

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,653

Form 13F Information Table Value Total: \$17,898,468 (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
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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.

VOTING AUTHORITY

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MGRS	VOTING AUTHORITY		
									(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	EQUITY	681977104	50	2,029	SH		SOLE	1	2,029		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	60	7,142	SH		SOLE	1	7,142		
1ST SOURCE CORP.	EQUITY	336901103	89	4,816	SH		SOLE	1	4,816		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	764,272	53,445,620	SH		SOLE	1	53,445,620		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	125	8,771	SH		SOLE	1	8,771		
3COM CORP.	EQUITY	885535104	2,274	486,977	SH		SOLE	1	486,977		
3M	EQUITY	88579Y101	2,128	16,500	SH		DEFINED	4		16,500	
3M CO	EQUITY	88579Y101	54,624	423,510	SH		SOLE	1	423,510		
3M CO	EQUITY	88579Y101	1,545	11,975	SH		DEFINED	2		11,975	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	86	4,610	SH		SOLE	1	4,610		
7-ELEVEN INC.	EQUITY	817826209	92	8,743	SH		SOLE	1	8,743		
99 CENTS ONLY STORES	EQUITY	65440K106	3,243	94,505	SH		SOLE	1	94,505		
99 CENTS ONLY STORES	EQUITY	65440K106	4,441	129,400	SH		DEFINED	2		129,400	
99 CENTS ONLY STORES COM	EQUITY	65440K106	15	429,580	SH		SOLE	3	417,460		12,120
A C MOORE ARTS & CRAFT	EQUITY	00086T103	96	4,788	SH		SOLE	1	4,788		
A.G. EDWARDS, INC.	EQUITY	281760108	3,683	107,677	SH		SOLE	1	107,677		
A.S.V. INC	EQUITY	001963107	37	2,512	SH		SOLE	1	2,512		
AAIPHARMA INC	EQUITY	00252W104	105	5,301	SH		SOLE	1	5,301		
AAON INC	EQUITY	000360206	64	3,455	SH		SOLE	1	3,455		
AAR CORP.	EQUITY	000361105	85	12,110	SH		SOLE	1	12,110		
AARON RENTS, INC.	EQUITY	002535201	156	6,037	SH		SOLE	1	6,037		
ABBAY NATIONAL PLC	EQUITY	002920809	9,141	335,900	SH		SOLE	1	336		
ABBOTT LABORATORIES	EQUITY	002824100	33,658	769,155	SH		SOLE	1	769,155		
ABBOTT LABS	EQUITY	002824100	9,433	215,565	SH		DEFINED	2		215,565	
Abbott Labs	EQUITY	002824100	2,844	65,000	SH		DEFINED	4		65,000	
ABC BANCORP	EQUITY	000400101	52	3,702	SH		SOLE	1	3,702		
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	4	152,366	SH		SOLE	3	131,200		21,166
ABERCROMBIE AND FITCH CO	EQUITY	002896207	1,639	57,700	SH		DEFINED	2		57,700	
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3,737	131,554	SH		SOLE	1	131,554		
ABGENIX, INC.	EQUITY	00339B107	349	33,429	SH		SOLE	1	33,429		
ABLE LABORATORIES INC	EQUITY	00371N407	99	5,011	SH		SOLE	1	5,011		
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	4	202,500	SH		SOLE	3	202,500		
ABM INDUSTRIES, INC.	EQUITY	000957100	220	14,310	SH		SOLE	1	14,310		
ACADIA REALTY TRUST	EQUITY	004239109	49	5,404	SH		SOLE	1	5,404		
ACCREDITED HOME LENDERS	EQUITY	00437P107	71	3,672	SH		SOLE	1	3,672		
ACCREDO HEALTH INC.	EQUITY	00437V104	393	18,164	SH		SOLE	1	18,164		
ACE LTD	EQUITY	G0070K103	6,465	188,540	SH		SOLE	1	188,540		
ACETO CORP	EQUITY	004446100	63	3,378	SH		SOLE	1	3,378		
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	39	9,223	SH		SOLE	1	9,223		

ACME COMMUNICATION INC	EQUITY	004631107	24	3,188	SH	SOLE	1	3,188	
ACTEL CORP.	EQUITY	004934105	172	8,351	SH	SOLE	1	8,351	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	111	5,844	SH	SOLE	1	5,844	
ACTIVCARD CORP	EQUITY	00506J107	126	13,334	SH	SOLE	1	13,334	
ACTIVISION, INC.	EQUITY	004930202	2,185	169,738	SH	SOLE	1	169,738	
ACTUANT CORP	EQUITY	00508X203	190	4,018	SH	SOLE	1	4,018	
ACUITY BRANDS INC	EQUITY	00508Y102	287	15,786	SH	SOLE	1	15,786	
ACXIOM CORP.	EQUITY	005125109	1,757	115,181	SH	SOLE	1	115,181	
ADAPTEC, INC.	EQUITY	00651F108	324	40,769	SH	SOLE	1	40,769	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	953	414,502	SH	SOLE	1	414,502	
ADMINISTAFF, INC.	EQUITY	007094105	77	7,456	SH	SOLE	1	7,456	
ADOBE SYS INC	EQUITY	00724F101	3,399	106,000	SH	DEFINED	2		106,000
ADOBE SYSTEMS INC.	EQUITY	00724F101	10,095	314,775	SH	SOLE	1	314,775	
ADOLOR CORPORATION	EQUITY	00724X102	147	12,003	SH	SOLE	1	12,003	
ADTRAN INC COM	EQUITY	00738A106	15	291,100	SH	Sole	3	281,900	9,200
ADTRAN, INC.	EQUITY	00738A106	2,613	50,612	SH	SOLE	1	50,612	
ADVANCE AUTO PARTS	EQUITY	00751Y106	23	384	SH	SOLE	1	384	
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	49	797,904	SH	Sole	3	761,100	36,804
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	234	23,549	SH	SOLE	1	23,549	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	91	6,374	SH	SOLE	1	6,374	
ADVANCED FIBRE COMMUNICATI	EQUITY	00754A105	1,891	116,200	SH	DEFINED	2		116,200
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1,873	114,341	SH	SOLE	1	114,341	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	72	5,557	SH	SOLE	1	5,557	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	188	11,028	SH	SOLE	1	11,028	
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1,195	186,487	SH	SOLE	1	186,487	
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	8	155,000	SH	Sole	3	155,000	
ADVANCEPCS	EQUITY	00790K109	24,409	638,147	SH	SOLE	1	638,147	
ADVANCEPCS COM	EQUITY	00790K109	104	2,719,638	SH	Sole	3	2,608,900	110,738
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	237	4,600	SH	SOLE	1	4,600	
ADVANTA CORP [B]	EQUITY	007942204	77	7,682	SH	SOLE	1	7,682	
ADVENT SOFTWARE, INC.	EQUITY	007974108	936	54,658	SH	SOLE	1	54,658	
ADVISORY BRD CO	EQUITY	00762W107	149	3,692	SH	SOLE	1	3,692	
ADVO, INC.	EQUITY	007585102	336	7,576	SH	SOLE	1	7,576	
AEROFLEX, INC	EQUITY	007768104	153	19,862	SH	SOLE	1	19,862	
AEROPOSTALE INC	EQUITY	007865108	156	7,247	SH	SOLE	1	7,247	
AES DRAX ENERGY LTD	EQUITY	00130H105	1,718	270,597	SH	SOLE	1	270,597	
AETHER SYSTEMS INC.	EQUITY	00808V105	66	13,837	SH	SOLE	1	13,837	
AETNA INC-NEW	EQUITY	00817Y108	4,080	67,774	SH	SOLE	1	67,774	
AFC ENTERPRISES	EQUITY	00104Q107	82	4,990	SH	SOLE	1	4,990	
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	8,160	178,435	SH	SOLE	1	178,435	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	7,065	154,500	SH	DEFINED	2		154,500
AFFILIATED MANAGERS GROUP	EQUITY	008252108	487	7,995	SH	SOLE	1	7,995	

AFFYMETRIX INC	EQUITY	00826T108	173	8,762	SH	SOLE	1	8,762	
AFLAC, INC.	EQUITY	001055102	6833	222,220	SH	SOLE	1	222,220	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	57	5,340	SH	SOLE	1	5,340	
AGCO CORP.	EQUITY	001084102	1726	101,075	SH	SOLE	1	101,075	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	60	25,982	SH	SOLE	1	25,982	
AGILE SOFTWARE CORP.	EQUITY	00846X105	158	16,438	SH	SOLE	1	16,438	
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5308	271,534	SH	SOLE	1	271,534	
AGL RESOURCES, INC.	EQUITY	001204106	2903	114,120	SH	SOLE	1	114,120	
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4085	98,190	SH	SOLE	1	98,190	
AIRBORNE INC.	EQUITY	009269101	2467	118,032	SH	SOLE	1	118,032	
AIRGAS, INC.	EQUITY	009363102	1618	96,621	SH	SOLE	1	96,621	
AIRGATE PCS, INC.	EQUITY	009367103	420	350,000	SH	SOLE	1	350,000	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	263	25,093	SH	SOLE	1	25,093	
AK STEEL CORP.	EQUITY	001547108	656	181,136	SH	SOLE	1	181,136	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	187	39,077	SH	SOLE	1	39,077	
AKSYS LTD	EQUITY	010196103	135	10,465	SH	SOLE	1	10,465	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	177	3,698	SH	SOLE	1	3,698	
ALAMO GROUP INC	EQUITY	011311107	25	2,051	SH	SOLE	1	2,051	
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	74	5,727	SH	SOLE	1	5,727	
ALASKA AIR GROUP, INC.	EQUITY	011659109	951	44,344	SH	SOLE	1	44,344	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	277	10,099	SH	SOLE	1	10,099	
ALBANY MOLECULAR	EQUITY	012423109	150	9,981	SH	SOLE	1	9,981	
ALBEMARLE CORP.	EQUITY	012653101	1872	66,925	SH	SOLE	1	66,925	
ALBERTSONS INC	EQUITY	013104104	6837	356,080	SH	DEFINED	2		356,080
ALBERTSON'S, INC.	EQUITY	013104104	3133	163,195	SH	SOLE	1	163,195	
ALCOA INC	EQUITY	013817101	16677	654,000	SH	DEFINED	2		654,000
ALCOA, INC.	EQUITY	013817101	10538	413,240	SH	SOLE	1	413,240	
ALDERWOODS GROUP INC	EQUITY	014383103	76	14,113	SH	SOLE	1	14,113	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1849	70,838	SH	SOLE	1	70,838	
ALEXANDER'S, INC.	EQUITY	014752109	62	748	SH	SOLE	1	748	
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	7	153,700	SH	SOLE	3	153,700	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	325	7,226	SH	SOLE	1	7,226	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	106	6,225	SH	SOLE	1	6,225	
ALFA CORP.	EQUITY	015385107	161	12,841	SH	SOLE	1	12,841	
ALICO INC	EQUITY	016230104	33	1,320	SH	SOLE	1	1,320	
ALIGN TECHNOLOGY INC	EQUITY	016255101	212	16,806	SH	SOLE	1	16,806	
ALKERMES INC	EQUITY	01642T108	189	17,763	SH	SOLE	1	17,763	
ALLEGHANY CORP	EQUITY	017175100	9	46	SH	SOLE	1	46	
ALLEGHENY ENERGY, INC.	EQUITY	017361106	866	102,518	SH	SOLE	1	102,518	
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	820	124,194	SH	SOLE	1	124,194	
ALLEGIANTE BANCORP INC	EQUITY	017476102	99	4,881	SH	SOLE	1	4,881	
ALLEN TELECOM, INC.	EQUITY	018091108	481	29,086	SH	SOLE	1	29,086	

ALLERGAN INC	EQUITY	018490102	3786	49,100	SH	DEFINED	2		49,100
ALLERGAN, INC.	EQUITY	018490102	27071	351,114	SH	SOLE	1	351,114	
ALLETE INC.	EQUITY	018522102	3074	115,783	SH	SOLE	1	115,783	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	39	1,664,407	SH	SOLE	3	1,612,279	52,128
ALLIANCE DATA SYSTEMS	EQUITY	018581108	6	240	SH	SOLE	1	240	
ALLIANCE GAMING CORP	EQUITY	01859P609	355	18,765	SH	SOLE	1	18,765	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	30	1,567,354	SH	SOLE	3	1,531,500	35,854
ALLIANCE IMAGING INC	EQUITY	018606202	20	4,531	SH	SOLE	1	4,531	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	40	8,275	SH	SOLE	1	8,275	
ALLIANT ENERGY CORP.	EQUITY	018802108	2373	124,674	SH	SOLE	1	124,674	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	31	590	SH	SOLE	1	590	
ALLIED CAPITAL CORP	EQUITY	01903Q108	2748	118,953	SH	SOLE	1	118,953	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1564	155,592	SH	SOLE	1	155,592	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	1636	90,920	SH	SOLE	1	90,920	
ALLOS THERAPEUTICS INC	EQUITY	019777101	25	8,294	SH	SOLE	1	8,294	
ALLOY ONLINE, INC	EQUITY	019855105	84	12,993	SH	SOLE	1	12,993	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	34	9,179	SH	SOLE	1	9,179	
ALLSTATE CORP.	EQUITY	020002101	10847	304,270	SH	SOLE	1	304,270	
ALLTEL CORP	EQUITY	020039103	11599	240,550	SH	DEFINED	2		240,550
ALLTEL CORP.	EQUITY	020039103	6640	137,700	SH	SOLE	1	137,700	
ALPHARMA INC. CLASS A	EQUITY	020813101	318	14,713	SH	SOLE	1	14,713	
ALTEON INC	EQUITY	02144G107	62	12,806	SH	SOLE	1	12,806	
ALTERA CORP.	EQUITY	021441100	3309	201,400	SH	SOLE	1	201,400	
ALTIRIS INC	EQUITY	02148M100	65	3,239	SH	SOLE	1	3,239	
ALTRIA GROUP INC	EQUITY	02209S103	71244	1,567,860	SH	SOLE	1	1,567,860	
ALTRIA GROUP INC	EQUITY	02209S103	22524	495,685	SH	DEFINED	2		495,685
AMAZON COM INC	EQUITY	023135106	16342	447,840	SH	DEFINED	2		447,840
AMAZON.COM, INC.	EQUITY	023135106	528	14,540	SH	SOLE	1	14,540	
AMB PPTY CORP	EQUITY	00163T109	15	531,100	SH	SOLE	3	531,100	
AMB PROPERTY CORP	EQUITY	00163T109	3063	108,735	SH	SOLE	1	108,735	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3120	47,091	SH	SOLE	1	47,091	
AMBASSADORS GROUP INC	EQUITY	023177108	27	1,968	SH	SOLE	1	1,968	
AMBASSADORS INTERNATIONAL	EQUITY	023178106	27	2,273	SH	SOLE	1	2,273	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	135	11,803	SH	SOLE	1	11,803	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	58	7,259	SH	SOLE	1	7,259	
AMCORE FINANCIAL, INC.	EQUITY	023912108	219	9,448	SH	SOLE	1	9,448	
AMDOCS LIMITED	EQUITY	G02602103	1425	59,369	SH	SOLE	1	59,369	
AMDOCS LTD	EQUITY	G02602103	2789	116,200	SH	DEFINED	2		116,200
AMERADA HESS CORP	EQUITY	023551104	2012	40,914	SH	SOLE	1	40,914	
Ameren	EQUITY	023608102	1103	25,000	SH	DEFINED	4		25,000
AMEREN CORP.	EQUITY	023608102	3172	71,934	SH	SOLE	1	71,934	
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	5178	276,140	SH	SOLE	1	276,140	

AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	9	372	SH	SOLE	1	372	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	1247	49,854	SH	SOLE	1	49,854	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2104	114,357	SH	SOLE	1	114,357	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	5135	172,130	SH	SOLE	1	172,130	
AMERICAN EXPRESS CO	EQUITY	025816109	19079	456,310	SH	DEFINED	2		456,310
AMERICAN EXPRESS CO.	EQUITY	025816109	60583	1,449,000	SH	SOLE	1	1,449,000	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2122	93,065	SH	SOLE	1	93,065	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	177	17,626	SH	SOLE	1	17,626	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	1019	51,903	SH	SOLE	1	51,903	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	179	4,978	SH	SOLE	1	4,978	
AMERICAN HOME MTG HLDG	EQUITY	02660M108	84	4,331	SH	SOLE	1	4,331	
AMERICAN INTL GROUP INC	EQUITY	026874107	1669	30,250	SH	DEFINED	2		30,250
AMERICAN INTL GRP INC COM	EQUITY	026874107	130782	2,370,101	SH	SOLE	1	2,370,101	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	236	5,670	SH	SOLE	1	5,670	
AMERICAN LAND LEASE INC	EQUITY	027118108	33	1,948	SH	SOLE	1	1,948	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	230	16,050	SH	SOLE	1	16,050	
AMERICAN MED SEC GROUP	EQUITY	02744P101	83	4,351	SH	SOLE	1	4,351	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	389	23,038	SH	SOLE	1	23,038	
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	53	3,066	SH	SOLE	1	3,066	
AMERICAN NATIONAL IN	EQUITY	028591105	13	149	SH	SOLE	1	149	
AMERICAN NATL BANKSHAR	EQUITY	027745108	45	1,731	SH	SOLE	1	1,731	
AMERICAN PHARMACEU PTN COM	EQUITY	02886P109	10	305,700	SH	SOLE	3	301,600	4,100
AMERICAN PHARMACEUTICA	EQUITY	02886P109	7	194	SH	SOLE	1	194	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	81	3,310	SH	SOLE	1	3,310	
AMERICAN POWER CONVERSION	EQUITY	029066107	1534	98,294	SH	SOLE	1	98,294	
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	10	812	SH	SOLE	1	812	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2362	31,951	SH	SOLE	1	31,951	
AMERICAN STATES WATER CO.	EQUITY	029899101	158	5,778	SH	SOLE	1	5,778	
AMERICAN TOWER	EQUITY	029912201	15	1,700,400	SH	SOLE	3	1,678,500	21,900
AMERICAN TOWER CORP	EQUITY	029912201	25	2,823	SH	SOLE	1	2,823	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	77	11,320	SH	SOLE	1	11,320	
AMERICAN WOODMARK CORP.	EQUITY	030506109	98	2,083	SH	SOLE	1	2,083	
AMERICANWEST BANCORPORATION	EQUITY	03058P109	57	3,491	SH	SOLE	1	3,491	
AMERICA'S CAR-MART INC	EQUITY	03062T105	28	1,544	SH	SOLE	1	1,544	
AMERICREDIT CORP.	EQUITY	03060R101	1795	209,995	SH	SOLE	1	209,995	
AMERIGROUP CORP	EQUITY	03073T102	292	7,854	SH	SOLE	1	7,854	
AMERIGROUP CORP COM	EQUITY	03073T102	13	338,100	SH	SOLE	3	333,800	4,300
AMERISOURCEBERGEN CO	EQUITY	03073E105	26978	389,008	SH	SOLE	1	389,008	
AMERISTAR CASINOS	EQUITY	03070Q101	87	4,071	SH	SOLE	1	4,071	
AMERITRADE HLDG CORP COM	EQUITY	03074K100	13	1,807,608	SH	SOLE	3	1,565,200	242,408
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	27	3,664	SH	SOLE	1	3,664	
AMERON, INC.	EQUITY	030710107	88	2,527	SH	SOLE	1	2,527	

AMERUS GROUP CO.	EQUITY	03072M108	1885	66,858	SH	SOLE	1	66,858	
AMETEK, INC.	EQUITY	031100100	1621	44,230	SH	SOLE	1	44,230	
AMGEN INC	EQUITY	031162100	38901	585,300	SH	DEFINED	2		585,300
AMGEN INC COM	EQUITY	031162100	2	24,000	SH	Sole	3	24,000	
AMGEN, INC.	EQUITY	031162100	82149	1,245,811	SH	SOLE	1	1,245,811	
AMKOR TECHNOLOGY, INC	EQUITY	031652100	19	1,451	SH	SOLE	1	1,451	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	126	5,357	SH	SOLE	1	5,357	
AMN HEALTHCARE SERVICE	EQUITY	001744101	87	6,878	SH	SOLE	1	6,878	
AMPCO-PITTSBURGH CORP	EQUITY	032037103	24	1,780	SH	SOLE	1	1,780	
AMPHENOL CORP. CLASS A	EQUITY	032095101	255	5,457	SH	SOLE	1	5,457	
AMR CORP.	EQUITY	001765106	654	59,468	SH	SOLE	1	59,468	
AMSOUTH BANCORPORATION	EQUITY	032165102	3419	156,543	SH	SOLE	1	156,543	
AMSURG CORP CL A	EQUITY	03232P405	205	6,701	SH	SOLE	1	6,701	
AMSURG CORP CL A	EQUITY	03232P405	13	425,500	SH	Sole	3	420,100	5,400
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	32	1,471	SH	SOLE	1	1,471	
ANADARKO PETROLEUM CORP.	EQUITY	032511107	18428	414,382	SH	SOLE	1	414,382	
ANALOG DEVICES INC	EQUITY	032654105	10561	303,300	SH	DEFINED	2		303,300
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	509	5,000	SH	SOLE	1	5,000	
ANALOG DEVICES, INC.	EQUITY	032654105	10633	305,370	SH	SOLE	1	305,370	
ANALOGIC CORP.	EQUITY	032657207	146	2,999	SH	SOLE	1	2,999	
ANAREN INC	EQUITY	032744104	81	8,456	SH	SOLE	1	8,456	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	189	7,894	SH	SOLE	1	7,894	
ANDREW CORP.	EQUITY	034425108	1075	49,474	SH	SOLE	1	49,474	
ANDRX CORP DEL ANDRX GROUP	EQUITY	034553107	14	695,100	SH	Sole	3	687,200	7,900
ANDRX GROUP	EQUITY	034553107	22	1,104	SH	SOLE	1	1,104	
ANGELICA CORP	EQUITY	034663104	57	3,347	SH	SOLE	1	3,347	
ANGIOTECH PHARMACEUTLS COM	EQUITY	034918102	12	290,500	SH	Sole	3	286,700	3,800
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	779	50,700	SH	SOLE	1	50,700	
Anheuser Busch	EQUITY	035229103	2042	40,000	SH	DEFINED	4		40,000
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18579	363,930	SH	SOLE	1	363,930	
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	277	11,830	SH	SOLE	1	11,830	
ANN TAYLOR STORES CORP.	EQUITY	036115103	491	16,958	SH	SOLE	1	16,958	
ANNALY MTG MGMT INC	EQUITY	035710409	13193	662,621	SH	SOLE	1	662,621	
ANN TAYLOR STORES CORP COM	EQUITY	036115103	22	776,300	SH	Sole	3	766,900	9,400
ANSOFT CORP	EQUITY	036384105	26	2,468	SH	SOLE	1	2,468	
ANSYS INC	EQUITY	03662Q105	177	5,632	SH	SOLE	1	5,632	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	198	7,080	SH	SOLE	1	7,080	
ANTHEM INC	EQUITY	03674B104	6878	89,150	SH	SOLE	1	89,150	
ANTHEM INC	EQUITY	03674B104	16530	214,265	SH	DEFINED	2		214,265
ANTHEM INC COM	EQUITY	03674B104	16	205,984	SH	Sole	3	177,100	28,884
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2631	218,180	SH	SOLE	1	218,180	

ANTIGENICS INC.	EQUITY	037032109	86	7,487	SH	SOLE	1	7,487	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	1442	93,494	SH	SOLE	1	93,494	
AO Tafneft ADR	EQUITY	03737P306	413	21,740	SH	SOLE	1	21,740	
AOL TIME WARNER INC	EQUITY	00184A105	21352	1,327,047	SH	DEFINED	2		1,327,047
AOL TIME WARNER INC.	EQUITY	00184A105	35246	2,190,530	SH	SOLE	1	2,190,530	
AON CORP.	EQUITY	037389103	3334	138,469	SH	SOLE	1	138,469	
APAC TELESERVICES, INC.	EQUITY	00185E106	29	11,411	SH	SOLE	1	11,411	
APACHE CORP	EQUITY	037411105	3940	60,561	SH	DEFINED	2		60,561
APACHE CORP COM	EQUITY	037411105	2	38,030	SH	Sole	3	34,775	3,255
APACHE CORP.	EQUITY	037411105	4544	69,840	SH	SOLE	1	69,840	
APARTMENT INVNT & MGMT CL A	EQUITY	03748R101	7	212,203	SH	Sole	3	212,203	
APARTMENT INVNT & MGMT CO - A	EQUITY	03748R101	1447	41,809	SH	SOLE	1	41,809	
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	62	11,353	SH	SOLE	1	11,353	
APHTON CORP.	EQUITY	03759P101	67	8,172	SH	SOLE	1	8,172	
APOGEE ENTERPRISES, INC.	EQUITY	037598109	75	8,477	SH	SOLE	1	8,477	
APOGENT TECHNOLOGIES	EQUITY	03760A101	2665	133,264	SH	SOLE	1	133,264	
APOLLO GROUP INC	EQUITY	037604105	6862	111,100	SH	DEFINED	2		111,100
APOLLO GROUP INC CL A	EQUITY	037604105	27	437,307	SH	Sole	3	377,000	60,307
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	5416	87,640	SH	SOLE	1	87,640	
APPLE COMPUTER, INC.	EQUITY	037833100	3974	208,502	SH	SOLE	1	208,502	
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2347	74,679	SH	SOLE	1	74,679	
APPLEBEES INTL INC	EQUITY	037899101	14474	460,500	SH	DEFINED	2		460,500
APPLEBEES INTL INC COM	EQUITY	037899101	23	728,400	SH	Sole	3	719,300	9,100
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2728	143,345	SH	SOLE	1	143,345	
APPLICA INC.	EQUITY	03815A106	62	7,273	SH	SOLE	1	7,273	
APPLIED FILMS CORP	EQUITY	038197109	109	4,231	SH	SOLE	1	4,231	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	136	6,467	SH	SOLE	1	6,467	
APPLIED MATERIALS INC	EQUITY	038222105	21089	1,329,700	SH	DEFINED	2		1,329,700
APPLIED MATERIALS, INC.	EQUITY	038222105	18590	1,173,630	SH	SOLE	1	1,173,630	
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	937	155,188	SH	SOLE	1	155,188	
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	57	3,330	SH	SOLE	1	3,330	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1843	74,073	SH	SOLE	1	74,073	
APTARGROUP, INC.	EQUITY	038336103	17	465	SH	SOLE	1	465	
AQUANTIVE INC	EQUITY	03839G105	157	14,918	SH	SOLE	1	14,918	
AQUILA INC	EQUITY	03840P102	848	328,520	SH	SOLE	1	328,520	
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	550	26,100	SH	SOLE	1	26,100	
ARAIID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	58	13,262	SH	SOLE	1	13,262	
ARAMARK CORP	EQUITY	038521100	25	1,118	SH	SOLE	1	1,118	
ARBITRON, INC.	EQUITY	03875Q108	404	11,318	SH	SOLE	1	11,318	
ARCH CHEMICALS, INC.	EQUITY	03937R102	143	7,506	SH	SOLE	1	7,506	
ARCH COAL INC COM	EQUITY	039380100	24	1,053,768	SH	Sole	3	1,023,700	30,068
ARCH COAL, INC.	EQUITY	039380100	2007	87,326	SH	SOLE	1	87,326	

ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3677	285,706	SH	SOLE	1	285,706	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	60	2,496	SH	SOLE	1	2,496	
ARCHSTONE SMITH TR COM	EQUITY	039583109	24	991,466	SH	SOLE	3	991,466	
ARCTIC CAT, INC.	EQUITY	039670104	107	5,639	SH	SOLE	1	5,639	
ARDEN GROUP INC	EQUITY	039762109	31	528	SH	SOLE	1	528	
ARDEN REALTY INC.	EQUITY	039793104	20	780	SH	SOLE	1	780	
ARENA PHARMACEUTICALS INC	EQUITY	040047102	47	7,051	SH	SOLE	1	7,051	
ARGONAUT GROUP, INC.	EQUITY	040157109	94	7,679	SH	SOLE	1	7,679	
ARGOSY GAMING CO.	EQUITY	040228108	181	8,662	SH	SOLE	1	8,662	
ARIBA, INC.	EQUITY	04033V104	379	126,238	SH	SOLE	1	126,238	
ARKANSAS BEST CORP.	EQUITY	040790107	195	8,256	SH	SOLE	1	8,256	
ARMOR HOLDINGS, INC.	EQUITY	042260109	104	7,743	SH	SOLE	1	7,743	
ARRIS GROUP INC	EQUITY	04269Q100	100	20,207	SH	SOLE	1	20,207	
ARROW ELECTRONICS INC	EQUITY	042735100	2064	135,457	SH	SOLE	1	135,457	
ARROW FINANCIAL CORP	EQUITY	042744102	84	2,540	SH	SOLE	1	2,540	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	196	4,389	SH	SOLE	1	4,389	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	67	12,010	SH	SOLE	1	12,010	
ARTHROCARE CORP.	EQUITY	043136100	110	6,743	SH	SOLE	1	6,743	
Arthur J Gallagher	EQUITY	363576109	957	35,200	SH	DEFINED	4		35,200
ARTISAN COMPONENTS INC.	EQUITY	042923102	142	6,322	SH	SOLE	1	6,322	
ARVINMERITOR, INC	EQUITY	043353101	1856	91,957	SH	SOLE	1	91,957	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	62	4,608	SH	SOLE	1	4,608	
ASHLAND OIL, INC.	EQUITY	044204105	3752	122,307	SH	SOLE	1	122,307	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	92	11,306	SH	SOLE	1	11,306	
ASK JEEVES INC	EQUITY	045174109	180	13,152	SH	SOLE	1	13,152	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	41	11,672	SH	SOLE	1	11,672	
ASPECT MED SYS INC COM	EQUITY	045235108	1	189,000	SH	SOLE	3	189,000	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	26	3,525	SH	SOLE	1	3,525	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	63	13,363	SH	SOLE	1	13,363	
ASSOCIATED BANC-CORP.	EQUITY	045487105	3637	99,345	SH	SOLE	1	99,345	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	41	6,225	SH	SOLE	1	6,225	
ASTEC INDS INC COM	EQUITY	046224101	49	5,641	SH	SOLE	1	5,641	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3088	110,563	SH	SOLE	1	110,563	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	98	14,663	SH	SOLE	1	14,663	
AT & T CORP	EQUITY	001957505	7190	373,502	SH	SOLE	1	373,502	
AT + T WIRELESS SVCS INC	EQUITY	00209A106	10870	1,323,948	SH	DEFINED	2		1,323,948
AT RD INC	EQUITY	04648K105	108	9,886	SH	SOLE	1	9,886	
AT&T CANADA-CL A	EQUITY	04650D106		2	SH	SOLE	1	2	
AT&T Corp USD1	EQUITY	001957505	33	1,700	SH	SOLE	1	1,700	
AT&T WIRELESS (USD)	EQUITY	00209A106	10588	1,289,700	SH	SOLE	1	1,289,700	
AT+T CORP	EQUITY	001957505	5898	306,377	SH	DEFINED	2		306,377
ATARI INC	EQUITY	04651M105	12	2,659	SH	SOLE	1	2,659	

ATHEROGENICS INC	EQUITY	047439104	207	13,853	SH	SOLE	1	13,853	
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	210	15,807	SH	SOLE	1	15,807	
ATMEL CORP.	EQUITY	049513104	1599	629,628	SH	SOLE	1	629,628	
ATMI INC	EQUITY	00207R101	5124	205,200	SH	DEFINED	2		205,200
ATMI, INC.	EQUITY	00207R101	254	10,188	SH	SOLE	1	10,188	
ATMOS ENERGY CORP.	EQUITY	049560105	431	17,369	SH	SOLE	1	17,369	
ATRIX LABS INC	EQUITY	04962L101	174	7,920	SH	SOLE	1	7,920	
ATWOOD OCEANICS, INC.	EQUITY	050095108	82	3,006	SH	SOLE	1	3,006	
AURORA FOODS, INC.	EQUITY	05164B106	6	17,710	SH	SOLE	1	17,710	
AUTOBYTEL.COM INC	EQUITY	05275N106	66	10,618	SH	SOLE	1	10,618	
AUTODESK, INC.	EQUITY	052769106	1107	68,468	SH	SOLE	1	68,468	
AUTOLIV, INC.	EQUITY	052800109	38	1,391	SH	SOLE	1	1,391	
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	8880	262,270	SH	SOLE	1	262,270	
AUTONATION INC	EQUITY	05329W102	1950	124,022	SH	SOLE	1	124,022	
AUTOZONE, INC.	EQUITY	053332102	3016	39,695	SH	SOLE	1	39,695	
AVALONBAY COMM	EQUITY	053484101	9	201,400	SH	SOLE	3	201,400	
AVALONBAY COMMUNITIE	EQUITY	053484101	36	845	SH	SOLE	1	845	
AVANEX CORP	EQUITY	05348W109	87	21,962	SH	SOLE	1	21,962	
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	66	22,992	SH	SOLE	1	22,992	
AVATAR HOLDINGS, INC.	EQUITY	053494100	59	1,977	SH	SOLE	1	1,977	
AVAYA INC	EQUITY	053499109	3	442	SH	DEFINED	2		442
AVAYA INC.	EQUITY	053499109	1097	169,808	SH	SOLE	1	169,808	
AVERY DENNISON CORP	EQUITY	053611109	6599	131,457	SH	DEFINED	2		131,457
AVERY DENNISON CORP.	EQUITY	053611109	2613	52,060	SH	SOLE	1	52,060	
AVI BIOPHARMA INC	EQUITY	002346104	48	7,873	SH	SOLE	1	7,873	
AVIALL, INC.	EQUITY	05366B102	85	7,509	SH	SOLE	1	7,509	
AVID TECHNOLOGY INC COM	EQUITY	05367P100	17	485,900	SH	SOLE	3	480,900	5,000
AVID TECHNOLOGY, INC.	EQUITY	05367P100	380	10,761	SH	SOLE	1	10,761	
AVISTA CORP	EQUITY	05379B107	259	18,330	SH	SOLE	1	18,330	
AVNET, INC.	EQUITY	053807103	2584	203,781	SH	SOLE	1	203,781	
AVOCENT CORPORATION	EQUITY	053893103	1843	61,648	SH	SOLE	1	61,648	
AVON PRODUCTS, INC.	EQUITY	054303102	6423	103,270	SH	SOLE	1	103,270	
AVX CORP	EQUITY	002444107	25	2,244	SH	SOLE	1	2,244	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	229	37,414	SH	SOLE	1	37,414	
AZTAR CORP.	EQUITY	054802103	173	10,725	SH	SOLE	1	10,725	
BAKER HUGHES INC	EQUITY	057224107	15560	463,500	SH	DEFINED	2		463,500
BAKER HUGHES, INC.	EQUITY	057224107	5023	149,630	SH	SOLE	1	149,630	
BALDOR ELECTRIC CO.	EQUITY	057741100	229	11,127	SH	SOLE	1	11,127	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	68	2,878	SH	SOLE	1	2,878	
BALL CORP.	EQUITY	058498106	1160	25,495	SH	SOLE	1	25,495	
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	102	11,337	SH	SOLE	1	11,337	
BANCFIRST CORP.	EQUITY	05945F103	71	1,367	SH	SOLE	1	1,367	

BANCORPSOUTH, INC.	EQUITY	059692103	22	1,064	SH	SOLE	1	1,064	
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	41	2,545	SH	SOLE	1	2,545	
BANDAG, INC.	EQUITY	059815100	1116	29,941	SH	SOLE	1	29,941	
BANK AMER CORP	EQUITY	060505104	38458	486,625	SH	DEFINED	2		486,625
BANK MUTUAL CORP	EQUITY	063748107	126	3,889	SH	SOLE	1	3,889	
BANK OF AMERICA CORP	EQUITY	060505104	70854	918,370	SH	SOLE	1	885,403	
BANK OF GRANITE CORP.	EQUITY	062401104	86	5,023	SH	SOLE	1	5,023	
BANK OF HAWAII CORP	EQUITY	062540109	2689	81,129	SH	SOLE	1	81,129	
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9592	333,630	SH	SOLE	1	333,630	
BANK OF THE OZARKS INC	EQUITY	063904106	71	1,843	SH	SOLE	1	1,843	
BANK UNITED CORP-CPR WI	EQUITY	065416117	41	506,802	SH	SOLE	1	506,802	
BANKNORTH GROUP INC.	EQUITY	06646R107	5577	218,534	SH	SOLE	1	218,534	
BANKONE CORP.	EQUITY	06423A103	18519	498,100	SH	SOLE	1	498,100	
BANKRATE INC	EQUITY	06646V108	26	2,140	SH	SOLE	1	2,140	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	218	10,839	SH	SOLE	1	10,839	
BANNER CORPORATION	EQUITY	06652V109	78	3,781	SH	SOLE	1	3,781	
BANTA CORP.	EQUITY	066821109	1377	42,551	SH	SOLE	1	42,551	
BARNES & NOBLE, INC.	EQUITY	067774109	2006	87,013	SH	SOLE	1	87,013	
BARNES GROUP, INC.	EQUITY	067806109	101	4,663	SH	SOLE	1	4,663	
BARR LABORATORIES, INC	EQUITY	068306109	5825	88,931	SH	SOLE	1	88,931	
BARR LABS INC	EQUITY	068306109	4801	73,300	SH	DEFINED	2		73,300
BARR LABS INC COM	EQUITY	068306109	26	394,431	SH	SOLE	3	341,150	53,281
BARRA, INC.	EQUITY	068313105	202	5,656	SH	SOLE	1	5,656	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	50	3,824	SH	SOLE	1	3,824	
BAUSCH & LOMB, INC.	EQUITY	071707103	891	23,761	SH	SOLE	1	23,761	
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	7708	296,450	SH	SOLE	1	296,450	
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	140	24,200	SH	SOLE	1	24,200	
BBT CORP.	EQUITY	054937107	6988	203,730	SH	SOLE	1	203,730	
BEA SYS INC	EQUITY	073325102	16074	1,480,100	SH	DEFINED	2		1,480,100
BEA SYSTEMS, INC.	EQUITY	073325102	6039	554,591	SH	SOLE	1	554,591	
BEAR STEARNS COS	EQUITY	073902108	3202	44,211	SH	SOLE	1	44,211	
BEARINGPOINT INC	EQUITY	074002106	21	2,189	SH	SOLE	1	2,189	
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	21	1,551	SH	SOLE	1	1,551	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	415	4,975	SH	SOLE	1	4,975	
BEBE STORES, INC.	EQUITY	075571109	34	1,785	SH	SOLE	1	1,785	
BECKMAN COULTER, INC.	EQUITY	075811109	3335	82,067	SH	SOLE	1	82,067	
BECTON, DICKINSON AND CO.	EQUITY	075887109	7356	189,350	SH	SOLE	1	189,350	
BED BATH & BEYOND INC COM	EQUITY	075896100	7	170,900	SH	SOLE	3	150,000	20,900
BED BATH & BEYOND, INC.	EQUITY	075896100	5844	150,530	SH	SOLE	1	150,530	
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	142	5,015	SH	SOLE	1	5,015	
BEI TECHNOLOGIES INC	EQUITY	05538P104	50	4,175	SH	SOLE	1	4,175	
BEL FUSE INC. CLASS B	EQUITY	077347300	84	3,720	SH	SOLE	1	3,720	

BELDEN, INC.	EQUITY	077459105	136	8,534	SH	SOLE	1	8,534	
Bellsouth Corp	EQUITY	079860102	1,864	70,000	SH	DEFINED	4		70,000
BELLSOUTH CORP.	EQUITY	079860102	23,211	871,600	SH	SOLE	1	871,600	
BELO CORP.	EQUITY	080555105	3,393	151,730	SH	SOLE	1	151,730	
BEMIS CO., INC.	EQUITY	081437105	1,174	25,075	SH	SOLE	1	25,075	
BEMIS INC	EQUITY	081437105	7,537	161,051	SH	DEFINED	2		161,051
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	288	9,367	SH	SOLE	1	9,367	
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	41	1,319,392	SH	Sole	3	1,290,700	28,692
BENTLEY PHARMACEUTICAL	EQUITY	082657107	64	4,880	SH	SOLE	1	4,880	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	29,481	12,132	SH	DEFINED	2		12,132
BERKSHIRE HILLS BANCOR	EQUITY	084680107	58	2,046	SH	SOLE	1	2,046	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	108	6,005	SH	SOLE	1	6,005	
BEST BUY CO., INC.	EQUITY	086516101	6,107	139,040	SH	SOLE	1	139,040	
BEVERLY ENTERPRISE INC COM NEW	EQUITY	087851309	2	574,200	SH	Sole	3	574,200	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	121	34,679	SH	SOLE	1	34,679	
BHA GROUP HOLDINGS INC	EQUITY	055446108	30	1,486	SH	SOLE	1	1,486	
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	61	4,852	SH	SOLE	1	4,852	
BIG LOTS INC.	EQUITY	089302103	784	52,156	SH	SOLE	1	52,156	
BIOGEN, INC.	EQUITY	090597105	2,910	76,633	SH	SOLE	1	76,633	
BIOLASE TECHNOLOGY INC	EQUITY	090911108	77	7,163	SH	SOLE	1	7,163	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	2,468	252,900	SH	DEFINED	2		252,900
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	235	24,103	SH	SOLE	1	24,103	
BIOMET, INC.	EQUITY	090613100	3,871	134,870	SH	SOLE	1	134,870	
BIOPURE CORP.	EQUITY	09065H105	55	9,110	SH	SOLE	1	9,110	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	15	273	SH	SOLE	1	273	
BIORELIANCE CORP	EQUITY	090951104	41	1,927	SH	SOLE	1	1,927	
BIOSITE INC.	EQUITY	090945106	191	3,967	SH	SOLE	1	3,967	
BIOTECH HOLDRS TR	EQUITY	09067D201	14,889	120,800	SH	DEFINED	2		120,800
BIOVAIL CORP	EQUITY	09067J109	941	20,000	SH	DEFINED	2		20,000
BIOVAIL CORP (F)	EQUITY	09067J109	10	212,486	SH	Sole	3	179,100	33,386
BISYS GROUP INC	EQUITY	055472104	577	31,400	SH	DEFINED	2		31,400
BISYS GROUP, INC.	EQUITY	055472104	2,961	161,171	SH	SOLE	1	161,171	
BJ SERVICES CO.	EQUITY	055482103	2,637	70,580	SH	SOLE	1	70,580	
BJ SVCS CO	EQUITY	055482103	20,612	551,700	SH	DEFINED	2		551,700
BJ SVCS CO COM	EQUITY	055482103	8	221,100	SH	Sole	3	196,200	24,900
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1,785	118,548	SH	SOLE	1	118,548	
BLACK & DECKER CORP.	EQUITY	091797100	1,552	35,730	SH	SOLE	1	35,730	
BLACK BOX CORP.	EQUITY	091826107	234	6,467	SH	SOLE	1	6,467	
BLACK HILLS CORP.	EQUITY	092113109	1,685	54,891	SH	SOLE	1	54,891	
BLACKROCK INC	EQUITY	09247X101	13	296	SH	SOLE	1	296	
BLAIR CORP	EQUITY	092828102	56	2,515	SH	SOLE	1	2,515	
BLOCK FINANCIAL CORP	EQUITY	093671105	3,466	80,129	SH	SOLE	1	80,129	

BLOCKBUSTER INC -CLA	EQUITY	093679108	9	505	SH	SOLE	1	505	
BLOUNT INTERNATIONAL INC	EQUITY	095180105	9	1,569	SH	SOLE	1	1,569	
Blue Rhino Corp	EQUITY	095811105	50	4,168	SH	SOLE	1	4,168	
BLYTH INC.	EQUITY	09643P108	1,679	61,745	SH	SOLE	1	61,745	
BMC SOFTWARE, INC.	EQUITY	055921100	1,706	104,493	SH	SOLE	1	104,493	
BOB EVANS FARMS, INC.	EQUITY	096761101	1,677	59,925	SH	SOLE	1	59,925	
BOCA RESORTS INC -CL A	EQUITY	09688T106	123	9,469	SH	SOLE	1	9,469	
BOEING CO	EQUITY	097023105	9,773	284,760	SH	DEFINED	2		284,760
Boeing Co	EQUITY	097023105	858	25,000	SH	DEFINED	4		25,000
BOEING CO.	EQUITY	097023105	12,654	368,710	SH	SOLE	1	368,710	
BOISE CASCADE CORP.	EQUITY	097383103	614	25,692	SH	SOLE	1	25,692	
BOK FINANCIAL CORP.	EQUITY	05561Q201	9	231	SH	SOLE	1	231	
BOMBAY	EQUITY	097924104	3	245,000	SH	Sole	3	245,000	
BOMBAY CO INC	EQUITY	097924104	136	12,786	SH	SOLE	1	12,786	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	49	3,557	SH	SOLE	1	3,557	
BORDERS GROUP, INC.	EQUITY	099709107	1,832	104,012	SH	SOLE	1	104,012	
BORG WARNER INC	EQUITY	099724106	2,927	45,444	SH	SOLE	1	45,444	
BORLAND SOFTWARE CORP.	EQUITY	099849101	263	26,906	SH	SOLE	1	26,906	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	40	2,806	SH	SOLE	1	2,806	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	103	6,078	SH	SOLE	1	6,078	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	161	7,632	SH	SOLE	1	7,632	
BOSTON PROPERTIES INC	EQUITY	101121101	42	953	SH	SOLE	1	953	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	16,234	265,700	SH	DEFINED	2		265,700
BOSTON SCIENTIFIC CORP COM	EQUITY	101137107	1	19,500	SH	Sole	3	19,500	
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	10,933	178,930	SH	SOLE	1	178,930	
BOWATER, INC.	EQUITY	102183100	2,787	74,408	SH	SOLE	1	74,408	
BOWNE & CO., INC.	EQUITY	103043105	167	12,783	SH	SOLE	1	12,783	
BOYD GAMING CORP.	EQUITY	103304101	210	12,175	SH	SOLE	1	12,175	
BOYDS COLLECTION, LTD.	EQUITY	103354106	34	7,193	SH	SOLE	1	7,193	
BOYKIN LODGING CO.	EQUITY	103430104	51	6,593	SH	SOLE	1	6,593	
BP AMOCO PLC SPON ADR	EQUITY	055622104	279	6,684	SH	DEFINED	2		6,684
BP P.L.C.	EQUITY	055622104	1,891	45,000	SH	DEFINED	4		45,000
BRADLEY PHARMACEUTICAL	EQUITY	104576103	51	3,082	SH	SOLE	1	3,082	
BRADLEY PHARMACEUTICAL COM	EQUITY	104576103	1	57,700	SH	Sole	3	57,700	
BRADY CORP.	EQUITY	104674106	225	6,749	SH	SOLE	1	6,749	
BRANDYWINE REALTY TRUST	EQUITY	105368203	231	9,365	SH	SOLE	1	9,365	
BRANDYWINE RLTY TR SH BEN INT	EQUITY	105368203	5	194,800	SH	Sole	3	194,800	
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	325	21,200	SH	SOLE	1	21,200	
BRAZIL TELECOM PART SA -ADR	EQUITY	105530109	528	14,100	SH	SOLE	1	14,100	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	632	SH	SOLE	1	632	
BRIGGS & STRATTON CORP.	EQUITY	109043109	415	8,223	SH	SOLE	1	8,223	
BRIGHAM EXPLORATION COM	EQUITY	109178103	2	400,000	SH	Sole	3	400,000	

BRIGHT HORIZON FAMILY COM	EQUITY	109195107	28	835,152	SH	Sole	3	827,252	7,900
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	151	4,501	SH	SOLE	1	4,501	
BRIGHTPOINT INC	EQUITY	109473405		0	SH	SOLE	1	0	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4709	130,739	SH	SOLE	1	130,739	
BRINKER INTL INC	EQUITY	109641100	11	301,726	SH	Sole	3	260,400	41,326
BRINK'S CO/THE	EQUITY	109696104	1353	92,829	SH	SOLE	1	92,829	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	28687	1,056,619	SH	DEFINED	2		1,056,619
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	39676	1,461,380	SH	SOLE	1	1,461,380	
BROADCOM CORP.	EQUITY	111320107	3359	134,835	SH	SOLE	1	134,835	
BROADVISION INC	EQUITY	111412607	54	9,755	SH	SOLE	1	9,755	
BROCADE COMMUNICATION	EQUITY	111621108	109	18,390	SH	SOLE	1	18,390	
BROOKFIELD HOMES CORP	EQUITY	112723101	92	5,979	SH	SOLE	1	5,979	
BROOKLINE BANCORP INC	EQUITY	11373M107	307	21,906	SH	SOLE	1	21,906	
BROOKS AUTOMATION INC	EQUITY	114340102	159	14,020	SH	SOLE	1	14,020	
BROOKSTONE INC	EQUITY	114537103	61	3,051	SH	SOLE	1	3,051	
BROWN & BROWN INC	EQUITY	115236101	2970	91,388	SH	SOLE	1	91,388	
BROWN FORMAN CORP	EQUITY	115637209	9584	121,897	SH	DEFINED	2		121,897
BROWN SHOE COMANY, INC.	EQUITY	115736100	201	6,754	SH	SOLE	1	6,754	
BROWN, TOM INC.	EQUITY	115660201	334	12,005	SH	SOLE	1	12,005	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2083	26,497	SH	SOLE	1	26,497	
BRT REALTY TRUST	EQUITY	055645303	21	1,324	SH	SOLE	1	1,324	
BRUCKER DALTRONICS INC	EQUITY	116795105	22	4,161	SH	SOLE	1	4,161	
BRUKER AXS INC	EQUITY	11679P101	21	6,568	SH	SOLE	1	6,568	
BRUNSWICK CORP.	EQUITY	117043109	1006	40,202	SH	SOLE	1	40,202	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	42	5,076	SH	SOLE	1	5,076	
BRYN MAWR BK CORP	EQUITY	117665109	50	1,337	SH	SOLE	1	1,337	
BSB BANCORP, INC.	EQUITY	055652101	76	3,071	SH	SOLE	1	3,071	
BUCKEYE PARTNERS - LP	EQUITY	118230101	1794	45,700	SH	SOLE	1	45,700	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	69	10,150	SH	SOLE	1	10,150	
BUCKLE, INC.	EQUITY	118440106	55	2,850	SH	SOLE	1	2,850	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	69	4,661	SH	SOLE	1	4,661	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	124	6,945	SH	SOLE	1	6,945	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6041	212,410	SH	SOLE	1	212,410	
BURLINGTON RES INC	EQUITY	122014103	2379	44,000	SH	DEFINED	2		44,000
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4693	86,790	SH	SOLE	1	86,790	
BUSINESS OBJECTS S A	EQUITY	12328X107	10341	471,100	SH	DEFINED	2		471,100
C & D TECHNOLOGIES, INC.	EQUITY	124661109	112	7,766	SH	SOLE	1	7,766	
C & F FINANCIAL CORP	EQUITY	12466Q104	50	1,274	SH	SOLE	1	1,274	
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	9	259,860	SH	Sole	3	220,100	39,760
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	4181	117,973	SH	SOLE	1	117,973	
C. R. BARD, INC.	EQUITY	067383109	1659	23,263	SH	SOLE	1	23,263	
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	116	16,160	SH	SOLE	1	16,160	

CABOT CORP.	EQUITY	127055101	2381	82,955	SH	SOLE	1	82,955	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1987	39,397	SH	SOLE	1	39,397	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	263	9,535	SH	SOLE	1	9,535	
CACI INTERNATIONAL	EQUITY	127190304	375	10,922	SH	SOLE	1	10,922	
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	4331	359,113	SH	SOLE	1	359,113	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	290	13,335	SH	SOLE	1	13,335	
CALGON CARBON CORP.	EQUITY	129603106	75	12,960	SH	SOLE	1	12,960	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	136	6,310	SH	SOLE	1	6,310	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	150	5,351	SH	SOLE	1	5,351	
CALLAWAY GOLF CO.	EQUITY	131193104	1659	125,515	SH	SOLE	1	125,515	
CALPINE CORP.	EQUITY	131347106	1119	169,621	SH	SOLE	1	169,621	
CAMBREX CORP.	EQUITY	132011107	169	7,343	SH	SOLE	1	7,343	
CAMCO FINANCIAL CORP	EQUITY	132618109	44	2,862	SH	SOLE	1	2,862	
CAMDEN NATL CORP	EQUITY	133034108	84	3,039	SH	SOLE	1	3,039	
CAMDEN POPERTY TRUST	EQUITY	133131102	16	462	SH	SOLE	1	462	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	18	507,952	SH	SOLE	3	507,952	
CAMPBELL SOUP CO.	EQUITY	134429109	4589	187,310	SH	SOLE	1	187,310	
CANDELA CORP	EQUITY	136907102	34	2,931	SH	SOLE	1	2,931	
CANTEL MEDICAL CORP	EQUITY	138098108	34	2,569	SH	SOLE	1	2,569	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	263	9,379	SH	SOLE	1	9,379	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	120	3,333	SH	SOLE	1	3,333	
CAPITAL CORP OF THE WEST	EQUITY	140065103	47	1,880	SH	SOLE	1	1,880	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	22283	453,095	SH	SOLE	1	453,095	
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	12	244,616	SH	SOLE	3	205,600	39,016
CAPITOL BANCORP LTD	EQUITY	14056D105	90	3,324	SH	SOLE	1	3,324	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	8	288	SH	SOLE	1	288	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	42	3,771	SH	SOLE	1	3,771	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	80	9,965	SH	SOLE	1	9,965	
CARBO CERAMICS INC	EQUITY	140781105	145	3,906	SH	SOLE	1	3,906	
CARDIAC SCIENCE INC.	EQUITY	141410209	53	19,563	SH	SOLE	1	19,563	
CARDINAL HEALTH INC	EQUITY	14149Y108	14938	232,325	SH	SOLE	1	232,325	
Cardinal Health Inc	EQUITY	14149Y108	1286	20,000	SH	DEFINED	4		20,000
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	43	12,626	SH	SOLE	1	12,626	
CAREER ED CORP	EQUITY	141665109	1581	23,100	SH	DEFINED	2		23,100
CAREER EDUCATION CORP	EQUITY	141665109	4285	62,738	SH	SOLE	1	62,738	
CAREER EDUCATION CORP COM	EQUITY	141665109	37	547,872	SH	SOLE	3	518,224	29,648
CAREMARK RX INC	EQUITY	141705103	107	4,149	SH	SOLE	1	4,149	
CAREMARK RX INC	EQUITY	141705103	1664	64,800	SH	DEFINED	2		64,800
CAREMARK RX INC COM	EQUITY	141705103	16	639,400	SH	SOLE	3	550,900	88,500
CARLISLE COS INC.	EQUITY	142339100	1738	41,221	SH	SOLE	1	41,221	
CARMAX INC	EQUITY	143130102	4192	139,037	SH	SOLE	1	139,037	
CARMIKE CINEMAS INC	EQUITY	143436400	12	515	SH	SOLE	1	515	

