

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

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

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2005

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	November 14, 2005 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,859

Form 13F Information Table Value Total: \$17,164,623 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN CALL	INVESTMENT DISCRETION
1-800 CONTACTS INC	EQUITY	681977104	116	6,197		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	129	18,375		SOLE
1ST SOURCE CORP.	EQUITY	336901103	197	8,489		SOLE

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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DANA CORP	EQUITY	235811106	667	70,859		SOLE
DANA CORP	EQUITY	235811106	5	736	SH	DEFINED
DANAHER CORP	EQUITY	235851102	26991	388,164	SH	DEFINED
Danaher Corp	EQUITY	235851102	1875	35,000	SH	SOLE
DANAHER CORP.	EQUITY	235851102	14246	264,640		SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	15	660	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	3210	105,688		SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	163	46,293		SOLE
DATASCOPE CORP.	EQUITY	238113104	263	8,476		SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	136	10,157		SOLE
DAVITA INC	EQUITY	23918K108	96	2,081		SOLE
DEAN FOODS CO	EQUITY	242370104	11980	308,278		SOLE
DEB SHOPS, INC	EQUITY	242728103	68	3,119		SOLE
DECKERS OUTDOOR CORP	EQUITY	243537107	177	7,355		SOLE
DECODE GENETICS, INC	EQUITY	243586104	331	39,507		SOLE
DEERE & CO	EQUITY	244199105	90	1,759	SH	DEFINED
DEERE & CO.	EQUITY	244199105	6511	106,386		SOLE
DEL MONTE	EQUITY	24522P103	64	5,928		SOLE
DELL INC	EQUITY	24702R101	2460	84132410		SOLE
DELL INC	EQUITY	24702R101	16322	493,864	SH	DEFINED
DELPHI CORP	EQUITY	247126105	844	305,686		SOLE
DELPHI CORP	EQUITY	247126105	6	2,752	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	945	20,185		SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	682	25,838		SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	75	99,334		SOLE
DELTA FINANCIAL CORP	EQUITY	247918105	57	7,826		SOLE
DELTA PETROLEUM CORP	EQUITY	247907207	461	22,169		S