ANHEUSER BUSCH COS INC COM	X		3	0	0	700
ANHEUSER BUSCH COS INC COM		X	1	32312	0	230
ANHEUSER BUSCH COS INC COM		X	3	0	0	2400
ANNALY MTGE MANAGEMENT INC (REIT)		X	1	2425	0	0
ANNAPOLIS BANCORP INCORPORATED		X	1	1000	0	0
ANNTAYLOR STORES CORP		X	1	225	0	0
ANTHEM, INC.	X		3	18200	0	0
ANTHEM, INC	X		1	2200	0	0
ANSWERTHINK CONSULTING GROUP INC	X		1	13600	0	0
ANSWERTHINK CONSULTING GROUP INC	X		3	15000	0	0
AON CORP COM	X		1	9475	0	0
AON CORP COM		X	1	1500	0	0
APACHE CORP COM	X		1	30146	0	0
APACHE CORP COM		X	1	13209	0	210
APOLLO GROUP INC CL A	X		1	1252	0	0
APOLLO GROUP INC CL A		X	1	250	0	0
APOLLO GROUP, INC., CLASS A	X		3	11599	0	0
APOLLO INVESTMENT CORP.	X		3	7900	0	0
APPLE COMPUTER INC COM	X		1	500	0	0
APPLE COMPUTER INC COM		X	1	500	0	1400
APPLEBEE INTERNATIONAL INC COM		X	1	2175	0	0
APPLERA CORP-APPLIED BIOSYSTEMS GRP	X		1	3887	0	0
APPLERA CORP-CELERA GENOMICS GR	X		1	600	0	0
APPLIED MATERIALS	X		3	95605	0	7375
APPLIED MATERIALS	X		1	139861	0	1800
APPLIED MATERIALS		X	1	15214	0	2300
APPLIED MATERIALS INCORPORATED	X		2	47500	0	0
APPLIED MICRO CIRCUITS CORP COM		X	1	15500	0	0
APPLIED MICRO CIRCUITS CORP.		X	3	104600	0	0
AQUA AMERICA INC	X		1	4313	0	0
AQUANTIVE, INC.	X		3	88600	0	0
ARAMARK CORP	X		1	50	0	0
ARCH COAL INC	X		1	2000	0	0
ARCH COAL INC	X		3	2400	0	0
ARCHER DANIELS MIDLAND CO COM	X		1	9566	0	0
ARCHER DANIELS MIDLAND CO COM		X	1	15947	0	6500
ARCHER-DANIELS-MIDLAND CO.	X		3	45100	0	0
ARCHSTONE-SMITH TRUST	X		2	60667	0	0
ARCHSTONE-SMITH TRUST (REIT)	X		1	24330	0	0
ARCHSTONE-SMITH TRUST (REIT)		X	1	7000	0	0
ARGONAUT GROUP	X		1	732	0	0
ARIBA INC	X		1	5	0	0
ARQULE, INC.	X		3	11100	0	0
ARROW INTERNATIONAL INC	X		1	1600	0	0
ARROW INTERNATIONAL INC		X	1	400	0	200
ARTESIAN RESOURCES CORPORATION CL A	X		1	0	0	750
ARTESYN TECHNOLOGIES, INC.	X		3	7700	0	0
ARVINMERITOR INC COM	X		1	51	0	0
ARVINMERITOR, INC.	X		3	29000	0	0
ASHLAND INC COM	X		1	726	0	0
ASHLAND INC COM		X	1	498	0	0
ASK JEEVES, INC.	X		3	16000	0	0
ASPECT COMMUNICATIONS CORP.	X		3	34200	0	0
ASPEN TECHNOLOGY, INC.	X		3	91100	0	0
ASTA FUNDING, INC.	X		1	3100	0	0
ASTA FUNDING, INC.	X		3	3500	0	0
ATLAS PIPELINE PARTNERS LP	X		1	200	0	0
ATMEL CORP	X		1	3410	0	0

ATMOS ENERGY CORP	COMMON STOCK	049560105	4	150	SHARES
AUGUST TECHNOLOGY CORP.	COMMON STOCK	05106U105	225	32800	SHARES
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	3403	82357	SHARES
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	2190	52999	SHARES
AUTOMATIC DATA PROCESSING INC	COMMON STOCK	053015103	1826	44198	SHARES
AVAYA INC COM	COMMON STOCK	053499109	12	835	SHARES
AVAYA INC COM	COMMON STOCK	053499109	23	1681	SHARES
AVERY DENNISON CORP COM	COMMON STOCK	053611109	39	600	SHARES
AVERY DENNISON CORP COM	COMMON STOCK	053611109	164	2500	SHARES
AVID TECHNOLOGY INC	COMMON STOCK	05367P100	108	2300	SHARES
AVID TECHNOLOGY INC	COMMON STOCK	05367P100	117	2500	SHARES
AVISTA CORP.	COMMON STOCK	05379B107	460	25400	SHARES
AVNET INC COM	COMMON STOCK	053807103	49	2875	SHARES
AVNET INC COM	COMMON STOCK	053807103	18	1060	SHARES
AVOCENT CORP	COMMON STOCK	053893103	109	4200	SHARES
AVOCENT CORP	COMMON STOCK	053893103	120	4600	SHARES
AVON PRODUCTS INC	COMMON STOCK	054303102	596	13638	SHARES
AVON PRODUCTS INC	COMMON STOCK	054303102	338	7744	SHARES
AVON PRODUCTS, INC.	COMMON STOCK	054303102	402	9200	SHARES
AXCELIS TECHNOLOGIES INC COM	COMMON STOCK	054540109	87	10500	SHARES
AXCELIS TECHNOLOGIES INC COM	COMMON STOCK	054540109	96	11600	SHARES
AXCELIS TECHNOLOGIES INC COM	COMMON STOCK	054540109	22	2652	SHARES
AZTAR CORP.	COMMON STOCK	054802103	1113	42000	SHARES
BB & T CORPORATION	COMMON STOCK	054937107	2173	54740	SHARES
BB&T CORP COM	COMMON STOCK	054937107	263	6615	SHARES
BB&T CORP COM	COMMON STOCK	054937107	1208	30429	SHARES
BB&T CORP COM	COMMON STOCK	054937107	86	2167	SHARES
BISYS GROUP INC COM	COMMON STOCK	055472104	228	15600	SHARES
BJ'S WHOLESALE CLUB INC COM	COMMON STOCK	05548J106	31	1150	SHARES
BJ'S WHOLESALE CLUB INC COM	COMMON STOCK	05548J106	19	700	SHARES
BJ'S WHOLESALE CLUB, INC.	COMMON STOCK	05548J106	566	20700	SHARES
BOK FINANCIAL CORPORATION	COMMON STOCK	05561Q201	1	12	SHARES
BMC SOFTWARE INC COM	COMMON STOCK	055921100	3	200	SHARES
B2B INTERNET HOLDRS TRUST	COMMON STOCK	056033103	0	100	SHARES
BAKER HUGHES INC COM	COMMON STOCK	057224107	375	8570	SHARES
BAKER HUGHES INC COM	COMMON STOCK	057224107	72	1650	SHARES
BALDWIN & LYONS INC CL A	COMMON STOCK	057755100	31	1250	SHARES
BALL CORPORATION	COMMON STOCK	058498106	898	24000	SHARES
BANK OF AMERICA CORP	COMMON STOCK	060505104	12044	277998	SHARES
BANK OF AMERICA CORP	COMMON STOCK	060505104	16975	391761	SHARES
BANK OF AMERICA CORP	COMMON STOCK	060505104	8878	204894	SHARES
BANK OF AMERICA CORP	COMMON STOCK	060505104	8148	188034	SHARES
BANK OF AMERICA CORP	COMMON STOCK	060505104	157	3620	SHARES
BANK OF HAWAII CORP	COMMON STOCK	062540109	14	300	SHARES
BANK OF HAWAII CORP	COMMON STOCK	062540109	14	300	SHARES
BANK NEW YORK INC	COMMON STOCK	064057102	5093	174613	SHARES
BANK NEW YORK INCORPORATED	COMMON STOCK	064057102	2299	78812	SHARES
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	6817	233703	SHARES
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	568	19456	SHARES
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	1152	39479	SHARES
BANK OF NEW YORK INC COM	COMMON STOCK	064057102	85	2900	SHARES
BANK ONE CORPORATION	COMMON STOCK	06423A103	1026	18822	SHARES
BANKATLANTIC BANCORP INC CL A	COMMON STOCK	065908501	49	2700	SHARES
BANKATLANTIC BANCORP INC CL A	COMMON STOCK	065908501	57	3100	SHARES
BANKATLANTIC BANCORP INCORPORATED	COMMON STOCK	065908501	45	11025	SHARES
BANKNORTH GROUP INC	COMMON STOCK	06646R107	50	1442	SHARES
BANKNORTH GROUP INC	COMMON STOCK	06646R107	257	7355	SHARES
BANTA CORP.	COMMON STOCK	066821109	946	23800	SHARES
BARD (C.R.), INC.	COMMON STOCK	067383109	748	13200	SHARES
BARD C R INC COM	COMMON STOCK	067383109	430	7592	SHARES
BARD C R INC COM	COMMON STOCK	067383109	306	5400	SHARES
BARNES & NOBLE, INC.	COMMON STOCK	067774109	544	14700	SHARES
BARR PHARMACEUTICALS INC	COMMON STOCK	068306109	29	700	SHARES
BAUSCH & LOMB INC COM	COMMON STOCK	071707103	7	100	SHARES
BAXTER INTL INC	COMMON STOCK	071813109	341	10602	SHARES
BAXTER INTL INC	COMMON STOCK	071813109	574	17848	SHARES
BAXTER INTL INC	COMMON STOCK	071813109	39	1200	SHARES
BEA SYSTEMS INC	COMMON STOCK	073325102	10	1400	SHARES
BEA SYSTEMS INC	COMMON STOCK	073325102	103	14945	SHARES
BEAR STEARNS COS INC	COMMON STOCK	073902108	50	525	SHARES
BEAR STEARNS COS INC	COMMON STOCK	073902108	214	2226	SHARES
BEARINGPOINT INC	COMMON STOCK	074002106	18	2000	SHARES
BEARINGPOINT INC	COMMON STOCK	074002106	6	710	SHARES
BECKMAN COULTER INC	COMMON STOCK	075811109	64	1148	SHARES
BECTON DICKINSON & CO COM	COMMON STOCK	075887109	186	3589	SHARES

ATMOS ENERGY CORP		X	1	150	0	0
AUGUST TECHNOLOGY CORP.	X		3	32800	0	0
AUTOMATIC DATA PROCESSING INC	X		1	81557	0	800
AUTOMATIC DATA PROCESSING INC		X	1	48099	0	4900
AUTOMATIC DATA PROCESSING INC	X		2	44198	0	0

AVAYA INC COM	X		1	835	0	0
AVAYA INC COM		X	1	1507	0	174
AVERY DENNISON CORP COM	X		1	600	0	0
AVERY DENNISON CORP COM		X	1	2500	0	0
AVID TECHNOLOGY INC	X		1	2300	0	0
AVID TECHNOLOGY INC	X		3	2500	0	0
AVISTA CORP.	X		3	25400	0	0
AVNET INC COM	X		1	2875	0	0
AVNET INC COM		X	1	1060	0	0
AVOCENT CORP	X		1	4200	0	0
AVOCENT CORP	X		3	4600	0	0
AVON PRODUCTS INC	X		1	13638	0	0
AVON PRODUCTS INC		X	1	7744	0	0
AVON PRODUCTS, INC.	X		3	9200	0	0
AXCELIS TECHNOLOGIES INC COM	X		1	10500	0	0
AXCELIS TECHNOLOGIES INC COM	X		3	11600	0	0
AXCELIS TECHNOLOGIES INC COM		X	1	2652	0	0
AZTAR CORP.	X		3	42000	0	0
BB & T CORPORATION	X		2	54740	0	0
BB&T CORP COM	X		1	6215	0	400
BB&T CORP COM		X	1	28863	0	1566
BB&T CORP COM		X	3	892	0	1275
BISYS GROUP INC COM	X		1	0	0	15600
BJ'S WHOLESALE CLUB INC COM	X		1	1150	0	0
BJ'S WHOLESALE CLUB INC COM		X	1	400	0	300
BJ'S WHOLESALE CLUB, INC.	X		3	20700	0	0
BOK FINANCIAL CORPORATION	X		1	12	0	0
BMC SOFTWARE INC COM	X		1	200	0	0
B2B INTERNET HOLDRS TRUST	X		1	100	0	0
BAKER HUGHES INC COM	X		1	8570	0	0
BAKER HUGHES INC COM		X	1	1650	0	0
BALDWIN & LYONS INC CL A	X		1	0	0	1250
BALL CORPORATION	X		1	24000	0	0
BANK OF AMERICA CORP	X		3	277998	0	0
BANK OF AMERICA CORP	X		1	388751	0	3010
BANK OF AMERICA CORP		X	1	191188	0	13706
BANK OF AMERICA CORP	X		2	188034	0	0
BANK OF AMERICA CORP		X	3	3620	0	0
BANK OF HAWAII CORP	X		1	300	0	0
BANK OF HAWAII CORP		X	1	300	0	0
BANK NEW YORK INC	X		3	174613	0	0
BANK NEW YORK INCORPORATED	X		2	78812	0	0
BANK OF NEW YORK INC COM	X		1	232250	0	1453
BANK OF NEW YORK INC COM	X		3	19456	0	0
BANK OF NEW YORK INC COM		X	1	35654	0	3825
BANK OF NEW YORK INC COM		X	3	2900	0	0
BANK ONE CORPORATION	X		2	18822	0	0
BANKATLANTIC BANCORP INC CL A	X		1	2700	0	0
BANKATLANTIC BANCORP INC CL A	X		3	3100	0	0
BANKATLANTIC BANCORP INCORPORATED	X		2	11025	0	0
BANKNORTH GROUP INC	X		1	1442	0	0
BANKNORTH GROUP INC		X	1	7355	0	0
BANTA CORP.	X		3	23800	0	0
BARD (C.R.), INC.	X		3	13200	0	0
BARD C R INC COM	X		1	7592	0	0
BARD C R INC COM		X	1	5400	0	0
BARNES & NOBLE, INC.	X		3	14700	0	0
BARR PHARMACEUTICALS INC	X		1	700	0	0
BAUSCH & LOMB INC COM	X		1	100	0	0
BAXTER INTL INC	X		1	10602	0	0
BAXTER INTL INC		X	1	15570	0	2278
BAXTER INTL INC		X	3	1200	0	0
BEA SYSTEMS INC	X		1	1400	0	0
BEA SYSTEMS INC		X	1	14945	0	0
BEAR STEARNS COS INC	X		1	525	0	0
BEAR STEARNS COS INC		X	1	2226	0	0
BEARINGPOINT INC	X		1	2000	0	0
BEARINGPOINT INC		X	1	710	0	0
BECKMAN COULTER INC		X	1	600	0	548
BECTON DICKINSON & CO COM	X		1	3589	0	0

BECTON DICKINSON & CO COM	COMMON STOCK	075887109	822	15900	SHARES
BED BATH & BEYOND INC COM	COMMON STOCK	075896100	336	9061	SHARES
BED BATH & BEYOND INC COM	COMMON STOCK	075896100	51	1380	SHARES
BEDFORD PROPERTY INVESTORS, INC.	COMMON STOCK	076446301	79	2600	SHARES
BELLSOUTH CORP	COMMON STOCK	079860102	9337	344293	SHARES
BELLSOUTH CORP	COMMON STOCK	079860102	739	27261	SHARES
BELLSOUTH CORP	COMMON STOCK	079860102	7448	274627	SHARES
BELLSOUTH CORP	COMMON STOCK	079860102	30	1124	SHARES
BERKSHIRE HATHAWAY INC CLASS A	COMMON STOCK	084670108	87	1	SHARES
BERKSHIRE HATHAWAY INC CLASS A	COMMON STOCK	084670108	260	3	SHARES
BERKSHIRE HATHAWAY INC CLASS B	COMMON STOCK	084670207	614	214	SHARES
BERKSHIRE HATHAWAY INC CLASS B	COMMON STOCK	084670207	468	163	SHARES
BEST BUY INC COM	COMMON STOCK	086516101	199	3675	SHARES
BEST BUY INC COM	COMMON STOCK	086516101	118	2182	SHARES
BEVERLY ENTERPRISES, INC.	COMMON STOCK	087851309	184	24300	SHARES
BIG LOTS INC COM	COMMON STOCK	089302103	77	6300	SHARES
BIOANALYTICAL SYSTEMS INCORPORATED	COMMON STOCK	09058M103	0	16	SHARES
BIOJECT MEDICAL TECHNOLOGIES, INC.	COMMON STOCK	09059T206	26	23800	SHARES
BIOMET COM	COMMON STOCK	090613100	70	1500	SHARES
BIOMET COM	COMMON STOCK	090613100	53	1125	SHARES
BIOMET, INC.	COMMON STOCK	090613100	600	12800	SHARES
BIOGEN IDEC INC	COMMON STOCK	09062X103	539	8805	SHARES
BIOGEN IDEC INC	COMMON STOCK	09062X103	657	10740	SHARES
BIOGEN IDEC INC	COMMON STOCK	09062X103	30	485	SHARES
BIOMED PROPERTY TRUST INC REIT	COMMON STOCK	09063H107	186	10600	SHARES
BLACK & DECKER CORP COM	COMMON STOCK	091797100	342	4418	SHARES
BLACK & DECKER CORP COM	COMMON STOCK	091797100	1516	19576	SHARES
BJ'S RESTAURANTS, INC.	COMMON STOCK	09180C106	125	7900	SHARES
BLACK BOX CORP.	COMMON STOCK	091826107	410	11100	SHARES
BLACKBOARD INC.	COMMON STOCK	091935502	348	20300	SHARES
BLACK HILLS CORP	COMMON STOCK	092113109	6	225	SHARES
BLOCK H & R INC	COMMON STOCK	093671105	75	1520	SHARES
BLOCK H & R INC	COMMON STOCK	093671105	109	2200	SHARES
BOEING CO COM	COMMON STOCK	097023105	880	17056	SHARES
BOEING CO COM	COMMON STOCK	097023105	1155	22367	SHARES
BON-TON STORES INCORPORATED	COMMON STOCK	09776J101	670	55000	SHARES
BORDERS GROUP INC COM	COMMON STOCK	099709107	10	400	SHARES
BORDERS GROUP INC COM	COMMON STOCK	099709107	23	946	SHARES
BORG WARNER INC COM	COMMON STOCK	099724106	286	6600	SHARES
BORGLWARNER, INC.	COMMON STOCK	099724106	3602	83200	SHARES
BURLINGTON NORTHN SANTA FE CORP COM	COMMON STOCK	12189T104	367	9575	SHARES
BURLINGTON NORTHN SANTA FE CORP COM	COMMON STOCK	12189T104	11	300	SHARES
BURLINGTON NORTHN SANTA FE CORP COM	COMMON STOCK	12189T104	549	14320	SHARES
BURLINGTON RES INC	COMMON STOCK	122014103	1531	37506	SHARES
CBRL GROUP INC	COMMON STOCK	12489V106	7	200	SHARES
CDW CORP.	COMMON STOCK	12512N105	2931	50500	SHARES
CDW CORPORATION	COMMON STOCK	12512N105	337	5800	SHARES
CH ENERGY GROUP INC COM	COMMON STOCK	12541M102	171	3740	SHARES
C H ROBINSON WORLDWIDE INC	COMMON STOCK	12541W100	181	3900	SHARES
C.H. ROBINSON WORLDWIDE, INC.	COMMON STOCK	12541W100	1563	33700	SHARES
CLECO CORP	COMMON STOCK	12561W105	14	800	SHARES
CNF INC COM	COMMON STOCK	12612W104	25	600	SHARES
CNF INC COM	COMMON STOCK	12612W104	29	700	SHARES
CABOT MICROELECTRONICS CORP.	COMMON STOCK	12709P103	312	8600	SHARES
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	8386	113479	SHARES
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	1772	23984	SHARES
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	12849	173837	SHARES
CAPITAL ONE FINANCIAL CORP	COMMON STOCK	14040H105	2103	28454	SHARES
CAPITAL ONE FINANCIAL CORPORATION	COMMON STOCK	14040H105	5827	78850	SHARES
CAPSTONE TURBINE CORP	COMMON STOCK	14067D102	0	100	SHARES
CARDINAL HEALTH INCORPORATED	COMMON STOCK	14149Y108	292	6669	SHARES
CARDINAL HEALTH INCORPORATED	COMMON STOCK	14149Y108	33	750	SHARES
CARDINAL HEALTH INCORPORATED	COMMON STOCK	14149Y108	289	6600	SHARES
CARDINAL HEALTH INCORPORATED	COMMON STOCK	14149Y108	83	1898	SHARES
CENTENE CORPORATION	COMMON STOCK	15135B101	366	8600	SHARES
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	9	898	SHARES
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	33	3200	SHARES
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	31	3000	SHARES
CHARTER COMMUNICATIONS INC CL A	COMMON STOCK	16117M107	3	1000	SHARES
CISCO SYS INC	COMMON STOCK	17275R102	19781	1092872	SHARES
CISCO SYS INC	COMMON STOCK	17275R102	14677	810902	SHARES
CISCO SYS INC	COMMON STOCK	17275R102	5246	289818	SHARES
CISCO SYS INC	COMMON STOCK	17275R102	47	2600	SHARES
CISCO SYSTEMS INCORPORATED	COMMON STOCK	17275R102	2372	131074	SHARES
CITADEL BROADCASTING COMPANY	COMMON STOCK	17285T106	69	5400	SHARES

BECTON DICKINSON & CO COM		X	1	15900	0	0
BED BATH & BEYOND INC COM	X		1	9061	0	0
BED BATH & BEYOND INC COM		X	1	1380	0	0
BEDFORD PROPERTY INVESTORS, INC.	X		3	2600	0	0
BELLSOUTH CORP	X		1	343293	0	1000