CARNIVAL CORP	EQUITY	143658300	8832	271,660	SH	SOLE	1	271,660	
CARNIVAL CORP	EQUITY	143658300	19311	594,000	SH	DEFINED	2		594,000
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	582	37,290	SH	SOLE	1	37,290	
CARRAMERICA REALTY C	EQUITY	144418100	20	713	SH	SOLE	1	713	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	15	537,684	SH	Sole	3	537,684	
CASCADE BANCORP	EQUITY	147154108	82	4,781	SH	SOLE	1	4,781	
CASCADE CORP	EQUITY	147195101	68	3,896	SH	SOLE	1	3,896	
CASCADE NAT GAS CORP COM	EQUITY	147339105	80	4,212	SH	SOLE	1	4,212	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	43	4,824	SH	SOLE	1	4,824	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	238	16,840	SH	SOLE	1	16,840	
CASH AMERICA INTERNATIONAL	EQUITY	147540100	122	9,215	SH	SOLE	1	9,215	
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	60	11,485	SH	SOLE	1	11,485	
CATALINA MARKETING CORP.	EQUITY	148867104	1512	85,685	SH	SOLE	1	85,685	
CATAPULT COMM CORP	EQUITY	149016107	22	2,129	SH	SOLE	1	2,129	
CATELLUS DEVELOPMENT	EQUITY	149111106	26	1,200	SH	SOLE	1	1,200	
Caterpillar	EQUITY	149123101	1670	30,000	SH	DEFINED	4		30,000
CATERPILLAR INC	EQUITY	149123101	9770	175,525	SH	DEFINED	2		175,525
CATERPILLAR, INC.	EQUITY	149123101	8562	153,820	SH	SOLE	1	153,820	
CATHAY BANCORP INC.	EQUITY	149150104	263	5,892	SH	SOLE	1	5,892	
CATO CORP. CLASS A	EQUITY	149205106	134	6,343	SH	SOLE	1	6,343	
CAVALRY BANCORP INC	EQUITY	149547101	33	1,947	SH	SOLE	1	1,947	
CB BANCSHARES INC HAWA	EQUITY	124785106	102	1,639	SH	SOLE	1	1,639	
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	14	336,651	SH	Sole	3	336,651	
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	12	287	SH	SOLE	1	287	
CBRL GROUP, INC.	EQUITY	12489V106	2581	66,424	SH	SOLE	1	66,424	
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	77	3,207	SH	SOLE	1	3,207	
CCC INFO SVCS GROUP COM	EQUITY	12487Q109	4	278,000	SH	Sole	3	278,000	
CCC INFORMATION SERVICES	EQUITY	12487Q109	66	4,706	SH	SOLE	1	4,706	
C-COR ELECTRONICS, INC.	EQUITY	125010108	59	11,989	SH	SOLE	1	11,989	
CDI CORP.	EQUITY	125071100	120	4,635	SH	SOLE	1	4,635	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	328	8,890	SH	SOLE	1	8,890	
CELERA GENOMICS GROU	EQUITY	038020202	283	27,387	SH	SOLE	1	27,387	
CELGENE CORP	EQUITY	151020104	39	1,280	SH	SOLE	1	1,280	
CELGENE CORP	EQUITY	151020104	1520	50,000	SH	DEFINED	2		50,000
CELGENE CORP COM	EQUITY	151020104	55	1,824,238	SH	Sole	3	1,728,900	95,338
CELL GENESYS, INC.	EQUITY	150921104	115	13,060	SH	SOLE	1	13,060	
CELL THERAPEUTICS, INC.	EQUITY	150934107	116	11,851	SH	SOLE	1	11,851	
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	1189	53,335	SH	SOLE	1	53,335	
Cemig-Energetica De Minas Gerais-ADR	EQUITY	204409601	268	14,500	SH	SOLE	1	14,500	
CENDANT CORP.	EQUITY	151313103	9347	510,190	SH	SOLE	1	510,190	
CENTENE CORP DEL	EQUITY	15135B101	143	3,711	SH	SOLE	1	3,711	
CENTENE CORP DEL	EQUITY	15135B101	1680	43,200	SH	DEFINED	2		43,200

CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	16	4,076	SH	SOLE	1	4,076
CENTER BANCORP INC	EQUITY	151408101	43	2,860	SH	SOLE	1	2,860
CENTER FINANCIAL CORP	EQUITY	15146E102	26	1,757	SH	SOLE	1	1,757
CENTERPOINT ENERGY INC	EQUITY	15189T107	1147	140,696	SH	SOLE	1	140,696
CENTERPOINT PPTYS TRUST	EQUITY	151895109	8	124,738	SH	Sole	3	124,738
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	20	323	SH	SOLE	1	323
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	100	2,482	SH	SOLE	1	2,482
CENTEX CORP.	EQUITY	152312104	2160	27,764	SH	SOLE	1	27,764
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	109	11,138	SH	SOLE	1	11,138
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	1	96,200	SH	Sole	3	96,200
CENTRAL COAST BANCORP	EQUITY	153145107	52	3,097	SH	SOLE	1	3,097
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	53	2,645	SH	SOLE	1	2,645
CENTRAL GARDEN & PET C	EQUITY	153527106	144	6,005	SH	SOLE	1	6,005
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	151	5,456	SH	SOLE	1	5,456
CENTRAL PARKING CORP.	EQUITY	154785109	85	6,877	SH	SOLE	1	6,877
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	88	4,501	SH	SOLE	1	4,501
CENTURY ALUMINUM CO.	EQUITY	156431108	33	4,687	SH	SOLE	1	4,687
CENTURY BANCORP INC	EQUITY	156432106	36	1,213	SH	SOLE	1	1,213
CENTURY BUSINESS SERVICES	EQUITY	156490104	99	30,839	SH	SOLE	1	30,839
CENTURYTEL, INC.	EQUITY	156700106	2298	65,926	SH	SOLE	1	65,926
CEPHALON INC	EQUITY	156708109	149	3,641	SH	SOLE	1	3,641
CEPHALON INC	EQUITY	156708109	3606	87,600	SH	DEFINED	2	87,600
CEPHEID	EQUITY	15670R107	53	10,725	SH	SOLE	1	10,725
CERADYNE INC	EQUITY	156710105	50	2,681	SH	SOLE	1	2,681
CERIDIAN CORP	EQUITY	156779100	3499	206,206	SH	SOLE	1	206,206
CERNER CORP	EQUITY	156782104	245	10,757	SH	SOLE	1	10,757
CERTEGY INC	EQUITY	156880106	2458	88,568	SH	SOLE	1	88,568
CERUS CORP.	EQUITY	157085101	42	5,572	SH	SOLE	1	5,572
CFS BANCORP, INC.	EQUITY	12525D102	55	3,653	SH	SOLE	1	3,653
CH ENERGY GROUP INC.	EQUITY	12541M102	246	5,467	SH	SOLE	1	5,467
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	103	19,904	SH	SOLE	1	19,904
CHARLES RIVER ASSOCIAT	EQUITY	159852102	77	2,733	SH	SOLE	1	2,733
CHARLES RIVER LABORATORIES	EQUITY	159864107	1964	61,018	SH	SOLE	1	61,018
CHARLES SCHWAB CORP.	EQUITY	808513105	6401	634,370	SH	SOLE	1	634,370
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	45	4,313	SH	SOLE	1	4,313
CHARMING SHOPPES, INC.	EQUITY	161133103	188	38,749	SH	SOLE	1	38,749
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	368	98,568	SH	SOLE	1	98,568
CHARTER FINL CORP WEST	EQUITY	16122M100	42	1,499	SH	SOLE	1	1,499
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	2037	107,164	SH	SOLE	1	107,164
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3128	100,321	SH	SOLE	1	100,321
CHATEAU COMMUNITIES INC.	EQUITY	161726104	2157	72,904	SH	SOLE	1	72,904
CHATTEM INC	EQUITY	162456107	101	5,384	SH	SOLE	1	5,384

CHECK POINT SOFTWARE	EQUITY	M22465104	1840	94,100	SH	DEFINED	2		94,100
CHECK POINT SOFTWARE ORD	EQUITY	M22465104	10	529,496	SH	Sole	3	455,000	74,496
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	265	13,580	SH	SOLE	1	13,580	
CHECKFREE CORP COM	EQUITY	162813109	33	1,187,192	SH	Sole	3	1,125,400	61,792
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2978	106,356	SH	SOLE	1	106,356	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	176	12,442	SH	SOLE	1	12,442	
CHEESECAKE FACTORY	EQUITY	163072101	2471	68,937	SH	SOLE	1	68,937	
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	21	512	SH	SOLE	1	512	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	266	9,007	SH	SOLE	1	9,007	
CHEROKEE INC DEL NEW	EQUITY	16444H102	47	2,344	SH	SOLE	1	2,344	
CHESAPEAKE CORP.	EQUITY	165159104	119	5,436	SH	SOLE	1	5,436	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	29	2,876	SH	SOLE	1	2,876	
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	48	2,121	SH	SOLE	1	2,121	
CHEVRONTXACO CORP	EQUITY	166764100	33970	470,500	SH	SOLE	1	470,500	
CHEVRONTXACO CORPORATION	EQUITY	166764100	108	1,485	SH	DEFINED	2		1,485
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	5	75	SH	SOLE	1	75	
CHICAGO PIZZA & BREWER	EQUITY	167889104	41	4,094	SH	SOLE	1	4,094	
CHICOS'S FAS INC.	EQUITY	168615102	2430	115,459	SH	SOLE	1	115,459	
CHILDREN'S PLACE, INC.	EQUITY	168905107	96	4,765	SH	SOLE	1	4,765	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1339	113,770	SH	SOLE	1	113,770	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	840	34,800	SH	SOLE	1	34,800	
CHIPPAC INC	EQUITY	169657103	138	18,147	SH	SOLE	1	18,147	
CHIQUITA BRANDS INTL	EQUITY	170032809	190	13,081	SH	SOLE	1	13,081	
CHIRON CORP COM	EQUITY	170040109	10	231,310	SH	Sole	3	199,100	32,210
CHIRON CORP.	EQUITY	170040109	4284	97,678	SH	SOLE	1	97,678	
CHITTENDEN CORP.	EQUITY	170228100	348	12,732	SH	SOLE	1	12,732	
CHOICE HOTELS INTL INC.	EQUITY	169905106	204	7,453	SH	SOLE	1	7,453	
CHOICEPOINT INC COM	EQUITY	170388102	32	936,486	SH	Sole	3	885,030	51,456
CHOICEPOINT INC.	EQUITY	170388102	4032	116,806	SH	SOLE	1	116,806	
CHOLESTECH CORP	EQUITY	170393102	52	5,176	SH	SOLE	1	5,176	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	330	8,913	SH	SOLE	1	8,913	
CHRONIMED INC	EQUITY	171164106	46	4,756	SH	SOLE	1	4,756	
CHUBB CORP.	EQUITY	171232101	8293	138,210	SH	SOLE	1	138,210	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1762	53,847	SH	SOLE	1	53,847	
CHURCHILL DOWNS, INC.	EQUITY	171484108	87	2,270	SH	SOLE	1	2,270	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	127	10,200	SH	SOLE	1	10,200	
CIA SIDERURGICA NACL -SP ADR	EQUITY	20440W105	10	400	SH	SOLE	1	400	
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	511	43,300	SH	SOLE	1	43,300	
CIBER, INC.	EQUITY	17163B102	135	19,219	SH	SOLE	1	19,219	
CIENA CORP.	EQUITY	171779101	1235	238,957	SH	SOLE	1	238,957	
CIGNA CORP.	EQUITY	125509109	2978	63,436	SH	SOLE	1	63,436	
CIMA LABS	EQUITY	171796105	146	5,443	SH	SOLE	1	5,443	

CIMAREX ENERGY CO	EQUITY	171798101	375	15,785	SH	SOLE	1	15,785	
CINCINNATI BELL INC	EQUITY	171871106	2390	356,654	SH	SOLE	1	356,654	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2644	71,372	SH	SOLE	1	71,372	
CINERGY CORP.	EQUITY	172474108	2890	78,559	SH	SOLE	1	78,559	
CINTAS CORP.	EQUITY	172908105	3241	91,490	SH	SOLE	1	91,490	
CIPHERGEN BIOSYSTEMS COM	EQUITY	17252Y104	1	102,900	SH	Sole	3	102,900	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	84	8,164	SH	SOLE	1	8,164	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	84	4,691	SH	SOLE	1	4,691	
CIRCUIT CITY STORES, INC.	EQUITY	172737108	810	92,097	SH	SOLE	1	92,097	
CIRRUS LOGIC, INC.	EQUITY	172755100	105	26,322	SH	SOLE	1	26,322	
CISCO SYS INC	EQUITY	17275R102	29159	1,747,155	SH	DEFINED	2		1,747,155
CISCO SYS INC COM	EQUITY	17275R102	1	58,100	SH	Sole	3	58,100	
CISCO SYSTEMS, INC.	EQUITY	17275R102	86254	5,137,230	SH	SOLE	1	5,137,230	
CIT GROUP INC	EQUITY	125581108	27149	1,101,360	SH	SOLE	1	1,101,360	
CITIGROUP INC	EQUITY	172967101	202282	4,726,219	SH	SOLE	1	4,726,219	
CITIGROUP INC	EQUITY	172967101	45883	1,071,677	SH	DEFINED	2		1,071,677
CITIZENS BANKING CORP.	EQUITY	174420109	444	16,451	SH	SOLE	1	16,451	
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1629	126,393	SH	SOLE	1	126,393	
CITIZENS FIRST BANCORP	EQUITY	17461R106	69	3,253	SH	SOLE	1	3,253	
CITIZENS INC	EQUITY	174740100	74	10,165	SH	SOLE	1	10,165	
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	45	3,392	SH	SOLE	1	3,392	
CITRIX SYS INC	EQUITY	177376100	4483	220,200	SH	DEFINED	2		220,200
CITRIX SYSTEMS, INC.	EQUITY	177376100	1729	84,931	SH	SOLE	1	84,931	
CITY HOLDING CO.	EQUITY	177835105	185	6,321	SH	SOLE	1	6,321	
CITY NATIONAL CORP.	EQUITY	178566105	2899	65,057	SH	SOLE	1	65,057	
CITYBANK	EQUITY	17770A109	83	3,053	SH	SOLE	1	3,053	
CK WITCO CORP	EQUITY	227116100	1379	195,585	SH	SOLE	1	195,585	
CKE RESTAURANTS INC	EQUITY	12561E105	100	17,889	SH	SOLE	1	17,889	
CLAIRE'S STORES, INC.	EQUITY	179584107	1664	65,626	SH	SOLE	1	65,626	
CLARCOR INC COM	EQUITY	179895107	4	93,800	SH	Sole	3	93,800	
CLARCOR, INC.	EQUITY	179895107	365	9,478	SH	SOLE	1	9,478	
CLARK INC	EQUITY	181457102	71	5,935	SH	SOLE	1	5,935	
CLAYTON HOMES, INC.	EQUITY	184190106	2289	182,377	SH	SOLE	1	182,377	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	24	1,308	SH	SOLE	1	1,308	
CLEAN HARBORS INC	EQUITY	184496107	28	2,972	SH	SOLE	1	2,972	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	33658	794,000	SH	DEFINED	2		794,000
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	78533	1,852,632	SH	SOLE	1	1,852,632	
CLECO CORP	EQUITY	12561W105	291	16,801	SH	SOLE	1	16,801	
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	62	3,458	SH	SOLE	1	3,458	
CLOROX CO	EQUITY	189054109	8279	194,107	SH	DEFINED	2		194,107
CLOROX CO.	EQUITY	189054109	5897	138,260	SH	SOLE	1	138,260	
CLOSURE MED CORP COM	EQUITY	189093107	2	99,800	SH	Sole	3	99,800	

CLOSURE MEDICAL CORP.	EQUITY	189093107	47	2,541	SH	SOLE	1	2,541	
CMGI INC.	EQUITY	125750109	212	140,336	SH	SOLE	1	140,336	
CMS ENERGY CORP.	EQUITY	125896100	922	113,817	SH	SOLE	1	113,817	
CNA FINANCIAL CORP	EQUITY	126117100	8	307	SH	SOLE	1	307	
CNA SURETY CORP.	EQUITY	12612L108	58	5,897	SH	SOLE	1	5,897	
CNB FINANCIAL CORP/PA	EQUITY	126128107	62	1,387	SH	SOLE	1	1,387	
CNET NETWORKS INC.	EQUITY	12613R104	229	38,412	SH	SOLE	1	38,412	
CNF INC.	EQUITY	12612W104	1692	66,674	SH	SOLE	1	66,674	
COACH INC	EQUITY	189754104	25088	504,384	SH	SOLE	1	504,384	
COACH INC	EQUITY	189754104	22423	450,800	SH	DEFINED	2		450,800
COACH INC COM	EQUITY	189754104	10	197,700	SH	SOLE	3	173,500	24,200
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	63	5,270	SH	SOLE	1	5,270	
COASTAL BANCORP INC	EQUITY	19041P105	44	1,545	SH	SOLE	1	1,545	
COASTAL FINL CORP DEL	EQUITY	19046E105	46	3,582	SH	SOLE	1	3,582	
COBALT CORP	EQUITY	19074W100	132	6,416	SH	SOLE	1	6,416	
COBIZ INC	EQUITY	190897108	43	3,133	SH	SOLE	1	3,133	
COCA COLA CO	EQUITY	191216100	31986	689,200	SH	DEFINED	2		689,200
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	3970	218,732	SH	SOLE	1	218,732	
COCA-COLA BOTTLING CO.	EQUITY	191098102	75	1,373	SH	SOLE	1	1,373	
COCA-COLA CO.	EQUITY	191216100	58108	1,252,060	SH	SOLE	1	1,252,060	
COCA-COLA FEMSA S.A. -SP ADR	EQUITY	191241108	2300	106,998	SH	SOLE	1	106,998	
COEUR D'ALENE MINES CORP	EQUITY	192108108	78	56,372	SH	SOLE	1	56,372	
COGNEX CORP.	EQUITY	192422103	288	12,885	SH	SOLE	1	12,885	
COGNIZANT TECH SOLUTION	EQUITY	192446102	24	976	SH	SOLE	1	976	
COGNOS INC	EQUITY	19244C109	4193	155,300	SH	DEFINED	2		155,300
COHERENT, INC.	EQUITY	192479103	271	11,147	SH	SOLE	1	11,147	
COHU, INC.	EQUITY	192576106	124	7,964	SH	SOLE	1	7,964	
COINSTAR, INC	EQUITY	19259P300	156	8,247	SH	SOLE	1	8,247	
COLDWATER CREEK, INC.	EQUITY	193068103	37	2,989	SH	SOLE	1	2,989	
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	57	4,551	SH	SOLE	1	4,551	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	42	2,150	SH	SOLE	1	2,150	
Colgate	EQUITY	194162103	2898	50,000	SH	DEFINED	4		50,000
COLGATE-PALMOLIVE CO.	EQUITY	194162103	44901	774,830	SH	SOLE	1	774,830	
COLLAGENEX	EQUITY	19419B100	39	2,916	SH	SOLE	1	2,916	
COLLINS & AIKMAN CORP	EQUITY	194830204	35	11,923	SH	SOLE	1	11,923	
COLONIAL BANGROUP, INC.	EQUITY	195493309	2309	166,509	SH	SOLE	1	166,509	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	213	6,051	SH	SOLE	1	6,051	
COLUMBIA BANCORP	EQUITY	197227101	50	2,080	SH	SOLE	1	2,080	
COLUMBIA BANCORP/OR	EQUITY	197231103	38	2,869	SH	SOLE	1	2,869	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	91	5,080	SH	SOLE	1	5,080	
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	129	11,460	SH	SOLE	1	11,460	
COLUMBIA SPORTSWEAR	EQUITY	198516106	11	216	SH	SOLE	1	216	

COMCAST CORP NEW	EQUITY	20030N101	10522	348,636	SH	DEFINED	2		348,636
COMCAST CORP NEW	EQUITY	20030N200	6962	241,500	SH	DEFINED	2		241,500
COMCAST CORP-CL A	EQUITY	20030N101	32578	1,079,450	SH	SOLE	1	1,079,450	
COMERICA, INC.	EQUITY	200340107	10571	227,326	SH	SOLE	1	227,326	
COMMERCE BANCORP INC	EQUITY	200519106	3444	92,841	SH	SOLE	1	92,841	
COMMERCE BANCSHARES	EQUITY	200525103	32	811	SH	SOLE	1	811	
COMMERCE GROUP, INC.	EQUITY	200641108	319	8,799	SH	SOLE	1	8,799	
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	38	1,286	SH	SOLE	1	1,286	
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	29	1,901	SH	SOLE	1	1,901	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	357	16,817	SH	SOLE	1	16,817	
COMMERCIAL METALS CO.	EQUITY	201723103	170	9,550	SH	SOLE	1	9,550	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	237	13,748	SH	SOLE	1	13,748	
COMMONWEALTH EDISON	EQUITY	30161N101	8687	145,240	SH	SOLE	1	145,240	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	362	8,233	SH	SOLE	1	8,233	
COMMSCOPE INC.	EQUITY	203372107	935	98,413	SH	SOLE	1	98,413	
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	18	1,565	SH	SOLE	1	1,565	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	164	4,326	SH	SOLE	1	4,326	
COMMUNITY BANKS INC	EQUITY	203628102	91	3,077	SH	SOLE	1	3,077	
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	377	13,844	SH	SOLE	1	13,844	
COMMUNITY HEALTH SYS	EQUITY	203668108	2535	131,436	SH	SOLE	1	131,436	
COMMUNITY TRUST BANCORP	EQUITY	204149108	122	4,665	SH	SOLE	1	4,665	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2217	108,930	SH	SOLE	1	108,930	
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	SOLE	1	13,500	
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5923	170,543	SH	SOLE	1	170,543	
COMPUCOM SYS INC	EQUITY	204780100	41	9,035	SH	SOLE	1	9,035	
COMPUCREDIT CORPORATION	EQUITY	20478N100	61	5,065	SH	SOLE	1	5,065	
COMPUTER ASSOC INTL INC	EQUITY	204912109	8979	403,000	SH	DEFINED	2		403,000
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5568	249,900	SH	SOLE	1	249,900	
COMPUTER HORIZONS CORP	EQUITY	205908106	52	11,524	SH	SOLE	1	11,524	
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	81	10,261	SH	SOLE	1	10,261	
COMPUTER PROGRAMS & SY	EQUITY	205306103	47	2,361	SH	SOLE	1	2,361	
COMPUTER SCIENCES CORP.	EQUITY	205363104	3746	98,273	SH	SOLE	1	98,273	
COMPWARE CORP.	EQUITY	205638109	1039	181,723	SH	SOLE	1	181,723	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	148	10,830	SH	SOLE	1	10,830	
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	81	2,876	SH	SOLE	1	2,876	
COMVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	37	2,442,888	SH	SOLE	3	2,312,800	130,088
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1419	94,569	SH	SOLE	1	94,569	
CONAGRA INC	EQUITY	205887102	7485	317,158	SH	DEFINED	2		317,158
CONAGRA, INC.	EQUITY	205887102	5478	232,110	SH	SOLE	1	232,110	
CONCEPTUS INC	EQUITY	206016107	92	6,582	SH	SOLE	1	6,582	
CONCORD CAMERA CORP.	EQUITY	206156101	64	9,232	SH	SOLE	1	9,232	
CONCORD COMMUNICATIONS	EQUITY	206186108	85	6,195	SH	SOLE	1	6,195	

CONCORD COMMUNICATIONS COM	EQUITY	206186108	3	253,700	SH	Sole	3	253,700	
CONCORD EFS INC	EQUITY	206197105	10237	695,463	SH	SOLE	1	695,463	
CONCUR TECHNOLOGIES INC	EQUITY	206708109	88	8,710	SH	SOLE	1	8,710	
CONCURRENT COMPUTER	EQUITY	206710204	68	23,606	SH	SOLE	1	23,606	
CONEXANT SYSTEMS INC.	EQUITY	207142100	427	101,831	SH	SOLE	1	101,831	
CONMED CORP.	EQUITY	207410101	202	11,004	SH	SOLE	1	11,004	
CONNECTICUT BANCSHARES INC	EQUITY	207540105	163	4,171	SH	SOLE	1	4,171	
CONNECTICUT WATER SVC INC	EQUITY	207797101	77	3,022	SH	SOLE	1	3,022	
CONNETICS CORP	EQUITY	208192104	159	10,627	SH	SOLE	1	10,627	
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	26454	482,732	SH	SOLE	1	482,732	
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	54	2,136	SH	SOLE	1	2,136	
CONSOL ENERGY INC	EQUITY	20854P109	7	328	SH	SOLE	1	328	
CONSOL ENERGY INC COM	EQUITY	20854P109	23	1,007,200	SH	Sole	3	994,200	13,000
CONSOLIDATED EDISON, INC.	EQUITY	209115104	20791	480,387	SH	SOLE	1	480,387	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	97	4,227	SH	SOLE	1	4,227	
CONSTELLATION BRANDS	EQUITY	21036P108	3976	126,639	SH	SOLE	1	126,639	
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2528	73,711	SH	SOLE	1	73,711	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	383	25,563	SH	SOLE	1	25,563	
CONVERA CORP.	EQUITY	211919105	17	4,218	SH	SOLE	1	4,218	
CONVERGYS CORP	EQUITY	212485106	1586	99,152	SH	SOLE	1	99,152	
COOPER CAMERON CORP.	EQUITY	216640102	4366	86,652	SH	SOLE	1	86,652	
COOPER COMPANIES, INC.	EQUITY	216648402	409	11,754	SH	SOLE	1	11,754	
COOPER COS INC COM NEW	EQUITY	216648402	24	689,800	SH	Sole	3	681,000	8,800
COOPER INDUSTRIES INC CL A	EQUITY	624182100	1664	40,300	SH	SOLE	1	40,300	
COOPER TIRE & RUBBER CO	EQUITY	216831107	996	56,646	SH	SOLE	1	56,646	
COORS ADOLPH CLASS B	EQUITY	217016104	979	19,984	SH	SOLE	1	19,984	
COPART, INC.	EQUITY	217204106	1394	147,539	SH	SOLE	1	147,539	
CORINTHIAN COLLEGES COM	EQUITY	218868107	22	459,206	SH	Sole	3	435,056	24,150
CORINTHIAN COLLEGES INC	EQUITY	218868107	2850	58,994	SH	SOLE	1	58,994	
CORINTHIAN COLLEGES INC	EQUITY	218868107	1282	26,400	SH	DEFINED	2		26,400
CORIXA CORP.	EQUITY	21887F100	122	15,777	SH	SOLE	1	15,777	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	411	13,692	SH	SOLE	1	13,692	
CORNELL COMPANIES INC	EQUITY	219141108	71	4,684	SH	SOLE	1	4,684	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	152	20,768	SH	SOLE	1	20,768	
CORNING, INC.	EQUITY	219350105	4182	565,892	SH	SOLE	1	565,892	
CORP EXEC BOARD CO.	EQUITY	21988R102	24	599	SH	SOLE	1	599	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	38	927,787	SH	Sole	3	905,467	22,320
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	187	11,046	SH	SOLE	1	11,046	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	77	2,747	SH	SOLE	1	2,747	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	337	13,310	SH	SOLE	1	13,310	
CORUS BANKSHARES, INC.	EQUITY	220873103	141	2,938	SH	SOLE	1	2,938	
CORVEL CORP.	EQUITY	221006109	89	2,467	SH	SOLE	1	2,467	