BELLSOUTH CORP	X		3	27261	0	0
BELLSOUTH CORP		X	1	225189	0	49438
BELLSOUTH CORP		X	3	1124	0	0
BERKSHIRE HATHAWAY INC CLASS A	X		1	1	0	0
BERKSHIRE HATHAWAY INC CLASS A		X	1	3	0	0
BERKSHIRE HATHAWAY INC CLASS B	X		1	214	0	0
BERKSHIRE HATHAWAY INC CLASS B		X	1	153	0	10
BEST BUY INC COM	X		1	3675	0	0
BEST BUY INC COM		X	1	2182	0	0
BEVERLY ENTERPRISES, INC.	X		3	24300	0	0
BIG LOTS INC COM	X		1	0	0	6300
BIOANALYTICAL SYSTEMS INCORPORATED	X		1	16	0	0
BIOJECT MEDICAL TECHNOLOGIES, INC.	X		3	23800	0	0
BIOMET COM	X		1	1500	0	0
BIOMET COM		X	1	1125	0	0
BIOMET, INC.	X		3	12800	0	0
BIOGEN IDEC INC	X		1	8805	0	0
BIOGEN IDEC INC	X		3	8123	0	2617
BIOGEN IDEC INC		X	1	485	0	0
BIOMED PROPERTY TRUST INC REIT	X		1	0	0	10600
BLACK & DECKER CORP COM	X		1	4418	0	0
BLACK & DECKER CORP COM		X	1	19576	0	0
BJ'S RESTAURANTS, INC.	X		3	7900	0	0
BLACK BOX CORP.	X		3	11100	0	0
BLACKBOARD INC.	X		3	20300	0	0
BLACK HILLS CORP		X	1	225	0	0
BLOCK H & R INC	X		1	1520	0	0
BLOCK H & R INC		X	1	2200	0	0
BOEING CO COM	X		1	16856	0	200
BOEING CO COM		X	1	21167	0	1200
BON-TON STORES INCORPORATED	X		1	55000	0	0
BORDERS GROUP INC COM	X		1	400	0	0
BORDERS GROUP INC COM		X	1	946	0	0
BORG WARNER INC COM	X		1	6600	0	0
BORGWARNER, INC	X		3	83200	0	0
BURLINGTON NORTHN SANTA FE CORP COM	X		1	9575	0	0
BURLINGTON NORTHN SANTA FE CORP COM	X		3	300	0	0
BURLINGTON NORTHN SANTA FE CORP COM		X	1	13120	0	1200
BURLINGTON RES INC.	X		3	37506	0	0
CBRL GROUP INC.	X		1	200	0	0
CDW CORP.	X		3	50500	0	0
CDW CORPORATION	X		1	5800	0	0
CH ENERGY GROUP INC COM	X		1	3740	0	0
C H ROBINSON WORLDWIDE INC	X		1	3900	0	0
C.H. ROBINSON WORLDWIDE, INC.	X		3	33700	0	0
CLECO CORP		X	1	800	0	0
CNF INC COM	X		1	600	0	0
CNF INC COM		X	1	700	0	0
CABOT MICROELECTRONICS CORP.	X		3	8600	0	0
CAPITAL ONE FINANCIAL CORP	X		1	112234	0	1245
CAPITAL ONE FINANCIAL CORP	X		3	20689	0	3295
CAPITAL ONE FINANCIAL CORP	X		3	173837	0	0
CAPITAL ONE FINANCIAL CORP		X	1	23104	0	5350
CAPITAL ONE FINANCIAL CORPORATION	X		2	78850	0	0
CAPSTONE TURBINE CORP		X	1	100	0	0
CARDINAL HEALTH INCORPORATED	X		1	6669	0	0
CARDINAL HEALTH INCORPORATED	X		3	0	0	750
CARDINAL HEALTH INCORPORATED	X		2	6600	0	0
CARDINAL HEALTH INCORPORATED		X	1	1629	0	269
CENTENE CORPORATION			1	0	0	8600
CENTERPOINT ENERGY INC	X		1	898	0	0
CENTERPOINT ENERGY INC		X	1	3200	0	0
CENTERPOINT ENERGY INC		X	3	3000	0	0
CHARTER COMMUNICATIONS INC CL A	X		1	1000	0	0
CISCO SYS INC	X		1	1079137	0	13735
CISCO SYS INC	X		3	787075	0	23827
CISCO SYS INC		X	1	269993	0	19825
CISCO SYS INC		X	3	2600	0	0
CISCO SYSTEMS INCORPORATED	X		2	131074	0	0
CITADEL BROADCASTING COMPANY	X		1	0	0	5400

CITIGROUP INC	COMMON STOCK	172967101	5614	127227	SHARES
CITIZENS COMMUNICATIONS CO	COMMON STOCK	17453B101	25	1885	SHARES
CITIZENS COMMUNICATIONS CO	COMMON STOCK	17453B101	33	2483	SHARES
COCA COLA CO	COMMON STOCK	191216100	300	7500	SHARES
COMCAST CORP NEW A	COMMON STOCK	20030N101	11495	407046	SHARES
COMCAST CORP NEW A	COMMON STOCK	20030N101	13468	476891	SHARES
COMCAST CORP NEW A	COMMON STOCK	20030N101	1998	70738	SHARES
COMCAST CORP NEW A	COMMON STOCK	20030N101	355	12557	SHARES
COMCAST CORPORATION CLASS A NEW	COMMON STOCK	20030N101	345	12214	SHARES
COMCAST CORPORATION SPECIAL CL A	COMMON STOCK	20030N200	838	30000	SHARES
COMCAST CORP-SPECIAL CL A	COMMON STOCK	20030N200	826	29574	SHARES
COMCAST CORP-SPECIAL CL A	COMMON STOCK	20030N200	315	11295	SHARES
COMMERCIAL CAP BANCORP INC	COMMON STOCK	20162L105	98	4300	SHARES
COMMERCIAL CAP BANCORP INC	COMMON STOCK	20162L105	113	5000	SHARES
COMMERCIAL CAPITAL BANCORP, INC.	COMMON STOCK	20162L105	1426	62866	SHARES
COMPASS BANCSHARES INC	COMMON STOCK	20449H109	20	450	SHARES
CONOCOPHILLIPS	COMMON STOCK	20825C104	5141	62053	SHARES
CONOCOPHILLIPS	COMMON STOCK	20825C104	58	701	SHARES
CONOCOPHILLIPS	COMMON STOCK	20825C104	1112	13426	SHARES
CONOCOPHILLIPS	COMMON STOCK	20825C104	2614	31548	SHARES
CONSOL ENERGY INC	COMMON STOCK	20854P109	66	1900	SHARES
CONSOL ENERGY, INC.	COMMON STOCK	20854P109	565	16200	SHARES
CONSTELLATION BRANDS INC CL A	COMMON STOCK	21036P108	171	4500	SHARES
CONSTELLATION BRANDS INC CL A	COMMON STOCK	21036P108	85	2225	SHARES
CONSTELLATION BRANDS, INC., CLASS A	COMMON STOCK	21036P108	1530	40200	SHARES
CORIXA, CORP.	COMMON STOCK	21887F100	402	96700	SHARES
CORP OFFICE PROPERTIES TR (REIT)	COMMON STOCK	22002T108	26	1000	SHARES
COSTCO WHOLESALE CORP COM	COMMON STOCK	22160K105	576	13875	SHARES
COSTCO WHOLESALE CORP COM	COMMON STOCK	22160K105	276	6655	SHARES
COSTCO WHOLESALE CORP COM	COMMON STOCK	22160K105	382	9200	SHARES
COVENTRY HEALTH CARE INC	COMMON STOCK	222862104	1574	29500	SHARES
DRS TECHNOLOGIES INCORPORATED	COMMON STOCK	23330X100	519	13850	SHARES
D R HORTON INC	COMMON STOCK	23331A109	531	16024	SHARES
D R HORTON INC	COMMON STOCK	23331A109	315	9512	SHARES
D. R. HORTON, INC.	COMMON STOCK	23331A109	748	22600	SHARES
DAVE & BUSTER'S INCORPORATED	COMMON STOCK	23833N104	260	13700	SHARES
DAVITA INC WITH ATTACHED RIGHTS	COMMON STOCK	23918K108	140	4500	SHARES
DAVITA INC WITH ATTACHED RIGHTS	COMMON STOCK	23918K108	48	1537	SHARES
DAVITA, INC.	COMMON STOCK	23918K108	1209	38800	SHARES
DEL MONTE FOODS CO	COMMON STOCK	24522P103	46	4350	SHARES
DEL MONTE FOODS CO	COMMON STOCK	24522P103	5	446	SHARES
DEL MONTE FOODS CO	COMMON STOCK	24522P103	23	2198	SHARES
DELL INC	COMMON STOCK	24702R101	11584	325397	SHARES
DELL INC	COMMON STOCK	24702R101	11062	310729	SHARES
DELL INC	COMMON STOCK	24702R101	2227	62566	SHARES
DENDREON CORP.	COMMON STOCK	24823Q107	701	83300	SHARES
DEVON ENERGY CORP NEW COM	COMMON STOCK	25179M103	432	6085	SHARES
DEVON ENERGY CORP NEW COM	COMMON STOCK	25179M103	254	3571	SHARES
DEVON ENERGY CORP.	COMMON STOCK	25179M103	2038	28700	SHARES
DIAMOND OFFSHORE DRILLING COM	COMMON STOCK	25271C102	7	200	SHARES
DIGITAL INSIGHT CORP.	COMMON STOCK	25385P106	570	41850	SHARES
THE DIRECTV GROUP INC	COMMON STOCK	25459L106	22	1223	SHARES
THE DIRECTV GROUP INC	COMMON STOCK	25459L106	46	2636	SHARES
DOCUMENT SECURITIES SYSTEMS INC	COMMON STOCK	25614T101	0	1	SHARES
DOMINION RESOURCES INC COM NEW	COMMON STOCK	25746U109	2069	31707	SHARES
DOMINION RESOURCES INC COM NEW	COMMON STOCK	25746U109	32	484	SHARES
DOMINION RESOURCES INC COM NEW	COMMON STOCK	25746U109	3701	56717	SHARES
DUN & BRADSTREET CORP COM	COMMON STOCK	26483E100	198	3375	SHARES
DUN & BRADSTREET CORP COM	COMMON STOCK	26483E100	113	1924	SHARES
DUN & BRADSTREET CORP.	COMMON STOCK	26483E100	910	15500	SHARES
DUPONT PHOTOMASKS, INC.	COMMON STOCK	26613X101	317	18600	SHARES
DYNEGY INC CL A	COMMON STOCK	26816Q101	1	200	SHARES
EOG RESOURCES INC COM	COMMON STOCK	26875P101	46	700	SHARES
EOG RESOURCES INC COM	COMMON STOCK	26875P101	32	485	SHARES
EOG RESOURCES, INC.	COMMON STOCK	26875P101	356	5400	SHARES
EP MEDSYSTEMS INC COM	COMMON STOCK	26881P103	10	4000	SHARES
EAGLE MATERIALS INC COM W RIGHTS	COMMON STOCK	26969P108	7	100	SHARES
EAGLE MATERIALS INC COM W RIGHTS	COMMON STOCK	26969P108	5	70	SHARES
EAGLE MATERIALS INC CL B	COMMON STOCK	26969P207	24	347	SHARES
EAGLE MATERIALS INC CL B	COMMON STOCK	26969P207	23	337	SHARES
EAST WEST BANCORP, INC.	COMMON STOCK	27579R104	114	3400	SHARES
EDWARDS LIFESCIENCE	COMMON STOCK	28176E106	6024	179810	SHARES
EDWARDS LIFESCIENCES CORP COM	COMMON STOCK	28176E108	3601	107495	SHARES
EDWARDS LIFESCIENCES CORP COM	COMMON STOCK	28176E108	158	4720	SHARES
EL PASO CORP COM	COMMON STOCK	28336L109	74	8082	SHARES

CITIGROUP INC	X		2	127227	0	0
CITIZENS COMMUNICATIONS CO		X	1	1885	0	0
CITIZENS COMMUNICATIONS CO			X	2483	0	0
COCA COLA CO	X		2	7500	0	0
COMCAST CORP NEW A		X	1	402547	0	4499

COMCAST CORP NEW A	X		3	470191	0	6700
COMCAST CORP NEW A		X	1	67384	0	3354
COMCAST CORP NEW A		X	3	12557	0	0
COMCAST CORPORATION CLASS A NEW	X		2	12214	0	0
COMCAST CORPORATION SPECIAL CL A	X		2	30000	0	0
COMCAST CORP-SPECIAL CL A		X	1	29374	0	200
COMCAST CORP-SPECIAL CL A		X	1	11095	0	200
COMMERCIAL CAP BANCORP INC	X		1	4300	0	0
COMMERCIAL CAP BANCORP INC	X		3	5000	0	0
COMMERCIAL CAPITAL BANCORP, INC.	X		3	62866	0	0
COMPASS BANCSHARES INC	X		1	450	0	0
CONOCOPHILLIPS	X		1	61425	0	628
CONOCOPHILLIPS	X		3	701	0	0
CONOCOPHILLIPS	X		3	13426	0	0
CONOCOPHILLIPS		X	1	28694	0	2854
CONSOL ENERGY INC	X		1	1900	0	0
CONSOL ENERGY, INC.	X		3	16200	0	0
CONSTELLATION BRANDS INC CL A	X		1	4500	0	0
CONSTELLATION BRANDS INC CL A		X	1	2225	0	0
CONSTELLATION BRANDS, INC., CLASS A	X		3	40200	0	0
CORIXA, CORP.	X		3	96700	0	0
CORP OFFICE PROPERTIES TR (REIT)	X		1	1000	0	0
COSTCO WHOLESALE CORP COM	X		1	13650	0	225
COSTCO WHOLESALE CORP COM		X	1	6655	0	0
COSTCO WHOLESALE CORP COM		X	3	9200	0	0
COVENTRY HEALTH CARE INC	X		2	29500	0	0
DRS TECHNOLOGIES INCORPORATED	X		1	750	0	13100
D R HORTON INC	X		1	16024	0	0
D R HORTON INC		X	1	9512	0	0
D. R. HORTON, INC.	X		3	22600	0	0
DAVE & BUSTER'S INCORPORATED	X		1	0	0	13700
DAVITA INC WITH ATTACHED RIGHTS	X		1	4500	0	0
DAVITA INC WITH ATTACHED RIGHTS		X	1	1237	0	300
DAVITA, INC.	X		3	38800	0	0
DEL MONTE FOODS CO	X		1	4350	0	0
DEL MONTE FOODS CO	X		3	446	0	0
DEL MONTE FOODS CO		X	1	2198	0	0
DELL INC	X		1	321379	0	4018
DELL INC	X		3	304346	0	6383
DELL INC		X	1	57166	0	5400
DENDREON CORP.	X		3	83300	0	0
DEVON ENERGY CORP NEW COM	X		1	6085	0	0
DEVON ENERGY CORP NEW COM		X	1	3571	0	0
DEVON ENERGY CORP.	X		3	28700	0	0
DIAMOND OFFSHORE DRILLING COM	X		1	0	0	200
DIGITAL INSIGHT CORP.	X		3	41850	0	0
THE DIRECTV GROUP INC	X		1	1223	0	0
THE DIRECTV GROUP INC		X	1	1818	0	818
DOCUMENT SECURITIES SYSTEMS INC	X		1	1	0	0
DOMINION RESOURCES INC COM NEW	X		1	31707	0	0
DOMINION RESOURCES INC COM NEW	X		3	0	0	484
DOMINION RESOURCES INC COM NEW		X	1	50838	0	5879
DUN & BRADSTREET CORP COM	X		1	3375	0	0
DUN & BRADSTREET CORP COM		X	1	1924	0	0
DUN & BRADSTREET CORP.	X		3	15500	0	0
DUPONT PHOTOMASKS, INC.	X		3	18600	0	0
DYNEGY INC CL A	X		1	200	0	0
EOG RESOURCES INC COM	X		1	700	0	0
EOG RESOURCES INC COM		X	1	485	0	0
EOG RESOURCES, INC.	X		3	5400	0	0
EP MEDSYSTEMS INC COM		X	1	4000	0	0
EAGLE MATERIALS INC COM W RIGHTS	X		1	100	0	0
EAGLE MATERIALS INC COM W RIGHTS		X	1	70	0	0
EAGLE MATERIALS INC CL B	X		1	347	0	0
EAGLE MATERIALS INC CL B		X	1	337	0	0
EAST WEST BANCORP, INC.	X		3	3400	0	0
EDWARDS LIFESCIENCE	X		3	175203	0	4607
EDWARDS LIFESCIENCES CORP COM	X		1	106105	0	1390
EDWARDS LIFESCIENCES CORP COM		X	1	1870	0	2850
EL PASO CORP COM	X		1	8082	0	0

EL PASO CORP COM	COMMON STOCK	28336L109	269	29306	SHARES
ENBRIDGE ENERGY PARTNERS LP	COMMON STOCK	29250R106	5	100	SHARES
ENBRIDGE ENERGY PARTNERS LP	COMMON STOCK	29250R106	560	11727	SHARES
ENCYSIVE PHARMACEUTICALS INC	COMMON STOCK	29256X107	90	10000	SHARES
ENERGY EAST CORP COM	COMMON STOCK	29266M109	161	6407	SHARES
ENERGY EAST CORP COM	COMMON STOCK	29266M109	598	23750	SHARES
ENERGIZER HLDGS INC COM	COMMON STOCK	29266R108	65	1412	SHARES
ENERGIZER HLDGS INC COM	COMMON STOCK	29266R108	5	100	SHARES
ENERGY TRANSFER PARTNERS LP	COMMON STOCK	29273R109	24	500	SHARES
ENPRO INDUSTRIES	COMMON STOCK	29355X107	27	1120	SHARES
ENERGY CORP COM NEW	COMMON STOCK	29364G103	202	3337	SHARES
ENERGY CORP COM NEW	COMMON STOCK	29364G103	212	3496	SHARES
ENERGY CORP.	COMMON STOCK	29364G103	1000	16500	SHARES
ENTREMED INC COM	COMMON STOCK	29382F103	1	500	SHARES
EON LABS INC	COMMON STOCK	29412E100	80	3700	SHARES
EON LABS INC	COMMON STOCK	29412R100	93	4300	SHARES
EQUITY RESIDENTIAL (REIT)	COMMON STOCK	29476L107	130	4200	SHARES
EQUITY RESIDENTIAL (REIT)	COMMON STOCK	29476L107	98	3166	SHARES
ERESEARCH TECHNOLOGY INC	COMMON STOCK	29481V108	76	5719	SHARES
ERESEARCH TECHNOLOGY INC	COMMON STOCK	29481V108	86	6481	SHARES
ERIE INDEMNITY CO CL A	COMMON STOCK	29530P102	8982	176050	SHARES
EXACT SCIENCES CORP.	COMMON STOCK	30063P105	99	30100	SHARES
EXELON CORP COM	COMMON STOCK	30161N101	2504	68247	SHARES
EXELON CORP COM	COMMON STOCK	30161N101	1728	47089	SHARES
EXXON MOBIL CORP	COMMON STOCK	30231G102	67316	1392835	SHARES
EXXON MOBIL CORP	COMMON STOCK	30231G102	14575	301568	SHARES
EXXON MOBIL CORP	COMMON STOCK	30231G102	70717	1463209	SHARES
EXXON MOBIL CORP	COMMON STOCK	30231G102	998	20650	SHARES
EXXON MOBIL CORPORATION	COMMON STOCK	30231G102	1337	27655	SHARES
FEI CO.	COMMON STOCK	30241L109	1263	63900	SHARES
FMC TECHNOLOGIES INC COM	COMMON STOCK	30249U101	70	2100	SHARES
FMC TECHNOLOGIES INC COM	COMMON STOCK	30249U101	77	2300	SHARES
FEDERATED DEPARTMENT STORES, INC.	COMMON STOCK	31410H101	1645	36200	SHARES
FEDERATED DEPT STORES DELAWARE	COMMON STOCK	31410H101	426	10021	SHARES
FEDERATED DEPT STORES INC	COMMON STOCK	31410H101	221	4860	SHARES
FEDERATED DEPT STORES INC	COMMON STOCK	31410H101	9	200	SHARES
FEDEX CORP COM	COMMON STOCK	31428X106	499	5829	SHARES
FEDEX CORP COM	COMMON STOCK	31428X106	296	3456	SHARES
FEDEX CORPORATION	COMMON STOCK	31428X106	752	10000	SHARES
FIRST COMMUNITY BANCORP	COMMON STOCK	31983B101	677	16500	SHARES
FIRST COMMUNITY BANCORP CA	COMMON STOCK	31983B101	82	2000	SHARES
FIRST DATA CORP	COMMON STOCK	319963104	1573	36166	SHARES
FIRST INDUSTRIAL REALTY TR (REIT)	COMMON STOCK	32054K103	74	2000	SHARES
FIRST NIAGARA FINANCIAL GROUP	COMMON STOCK	33582V108	4	292	SHARES
FIRST UNITED CORP COM	COMMON STOCK	33741H107	288	14229	SHARES
FIRST UNITED CORP COM	COMMON STOCK	33741H107	86	4227	SHARES
FIVE STAR QUALITY CARE INC	COMMON STOCK	33832D106	0	55	SHARES
FIVE STAR QUALITY CARE INC	COMMON STOCK	33832D106	0	30	SHARES
FOUNDRY NETWORKS INC	COMMON STOCK	35063R100	1	100	SHARES
FOX ENTERTAINMENT GROUP INC COM	COMMON STOCK	35138T107	17	625	SHARES
FREEPOR MCMORAN CPR & GLD INC CL B	COMMON STOCK	35671D857	69	1701	SHARES
FREEPOR MCMORAN CPR & GLD INC CL B	COMMON STOCK	35671D857	32	785	SHARES
GEMSTAR TV GUIDE INTL INC COM	COMMON STOCK	36866W106	1	120	SHARES
GENERAL MILLS INC	COMMON STOCK	370334104	36	8000	SHARES
GENESIS MICROCHIP INC	COMMON STOCK	37184C103	7	500	SHARES
GENESIS MICROCHIP, INC.	COMMON STOCK	37184C103	1220	90400	SHARES
GENTA, INC.	COMMON STOCK	37245M207	303	112500	SHARES
GENVEC INC COM	COMMON STOCK	37246C109	1	400	SHARES
GENTIVA HLTH SVCS INC COM	COMMON STOCK	37247A102	1	62	SHARES
GOLDMAN SACHS GROUP INC COM	COMMON STOCK	38141G104	201	2153	SHARES
GOOGLE INC CL A	COMMON STOCK	38259P508	26	200	SHARES
W R GRACE & CO	COMMON STOCK	38388F108	9	1000	SHARES
GRANT PRIDECO INC COM	COMMON STOCK	38821G101	361	17600	SHARES
GRANT PRIDECO INC COM	COMMON STOCK	38821G101	2538	123900	SHARES
GULFTERRA ENERGY PTNRS LP	COMMON STOCK	40274U108	21	510	SHARES
GULFTERRA ENERGY PTNRS LP	COMMON STOCK	40274U108	48	1150	SHARES
HRPT PROPERTIES TRUST	COMMON STOCK	40426W101	1159	105500	SHARES
HRPT PROPERTIES TRUST (REIT)	COMMON STOCK	40426W101	60	5500	SHARES
HRPT PROPERTIES TRUST (REIT)	COMMON STOCK	40426W101	13	1200	SHARES
HEADWATERS, INC.	COMMON STOCK	42210P102	534	17300	SHARES
HEALTH NET INC COM	COMMON STOCK	42222G108	26	1064	SHARES
HOME DEPOT INC	COMMON STOCK	437076102	4641	118395	SHARES
HOSPITALITY PROPERTIES TRUST (REIT)	COMMON STOCK	44106M102	42	1000	SHARES
HOST MARRIOTT CORP NEW COM	COMMON STOCK	44107P104	3	217	SHARES
HUMMINGBIRD LTD	COMMON STOCK	44544R101	10	500	SHARES

EL PASO CORP COM		X	1	29306	0	0
ENBRIDGE ENERGY PARTNERS LP	X		1	100	0	0
ENBRIDGE ENERGY PARTNERS LP		X	1	10727	0	1000
ENCYSIVE PHARMACEUTICALS INC		X	1	10000	0	0
ENERGY EAST CORP COM	X		1	6407	0	0