CORVIS CORP	EQUITY	221009103	169	116,277	SH	SOLE	1	116,277	
COST PLUS, INC.	EQUITY	221485105	290	8,132	SH	SOLE	1	8,132	
COSTAR GROUP, INC.	EQUITY	22160N109	150	5,051	SH	SOLE	1	5,051	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	7706	210,560	SH	SOLE	1	210,560	
COUNTRYWIDE FINANCIAL	EQUITY	222372104	4049	58,199	SH	SOLE	1	58,199	
COURIER CORP	EQUITY	222660102	74	1,430	SH	SOLE	1	1,430	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	731	79,926	SH	SOLE	1	79,926	
COUSINS PROPERTIES, INC.	EQUITY	222795106	14	503	SH	SOLE	1	503	
COVANCE INC.	EQUITY	222816100	1904	105,167	SH	SOLE	1	105,167	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	48	2,782	SH	SOLE	1	2,782	
COVENTRY HEALTH CARE COM	EQUITY	222862104	17	366,118	SH	Sole	3	314,700	51,418
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	3657	79,228	SH	SOLE	1	79,228	
COX COMMUNICATIONS NEW CL A	EQUITY	224044107	2	54,800	SH	Sole	3	54,800	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	13657	428,130	SH	SOLE	1	428,130	
COX RADIO INC-CL A	EQUITY	224051102	12	513	SH	SOLE	1	513	
CPI CORP.	EQUITY	125902106	54	3,080	SH	SOLE	1	3,080	
CRANE CO.	EQUITY	224399105	1316	58,148	SH	SOLE	1	58,148	
CRAWFORD & CO. CLASS B	EQUITY	224633107	20	4,086	SH	SOLE	1	4,086	
CRAY INC	EQUITY	225223106	196	24,847	SH	SOLE	1	24,847	
CRAY INC COM	EQUITY	225223106	1	110,000	SH	Sole	3	110,000	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	927	107,891	SH	SOLE	1	107,891	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	49	4,901	SH	SOLE	1	4,901	
CREE INC	EQUITY	225447101	1603	98,662	SH	SOLE	1	98,662	
CREE INC COM	EQUITY	225447101	22	1,371,688	SH	Sole	3	1,335,800	35,888
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	18	1,075	SH	SOLE	1	1,075	
CRIIMI MAE INC	EQUITY	226603504	51	4,700	SH	SOLE	1	4,700	
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	96	7,327	SH	SOLE	1	7,327	
CROSS MEDIA MARKETING	EQUITY	22754R201	1	3,042	SH	SOLE	1	3,042	
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	107	9,941	SH	SOLE	1	9,941	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	10	1,232	SH	SOLE	1	1,232	
CROWN HOLDINGS INC	EQUITY	228368106	448	62,698	SH	SOLE	1	62,698	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	19	4,767	SH	SOLE	1	4,767	
CRYOLIFE INC.	EQUITY	228903100	64	6,205	SH	SOLE	1	6,205	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1270	89,478	SH	SOLE	1	89,478	
CSK AUTO CORP	EQUITY	125965103	183	12,635	SH	SOLE	1	12,635	
CSS INDUSTRIES, INC.	EQUITY	125906107	46	1,184	SH	SOLE	1	1,184	
CSX CORP.	EQUITY	126408103	4199	139,546	SH	SOLE	1	139,546	
CT COMMUNICATION	EQUITY	126426402	71	6,676	SH	SOLE	1	6,676	
CTI MOLECULAR IMAGING COM	EQUITY	22943D105	23	1,200,200	SH	Sole	3	1,184,900	15,300
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	171	9,195	SH	SOLE	1	9,195	
CTS CORP.	EQUITY	126501105	136	12,985	SH	SOLE	1	12,985	
CUBIC CORP.	EQUITY	229669106	131	5,883	SH	SOLE	1	5,883	

CUBIST PHARMA INC	EQUITY	229678107	121	11,234	SH	SOLE	1	11,234	
CUBIST PHARMACEUTICALS COM	EQUITY	229678107	1	97,000	SH	Sole	3	97,000	
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1066	100,000	SH	DEFINED	2		100,000
CULLEN/FROST BANKERS	EQUITY	229899109	23	706	SH	SOLE	1	706	
CUMMINS INC.	EQUITY	231021106	660	18,395	SH	SOLE	1	18,395	
CUMULUS MEDIA INC CL A	EQUITY	231082108	34	1,811,729	SH	Sole	3	1,789,604	22,125
CUMULUS MEDIA, INC.	EQUITY	231082108	389	20,723	SH	SOLE	1	20,723	
CUNO, INC.	EQUITY	126583103	204	5,623	SH	SOLE	1	5,623	
CURAGEN CORP	EQUITY	23126R101	86	16,287	SH	SOLE	1	16,287	
CURATIVE HEALTH SVCS I	EQUITY	231264102	68	4,036	SH	SOLE	1	4,036	
CURTISS-WRIGHT CORP.	EQUITY	231561101	198	3,138	SH	SOLE	1	3,138	
CV THERAPEUTICS, INC.	EQUITY	126667104	320	10,753	SH	SOLE	1	10,753	
CVB FINANCIAL CORP	EQUITY	126600105	243	12,535	SH	SOLE	1	12,535	
CVS CORP	EQUITY	126650100	561	20,000	SH	DEFINED	2		20,000
CVS CORP.	EQUITY	126650100	6435	229,580	SH	SOLE	1	229,580	
CYBERGUARD CORP	EQUITY	231910100	28	3,877	SH	SOLE	1	3,877	
CYBERONICS	EQUITY	23251P102	163	7,566	SH	SOLE	1	7,566	
CYMER, INC.	EQUITY	232572107	421	13,127	SH	SOLE	1	13,127	
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2830	235,800	SH	DEFINED	2		235,800
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2034	169,485	SH	SOLE	1	169,485	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1748	51,729	SH	SOLE	1	51,729	
CYTYC CORP	EQUITY	232946103	3578	340,100	SH	DEFINED	2		340,100
CYTYC CORPORATION	EQUITY	232946103	2024	191,831	SH	SOLE	1	191,831	
D & E COMMUNICATIONSINC	EQUITY	232860106	56	4,891	SH	SOLE	1	4,891	
D & K HEALTHCARE RES I	EQUITY	232861104	77	4,781	SH	SOLE	1	4,781	
D.R. HORTON INC	EQUITY	23331A109	5534	196,946	SH	SOLE	1	196,946	
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	344	15,230	SH	SOLE	1	15,230	
DAKTRONICS INC	EQUITY	234264109	88	5,390	SH	SOLE	1	5,390	
DANA CORP	EQUITY	235811106	836	72,291	SH	SOLE	1	72,291	
DANAHER CORP DEL COM	EQUITY	235851102	15	217,754	SH	Sole	3	188,412	29,342
DANAHER CORP.	EQUITY	235851102	45496	668,560	SH	SOLE	1	668,560	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1430	75,323	SH	SOLE	1	75,323	
DARLING INTERNATIONAL INC	EQUITY	237266101	51	21,244	SH	SOLE	1	21,244	
DATASCOPE CORP.	EQUITY	238113104	116	3,992	SH	SOLE	1	3,992	
DATASTREAM SYSTEMS	EQUITY	238124101	69	6,570	SH	SOLE	1	6,570	
DAVE & BUSTERS INC	EQUITY	23833N104	46	4,212	SH	SOLE	1	4,212	
DAVITA INC	EQUITY	23918K108	23	870	SH	SOLE	1	870	
DEAN FOODS CO	EQUITY	242370104	5713	181,354	SH	SOLE	1	181,354	
DEB SHOPS, INC	EQUITY	242728103	31	1,650	SH	SOLE	1	1,650	
DECODE GENETICS, INC	EQUITY	243586104	55	17,334	SH	SOLE	1	17,334	
DEERE & CO	EQUITY	244199105	114	2,550	SH	DEFINED	2		2,550
DEERE & CO.	EQUITY	244199105	4731	103,520	SH	SOLE	1	103,520	

DEL LABS INC	EQUITY	245091103	41	1,729	SH	SOLE	1	1,729	
DEL MONTE	EQUITY	24522P103	24	2,715	SH	SOLE	1	2,715	
DELL COMPUTER CORP	EQUITY	247025109	22379	700,225	SH	DEFINED	2		700,225
DELL COMPUTER CORP COM	EQUITY	247025109	1	32,000	SH	SOLE	3	32,000	
DELL COMPUTER CORP.	EQUITY	247025109	76930	2,416,150	SH	SOLE	1	2,416,150	
DELPHI CORP	EQUITY	247126105	2147	248,772	SH	SOLE	1	248,772	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	291	6,219	SH	SOLE	1	6,219	
DELTA & PINE LAND CO.	EQUITY	247357106	313	14,241	SH	SOLE	1	14,241	
DELTA AIR LINES, INC.	EQUITY	247361108	1038	70,713	SH	SOLE	1	70,713	
DELTIC TIMBER CORP.	EQUITY	247850100	104	3,655	SH	SOLE	1	3,655	
DELUXE CORP.	EQUITY	248019101	1192	26,609	SH	SOLE	1	26,609	
DENDREON CORP	EQUITY	24823Q107	15	2,579	SH	SOLE	1	2,579	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	144	11,293	SH	SOLE	1	11,293	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	4508	110,067	SH	SOLE	1	110,067	
DEPARTMENT 56 INC	EQUITY	249509100	72	4,700	SH	SOLE	1	4,700	
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	29	1,034	SH	SOLE	1	1,034	
DEVON ENERGY CORP.	EQUITY	25179M103	5328	99,780	SH	SOLE	1	99,780	
DEVRY INC DEL COM	EQUITY	251893103	28	1,203,100	SH	SOLE	3	1,155,100	48,000
DEVRY, INC.	EQUITY	251893103	2190	94,012	SH	SOLE	1	94,012	
DHB INDS INC	EQUITY	23321E103	31	7,684	SH	SOLE	1	7,684	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	318	7,745	SH	SOLE	1	7,745	
DIAL CORP.	EQUITY	25247D101	2498	128,432	SH	SOLE	1	128,432	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	445	21,221	SH	SOLE	1	21,221	
DICK'S SPORTING GOODS INC	EQUITY	253393102	176	4,799	SH	SOLE	1	4,799	
DIEBOLD, INC.	EQUITY	253651103	4199	97,092	SH	SOLE	1	97,092	
DIGENE CORP	EQUITY	253752109	129	4,721	SH	SOLE	1	4,721	
DIGIMARC CORP	EQUITY	253807101	56	3,543	SH	SOLE	1	3,543	
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	21	10,927	SH	SOLE	1	10,927	
DIGITAL INSIGHT	EQUITY	25385P106	209	11,051	SH	SOLE	1	11,051	
DIGITAL RIV INC	EQUITY	25388B104	184	9,621	SH	SOLE	1	9,621	
DIGITAL RIV INC COM	EQUITY	25388B104	2	102,100	SH	SOLE	3	102,100	
DIGITAL THINK INC	EQUITY	25388M100	45	13,374	SH	SOLE	1	13,374	
DIGITAS INC	EQUITY	25388K104	30	5,907	SH	SOLE	1	5,907	
DILLARDS, INC. CLASS A	EQUITY	254067101	835	61,988	SH	SOLE	1	61,988	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	196	7,729	SH	SOLE	1	7,729	
DIMON, INC.	EQUITY	254394109	113	15,768	SH	SOLE	1	15,768	
DIODES INC	EQUITY	254543101	30	1,573	SH	SOLE	1	1,573	
DIONEX CORP.	EQUITY	254546104	251	6,326	SH	SOLE	1	6,326	
DISCOVERY LABORATORIES INC	EQUITY	254668106	69	10,732	SH	SOLE	1	10,732	
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	48	9,844	SH	SOLE	1	9,844	
DIVERSA CORP	EQUITY	255064107	71	7,381	SH	SOLE	1	7,381	
DJ ORTHOPEDICS INC	EQUITY	233256104	27	2,478	SH	SOLE	1	2,478	

DOBSON COMMUNICATIONS	EQUITY	256069105	38	7,303	SH	SOLE	1	7,303	
DOCTOR REDDY'S LAB- ADR	EQUITY	256135203	4561	195,680	SH	SOLE	1	195,680	
DOCUMENTUM INC	EQUITY	256159104	1141	58,000	SH	DEFINED	2		58,000
DOCUMENTUM INC COM	EQUITY	256159104	5	263,500	SH	SOLE	3	260,200	3,300
DOCUMENTUM, INC.	EQUITY	256159104	328	16,730	SH	SOLE	1	16,730	
DOLLAR GENERAL CORP.	EQUITY	256669102	3079	168,646	SH	SOLE	1	168,646	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	162	8,714	SH	SOLE	1	8,714	
DOLLAR TREE STORES INC.	EQUITY	256747106	5478	172,432	SH	SOLE	1	172,432	
DOMINION HOMES INC	EQUITY	257386102	34	1,417	SH	SOLE	1	1,417	
DOMINION RESOURCES, INC.	EQUITY	25746U109	23230	361,450	SH	SOLE	1	361,450	
DONALDSON CO., INC.	EQUITY	257651109	2596	58,395	SH	SOLE	1	58,395	
DONEGAL GROUP INC-CL A	EQUITY	257701201	18	1,241	SH	SOLE	1	1,241	
DORAL FINANCIAL CORP.	EQUITY	25811P100	41	913	SH	SOLE	1	913	
DORAL FINL CORP COM	EQUITY	25811P100	9	206,200	SH	SOLE	3	180,900	25,300
DORCHESTER MINERALS LP	EQUITY	25820R105	74	4,200	SH	SOLE	1	4,200	
DOT HILL SYSTEMS CORP	EQUITY	25848T109	133	10,134	SH	SOLE	1	10,134	
DOUBLECLICK INC	EQUITY	258609304	15	1,627	SH	SOLE	1	1,627	
DOV PHARMACEUTICAL INC	EQUITY	259858108	45	3,956	SH	SOLE	1	3,956	
DOVER CORP.	EQUITY	260003108	4568	152,463	SH	SOLE	1	152,463	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	29	3,188	SH	SOLE	1	3,188	
DOVER MOTORSPORTS INC	EQUITY	260174107	23	5,514	SH	SOLE	1	5,514	
Dow Chemical	EQUITY	260543103	1238	40,000	SH	DEFINED	4		40,000
DOW CHEMICAL CO.	EQUITY	260543103	12234	395,150	SH	SOLE	1	395,150	
DOW JONES & CO., INC.	EQUITY	260561105	2518	58,517	SH	SOLE	1	58,517	
DOWNNEY FINANCIAL CORP.	EQUITY	261018105	12	299	SH	SOLE	1	299	
DPL, INC.	EQUITY	233293109	2710	170,038	SH	SOLE	1	170,038	
DQE INC	EQUITY	23329J104	2102	139,488	SH	SOLE	1	139,488	
DRESS BARN, INC.	EQUITY	261570105	90	7,222	SH	SOLE	1	7,222	
DREW INDUSTRIES INC	EQUITY	26168L205	43	2,353	SH	SOLE	1	2,353	
DREXLER TECHNOLOGY COR	EQUITY	261876106	52	3,388	SH	SOLE	1	3,388	
DRILL QUIP	EQUITY	262037104	43	2,361	SH	SOLE	1	2,361	
DRS TECHNOLOGIES INC	EQUITY	23330X100	238	8,525	SH	SOLE	1	8,525	
DRUGSTORE.COM	EQUITY	262241102	70	12,039	SH	SOLE	1	12,039	
DSP GROUP, INC. COM	EQUITY	23332B106	458	21,034	SH	SOLE	1	21,034	
DST SYS INC DEL	EQUITY	233326107	1383	36,400	SH	DEFINED	2		36,400
DST SYSTEMS INC	EQUITY	233326107	6051	159,238	SH	SOLE	1	159,238	
DTE ENERGY CO.	EQUITY	233331107	10055	260,217	SH	SOLE	1	260,217	
DTE Energy Company	EQUITY	233331107	3864	100,000	SH	DEFINED	4		100,000
Du Pont (E.I) De Nemours USD.3	EQUITY	263534109	140	3,352	SH	SOLE	1	3,352	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	19780	475,017	SH	DEFINED	2		475,017
DUANE READE, INC.	EQUITY	263578106	195	13,217	SH	SOLE	1	13,217	
DUCOMMUN INC DEL	EQUITY	264147109	36	2,535	SH	SOLE	1	2,535	

DUKE ENERGY CORP.	EQUITY	264399106	9050	453,620	SH	SOLE	1	453,620	
DUKE REALTY	EQUITY	264411505	51	1,859	SH	SOLE	1	1,859	
DUKE REALTY CORP COM NEW	EQUITY	264411505	24	868,240	SH	SOLE	3	868,240	
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	4117	100,180	SH	SOLE	1	100,180	
DUPONT PHOTOMASKS	EQUITY	26613X101	85	4,533	SH	SOLE	1	4,533	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	58	5,796	SH	SOLE	1	5,796	
DURATEK INC	EQUITY	26658Q102	23	2,900	SH	SOLE	1	2,900	
DURECT CORPORATION	EQUITY	266605104	27	11,145	SH	SOLE	1	11,145	
DVI, INC.	EQUITY	233343102	23	4,947	SH	SOLE	1	4,947	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1335	81,902	SH	SOLE	1	81,902	
DYNACQ INTERNATIONAL INC	EQUITY	267919306	37	2,157	SH	SOLE	1	2,157	
DYNEGY INC.	EQUITY	26816Q101	692	164,863	SH	SOLE	1	164,863	
E M C CORP MASS	EQUITY	268648102	70	6,640	SH	DEFINED	2		6,640
E TRADE GROUP INC	EQUITY	269246104	9278	1,091,500	SH	DEFINED	2		1,091,500
E*TRADE GROUP, INC.	EQUITY	269246104	4087	480,868	SH	SOLE	1	480,868	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19276	462,920	SH	SOLE	1	462,920	
E.PIHPANY, INC.	EQUITY	26881V100	108	21,154	SH	SOLE	1	21,154	
EARTHLINK INC	EQUITY	270321102	714	89,464	SH	SOLE	1	89,464	
EARTHLINK INC COM	EQUITY	270321102	17	2,148,800	SH	SOLE	3	2,121,600	27,200
EAST WEST BANCORP	EQUITY	27579R104	311	8,594	SH	SOLE	1	8,594	
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	42	1,843	SH	SOLE	1	1,843	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	157	5,819	SH	SOLE	1	5,819	
EASTMAN CHEMICAL CO.	EQUITY	277432100	1565	49,403	SH	SOLE	1	49,403	
EASTMAN KODAK CO	EQUITY	277461109	6172	225,685	SH	DEFINED	2		225,685
EASTMAN KODAK CO.	EQUITY	277461109	7115	260,135	SH	SOLE	1	260,135	
EATON CORP.	EQUITY	278058102	2611	33,213	SH	SOLE	1	33,213	
EATON VANCE CORP.	EQUITY	278265103	2948	93,296	SH	SOLE	1	93,296	
EBAY INC COM	EQUITY	278642103	1	10,400	SH	SOLE	3	10,400	
EBAY, INC.	EQUITY	278642103	19754	189,940	SH	SOLE	1	189,940	
ECHELON	EQUITY	27874N105	150	10,747	SH	SOLE	1	10,747	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	13410	387,350	SH	DEFINED	2		387,350
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	487	14,060	SH	SOLE	1	14,060	
ECLIPSYS CORP.	EQUITY	278856109	139	13,215	SH	SOLE	1	13,215	
ECOLAB, INC.	EQUITY	278865100	2979	116,379	SH	SOLE	1	116,379	
ECOLLEGE.COM INC	EQUITY	27887E100	50	4,424	SH	SOLE	1	4,424	
EDISON INTERNATIONAL INC	EQUITY	281020107	2378	144,737	SH	SOLE	1	144,737	
EDO CORP	EQUITY	281347104	104	5,884	SH	SOLE	1	5,884	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3465	65,320	SH	SOLE	1	65,320	
EDUCATION MGMT CORP COM	EQUITY	28139T101	11	208,100	SH	SOLE	3	205,400	2,700
EDWARDS J D + CO	EQUITY	281667105	7693	536,820	SH	DEFINED	2		536,820
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2638	82,066	SH	SOLE	1	82,066	
EFUNDS CORP	EQUITY	28224R101	205	17,776	SH	SOLE	1	17,776	

EGL INC.	EQUITY	268484102	1135	74,675	SH	SOLE	1	74,675	
EL PASO CORP	EQUITY	28336L109	2518	311,579	SH	SOLE	1	311,579	
EL PASO ELECTRIC CO.	EQUITY	283677854	230	18,671	SH	SOLE	1	18,671	
ELBIT SYSTEMS LTD	EQUITY	M3760D101	615	31,700	SH	SOLE	1	31,700	
ELECTRO RENT CORP.	EQUITY	285218103	68	6,351	SH	SOLE	1	6,351	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	160	10,583	SH	SOLE	1	10,583	
ELECTRONIC ARTS	EQUITY	285512109	5539	74,951	SH	SOLE	1	74,951	
ELECTRONIC ARTS INC COM	EQUITY	285512109	8	103,300	SH	SOLE	3	90,300	13,000
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	9314	434,240	SH	DEFINED	2		434,240
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	5026	234,316	SH	SOLE	1	234,316	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	116	5,060	SH	SOLE	1	5,060	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	357	17,651	SH	SOLE	1	17,651	
ELI LILLY AND CO.	EQUITY	532457108	33865	491,010	SH	SOLE	1	491,010	
ELI LILLY AND COMPANY	EQUITY	532457108	86	1,250	SH	DEFINED	2		1,250
ELIZABETH ARDEN INC	EQUITY	28660G106	59	4,502	SH	SOLE	1	4,502	
ELKCORP	EQUITY	287456107	167	7,425	SH	SOLE	1	7,425	
E-LOAN INC	EQUITY	26861P107	94	17,000	SH	SOLE	1	17,000	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	37	5,257	SH	SOLE	1	5,257	
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	917	48,000	SH	SOLE	1	48,000	
EMC CORP.	EQUITY	268648102	9963	951,580	SH	SOLE	1	951,580	
EMC INS GROUP INC	EQUITY	268664109	17	874	SH	SOLE	1	874	
EMCOR GROUP, INC.	EQUITY	29084Q100	246	4,975	SH	SOLE	1	4,975	
Emerson Elec Co	EQUITY	291011104	2555	50,000	SH	DEFINED	4		50,000
EMERSON ELEC CO	EQUITY	291011104	8123	158,962	SH	DEFINED	2		158,962
EMERSON ELECTRIC CO.	EQUITY	291011104	9285	181,710	SH	SOLE	1	181,710	
EMERSON RADIO CORP	EQUITY	291087203	42	6,271	SH	SOLE	1	6,271	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2058	88,968	SH	SOLE	1	88,968	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	188	8,634	SH	SOLE	1	8,634	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	600	66,610	SH	SOLE	1	66,610	
EMS TECHNOLOGIES INC	EQUITY	26873N108	55	4,052	SH	SOLE	1	4,052	
EMULEX CORP	EQUITY	292475209	29	1,256	SH	SOLE	1	1,256	
ENCORE ACQUISITION CO	EQUITY	29255W100	64	3,322	SH	SOLE	1	3,322	
ENCORE ACQUISITION CO	EQUITY	29255W100	11	592,860	SH	SOLE	3	592,860	
ENCORE WIRE CORP	EQUITY	292562105	37	3,944	SH	SOLE	1	3,944	
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	80	16,836	SH	SOLE	1	16,836	
ENDO PHARMACEUTICALS	EQUITY	29264F205	9	518	SH	SOLE	1	518	
ENDURANCE SPECIALTY HL SHS (F)	EQUITY	G30397106	7	250,600	SH	SOLE	3	245,500	5,100
ENERGEN CORP.	EQUITY	29265N108	442	13,284	SH	SOLE	1	13,284	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3540	112,725	SH	SOLE	1	112,725	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	60	6,413	SH	SOLE	1	6,413	
ENERGY EAST CORP	EQUITY	29266M109	4061	195,599	SH	SOLE	1	195,599	
ENERGY PARTNERS LTD	EQUITY	29270U105	92	8,003	SH	SOLE	1	8,003	

ENERGYSOUTH INC	EQUITY	292970100	54	1,670	SH	SOLE	1	1,670		
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	SOLE	1	13,500		
ENGELHARD CORP.	EQUITY	292845104	1388	56,054	SH	SOLE	1	56,054		
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	183	4,388	SH	SOLE	1	4,388		
ENNIS BUSINESS FORMS I	EQUITY	293389102	90	6,210	SH	SOLE	1	6,210		
ENPRO INDUSTRIES INC	EQUITY	29355X107	83	7,768	SH	SOLE	1	7,768		
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5406	200,968	SH	SOLE	1	200,968		
ENSCO INTL INC	EQUITY	26874Q100	1435	53,350	SH	DEFINED	2		53,350	
ENSCO INTL INC COM	EQUITY	26874Q100	20	730,274	SH	Sole	3	619,000		111,274
ENSTAR GROUP INC	EQUITY	29358R107	46	1,151	SH	SOLE	1	1,151		
ENTEGRIS INC	EQUITY	29362U104	271	20,068	SH	SOLE	1	20,068		
ENTERASYS NETWORKS INC	EQUITY	293637104	234	77,236	SH	SOLE	1	77,236		
ENTERCOM COMM CORP CL A	EQUITY	293639100	39	798,206	SH	Sole	3	747,732		50,474
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3372	68,800	SH	SOLE	1	68,800		
ENTERGY ARKANSAS INC	EQUITY	29364G103	5149	97,560	SH	SOLE	1	97,560		
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	189	6,557	SH	SOLE	1	6,557		
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	664	SH	SOLE	1	664		
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	52	18,419	SH	SOLE	1	18,419		
ENZO BIOCHEM, INC.	EQUITY	294100102	184	8,562	SH	SOLE	1	8,562		
ENZON PHARMACEUTICALS INC	EQUITY	293904108	207	16,524	SH	SOLE	1	16,524		
EOG RESOURCES INC	EQUITY	26875P101	2151	51,406	SH	SOLE	1	51,406		
EON LABS INC	EQUITY	29412E100	6	182	SH	SOLE	1	182		
EON LABS INC	EQUITY	29412E100	2109	60,000	SH	DEFINED	2		60,000	
EON LABS INC COM	EQUITY	29412E100	17	491,600	SH	Sole	3	485,700		5,900
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	86	14,381	SH	SOLE	1	14,381		
EPIQ SYSTEMS INC	EQUITY	26882D109	83	4,841	SH	SOLE	1	4,841		
EPIX MEDICAL INC	EQUITY	26881Q101	68	4,858	SH	SOLE	1	4,858		
EQUIFAX, INC.	EQUITY	294429105	1640	63,078	SH	SOLE	1	63,078		
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3420	83,958	SH	SOLE	1	83,958		
EQUITY INNS, INC.	EQUITY	294703103	106	15,417	SH	SOLE	1	15,417		
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	42	1,554,435	SH	Sole	3	1,554,435		
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	18376	680,350	SH	SOLE	1	680,350		
EQUITY ONE INC	EQUITY	294752100	171	10,452	SH	SOLE	1	10,452		
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	32	1,235,607	SH	Sole	3	1,235,607		
EQUITY RESIDENTIAL	EQUITY	29476L107	3155	121,564	SH	SOLE	1	121,564		
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	152	6,801	SH	SOLE	1	6,801		
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	70	6,630	SH	SOLE	1	6,630		
ERIE INDEMNITY COMPA	EQUITY	29530P102	15	363	SH	SOLE	1	363		
ESB FINANCIAL CORP	EQUITY	26884F102	37	2,718	SH	SOLE	1	2,718		
ESCO ELECTRONICS CORP	EQUITY	296315104	201	4,557	SH	SOLE	1	4,557		
ESPEED INC	EQUITY	296643109	177	8,947	SH	SOLE	1	8,947		
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	218	11,200	SH	SOLE	1	11,200		