ENERGY EAST CORP COM		X	1	23050	0	700
ENERGIZER HLDGS INC COM	X		1	1412	0	0
ENERGIZER HLDGS INC COM		X	1	100	0	0
ENERGY TRANSFER PARTNERS LP	X		1	500	0	0
ENPRO INDUSTRIES		X	1	800	0	320
ENERGY CORP COM NEW	X		1	3337	0	0
ENERGY CORP COM NEW		X	1	2496	0	1000
ENERGY CORP.	X		3	16500	0	0
ENTREMED INC COM	X		1	500	0	0
EON LABS INC	X		1	3700	0	0
EON LABS INC	X		3	4300	0	0
EQUITY RESIDENTIAL (REIT)	X		1	4200	0	0
EQUITY RESIDENTIAL (REIT)		X	1	3166	0	0
ERESEARCH TECHNOLOGY INC	X		1	5719	0	0
ERESEARCH TECHNOLOGY INC	X		3	6481	0	0
ERIE INDEMNITY CO CL A	X		1	176050	0	0
EXACT SCIENCES CORP.	X		3	30100	0	0
EXELON CORP COM	X		1	67747	0	500
EXELON CORP COM		X	1	45039	0	2050
EXXON MOBIL CORP	X		1	1383502	0	9333
EXXON MOBIL CORP	X		3	297340	0	4228
EXXON MOBIL CORP		X	1	1169716	0	293493
EXXON MOBIL CORP		X	3	17322	0	3328
EXXON MOBIL CORPORATION	X		2	27655	0	0
FEI CO.		X	3	63900	0	0
FMC TECHNOLOGIES INC COM	X		1	2100	0	0
FMC TECHNOLOGIES INC COM	X		3	2300	0	0
FEDERATED DEPARTMENT STORES, INC.	X		3	36200	0	0
FEDERATED DEPT STORES DELAWARE	X		2	10021	0	0
FEDERATED DEPT STORES INC		X	1	4860	0	0
FEDERATED DEPT STORES INC		X	1	200	0	0
FEDEX CORP COM	X		1	5829	0	0
FEDEX CORP COM		X	1	3156	0	300
FEDEX CORPORATION	X		2	10000	0	0
FIRST COMMUNITY BANCORP		X	3	16500	0	0
FIRST COMMUNITY BANCORP CA		X	1	2000	0	0
FIRST DATA CORP	X		2	36166	0	0
FIRST INDUSTRIAL REALTY TR (REIT)	X		1	2000	0	0
FIRST NIAGARA FINANCIAL GROUP	X		1	292	0	0
FIRST UNITED CORP COM	X		1	14229	0	0
FIRST UNITED CORP COM		X	1	200	0	4027
FIVE STAR QUALITY CARE INC	X		1	55	0	0
FIVE STAR QUALITY CARE INC		X	1	20	0	10
FOUNDRY NETWORKS INC		X	1	100	0	0
FOX ENTERTAINMENT GROUP INC COM		X	1	625	0	0
FREEPOR MCMORAN CPR & GLD INC CL B	X		1	1701	0	0
FREEPOR MCMORAN CPR & GLD INC CL B		X	1	785	0	0
GEMSTAR TV GUIDE INTL INC COM		X	1	120	0	0
GENERAL MILLS INC	X		2	8000	0	0
GENESIS MICROCHIP INC		X	1	500	0	0
GENESIS MICROCHIP, INC.	X		3	90400	0	0
GENTA, INC.	X		3	112500	0	0
GENVEC INC COM		X	1	400	0	0
GENTIVA HLTH SVCS INC COM	X		1	62	0	0
GOLDMAN SACHS GROUP INC COM	X		1	2053	0	100
GOOGLE INC CL A	X		1	200	0	0
W R GRACE & CO		X	1	1000	0	0
GRANT PRIDECO INC COM	X		1	17600	0	0
GRANT PRIDECO INC COM	X		3	123900	0	0
GULFTERRA ENERGY PTNRS LP	X		1	510	0	0
GULFTERRA ENERGY PTNRS LP		X	1	1000	0	150
HRPT PROPERTIES TRUST	X		3	105500	0	0
HRPT PROPERTIES TRUST (REIT)	X		1	5500	0	0
HRPT PROPERTIES TRUST (REIT)		X	1	1200	0	0
HEADWATERS, INC.	X		3	17300	0	0
HEALTH NET INC COM		X	1	1064	0	0
HOME DEPOT INC	X		2	118395	0	0
HOSPITALITY PROPERTIES TRUST (REIT)	X		1	1000	0	0
HOST MARRIOTT CORP NEW COM	X		1	217	0	0
HUMMINGBIRD LTD		X	1	0	0	500

IAC/INTERACTIVECORP	COMMON STOCK	44919P102	8	350	SHARES
IAC/INTERACTIVECORP	COMMON STOCK	44919P102	159	7200	SHARES
ICU MEDICAL INC	COMMON STOCK	44930G107	18	700	SHARES
ISTAR	COMMON STOCK	45031U101	1501	36395	SHARES
IXIA	COMMON STOCK	45071R109	81	8300	SHARES
IXIA	COMMON STOCK	45071R109	89	9200	SHARES
IDENIX PHARMACEUTICALS	COMMON STOCK	45166R204	21	1300	SHARES
IDEXX CORP	COMMON STOCK	45168D104	15	300	SHARES
IMATION CORPORATION COM	COMMON STOCK	45245A107	0	1	SHARES
IMATION CORPORATION COM	COMMON STOCK	45245A107	3	80	SHARES
IMCLONE SYS INC COM	COMMON STOCK	45245W109	3	50	SHARES
IMCLONE SYS INC COM	COMMON STOCK	45245W109	3	50	SHARES
IMAGISTICS INTL INC	COMMON STOCK	45247T104	15	460	SHARES
IMAGISTICS INTL INC	COMMON STOCK	45247T104	28	832	SHARES
IMMUNICON CORPORATION	COMMON STOCK	45260A107	103	10300	SHARES
INFORMATICA CORP COM	COMMON STOCK	45666Q102	18	3000	SHARES
INFOSPACE INC	COMMON STOCK	45678T201	0	10	SHARES
INFRASOURCE SERVICES INC	COMMON STOCK	45684P102	11	1000	SHARES
INFRASOURCE SERVICES INC	COMMON STOCK	45684P102	18	1700	SHARES
INTEGRATED ELECTRICAL SERVICES	COMMON STOCK	45811E103	375	78000	SHARES
INTEGRATED CIRCUIT SYSTEM, INC.	COMMON STOCK	45811K208	181	8400	SHARES
INTEL CORP	COMMON STOCK	458140100	2250	112193	SHARES
INTERACTIVE DATA CORP COM	COMMON STOCK	45840J107	279	14800	SHARES
INTERSIL CORP CL A	COMMON STOCK	46069S109	62	3900	SHARES
INTERSTATE BAKERIES CORP.	COMMON STOCK	46072H108	124	31900	SHARES
INVITROGEN CORP COM	COMMON STOCK	46185R100	34	620	SHARES
INVITROGEN CORP COM	COMMON STOCK	46185R100	22	400	SHARES
JDS UNIPHASE CORP COM	COMMON STOCK	46612J101	7	2161	SHARES
JDS UNIPHASE CORP COM	COMMON STOCK	46612J101	1	300	SHARES
JDS UNIPHASE CORPORATION	COMMON STOCK	46612J101	34	10150	SHARES
JP MORGAN CHASE & COMPANY	COMMON STOCK	46625H100	2831	71244	SHARES
JPMORGAN CHASE & CO	COMMON STOCK	46625H100	10652	268116	SHARES
JPMORGAN CHASE & CO	COMMON STOCK	46625H100	68	1720	SHARES
JPMORGAN CHASE & CO	COMMON STOCK	46625H100	8685	218591	SHARES
JPMORGAN CHASE & CO	COMMON STOCK	46625H100	313	7886	SHARES
JANUS CAPITAL GROUP INC	COMMON STOCK	47102X105	583	42800	SHARES
JUPITERMEDIA CORP.	COMMON STOCK	48207D101	429	24100	SHARES
KFX INCORPORATED	COMMON STOCK	48245L107	14	10000	SHARES
KB HOME COM	COMMON STOCK	48666K109	66	781	SHARES
KEYSPAN CORP COM	COMMON STOCK	49337W100	102	2609	SHARES
KEYSPAN CORP COM	COMMON STOCK	49337W100	181	4627	SHARES
KIMCO REALTY CORP (REIT)	COMMON STOCK	49446R109	10	200	SHARES
KIMCO REALTY CORP (REIT)	COMMON STOCK	49446R109	23	450	SHARES
KINDER MORGAN INC COM	COMMON STOCK	49455P101	72	1150	SHARES
KINDER MORGAN INC COM	COMMON STOCK	49455P101	6	100	SHARES
KINDER MORGAN INC COM	COMMON STOCK	49455P101	88	1400	SHARES
KOSAN BIOSCIENCES, INC.	COMMON STOCK	50064W107	187	32400	SHARES
KRAFT FOODS INC CL A	COMMON STOCK	50075N104	1863	58733	SHARES
KRAFT FOODS INC CL A	COMMON STOCK	50075N104	522	16450	SHARES
KRAFT FOODS INC CL A	COMMON STOCK	50075N104	73	2300	SHARES
KRAMONT REALTY TRUST (REIT)	COMMON STOCK	50075Q107	11	600	SHARES
KRAMONT REALTY TRUST (REIT)	COMMON STOCK	50075Q107	130	7000	SHARES
KROGER CO	COMMON STOCK	501044101	4	250	SHARES
LABORATORY CORP OF AMER HLDGS	COMMON STOCK	50540R409	2074	47440	SHARES
LABORATORY CRP OF AMER HLDGS COM NEW	COMMON STOCK	50540R409	4	100	SHARES
LABORATORY CRP OF AMER HLDGS COM NEW	COMMON STOCK	50540R409	200	4570	SHARES
LANDRYS SEAFOOD RESTAURANTS, INC.	COMMON STOCK	51508L103	734	26900	SHARES
LEVEL 3 COMMUNICATIONS INC	COMMON STOCK	52729N100	13	5000	SHARES
LEVEL3 COMMUNICATIONS INCORPORATED	COMMON STOCK	52729N100	65	25000	SHARES
LEVITT CORP.	COMMON STOCK	52742P108	315	13425	SHARES
LIFEPOINT HOSPITALS, INC.	COMMON STOCK	53219L109	267	8900	SHARES
M & T BANK CORP COM	COMMON STOCK	55261F104	61151	638985	SHARES
M & T BANK CORP COM	COMMON STOCK	55261F104	18877	197254	SHARES
MAF BANCORP INC COM	COMMON STOCK	55261R108	79	1821	SHARES
MBNA CORP COM	COMMON STOCK	55262L100	884	35063	SHARES
MBNA CORP COM	COMMON STOCK	55262L100	915	36296	SHARES
MFA MORTGAGE INVESTMENTS INC	COMMON STOCK	55272X102	9	1000	SHARES
MGE ENERGY INC	COMMON STOCK	55277P104	2	52	SHARES
M/I SCHOTTENSTEIN HOMES, INC.	COMMON STOCK	55305B101	993	23400	SHARES
MAGNUM HUNTER RESOURCES INCORPORATED	COMMON STOCK	55972F203	35	3000	SHARES
MANPOWER INC WIS	COMMON STOCK	56418H100	67	1500	SHARES
MARVEL ENTERPRISES	COMMON STOCK	57383M108	79	5400	SHARES
MARVEL ENTERPRISES, INC.	COMMON STOCK	57383M108	1158	79500	SHARES
MAXIM INTEGRATED PRODS INC COM	COMMON STOCK	57772K101	58	1371	SHARES
MCDONALDS CORP	COMMON STOCK	580135101	62	2400	SHARES

IAC/INTERACTIVECORP	X		1	350	0	0
IAC/INTERACTIVECORP		X	1	7200	0	0
ICU MEDICAL INC		X	1	0	0	700
ISTAR	X		2	36395	0	0
IXIA	X	X	1	8300	0	0

IXIA	X		3	9200	0	0
IDENIX PHARMACEUTICALS		X	1	0	0	1300
IDEXX CORP		X	1	0	0	300
IMATION CORPORATION COM	X		1	1	0	0
IMATION CORPORATION COM		X	1	80	0	0
IMCLONE SYS INC COM	X		1	50	0	0
IMCLONE SYS INC COM		X	1	50	0	0
IMAGISTICS INTL INC	X		1	460	0	0
IMAGISTICS INTL INC		X	1	0	0	832
IMMUNICON CORPORATION	X		1	0	0	10300
INFORMATICA CORP COM	X		1	3000	0	0
INFOSPACE INC	X		1	10	0	0
INFRA SOURCE SERVICES INC	X		1	1000	0	0
INFRA SOURCE SERVICES INC		X	1	0	0	1700
INTEGRATED ELECTRICAL SERVICES	X		3	78000	0	0
INTEGRATED CIRCUIT SYSTEM, INC.	X		3	8400	0	0
INTEL CORP	X		2	112193	0	0
INTERACTIVE DATA CORP COM		X	1	0	0	14800
INTERSIL CORP CL A	X		1	1900	0	2000
INTERSTATE BAKERIES CORP.	X		3	31900	0	0
INVITROGEN CORP COM	X		1	620	0	0
INVITROGEN CORP COM		X	1	0	0	400
JDS UNIPHASE CORP COM	X		1	2161	0	0
JDS UNIPHASE CORP COM		X	1	300	0	0
JDS UNIPHASE CORPORATION	X		2	10150	0	0
JP MORGAN CHASE & COMPANY	X		2	71244	0	0
JPMORGAN CHASE & CO	X		1	266616	0	1500
JPMORGAN CHASE & CO	X		3	200	0	1520
JPMORGAN CHASE & CO		X	1	187622	0	30969
JPMORGAN CHASE & CO		X	3	7113	0	773
JANUS CAPITAL GROUP INC		X	1	42800	0	0
JUPITERMEDIA CORP.		X	3	24100	0	0
KFX INCORPORATED	X		2	10000	0	0
KB HOME COM		X	1	781	0	0
KEYSPAN CORP COM	X		1	2509	0	100
KEYSPAN CORP COM		X	1	4027	0	600
KIMCO REALTY CORP (REIT)	X		1	200	0	0
KIMCO REALTY CORP (REIT)		X	1	450	0	0
KINDER MORGAN INC COM	X		1	150	0	1000
KINDER MORGAN INC COM	X		3	100	0	0
KINDER MORGAN INC COM		X	1	1400	0	0
KOSAN BIOSCIENCES, INC.	X		3	32400	0	0
KRAFT FOODS INC CL A	X		1	58273	0	460
KRAFT FOODS INC CL A		X	1	15950	0	500
KRAFT FOODS INC CL A		X	3	2300	0	0
KRAMONT REALTY TRUST (REIT)	X		1	0	0	600
KRAMONT REALTY TRUST (REIT)		X	1	7000	0	0
KROGER CO		X	3	250	0	0
LABORATORY CORP OF AMER HLDGS	X		2	47440	0	0
LABORATORY CRP OF AMER HLDGS COM NEW	X		1	100	0	0
LABORATORY CRP OF AMER HLDGS COM NEW		X	1	4470	0	100
LANDRYS SEAFOOD RESTAURANTS, INC.	X		3	26900	0	0
LEVEL 3 COMMUNICATIONS INC		X	1	5000	0	0
LEVEL3 COMMUNICATIONS INCORPORATED	X		2	25000	0	0
LEVITT CORP.	X		3	13425	0	0
LIFEPOINT HOSPITALS, INC.	X		3	8900	0	0
M & T BANK CORP COM	X		1	638735	0	250
M & T BANK CORP COM		X	1	40541	0	156713
MAF BANCORP INC COM	X		1	1821	0	0
MBNA CORP COM	X		1	35063	0	0
MBNA CORP COM		X	1	36296	0	0
MFA MORTGAGE INVESTMENTS INC	X		1	1000	0	0
MGE ENERGY INC	X		1	52	0	0
M/I SCHOTTENSTEIN HOMES, INC.	X		3	23400	0	0
MAGNUM HUNTER RESOURCES INCORPORATED		X	1	0	0	3000
MANPOWER INC WIS	X		1	1500	0	0
MARVEL ENTERPRISES	X		1	5400	0	0
MARVEL ENTERPRISES, INC.	X		3	79500	0	0
MAXIM INTEGRATED PRODS INC COM		X	1	1371	0	0
MCDONALDS CORP	X		2	2400	0	0

MCG CAPITAL CORPORATION	COMMON STOCK	58047P107	17	1000	SHARES
MCKESSON CORPORATION COM	COMMON STOCK	58155Q103	72	2800	SHARES
MCKESSON CORPORATION COM	COMMON STOCK	58155Q103	163	6360	SHARES
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	419	13544	SHARES
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	1193	38603	SHARES
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	28	909	SHARES
MEDICAL ACTION INDUSTRIES INC	COMMON STOCK	58449L100	135	8100	SHARES
MEDTRONIC INC	COMMON STOCK	585055106	9515	183328	SHARES
MELLON FINANCIAL CORP	COMMON STOCK	58551A108	1852	66893	SHARES
MELLON FINANCIAL CORP	COMMON STOCK	58551A108	192	6928	SHARES
MERITAGE CORP.	COMMON STOCK	59001A102	739	9400	SHARES
MERRILL LYNCH & CO INC	COMMON STOCK	590188108	2	50	SHARES
METLIFE INC COM	COMMON STOCK	59156R108	19	500	SHARES
METLIFE INC COM	COMMON STOCK	59156R108	35	913	SHARES
MICROSOFT CORP	COMMON STOCK	594918104	2896	104710	SHARES
MOBILITY ELECTRONICS INC	COMMON STOCK	60741U101	152	18500	SHARES
MONEYGRAM INTERNATIONAL INC	COMMON STOCK	60935Y109	246	14400	SHARES
MONSANTO CO.	COMMON STOCK	61166W101	299	8200	SHARES
MONSANTO COMPANY	COMMON STOCK	61166W101	222	6108	SHARES
MONSANTO COMPANY	COMMON STOCK	61166W101	366	10036	SHARES
MORTGAGEIT HOLDINGS INC	COMMON STOCK	61915Q108	72	5000	SHARES
MOTIVE, INC.	COMMON STOCK	61980V107	175	15600	SHARES
MUNICIPAL MTG & EQ LLC	COMMON STOCK	62624B101	32	1250	SHARES
MYKROLIS CORP.	COMMON STOCK	62852P103	510	50600	SHARES
MYRIAD GENETICS INC COM	COMMON STOCK	62855J104	3	150	SHARES
NCR CORP COM	COMMON STOCK	62886E108	4	71	SHARES
NCR CORP COM	COMMON STOCK	62886E108	10	202	SHARES
NIC, INC.	COMMON STOCK	62914B100	50	9300	SHARES
NAUTILUS GROUP INC	COMMON STOCK	63910B102	36	1600	SHARES
NAVIGANT CONSULTING, INC.	COMMON STOCK	63935N107	305	13900	SHARES
NAVISTAR INTERNATIONAL CORP	COMMON STOCK	63943E108	4	100	SHARES
NETSOLVE INC.	COMMON STOCK	64115J106	89	8224	SHARES
NETWORK APPLIANCE INCORPORATED	COMMON STOCK	64120L104	332	4000	SHARES
NEUROCRINE BIOSCIENCES INC	COMMON STOCK	64125C109	24	500	SHARES
NEVADA GOLD & CASINOS INC	COMMON STOCK	64126Q206	2	200	SHARES
NEW CENTURY FINANCIAL CORPORATION	COMMON STOCK	64352D101	855	14200	SHARES
NEXTEL COMMUNICATION INC COM	COMMON STOCK	65332V103	194	8125	SHARES
NEXTEL COMMUNICATION INC COM	COMMON STOCK	65332V103	101	4240	SHARES
NEXTEL COMMUNICATIONS INC CLASS A	COMMON STOCK	65332V103	1666	69900	SHARES
NISOURCE INC	COMMON STOCK	65473P105	24	1164	SHARES
NISOURCE INC	COMMON STOCK	65473P105	40	1889	SHARES
NORTEL NETWORKS CORP	COMMON STOCK	656568102	804	236505	SHARES
NOVATEL WIRELESS INC	COMMON STOCK	66987M604	118	5017	SHARES
NOVATEL WIRELESS INC	COMMON STOCK	66987M604	129	5483	SHARES
NUVELO INC	COMMON STOCK	67072M301	78	7900	SHARES
NUVELO INC	COMMON STOCK	67072M301	91	9200	SHARES
NUVELO, INC.	COMMON STOCK	67072M301	167	16901	SHARES
ODYSSEY HEALTHCARE, INC.	COMMON STOCK	67611V101	298	16800	SHARES
ODYSSEY RE HLDGS CORP COM	COMMON STOCK	67612W108	49	2200	SHARES
OPEN SOLUTIONS, INC.	COMMON STOCK	68371P102	400	16000	SHARES
OPSWARE, INC.	COMMON STOCK	68383A101	154	27400	SHARES
OPSWARE, INC.	COMMON STOCK	68383A101	103	18400	SHARES
OPSWARE, INC.	COMMON STOCK	68383A101	33	5800	SHARES
ORACLE CORPORATION	COMMON STOCK	68389X105	782	69366	SHARES
ORACLE CORPORATION COM	COMMON STOCK	68389X105	1998	177125	SHARES
ORACLE CORPORATION COM	COMMON STOCK	68389X105	9	825	SHARES
ORACLE CORPORATION COM	COMMON STOCK	68389X105	374	33145	SHARES
ORASURE TECHNOLOGIES, INC.	COMMON STOCK	68554V108	248	39300	SHARES
P G & E CORP	COMMON STOCK	69331C108	103	3400	SHARES
PMI GROUP, INC.	COMMON STOCK	69344M101	860	21200	SHARES
THE PMI GROUP INC	COMMON STOCK	69344M101	110	2700	SHARES
PPG INDS INC	COMMON STOCK	693506107	49	800	SHARES
PPL CORP COM	COMMON STOCK	69351T106	4908	104024	SHARES
PPL CORP COM	COMMON STOCK	69351T106	2300	48747	SHARES
PRG-SCHULTZ INTL INC	COMMON STOCK	69357C107	86	14900	SHARES
PALMONE INC	COMMON STOCK	69713P107	1	38	SHARES
PALMONE INC	COMMON STOCK	69713P107	3	101	SHARES
PANERA BREAD CO.	COMMON STOCK	69840W108	796	21200	SHARES
PARTNERS TRUST FINANCIAL GROUP	COMMON STOCK	70213F102	25	2401	SHARES
PARTNERS TRUST FINANCIAL GROUP	COMMON STOCK	70213F102	15	1468	SHARES
PEPSIAMERICAS INC COM	COMMON STOCK	71343P200	11	600	SHARES
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	36	1540	SHARES
PFIZER INC	COMMON STOCK	717081103	5768	188479	SHARES
PHOENIX COS INC COM	COMMON STOCK	71902E109	14	1319	SHARES
PHOENIX COS INC COM	COMMON STOCK	71902E109	13	1256	SHARES

MCG CAPITAL CORPORATION		X	1	1000	0	0
MCKESSON CORPORATION COM		X	1	2800	0	0
MCKESSON CORPORATION COM		X	1	6360	0	0
MEDCO HEALTH SOLUTIONS INC		X	1	13544	0	0
MEDCO HEALTH SOLUTIONS INC		X	1	33508	0	5095