ESS TECHNOLOGY, INC.	EQUITY	269151106	113	11,607	SH	SOLE	1	11,607	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	361	6,313	SH	SOLE	1	6,313	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	54	1,604	SH	SOLE	1	1,604	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	138	7,919	SH	SOLE	1	7,919	
ETHAN ALLEN INTERIOR	EQUITY	297602104	16	448	SH	SOLE	1	448	
ETHYL CORP	EQUITY	297659609	55	5,552	SH	SOLE	1	5,552	
EUNIVERSE INC	EQUITY	298412107	16	4,538	SH	SOLE	1	4,538	
EURONET WORLDWIDE INC	EQUITY	298736109	65	6,062	SH	SOLE	1	6,062	
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	6	75,500	SH	Sole	3	63,100	12,400
EVEREST RE GROUP, LTD	EQUITY	G3223R108	5638	73,700	SH	SOLE	1	73,700	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	40	743,812	SH	Sole	3	724,024	19,788
EVERGREEN RESOURCES, INC.	EQUITY	299900308	399	7,354	SH	SOLE	1	7,354	
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	37	1,599	SH	SOLE	1	1,599	
EVOLVE SOFTWARE INC	EQUITY	30049P708		30,989	SH	SOLE	1	30,989	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	61	5,559	SH	SOLE	1	5,559	
EXACTECH INC	EQUITY	30064E109	33	2,255	SH	SOLE	1	2,255	
EXAR CORP.	EQUITY	300645108	237	15,208	SH	SOLE	1	15,208	
EXCEL TECHNOLOGY	EQUITY	30067T103	80	3,474	SH	SOLE	1	3,474	
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	59	1,057	SH	SOLE	1	1,057	
EXCO RESOURCES INC	EQUITY	269279204	35	1,942	SH	SOLE	1	1,942	
EXELIXIS, INC.	EQUITY	30161Q104	110	16,005	SH	SOLE	1	16,005	
EXPEDIA INC -CL A	EQUITY	302125109	3820	50,176	SH	SOLE	1	50,176	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5041	146,275	SH	SOLE	1	146,275	
EXPRESS SCRIPTS INC	EQUITY	302182100	15	226,700	SH	Sole	3	195,600	31,100
EXPRESS SCRIPTS, INC.	EQUITY	302182100	8762	128,080	SH	SOLE	1	128,080	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	173	11,436	SH	SOLE	1	11,436	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	2053	152,201	SH	SOLE	1	152,201	
EXTREME NETWORK INC	EQUITY	30226D106	193	36,692	SH	SOLE	1	36,692	
EXTREME NETWORKS INC COM	EQUITY	30226D106	14	2,734,400	SH	Sole	3	2,702,500	31,900
EXULT INC	EQUITY	302284104	109	12,682	SH	SOLE	1	12,682	
EXXON MOBIL CORP	EQUITY	30231G102	22184	617,778	SH	DEFINED	2		617,778
EXXON MOBIL CORP.	EQUITY	30231G102	151793	4,227,028	SH	SOLE	1	4,227,028	
F N B CORP VA	EQUITY	302930102	60	2,208	SH	SOLE	1	2,208	
F&M BANCORP/FREDERICK	EQUITY	302367107	202	4,094	SH	SOLE	1	4,094	
F5 NETWORKS INC	EQUITY	315616102	140	8,452	SH	SOLE	1	8,452	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	13	306	SH	SOLE	1	306	
FAIR ISSAC CORP	EQUITY	303250104	3262	63,393	SH	SOLE	1	63,393	
FAIRCHILD CORP. CLASS A	EQUITY	303698104	17	4,261	SH	SOLE	1	4,261	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	2013	157,366	SH	SOLE	1	157,366	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	86	12,921	SH	SOLE	1	12,921	
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2922	76,591	SH	SOLE	1	76,591	
FAO INC	EQUITY	30240S600		0	SH	SOLE	1	0	

FARGO ELECTRONICS	EQUITY	30744P102	42	4,372	SH	SOLE	1	4,372	
FARGO ELECTRONICS INC COM	EQUITY	30744P102	1	84,000	SH	SOLE	3	84,000	
FARMER BROS. CO.	EQUITY	307675108	96	283	SH	SOLE	1	283	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	73	2,280	SH	SOLE	1	2,280	
FASTENAL CO.	EQUITY	311900104	3609	105,908	SH	SOLE	1	105,908	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	90	4,442	SH	SOLE	1	4,442	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	66	2,965	SH	SOLE	1	2,965	
Federal Home Loan Mortgage Corp USD.8	EQUITY	313400301	452	8,910	SH	SOLE	1	8,910	
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	31446	466,274	SH	SOLE	1	466,274	
FEDERAL NATL MTG ASSN	EQUITY	313586109	8680	128,700	SH	DEFINED	2		128,700
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	19	600	SH	SOLE	1	600	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1441	82,043	SH	SOLE	1	82,043	
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3077	83,513	SH	SOLE	1	83,513	
FEDERATED INVESTORS	EQUITY	314211103	1323	48,239	SH	SOLE	1	48,239	
FEDEX CORP	EQUITY	31428X106	16233	261,700	SH	DEFINED	2		261,700
FEDEX CORPORATION	EQUITY	31428X106	8076	130,200	SH	SOLE	1	130,200	
FEI COMPANY	EQUITY	30241L109	174	9,289	SH	SOLE	1	9,289	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	146	18,589	SH	SOLE	1	18,589	
FERRO CORP.	EQUITY	315405100	1525	67,697	SH	SOLE	1	67,697	
FFLC BANCORP INC	EQUITY	30242W104	40	1,556	SH	SOLE	1	1,556	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	112	5,033	SH	SOLE	1	5,033	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	5574	181,217	SH	SOLE	1	181,217	
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	126	4,822	SH	SOLE	1	4,822	
FIFTH THIRD BANCORP	EQUITY	316773100	14230	247,830	SH	SOLE	1	247,830	
FILENET CORP.	EQUITY	316869106	233	12,928	SH	SOLE	1	12,928	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	135	5,528	SH	SOLE	1	5,528	
FINANCIAL INDS CORP	EQUITY	317574101	45	3,004	SH	SOLE	1	3,004	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	75	3,173	SH	SOLE	1	3,173	
FINDWHAT.COM	EQUITY	317794105	81	4,224	SH	SOLE	1	4,224	
FINISAR CORPORATION	EQUITY	31787A101	80	52,396	SH	SOLE	1	52,396	
FINISH LINE, INC.	EQUITY	317923100	148	6,681	SH	SOLE	1	6,681	
FINLAY ENTERPRISES INC.	EQUITY	317884203	39	2,361	SH	SOLE	1	2,361	
FIRST ALBANY COMPANIES INC	EQUITY	318465101	32	2,659	SH	SOLE	1	2,659	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2696	102,321	SH	SOLE	1	102,321	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	73	2,828	SH	SOLE	1	2,828	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	14	512	SH	SOLE	1	512	
FIRST BELL BANCORP INC	EQUITY	319301107	31	1,184	SH	SOLE	1	1,184	
FIRST BUSEY CORP	EQUITY	319383105	81	3,349	SH	SOLE	1	3,349	
FIRST CHARTER CORP.	EQUITY	319439105	199	11,314	SH	SOLE	1	11,314	
FIRST CITIZENS BANC CORP	EQUITY	319459202	41	1,589	SH	SOLE	1	1,589	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	234	2,321	SH	SOLE	1	2,321	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	145	4,698	SH	SOLE	1	4,698	

FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	291	22,435	SH	SOLE	1	22,435	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	116	3,309	SH	SOLE	1	3,309	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	33	7,243	SH	SOLE	1	7,243	
FIRST DATA CORP	EQUITY	319963104	9544	230,300	SH	DEFINED	2		230,300
FIRST DATA CORP.	EQUITY	319963104	18472	239,950	SH	SOLE	1	239,950	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	37	1,871	SH	SOLE	1	1,871	
FIRST ESSEX BANCORP INC	EQUITY	320103104	120	2,541	SH	SOLE	1	2,541	
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	39	1,204	SH	SOLE	1	1,204	
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	128	6,482	SH	SOLE	1	6,482	
FIRST FINANCIAL BANCORP	EQUITY	320209109	195	12,315	SH	SOLE	1	12,315	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	216	6,469	SH	SOLE	1	6,469	
FIRST FINANCIAL CORP.	EQUITY	320218100	136	2,579	SH	SOLE	1	2,579	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	132	4,812	SH	SOLE	1	4,812	
FIRST HEALTH GROUP CORP	EQUITY	320960107	2766	100,200	SH	DEFINED	2		100,200
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3697	133,861	SH	SOLE	1	133,861	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	29	7,703	SH	SOLE	1	7,703	
FIRST INDIANA CORP.	EQUITY	32054R108	76	4,410	SH	SOLE	1	4,410	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1286	40,702	SH	SOLE	1	40,702	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	5	172,200	SH	SOLE	3	172,200	
FIRST M & F CORP	EQUITY	320744105	42	1,299	SH	SOLE	1	1,299	
FIRST MERCHANTS CORP.	EQUITY	320817109	161	6,660	SH	SOLE	1	6,660	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	18	640	SH	SOLE	1	640	
FIRST NATL CORP ORANGE	EQUITY	320942105	72	2,910	SH	SOLE	1	2,910	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	374	26,901	SH	SOLE	1	26,901	
FIRST OAK BROOK BANCSH	EQUITY	335847208	53	1,621	SH	SOLE	1	1,621	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	51	1,278	SH	SOLE	1	1,278	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	76	4,515	SH	SOLE	1	4,515	
FIRST REPUBLIC BANK	EQUITY	336158100	105	3,962	SH	SOLE	1	3,962	
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	134	8,411	SH	SOLE	1	8,411	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	39	1,173	SH	SOLE	1	1,173	
FIRST ST BANCORPORATIO	EQUITY	336453105	77	2,821	SH	SOLE	1	2,821	
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2474	56,340	SH	SOLE	1	56,340	
FIRST UNITED CORP	EQUITY	33741H107	49	2,315	SH	SOLE	1	2,315	
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3976	92,218	SH	SOLE	1	92,218	
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	62	2,054	SH	SOLE	1	2,054	
FIRSTENERGY CORP.	EQUITY	337932107	4948	128,680	SH	SOLE	1	128,680	
FIRSTFED AMER BANCORP	EQUITY	337929103	96	2,789	SH	SOLE	1	2,789	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	228	6,455	SH	SOLE	1	6,455	
FIRSTMERIT CORP.	EQUITY	337915102	2587	113,459	SH	SOLE	1	113,459	
FISERV INC COM	EQUITY	337738108	15	410,086	SH	SOLE	3	347,800	62,286
FISERV, INC.	EQUITY	337738108	4939	138,494	SH	SOLE	1	138,494	
FISHER COMMUNICATIONS INC	EQUITY	337756209	92	1,872	SH	SOLE	1	1,872	

FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	23	648	SH	SOLE	1	648	
FLAG FINANCIAL CORP	EQUITY	33832H107	34	2,498	SH	SOLE	1	2,498	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	272	11,112	SH	SOLE	1	11,112	
Fleet Boston Financial Corp	EQUITY	339030108	1486	50,000	SH	DEFINED	4		50,000
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	66583	2,241,090	SH	SOLE	1	2,241,090	
FLEETBOSTON FINL CORP	EQUITY	339030108	5389	181,400	SH	DEFINED	2		181,400
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	101	13,664	SH	SOLE	1	13,664	
FLIR SYS INC	EQUITY	302445101	35	1,153,774	SH	SOLE	3	1,124,600	29,174
FLIR SYSTEMS INC (USD)	EQUITY	302445101	377	12,536	SH	SOLE	1	12,536	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	142	5,559	SH	SOLE	1	5,559	
FLOWERS FOODS INC	EQUITY	343498101	236	11,946	SH	SOLE	1	11,946	
FLOWERVE CORP.	EQUITY	34354P105	1797	91,371	SH	SOLE	1	91,371	
FLUOR CORP	EQUITY	343412102	1256	37,341	SH	SOLE	1	37,341	
FLUSHING FINANCIAL CORP	EQUITY	343873105	80	3,604	SH	SOLE	1	3,604	
FMC CORP.	EQUITY	302491303	1362	60,182	SH	SOLE	1	60,182	
FMC TECHNOLOGIES INC	EQUITY	30249U101	1866	88,627	SH	SOLE	1	88,627	
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	36	1,728,864	SH	SOLE	3	1,681,964	46,900
FMS FINANCIAL CORP	EQUITY	302509104	24	1,436	SH	SOLE	1	1,436	
FNB CORP.	EQUITY	302520101	19	634	SH	SOLE	1	634	
FNB CORP/NORTH CAROLINA	EQUITY	302519103	46	1,878	SH	SOLE	1	1,878	
FOOT LOCKER INC	EQUITY	344849104	26	1,948	SH	SOLE	1	1,948	
FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	33	1,745	SH	SOLE	1	1,745	
FOOTSTAR INC COM	EQUITY	344912100	3	238,400	SH	SOLE	3	238,400	
FOOTSTAR, INC.	EQUITY	344912100	95	7,280	SH	SOLE	1	7,280	
FORD MOTOR CO.	EQUITY	345370860	8715	792,960	SH	SOLE	1	792,960	
FORD MTR CO DEL	EQUITY	345370860	10858	988,000	SH	DEFINED	2		988,000
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	16	398	SH	SOLE	1	398	
FOREST LABORATORIES, INC.	EQUITY	345838106	8636	157,740	SH	SOLE	1	157,740	
FOREST LABS INC	EQUITY	345838106	3548	64,800	SH	DEFINED	2		64,800
FOREST OIL CORP	EQUITY	346091705	1995	79,432	SH	SOLE	1	79,432	
FORRESTER RESEARCH, INC.	EQUITY	346563109	85	5,268	SH	SOLE	1	5,268	
FORTUNE BRANDS, INC.	EQUITY	349631101	3382	64,796	SH	SOLE	1	64,796	
FORWARD AIR CORP	EQUITY	349853101	105	4,142	SH	SOLE	1	4,142	
FOSSIL, INC.	EQUITY	349882100	217	9,175	SH	SOLE	1	9,175	
FOUNDRY NETWORKS INC	EQUITY	35063R100	23	1,612	SH	SOLE	1	1,612	
FOUNDRY NETWORKS INC	EQUITY	35063R100	3613	250,900	SH	DEFINED	2		250,900
FOX ENTMT GROUP INC	EQUITY	35138T107	2564	89,100	SH	DEFINED	2		89,100
FPL GROUP, INC.	EQUITY	302571104	5296	79,220	SH	SOLE	1	79,220	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	140	2,532	SH	SOLE	1	2,532	
FRANKLIN FINL CORP TEN	EQUITY	353523202	38	1,252	SH	SOLE	1	1,252	
FRANKLIN RESOURCES, INC.	EQUITY	354613101	4370	111,846	SH	SOLE	1	111,846	
FREDDIE MAC	EQUITY	313400301	21888	431,120	SH	SOLE	1	431,120	

FRED'S INC.	EQUITY	356108100	366	9,789	SH	SOLE	1	9,789	
FREEMARKETS INC	EQUITY	356602102	98	14,076	SH	SOLE	1	14,076	
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	1580	64,486	SH	SOLE	1	64,486	
FREMONT GENERAL CORP.	EQUITY	357288109	317	23,152	SH	SOLE	1	23,152	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	13	968	SH	SOLE	1	968	
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	73	6,425	SH	SOLE	1	6,425	
FRONTIER AIRLINES, INC.	EQUITY	359065109	102	11,276	SH	SOLE	1	11,276	
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	164	5,841	SH	SOLE	1	5,841	
FRONTIER OIL CORP.	EQUITY	35914P105	151	9,936	SH	SOLE	1	9,936	
FTD INC-CL A	EQUITY	30265Q109	24	1,167	SH	SOLE	1	1,167	
FTI CONSULTING INC	EQUITY	302941109	391	15,664	SH	SOLE	1	15,664	
FUELCELL ENERGY INC	EQUITY	35952H106	106	12,921	SH	SOLE	1	12,921	
FULTON FIN CORP	EQUITY	360271100	29	1,450	SH	SOLE	1	1,450	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1948	74,635	SH	SOLE	1	74,635	
FURNITURE BRANDS INTL INC	EQUITY	360921100	6917	265,000	SH	DEFINED	2		265,000
G & K SERVICES, INC. CLASS A	EQUITY	361268105	190	6,465	SH	SOLE	1	6,465	
GA FINANCIAL INC	EQUITY	361437106	40	1,592	SH	SOLE	1	1,592	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	89	2,477	SH	SOLE	1	2,477	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	282	9,345	SH	SOLE	1	9,345	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	19394	712,999	SH	SOLE	1	712,999	
GALYANS TRADING INC	EQUITY	36458R101	36	2,535	SH	SOLE	1	2,535	
GAMESTOP CORP	EQUITY	36466R101	104	8,011	SH	SOLE	1	8,011	
GANNETT CO., INC.	EQUITY	364730101	8918	116,100	SH	SOLE	1	116,100	
GAP INC	EQUITY	364760108	16359	872,000	SH	DEFINED	2		872,000
GAP, INC.	EQUITY	364760108	7211	384,400	SH	SOLE	1	384,400	
GARDNER DENVER, INC.	EQUITY	365558105	125	6,101	SH	SOLE	1	6,101	
GARMIN LTD	EQUITY	G37260109	6957	174,500	SH	DEFINED	2		174,500
GART SPORTS CO	EQUITY	366630101	527	-12,535	SH	SOLE	1	-12,535	
GARTNER INC.	EQUITY	366651206	796	106,100	SH	SOLE	1	106,100	
GARTNER INC. CLASS A	EQUITY	366651107	225	29,692	SH	SOLE	1	29,692	
GATEWAY, INC.	EQUITY	367626108	812	222,517	SH	SOLE	1	222,517	
GATX CORP.	EQUITY	361448103	1327	81,160	SH	SOLE	1	81,160	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	92	4,690	SH	SOLE	1	4,690	
GB&T BANCSHARES INC	EQUITY	361462104	42	1,692	SH	SOLE	1	1,692	
GBC BANCORP	EQUITY	361475106	112	2,934	SH	SOLE	1	2,934	
GCI, INC.	EQUITY	369385109	147	16,773	SH	SOLE	1	16,773	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	14	2,837	SH	SOLE	1	2,837	
GENCORP, INC.	EQUITY	368682100	106	11,925	SH	SOLE	1	11,925	
GENE LOGIC, INC.	EQUITY	368689105	70	11,809	SH	SOLE	1	11,809	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	53	3,253	SH	SOLE	1	3,253	
GENENTECH INC	EQUITY	368710406	59	820	SH	DEFINED	2		820
GENENTECH, INC.	EQUITY	368710406	2147	29,765	SH	SOLE	1	29,765	

GENERAL BINDING CORP	EQUITY	369154109	28	2,305	SH	SOLE	1	2,305	
GENERAL CABLE CORP.	EQUITY	369300108	68	12,616	SH	SOLE	1	12,616	
General Dynamics	EQUITY	369550108	1813	25,000	SH	DEFINED	4		25,000
GENERAL DYNAMICS CORP.	EQUITY	369550108	9343	128,870	SH	SOLE	1	128,870	
General Elec Co	EQUITY	369604103	1577	55,000	SH	DEFINED	4		55,000
GENERAL ELEC CO	EQUITY	369604103	53720	1,873,102	SH	DEFINED	2		1,873,102
GENERAL ELECTRIC CO.	EQUITY	369604103	203422	7,092,820	SH	SOLE	1	7,092,820	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	4	68,527	SH	Sole	3	68,527	
GENERAL GROWTH PROPE	EQUITY	370021107	54	863	SH	SOLE	1	863	
GENERAL MILLS, INC.	EQUITY	370334104	10162	214,350	SH	SOLE	1	214,350	
GENERAL MOTORS CORP.	EQUITY	370442105	31089	863,580	SH	SOLE	1	863,580	
GENERAL MTRS CORP	EQUITY	370442105	7828	217,459	SH	DEFINED	2		217,459
GENERAL MTRS CORP	EQUITY	370442BS3	1937	1,950,000	SH	DEFINED	2		1,950,000
GENESCO, INC.	EQUITY	371532102	146	8,268	SH	SOLE	1	8,268	
GENESEE & WYO INC	EQUITY	371559105	95	4,631	SH	SOLE	1	4,631	
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1403	79,652	SH	SOLE	1	79,652	
GENESIS MICROCHIP INC	EQUITY	37184C103	454	33,559	SH	SOLE	1	33,559	
GEN-PROBE INC	EQUITY	36866T103	371	9,051	SH	SOLE	1	9,051	
GEN-PROBE INC NEW COM	EQUITY	36866T103	15	377,900	SH	Sole	3	373,500	4,400
GENTA INC	EQUITY	37245M207	237	17,851	SH	SOLE	1	17,851	
GENTA INC	EQUITY	37245M207	1332	100,000	SH	DEFINED	2		100,000
GENTEX CORP.	EQUITY	371901109	3271	106,735	SH	SOLE	1	106,735	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	86	9,504	SH	SOLE	1	9,504	
GENUINE PARTS CO	EQUITY	372460105	8341	260,566	SH	DEFINED	2		260,566
GENUINE PARTS CO.	EQUITY	372460105	2483	77,568	SH	SOLE	1	77,568	
GENZYME CORP	EQUITY	372917104	17660	421,884	SH	SOLE	1	421,884	
GENZYME CORP GENL DIVISION	EQUITY	372917104	836	20,000	SH	DEFINED	2		20,000
GEORGIA GULF CORP.	EQUITY	373200203	210	10,592	SH	SOLE	1	10,592	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2177	114,878	SH	SOLE	1	114,878	
GERBER SCIENTIFIC, INC.	EQUITY	373730100	53	7,935	SH	SOLE	1	7,935	
GERMAN AMERICAN BANCORP	EQUITY	373865104	59	3,364	SH	SOLE	1	3,364	
GERON CORP	EQUITY	374163103	82	11,254	SH	SOLE	1	11,254	
GETTY IMAGES INC COM	EQUITY	374276103	31	745,714	SH	Sole	3	712,800	32,914
GETTY IMAGES, INC.	EQUITY	374276103	21	508	SH	SOLE	1	508	
GETTY REALTY CORP.	EQUITY	374297109	132	5,929	SH	SOLE	1	5,929	
GEVITY HR INC	EQUITY	374393106	61	5,213	SH	SOLE	1	5,213	
GIBRALTAR STEEL CORP.	EQUITY	37476F103	74	3,596	SH	SOLE	1	3,596	
GILEAD SCIENCES INC	EQUITY	375558103	556	10,000	SH	DEFINED	2		10,000
GILEAD SCIENCES INC COM	EQUITY	375558103	11	197,100	SH	Sole	3	174,600	22,500
GILEAD SCIENCES, INC.	EQUITY	375558103	15394	277,120	SH	SOLE	1	277,120	
GILLETTE CO.	EQUITY	375766102	18594	583,630	SH	SOLE	1	583,630	
GLACIER BANCORP, INC.	EQUITY	37637Q105	167	6,785	SH	SOLE	1	6,785	

GLADSTONE CAPITAL CORP	EQUITY	376535100	68	3,329	SH	SOLE	1	3,329	
GLATFELTER, P.H. CO.	EQUITY	377316104	1017	68,919	SH	SOLE	1	68,919	
GLAXO PLC	EQUITY	37733W105	115	2,860	SH	DEFINED	2		2,860
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	126	6,584	SH	SOLE	1	6,584	
GLIMCHER REALITY TRUST	EQUITY	379302102	262	11,702	SH	SOLE	1	11,702	
GLOBAL INDUSTRIES LT	EQUITY	379336100	130	27,054	SH	SOLE	1	27,054	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	429	SH	SOLE	1	429	
GLOBAL POWER EQUIPME	EQUITY	37941P108	43	9,333	SH	SOLE	1	9,333	
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	1707	73,165	SH	DEFINED	2		73,165
GLOBESPAN VIRATA INC	EQUITY	37957V106	335	40,128	SH	SOLE	1	40,128	
GOLD BANK CORP., INC.	EQUITY	379907108	140	13,395	SH	SOLE	1	13,395	
GOLDEN TELECOM INC	EQUITY	38122G107	141	6,403	SH	SOLE	1	6,403	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	5280	65,990	SH	SOLE	1	65,990	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	78844	941,425	SH	SOLE	1	941,425	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	4414	52,700	SH	DEFINED	2		52,700
GOODRICH CORP.	EQUITY	382388106	1102	52,465	SH	SOLE	1	52,465	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	699	133,126	SH	SOLE	1	133,126	
GOODYS FAMILY CLOTHING	EQUITY	382588101	60	6,995	SH	SOLE	1	6,995	
GORMAN RUPP CO COM	EQUITY	383082104	67	2,784	SH	SOLE	1	2,784	
GRACE, W.R. & CO.	EQUITY	38388F108	222	50,431	SH	SOLE	1	50,431	
GRACO, INC.	EQUITY	384109104	23	724	SH	SOLE	1	724	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	111	20,415	SH	SOLE	1	20,415	
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1298	67,746	SH	SOLE	1	67,746	
GRANT PRIDECO INC	EQUITY	38821G101	1916	163,053	SH	SOLE	1	163,053	
GRANT PRIDECO INC	EQUITY	38821G101	890	75,415	SH	DEFINED	2		75,415
GRANT PRIDECO INC COM	EQUITY	38821G101	50	4,251,628	SH	Sole	3	4,193,128	58,500
GRAPHIC PACKAGING INTL	EQUITY	388690109	38	8,484	SH	SOLE	1	8,484	
GRAY TELEVISION INC	EQUITY	389375106	188	15,167	SH	SOLE	1	15,167	
GRAY TELEVISION INC	EQUITY	389375106	1247	100,600	SH	DEFINED	2		100,600
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	33	2,546	SH	SOLE	1	2,546	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	49	5,623	SH	SOLE	1	5,623	
GREAT LAKES CHEM CORP.	EQUITY	390568103	725	35,519	SH	SOLE	1	35,519	
GREAT LAKES REIT, INC.	EQUITY	390752103	86	5,398	SH	SOLE	1	5,398	
GREAT PLAINS ENERGY INC	EQUITY	391164100	2684	92,950	SH	SOLE	1	92,950	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	83	2,151	SH	SOLE	1	2,151	
GREATER BAY BANCORP	EQUITY	391648102	1780	88,843	SH	SOLE	1	88,843	
GREATER COMMUNITY BANCORP	EQUITY	39167M108	29	1,917	SH	SOLE	1	1,917	
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	26	1,347	SH	SOLE	1	1,347	
GREENBRIER COMPANIES INC	EQUITY	393657101	22	2,040	SH	SOLE	1	2,040	
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	47	2,226	SH	SOLE	1	2,226	
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	6372	125,087	SH	SOLE	1	125,087	
GREIF INC CL A	EQUITY	397624107	113	4,900	SH	SOLE	1	4,900	

GREY GLOBAL GROUP INC	EQUITY	39787M108	254	329	SH	SOLE	1	329	
GREY WOLF, INC.	EQUITY	397888108	259	64,012	SH	SOLE	1	64,012	
GRIFFON CORP.	EQUITY	398433102	165	10,302	SH	SOLE	1	10,302	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	201	6,215	SH	SOLE	1	6,215	
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	64	3,422	SH	SOLE	1	3,422	
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	3015	87,400	SH	SOLE	1	87,400	
GSI COMMERCE INC	EQUITY	36238G102	39	5,865	SH	SOLE	1	5,865	
GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	29	8,790	SH	SOLE	1	8,790	
GTECH HOLDINGS CORP.	EQUITY	400518106	2870	76,226	SH	SOLE	1	76,226	
GUESS? INC	EQUITY	401617105	17	2,862	SH	SOLE	1	2,862	
GUIDANT CORP.	EQUITY	401698105	11731	264,280	SH	SOLE	1	264,280	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	38	8,614	SH	SOLE	1	8,614	
GUITAR CENTER INC	EQUITY	402040109	10	336,600	SH	SOLE	3	336,600	
GUITAR CENTER, INC.	EQUITY	402040109	149	5,129	SH	SOLE	1	5,129	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	2,675	SH	SOLE	1	2,675	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	87	5,163	SH	SOLE	1	5,163	
Gulferra Energy Partners	EQUITY	40274U108	2440	65,000	SH	DEFINED	4		65,000
GYNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	28	2,048	SH	SOLE	1	2,048	
GYMBOREE CORP	EQUITY	403777105	4180	249,100	SH	DEFINED	2		249,100
GYMBOREE CORP.	EQUITY	403777105	187	11,178	SH	SOLE	1	11,178	
H J HEINZ CO.	EQUITY	423074103	5003	151,690	SH	SOLE	1	151,690	
H.B. FULLER CO.	EQUITY	359694106	238	10,793	SH	SOLE	1	10,793	
HAEMONETICS CORP.	EQUITY	405024100	114	6,073	SH	SOLE	1	6,073	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	135	8,469	SH	SOLE	1	8,469	
HALLIBURTON CO.	EQUITY	406216101	4402	191,390	SH	SOLE	1	191,390	
HALLIBURTON COMPANY	EQUITY	406216101	89	3,935	SH	DEFINED	2		3,935
HAMPSHIRE GROUP LTD	EQUITY	408859106	23	758	SH	SOLE	1	758	
HANCOCK FABRICS, INC.	EQUITY	409900107	89	5,512	SH	SOLE	1	5,512	
HANCOCK HOLDING CO.	EQUITY	410120109	238	5,090	SH	SOLE	1	5,090	
HANDLEMAN CO.	EQUITY	410252100	145	9,066	SH	SOLE	1	9,066	
HANDSPRING INC	EQUITY	410293104	25	21,710	SH	SOLE	1	21,710	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	90	7,866	SH	SOLE	1	7,866	
HANMI FINL CORP	EQUITY	410495105	61	3,522	SH	SOLE	1	3,522	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1225	108,405	SH	SOLE	1	108,405	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	191	7,967	SH	SOLE	1	7,967	
HARLAND, JOHN H. CO.	EQUITY	412693103	276	10,567	SH	SOLE	1	10,567	
HARLEY DAVIDSON INC	EQUITY	412822108	9674	242,700	SH	DEFINED	2		242,700
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	5254	131,800	SH	SOLE	1	131,800	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	264	11,465	SH	SOLE	1	11,465	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	195	7,233	SH	SOLE	1	7,233	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	32	407	SH	SOLE	1	407	
HARMONIC INC.	EQUITY	413160102	94	22,990	SH	SOLE	1	22,990	