MEDCO HEALTH SOLUTIONS INC			X	3	789	0	120
MEDICAL ACTION INDUSTRIES INC		X		1	0	0	8100
MEDTRONIC INC	X			2	183328	0	0
MELLON FINANCIAL CORP		X		1	66853	0	40
MELLON FINANCIAL CORP			X	1	6928	0	0
MERITAGE CORP.		X		3	9400	0	0
MERRILL LYNCH & CO INC		X		3	50	0	0
METLIFE INC COM		X		1	500	0	0
METLIFE INC COM			X	1	913	0	0
MICROSOFT CORP	X			2	104710	0	0
MOBILITY ELECTRONICS INC		X		1	0	0	18500
MONEYGRAM INTERNATIONAL INC		X		1	0	0	14400
MONSANTO CO.		X		3	8200	0	0
MONSANTO COMPANY		X		1	6108	0	0
MONSANTO COMPANY			X	1	8928	0	1108
MORTGAGEIT HOLDINGS INC			X	1	5000	0	0
MOTIVE, INC.		X		3	15600	0	0
MUNICIPAL MTG & EQ LLC			X	1	1250	0	0
MYKROLIS CORP.		X		3	50600	0	0
MYRIAD GENETICS INC COM		X		1	150	0	0
NCR CORP COM		X		1	71	0	0
NCR CORP COM			X	1	178	0	24
NIC, INC.		X		3	9300	0	0
NAUTILUS GROUP INC		X		1	1600	0	0
NAVIGANT CONSULTING, INC.		X		3	13900	0	0
NAVISTAR INTERNATIONAL CORP		X		1	100	0	0
NETSOLVE INC.	X				8224	0	0
NETWORK APPLIANCE INCORPORATED	X			2	4000	0	0
NEUROCRINE BIOSCIENCES INC			X	1	0	0	500
NEVADA GOLD & CASINOS INC		X		1	200	0	0
NEW CENTURY FINANCIAL CORPORATION		X		3	14200	0	0
NEXTEL COMMUNICATION INC COM		X		1	7800	0	325
NEXTEL COMMUNICATION INC COM			X	1	4240	0	0
NEXTEL COMMUNICATIONS INC CLASS A	X			2	69900	0	0
NISOURCE INC		X		1	1164	0	0
NISOURCE INC			X	1	1889	0	0
NORTEL NETWORKS CORP		X		3	236505	0	0
NOVATEL WIRELESS INC		X		1	5017	0	0
NOVATEL WIRELESS INC		X		3	5483	0	0
NUVELO INC		X		1	7900	0	0
NUVELO INC		X		3	9200	0	0
NUVELO, INC.		X		3	16901	0	0
ODYSSEY HEALTHCARE, INC.		X		3	16800	0	0
ODYSSEY RE HLDGS CORP COM		X		1	2200	0	0
OPEN SOLUTIONS, INC.		X		3	16000	0	0
OPSWARE, INC.		X		1	27400	0	0
OPSWARE, INC.		X		3	18400	0	0
OPSWARE, INC.			X	1	800	0	5000
ORACLE CORPORATION	X			2	69366	0	0
ORACLE CORPORATION COM		X		1	176425	0	700
ORACLE CORPORATION COM		X		3	825	0	0
ORACLE CORPORATION COM			X	1	33145	0	0
ORASURE TECHNOLOGIES, INC.		X		3	39300	0	0
P G & E CORP			X	1	1900	0	1500
PMI GROUP, INC.		X		3	21200	0	0
THE PMI GROUP INC		X		1	2700	0	0
PPG INDS INC	X			2	800	0	0
PPL CORP COM		X		1	103124	0	900
PPL CORP COM			X	1	43266	0	5481
PRG-SCHULTZ INTL INC		X		1	0	0	14900
PALMONE INC		X		1	38	0	0
PALMONE INC			X	1	101	0	0
PANERA BREAD CO.		X		3	21200	0	0
PARTNERS TRUST FINANCIAL GROUP		X		1	2401	0	0
PARTNERS TRUST FINANCIAL GROUP			X	1	255	0	1213
PEPSIAMERICAS INC COM			X	1	600	0	0
PERFORMANCE FOOD GROUP CO		X		3	1540	0	0
PFIZER INC	X			2	188479	0	0
PHOENIX COS INC COM		X		1	1319	0	0
PHOENIX COS INC COM			X	1	1256	0	0

PIXELWORKS INC COM	COMMON STOCK	72581M107	99	9889	SHARES
PIXELWORKS INC COM	COMMON STOCK	72581M107	1752	175011	SHARES
PLUG POWER INC COM	COMMON STOCK	72919P103	58	9100	SHARES
PLUG POWER INC COM	COMMON STOCK	72919P103	67	10400	SHARES
POLYCOM INC COM	COMMON STOCK	73172K104	3	150	SHARES
POLYCOM, INC.	COMMON STOCK	73172K104	2228	112400	SHARES
PRAXAIR INC COM	COMMON STOCK	74005P104	27	634	SHARES
PRAXAIR INC COM	COMMON STOCK	74005P104	171	4000	SHARES
PRAXAIR INC COM	COMMON STOCK	74005P104	99	2316	SHARES
PRICE T ROWE GROUP INC COM	COMMON STOCK	74144T108	686	13475	SHARES
PRICE T ROWE GROUP INC COM	COMMON STOCK	74144T108	883	17325	SHARES
PRINCIPAL FINANCIAL GROUP	COMMON STOCK	74251V102	1180	32800	SHARES
PRINCIPAL FINL GROUP INC	COMMON STOCK	74251V102	259	7195	SHARES
PROTEIN DESIGN LABS INC	COMMON STOCK	74369L103	6	300	SHARES
PROVIDENT FINANCIAL SERVICES INC	COMMON STOCK	74386T105	28	1595	SHARES
PROVIDIAN FINANCIAL CORP COM	COMMON STOCK	74406A102	444	28600	SHARES
PROVIDIAN FINANCIAL CORP.	COMMON STOCK	74406A102	1445	93000	SHARES
PSYCHIATRIC SOLUTIONS INC	COMMON STOCK	74439H108	109	4300	SHARES
PSYCHIATRIC SOLUTIONS INC	COMMON STOCK	74439H108	127	5000	SHARES
QC HOLDINGS INC	COMMON STOCK	74729T101	110	6900	SHARES
QC HOLDINGS INC	COMMON STOCK	74729T101	127	8000	SHARES
QUANTA SERVICES INC COM	COMMON STOCK	74762E102	157	26000	SHARES
QUEST DIAGNOSTIC, INC.	COMMON STOCK	74834L100	432	4900	SHARES
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	1149	13024	SHARES
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	745	8444	SHARES
QUICKSILVER RES INC WITH RIGHTS	COMMON STOCK	74837R104	101	3100	SHARES
QUICKSILVER RES INC WITH RIGHTS	COMMON STOCK	74837R104	114	3500	SHARES
QUIKSILVER, INC.	COMMON STOCK	74838C106	1159	45600	SHARES
R H DONNELLEY CORP	COMMON STOCK	74955W307	15	311	SHARES
RADIO ONE INC CL D	COMMON STOCK	75040P405	40	2800	SHARES
RADIO ONE, INC. NON VOTING CL D	COMMON STOCK	75040P405	357	25100	SHARES
RAINIER PACIFIC FINANCIAL GROUP INC	COMMON STOCK	75087U101	98	5500	SHARES
RANGE RESOURCES CORP.	COMMON STOCK	75281A109	136	7800	SHARES
RED ROBIN GOURMET BURGERS	COMMON STOCK	75689M101	607	13900	SHARES
REGISTER.COM, INC.	COMMON STOCK	75914G101	395	72700	SHARES
REGIONS FINANCIAL CORP	COMMON STOCK	7591EP100	36	1086	SHARES
REGIONS FINANCIAL CORP	COMMON STOCK	7591EP100	219	6634	SHARES
RELIANT ENERGY INC	COMMON STOCK	75952B105	7	800	SHARES
RELIANT ENERGY INC	COMMON STOCK	75952B105	24	2523	SHARES
RELIANT ENERGY INC	COMMON STOCK	75952B105	22	2365	SHARES
SBC COMMUNICATIONS	COMMON STOCK	78387G103	824	31775	SHARES
SBC COMMUNICATIONS INC COM	COMMON STOCK	78387G103	7591	292523	SHARES
SBC COMMUNICATIONS INC COM	COMMON STOCK	78387G103	5569	214617	SHARES
SLM CORP COM	COMMON STOCK	78442P106	59	1313	SHARES
SLM CORP.	COMMON STOCK	78442P106	6110	136986	SHARES
SPDR TRUST SERIES 1 S&P 500 INDEX FD	COMMON STOCK	78462F103	11282	100951	SHARES
SPDR TRUST SERIES 1 S&P 500 INDEX FD	COMMON STOCK	78462F103	430	3850	SHARES
SPDR TRUST SERIES 1 S&P 500 INDEX FD	COMMON STOCK	78462F103	148	1325	SHARES
SAKS INC COM	COMMON STOCK	79377W108	2	200	SHARES
SANDISK CORP COM	COMMON STOCK	80004C101	47	1600	SHARES
SANDISK CORP COM	COMMON STOCK	80004C101	23	800	SHARES
SCANA CORP NEW COM	COMMON STOCK	80589M102	272	7272	SHARES
SCANA CORP NEW COM	COMMON STOCK	80589M102	646	17312	SHARES
SCANA CORP NEW COM	COMMON STOCK	80589M102	246	6600	SHARES
SCS TRANSPORTATION, INC.	COMMON STOCK	81111T102	89	4700	SHARES
SEALED AIR CORP NEW COM	COMMON STOCK	81211K100	102	2200	SHARES
SELECT SECTOR SPDRTECHNOLOGY	COMMON STOCK	81369Y803	27	1400	SHARES
SELECT SECTOR SPDR UTILITIES	COMMON STOCK	81369Y886	9	350	SHARES
SENIOR HOUSING PROPERTIES TR (REIT)	COMMON STOCK	81721M109	2	100	SHARES
SERVICEMASTER CO COM	COMMON STOCK	81760N109	186	14500	SHARES
SEVERN BANCORP INC	COMMON STOCK	81811M100	10	300	SHARES
SILICON IMAGE INC COM	COMMON STOCK	82705T102	90	7100	SHARES
SILICON IMAGE INC COM	COMMON STOCK	82705T102	99	7800	SHARES
SIRENZA MICRODEVICES INCORPORATED	COMMON STOCK	82966T106	1	151	SHARES
SIRIUS SATELLITE RADIO INC COM	COMMON STOCK	82966U103	31	9750	SHARES
SIRIUS SATELLITE RADIO INC COM	COMMON STOCK	82966U103	2	500	SHARES
SITEL CORP.	COMMON STOCK	82980K107	263	121800	SHARES
SKY FINANCIAL GROUP INC	COMMON STOCK	83080P103	220	8800	SHARES
SKYWORKS SOLUTIONS, INC.	COMMON STOCK	83088M102	850	89500	SHARES
SKYWORKS SOLUTIONSINC	COMMON STOCK	83088M102	96	10108	SHARES
SKYWORKS SOLUTIONSINC	COMMON STOCK	83088M102	3	280	SHARES
SONIC AUTOMOTIVE, INC.	COMMON STOCK	83545G102	269	13400	SHARES
STAGE STORES, INC.	COMMON STOCK	85254C305	722	21100	SHARES
STANDARD PACIFIC CORP NEW	COMMON STOCK	85375C101	48	850	SHARES
STAR GAS PARTNERS LP	COMMON STOCK	85512C105	33	1500	SHARES

PIXELWORKS INC COM	X	1	9889	0	0
PIXELWORKS INC COM	X	3	175011	0	0
PLUG POWER INC COM	X	1	9100	0	0
PLUG POWER INC COM	X	3	10400	0	0
POLYCOM INC COM	X	1	150	0	0

POLYCOM, INC.	X		3	112400	0	0
PRAXAIR INC COM	X		1	534	0	100
PRAXAIR INC COM	X		3	4000	0	0
PRAXAIR INC COM		X	1	516	0	1800
PRICE T ROWE GROUP INC COM	X		1	13475	0	0
PRICE T ROWE GROUP INC COM		X	1	17325	0	0
PRINCIPAL FINANCIAL GROUP	X		3	32800	0	0
PRINCIPAL FINL GROUP INC	X		1	5695	0	1500
PROTEIN DESIGN LABS INC		X	1	300	0	0
PROVIDENT FINANCIAL SERVICES INC	X		1	1595	0	0
PROVIDIAN FINANCIAL CORP COM	X		1	28600	0	0
PROVIDIAN FINANCIAL CORP.	X		3	93000	0	0
PSYCHIATRIC SOLUTIONS INC	X		1	4300	0	0
PSYCHIATRIC SOLUTIONS INC	X		3	5000	0	0
QC HOLDINGS INC	X		1	6900	0	0
QC HOLDINGS INC	X		3	8000	0	0
QUANTA SERVICES INC COM	X		1	0	0	26000
QUEST DIAGNOSTIC, INC.	X		3	4900	0	0
QUEST DIAGNOSTICS INC	X		1	13024	0	0
QUEST DIAGNOSTICS INC		X	1	8294	0	150
QUICKSILVER RES INC WITH RIGHTS	X		1	3100	0	0
QUICKSILVER RES INC WITH RIGHTS	X		3	3500	0	0
QUIKSILVER, INC.	X		3	45600	0	0
R H DONNELLEY CORP		X	1	311	0	0
RADIO ONE INC CL D	X		1	2800	0	0
RADIO ONE, INC. NON VOTING CL D	X		3	25100	0	0
RAINIER PACIFIC FINANCIAL GROUP INC	X		1	0	0	5500
RANGE RESOURCES CORP.	X		3	7800	0	0
RED ROBIN GOURMET BURGERS	X		3	13900	0	0
REGISTER.COM, INC.	X		3	72700	0	0
REGIONS FINANCIAL CORP	X		1	1086	0	0
REGIONS FINANCIAL CORP		X	1	6634	0	0
RELIANT ENERGY INC	X		1	800	0	0
RELIANT ENERGY INC		X	1	2523	0	0
RELIANT ENERGY INC		X	3	2365	0	0
SBC COMMUNICATIONS	X		3	31775	0	0
SBC COMMUNICATIONS INC COM	X		1	292173	0	350
SBC COMMUNICATIONS INC COM		X	1	192935	0	21682
SLM CORP COM		X	1	1313	0	0
SLM CORP.		X	2	136986	0	0
SPDR TRUST SERIES 1 S&P 500 INDEX FD	X		1	100951	0	0
SPDR TRUST SERIES 1 S&P 500 INDEX FD	X		3	3850	0	0
SPDR TRUST SERIES 1 S&P 500 INDEX FD		X	1	1325	0	0
SAKS INC COM		X	1	200	0	0
SANDISK CORP COM	X		1	1600	0	0
SANDISK CORP COM		X	1	800	0	0
SCANA CORP NEW COM	X		1	7272	0	0
SCANA CORP NEW COM		X	1	15835	0	1477
SCANA CORP NEW COM		X	3	6600	0	0
SCS TRANSPORTATION, INC.	X		3	4700	0	0
SEALED AIR CORP NEW COM	X		1	2200	0	0
SELECT SECTOR SPDRTECHNOLOGY		X	1	200	0	1200
SELECT SECTOR SPDR UTILITIES		X	1	0	0	350
SENIOR HOUSING PROPERTIES TR (REIT)		X	1	0	0	100
SERVICEMASTER CO COM		X	1	0	0	14500
SEVERN BANCORP INC		X	1	300	0	0
SILICON IMAGE INC COM	X		1	7100	0	0
SILICON IMAGE INC COM	X		3	7800	0	0
SIRENZA MICRODEVICES INCORPORATED		X	1	151	0	0
SIRIUS SATELLITE RADIO INC COM	X		1	9750	0	0
SIRIUS SATELLITE RADIO INC COM		X	1	500	0	0
SITEL CORP.	X		3	121800	0	0
SKY FINANCIAL GROUP INC	X		1	1000	0	7800
SKYWORKS SOLUTIONS, INC.	X		3	89500	0	0
SKYWORKS SOLUTIONSINC	X		1	10108	0	0
SKYWORKS SOLUTIONSINC		X	1	280	0	0
SONIC AUTOMOTIVE, INC.	X		3	13400	0	0
STAGE STORES, INC.	X		3	21100	0	0
STANDARD PACIFIC CORP NEW		X	1	850	0	0
STAR GAS PARTNERS LP	X		1	1500	0	0

STAR GAS PARTNERS LP	COMMON STOCK	85512C105	22	1000	SHARES
STARTEK INCORPORATED	COMMON STOCK	85569C107	107	3400	SHARES
STARWOOD HOTELS & RESORTS	COMMON STOCK	85590A203	7	154	SHARES
STARWOOD HOTELS & RESORTS	COMMON STOCK	85590A203	36	771	SHARES
STATS CHIPPAK LTD., ADR	ADR	85771T104	345	57724	SHARES
STELLEN INCORPORATED	COMMON STOCK	85856W105	56	7200	SHARES
STELLEN INCORPORATED	COMMON STOCK	85856W105	64	8300	SHARES
SUNOCO LOGISTICS PARTNERS LP	COMMON STOCK	86764L108	20	500	SHARES
SUNOCO LOGISTICS PARTNERS LP	COMMON STOCK	86764L108	8	200	SHARES
SUNOCO INC COM	COMMON STOCK	86764P109	79	1073	SHARES
SUNOCO INC COM	COMMON STOCK	86764P109	7	100	SHARES
SUNRISE SENIOR LIVING INC	COMMON STOCK	86768K106	19	550	SHARES
SUNRISE SENIOR LIVING, INC.	COMMON STOCK	86768K106	393	11200	SHARES
SYMYX TECHNOLOGIES, INC.	COMMON STOCK	87155S108	994	42200	SHARES
SYNOVUS FINL CORP COM	COMMON STOCK	87161C105	21	800	SHARES
SYSCO CORP	COMMON STOCK	871829107	2460	82216	SHARES
TALK AMERICA HOLDINGS, INC.	COMMON STOCK	87426R202	348	66600	SHARES
TANOX INCORPORATED	COMMON STOCK	87588Q109	64	3781	SHARES
TANOX INCORPORATED	COMMON STOCK	87588Q109	75	4419	SHARES
TARGET CORP	COMMON STOCK	87612E106	363	12400	SHARES
TARGET CORP COM	COMMON STOCK	87612E106	6574	145288	SHARES
TARGET CORP COM	COMMON STOCK	87612E106	2411	53264	SHARES
TARGET CORP COM	COMMON STOCK	87612E106	1829	40429	SHARES
TARGET CORP COM	COMMON STOCK	87612E106	54	1200	SHARES
TARGETED GENETICS CORP	COMMON STOCK	87612M108	1	1000	SHARES
TELIK, INC.	COMMON STOCK	87959M109	736	33000	SHARES
TENET HEALTHCARE CORP	COMMON STOCK	88033G100	18	1650	SHARES
THIRD WAVE TECHNOLOGIES, INC.	COMMON STOCK	88428W108	881	128100	SHARES
3M CO	COMMON STOCK	88579Y101	8903	111327	SHARES
3M CO	COMMON STOCK	88579Y101	80	1000	SHARES
3M CO	COMMON STOCK	88579Y101	15139	189313	SHARES
3M CO	COMMON STOCK	88579Y101	628	7850	SHARES
3M COMPANY	COMMON STOCK	88579Y101	1228	13685	SHARES
TIBCO SOFTWARE INC COM	COMMON STOCK	88632Q103	84	9900	SHARES
TIBCO SOFTWARE INC COM	COMMON STOCK	88632Q103	93	10900	SHARES
TRADESTATION GROUP, INC.	COMMON STOCK	89267P105	359	58600	SHARES
TRANSGENOMIC, INC.	COMMON STOCK	89365K206	62	53500	SHARES
TRIAD HOSPITALS INC	COMMON STOCK	89579K109	90	2600	SHARES
TRIAD HOSPITALS INC	COMMON STOCK	89579K109	72	2100	SHARES
TRIAD HOSPITALS, INC.	COMMON STOCK	89579K109	747	21700	SHARES
TRIBUNE CO	COMMON STOCK	896047107	1242	30170	SHARES
TRIQUINT SEMICONDUCTOR, INC.	COMMON STOCK	89674K103	720	184700	SHARES
TRIZEC PROPERTIES INC (REITS)	COMMON STOCK	89687P107	5	300	SHARES
USANA HEALTH SCIENCES INCORPORATED	COMMON STOCK	90328M107	87	2500	SHARES
USANA HEALTH SCIENCES INCORPORATED	COMMON STOCK	90328M107	97	2800	SHARES
ULTRA CLEAN HOLDINGS, INC.	COMMON STOCK	90385V107	195	45600	SHARES
UNITED DEFENSE IND	COMMON STOCK	91018B104	48	1200	SHARES
UNITED DEFENSE INDUSTRIES, INC.	COMMON STOCK	91018B104	464	11600	SHARES
UNITEDHEALTH GROUP INC	COMMON STOCK	91324P102	608	8244	SHARES
UNITEDHEALTH GROUP INC	COMMON STOCK	91324P102	159	2155	SHARES
UNITEDHEALTH GROUP INC.	COMMON STOCK	91324P102	3596	48770	SHARES
UNIVERSAL DISPLAY CORP.	COMMON STOCK	91347P105	90	10700	SHARES
UNIVERSAL HEALTH REALTY TRUST, INC.	COMMON STOCK	91359E105	461	15200	SHARES
UNUMPROVIDENT CORPORATION	COMMON STOCK	91529Y106	1092	69610	SHARES
VALEANT PHARMACEUTICALS INC	COMMON STOCK	91911X104	2	75	SHARES
VALERO L P	COMMON STOCK	91913W104	19	335	SHARES
VALERO L P	COMMON STOCK	91913W104	390	7000	SHARES
VALERO ENERGY CORP COM	COMMON STOCK	91913Y100	309	3850	SHARES
VALERO ENERGY CORP COM	COMMON STOCK	91913Y100	72	900	SHARES
VARIAN MEDICAL SYS INC COM	COMMON STOCK	92220P105	76	2200	SHARES
VARIAN MEDICAL SYSTEMS, INC.	COMMON STOCK	92220P105	698	20200	SHARES
VASOGEN, INC.	COMMON STOCK	92232F103	57	12400	SHARES
VERISIGN INC COM	COMMON STOCK	92343E102	18	900	SHARES
VERITAS DGC, INC.	COMMON STOCK	92343P107	884	38800	SHARES
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	22648	575110	SHARES
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	4512	114571	SHARES
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	14911	378650	SHARES
VERIZON COMMUNICATIONS COM	COMMON STOCK	92343V104	225	5701	SHARES
VISTEON CORP COM	COMMON STOCK	92839U107	50	6291	SHARES
WCI COMMUNITIES, INC.	COMMON STOCK	92923C104	403	17300	SHARES
WGL HLDGS INC COM	COMMON STOCK	92924F106	8	300	SHARES
WGL HLDGS INC COM	COMMON STOCK	92924F106	94	3328	SHARES
WGL HLDGS INC COM	COMMON STOCK	92924F106	96	3382	SHARES
WPS RESOURCES CORP	COMMON STOCK	92931B106	36	800	SHARES
WPS RESOURCES CORP	COMMON STOCK	92931B106	16	350	SHARES

STAR GAS PARTNERS LP		X	1	1000	0	0
STARTEK INCORPORATED	X		1	0	0	3400
STARWOOD HOTELS & RESORTS	X		1	154	0	0
STARWOOD HOTELS & RESORTS		X	1	0	0	771
STATS CHIPPAK LTD., ADR	X		3	57724	0	0

STELLENT INCORPORATED	X		1	7200	0	0
STELLENT INCORPORATED	X		3	8300	0	0
SUNOCO LOGISTICS PARTNERS LP	X		1	500	0	0
SUNOCO LOGISTICS PARTNERS LP		X	1	200	0	0
SUNOCO INC COM	X		1	1073	0	0
SUNOCO INC COM		X	1	100	0	0
SUNRISE SENIOR LIVING INC		X	1	550	0	0
SUNRISE SENIOR LIVING, INC.	X		3	11200	0	0
SYMYX TECHNOLOGIES, INC.	X		3	42200	0	0
SYNOVUS FINL CORP COM		X	1	800	0	0
SYSCO CORP	X		2	82216	0	0
TALK AMERICA HOLDINGS, INC.		X	3	66600	0	0
TANOX INCORPORATED	X		1	3781	0	0
TANOX INCORPORATED		X	3	4419	0	0
TARGET CORP	X		2	12400	0	0
TARGET CORP COM		X	1	145108	0	180
TARGET CORP COM		X	3	48307	0	4957
TARGET CORP COM		X	1	40429	0	0
TARGET CORP COM		X	3	1200	0	0
TARGETED GENETICS CORP	X		1	1000	0	0
TELIK, INC.	X		3	33000	0	0
TENET HEALTHCARE CORP	X		1	1650	0	0
THIRD WAVE TECHNOLOGIES, INC.	X		3	128100	0	0
3M CO	X		1	110927	0	400
3M CO	X		3	0	0	1000
3M CO		X	1	161373	0	27940
3M CO		X	3	7850	0	0
3M COMPANY	X		2	13685	0	0
TIBCO SOFTWARE INC COM		X	1	9900	0	0
TIBCO SOFTWARE INC COM		X	3	10900	0	0
TRADESTATION GROUP, INC.		X	3	58600	0	0
TRANSGENOMIC, INC.		X	3	53500	0	0
TRIAD HOSPITALS INC	X		1	2600	0	0
TRIAD HOSPITALS INC		X	1	0	0	2100
TRIAD HOSPITALS, INC.		X	3	21700	0	0
TRIBUNE CO	X		2	30170	0	0
TRIQUINT SEMICONDUCTOR, INC.		X	3	184700	0	0
TRIZEC PROPERTIES INC (REITS)		X	1	300	0	0
USANA HEALTH SCIENCES INCORPORATED	X		1	2500	0	0
USANA HEALTH SCIENCES INCORPORATED	X		3	2800	0	0
ULTRA CLEAN HOLDINGS, INC.	X		3	45600	0	0
UNITED DEFENSE IND	X		1	1200	0	0
UNITED DEFENSE INDUSTRIES, INC.	X		3	11600	0	0
UNITEDHEALTH GROUP INC	X		1	8244	0	0
UNITEDHEALTH GROUP INC		X	1	755	0	1400
UNITEDHEALTH GROUP INC.	X		2	48770	0	0
UNIVERSAL DISPLAY CORP.		X	3	10700	0	0
UNIVERSAL HEALTH REALTY TRUST, INC.		X	3	15200	0	0
UNUMPROVIDENT CORPORATION	X		2	69610	0	0
VALEANT PHARMACEUTICALS INC	X		1	75	0	0
VALERO L P	X		1	335	0	0
VALERO L P	X		3	7000	0	0
VALERO ENERGY CORP COM	X		1	3850	0	0
VALERO ENERGY CORP COM		X	1	900	0	0
VARIAN MEDICAL SYS INC COM	X		1	2200	0	0
VARIAN MEDICAL SYSTEMS, INC.	X		3	20200	0	0
VASOGEN, INC.	X		3	12400	0	0
VERISIGN INC COM	X		1	900	0	0
VERITAS DGC, INC.	X		3	38800	0	0
VERIZON COMMUNICATIONS COM	X		1	565525	0	9585
VERIZON COMMUNICATIONS COM	X		3	113250	0	1321
VERIZON COMMUNICATIONS COM		X	1	356437	0	22213
VERIZON COMMUNICATIONS COM		X	3	3901	0	1800
VISTEON CORP COM		X	1	6161	0	130
WCI COMMUNITIES, INC.	X		3	17300	0	0
WGL HLDGS INC COM	X		1	300	0	0
WGL HLDGS INC COM	X		3	3328	0	0
WGL HLDGS INC COM		X	1	3382	0	0
WPS RESOURCES CORP	X		1	800	0	0
WPS RESOURCES CORP		X	1	350	0	0

WALGREEN CO	COMMON STOCK	931422109	107	3000	SHARES
WALTER INDUSTRIES, INC.	COMMON STOCK	93317Q105	708	44200	SHARES
WASHINGTON MUTUAL COM	COMMON STOCK	939322103	8	200	SHARES
WASTE MANAGEMENT INC COM	COMMON STOCK	94106L109	57	2077	SHARES
WASTE MANAGEMENT INC COM	COMMON STOCK	94106L109	143	5219	SHARES
WATER PIK TECHNOLOGIES INC COM	COMMON STOCK	94113U100	1	96	SHARES
WELLPOINT HEALTH NETWORKS COM	COMMON STOCK	94973H108	27	260	SHARES
WELLPOINT HEALTH NETWORKS COM	COMMON STOCK	94973H108	42	400	SHARES
WESTAR ENERGY INC	COMMON STOCK	95709T100	6	300	SHARES
WESTAR ENERGY INC	COMMON STOCK	95709T100	46	2300	SHARES
XTO ENERGY INC COM	COMMON STOCK	98385X106	468	14412	SHARES
XTO ENERGY INC COM	COMMON STOCK	98385X106	50	1525	SHARES
XCEL ENERGY INC COM	COMMON STOCK	98389B100	155	8976	SHARES
XCEL ENERGY INC COM	COMMON STOCK	98389B100	330	19031	SHARES
XCEL ENERGY, INC.	COMMON STOCK	98389B100	232	13050	SHARES
ZIMMER HLDGS INC COM	COMMON STOCK	98956P102	661	8368	SHARES
ZIMMER HLDGS INC COM	COMMON STOCK	98956P102	964	12199	SHARES
ZIMMER HLDGS INC COM	COMMON STOCK	98956P102	63	800	SHARES
ZIMMER HOLDINGS INCORPORATED	COMMON STOCK	98956P102	1454	18390	SHARES
ZORAN CORP	COMMON STOCK	98975F101	198	12600	SHARES
ACCENTURE LTD. - BERMUDA	COMMON STOCK	G1150G111	6911	255475	SHARES
COOPER INDS LTD	COMMON STOCK	G24182100	1328	22500	SHARES
EVEREST RE GROUP LTD.	COMMON STOCK	G3223R108	2334	31400	SHARES
GLOBALSANTAFE CORP	COMMON STOCK	G3930E101	8	250	SHARES
HELEN OF TROY LTD	COMMON STOCK	G4388N106	8	300	SHARES
NABORS INDS LTD	COMMON STOCK	G6359F103	7490	158200	SHARES
OPENTV CORPORATION CLASS A	COMMON STOCK	G67543101	18	6000	SHARES
PARTNERRE LTD.	COMMON STOCK	G6852T105	684	12500	SHARES
SEAGATE TECHNOLOGY	COMMON STOCK	G7945J104	157	11640	SHARES
TRANSOCEAN INC	COMMON STOCK	G90078109	1077	30108	SHARES
TRANSOCEAN INC	COMMON STOCK	G90078109	1330	37179	SHARES
TRANSOCEAN INC	COMMON STOCK	G90078109	100	2785	SHARES
TRANSOCEAN INC	COMMON STOCK	G90078109	214	5987	SHARES
WEATHERFORD INTL LTD	COMMON STOCK	G95089101	1097	21500	SHARES
CHECK POINT SOFTWARE TECHNOLOGIES LTD.	COMMON STOCK	M22465104	1246	73400	SHARES
TARO PHARMACEUTICAL INDUSTRIES LTD.	COMMON STOCK	M8737E108	161	6900	SHARES
ASML HOLDING NV COM	COMMON STOCK	N07059111	5	350	SHARES
OMI CORP COM NEW	COMMON STOCK	Y6476W104	96	6000	SHARES
OMI CORP COM NEW	COMMON STOCK	Y6476W104	106	6600	SHARES

SUBTOTALS FOR DOMESTIC COMMON STOCKS 3424977 104680760

A. COMMON STOCK

FOREIGN COMMON STOCK/ADR'S

CNOOC LTD -ADR	ADR	126132109	16	300	SHARES
CABLE & WIRELESS PLC SPONS ADR	ADR	126830207	1	200	SHARES
CADBURY SCHWEPPE'S PLC SPONS ADR	ADR	127209302	3	100	SHARES
CANADIAN NATL RY CO	COMMON STOCK	136375102	161	3325	SHARES
CANADIAN NATL RY CO	COMMON STOCK	136375102	65	1350	SHARES
CANON INC SPONS ADR	COMMON STOCK	138006309	19	400	SHARES
CEMEX S A SPONS ADR PART CER	ADR	151290889	240	8523	SHARES
DANKA BUSINESS SYSTEMS-SPON ADR	ADR	236277109	74	19517	SHARES
DANKA BUSINESS SYSTEMS-SPON ADR	ADR	236277109	83	21883	SHARES
DEUTSCHE TELEKOM AG SPONSORED ADR	ADR	251566105	7	376	SHARES
DR REDDYS LABS LTD ADR	ADR	256135203	16	1000	SHARES
DUSA PHARMACEUTICALS INCORPORATED	COMMON STOCK	266898105	48	4200	SHARES
ELAN CORP PLC SPONS ADR	ADR	284131208	23	1000	SHARES
ELAN CORP PLC SPONS ADR	ADR	284131208	14	615	SHARES
ENCANA CORP	COMMON STOCK	292505104	37	800	SHARES
TELEFONAKTIEBOLAGET LM ERICSSON ADR	ADR	294821608	23	740	SHARES
TELEFONAKTIEBOLAGET LM ERICSSON ADR	ADR	294821608	47	1490	SHARES
FAIRFAX FINANCIAL HOLDINGS LIMITED	COMMON STOCK	303901102	50	400	SHARES
FRESENIUS MED CARE	COMMON STOCK	358029106	1	41	SHARES
GALLAHER GROUP PLC SPON ADR	ADR	363595109	160	3438	SHARES
GALLAHER GROUP PLC SPON ADR	ADR	363595109	115	2477	SHARES
GOLDCORP INC	COMMON STOCK	380956409	14	1000	SHARES
GOLDCORP INC	COMMON STOCK	380956409	35	2500	SHARES
GROUPE DANONE SPONS ADR	ADR	399449107	16	1000	SHARES
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	257	3221	SHARES

WALGREEN CO	X		2	3000	0	0
WALTER INDUSTRIES, INC.	X		3	44200	0	0
WASHINGTON MUTUAL COM	X		3	200	0	0
WASTE MANAGEMENT INC COM	X		1	2077	0	0
WASTE MANAGEMENT INC COM		X	1	3719	0	1500
WATER PIK TECHNOLOGIES INC COM	X		1	96	0	0
WELLPOINT HEALTH NETWORKS COM	X		1	260	0	0
WELLPOINT HEALTH NETWORKS COM		X	1	400	0	0

WESTAR ENERGY INC	X		1	300	0	0
WESTAR ENERGY INC		X	1	1700	0	600
XTO ENERGY INC COM	X		1	14412	0	0
XTO ENERGY INC COM		X	1	1525	0	0
XCEL ENERGY INC COM	X		1	8976	0	0
XCEL ENERGY INC COM		X	1	19031	0	0
XCEL ENERGY, INC.	X		2	13050	0	0
ZIMMER HLDGS INC COM		X	1	8268	0	100
ZIMMER HLDGS INC COM		X	1	11719	0	480
ZIMMER HLDGS INC COM		X	3	800	0	0
ZIMMER HOLDINGS INCORPORATED	X		2	18390	0	0
ZORAN CORP		X	1	300	0	12300
ACCENTURE LTD. - BERMUDA	X		3	255475	0	0
COOPER INDS LTD	X		3	22500	0	0
EVEREST RE GROUP LTD.	X		3	31400	0	0
GLOBALSANTAFE CORP		X	1	0	0	250
HELEN OF TROY LTD		X	1	300	0	0
NABORS INDS LTD	X		3	158200	0	0
OPENTV CORPORATION CLASS A	X		1	6000	0	0
PARTNERRE LTD.	X		3	12500	0	0
SEAGATE TECHNOLOGY		X	1	11640	0	0
TRANSOCEAN INC	X		1	29758	0	350
TRANSOCEAN INC	X		3	37179	0	0
TRANSOCEAN INC		X	1	2785	0	0
TRANSOCEAN INC		X	3	5987	0	0
WEATHERFORD INTL LTD	X		3	21500	0	0
CHECK POINT SOFTWARE TECHNOLOGIES LTD.	X		3	73400	0	0
TARO PHARMACEUTICAL INDUSTRIES LTD.	X		3	6900	0	0
ASML HOLDING NV COM	X		1	350	0	0
OMI CORP COM NEW	X		1	6000	0	0
OMI CORP COM NEW	X		3	6600	0	0

SUBTOTALS FOR DOMESTIC COMMON STOCKS 100028258 0 4652502

A. COMMON STOCK

FOREIGN COMMON STOCK/ADR'S

CNOOC LTD -ADR		X	1	300	0	0
CABLE & WIRELESS PLC SPONS ADR	X		1	200	0	0
CADBURY SCHWEPPE'S PLC SPONS ADR		X	1	100	0	0
CANADIAN NATL RY CO	X		1	3325	0	0
CANADIAN NATL RY CO		X	1	600	0	750
CANON INC SPONS ADR		X	1	400	0	0
CEMEX S A SPONS ADR PART CER	X		1	5423	0	3100
DANKA BUSINESS SYSTEMS-SPON ADR	X		1	19517	0	0
DANKA BUSINESS SYSTEMS-SPON ADR	X		3	21883	0	0
DEUTSCHE TELEKOM AG SPONSORED ADR		X	1	376	0	0
DR REDDYS LABS LTD ADR	X		1	1000	0	0
DUSA PHARMACEUTICALS INCORPORATED		X	1	4200	0	0
ELAN CORP PLC SPONS ADR	X		1	1000	0	0
ELAN CORP PLC SPONS ADR		X	1	0	0	615
ENCANA CORP		X	1	0	0	800
TELEFONAKTIEBOLAGET LM ERICSSON ADR	X		1	740	0	0
TELEFONAKTIEBOLAGET LM ERICSSON ADR		X	1	1490	0	0
FAIRFAX FINANCIAL HOLDINGS LIMITED		X	1	400	0	0
FRESENIUS MED CARE	X		1	41	0	0
GALLAHER GROUP PLC SPON ADR	X		1	3438	0	0
GALLAHER GROUP PLC SPON ADR		X	1	2369	0	108
GOLDCORP INC	X		1	1000	0	0
GOLDCORP INC		X	1	0	0	2500
GROUPE DANONE SPONS ADR		X	1	1000	0	0
HSBC HOLDINGS PLC SPONSORED ADR	X		1	2021	0	1200

HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	135	1694	SHARES
HARMONY GOLD MINING SPON ADR	ADR	413216300	3	250	SHARES
HELLENIC TELECOMMUNICATIONS ORG ADR	ADR	423325307	1	100	SHARES
HONDA MTR LTD AMERN SHS	COMMON STOCK	438128308	7	300	SHARES
HUANENG POWER INTL-SPONS ADR	ADR	443304100	85	2620	SHARES
IMPERIAL OIL LTD	COMMON STOCK	453038408	3	49	SHARES
INFOSYS TECHNOLOGIES LTDSPO ADR	ADR	456788108	11	200	SHARES
INFOSYS TECHNOLOGIES LTDSPO ADR	ADR	456788108	28	500	SHARES
KINROSS GOLD CORPORATION	COMMON STOCK	496902206	1	169	SHARES
KONINKLIJKE AHOLD NV SPONS ADR	ADR	500467303	2	300	SHARES
KONINKLIJKE PHILIPS ELEC N V NY SHR	COMMON STOCK	500472303	400	17472	SHARES
KONINKLIJKE PHILIPS ELEC N V NY SHR	COMMON STOCK	500472303	37	1601	SHARES
KOREA ELECTRIC POWER CORP SP ADR	ADR	500631106	106	10000	SHARES
MAGNA INTL INC CL A	COMMON STOCK	559222401	178	2400	SHARES
MAGNA INTL INC CL A	COMMON STOCK	559222401	107	1450	SHARES
NATIONAL AUSTRALIA BK LTD	COMMON STOCK	632525408	98	1000	SHARES
NISSAN MTR LTD SPONSORED ADR	ADR	654744408	2	94	SHARES
NISSAN MTR LTD SPONSORED ADR	ADR	654744408	54	2500	SHARES
NOKIA CORP SPONSORED ADR	ADR	654902204	1323	96440	SHARES
NOKIA CORP SPONSORED ADR	ADR	654902204	560	40846	SHARES
NOKIA CORP SPONSORED ADR	ADR	654902204	85	6200	SHARES
NORANDA INC LTD	COMMON STOCK	655422103	21	1200	SHARES
NORTEL NETWORKS CORP	COMMON STOCK	656568102	486	142925	SHARES
NORTEL NETWORKS CORP	COMMON STOCK	656568102	47	13793	SHARES
PLACER DOME INC	COMMON STOCK	725906101	5	250	SHARES
PLACER DOME INC	COMMON STOCK	725906101	24	1212	SHARES
POPULAR INC	COMMON STOCK	733174106	26	1000	SHARES
POPULAR INC	COMMON STOCK	733174106	26	1000	SHARES
ROYAL DUTCH PETE CO N Y REGISTRY SH	COMMON STOCK	780257804	4430	85849	SHARES
ROYAL DUTCH PETE CO N Y REGISTRY SH	COMMON STOCK	780257804	4749	92034	SHARES
ROYAL DUTCH PETE CO N Y REGISTRY SH	COMMON STOCK	780257804	31	600	SHARES
ROYAL DUTCH PETE CO N Y REGISTRY SH	COMMON STOCK	780257804	279	5400	SHARES
SAP AG SPONS ADR	ADR	803054204	113	2900	SHARES
SASOL LTD SPONS-ADR	ADR	803866300	19	1000	SHARES
SCHLUMBERGER LTD	COMMON STOCK	806857108	7442	110564	SHARES
SCHLUMBERGER LTD	COMMON STOCK	806857108	4333	64373	SHARES
SCHLUMBERGER LTD	COMMON STOCK	806857108	269	4000	SHARES
SCHLUMBERGER LTD	COMMON STOCK	806857108	153	2280	SHARES
SHELL TRANSPORT & TRADING PLC ADR	ADR	822703609	9	200	SHARES
SONY CORP - SPONSORED ADR	ADR	835699307	41	1200	SHARES
STMICROELECTRONICS N V	COMMON STOCK	861012102	43	2500	SHARES
STMICROELECTRONICS N V	COMMON STOCK	861012102	19	1100	SHARES
STOLT OFFSHORE S A SPONSORED ADR	ADR	861567105	109	22300	SHARES
STOLT OFFSHORE S A SPONSORED ADR	ADR	861567105	121	24700	SHARES
SUN LIFE FINL INC	COMMON STOCK	866796105	84	2809	SHARES
TAIWAN SEMICONDUCTOR SPON ADR	ADR	874039100	1193	167028	SHARES
TAIWAN SEMICONDUCTOR SPON ADR	ADR	874039100	139	19527	SHARES
TAIWAN SEMICONDUCTOR SPON ADR	ADR	874039100	352	49248	SHARES
TELECOM NEW ZEALAND SPON ADR	ADR	879278208	64	2000	SHARES
TELEFONICA S A SPONSORED ADR	ADR	879382208	216	4802	SHARES
TELEFONICA S A SPONSORED ADR	ADR	879382208	32	713	SHARES
TELEFONICA S A SPONSORED ADR	ADR	879382208	161	3580	SHARES
TELEFONOS DE MEXICO SP ADR A	ADR	879403707	71	2198	SHARES
TELEFONOS DE MEXICO SP ADR L	ADR	879403780	111	3446	SHARES
TELEFONOS DE MEXICO SP ADR L	ADR	879403780	68	2100	SHARES
TELEFONOS DE MEXICO SP ADR L	ADR	879403780	65	2000	SHARES
TEVA PHARMACEUTICAL SPONS ADR	ADR	881624209	260	10028	SHARES
TEVA PHARMACEUTICAL SPONS ADR	ADR	881624209	283	10900	SHARES
TOYOTA MOTOR CORP SPON ADR	ADR	892331307	76	1000	SHARES
TOYOTA MOTOR CORP SPON ADR	ADR	892331307	23	300	SHARES
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	2227	72629	SHARES
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	1103	35984	SHARES
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	18	600	SHARES
TYCO INTERNATIONAL LTD	COMMON STOCK	902124106	18	600	SHARES
UNILEVER PLC SPONSORED ADR	ADR	904767704	3	89	SHARES
UNILEVER PLC SPONSORED ADR	ADR	904767704	23	700	SHARES
UNILEVER NV NY SHARES	COMMON STOCK	904784709	237	4106	SHARES
UNILEVER NV NY SHARES	COMMON STOCK	904784709	421	7284	SHARES
UNILEVER NV NY SHARES	COMMON STOCK	904784709	62	1071	SHARES
VOLVO AB SPONS ADR B	ADR	928856400	21	600	SHARES
W HOLDING COMPANY INC	COMMON STOCK	929251106	207	10920	SHARES
W HOLDING COMPANY INC	COMMON STOCK	929251106	112	5900	SHARES
WPP GROUP PLC SPONS ADR	ADR	929309300	75	1600	SHARES
WPP GROUP PLC SPONS ADR	ADR	929309300	8	167	SHARES
ASA LTD	COMMON STOCK	002050102	47	1100	SHARES

HSBC HOLDINGS PLC SPONSORED ADR		X	1	1694	0	0
HARMONY GOLD MINING SPON ADR	X		1	250	0	0
HELLENIC TELECOMMUNICATIONS ORG ADR	X		1	100	0	0
HONDA MTR LTD AMERN SHS	X		1	300	0	0
HUANENG POWER INTL-SPONS ADR		X	1	2620	0	0