HARMONY GOLD MNG-SPON ADR	EQUITY	413216300	2400	178,180	SH	SOLE	1	178,180	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1975	49,081	SH	SOLE	1	49,081	
HARRAHS ENTMT INC	EQUITY	413619107	5634	140,000	SH	DEFINED	2		140,000
HARRIS CORP.	EQUITY	413875105	2685	89,357	SH	SOLE	1	89,357	
HARRIS INTERACTIVE INC	EQUITY	414549105	104	16,147	SH	SOLE	1	16,147	
HARRIS INTERACTIVE INC COM	EQUITY	414549105	2	372,100	SH	Sole	3	372,100	
HARSCO CORP.	EQUITY	415864107	1967	54,557	SH	SOLE	1	54,557	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2246	118,192	SH	SOLE	1	118,192	
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	60332	1,198,005	SH	SOLE	1	1,198,005	
HARVEST NATURAL RESOUR	EQUITY	41754V103	85	13,390	SH	SOLE	1	13,390	
HASBRO, INC.	EQUITY	418056107	1342	76,755	SH	SOLE	1	76,755	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	105	6,011	SH	SOLE	1	6,011	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2913	63,543	SH	SOLE	1	63,543	
HAWTHORNE FINL CORP	EQUITY	420542102	101	2,921	SH	SOLE	1	2,921	
HCA INC.	EQUITY	404119109	8893	277,550	SH	SOLE	1	277,550	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2496	84,416	SH	SOLE	1	84,416	
HEADWATERS INC	EQUITY	42210P102	144	9,895	SH	SOLE	1	9,895	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	6	131,268	SH	Sole	3	131,268	
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	35	837	SH	SOLE	1	837	
Health Care Prop Investors	EQUITY	421915109	1906	45,000	SH	DEFINED	4		45,000
HEALTH CARE REIT, INC.	EQUITY	42217K106	468	15,341	SH	SOLE	1	15,341	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2308	125,084	SH	SOLE	1	125,084	
HEALTH NET INC. CLASS A	EQUITY	42222G108	5128	155,643	SH	SOLE	1	155,643	
Healthcare Realty Trust	EQUITY	421946104	1895	65,000	SH	DEFINED	4		65,000
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	17	577	SH	SOLE	1	577	
HEALTHCARE SVCS GRP IN	EQUITY	421906108	49	3,560	SH	SOLE	1	3,560	
HEALTHEXTRAS INC	EQUITY	422211102	187	23,914	SH	SOLE	1	23,914	
HEARST ARGYLE TELEVISION I	EQUITY	422317107	2606	100,600	SH	DEFINED	2		100,600
HEARST-ARGYLE TELEVI	EQUITY	422317107	11	417	SH	SOLE	1	417	
HEARTLAND EXPRESS INC	EQUITY	422347104	3952	177,603	SH	DEFINED	2		177,603
HEARTLAND EXPRESS, INC.	EQUITY	422347104	260	11,503	SH	SOLE	1	11,503	
HECLA MNG CO	EQUITY	422704106	176	41,594	SH	SOLE	1	41,594	
HEICO CORP.	EQUITY	422806109	61	4,989	SH	SOLE	1	4,989	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	78	6,192	SH	SOLE	1	6,192	
HELIX TECHNOLOGY CORP.	EQUITY	423319102	130	9,924	SH	SOLE	1	9,924	
HELMERICH & PAYNE, INC.	EQUITY	423452101	3421	117,157	SH	SOLE	1	117,157	
HENRY JACK & ASSOCIATES	EQUITY	426281101	2111	117,959	SH	SOLE	1	117,959	
HENRY SCHEIN INC	EQUITY	806407102	3240	61,704	SH	SOLE	1	61,704	
HERCULES, INC.	EQUITY	427056106	853	86,146	SH	SOLE	1	86,146	
HERITAGE COMMERCE CORP	EQUITY	426927109	51	4,271	SH	SOLE	1	4,271	
HERITAGE FINANCIAL CORP	EQUITY	42722X106	45	2,050	SH	SOLE	1	2,050	
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	18	681,800	SH	Sole	3	681,800	

HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	191	7,038	SH	SOLE	1	7,038	
HERLEY INDS INC DEL	EQUITY	427398102	69	4,133	SH	SOLE	1	4,133	
HERMAN MILLER, INC.	EQUITY	600544100	21898	1,091,633	SH	SOLE	1	1,091,633	
HERSHEY FOODS CORP.	EQUITY	427866108	4369	62,720	SH	SOLE	1	62,720	
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	7	276	SH	SOLE	1	276	
HEWLETT PACKARD CO	EQUITY	428236103	24795	1,164,104	SH	DEFINED	2		1,164,104
HEWLETT PACKARD CO.	EQUITY	428236103	40550	1,903,761	SH	SOLE	1	1,903,761	
HEXCEL CORP.	EQUITY	428291108	27	8,444	SH	SOLE	1	8,444	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	91	2,769	SH	SOLE	1	2,769	
HIBERNIA CORP	EQUITY	428656102	5145	283,300	SH	DEFINED	2		283,300
HIBERNIA CORP. CLASS A	EQUITY	428656102	3831	210,956	SH	SOLE	1	210,956	
HICKORY TECH CORP	EQUITY	429060106	55	4,917	SH	SOLE	1	4,917	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	18	792,400	SH	Sole	3	792,400	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	454	20,337	SH	SOLE	1	20,337	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	389	11,420	SH	SOLE	1	11,420	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4184	82,932	SH	SOLE	1	82,932	
HILTON HOTELS CORP	EQUITY	432848109	2147	167,896	SH	SOLE	1	167,896	
HILTON HOTELS CORP COM	EQUITY	432848109	4	297,800	SH	Sole	3	297,800	
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	7555	296,840	SH	SOLE	1	296,840	
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	68	1,668	SH	SOLE	1	1,668	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	172	15,950	SH	SOLE	1	15,950	
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	32	2,562	SH	SOLE	1	2,562	
HOLLY CORP.	EQUITY	435758305	104	3,753	SH	SOLE	1	3,753	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	351	20,206	SH	SOLE	1	20,206	
HOLLYWOOD PARK, INC.	EQUITY	723456109	56	8,174	SH	SOLE	1	8,174	
HOLOGIC INC	EQUITY	436440101	98	7,487	SH	SOLE	1	7,487	
HOME DEPOT	EQUITY	437076102	127	3,897	SH	DEFINED	2		3,897
HOME DEPOT, INC.	EQUITY	437076102	33280	1,004,830	SH	SOLE	1	1,004,830	
HOME PPTYS N Y INC COM	EQUITY	437306103	12	341,420	SH	Sole	3	341,420	
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	373	10,590	SH	SOLE	1	10,590	
HOMESTORE.COM	EQUITY	437852106	57	33,055	SH	SOLE	1	33,055	
HON INDUSTRIES INC.	EQUITY	438092108	2387	78,251	SH	SOLE	1	78,251	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	10037	373,810	SH	SOLE	1	373,810	
HONEYWELL INTL INC	EQUITY	438516106	19654	732,001	SH	DEFINED	2		732,001
HOOKE FURNITURE CORP	EQUITY	439038100	29	1,156	SH	SOLE	1	1,156	
HOOPER HOLMES, INC.	EQUITY	439104100	139	21,574	SH	SOLE	1	21,574	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1156	71,673	SH	SOLE	1	71,673	
HORIZON FINANCIAL CORP	EQUITY	44041F105	64	4,050	SH	SOLE	1	4,050	
HORIZON OFFSHORE, INC.	EQUITY	44043J105	50	10,045	SH	SOLE	1	10,045	
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	1255	52,863	SH	SOLE	1	52,863	
HORMEL FOODS CORP.	EQUITY	440452100	4387	185,121	SH	SOLE	1	185,121	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	3	86,100	SH	Sole	3	86,100	

HOST MARRIOTT CORP COM	EQUITY	44107p104	4	446,750	SH	Sole	3	446,750	
HOT TOPIC INC	EQUITY	441339108	322	11,947	SH	SOLE	1	11,947	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	180	5,181	SH	SOLE	1	5,181	
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	14	234	SH	SOLE	1	234	
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	6	100,400	SH	Sole	3	99,000	1,400
HRPT PROPERTIES TRUST	EQUITY	40426W101	16	1,771	SH	SOLE	1	1,771	
HS RESOURCES, INC.	EQUITY	492386107	2191	48,905	SH	SOLE	1	48,905	
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	1099	18,595	SH	SOLE	1	18,595	
HUBBELL INC. CLASS B	EQUITY	443510201	2634	79,586	SH	SOLE	1	79,586	
HUDSON CITY BANCORP	EQUITY	443683107	26	1,011	SH	SOLE	1	1,011	
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	53	2,816	SH	SOLE	1	2,816	
HUDSON RIVER BANCORP.	EQUITY	444128102	161	5,769	SH	SOLE	1	5,769	
HUGHES SUPPLY, INC.	EQUITY	444482103	309	8,909	SH	SOLE	1	8,909	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	115	9,088	SH	SOLE	1	9,088	
Humana Inc.	EQUITY	444859102	1208	80,000	SH	DEFINED	4		80,000
HUMANA, INC.	EQUITY	444859102	1161	76,869	SH	SOLE	1	76,869	
HUMBOLDT BANCORP	EQUITY	445069107	70	4,700	SH	SOLE	1	4,700	
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	12	1,275	SH	SOLE	1	1,275	
HUNT J B TRANS SVCS INC	EQUITY	445658107	4802	127,200	SH	DEFINED	2		127,200
HUNT JB TRANS SVC INC COM	EQUITY	445658107	11	293,024	SH	Sole	3	252,100	40,924
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1989	101,970	SH	SOLE	1	101,970	
HUDSON UNITED BANCORP	EQUITY	444165104	21	621	SH	SOLE	1	621	
HUTCHINSON TECHNOLOGY COM	EQUITY	448407106	26	803,400	SH	Sole	3	793,400	10,000
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	288	8,692	SH	SOLE	1	8,692	
HYDRIL COMPANY	EQUITY	448774109	143	5,242	SH	SOLE	1	5,242	
HYPERCOM CORP	EQUITY	44913M105	41	9,872	SH	SOLE	1	9,872	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	468	13,862	SH	SOLE	1	13,862	
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	13	395,600	SH	Sole	3	390,900	4,700
I SHARES MSCI EMU	EQUITY	464286608	51	1,040	SH	SOLE	1	1,040	
I SHARES MSCI JAPAN INDEX FUND	EQUITY	464286848	225	30,900	SH	SOLE	1	30,900	
IBERIABANK CORP	EQUITY	450828108	125	2,550	SH	SOLE	1	2,550	
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	49	989	SH	SOLE	1	989	
ICICI BANK LTD-SPON ADR	EQUITY	45104G104	827	113,820	SH	SOLE	1	113,820	
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1888	112,621	SH	SOLE	1	112,621	
Icon Plc - Sponsored ADR	EQUITY	45103T107	2246	70,600	SH	SOLE	1	70,600	
ICOS CORPORATION	EQUITY	449295104	153	4,147	SH	SOLE	1	4,147	
ICT GROUP INC	EQUITY	44929Y101	21	2,088	SH	SOLE	1	2,088	
ICU MED INC COM	EQUITY	44930G107	1	32,200	SH	Sole	3	32,200	
ICU MEDICAL, INC.	EQUITY	44930G107	125	4,011	SH	SOLE	1	4,011	
IDACORP, INC.	EQUITY	451107106	1715	65,324	SH	SOLE	1	65,324	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	5908	173,750	SH	DEFINED	2		173,750

IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7426	218,667	SH	SOLE	1	218,667	
IDENTIX INC	EQUITY	451906101	206	32,504	SH	SOLE	1	32,504	
IDEX CORP.	EQUITY	45167R104	380	10,490	SH	SOLE	1	10,490	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	17	498	SH	SOLE	1	498	
IDINE REWARDS NETWORK	EQUITY	45168A100	117	8,521	SH	SOLE	1	8,521	
IDT CORP.	EQUITY	448947101	14	810	SH	SOLE	1	810	
IDX SYSTEMS CORP.	EQUITY	449491109	102	6,558	SH	SOLE	1	6,558	
IGATE CORP	EQUITY	45169U105	27	7,707	SH	SOLE	1	7,707	
IGEN INTERNATIONAL, INC.	EQUITY	449536101	214	6,826	SH	SOLE	1	6,826	
IHOP CORP.	EQUITY	449623107	238	7,525	SH	SOLE	1	7,525	
II-VI INC	EQUITY	902104108	95	4,159	SH	SOLE	1	4,159	
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	18	1,989	SH	SOLE	1	1,989	
ILEX ONCOLOGY INC	EQUITY	451923106	241	12,436	SH	SOLE	1	12,436	
ILEX ONCOLOGY INC	EQUITY	451923106	1941	100,000	SH	DEFINED	2		100,000
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	8755	132,950	SH	SOLE	1	132,950	
IMAGISTICS INTL INC	EQUITY	45247T104	152	5,882	SH	SOLE	1	5,882	
IMATION CORP COM	EQUITY	45245A107	15	383,900	SH	SOLE	3	378,800	5,100
IMATION CORP.	EQUITY	45245A107	1811	47,890	SH	SOLE	1	47,890	
IMC GLOBAL CHASE & CO	EQUITY	449669100	10	1,500	SH	DEFINED	2		1,500
IMC GLOBAL, INC.	EQUITY	449669100	1516	225,929	SH	SOLE	1	225,929	
IMCLONE SYSTEMS	EQUITY	45245W109	26	814	SH	SOLE	1	814	
IMMUCOR INC	EQUITY	452526106	106	4,852	SH	SOLE	1	4,852	
IMMUNOGEN INC	EQUITY	45253H101	66	15,431	SH	SOLE	1	15,431	
IMMUNOMEDICS, INC.	EQUITY	452907108	100	15,855	SH	SOLE	1	15,855	
IMPAC MED SYS INC COM	EQUITY	45255A104	3	138,000	SH	SOLE	3	138,000	
IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	50	2,340	SH	SOLE	1	2,340	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	2038	122,106	SH	SOLE	1	122,106	
IMPATH INC.	EQUITY	45255G101	84	5,946	SH	SOLE	1	5,946	
IMPAX LABORATORIES INC	EQUITY	45256B101	125	10,433	SH	SOLE	1	10,433	
IMPERIAL SUGAR CO	EQUITY	453096208	1594	210,272	SH	SOLE	1	210,272	
IMS HEALTH, INC.	EQUITY	449934108	1956	108,713	SH	SOLE	1	108,713	
INAMED CORP	EQUITY	453235103	361	6,761	SH	SOLE	1	6,761	
INCYTE CORP	EQUITY	45337C102	132	27,252	SH	SOLE	1	27,252	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2076	73,768	SH	SOLE	1	73,768	
INDEPENDENCE HLDG CO N	EQUITY	453440307	26	1,233	SH	SOLE	1	1,233	
INDEPENDENT BANK CORP. -MASSACHUSETTS	EQUITY	453836108	101	4,475	SH	SOLE	1	4,475	
INDEPENDENT BANK CORP. -MICHIGAN	EQUITY	453838104	176	6,841	SH	SOLE	1	6,841	
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	89	14,273	SH	SOLE	1	14,273	
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	605	6,800	SH	SOLE	1	6,800	
INDYMAC BANCORP, INC.	EQUITY	456607100	1888	74,268	SH	SOLE	1	74,268	
INET TECHNOLOGY	EQUITY	45662V105	50	4,945	SH	SOLE	1	4,945	
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	107	4,703	SH	SOLE	1	4,703	

INFOCUS CORPORATION	EQUITY	45665B106	314	66,560	SH	SOLE	1	66,560	
INFONET SERVICES COR	EQUITY	45666T106	41	25,949	SH	SOLE	1	25,949	
INFORMATICA CORP	EQUITY	45666Q102	168	24,333	SH	SOLE	1	24,333	
INFORMATION HOLDINGS INC.	EQUITY	456727106	88	4,808	SH	SOLE	1	4,808	
INFOSPACE INC.	EQUITY	45678T201	132	9,644	SH	SOLE	1	9,644	
INFOUSA INC. CLASS B	EQUITY	456818301	91	11,234	SH	SOLE	1	11,234	
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3869	81,760	SH	SOLE	1	81,760	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	33	3,246	SH	SOLE	1	3,246	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	16	1,456	SH	SOLE	1	1,456	
INNKEEPERS USA TRUST	EQUITY	4576J0104	69	10,207	SH	SOLE	1	10,207	
INNOVEX INC/MN	EQUITY	457647105	59	5,781	SH	SOLE	1	5,781	
INPUT/OUTPUT, INC.	EQUITY	457652105	90	16,797	SH	SOLE	1	16,797	
INSIGHT COMMUNICATIO	EQUITY	45768V108	225	16,889	SH	SOLE	1	16,889	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	175	17,543	SH	SOLE	1	17,543	
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	84	7,585	SH	SOLE	1	7,585	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	151	8,565	SH	SOLE	1	8,565	
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	116	10,659	SH	SOLE	1	10,659	
INSTINET GROUP INCORPORATED	EQUITY	457750107	8	1,700	SH	SOLE	1	1,700	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	42	3,319	SH	SOLE	1	3,319	
INSWEB CORP	EQUITY	45809K202	44	9,194	SH	SOLE	1	9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	100	5,819	SH	SOLE	1	5,819	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	13392	485,400	SH	DEFINED	2		485,400
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	178	6,769	SH	SOLE	1	6,769	
INTEGRAL SYS INC MD COM	EQUITY	45810H107	5	233,400	SH	Sole	3	233,400	
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	73	3,693	SH	SOLE	1	3,693	
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	46	1,467,556	SH	Sole	3	1,429,400	38,156
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	3092	98,433	SH	SOLE	1	98,433	
INTEGRATED DEFENSE TEC	EQUITY	45819B101	56	3,640	SH	SOLE	1	3,640	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	6158	558,300	SH	SOLE	1	558,300	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	87	12,034	SH	SOLE	1	12,034	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	73	10,561	SH	SOLE	1	10,561	
Intel	EQUITY	458140100	916	44,000	SH	DEFINED	4		44,000
INTEL CORP	EQUITY	458140100	24281	1,168,164	SH	DEFINED	2		1,168,164
INTEL CORP.	EQUITY	458140100	92923	4,465,320	SH	SOLE	1	4,465,320	
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	56	18,618	SH	SOLE	1	18,618	
INTER PARFUMS INC	EQUITY	458334109	10	1,294	SH	SOLE	1	1,294	
INTERACTIVE DATA CORP	EQUITY	45840J107	9	525	SH	SOLE	1	525	
INTERACTIVECORP	EQUITY	45840Q101	11444	289,200	SH	DEFINED	2		289,200
INTERCEPT INC	EQUITY	45845L107	57	6,803	SH	SOLE	1	6,803	
INTERCHANGE FINL SVCS	EQUITY	458447109	82	4,246	SH	SOLE	1	4,246	
INTERDIGITAL COMMUNCTN COM	EQUITY	45866A105	13	555,000	SH	Sole	3	548,200	6,800
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	21	882	SH	SOLE	1	882	

INTERFACE, INC. CLASS A	EQUITY	458665106	76	16,543	SH	SOLE	1	16,543		
INTERGRAPH CORP.	EQUITY	458683109	371	17,527	SH	SOLE	1	17,527		
INTERLAND INC	EQUITY	458727104	45	45,973	SH	SOLE	1	45,973		
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	124	6,257	SH	SOLE	1	6,257		
INTERMUNE INC.	EQUITY	45884X103	154	9,517	SH	SOLE	1	9,517		
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	13	358	SH	SOLE	1	358		
International Bus. Machines ComStk US\$	EQUITY	459200101	1119	13,560	SH	SOLE	1	13,560		
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	25012	303,140	SH	DEFINED	2		303,140	
INTERNATIONAL GAME TECHN	EQUITY	459902102	24	232,438	SH	SOLE	3	199,400		33,038
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	1279	12,500	SH	DEFINED	2		12,500	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3908	38,194	SH	SOLE	1	38,194		
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	153	6,678	SH	SOLE	1	6,678		
INTERNATIONAL PAPER CO	EQUITY	460146103	3280	91,800	SH	DEFINED	2		91,800	
INTERNATIONAL PAPER CO.	EQUITY	460146103	7398	207,040	SH	SOLE	1	207,040		
International Rectifier	EQUITY	460254105	1073	40,000	SH	DEFINED	4		40,000	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2316	86,347	SH	SOLE	1	86,347		
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2816	71,274	SH	SOLE	1	71,274		
INTERNET SECURITY SY	EQUITY	46060X107	1144	80,222	SH	SOLE	1	80,222		
INTERPOOL, INC.	EQUITY	46062R108	42	2,558	SH	SOLE	1	2,558		
INTERPORE INTERNATIONAL	EQUITY	46062W107	84	6,614	SH	SOLE	1	6,614		
INTERPUBLIC GROUP CORP	EQUITY	460690100	3417	255,358	SH	SOLE	1	255,358		
INTERPUBLIC GROUP COS INC	EQUITY	460690100	7537	563,325	SH	DEFINED	2		563,325	
INTERSIL CORP	EQUITY	46069S109	3369	126,600	SH	DEFINED	2		126,600	
INTERSIL CORP -CL A	EQUITY	46069S109	13405	503,755	SH	SOLE	1	503,755		
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	973	76,637	SH	SOLE	1	76,637		
INTERTAN INC.	EQUITY	461120107	64	7,806	SH	SOLE	1	7,806		
INTER-TEL, INC.	EQUITY	458372109	151	7,070	SH	SOLE	1	7,070		
INTERVOICE-BRITE INC.	EQUITY	461142101	62	12,971	SH	SOLE	1	12,971		
INTERWOVEN INC	EQUITY	46114T102	86	39,132	SH	SOLE	1	39,132		
INTL BUSINESS MACHINES CORP	EQUITY	459200101	109390	1,325,940	SH	SOLE	1	1,325,940		
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1325	41,508	SH	SOLE	1	41,508		
INTRADO INC	EQUITY	46117A100	87	5,483	SH	SOLE	1	5,483		
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	409	75,000	SH	DEFINED	2		75,000	
Intuit	EQUITY	461202103	892	20,000	SH	DEFINED	4		20,000	
INTUIT, INC.	EQUITY	461202103	4735	106,155	SH	SOLE	1	106,155		
INTUITIVE SURGICAL INC	EQUITY	46120E107	92	12,124	SH	SOLE	1	12,124		
INVACARE CORP.	EQUITY	461203101	329	9,974	SH	SOLE	1	9,974		
INVERESK RESEARCH GROUP INC	EQUITY	461238107	202	11,264	SH	SOLE	1	11,264		
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	75	3,872	SH	SOLE	1	3,872		
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	1502	80,755	SH	SOLE	1	80,755		
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2541	87,531	SH	SOLE	1	87,531		
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	145	13,645	SH	SOLE	1	13,645		

INVISION TECHNOLOGIES	EQUITY	461851107	160	6,526	SH	SOLE	1	6,526	
INVITROGEN CORP	EQUITY	46185R100	597	15,554	SH	SOLE	1	15,554	
INVITROGEN CORP	EQUITY	46185R100	767	20,000	SH	DEFINED	2		20,000
IOMEGA CORP	EQUITY	462030305	207	19,515	SH	SOLE	1	19,515	
IONICS, INC.	EQUITY	462218108	149	6,675	SH	SOLE	1	6,675	
IPAYMENT INC	EQUITY	46262E105	45	1,901	SH	SOLE	1	1,901	
IPAYMENT INC COM	EQUITY	46262E105	1	40,000	SH	Sole	3	40,000	
IPC HOLDINGS LTDS	EQUITY	G4933P101	392,804	11,722,000	SH	SOLE	1	11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	38	1,027	SH	SOLE	1	1,027	
IRON MTN INC DEL COM	EQUITY	462846106	55	1,471,103	SH	Sole	3	1,398,165	72,938
IRSA - SP GDR	EQUITY	450047204	1198	132,400	SH	SOLE	1	132,400	
IRWIN FINANCIAL CORP.	EQUITY	464119106	153	5,924	SH	SOLE	1	5,924	
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	2325	26,283	SH	SOLE	1	26,283	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	4613	42,590	SH	SOLE	1	42,590	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	579	9,400	SH	SOLE	1	9,400	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	922	11,900	SH	SOLE	1	11,900	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1037	20,900	SH	SOLE	1	20,900	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	985	20,640	SH	SOLE	1	20,640	
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	90	16,889	SH	SOLE	1	16,889	
ISLE OF CAPRI CASINOS	EQUITY	464592104	95	5,731	SH	SOLE	1	5,731	
ISTAR FINANCIAL INC	EQUITY	45031U101	22380	613,163	SH	SOLE	1	613,163	
I-STAT CORP.	EQUITY	450312103	52	5,857	SH	SOLE	1	5,857	
ITLA CAP CORP	EQUITY	450565106	71	1,778	SH	SOLE	1	1,778	
ITRON, INC.	EQUITY	465741106	166	7,744	SH	SOLE	1	7,744	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	20	670	SH	SOLE	1	670	
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	30	1,017,900	SH	Sole	3	986,600	31,300
ITT INDUSTRIAL INC	EQUITY	450911102	2687	41,055	SH	SOLE	1	41,055	
IVAX CORP.	EQUITY	465823102	4669	261,564	SH	SOLE	1	261,564	
IXIA	EQUITY	45071R109	56	8,732	SH	SOLE	1	8,732	
IXYS CORP.	EQUITY	46600W106	52	6,556	SH	SOLE	1	6,556	
J & J SNACK FOODS CORP	EQUITY	466032109	73	2,340	SH	SOLE	1	2,340	
J JILL GROUP INC	EQUITY	466189107	110	6,535	SH	SOLE	1	6,535	
J P MORGAN CHASE + CO	EQUITY	46625H100	28291	827,773	SH	DEFINED	2		827,773
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	2012	52,798	SH	SOLE	1	52,798	
J.C. PENNEY CO., INC.	EQUITY	708160106	27726	1,645,459	SH	SOLE	1	1,645,459	
J.D. EDWARDS & CO.	EQUITY	281667105	24	1,708	SH	SOLE	1	1,708	
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	33054	967,070	SH	SOLE	1	967,070	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	145	3,155	SH	SOLE	1	3,155	
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	7	158,900	SH	Sole	3	157,500	1,400
JABIL CIRCUIT INC COM	EQUITY	466313103	15	692,400	SH	Sole	3	598,100	94,300
JABIL CIRCUIT, INC.	EQUITY	466313103	10813	489,256	SH	SOLE	1	489,256	
JACK IN THE BOX INC.	EQUITY	466367109	289	12,945	SH	SOLE	1	12,945	

JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3134	74,352	SH	SOLE	1	74,352	
JACUZZI BRANDS INC	EQUITY	469865109	151	28,490	SH	SOLE	1	28,490	
JAKKS PACIFIC, INC.	EQUITY	47012E106	124	9,349	SH	SOLE	1	9,349	
JANUS CAPITAL GROUP	EQUITY	47102X105	1750	106,707	SH	SOLE	1	106,707	
JARDEN CORP	EQUITY	471109108	151	5,444	SH	SOLE	1	5,444	
JC Penney Co Inc (Holding Co) USD0.5	EQUITY	708160106	234	13,870	SH	SOLE	1	13,870	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	120	10,838	SH	SOLE	1	10,838	
JDS UNIPHASE CORP	EQUITY	46612J101	3222	921,358	SH	SOLE	1	921,358	
JEFFERIES GROUP, INC.	EQUITY	472319102	15	295	SH	SOLE	1	295	
JEFFERIES GRP INC NEW COM	EQUITY	472319102	34	688,940	SH	SOLE	3	674,600	14,340
JEFFERSON-PILOT CORP.	EQUITY	475070108	5158	124,412	SH	SOLE	1	124,412	
JETBLUE AIRWAYS CORP	EQUITY	477143101	18161	432,612	SH	SOLE	1	432,612	
JETBLUE AWYS CORP	EQUITY	477143101	9629	227,700	SH	DEFINED	2		227,700
JLG INDUSTRIES, INC.	EQUITY	466210101	111	16,352	SH	SOLE	1	16,352	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2668	66,884	SH	SOLE	1	66,884	
JNI CORP	EQUITY	46622G105	44	8,737	SH	SOLE	1	8,737	
JO-ANN STORES INC [A]	EQUITY	47758P109	146	5,771	SH	SOLE	1	5,771	
JOHN B. SANFILIPPO & SON	EQUITY	800422107	33	2,034	SH	SOLE	1	2,034	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5956	193,819	SH	SOLE	1	193,819	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	20	761	SH	SOLE	1	761	
JOHNSON & JOHNSON	EQUITY	478160104	84330	1,631,150	SH	SOLE	1	1,631,150	
JOHNSON + JOHNSON	EQUITY	478160104	10577	204,560	SH	DEFINED	2		204,560
Johnson and Johnson	EQUITY	478160104	3102	60,000	SH	DEFINED	4		60,000
JOHNSON CONTROLS, INC.	EQUITY	478366107	3978	46,475	SH	SOLE	1	46,475	
JONES APPAREL GROUP, INC.	EQUITY	480074103	1700	58,090	SH	SOLE	1	58,090	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	186	11,795	SH	SOLE	1	11,795	
JOS A BANK CLOTHIERS INC	EQUITY	480838101	57	1,690	SH	SOLE	1	1,690	
JOURNAL REGISTER CO.	EQUITY	481138105	213	11,792	SH	SOLE	1	11,792	
JOY GLOBAL INC.	EQUITY	481165108	269	18,199	SH	SOLE	1	18,199	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	313	25,073	SH	SOLE	1	25,073	
K V PHARMACEUT [A]	EQUITY	482740206	241	8,654	SH	SOLE	1	8,654	
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	6	198,200	SH	SOLE	3	198,200	
K2, INC.	EQUITY	482732104	109	8,932	SH	SOLE	1	8,932	
KADANT INC	EQUITY	48282T104	85	4,519	SH	SOLE	1	4,519	
KAMAN CORP., CLASS A	EQUITY	483548103	95	8,315	SH	SOLE	1	8,315	
KANA SOFTWARE INC.	EQUITY	483600300	27	8,804	SH	SOLE	1	8,804	
KANEB SERVICES LLC	EQUITY	484173109	1182	40,490	SH	SOLE	1	40,490	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	59	1,376	SH	SOLE	1	1,376	
KANSAS CITY SOUTHERN	EQUITY	485170302	282	23,440	SH	SOLE	1	23,440	
KAYDON CORP.	EQUITY	486587108	220	10,563	SH	SOLE	1	10,563	
KB HOME	EQUITY	48666K109	1310	21,139	SH	SOLE	1	21,139	
KCS ENERGY, INC.	EQUITY	482434206	70	12,935	SH	SOLE	1	12,935	

KEANE, INC.	EQUITY	486665102	1478	108,443	SH	SOLE	1	108,443	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	67	4,639	SH	SOLE	1	4,639	
KELLOGG CO.	EQUITY	487836108	6030	175,450	SH	SOLE	1	175,450	
KELLWOOD CO.	EQUITY	488044108	316	9,981	SH	SOLE	1	9,981	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1277	53,761	SH	SOLE	1	53,761	
KEMET CORP.	EQUITY	488360108	1492	147,681	SH	SOLE	1	147,681	
KENNAMETAL, INC.	EQUITY	489170100	2022	59,749	SH	SOLE	1	59,749	
KENSEY NASH CORP	EQUITY	490057106	75	2,927	SH	SOLE	1	2,927	
KEY BANK NA	EQUITY	493267108	4618	182,740	SH	SOLE	1	182,740	
KEY ENERGY SERVICES INC	EQUITY	492914106	21	1,981	SH	SOLE	1	1,981	
KEYNOTE SYSTEMS INC	EQUITY	493308100	76	7,288	SH	SOLE	1	7,288	
Keyspan Corp	EQUITY	49337W100	1773	50,000	SH	DEFINED	4		50,000
KEYSPAN CORPORATION	EQUITY	49337W100	22954	647,511	SH	SOLE	1	647,511	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	78	4,369	SH	SOLE	1	4,369	
KEYSTONE PROPERTY TRUST	EQUITY	493596100	128	6,892	SH	SOLE	1	6,892	
KFX INC	EQUITY	48245L107	37	9,546	SH	SOLE	1	9,546	
KILROY REALTY CORP.	EQUITY	49427F108	253	9,185	SH	SOLE	1	9,185	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	130	8,367	SH	SOLE	1	8,367	
KIMBERLY-CLARK CORP.	EQUITY	494368103	38698	742,200	SH	SOLE	1	742,200	
KIMCO REALTY	EQUITY	49446R109	48	1,265	SH	SOLE	1	1,265	
KIMCO REALTY CORP COM	EQUITY	49446R109	6	157,473	SH	Sole	3	157,473	
Kinder Morgan Energy Partners	EQUITY	494550106	2371	60,000	SH	DEFINED	4		60,000
Kinder Morgan Inc	EQUITY	49455P101	1093	20,000	SH	DEFINED	4		20,000
KINDER MORGAN INC.	EQUITY	49455P101	2964	54,235	SH	SOLE	1	54,235	
KINDRED HEALTHCARE INC	EQUITY	494580103	80	4,483	SH	SOLE	1	4,483	
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1594	108,010	SH	SOLE	1	108,010	
KIRBY CORP.	EQUITY	497266106	198	7,009	SH	SOLE	1	7,009	
KIRKLAND'S INC	EQUITY	497498105	67	4,085	SH	SOLE	1	4,085	
KLAMATH FIRST BANCORP INC	EQUITY	49842P103	40	2,325	SH	SOLE	1	2,325	
KLA-TENCOR CORP.	EQUITY	482480100	17218	370,597	SH	SOLE	1	370,597	
KMART HOLDING CORP	EQUITY	498780105	154	5,701	SH	SOLE	1	5,701	
KNIGHT TRADING GROUP	EQUITY	499063105	174	27,584	SH	SOLE	1	27,584	
KNIGHT TRANSN INC COM	EQUITY	499064103	16	651,684	SH	Sole	3	636,300	15,384
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	229	9,227	SH	SOLE	1	9,227	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	6225	657,985	SH	SOLE	1	657,985	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2527	36,666	SH	SOLE	1	36,666	
KOGER EQUITY, INC.	EQUITY	500228101	124	7,195	SH	SOLE	1	7,195	
KOHL'S CORP	EQUITY	500255104	3168	61,660	SH	DEFINED	2		61,660
KOHL'S CORP.	EQUITY	500255104	19880	386,920	SH	SOLE	1	386,920	
KOMAG INC	EQUITY	500453204	104	8,944	SH	SOLE	1	8,944	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1803	59,606	SH	SOLE	1	59,606	
KOPIN CORP.	EQUITY	500600101	162	26,389	SH	SOLE	1	26,389	

Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE	1	59,500	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	502	61,962	SH	SOLE	1	61,962	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	93	3,961	SH	SOLE	1	3,961	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	39	6,707	SH	SOLE	1	6,707	
KRAFT FOODS INC	EQUITY	50075N104	24477	751,977	SH	SOLE	1	751,977	
KRAMONT REALTY TRUST	EQUITY	50075Q107	133	8,090	SH	SOLE	1	8,090	
KRISPY KREME DOUGHNU	EQUITY	501014104	3216	78,101	SH	SOLE	1	78,101	
KROGER CO.	EQUITY	501044101	5440	326,140	SH	SOLE	1	326,140	
KROLL INC	EQUITY	501049100	4289	158,500	SH	DEFINED	2		158,500
KROLL INC.	EQUITY	501049100	370	13,715	SH	SOLE	1	13,715	
KROLL INC.	EQUITY	501049100	38,979	1,444,212	SH	SOLE	1	1,444,212	
KRONOS, INC.	EQUITY	501052104	383	7,529	SH	SOLE	1	7,529	
K-SWISS, INC.	EQUITY	482686102	158	4,582	SH	SOLE	1	4,582	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	121	18,910	SH	SOLE	1	18,910	
KVH INDUSTRIES INC	EQUITY	482738101	91	3,691	SH	SOLE	1	3,691	
KYPHON INC	EQUITY	501577100	102	6,827	SH	SOLE	1	6,827	
KYPHON INC	EQUITY	501577100	122	8,100	SH	DEFINED	2		8,100
L N B BANCORP INC	EQUITY	502100100	38	1,778	SH	SOLE	1	1,778	
L S B BANCSHARES N C	EQUITY	502158108	55	3,217	SH	SOLE	1	3,217	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5575	128,200	SH	SOLE	1	128,200	
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	53	16,179	SH	SOLE	1	16,179	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	227	52,585	SH	SOLE	1	52,585	
Lab Corp of America Holdings	EQUITY	50540R409	723	23,996	SH	DEFINED	4		23,996
LABONE INC NEW	EQUITY	50540L105	61	2,818	SH	SOLE	1	2,818	
LABOR READY, INC.	EQUITY	50540I208	109	15,214	SH	SOLE	1	15,214	
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	1351	44,802	SH	SOLE	1	44,802	
LABRANCHE & CO. INC.	EQUITY	505447102	1654	79,935	SH	SOLE	1	79,935	
LACLEDE GAS CO.	EQUITY	505597104	194	7,240	SH	SOLE	1	7,240	
LAFARGE NORTH AMERIC	EQUITY	505862102	105	3,387	SH	SOLE	1	3,387	
LAKELAND BANCORP INC	EQUITY	511637100	70	4,354	SH	SOLE	1	4,354	
LAKELAND FINL CORP	EQUITY	511656100	58	1,955	SH	SOLE	1	1,955	
LAM RESEARCH CORP.	EQUITY	512807108	3109	170,710	SH	SOLE	1	170,710	
LAM RESH CORP	EQUITY	512807108	4835	265,500	SH	DEFINED	2		265,500
LAMAR ADVERTISING CO	EQUITY	512815101	203	5,719	SH	SOLE	1	5,719	
LAMAR ADVERTISING CO CL A	EQUITY	512815101	8	222,368	SH	SOLE	3	188,000	34,368
LANCASTER COLONY CORP.	EQUITY	513847103	1860	48,073	SH	SOLE	1	48,073	
LANCE, INC.	EQUITY	514606102	86	9,394	SH	SOLE	1	9,394	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	335	7,049	SH	SOLE	1	7,049	
LANDAUER, INC.	EQUITY	51476K103	127	3,028	SH	SOLE	1	3,028	
LANDRYS RESTAURANTS INC	EQUITY	51508L103	1369	58,000	SH	DEFINED	2		58,000
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	194	8,218	SH	SOLE	1	8,218	
LANDSTAR SYS INC COM	EQUITY	515098101	10	154,500	SH	SOLE	3	151,000	3,500

LANDSTAR SYSTEM, INC.	EQUITY	515098101	350	5,597	SH	SOLE	1	5,597	
LANNETT CO INC	EQUITY	516012101	52	2,230	SH	SOLE	1	2,230	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	95	6,411	SH	SOLE	1	6,411	
LASERSCOPE	EQUITY	518081104	39	4,966	SH	SOLE	1	4,966	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1559	188,052	SH	SOLE	1	188,052	
LAUDER ESTEE COS INC	EQUITY	518439104	19712	587,900	SH	DEFINED	2		587,900
LAWSON PRODUCTS, INC.	EQUITY	520776105	50	1,827	SH	SOLE	1	1,827	
LAWSON SOFTWARE	EQUITY	520780107	125	16,098	SH	SOLE	1	16,098	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	17	779	SH	SOLE	1	779	
LEAPFROG ENTERPRISES	EQUITY	52186N106	9	290	SH	SOLE	1	290	
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	6947	218,400	SH	DEFINED	2		218,400
LEAR CORP	EQUITY	521865105	4076	88,560	SH	SOLE	1	88,560	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	54	3,450	SH	SOLE	1	3,450	
LEE ENTERPRISES, INC.	EQUITY	523768109	2241	59,710	SH	SOLE	1	59,710	
LEGATO SYSTEMS, INC.	EQUITY	524651106	1579	187,556	SH	SOLE	1	187,556	
LEGG MASON, INC.	EQUITY	524901105	5664	87,206	SH	SOLE	1	87,206	
LEGGETT & PLATT, INC.	EQUITY	524660107	1766	86,170	SH	SOLE	1	86,170	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5697	85,700	SH	DEFINED	2		85,700
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7608	114,440	SH	SOLE	1	114,440	
LENDING TREE INC	EQUITY	52602Q105	4132	170,376	SH	SOLE	1	170,376	
LENNAR CORP - B SHS W/I	EQUITY	526057302		4	SH	SOLE	1	4	
LENNAR CORP COM	EQUITY	526057104	14	197,539	SH	Sole	3	166,400	31,139
LENNAR CORP. COM CLASS A	EQUITY	526057104	6766	94,634	SH	SOLE	1	94,634	
LENNOX INTERNATIONAL INC	EQUITY	526107107	215	16,667	SH	SOLE	1	16,667	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2964	79,854	SH	SOLE	1	79,854	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	34	5,076	SH	SOLE	1	5,076	
LEVEL 3 COMMUNICATIONS COM	EQUITY	52729N100	7	994,100	SH	Sole	3	871,200	122,900
LEXAR MEDIA INC	EQUITY	52886P104	335	35,378	SH	SOLE	1	35,378	
LEXAR MEDIA INC COM	EQUITY	52886P104	8	855,400	SH	Sole	3	855,400	
LEXICON GENETICS INC.	EQUITY	528872104	79	11,941	SH	SOLE	1	11,941	
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	211	11,893	SH	SOLE	1	11,893	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	6107	86,295	SH	SOLE	1	86,295	
LIBBEY, INC.	EQUITY	529898108	106	4,681	SH	SOLE	1	4,681	
LIBERTY CORP.	EQUITY	530370105	262	6,175	SH	SOLE	1	6,175	
LIBERTY MEDIA CORP A	EQUITY	530718105	171	14,944	SH	DEFINED	2		14,944
LIBERTY PROPERTY TRUST	EQUITY	531172104	3646	105,377	SH	SOLE	1	105,377	
LIFELINE SYS INC	EQUITY	532192101	51	1,802	SH	SOLE	1	1,802	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1489	70,513	SH	SOLE	1	70,513	
LIGAND PHARMACEUTICALS CL B	EQUITY	53220K207	7	532,300	SH	Sole	3	525,500	6,800
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	295	21,676	SH	SOLE	1	21,676	
LIGHTBRIDGE INC	EQUITY	532226107	89	10,316	SH	SOLE	1	10,316	
Lilly (Eli) & Co Com Stk	EQUITY	532457108	255	3,700	SH	SOLE	1	3,700	

LIMITED BRANDS, INC.	EQUITY	532716107	3591	231,673	SH	SOLE	1	231,673	
LIN TV CORP	EQUITY	532774106	239	10,156	SH	SOLE	1	10,156	
LIN TV CORP	EQUITY	532774106	5188	220,300	SH	DEFINED	2		220,300
LIN TV CORP CL A	EQUITY	532774106	25	1,043,096	SH	SOLE	3	1,012,524	30,572
LINCARE HOLDINGS, INC.	EQUITY	532791100	4631	146,509	SH	SOLE	1	146,509	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	250	12,236	SH	SOLE	1	12,236	
LINCOLN NATIONAL CORP.	EQUITY	534187109	3967	111,348	SH	SOLE	1	111,348	
LINCOLN NATL CORP IND	EQUITY	534187109	30	830	SH	DEFINED	2		830
LINDSAY MANUFACTURING CO.	EQUITY	535555106	104	4,462	SH	SOLE	1	4,462	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	13	389,400	SH	SOLE	3	342,900	46,500
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5131	158,470	SH	SOLE	1	158,470	
LINENS 'N THINGS, INC.	EQUITY	535679104	396	16,772	SH	SOLE	1	16,772	
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	44	8,580	SH	SOLE	1	8,580	
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	34	6,515	SH	SOLE	1	6,515	
LITHIA MOTORS, INC.	EQUITY	536797103	80	4,928	SH	SOLE	1	4,928	
LITTELFUSE, INC.	EQUITY	537008104	161	7,306	SH	SOLE	1	7,306	
LIZ CLAIBORNE, INC.	EQUITY	539320101	1714	48,625	SH	SOLE	1	48,625	
LNR PROPERTY CORP.	EQUITY	501940100	282	7,535	SH	SOLE	1	7,535	
LOCAL FINANCIAL CORP.	EQUITY	539553107	94	6,575	SH	SOLE	1	6,575	
LOCKHEED MARTIN CORP.	EQUITY	539830109	9265	194,760	SH	SOLE	1	194,760	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	44	3,979	SH	SOLE	1	3,979	
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	15	549	SH	SOLE	1	549	
LOEWS CORP.	EQUITY	540424108	4099	86,688	SH	SOLE	1	86,688	
LO-JACK CORPORATION	EQUITY	539451104	356	71,900	SH	SOLE	1	71,900	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	128	5,778	SH	SOLE	1	5,778	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	203	9,577	SH	SOLE	1	9,577	
LONGS DRUG STORES CORP.	EQUITY	543162101	1011	60,907	SH	SOLE	1	60,907	
LONGVIEW FIBRE CO.	EQUITY	543213102	716	87,321	SH	SOLE	1	87,321	
LOOKSMART LTD	EQUITY	543442107	81	29,003	SH	SOLE	1	29,003	
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1604	147,969	SH	SOLE	1	147,969	
LOWE'S COMPANIES, INC.	EQUITY	548661107	17885	416,420	SH	SOLE	1	416,420	
LSI INDUSTRIES, INC.	EQUITY	50216C108	60	5,431	SH	SOLE	1	5,431	
LSI LOGIC CORP.	EQUITY	502161102	1817	256,614	SH	SOLE	1	256,614	
LTC PROP INC	EQUITY	502175102	48	5,031	SH	SOLE	1	5,031	
LTX CORP.	EQUITY	502392103	732	84,738	SH	SOLE	1	84,738	
LUBRIZOL CORP.	EQUITY	549271104	2145	69,207	SH	SOLE	1	69,207	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	3740	1,842,236	SH	SOLE	1	1,842,236	
LUFKIN INDS INC COM	EQUITY	549764108	53	2,176	SH	SOLE	1	2,176	
LUMINEX CORP	EQUITY	55027E102	41	7,981	SH	SOLE	1	7,981	
LYDALL, INC.	EQUITY	550819106	60	5,564	SH	SOLE	1	5,564	
LYON WILLIAM HOMES	EQUITY	552074106	51	1,591	SH	SOLE	1	1,591	
LYONDELL CHEMICAL CO.	EQUITY	552078107	2927	216,342	SH	SOLE	1	216,342	

M & F WORLDWIDE CORP	EQUITY	552541104	28	3,872	SH	SOLE	1	3,872	
M&T BANK CORP.	EQUITY	55261F104	13357	158,600	SH	SOLE	1	158,600	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	11	234	SH	SOLE	1	234	
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	167	3,915	SH	SOLE	1	3,915	
MACATAWA BK CORP	EQUITY	554225102	77	3,181	SH	SOLE	1	3,181	
MACDERMID, INC.	EQUITY	554273102	271	10,296	SH	SOLE	1	10,296	
MACERICH CO COM	EQUITY	554382101	17	497,300	SH	SOLE	3	497,300	
MACERICH CO.	EQUITY	554382101	25	721	SH	SOLE	1	721	
MACK-CALI REALTY CORP	EQUITY	554489104	2819	77,492	SH	SOLE	1	77,492	
MACROMEDIA, INC.	EQUITY	556100105	1748	83,186	SH	SOLE	1	83,186	
MACROVISION CORP	EQUITY	555904101	1598	80,182	SH	SOLE	1	80,182	
MADDEN STEVEN LTD COM	EQUITY	556269108	6	282,900	SH	SOLE	3	282,900	
MAF BANCORP, INC.	EQUITY	55261R108	270	7,278	SH	SOLE	1	7,278	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	136	7,952	SH	SOLE	1	7,952	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	75	14,952	SH	SOLE	1	14,952	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	204	25,556	SH	SOLE	1	25,556	
MAIL-WELL, INC.	EQUITY	560321200	29	11,525	SH	SOLE	1	11,525	
MAIN STREET BANKS INC	EQUITY	56034R102	127	5,077	SH	SOLE	1	5,077	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	55	2,260	SH	SOLE	1	2,260	
MANDALAY RESORT GROUP	EQUITY	562567107	2534	79,570	SH	SOLE	1	79,570	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	215	8,287	SH	SOLE	1	8,287	
MANITOWOC CO., INC.	EQUITY	563571108	225	10,072	SH	SOLE	1	10,072	
MANOR CARE INC NEW	EQUITY	564055101	1251	50,000	SH	DEFINED	2		50,000
MANOR CARE, INC.	EQUITY	564055101	1013	40,489	SH	SOLE	1	40,489	
MANPOWER, INC.	EQUITY	56418H100	3860	104,080	SH	SOLE	1	104,080	
MANTECH INTL CORP	EQUITY	564563104	97	5,037	SH	SOLE	1	5,037	
MANTECH INTL CORP CL A	EQUITY	564563104	5	270,700	SH	SOLE	3	270,700	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	3	88,627	SH	SOLE	3	88,627	
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	187	5,322	SH	SOLE	1	5,322	
MANUFACTURERS SERVICES LTD	EQUITY	565005105	30	6,167	SH	SOLE	1	6,167	
MANUGISTICS GROUP IN	EQUITY	565011103	95	23,056	SH	SOLE	1	23,056	
MAPICS INC	EQUITY	564910107	55	6,664	SH	SOLE	1	6,664	
MARATHON OIL CORP	EQUITY	565849106	3867	146,766	SH	SOLE	1	146,766	
MARCUS CORP	EQUITY	566330106	109	7,315	SH	SOLE	1	7,315	
MARINEMAX INC	EQUITY	567908108	43	3,081	SH	SOLE	1	3,081	
MARITRANS INC	EQUITY	570363101	39	2,633	SH	SOLE	1	2,633	
MARKEL CORP	EQUITY	570535104	31	123	SH	SOLE	1	123	
MARKETWATCH.COM INC	EQUITY	570619106	19	2,270	SH	SOLE	1	2,270	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3964	103,165	SH	SOLE	1	103,165	
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	54860	1,074,220	SH	SOLE	1	1,074,220	
MARSH + MCLENNAN COS INC	EQUITY	571748102	11920	233,400	SH	DEFINED	2		233,400
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3091	101,084	SH	SOLE	1	101,084	

MARTEK BIOSCIENCES CORP.	EQUITY	572901106	370	8,623	SH	SOLE	1	8,623	
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	4	96,400	SH	Sole	3	95,200	1,200
MARTHA STEWART LIVING-CL A	EQUITY	573083102	43	4,608	SH	SOLE	1	4,608	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2211	65,772	SH	SOLE	1	65,772	
MARVEL ENTERPRISES INC	EQUITY	57383M108	9	470	SH	SOLE	1	470	
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	14666	426,700	SH	DEFINED	2		426,700
MASCO CORP.	EQUITY	574599106	5621	235,690	SH	SOLE	1	235,690	
MASSBANK CORP READ MAS	EQUITY	576152102	51	1,412	SH	SOLE	1	1,412	
MASSEY ENERGY COMPANY	EQUITY	576206106	307	23,369	SH	SOLE	1	23,369	
MASSEY ENERGY CORP COM	EQUITY	576206106	3	202,000	SH	Sole	3	202,000	
MASTEC, INC.	EQUITY	576323109	43	7,489	SH	SOLE	1	7,489	
MATERIAL SCIENCES CORP	EQUITY	576674105	29	2,974	SH	SOLE	1	2,974	
MATRIA HEALTHCARE INC	EQUITY	576817209	62	3,527	SH	SOLE	1	3,527	
MATRIX SERVICE CO	EQUITY	576853105	52	3,036	SH	SOLE	1	3,036	
MATRIXONE INC	EQUITY	57685P304	106	18,093	SH	SOLE	1	18,093	
MATTEL, INC.	EQUITY	577081102	5148	272,072	SH	SOLE	1	272,072	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	268	10,829	SH	SOLE	1	10,829	
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	33	10,595	SH	SOLE	1	10,595	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	26	1,177	SH	SOLE	1	1,177	
MAVERICK TUBE CORP.	EQUITY	577914104	305	15,929	SH	SOLE	1	15,929	
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7126	208,960	SH	SOLE	1	208,960	
MAXIMUS INC COM	EQUITY	577933104	3	120,000	SH	Sole	3	120,000	
MAXIMUS, INC.	EQUITY	577933104	162	5,859	SH	SOLE	1	5,859	
MAXTOR CORP	EQUITY	577729205	21	2,852	SH	SOLE	1	2,852	
MAXWELL SHOE INC	EQUITY	577766108	76	5,256	SH	SOLE	1	5,256	
MAXYGEN	EQUITY	577776107	94	8,622	SH	SOLE	1	8,622	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4712	211,662	SH	SOLE	1	211,662	
MAY DEPT STORES CO	EQUITY	577778103	7777	349,379	SH	DEFINED	2		349,379
MAYTAG CORP.	EQUITY	578592107	857	35,092	SH	SOLE	1	35,092	
MB FINANCIAL INC	EQUITY	55264U108	175	4,367	SH	SOLE	1	4,367	
MBIA, INC	EQUITY	55262C100	3322	68,146	SH	SOLE	1	68,146	
MBNA CORP.	EQUITY	55262L100	28751	1,379,610	SH	SOLE	1	1,379,610	
MBT FINANCIAL CORP	EQUITY	578877102	106	6,082	SH	SOLE	1	6,082	
MCCLATCHY COMPANY-CL	EQUITY	579489105	14	242	SH	SOLE	1	242	
MCCORMICK & CO., INC.	EQUITY	579780206	3242	119,193	SH	SOLE	1	119,193	
MCDATA CORP CL A	EQUITY	580031201	2	139	SH	DEFINED	2		139
MCDATA CORP-CL A	EQUITY	580031201	2255	153,931	SH	SOLE	1	153,931	
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	190	30,000	SH	SOLE	1	30,000	
MCDONALD'S CORP.	EQUITY	580135101	15200	689,020	SH	SOLE	1	689,020	
MCG CAPITAL CORP	EQUITY	58047P107	27605	1,902,472	SH	SOLE	1	1,902,472	
MCGRATH RENTCORP	EQUITY	580589109	77	2,888	SH	SOLE	1	2,888	
MCGRAW-HILL, INC.	EQUITY	580645109	5143	82,950	SH	SOLE	1	82,950	