IMPERIAL OIL LTD	X		1	49	0	0
INFOSYS TECHNOLOGIES LTDSPON ADR	X		1	200	0	0
INFOSYS TECHNOLOGIES LTDSPON ADR		X	1	500	0	0
KINROSS GOLD CORPORATION	X		1	169	0	0
KONINKLIJKE AHOLD NV SPONS ADR		X	1	300	0	0
KONINKLIJKE PHILIPS ELEC N V NY SHR	X		1	17472	0	0
KONINKLIJKE PHILIPS ELEC N V NY SHR		X	1	1601	0	0
KOREA ELECTRIC POWER CORP SP ADR		X	1	10000	0	0
MAGNA INTL INC CL A	X		1	2400	0	0
MAGNA INTL INC CL A		X	1	1450	0	0
NATIONAL AUSTRALIA BK LTD		X	1	1000	0	0
NISSAN MTR LTD SPONSORED ADR	X		1	94	0	0
NISSAN MTR LTD SPONSORED ADR		X	1	2500	0	0
NOKIA CORP SPONSORED ADR	X		1	96040	0	400
NOKIA CORP SPONSORED ADR		X	1	39346	0	1500
NOKIA CORP SPONSORED ADR	X		3	6200	0	0
NORANDA INC LTD		X	1	1200	0	0
NORTEL NETWORKS CORP	X		1	127925	0	15000
NORTEL NETWORKS CORP		X	1	13343	0	450
PLACER DOME INC	X		1	250	0	0
PLACER DOME INC		X	1	1212	0	0
POPULAR INC	X		1	1000	0	0
POPULAR INC		X	1	1000	0	0
ROYAL DUTCH PETE CO N Y REGISTRY SH	X		1	85849	0	0
ROYAL DUTCH PETE CO N Y REGISTRY SH		X	1	79386	0	12648
ROYAL DUTCH PETE CO N Y REGISTRY SH	X		3	0	0	600
ROYAL DUTCH PETE CO N Y REGISTRY SH		X	3	5000	0	400
SAP AG SPONS ADR	X		1	2900	0	0
SASOL LTD SPONS-ADR		X	1	1000	0	0
SCHLUMBERGER LTD	X		1	109764	0	800
SCHLUMBERGER LTD		X	1	57823	0	6550
SCHLUMBERGER LTD	X		3	4000	0	0
SCHLUMBERGER LTD		X	3	2280	0	0
SHELL TRANSPORT & TRADING PLC ADR		X	1	200	0	0
SONY CORP - SPONSORED ADR		X	1	1200	0	0
STMICROELECTRONICS N V	X		1	2500	0	0
STMICROELECTRONICS N V		X	1	1100	0	0
STOLT OFFSHORE S A SPONSORED ADR	X		1	22300	0	0
STOLT OFFSHORE S A SPONSORED ADR	X		3	24700	0	0
SUN LIFE FINL INC	X		1	2809	0	0
TAIWAN SEMICONDUCTOR SPON ADR	X		1	161749	0	5279
TAIWAN SEMICONDUCTOR SPON ADR		X	1	13789	0	5738
TAIWAN SEMICONDUCTOR SPON ADR	X		3	31988	0	17260
TELECOM NEW ZEALAND SPON ADR		X	1	2000	0	0
TELEFONICA S A SPONSORED ADR	X		1	4802	0	0
TELEFONICA S A SPONSORED ADR		X	1	713	0	0
TELEFONICA S A SPONSORED ADR		X	3	3580	0	0
TELEFONOS DE MEXICO SP ADR A	X		1	2198	0	0
TELEFONOS DE MEXICO SP ADR L	X		1	3446	0	0
TELEFONOS DE MEXICO SP ADR L		X	1	1100	0	1000
TELEFONOS DE MEXICO SP ADR L		X	3	2000	0	0
TEVA PHARMACEUTICAL SPONS ADR	X		1	10028	0	0
TEVA PHARMACEUTICAL SPONS ADR		X	1	10900	0	0
TOYOTA MOTOR CORP SPON ADR	X		1	0	0	1000
TOYOTA MOTOR CORP SPON ADR		X	1	300	0	0
TYCO INTERNATIONAL LTD	X		1	63811	0	8818
TYCO INTERNATIONAL LTD		X	1	30880	0	5104
TYCO INTERNATIONAL LTD	X		3	0	0	600
TYCO INTERNATIONAL LTD		X	3	600	0	0
UNILEVER PLC SPONSORED ADR	X		1	89	0	0
UNILEVER PLC SPONSORED ADR		X	1	700	0	0
UNILEVER NV NY SHARES	X		1	4106	0	0
UNILEVER NV NY SHARES		X	1	7284	0	0
UNILEVER NV NY SHARES		X	3	1071	0	0
VOLVO AB SPONS ADR B		X	1	0	0	600
W HOLDING COMPANY INC	X		1	10920	0	0
W HOLDING COMPANY INC	X		3	5900	0	0
WPP GROUP PLC SPONS ADR	X		1	1600	0	0
WPP GROUP PLC SPONS ADR		X	1	167	0	0
ASA LTD	X		1	1100	0	0

AEGON N V ORD AMER REG SHS	COMMON STOCK	007924103	150	13862	SHARES
AEGON N V ORD AMER REG SHS	COMMON STOCK	007924103	112	10396	SHARES
AGNICO EAGLE MINES LTD	COMMON STOCK	008474108	4	250	SHARES
ALCAN INC	COMMON STOCK	013716105	4	80	SHARES
ALCAN INC	COMMON STOCK	013716105	81	1700	SHARES
ALCATEL SA-SPON ADR	ADR	013904305	3	244	SHARES
ALLIED DOMEQ PLC-SPONS ADR	ADR	019121201	10	300	SHARES
ALLIED IRISH BKS PLC-SPON ADR	ADR	019228402	47651	1432261	SHARES
ALLIED IRISH BKS PLC-SPON ADR	ADR	019228402	18606	559234	SHARES
AMERICA MOVIL - ADR SERIES L	ADR	02364W105	169	4320	SHARES
AMERICA MOVIL - ADR SERIES L	ADR	02364W105	129	3300	SHARES
AMERICA MOVIL - ADR SERIES A	ADR	02364W204	77	2000	SHARES
ANGLO AMERICAN PLC ADR	ADR	03485P102	5	225	SHARES
ANGLO AMERICAN PLC ADR	ADR	03485P102	81	3331	SHARES
ANGLOGOLD ASHANTI SPON ADR	ADR	035128206	6	155	SHARES
ARACRUZ CELULOSE S A SPONSORED ADR	ADR	038496204	83	2500	SHARES
ASTRAZENECA GROUP PLC SPONSORED ADR	ADR	046353108	33	800	SHARES
ASTRAZENECA GROUP PLC SPONSORED ADR	ADR	046353108	20	485	SHARES
AXA SPONSORED ADR	ADR	054536107	5	236	SHARES
BP PLC SPONSORED ADR	ADR	055622104	15984	277836	SHARES
BP PLC SPONSORED ADR	ADR	055622104	17786	309156	SHARES
BP PLC SPONSORED ADR	ADR	055622104	506	8792	SHARES
BALLARD PWR SYS INC	COMMON STOCK	05858H104	8	1050	SHARES
BARRICK GOLD CORP	COMMON STOCK	067901108	4	200	SHARES
BARRICK GOLD CORP	COMMON STOCK	067901108	42	2000	SHARES
BAYER AG SPONSORED ADR	ADR	072730302	27	1000	SHARES
BEMA GOLD CORP	COMMON STOCK	08135F107	40	12500	SHARES
BEMA GOLD CORP	COMMON STOCK	08135F107	44	13800	SHARES
BHP BILLITON LTD SPONSORED ADR	ADR	088606108	21	1032	SHARES
BIOTECH HOLDRS TRUST	COMMON STOCK	09067D201	133	917	SHARES
BIOTECH HOLDRS TRUST	COMMON STOCK	09067D201	29	200	SHARES
BIOMIRA INC	COMMON STOCK	09161R106	3	2000	SHARES
CELESTICA INC COM	COMMON STOCK	15101Q108	6	505	SHARES
DIAGEO PLC SPONSORED ADR	ADR	25243Q205	169	3345	SHARES
DIAGEO PLC SPONSORED ADR	ADR	25243Q205	3	50	SHARES
DIAGEO PLC SPONSORED ADR	ADR	25243Q205	25	500	SHARES
ENDESA S A SPONSORED ADR	ADR	29258N107	114	5968	SHARES
ENDESA S A SPONSORED ADR	ADR	29258N107	31	1600	SHARES
ENDESA S A SPONSORED ADR	ADR	29258N107	31	1600	SHARES
ENTERRA ENERGY TRUST	COMMON STOCK	29381P102	58	4000	SHARES
GLAXOSMITHKLINE PLC ADR	ADR	37733W105	764	17480	SHARES
GLAXOSMITHKLINE PLC ADR	ADR	37733W105	1328	30364	SHARES
GOLD FIELDS LIMITED ADR	ADR	38059T106	17	1250	SHARES
ICICI BANK LIMITED SPONSORED ADR	ADR	45104G104	3	200	SHARES
BANK OF IRELAND SPONSORED ADR	ADR	46267Q103	271	5000	SHARES
MI DEVELOPMENTS INC	COMMON STOCK	55304X104	15	600	SHARES
MANULIFE FINANCIAL CORP	COMMON STOCK	56501R106	729	16641	SHARES
MANULIFE FINANCIAL CORP	COMMON STOCK	56501R106	54	1238	SHARES
NOVARTIS AG ADR	ADR	66987V109	33	700	SHARES
NOVARTIS AG ADR	ADR	66987V109	47	1000	SHARES
PETRO-CANADA	COMMON STOCK	71644E102	42	800	SHARES
REPSOL YPF SA SPON ADR	ADR	76026T205	88	4000	SHARES
REPSOL YPF SA SPON ADR	ADR	76026T205	26	1200	SHARES
REPSOL YPF SA SPON ADR	ADR	76026T205	66	3000	SHARES
REUTERS GROUP PLC SPONS ADR	ADR	76132M102	25	719	SHARES
SANOFI-AVENTIS ADR	ADR	80105N105	7	200	SHARES
SCOTTISH POWER PLC ADR	ADR	81013T705	51	1656	SHARES
SCOTTISH POWER PLC ADR	ADR	81013T705	17	540	SHARES
SHANDA INTERACTIVE ENTERTAINMENT-ADR	ADR	81941Q203	35	1450	SHARES
SHANDA INTERACTIVE ENTERTAINMENT-ADR	ADR	81941Q203	37	1550	SHARES
STORA ENSO OYJ SPONSORED ADR	ADR	86210M106	20	1500	SHARES
TELECOM HOLDERS TRUST	COMMON STOCK	87927P200	3	100	SHARES
TOTAL SA SPONSORED ADR	COMMON STOCK	89151E109	21	205	SHARES
VODAFONE GROUP PLC SPONSORED ADR	ADR	92857W100	1136	47134	SHARES
VODAFONE GROUP PLC SPONSORED ADR	ADR	92857W100	844	35003	SHARES
VODAFONE GROUP PLC SPONSORED ADR	ADR	92857W100	145	6000	SHARES
DAIMLER CHRYSLER AG	COMMON STOCK	D1668R123	67	1622	SHARES
DAIMLER CHRYSLER AG	COMMON STOCK	D1668R123	83	2002	SHARES
ACE LTD	COMMON STOCK	G0070K103	23	585	SHARES
ACCENTURE LTD-CL A	COMMON STOCK	G1150G111	4447	164386	SHARES
ACCENTURE LTD-CL A	COMMON STOCK	G1150G111	491	18149	SHARES
ACCENTURE LTD-CL A	COMMON STOCK	G1150G111	697	25770	SHARES
CHINA YUCHAI INTERNATIONAL LIMITED	COMMON STOCK	G21082105	3	250	SHARES
COOPER INDUSTRIES LTD CL A	COMMON STOCK	G24182100	1201	20358	SHARES
COOPER INDUSTRIES LTD CL A	COMMON STOCK	G24182100	189	3210	SHARES

AEGON N V ORD AMER REG SHS	X		1	13862	0	0
AEGON N V ORD AMER REG SHS		X	1	10396	0	0
AGNICO EAGLE MINES LTD	X		1	250	0	0
ALCAN INC	X		1	80	0	0
ALCAN INC		X	1	1700	0	0

ALCATEL SA-SPON ADR		X	1	244	0	0
ALLIED DOMEQ PLC-SPONS ADR		X	1	300	0	0
ALLIED IRISH BKS PLC-SPON ADR	X		1	1030860	50963	350438
ALLIED IRISH BKS PLC-SPON ADR		X	1	353615	0	205619
AMERICA MOVIL - ADR SERIES L	X		1	4320	0	0
AMERICA MOVIL - ADR SERIES L		X	1	2300	0	1000
AMERICA MOVIL - ADR SERIES A	X		1	2000	0	0
ANGLO AMERICAN PLC ADR	X		1	225	0	0
ANGLO AMERICAN PLC ADR		X	1	3331	0	0
ANGLOGOLD ASHANTI SPON ADR	X		1	155	0	0
ARACRUZ CELULOSE S A SPONSORED ADR	X		1	0	0	2500
ASTRAZENECA GROUP PLC SPONSORED ADR	X		1	800	0	0
ASTRAZENECA GROUP PLC SPONSORED ADR		X	1	485	0	0
AXA SPONSORED ADR		X	1	236	0	0
BP PLC SPONSORED ADR	X		1	277036	0	800
BP PLC SPONSORED ADR		X	1	237804	0	71352
BP PLC SPONSORED ADR		X	3	6676	0	2116
BALLARD PWR SYS INC	X		1	1050	0	0
BARRICK GOLD CORP	X		1	200	0	0
BARRICK GOLD CORP		X	1	2000	0	0
BAYER AG SPONSORED ADR		X	1	1000	0	0
BEMA GOLD CORP	X		1	12500	0	0
BEMA GOLD CORP	X		3	13800	0	0
BHP BILLITON LTD SPONSORED ADR		X	1	0	0	1032
BIOTECH HOLDRS TRUST	X		1	917	0	0
BIOTECH HOLDRS TRUST		X	1	200	0	0
BIOMIRA INC	X		1	2000	0	0
CELESTICA INC COM	X		3	505	0	0
DIAGEO PLC SPONSORED ADR	X		1	3345	0	0
DIAGEO PLC SPONSORED ADR		X	1	50	0	0
DIAGEO PLC SPONSORED ADR	X		3	500	0	0
ENDESA S A SPONSORED ADR	X		1	5968	0	0
ENDESA S A SPONSORED ADR		X	1	1600	0	0
ENDESA S A SPONSORED ADR		X	3	1600	0	0
ENTERRA ENERGY TRUST		X	1	4000	0	0
GLAXOSMITHKLINE PLC ADR	X		1	17480	0	0
GLAXOSMITHKLINE PLC ADR		X	1	23209	0	7155
GOLD FIELDS LIMITED ADR	X		1	1250	0	0
ICICI BANK LIMITED SPONSORED ADR		X	1	200	0	0
BANK OF IRELAND SPONSORED ADR		X	1	5000	0	0
MI DEVELOPMENTS INC		X	1	600	0	0
MANULIFE FINANCIAL CORP	X		1	16641	0	0
MANULIFE FINANCIAL CORP		X	1	1238	0	0
NOVARTIS AG ADR	X		1	700	0	0
NOVARTIS AG ADR		X	1	1000	0	0
PETRO-CANADA		X	1	800	0	0
REPSOL YPF SA SPON ADR	X		1	4000	0	0
REPSOL YPF SA SPON ADR		X	1	1200	0	0
REPSOL YPF SA SPON ADR		X	3	3000	0	0
REUTERS GROUP PLC SPONS ADR	X		1	719	0	0
SANOFI-AVENTIS ADR		X	1	200	0	0
SCOTTISH POWER PLC ADR	X		1	1656	0	0
SCOTTISH POWER PLC ADR		X	1	540	0	0
SHANDA INTERACTIVE ENTERTAINMENT-ADR	X		1	1450	0	0
SHANDA INTERACTIVE ENTERTAINMENT-ADR	X		3	1550	0	0
STORA ENSO OYJ SPONSORED ADR		X	1	1500	0	0
TELECOM HOLDERS TRUST		X	1	100	0	0
TOTAL SA SPONSORED ADR	X		1	205	0	0
VODAFONE GROUP PLC SPONSORED ADR	X		1	47134	0	0
VODAFONE GROUP PLC SPONSORED ADR		X	1	32298	0	2705
VODAFONE GROUP PLC SPONSORED ADR	X		3	6000	0	0
DAIMLER CHRYSLER AG	X		1	1622	0	0
DAIMLER CHRYSLER AG		X	1	581	0	1421
ACE LTD	X		1	585	0	0
ACCENTURE LTD-CL A	X		1	161674	0	2712
ACCENTURE LTD-CL A		X	1	17649	0	500
ACCENTURE LTD-CL A	X		3	25770	0	0
CHINA YUCHAI INTERNATIONAL LIMITED	X		1	250	0	0
COOPER INDUSTRIES LTD CL A	X		1	20358	0	0
COOPER INDUSTRIES LTD CL A		X	1	3210	0	0

COOPER INDUSTRIES LTD CL A	COMMON STOCK	G24182100	154	2617	SHARES
EVEREST RE GROUP LTD COM	COMMON STOCK	G3223R108	260	3500	SHARES
GARMIN LIMITED ORD	COMMON STOCK	G37260109	5	116	SHARES
INGERSOLL-RAND COMPANY LTD-A	COMMON STOCK	G4776G101	206	3025	SHARES
INGERSOLL-RAND COMPANY LTD-A	COMMON STOCK	G4776G101	496	7300	SHARES
MARVEL TECHNOLOGY GROUP LTD	COMMON STOCK	G5876H105	1	30	SHARES
NABORS INDUSTRIES LTD	COMMON STOCK	G6359F103	6626	139931	SHARES
NABORS INDUSTRIES LTD	COMMON STOCK	G6359F103	519	10965	SHARES
NABORS INDUSTRIES LTD	COMMON STOCK	G6359F103	1627	34354	SHARES
PARTNERRE LTD	COMMON STOCK	G6852T105	88	1600	SHARES
PLATINUM UNDERWRITERS HOLDINGS LTD	COMMON STOCK	G7127P100	170	5800	SHARES
RENAISSANCERE HOLDINGS LTD	COMMON STOCK	G7496G103	214	4155	SHARES
TOMMY HILFIGER CORP	COMMON STOCK	G8915Z102	86	8700	SHARES
TSAKOS ENERGY NAVIAGATION LTD	COMMON STOCK	G9108L108	4	125	SHARES
WEATHERFORD INTL LTD BERMUDA	COMMON STOCK	G95089101	1691	33150	SHARES
WEATHERFORD INTL LTD BERMUDA	COMMON STOCK	G95089101	138	2700	SHARES
WEATHERFORD INTL LTD BERMUDA	COMMON STOCK	G95089101	812	15918	SHARES
WHITE MOUNTAINS INSURANCE GROUP LTD	COMMON STOCK	G9618E107	53	100	SHARES
ALCON INC	COMMON STOCK	H01301102	19	238	SHARES
UBS AG	COMMON STOCK	H8920M855	78	1113	SHARES
UBS AG	COMMON STOCK	H8920M855	46	648	SHARES
CHECK POINT SOFTWARE TECH COM	COMMON STOCK	M22465104	139	8200	SHARES
GIVEN IMAGING	COMMON STOCK	M52020100	104	2700	SHARES
RADVISION LTD	COMMON STOCK	M81869105	67	6947	SHARES
RADVISION LTD	COMMON STOCK	M81869105	78	8053	SHARES
ON TRACK INNOVATIONS LTD	COMMON STOCK	M8791A109	117	12500	SHARES
ON TRACK INNOVATIONS LTD	COMMON STOCK	M8791A109	136	14600	SHARES
CNH GLOBAL N. V.	COMMON STOCK	N20935206	2	100	SHARES
CORE LABORATORIES N V	COMMON STOCK	N22717107	71	2900	SHARES
CORE LABORATORIES N V	COMMON STOCK	N22717107	84	3400	SHARES
FLEXTRONICS INTL LTD	COMMON STOCK	Y2573F102	240	18137	SHARES
FLEXTRONICS INTL LTD	COMMON STOCK	Y2573F102	191	14438	SHARES

SUBTOTALS FOR FOREIGN COMMON
STOCK/ADR'S

165166

4741142

A. COMMON STOCK

RIGHTS AND WARRANTS

DIME BANCORP INC WARRANT		25429Q110	2	12000	SHARES
MAGNUM HUNTER RES INC WTS 3/21/05		55972F138	0	640	SHARES

SUBTOTALS FOR RIGHTS AND WARRANTS

2

12640

A. COMMON STOCK

REAL ESTATE INVESTMENT TRUSTS

CARRAMERICA RLTY	REIT	144418100	150	4600	SHARES
DUKE REALTY CORPORATION	REIT	264411505	189	5680	SHARES
DUKE REALTY CORPORATION	REIT	264411505	123	3700	SHARES
EQUITY ONE INCORPORATED	REIT	294752100	35	1809	SHARES
GENERAL GROWTH PPTYS INC	REIT	370021107	267	8600	SHARES
GENERAL GROWTH PPTYS INC	REIT	370021107	16	500	SHARES
HERSHA HOSPITALITY TRUST	REIT	427825104	17	1800	SHARES
MACK CALI RLTY CORP	REIT	554489104	9	200	SHARES
NOVASTAR FINANCIAL INCORPORATED	REIT	669947400	144	3300	SHARES
OMEGA HEALTHCARE INVESTORS INC	REIT	681936100	179	16600	SHARES
PLUM CREEK TIMBER CO INC	REIT	729251108	134	3825	SHARES
PLUM CREEK TIMBER CO INC	REIT	729251108	102	2900	SHARES
REDWOOD TRUST INCORPORATED	REIT	758075402	78	1250	SHARES
REDWOOD TRUST INCORPORATED	REIT	758075402	31	500	SHARES
REDWOOD TRUST INCORPORATED	REIT	758075402	87	1400	SHARES
TOWN & COUNTRY TRUST COM	REIT	892081100	13	500	SHARES
WINDROSE MEDICAL PROPERTIES TRUST	REIT	973491103	13	1000	SHARES
AVALONBAY COMMUNITIES INC	REIT	053484101	151	2514	SHARES
AVATAR HOLDINGS INCORPORATED	REIT	053494100	297	7000	SHARES
CROSS TIMBERS ROYALTY TRUST	REIT	22757R109	13	402	SHARES

COOPER INDUSTRIES LTD CL A	X		3	382	0	2235
EVEREST RE GROUP LTD COM	X		1	3500	0	0
GARMIN LIMITED ORD	X		1	116	0	0
INGERSOLL-RAND COMPANY LTD-A	X		1	2925	0	100
INGERSOLL-RAND COMPANY LTD-A		X	1	7300	0	0
MARVEL TECHNOLOGY GROUP LTD	X		1	30	0	0
NABORS INDUSTRIES LTD	X		1	139131	0	800
NABORS INDUSTRIES LTD		X	1	10640	0	325
NABORS INDUSTRIES LTD	X		3	28959	0	5395
PARTNERRE LTD	X		1	1500	0	100
PLATINUM UNDERWRITERS HOLDINGS LTD	X		1	0	0	5800

RENAISSANCERE HOLDINGS LTD		X	1	4155	0	0
TOMMY HILFIGER CORP	X		1	800	0	7900
TSAKOS ENERGY NAVIAGATION LTD		X	1	125	0	0
WEATHERFORD INTL LTD BERMUDA	X		1	33150	0	0
WEATHERFORD INTL LTD BERMUDA		X	1	2700	0	0
WEATHERFORD INTL LTD BERMUDA	X		3	10243	0	5675
WHITE MOUNTAINS INSURANCE GROUP LTD	X		1	100	0	0
ALCON INC	X		1	238	0	0
UBS AG	X		1	1113	0	0
UBS AG		X	1	648	0	0
CHECK POINT SOFTWARE TECH COM	X		1	8200	0	0
GIVEN IMAGING		X	1	0	0	2700
RADVISION LTD	X		1	6947	0	0
RADVISION LTD	X		3	8053	0	0
ON TRACK INNOVATIONS LTD	X		1	12500	0	0
ON TRACK INNOVATIONS LTD	X		3	14600	0	0
CNH GLOBAL N. V.		X	1	100	0	0
CORE LABORATORIES N V	X		1	2900	0	0
CORE LABORATORIES N V	X		3	3400	0	0
FLEXTRONICS INTL LTD	X		1	18137	0	0
FLEXTRONICS INTL LTD		X	1	14438	0	0

SUBTOTALS FOR FOREIGN COMMON STOCK/ADR'S 3916979 50963 773200

A. COMMON STOCK

RIGHTS AND WARRANTS

DIME BANCORP INC WARRANT		X	1	12000	0	0
MAGNUM HUNTER RES INC WTS 3/21/05		X	1	0	0	640

SUBTOTALS FOR RIGHTS AND WARRANTS 12000 0 640

A. COMMON STOCK

REAL ESTATE INVESTMENT TRUSTS

CARRAMERICA RLTY	X		1	N.A.	N.A.	N.A.
DUKE REALTY CORPORATION	X		1	N.A.	N.A.	N.A.
DUKE REALTY CORPORATION		X	1	N.A.	N.A.	N.A.
EQUITY ONE INCORPORATED	X		1	N.A.	N.A.	N.A.
GENERAL GROWTH PPTYS INC	X		1	N.A.	N.A.	N.A.
GENERAL GROWTH PPTYS INC		X	1	N.A.	N.A.	N.A.
HERSHA HOSPITALITY TRUST	X		1	N.A.	N.A.	N.A.
MACK CALI RLTY CORP		X	1	N.A.	N.A.	N.A.
NOVASTAR FINANCIAL INCORPORATED		X	1	N.A.	N.A.	N.A.
OMEGA HEALTHCARE INVESTORS INC	X		1	N.A.	N.A.	N.A.
PLUM CREEK TIMBER CO INC	X		1	N.A.	N.A.	N.A.
PLUM CREEK TIMBER CO INC		X	1	N.A.	N.A.	N.A.
REDWOOD TRUST INCORPORATED	X		1	N.A.	N.A.	N.A.
REDWOOD TRUST INCORPORATED		X	1	N.A.	N.A.	N.A.
REDWOOD TRUST INCORPORATED	X		3	N.A.	N.A.	N.A.
TOWN & COUNTRY TRUST COM		X	1	N.A.	N.A.	N.A.
WINDROSE MEDICAL PROPERTIES TRUST		X	1	N.A.	N.A.	N.A.
AVALONBAY COMMUNITIES INC	X		1	N.A.	N.A.	N.A.
AVATAR HOLDINGS INCORPORATED		X	1	N.A.	N.A.	N.A.
CROSS TIMBERS ROYALTY TRUST	X		1	N.A.	N.A.	N.A.

DOMINION RES BLACK WARRIOR	REIT	25746Q108	67	2000	SHARES
PUBLIC STORAGE INC COM	REIT	74460D109	10	200	SHARES
RECKSON ASSOCS RLTY CORP	REIT	75621K106	19	650	SHARES
RECKSON ASSOCS RLTY CORP	REIT	75621K106	77	2672	SHARES
SHURGARD STORAGE CENTERS INC CL A	REIT	82567D104	12	300	SHARES
WCI INDUSTRIES	REIT	92923C104	75	3200	SHARES
WCI INDUSTRIES	REIT	92923C104	75	3200	SHARES
W P CAREY & CO LLC	REIT	92930Y107	193	6463	SHARES
W P CAREY & CO LLC	REIT	92930Y107	150	5019	SHARES

SUBTOTALS FOR REAL ESTATE INVESTMENT TRUSTS			2726	91784	
---	--	--	------	-------	--

*SUMMARY PAGE FOR A. COMMON STOCK *

MINOR ASSET TYPE

43 DOMESTIC COMMON STOCKS			3424977	104680760	
44 FOREIGN COMMON STOCK/ADR'S			165166	4741142	
46 RIGHTS AND WARRANTS			2	12640	
47 REAL ESTATE INVESTMENT TRUSTS			2726	91784	

SUBTOTALS			3592871	109526326	
-------------	--	--	---------	-----------	--

B. PREFERRED STOCK

DOMESTIC PREFERRED STOCK

NEWS CORP LTD SPONS ADR PRF	PREFERRED STOCK	652487802	546	17424	SHARES
-----------------------------	-----------------	-----------	-----	-------	--------

SUBTOTALS FOR FOREIGN PREFERRED STOCKS			546	17424	
--	--	--	-----	-------	--

B. PREFERRED STOCK

FOREIGN PREFERRED STOCKS

NEWS CORP LTD SPONS ADR PRF	PREFERRED STOCK	652487802	10	335	SHARES
NEWS CORP LTD SPONS ADR PRF	PREFERRED STOCK	652487802	732	23354	SHARES
ROYAL BANK SCOTLAND PLC ADR PFD E	PREFERRED STOCK	780097705	14	500	SHARES
ROYAL BK SCOTLAND 8.50% SER J PFD	PREFERRED STOCK	780097853	26	1000	SHARES

SUBTOTALS FOR FOREIGN PREFERRED STOCKS			782	25189	
--	--	--	-----	-------	--

B. PREFERRED STOCK

CONVERTIBLE PREFERRED STOCKS

FORD MOTOR CAP TR II CONV PFD 6.50%	PREFERRED STOCK	345395206	8	150	SHARES
TEXTRON INC \$1.40 SER B CV PFD	PREFERRED STOCK	883203309	40	200	SHARES
AES TRUST III 6.75% CV PREFERRED	CONV PFD STOCK	00808N202	1362	30750	SHARES
ALLTEL CORP CONV PFD 7.75% 05/17/05	PREFERRED STOCK	020039822	52	1000	SHARES
ALLTELL CORP 7.75% CON'V	CONV PFD STOCK	020039822	3587	69300	SHARES
BAXTER INTL CONV PFD 7.0% 02/06	PREFERRED STOCK	071813406	142	2650	SHARES
BAXTER INTL CONV PFD 7.0% 02/06	PREFERRED STOCK	071813406	161	3000	SHARES
BAXTER INTL INC. CONV PFD	CONV PFD STOCK	071813406	2592	48229	SHARES
CAPITAL ONE 6.25% 5/17/05 CV PFD	CONV PFD STOCK	14040H204	1932	36500	SHARES
CONSTELLATION BRANDS 5.75% 09/01/06	CONV PFD STOCK	21036P306	1032	31500	SHARES
GLENBOROUGH REALTY TR 7.75% CONV PFD	PREFERRED STOCK	37803P204	35	1376	SHARES
KRAMONT RLTY TR 9.75% SER B-1 CV PFD	PREFERRED STOCK	50075Q206	4	130	SHARES

DOMINION RES BLACK WARRIOR	X		1	N.A.	N.A.	N.A.
PUBLIC STORAGE INC COM	X		1	N.A.	N.A.	N.A.
RECKSON ASSOCS RLTY CORP	X		1	N.A.	N.A.	N.A.
RECKSON ASSOCS RLTY CORP		X	1	N.A.	N.A.	N.A.
SHURGARD STORAGE CENTERS INC CL A	X		1	N.A.	N.A.	N.A.
WCI INDUSTRIES	X		1	N.A.	N.A.	N.A.
WCI INDUSTRIES	X		3	N.A.	N.A.	N.A.
W P CAREY & CO LLC	X		1	N.A.	N.A.	N.A.
W P CAREY & CO LLC		X	1	N.A.	N.A.	N.A.

SUBTOTALS FOR REAL ESTATE INVESTMENT TRUSTS				N.A.	N.A.	N.A.
---	--	--	--	------	------	------

*SUMMARY PAGE FOR A. COMMON STOCK *

MINOR ASSET TYPE

43 DOMESTIC COMMON STOCKS			100028258	0	4652502
44 FOREIGN COMMON STOCK/ADR'S			3916979	50963	773200

46 RIGHTS AND WARRANTS				12000	0	640
47 REAL ESTATE INVESTMENT TRUSTS				N.A.	N.A.	N.A.
SUBTOTALS				103957237	50963	5426342
B. PREFERRED STOCK						
DOMESTIC PREFERRED STOCK						
NEWS CORP LTD SPONS ADR PRF			2	N.A.	N.A.	N.A.
SUBTOTALS FOR FOREIGN PREFERRED STOCKS				N.A.	N.A.	N.A.
B. PREFERRED STOCK						
FOREIGN PREFERRED STOCKS						
NEWS CORP LTD SPONS ADR PRF	X		1	N.A.	N.A.	N.A.
NEWS CORP LTD SPONS ADR PRF		X	1	N.A.	N.A.	N.A.
ROYAL BANK SCOTLAND PLC ADR PFD E		X	1	N.A.	N.A.	N.A.
ROYAL BK SCOTLAND 8.50% SER J PFD	X		1	N.A.	N.A.	N.A.
SUBTOTALS FOR FOREIGN PREFERRED STOCKS				N.A.	N.A.	N.A.
B. PREFERRED STOCK						
CONVERTIBLE PREFERRED STOCKS						
FORD MOTOR CAP TR II CONV PFD 6.50%		X	1	N.A.	N.A.	N.A.
TEXTRON INC \$1.40 SER B CV PFD	X		1	N.A.	N.A.	N.A.
AES TRUST III 6.75% CV PREFERRED	X		2	N.A.	N.A.	N.A.
ALLTEL CORP CONV PFD 7.75% 05/17/05		X	1	N.A.	N.A.	N.A.
ALLTELL CORP 7.75% CON'V	X		2	N.A.	N.A.	N.A.
BAXTER INTL CONV PFD 7.0% 02/06		X	1	N.A.	N.A.	N.A.
BAXTER INTL CONV PFD 7.0% 02/06			1	N.A.	N.A.	N.A.
BAXTER INTL INC. CONV PFD	X		2	N.A.	N.A.	N.A.
CAPITAL ONE 6.25% 5/17/05 CV PFD	X		2	N.A.	N.A.	N.A.
CONSTELLATION BRANDS 5.75% 09/01/06	X		2	N.A.	N.A.	N.A.
GLENBOROUGH REALTY TR 7.75% CONV PFD		X	1	N.A.	N.A.	N.A.
KRAMONT RLTY TR 9.75% SER B-1 CV PFD	X		3	N.A.	N.A.	N.A.

SUBTOTALS FOR CONVERTIBLE PREFERRED STOCKS			10947		224785	
B. PREFERRED STOCK						
GLOBAL EQUITY MUTUAL FUNDS						
ISHARES MSCI EAFE INDEX FD	MUTUAL FUND	464287465	629		4446	SHARES
ISHARES MSCI EAFE INDEX FD	MUTUAL FUND	464287465	12		85	SHARES
TEMPLETON DRAGON FUND INC	MUTUAL FUND	88018T101	65		4100	SHARES
SUBTOTALS FOR GLOBAL EQUITY MUTUAL FUNDS			706		8631	
B. PREFERRED STOCK						
CLOSED END EQUITY MUTUAL FUNDS						
BRAZIL FUND INCORPORATED	MUTUAL FUND	105759104	2		66	SHARES
CALAMOS STRATEGIC TOT RET FD	MUTUAL FUND	128125101	7		500	SHARES
GABELLI EQUITY TRUST	MUTUAL FUND	362397101	22		2627	SHARES
JOHN HANCOCK BANK & THRIFT OPP FD	MUTUAL FUND	409735107	8		800	SHARES
INDIA FUND	MUTUAL FUND	454089103	24		1000	SHARES
ISHARES DJ SELECT DIVIDEND INDEX FD	MUTUAL FUND	464287168	26		450	SHARES
ISHARES S&P 500 INDEX FD	MUTUAL FUND	464287200	1456		13020	SHARES
ISHARES S&P 500/BARRA GRWTH INDEX FD	MUTUAL FUND	464287309	189		3500	SHARES
ISHARES RUSSELL MID CAP GROWTH INDEX	MUTUAL FUND	464287481	59		800	SHARES
ISHARES S&P MIDCAP 400 INDEX FD	MUTUAL FUND	464287507	496		4175	SHARES
ISHARES COHEN & STEERS RLTY INDEX FD	MUTUAL FUND	464287564	95		800	SHARES
ISHARES RUSSELL 1000 VALUE INDEX FD	MUTUAL FUND	464287598	210		3466	SHARES
ISHARES S&P MIDCAP 400 BARRA GRWTH I	MUTUAL FUND	464287606	289		2405	SHARES
ISHARES RUSSELL 1000 GROWTH INDEX FD	MUTUAL FUND	464287614	170		3766	SHARES
ISHARES RUSSELL 2000 GRWTH FD	MUTUAL FUND	464287648	47		800	SHARES
ISHARES RUSSELL 2000 GRWTH FD	MUTUAL FUND	464287648	47		800	SHARES
ISHARES RUSSELL 2000 INDEX FD	MUTUAL FUND	464287655	2372		20836	SHARES
ISHARES RUSSELL 2000 INDEX FD	MUTUAL FUND	464287655	6		50	SHARES
ISHARES S&P MIDCAP 400/BARRA VAL IND	MUTUAL FUND	464287705	196		1700	SHARES
ISHARES S&P SMALLCAP 600 INDEX FD	MUTUAL FUND	464287804	573		3970	SHARES
ISHARES S&P EUROPE 350 INDEX FD	MUTUAL FUND	464287861	173		2600	SHARES
ISHARES S&P SMALLCAP 600 BARRA VAL I	MUTUAL FUND	464287879	153		1400	SHARES
ISHARES S&P SMALLCAP 600 BARRA GRWTH NAIC GROWTH FUND	MUTUAL FUND	464287887	293		3100	SHARES
ISHARES S&P SMALLCAP 600 BARRA GRWTH NAIC GROWTH FUND	MUTUAL FUND	628921108	1		167	SHARES
SALOMON BROTHERS FUND	MUTUAL FUND	795477108	13		1100	SHARES
SOURCE CAPITAL INC	MUTUAL FUND	836144105	13		200	SHARES
TEMPLETON EMERGING MKTS FD	MUTUAL FUND	880191101	12		858	SHARES
TEMPLETON EMERGING MKTS INC FD-DE	MUTUAL FUND	880192109	61		4700	SHARES
TRI-CONTINENTAL CORP	MUTUAL FUND	895436103	21		1267	SHARES
VANGUARD TOTAL STOCK MARKET VIPERS	MUTUAL FUND	922908769	43		400	SHARES
ZWEIG FUND	MUTUAL FUND	989834106	11		2000	SHARES
BLACKROCK DIVIDEND ACHIEVERS TRUST	MUTUAL FUND	09250N107	101		6750	SHARES
COHEN & STEERS QUALITY INC RLTY FD	MUTUAL FUND	19247L106	18		1028	SHARES
COHEN & STEERS ADVANTAGE INC RLTY FD	MUTUAL FUND	19247W102	19		1000	SHARES
COHEN & STEERS SELECT UTILITY FD	MUTUAL FUND	19248A109	18		1009	SHARES
DNP SELECT INCOME FUND INC	MUTUAL FUND	23325P104	11		1000	SHARES
DNP SELECT INCOME FUND INC	MUTUAL FUND	23325P104	202		17945	SHARES
EATON VANCE TAX-ADVANTAGED DVD INC	MUTUAL FUND	27828G107	25		1250	SHARES
GABELLI UTILITY TRUST	MUTUAL FUND	36240A101	3		347	SHARES
GABELLI UTILITY TRUST	MUTUAL FUND	36240A101	3		310	SHARES
HANCOCK JOHN PATRIOT PFD DIVID FD	MUTUAL FUND	41013J107	31		2300	SHARES
PUTNAM MASTER INCOME TR	MUTUAL FUND	74683K104	77		12000	SHARES
SUBTOTALS FOR CLOSED END EQUITY MUTUAL FUNDS			7596		128262	
SUBTOTALS FOR CONVERTIBLE PREFERRED STOCKS				N.A.	N.A.	N.A.
B. PREFERRED STOCK						
GLOBAL EQUITY MUTUAL FUNDS						
ISHARES MSCI EAFE INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES MSCI EAFE INDEX FD		X	1	N.A.	N.A.	N.A.
TEMPLETON DRAGON FUND INC	X		1	N.A.	N.A.	N.A.
SUBTOTALS FOR GLOBAL EQUITY MUTUAL FUNDS				N.A.	N.A.	N.A.
B. PREFERRED STOCK						
CLOSED END EQUITY MUTUAL FUNDS						

BRAZIL FUND INCORPORATED	X		1	N.A.	N.A.	N.A.
CALAMOS STRATEGIC TOT RET FD		X	1	N.A.	N.A.	N.A.
GABELLI EQUITY TRUST	X		1	N.A.	N.A.	N.A.
JOHN HANCOCK BANK & THRIFT OPP FD	X		1	N.A.	N.A.	N.A.
INDIA FUND	X		1	N.A.	N.A.	N.A.
ISHARES DJ SELECT DIVIDEND INDEX FD		X	1	N.A.	N.A.	N.A.
ISHARES S&P 500 INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES S&P 500/BARRA GRWTH INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL MID CAP GROWTH INDEX	X		1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400 INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES COHEN & STEERS RLTY INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL 1000 VALUE INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400 BARRA GRWTH I	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL 1000 GROWTH INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 GRWTH FD	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 GRWTH FD		X	1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES RUSSELL 2000 INDEX FD		X	1	N.A.	N.A.	N.A.
ISHARES S&P MIDCAP 400/BARRA VAL IND	X		1	N.A.	N.A.	N.A.
ISHARES S&P SMALLCAP 600 INDEX FD	X		1	N.A.	N.A.	N.A.
ISHARES S&P EUROPE 350 INDEX FD		X	1	N.A.	N.A.	N.A.
ISHARES S&P SMALLCAP 600 BARRA VAL I	X		1	N.A.	N.A.	N.A.
ISHARES S&P SMALLCAP 600 BARRA GRWTH	X		1	N.A.	N.A.	N.A.
NAIC GROWTH FUND	X		1	N.A.	N.A.	N.A.
SALOMON BROTHERS FUND	X		1	N.A.	N.A.	N.A.
SOURCE CAPITAL INC	X		1	N.A.	N.A.	N.A.
TEMPLETON EMERGING MKTS FD		X	1	N.A.	N.A.	N.A.
TEMPLETON EMERGING MKTS INC FD-DE		X	1	N.A.	N.A.	N.A.
TRI-CONTINENTAL CORP		X	1	N.A.	N.A.	N.A.
VANGUARD TOTAL STOCK MARKET VIPERS		X	1	N.A.	N.A.	N.A.
ZWEIG FUND	X		1	N.A.	N.A.	N.A.
BLACKROCK DIVIDEND ACHIEVERS TRUST		X	1	N.A.	N.A.	N.A.
COHEN & STEERS QUALITY INC RLTY FD		X	1	N.A.	N.A.	N.A.
COHEN & STEERS ADVANTAGE INC RLTY FD		X	1	N.A.	N.A.	N.A.
COHEN & STEERS SELECT UTILITY FD	X		1	N.A.	N.A.	N.A.
DNP SELECT INCOME FUND INC	X		1	N.A.	N.A.	N.A.
DNP SELECT INCOME FUND INC		X	1	N.A.	N.A.	N.A.
EATON VANCE TAX-ADVANTAGED DVD INC	X		1	N.A.	N.A.	N.A.
GABELLI UTILITY TRUST	X		1	N.A.	N.A.	N.A.
GABELLI UTILITY TRUST		X	1	N.A.	N.A.	N.A.
HANCOCK JOHN PATRIOT PFD DIVID FD		X	1	N.A.	N.A.	N.A.
PUTNAM MASTER INCOME TR	X		1	N.A.	N.A.	N.A.
SUBTOTALS FOR CLOSED END EQUITY						
MUTUAL FUNDS				N.A.	N.A.	N.A.

B. PREFERRED STOCK

CLOSED-END NON-TAXABLE INCOME

MUNI HOLDINGS NY INSURED FD	MUTUAL FUND	625931100	125	8850	SHARES
MUNI ENHANCED FUND INC	MUTUAL FUND	626243109	21	1918	SHARES
MUNI ENHANCED FUND INC	MUTUAL FUND	626243109	22	2032	SHARES
MUNI YIELD FUND INC	MUTUAL FUND	626299101	14	1000	SHARES
MUNI YIELD FUND INC	MUTUAL FUND	626299101	15	1124	SHARES
MUNI YIELD NEW YORK INSURED FD	MUTUAL FUND	626301105	21	1601	SHARES
NUVEEN MUNICIPAL VALUE FUND	MUTUAL FUND	670928100	32	3476	SHARES
NUVEEN MUNICIPAL VALUE FUND	MUTUAL FUND	670928100	114	12403	SHARES
NUVEEN PA INVT QUALITY MUN FD	MUTUAL FUND	670972108	127	8614	SHARES
NUVEEN PA INVT QUALITY MUN FD	MUTUAL FUND	670972108	283	19094	SHARES
NUVEEN SELECT QUALITY MUN FD	MUTUAL FUND	670973106	12	770	SHARES
NUVEEN PREMIER MUNICIPAL INCOME FD	MUTUAL FUND	670988104	11	755	SHARES
PUTNAM MANAGED MUNICIPAL INCOME TR	MUTUAL FUND	746823103	89	12187	SHARES
SALOMON BROS MUNI PTR FD	MUTUAL FUND	794916106	18	1350	SHARES
SCUDDER STRATEGIC MUNI INCOME TRUST	MUTUAL FUND	811234103	19	1500	SHARES
VAN KAMPEN MUNICIPAL INCOME TRUST	MUTUAL FUND	920909108	95	10000	SHARES
VAN KAMPEN ADVANTAGE PA MUNI INCOME	MUTUAL FUND	920937109	26	1650	SHARES
VAN KAMPEN ADVANTAGE PA MUNI INCOME	MUTUAL FUND	920937109	135	8600	SHARES
APEX MUNICIPAL FUND	MUTUAL FUND	037580107	9	1000	SHARES
APEX MUNICIPAL FUND	MUTUAL FUND	037580107	18	2027	SHARES
BLACKROCK INSD MUNI 2008 TERM TR	MUTUAL FUND	09247K109	8	500	SHARES
BLACKROCK NY INS MUNI 2008 TERM TR	MUTUAL FUND	09247L107	8	500	SHARES
EATON VANCE PA MUNI INC TR	MUTUAL FUND	27826T101	106	6800	SHARES
EATON VANCE INSURED FL MUNI BD FD I	MUTUAL FUND	27828E102	17	1133	SHARES
MORGAN STANLEY MUNI INC OPP TR II	MUTUAL FUND	61745P445	16	2000	SHARES
MUNI YIELD CALIF INSD FUND INC	MUTUAL FUND	62629L104	41	3050	SHARES
MUNI YIELD INSURED FUND	MUTUAL FUND	62630E107	6	390	SHARES
MUNI YIELD PENNSYLVANIA INSURED FD	MUTUAL FUND	62630V109	37	2467	SHARES
MUNI YIELD PENNSYLVANIA INSURED FD	MUTUAL FUND	62630V109	24	1574	SHARES
NUVEEN PA PREM INCOME MUN FD 2	MUTUAL FUND	67061F101	80	5316	SHARES
NUVEEN PA PREM INCOME MUN FD 2	MUTUAL FUND	67061F101	51	3392	SHARES
NUVEEN MUNICIPAL ADVANTAGE FD	MUTUAL FUND	67062H106	10	650	SHARES
NUVEEN MUNICIPAL ADVANTAGE FD	MUTUAL FUND	67062H106	164	10643	SHARES
NUVEEN INSD QUALITY MUN FD	MUTUAL FUND	67062N103	53	3424	SHARES
NUVEEN INSD QUALITY MUN FD	MUTUAL FUND	67062N103	19	1200	SHARES
NUVEEN PERFORMANCE PLUS MUNI FD	MUTUAL FUND	67062P108	52	3550	SHARES
NUVEEN PREM INC MUNI FD	MUTUAL FUND	67062T100	10	700	SHARES
NUVEEN PREM INC MUNI FD	MUTUAL FUND	67062T100	11	775	SHARES
NUVEEN MUNI MARKET OPPORTUNITY FD	MUTUAL FUND	67062W103	36	2500	SHARES
NUVEEN MUNI MARKET OPPORTUNITY FD	MUTUAL FUND	67062W103	216	15000	SHARES
NUVEEN PREMIUM INCOME MUNICIPAL FD 2	MUTUAL FUND	67063W102	1	100	SHARES
NUVEEN PREMIUM INCOME MUNICIPAL FD 2	MUTUAL FUND	67063W102	11	765	SHARES
NUVEEN PREM INC MUN FD 4	MUTUAL FUND	6706K4105	37	2965	SHARES
NUVEEN INVT QUALITY MUNI FD	MUTUAL FUND	67090E106	24	1600	SHARES
NUVEEN INVT QUALITY MUNI FD	MUTUAL FUND	67090E106	5	333	SHARES
PIMCO MUNICIPAL INCOME FUND III	MUTUAL FUND	72201A103	19	1335	SHARES
SCUDDER MUNICIPAL INCOME TR COM	MUTUAL FUND	81118R604	48	3900	SHARES
VAN KAMPEN PENN VALUE MUNI INCOME TR	MUTUAL FUND	92112T108	91	5858	SHARES

SUBTOTALS FOR CLOSED-END NON-TAXABLE INCOME

2407 182371

B. PREFERRED STOCK

CLOSED-END FIXED INCOME

CIM HIGH YIELD SECS SH BEN INT (CE)	MUTUAL FUND	125527101	1	136	SHARES
FLAHERTY & CRUMRINE/CLAYMORE PFD SEC	MUTUAL FUND	338478100	26	1010	SHARES
FRANKLIN UNIVERSAL TRUST	MUTUAL FUND	355145103	24	4200	SHARES
GERMANY FUND	MUTUAL FUND	374143105	3	503	SHARES
JOHN HANCOCK INVESTORS TRUST	MUTUAL FUND	410142103	6	300	SHARES
MFS CHARTER INCOME TRUST	MUTUAL FUND	552727109	1	166	SHARES
NEW AMERICAN HIGH INCOME FD INC CE	MUTUAL FUND	641876107	7	3500	SHARES
PACIFIC AMERICAN INCOME SHS INC CE	MUTUAL FUND	693796104	23	1500	SHARES
PUTNAM MANAGED HIGH YIELD TRUST	MUTUAL FUND	746819101	22	2650	SHARES
PUTNAM PREMIER INCOME TRUST	MUTUAL FUND	746853100	2	300	SHARES
TEMPLETON GLOBAL INCOME FUND-DE	MUTUAL FUND	880198106	35	4043	SHARES
TEMPLETON GLOBAL INCOME FUND-DE	MUTUAL FUND	880198106	327	37500	SHARES
ACM INCOME FUND	MUTUAL FUND	000912105	7	892	SHARES
ABERDEEN ASIA PACIFIC INC FD	MUTUAL FUND	003009107	18	3000	SHARES
ALLIANCE WORLD DLR GOVT FUND (CE)	MUTUAL FUND	018796102	30	2500	SHARES
AMERICAN STRATEGIC INCOME PORT II	MUTUAL FUND	030099105	58	4400	SHARES

MUNI HOLDINGS NY INSURED FD		X	1	N.A.	N.A.	N.A.
MUNI ENHANCED FUND INC	X		1	N.A.	N.A.	N.A.
MUNI ENHANCED FUND INC		X	1	N.A.	N.A.	N.A.
MUNI YIELD FUND INC	X		1	N.A.	N.A.	N.A.
MUNI YIELD FUND INC		X	1	N.A.	N.A.	N.A.
MUNI YIELD NEW YORK INSURED FD		X	1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL VALUE FUND	X		1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL VALUE FUND		X	1	N.A.	N.A.	N.A.

NUVEEN PA INVT QUALITY MUN FD	X		1	N.A.	N.A.	N.A.
NUVEEN PA INVT QUALITY MUN FD		X	1	N.A.	N.A.	N.A.
NUVEEN SELECT QUALITY MUN FD		X	1	N.A.	N.A.	N.A.
NUVEEN PREMIER MUNICIPAL INCOME FD		X	1	N.A.	N.A.	N.A.
PUTNAM MANAGED MUNICIPAL INCOME TR		X	1	N.A.	N.A.	N.A.
SALOMON BROS MUNI PTR FD	X		1	N.A.	N.A.	N.A.
SCUDDER STRATEGIC MUNI INCOME TRUST	X		1	N.A.	N.A.	N.A.
VAN KAMPEN MUNICIPAL INCOME TRUST		X	1	N.A.	N.A.	N.A.
VAN KAMPEN ADVANTAGE PA MUNI INCOME	X		1	N.A.	N.A.	N.A.
VAN KAMPEN ADVANTAGE PA MUNI INCOME		X	1	N.A.	N.A.	N.A.
APEX MUNICIPAL FUND	X		1	N.A.	N.A.	N.A.
APEX MUNICIPAL FUND		X	1	N.A.	N.A.	N.A.
BLACKROCK INSD MUNI 2008 TERM TR		X	1	N.A.	N.A.	N.A.
BLACKROCK NY INS MUNI 2008 TERM TR		X	1	N.A.	N.A.	N.A.
EATON VANCE PA MUNI INC TR		X	1	N.A.	N.A.	N.A.
EATON VANCE INSURED FL MUNI BD FD I	X		1	N.A.	N.A.	N.A.
MORGAN STANLEY MUNI INC OPP TR II		X	1	N.A.	N.A.	N.A.
MUNIYIELD CALIF INSD FUND INC		X	1	N.A.	N.A.	N.A.
MUNIYIELD INSURED FUND		X	1	N.A.	N.A.	N.A.
MUNIYIELD PENNSYLVANIA INSURED FD	X		1	N.A.	N.A.	N.A.
MUNIYIELD PENNSYLVANIA INSURED FD		X	1	N.A.	N.A.	N.A.
NUVEEN PA PREM INCOME MUN FD 2	X		1	N.A.	N.A.	N.A.
NUVEEN PA PREM INCOME MUN FD 2		X	1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL ADVANTAGE FD	X		1	N.A.	N.A.	N.A.
NUVEEN MUNICIPAL ADVANTAGE FD		X	1	N.A.	N.A.	N.A.
NUVEEN INSD QUALITY MUN FD	X		1	N.A.	N.A.	N.A.
NUVEEN INSD QUALITY MUN FD		X	1	N.A.	N.A.	N.A.
NUVEEN PERFORMANCE PLUS MUNI FD		X	1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUNI FD	X		1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUNI FD		X	1	N.A.	N.A.	N.A.
NUVEEN MUNI MARKET OPPORTUNITY FD	X		1	N.A.	N.A.	N.A.
NUVEEN MUNI MARKET OPPORTUNITY FD		X	1	N.A.	N.A.	N.A.
NUVEEN PREMIUM INCOME MUNICIPAL FD 2	X		1	N.A.	N.A.	N.A.
NUVEEN PREMIUM INCOME MUNICIPAL FD 2		X	1	N.A.	N.A.	N.A.
NUVEEN PREM INC MUN FD 4		X	1	N.A.	N.A.	N.A.
NUVEEN INVT QUALITY MUNI FD	X		1	N.A.	N.A.	N.A.
NUVEEN INVT QUALITY MUNI FD		X	1	N.A.	N.A.	N.A.
PIMCO MUNICIPAL INCOME FUND III	X		1	N.A.	N.A.	N.A.
SCUDDER MUNICIPAL INCOME TR COM		X	1	N.A.	N.A.	N.A.
VAN KAMPEN PENN VALUE MUNI INCOME TR	X		1	N.A.	N.A.	N.A.
SUBTOTALS FOR CLOSED-END NON-TAXABLE INCOME				N.A.	N.A.	N.A.

B. PREFERRED STOCK

CLOSED-END FIXED INCOME

CIM HIGH YIELD SECS SH BEN INT (CE)		X	1	N.A.	N.A.	N.A.
FLAHERTY & CRUMRINE/CLAYMORE PFD SEC	X		1	N.A.	N.A.	N.A.
FRANKLIN UNIVERSAL TRUST		X	1	N.A.	N.A.	N.A.
GERMANY FUND	X		1	N.A.	N.A.	N.A.
JOHN HANCOCK INVESTORS TRUST		X	1	N.A.	N.A.	N.A.
MFS CHARTER INCOME TRUST	X		1	N.A.	N.A.	N.A.
NEW AMERICAN HIGH INCOME FD INC CE		X	1	N.A.	N.A.	N.A.
PACIFIC AMERICAN INCOME SHS INC CE		X	1	N.A.	N.A.	N.A.
PUTNAM MANAGED HIGH YIELD TRUST		X	1	N.A.	N.A.	N.A.
PUTNAM PREMIER INCOME TRUST		X	1	N.A.	N.A.	N.A.
TEMPLETON GLOBAL INCOME FUND-DE	X		1	N.A.	N.A.	N.A.
TEMPLETON GLOBAL INCOME FUND-DE		X	1	N.A.	N.A.	N.A.
ACM INCOME FUND		X	1	N.A.	N.A.	N.A.
ABERDEEN ASIA PACIFIC INC FD	X		1	N.A.	N.A.	N.A.
ALLIANCE WORLD DLR GOVT FUND (CE)	X		1	N.A.	N.A.	N.A.
AMERICAN STRATEGIC INCOME PORT II	X		1	N.A.	N.A.	N.A.

AMERICAN STRATEGIC INCOME III FD	MUTUAL FUND	03009T101	54	4300	SHARES
BANCROFT CONVERTIBLE FUND INC	MUTUAL FUND	059695106	0	25	SHARES
CIGNA HIGH INCOME SHARE (CE)	MUTUAL FUND	12551D109	1	241	SHARES
CITICORP INVESTMENTS CORP LN FD	MUTUAL FUND	17307C107	38	2583	SHARES
DREYFUS HIGH YIELD STRATEGIES FD	MUTUAL FUND	26200S101	10	2000	SHARES
DUFF & PHELPS UTIL & CORP BOND FD	MUTUAL FUND	26432K108	22	1500	SHARES
JOHN HANCOCK PFD INC FD II	MUTUAL FUND	41013X106	26	1050	SHARES
HIGH INCOME OPPORTUNITY FD INC	MUTUAL FUND	42967Q105	20	2881	SHARES
MFS INTERMEDIATE INCOME TRUST	MUTUAL FUND	55273C107	66	10000	SHARES
MFS SPECIAL VALUE TRUST	MUTUAL FUND	55274E102	24	2125	SHARES
MORGAN STANLEY HIGH YLD FD INC	MUTUAL FUND	61744M104	20	3050	SHARES
NUVEEN QUALITY PFD INCOME FD 2	MUTUAL FUND	67072C105	61	4085	SHARES
NUVEEN QUALITY PFD INCOME FD 2	MUTUAL FUND	67072C105	206	13715	SHARES
NUVEEN PFD & CVRT INCOME FUND	MUTUAL FUND	67073B106	22	1500	SHARES
NUVEEN PFD & CONV INCOME FD II	MUTUAL FUND	67073D102	26	1860	SHARES
PIMCO CORPORATE INCOME FUND	MUTUAL FUND	72200U100	11	740	SHARES
PIMCO RCM STRAT GLOBAL GOVT	MUTUAL FUND	72200X104	18	1500	SHARES

SUBTOTALS FOR CLOSED-END FIXED INCOME 1215 119755

SUMMARY PAGE FOR B. PREFERRED STOCK

MINOR ASSET TYPE

49 DOMESTIC PREFERRED STOCK	546	17424
50 FOREIGN PREFERRED STOCKS	782	25189
51 CONVERTIBLE PREFERRED STOCKS	10947	224785
60 GLOBAL EQUITY MUTUAL FUNDS	706	8631
63 CLOSED END EQUITY MUTUAL FUND	7596	128262
65 CLOSED-END NON-TAXABLE INCOME	2407	182371
68 CLOSED-END FIXED INCOME	1215	119755
	24199	706417

C. OTHER

CONVERTIBLE CORPORATE BONDS

BISYS GROUP INC CONV 4.000% 3/15/06 *	BOND	055472AB0	20	20000	PRINCIPAL
LEHMAN BROTHERS CONV 1.000% 9/16/10 *	BOND	52517PWR8	18	20000	PRINCIPAL
MERRILL LYNCH CONV 1.00% 5/28/09 *	BOND	59021JAA7	23	25000	PRINCIPAL
NEXTEL COMMUNICA CSN 5.250% 1/15/10 *	BOND	65332VAY9	30	30000	PRINCIPAL

SUBTOTALS FOR CONVERTIBLE CORPORATE BONDS 91 95000

C. OTHER

NON-TAXABLE FIXED INCOME FUNDS

DREYFUS STRATEGIC MUNS INC (CE) *	MUTUAL FUND	261932107	19	2109	PRINCIPAL
MUNI HOLDINGS NEW JERSEY INSD FD INC *	MUTUAL FUND	625936109	45	3050	PRINCIPAL
MUNICIPAL HIGH INCOME FD INC *	MUTUAL FUND	626214100	15	2050	PRINCIPAL
MUNICIPAL HIGH INCOME FD INC *	MUTUAL FUND	626214100	80	10930	PRINCIPAL
NUVEEN QUALITY INCOME MUNI FD *	MUTUAL FUND	670977107	19	1280	PRINCIPAL
NUVEEN PREMIER INSD MUNI FD *	MUTUAL FUND	670987106	6	410	PRINCIPAL
VAN KAMPEN PA QUALITY MUNI TR (CE) *	MUTUAL FUND	920924107	38	2400	PRINCIPAL
VAN KAMPEN PA QUALITY MUNI TR (CE) *	MUTUAL FUND	920924107	104	6650	PRINCIPAL
VAN KAMPEN TRUST INSURED MUNICIPAL *	MUTUAL FUND	920928108	8	505	PRINCIPAL
VAN KAMPEN TRUST INVT GRADE PA MUNI *	MUTUAL FUND	920934106	54	3425	PRINCIPAL
VAN KAMPEN ADVANTAGE MUNI INCOME TR *	MUTUAL FUND	921124103	114	7500	PRINCIPAL
BLACKROCK INVT QUALITY MUN TR (CE) *	MUTUAL FUND	09247D105	13	870	PRINCIPAL
BLACKROCK MUN TARGET TRM TR *	MUTUAL FUND	09247M105	21	2000	PRINCIPAL
DREYFUS MUNICIPAL INCOME FUND *	MUTUAL FUND	26201R102	74	7200	PRINCIPAL
DREYFUS STRATEGIC MUN BD FD (CE) *	MUTUAL FUND	26202F107	238	27602	PRINCIPAL
DREYFUS STRATEGIC MUN BD FD (CE) *	MUTUAL FUND	26202F107	154	17864	PRINCIPAL

AMERICAN STRATEGIC INCOME III FD	X	1	N.A.	N.A.	N.A.
BANCROFT CONVERTIBLE FUND INC	X	1	N.A.	N.A.	N.A.
CIGNA HIGH INCOME SHARE (CE)		X	1	N.A.	N.A.
CITICORP INVESTMENTS CORP LN FD		X	1	N.A.	N.A.
DREYFUS HIGH YIELD STRATEGIES FD		X	1	N.A.	N.A.
DUFF & PHELPS UTIL & CORP BOND FD		X	1	N.A.	N.A.
JOHN HANCOCK PFD INC FD II	X	1	N.A.	N.A.	N.A.
HIGH INCOME OPPORTUNITY FD INC	X	1	N.A.	N.A.	N.A.
MFS INTERMEDIATE INCOME TRUST		X	1	N.A.	N.A.
MFS SPECIAL VALUE TRUST		X	1	N.A.	N.A.
MORGAN STANLEY HIGH YLD FD INC		X	1	N.A.	N.A.
NUVEEN QUALITY PFD INCOME FD 2	X	1	N.A.	N.A.	N.A.
NUVEEN QUALITY PFD INCOME FD 2		X	1	N.A.	N.A.
NUVEEN PFD & CVRT INCOME FUND		X	1	N.A.	N.A.

NUVEEN PFD & CONV INCOME FD II	X		1	N.A.	N.A.	N.A.
PIMCO CORPORATE INCOME FUND	X		1	N.A.	N.A.	N.A.
PIMCO RCM STRAT GLOBAL GOVT		X	1	N.A.	N.A.	N.A.

SUBTOTALS FOR CLOSED-END FIXED INCOME				N.A.	N.A.	N.A.
---------------------------------------	--	--	--	------	------	------

SUMMARY PAGE FOR B. PREFERRED STOCK

MINOR ASSET TYPE

49 DOMESTIC PREFERRED STOCK				N.A.	N.A.	N.A.
50 FOREIGN PREFERRED STOCKS				N.A.	N.A.	N.A.
51 CONVERTIBLE PREFERRED STOCKS				N.A.	N.A.	N.A.
60 GLOBAL EQUITY MUTUAL FUNDS				N.A.	N.A.	N.A.
63 CLOSED END EQUITY MUTUAL FUND				N.A.	N.A.	N.A.
65 CLOSED-END NON-TAXABLE INCOME				N.A.	N.A.	N.A.
68 CLOSED-END FIXED INCOME				N.A.	N.A.	N.A.
				N.A.	N.A.	N.A.

C. OTHER

CONVERTIBLE CORPORATE BONDS

BISYS GROUP INC CONV 4.000% 3/15/06 *		X	1	N.A.	N.A.	N.A.
LEHMAN BROTHERS CONV 1.000% 9/16/10 *		X	1	N.A.	N.A.	N.A.
MERRILL LYNCH CONV 1.00% 5/28/09 *	X		1	N.A.	N.A.	N.A.
NEXTEL COMMUNICA CSN 5.250% 1/15/10 *		X	1	N.A.	N.A.	N.A.

SUBTOTALS FOR CONVERTIBLE CORPORATE BONDS				N.A.	N.A.	N.A.
---	--	--	--	------	------	------

C. OTHER

NON-TAXABLE FIXED INCOME FUNDS

DREYFUS STRATEGIC MUNS INC (CE) *		X	1	N.A.	N.A.	N.A.
MUNI HOLDINGS NEW JERSEY INSD FD INC *		X	1	N.A.	N.A.	N.A.
MUNICIPAL HIGH INCOME FD INC *	X		1	N.A.	N.A.	N.A.
MUNICIPAL HIGH INCOME FD INC *		X	1	N.A.	N.A.	N.A.
NUVEEN QUALITY INCOME MUNI FD *		X	1	N.A.	N.A.	N.A.
NUVEEN PREMIER INSD MUNI FD *		X	1	N.A.	N.A.	N.A.
VAN KAMPEN PA QUALITY MUNI TR (CE) *	X		1	N.A.	N.A.	N.A.
VAN KAMPEN PA QUALITY MUNI TR (CE) *		X	1	N.A.	N.A.	N.A.
VAN KAMPEN TRUST INSURED MUNICIPAL *	X		1	N.A.	N.A.	N.A.
VAN KAMPEN TRUST INVT GRADE PA MUNI *	X		1	N.A.	N.A.	N.A.
VAN KAMPEN ADVANTAGE MUNI INCOME TR *		X	1	N.A.	N.A.	N.A.
BLACKROCK INVT QUALITY MUN TR (CE) *		X	1	N.A.	N.A.	N.A.
BLACKROCK MUN TARGET TRM TR *		X	1	N.A.	N.A.	N.A.
DREYFUS MUNICIPAL INCOME FUND *		X	1	N.A.	N.A.	N.A.
DREYFUS STRATEGIC MUN BD FD (CE) *	X		1	N.A.	N.A.	N.A.
DREYFUS STRATEGIC MUN BD FD (CE) *		X	1	N.A.	N.A.	N.A.

EATON VANCE MUNICIPAL INCOME TRUST *	MUTUAL FUND	27826U108	82	5000	PRINCIPAL
MORGAN STANLEY QUALITY MUNICIPAL SEC *	MUTUAL FUND	61745P585	21	1460	PRINCIPAL
MORGAN STANLEY QUALITY MUNI INVST *	MUTUAL FUND	61745P668	24	1708	PRINCIPAL
MORGAN STAN DEAN QUALITY MUN INC TR *	MUTUAL FUND	61745P734	19	1413	PRINCIPAL
MORGAN STANLEY INSD MUNI INCOME TR *	MUTUAL FUND	61745P791	61	4334	PRINCIPAL
MUNIYIELD QUALITY FUND II *	MUTUAL FUND	62630T104	86	6850	PRINCIPAL
NUVEEN DIVIDEND ADVANTAGE MUNI FUND *	MUTUAL FUND	67066V101	18	1167	PRINCIPAL
NUVEEN DIVID ADVANTAGE MUN FD 2 *	MUTUAL FUND	67070F100	5	333	PRINCIPAL
NUVEEN DIVID ADVANTAGE MUN FD 2 *	MUTUAL FUND	67070F100	34	2251	PRINCIPAL

SUBTOTALS FOR NON-TAXABLE FIXED INCOME FUNDS 1352 120361

C. OTHER

MUNICIPAL UITs

MFS MUN INCOME TR SH BEN INT	UIT	552738106	13	1700	PRINCIPAL
SUBTOTALS FOR MUNICIPAL UITs			13	1700	

C. OTHER

PARTNERSHIPS

FERRELLGAS PARTNERS LP *	PARTNERSHIP	315293100	22	1000	PRINCIPAL
FERRELLGAS PARTNERS LP *	PARTNERSHIP	315293100	175	8000	PRINCIPAL
PHOSPHATE RESOURCES LTD PARTNERS *	PARTNERSHIP	719217101	7	2000	PRINCIPAL
PHOSPHATE RESOURCES LTD PARTNERS *	PARTNERSHIP	719217101	7	2000	PRINCIPAL
ML MACADAMIA ORCHARDS L P *	PARTNERSHIP	55307U107	0	100	PRINCIPAL
SUBTOTALS FOR PARTNERSHIPS			211	13100	

MINOR ASSET TYPE

70 MUNICIPAL UITs	13	1700
32 CONVERTIBLE CORPORATE BONDS	91	95000
88 PARTNERSHIPS	211	13100
67 NON-TAXABLE FIXED INCOME FUNDS	1352	120361
SUBTOTALS	1667	230161

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

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

CATEGORY

A. COMMON STOCK	3592871	109526326
B. PREFERRED STOCK	24199	706417
C. OTHER	1667	230161
GRAND TOTALS	3618737	110462904

EATON VANCE MUNICIPAL INCOME TRUST *	X	1	N.A.	N.A.	N.A.
MORGAN STANLEY QUALITY MUNICIPAL SEC *	X	1	N.A.	N.A.	N.A.
MORGAN STANLEY QUALITY MUNI INVST *	X	1	N.A.	N.A.	N.A.
MORGAN STAN DEAN QUALITY MUN INC TR *	X	1	N.A.	N.A.	N.A.
MORGAN STANLEY INSD MUNI INCOME TR *	X	1	N.A.	N.A.	N.A.
MUNIYIELD QUALITY FUND II *	X	1	N.A.	N.A.	N.A.
NUVEEN DIVIDEND ADVANTAGE MUNI FUND *	X	1	N.A.	N.A.	N.A.
NUVEEN DIVID ADVANTAGE MUN FD 2 *	X	1	N.A.	N.A.	N.A.
NUVEEN DIVID ADVANTAGE MUN FD 2 *	X	1	N.A.	N.A.	N.A.
SUBTOTALS FOR NON-TAXABLE FIXED INCOME FUNDS			N.A.	N.A.	N.A.

C. OTHER

MUNICIPAL UITs

MFS MUN INCOME TR SH BEN INT	X	1	N.A.	N.A.	N.A.
SUBTOTALS FOR MUNICIPAL UITs			N.A.	N.A.	N.A.

C. OTHER

PARTNERSHIPS

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

SUBTOTALS FOR PARTNERSHIPS N.A. N.A. N.A.

MINOR ASSET TYPE

70 MUNICIPAL UITS				N.A.	N.A.	N.A.
32 CONVERTIBLE CORPORATE BONDS				N.A.	N.A.	N.A.
88 PARTNERSHIPS				N.A.	N.A.	N.A.
67 NON-TAXABLE FIXED INCOME FUNDS				N.A.	N.A.	N.A.

SUBTOTALS N.A. N.A. N.A.

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

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

CATEGORY

- A. COMMON STOCK
- B. PREFERRED STOCK
- C. OTHER

GRAND TOTALS

FORM 13-F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3

Form 13-F Information Table Entry Total: 2,994

Form 13-F Information Table Value Total: 3,618,737

(thousands)

List of Other Included Managers:

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

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	028-39800	Manufacturers & Traders Trust Company
2	028-10910	Zirkin-Cutler Investments, Inc.
3	028-10909	MTB Investment Advisors, Inc.