MCKESSON CORP.	EQUITY	58155Q103	6924	193,719	SH	SOLE	1	193,719	
MCLEODUSA INC CL A	EQUITY	582266706	34	23,203	SH	SOLE	1	23,203	
MCMORAN EXPLORATION CO	EQUITY	582411104	50	4,471	SH	SOLE	1	4,471	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	3343	99,820	SH	SOLE	1	99,820	
MEADWESTVACO CORP	EQUITY	583334107	2206	89,322	SH	SOLE	1	89,322	
MEDALLION FINANCIAL CORP.	EQUITY	583928106	37	5,299	SH	SOLE	1	5,299	
MEDAREX INC	EQUITY	583916101	183	28,022	SH	SOLE	1	28,022	
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1792	31,322	SH	SOLE	1	31,322	
MEDIACOM COMMUNICATI	EQUITY	58446K105	185	19,041	SH	SOLE	1	19,041	
MEDICAL ACTION IND INC	EQUITY	58449L100	48	2,948	SH	SOLE	1	2,948	
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	29	4,156	SH	SOLE	1	4,156	
MEDICINES CO	EQUITY	584688105	2274	115,500	SH	DEFINED	2		115,500
MEDICINES COMPANY	EQUITY	584688105	309	15,854	SH	SOLE	1	15,854	
MEDICIS PHARMACEUTIC	EQUITY	584690309	23	407	SH	SOLE	1	407	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	70	1,227,716	SH	Sole	3	1,160,392	67,324
MEDIMMUNE INC	EQUITY	584699102	8005	220,100	SH	DEFINED	2		220,100
MEDIMMUNE INC COM	EQUITY	584699102	11	304,000	SH	Sole	3	262,100	41,900
MEDIMMUNE, INC.	EQUITY	584699102	6157	169,276	SH	SOLE	1	169,276	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	32	4,478	SH	SOLE	1	4,478	
MEDQUIST, INC.	EQUITY	584949101	79	3,884	SH	SOLE	1	3,884	
Medtronic	EQUITY	585055106	1525	31,800	SH	DEFINED	4		31,800
MEDTRONIC INC	EQUITY	585055106	20963	437,000	SH	DEFINED	2		437,000
MEDTRONIC, INC.	EQUITY	585055106	25278	526,950	SH	SOLE	1	526,950	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6975	251,350	SH	SOLE	1	251,350	
MEMBERWORKS INCORPORATED	EQUITY	586002107	56	2,837	SH	SOLE	1	2,837	
MEMC ELECTR MATLS INC	EQUITY	552715104	1292	131,800	SH	DEFINED	2		131,800
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	3	346	SH	SOLE	1	346	
MENS WEARHOUSE, INC.	EQUITY	587118100	288	13,200	SH	SOLE	1	13,200	
MENTOR CORP.	EQUITY	587188103	300	15,461	SH	SOLE	1	15,461	
MENTOR GRAPHICS CORP.	EQUITY	587200106	1676	115,330	SH	SOLE	1	115,330	
MERCANTILE BANK CORP	EQUITY	587376104	52	1,829	SH	SOLE	1	1,829	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3646	92,647	SH	SOLE	1	92,647	
MERCHANTS BANCSHARES	EQUITY	588448100	39	1,517	SH	SOLE	1	1,517	
MERCK & CO., INC.	EQUITY	589331107	62002	1,023,980	SH	SOLE	1	1,023,980	
MERCK + CO INC	EQUITY	589331107	23307	384,850	SH	DEFINED	2		384,850
Merck and Co Inc	EQUITY	589331107	1514	25,000	SH	DEFINED	4		25,000
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	146	8,039	SH	SOLE	1	8,039	
MERCURY GENERAL CORP	EQUITY	589400100	17	364	SH	SOLE	1	364	
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1670	43,087	SH	SOLE	1	43,087	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	13	343,355	SH	Sole	3	290,700	52,655
MEREDITH CORP	EQUITY	589433101	967	21,978	SH	SOLE	1	21,978	
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	35	3,738	SH	SOLE	1	3,738	

MERIDIAN RESOURCE CORP	EQUITY	58977Q109	63	13,390	SH	SOLE	1	13,390	
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	82	15,975	SH	SOLE	1	15,975	
MERIT MED SYS INC	EQUITY	589889104	94	4,713	SH	SOLE	1	4,713	
MERIT MED SYS INC COM	EQUITY	589889104	3	140,000	SH	SOLE	3	140,000	
MERITAGE CORPORATION	EQUITY	59001A102	170	3,441	SH	SOLE	1	3,441	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	20809	445,790	SH	SOLE	1	445,790	
MERRILL LYNCH + CO INC	EQUITY	590188108	18646	399,450	SH	DEFINED	2		399,450
MESA AIRLINES, INC.	EQUITY	590479101	80	10,023	SH	SOLE	1	10,023	
MESTEK, INC.	EQUITY	590829107	21	1,142	SH	SOLE	1	1,142	
METALS USA INC	EQUITY	591324207	1153	277,840	SH	SOLE	1	277,840	
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	136	12,672	SH	SOLE	1	12,672	
METLIFE INC	EQUITY	59156R108	10872	383,900	SH	DEFINED	2		383,900
METLIFE, INC.	EQUITY	59156R108	9481	334,790	SH	SOLE	1	334,790	
METRIS COMPANIES INC	EQUITY	591598107	60	10,779	SH	SOLE	1	10,779	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	37	7,108	SH	SOLE	1	7,108	
METRO-GOLDWYN-MAYER	EQUITY	591610100	13	1,062	SH	SOLE	1	1,062	
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	25	754	SH	SOLE	1	754	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	366	9,993	SH	SOLE	1	9,993	
MGE ENERGY INC	EQUITY	55277P104	212	6,753	SH	SOLE	1	6,753	
MGI PHARMA INC	EQUITY	552880106	247	9,653	SH	SOLE	1	9,653	
MGIC INVESTMENT CORP.	EQUITY	552848103	2465	52,852	SH	SOLE	1	52,852	
MGM GRAND INC	EQUITY	552953101	34	983	SH	SOLE	1	983	
MICHAELS STORES, INC.	EQUITY	594087108	3415	89,730	SH	SOLE	1	89,730	
MICREL, INC.	EQUITY	594793101	1495	143,793	SH	SOLE	1	143,793	
MICRO THERAPEUTICS INC	EQUITY	59500W100	16	3,788	SH	SOLE	1	3,788	
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	8	315,200	SH	SOLE	3	272,000	43,200
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7024	283,795	SH	SOLE	1	283,795	
MICROMUSE INC	EQUITY	595094103	166	20,800	SH	SOLE	1	20,800	
MICROMUSE INC COM	EQUITY	595094103	2	260,800	SH	SOLE	3	260,800	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3473	298,645	SH	SOLE	1	298,645	
MICROS SYSTEMS, INC.	EQUITY	594901100	207	6,258	SH	SOLE	1	6,258	
MICROSEMI CORP.	EQUITY	595137100	175	11,003	SH	SOLE	1	11,003	
Microsoft Corp	EQUITY	594918104	1538	60,000	SH	DEFINED	4		60,000
MICROSOFT CORP	EQUITY	594918104	55932	2,183,906	SH	DEFINED	2		2,183,906
MICROSOFT CORP COM	EQUITY	594918104	1	39,200	SH	SOLE	3	39,200	
MICROSOFT CORP.	EQUITY	594918104	212024	8,269,280	SH	SOLE	1	8,269,280	
MICROSTRATEGY INC	EQUITY	594972408	132	3,611	SH	SOLE	1	3,611	
MICROSTRATEGY INC	EQUITY	594972408	2245	61,612	SH	DEFINED	2		61,612
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	SOLE	1	1	
MICROTUNE INC	EQUITY	59514P109	46	14,415	SH	SOLE	1	14,415	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	39	740	SH	SOLE	1	740	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	144	6,874	SH	SOLE	1	6,874	

MID STATE BANCSHARES	EQUITY	595440108	172	8,922	SH	SOLE	1	8,922	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	157	5,818	SH	SOLE	1	5,818	
MIDAS, INC.	EQUITY	595626102	65	5,330	SH	SOLE	1	5,330	
MIDDLESEX WATER CO	EQUITY	596680108	73	2,969	SH	SOLE	1	2,969	
MIDLAND CO COM	EQUITY	597486109	60	2,714	SH	SOLE	1	2,714	
MIDWAY GAMES INC.	EQUITY	598148104	36	9,860	SH	SOLE	1	9,860	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	79	4,068	SH	SOLE	1	4,068	
MILACRON, INC.	EQUITY	598709103	63	12,862	SH	SOLE	1	12,862	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	13242	1,392,398	SH	SOLE	1	1,392,398	
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	787	50,000	SH	DEFINED	2		50,000
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	6570	417,667	SH	SOLE	1	417,667	
MILLIPORE CORP.	EQUITY	601073109	1018	22,942	SH	SOLE	1	22,942	
MILLS CORP COM	EQUITY	601148109	9	281,500	SH	SOLE	3	281,500	
MILLS CORP.	EQUITY	601148109	1694	50,477	SH	SOLE	1	50,477	
MIM CORP	EQUITY	553044108	55	8,437	SH	SOLE	1	8,437	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1044	34,680	SH	SOLE	1	34,680	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	105	2,399	SH	SOLE	1	2,399	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1621	33,307	SH	SOLE	1	33,307	
MIRANT CORP.	EQUITY	604675108	525	181,050	SH	SOLE	1	181,050	
MISSION WEST PROPERTIES	EQUITY	605203108	66	5,776	SH	SOLE	1	5,776	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	181	9,944	SH	SOLE	1	9,944	
MOBILE MINI	EQUITY	60740F105	3	184,900	SH	SOLE	3	184,900	
MOBILE MINI INC.	EQUITY	60740F105	82	5,039	SH	SOLE	1	5,039	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5006	84,855	SH	SOLE	1	84,855	
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	21	2,742	SH	SOLE	1	2,742	
MODINE MANUFACTURING CO.	EQUITY	607828100	1021	53,720	SH	SOLE	1	53,720	
MODTECH HLDGS INC	EQUITY	60783C100	27	2,967	SH	SOLE	1	2,967	
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4916	88,522	SH	SOLE	1	88,522	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	83	5,228	SH	SOLE	1	5,228	
MOLEX, INC.	EQUITY	608554101	2477	91,805	SH	SOLE	1	91,805	
MONACO COACH CORP	EQUITY	60886R103	148	9,678	SH	SOLE	1	9,678	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	89	3,572	SH	SOLE	1	3,572	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	78	8,564	SH	SOLE	1	8,564	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	68	2,393	SH	SOLE	1	2,393	
MONSANTO CO	EQUITY	61166W101	2523	116,601	SH	SOLE	1	116,601	
MONSANTO CO NEW	EQUITY	61166W101	7	340	SH	DEFINED	2		340
MONSTER WORLDWIDE INC	EQUITY	611742107	1114	56,483	SH	SOLE	1	56,483	
MONSTER WORLDWIDE INC	EQUITY	611742107	5958	302,000	SH	DEFINED	2		302,000
MONTPELIER RE HOLDINGS LTD	EQUITY	G62185106	1071	33,900	SH	DEFINED	2		33,900
MONY GROUP, INC.	EQUITY	615337102	1701	63,099	SH	SOLE	1	63,099	
MOODY'S CORP.	EQUITY	615369105	3476	65,952	SH	SOLE	1	65,952	
MOOG INC.	EQUITY	615394202	201	5,784	SH	SOLE	1	5,784	

MOORE WALLACE (F)	EQUITY	615857109	24	1,613,390	SH	Sole	3	1,569,400	43,990
MORGAN STAN DEAN WITTR COM NEW	EQUITY	617446448	1	20,900	SH	Sole	3	20,900	
MORGAN STANLEY	EQUITY	617446448	23051	539,210	SH	SOLE	1	539,210	
MORGAN STANLEY	EQUITY	617446448	36285	848,415	SH	DEFINED	2		848,415
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	23	2,152	SH	SOLE	1	2,152	
MOTHERS WK INC	EQUITY	619903107	42	1,564	SH	SOLE	1	1,564	
MOTOROLA, INC.	EQUITY	620076109	11269	1,195,035	SH	SOLE	1	1,195,035	
MOVADO GROUP, INC.	EQUITY	624580106	61	2,794	SH	SOLE	1	2,794	
MOVIE GALLERY, INC.	EQUITY	624581104	171	9,202	SH	SOLE	1	9,202	
MPS GROUP INC	EQUITY	553409103	1175	170,850	SH	SOLE	1	170,850	
MRO SOFTWARE	EQUITY	55347W105	63	7,298	SH	SOLE	1	7,298	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	73	37,768	SH	SOLE	1	37,768	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	6	332	SH	SOLE	1	332	
MSC SOFTWARE CORPORATION	EQUITY	553531104	61	9,110	SH	SOLE	1	9,110	
MTC TECHNOLOGIES INC	EQUITY	55377A106	52	2,183	SH	SOLE	1	2,183	
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	4	176,400	SH	Sole	3	176,400	
MTR GAMING GROUP INC	EQUITY	553769100	67	8,661	SH	SOLE	1	8,661	
MTS SYSTEMS CORP.	EQUITY	553777103	117	7,966	SH	SOLE	1	7,966	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	353	13,028	SH	SOLE	1	13,028	
MULTIMEDIA GAMES INC	EQUITY	625453105	103	4,039	SH	SOLE	1	4,039	
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	1985	78,200	SH	SOLE	1	78,200	
MURPHY OIL CORP.	EQUITY	626717102	6478	123,148	SH	SOLE	1	123,148	
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	39	1,678	SH	SOLE	1	1,678	
MYERS INDUSTRIES, INC.	EQUITY	628464109	69	7,305	SH	SOLE	1	7,305	
MYKROLIS CORP	EQUITY	62852P103	125	12,315	SH	SOLE	1	12,315	
MYLAN LABORATORIES INC.	EQUITY	628530107	8601	247,372	SH	SOLE	1	247,372	
MYLAN LABS INC COM	EQUITY	628530107	25	712,248	SH	Sole	3	615,600	96,648
MYRIAD GENETICS INC	EQUITY	62855J104	140	10,274	SH	SOLE	1	10,274	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	103	14,868	SH	SOLE	1	14,868	
NABORS INDS INC COM	EQUITY	G6359F103	14	342,100	SH	Sole	3	296,700	45,400
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2486	62,900	SH	SOLE	1	62,900	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6022	152,265	SH	DEFINED	2		152,265
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	103	1,755	SH	SOLE	1	1,755	
NAM TAI ELECTRS(F)	EQUITY	629865205	5	112,100	SH	Sole	3	112,100	
NARA BANCORP INC	EQUITY	63080P105	63	3,353	SH	SOLE	1	3,353	
NASB FINL INC	EQUITY	628968109	34	1,158	SH	SOLE	1	1,158	
NASHFINCH CO.	EQUITY	631158102	71	4,241	SH	SOLE	1	4,241	
NASSDA CORP	EQUITY	63172M101	40	5,144	SH	SOLE	1	5,144	
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	53	1,335	SH	SOLE	1	1,335	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	19	1,365	SH	SOLE	1	1,365	
NATIONAL CITY CORP.	EQUITY	635405103	8855	270,720	SH	SOLE	1	270,720	

NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6102	275,011	SH	SOLE	1	275,011	
NATIONAL DATA CORP.	EQUITY	639480102	243	13,247	SH	SOLE	1	13,247	
NATIONAL FUEL GAS CO.	EQUITY	636180101	5623	215,871	SH	SOLE	1	215,871	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	155	8,432	SH	SOLE	1	8,432	
NATIONAL HEALTH REALTY	EQUITY	635905102	38	2,362	SH	SOLE	1	2,362	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	49	2,479	SH	SOLE	1	2,479	
NATIONAL INSTRS CORP COM	EQUITY	636518102	34	890,750	SH	SOLE	3	840,400	50,350
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2618	68,989	SH	SOLE	1	68,989	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	221	7,880	SH	SOLE	1	7,880	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	56	1,785	SH	SOLE	1	1,785	
NATIONAL PROCESSING INC	EQUITY	637229105	47	2,938	SH	SOLE	1	2,938	
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	1668	84,574	SH	SOLE	1	84,574	
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	90	817	SH	SOLE	1	817	
NATIONAL-OILWELL INC COM	EQUITY	637071101	29	1,328,830	SH	SOLE	3	1,296,376	32,454
NATIONAL-OILWELL, INC.	EQUITY	637071101	12842	583,705	SH	SOLE	1	583,705	
NATIONWIDE FINANCIAL	EQUITY	638612101	25	771	SH	SOLE	1	771	
NATIONWIDE HEALTH PPTY COM	EQUITY	638620104	1	68,800	SH	SOLE	3	68,800	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	356	22,356	SH	SOLE	1	22,356	
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	28	3,487	SH	SOLE	1	3,487	
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	128	9,706	SH	SOLE	1	9,706	
NAUTILUS GROUP INC	EQUITY	63910B102	134	10,845	SH	SOLE	1	10,845	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	188	15,894	SH	SOLE	1	15,894	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	62	4,787	SH	SOLE	1	4,787	
NAVIGATORS GROUP INC	EQUITY	638904102	47	1,568	SH	SOLE	1	1,568	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	989	30,307	SH	SOLE	1	30,307	
NBC CAPITAL CORP	EQUITY	628729105	64	2,537	SH	SOLE	1	2,537	
NBT BANCORP, INC.	EQUITY	628778102	239	12,326	SH	SOLE	1	12,326	
NBTY, INC.	EQUITY	628782104	412	19,582	SH	SOLE	1	19,582	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	119	7,123	SH	SOLE	1	7,123	
NCO GROUP, INC.	EQUITY	628858102	124	6,906	SH	SOLE	1	6,906	
NCR CORP.	EQUITY	62886E108	1087	42,427	SH	SOLE	1	42,427	
NECTAR THERAPEUTICS	EQUITY	640268108	164	17,830	SH	SOLE	1	17,830	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2331	63,689	SH	SOLE	1	63,689	
NEOFORMA INC	EQUITY	640475505	32	2,970	SH	SOLE	1	2,970	
NEOPHARM INC	EQUITY	640919106	68	4,954	SH	SOLE	1	4,954	
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	53	5,294	SH	SOLE	1	5,294	
NEOWARE SYSTEMS INC	EQUITY	64065P102	80	5,289	SH	SOLE	1	5,289	
NET2PHONE, INC.	EQUITY	64108N106	41	9,430	SH	SOLE	1	9,430	
NETBANK INC	EQUITY	640933107	238	18,239	SH	SOLE	1	18,239	
NETEGRITY, INC.	EQUITY	64110P107	58	9,713	SH	SOLE	1	9,713	
NETFLIX COM INC COM	EQUITY	64110L106	1	45,400	SH	SOLE	3	45,400	
NETFLIX.COM INC	EQUITY	64110L106	103	4,032	SH	SOLE	1	4,032	

NETIQ CORP.	EQUITY	64115P102	315	20,298	SH	SOLE	1	20,298	
NETRATINGS INC	EQUITY	64116M108	36	3,835	SH	SOLE	1	3,835	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	39	7,320	SH	SOLE	1	7,320	
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	41	1,822,574	SH	SOLE	3	1,741,700	80,874
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	19	860	SH	SOLE	1	860	
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	6503	288,400	SH	DEFINED	2		288,400
NETWORK APPLIANCE INC	EQUITY	64120L104	2947	181,800	SH	DEFINED	2		181,800
NETWORK APPLIANCE, INC.	EQUITY	64120L104	2779	172,797	SH	SOLE	1	172,797	
NETWORK EQUIPMENT TECH.	EQUITY	641208103	72	8,606	SH	SOLE	1	8,606	
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2670	210,544	SH	SOLE	1	210,544	
NEUBERGER BERMAN INC	EQUITY	641234109	3764	94,317	SH	SOLE	1	94,317	
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5771	115,550	SH	DEFINED	2		115,550
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	21	412	SH	SOLE	1	412	
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	312	7,172	SH	SOLE	1	7,172	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	115	3,840	SH	SOLE	1	3,840	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	366	10,314	SH	SOLE	1	10,314	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	10	468,464	SH	SOLE	3	468,464	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8735	409,131	SH	SOLE	1	409,131	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	5493	188,831	SH	SOLE	1	188,831	
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3058	67,202	SH	SOLE	1	67,202	
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	153	7,806	SH	SOLE	1	7,806	
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3435	122,690	SH	SOLE	1	122,690	
NEWFIELD EXPLORATION	EQUITY	651290108	23	616	SH	SOLE	1	616	
NEWFOCUS, INC.	EQUITY	644383101	80	21,362	SH	SOLE	1	21,362	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	5654	174,190	SH	SOLE	1	174,190	
NEWPARK RESOURCES, INC.	EQUITY	651718504	151	27,605	SH	SOLE	1	27,605	
NEWPORT CORP	EQUITY	651824104	980	66,103	SH	SOLE	1	66,103	
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	7130	235,550	SH	SOLE	1	235,550	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	5361	1,009,552	SH	SOLE	1	1,009,552	
NEXTEL COMMUNICATIONS CL A	EQUITY	65332V103	2	119,100	SH	SOLE	3	119,100	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	34706	1,919,600	SH	DEFINED	2		1,919,600
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	37436	2,071,740	SH	SOLE	1	2,071,740	
NEXTEL PARTNERS INC	EQUITY	65333F107	376	51,226	SH	SOLE	1	51,226	
NIC INC	EQUITY	62914B100	33	11,203	SH	SOLE	1	11,203	
NICOR, INC.	EQUITY	654086107	727	19,585	SH	SOLE	1	19,585	
NII HOLDINGS INC-CL B	EQUITY	62913F201	172	4,521	SH	SOLE	1	4,521	
NIKE INC	EQUITY	654106103	158	2,925	SH	DEFINED	2		2,925
NIKE, INC. CLASS B	EQUITY	654106103	7573	141,580	SH	SOLE	1	141,580	
NISOURCE, INC.	EQUITY	65473P105	2224	117,051	SH	SOLE	1	117,051	
NITCHES INC	EQUITY	65476M109	85	14,701	SH	SOLE	1	14,701	
NL INDUSTRIES, INC.	EQUITY	629156407	47	2,794	SH	SOLE	1	2,794	
NN INC	EQUITY	629337106	51	4,055	SH	SOLE	1	4,055	

NOBLE CORPORATION	EQUITY	G65422100	1982	57,790	SH	SOLE	1	57,790	
NOBLE ENERGYINC	EQUITY	655044105	2916	77,137	SH	SOLE	1	77,137	
NOBLE ENRGY INC COM	EQUITY	655044105	32	839,918	SH	SOLE	3	804,418	35,500
NOKIA CORP SPON-ADR	EQUITY	654902204	4462	271,590	SH	SOLE	1	271,590	
NOLAND CO	EQUITY	655286102	9	249	SH	SOLE	1	249	
NORDSON CORP.	EQUITY	655663102	1338	54,631	SH	SOLE	1	54,631	
NORDSTROM, INC.	EQUITY	655664100	1176	60,248	SH	SOLE	1	60,248	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3337	173,804	SH	SOLE	1	173,804	
NORTEL NETWORKS CORP	EQUITY	656568102	10	3,340	SH	DEFINED	2		3,340
NORTH COAST ENERGY INC	EQUITY	658649702	8	835	SH	SOLE	1	835	
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2382	69,942	SH	SOLE	1	69,942	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	85	5,706	SH	SOLE	1	5,706	
NORTHEAST UTILITIES	EQUITY	664397106	2994	178,839	SH	SOLE	1	178,839	
NORTHERN STATES FINL CORP	EQUITY	665751103	32	1,103	SH	SOLE	1	1,103	
NORTHERN TRUST CORP.	EQUITY	665859104	4077	98,005	SH	SOLE	1	98,005	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	21909	253,900	SH	SOLE	1	253,900	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	257	23,107	SH	SOLE	1	23,107	
NORTHWEST BANCORP INC.	EQUITY	667328108	67	4,188	SH	SOLE	1	4,188	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	266	9,758	SH	SOLE	1	9,758	
NOVASTAR FINL INC	EQUITY	669947400	1420	23,770	SH	SOLE	1	23,770	
NOVELL, INC .	EQUITY	670006105	512	164,587	SH	SOLE	1	164,587	
NOVELLUS SYS INC	EQUITY	670008101	5922	161,700	SH	DEFINED	2		161,700
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	3320	90,577	SH	SOLE	1	90,577	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	79	7,698	SH	SOLE	1	7,698	
NOVOSTE CORPORATION	EQUITY	67010C100	37	6,210	SH	SOLE	1	6,210	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	272	11,182	SH	SOLE	1	11,182	
NS GROUP, INC.	EQUITY	628916108	54	5,574	SH	SOLE	1	5,574	
NSTAR	EQUITY	67019E107	3249	71,328	SH	SOLE	1	71,328	
NTL INC	EQUITY	62940M104	189	5,499	SH	SOLE	1	5,499	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	126	12,093	SH	SOLE	1	12,093	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	11	2,120	SH	SOLE	1	2,120	
NUCOR CORP.	EQUITY	670346105	1704	34,874	SH	SOLE	1	34,874	
NUEVO ENERGY CO.	EQUITY	670509108	116	6,666	SH	SOLE	1	6,666	
NUI CORPORATION	EQUITY	629431107	95	6,092	SH	SOLE	1	6,092	
NUVEEN INVESTMENTS INC	EQUITY	67090F106	8	303	SH	SOLE	1	303	
NUVEEN INVTS INC	EQUITY	67090F106	7586	278,500	SH	DEFINED	2		278,500
NVIDIA CORP	EQUITY	67066G104	1886	82,343	SH	SOLE	1	82,343	
NVR, INC.	EQUITY	62944T105	36	88	SH	SOLE	1	88	
NWH INC	EQUITY	62946E106	468	25,700	SH	SOLE	1	25,700	
NYFIX INC	EQUITY	670712108	63	9,950	SH	SOLE	1	9,950	
NYMAGIC, INC.	EQUITY	629484106	17	824	SH	SOLE	1	824	
O2MICRO INTL LTD ORD	EQUITY	G6797E106	1	86,300	SH	SOLE	3	86,300	

OAK HILL FINANCIAL INC	EQUITY	671337103	31	1,252	SH	SOLE	1	1,252		
OAK TECHNOLOGY, INC.	EQUITY	671802106	132	21,409	SH	SOLE	1	21,409		
OAKLEY INC.	EQUITY	673662102	111	9,420	SH	SOLE	1	9,420		
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	5502	163,980	SH	SOLE	1	163,980		
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	219	8,552	SH	SOLE	1	8,552		
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	60	2,386	SH	SOLE	1	2,386		
O'CHARLEY'S INC.	EQUITY	670823103	164	7,594	SH	SOLE	1	7,594		
OCTEL CORP.	EQUITY	675727101	53	3,800	SH	SOLE	1	3,800		
OCULAR SCIENCES, INC.	EQUITY	675744106	140	7,063	SH	SOLE	1	7,063		
OCWEN FINANCIAL CORP.	EQUITY	675746101	67	14,850	SH	SOLE	1	14,850		
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	300	8,105	SH	SOLE	1	8,105		
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	2999	81,050	SH	DEFINED	2		81,050	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	29	784,900	SH	SOLE	3	776,600		8,300
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	4	169	SH	SOLE	1	169		
OFFICE DEPOT, INC.	EQUITY	676220106	1998	137,721	SH	SOLE	1	137,721		
OFFICEMAX, INC.	EQUITY	67622M108	309	47,239	SH	SOLE	1	47,239		
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	154	7,086	SH	SOLE	1	7,086		
OGE ENERGY CORP.	EQUITY	670837103	8421	394,044	SH	SOLE	1	394,044		
OHIO CASUALTY CORP.	EQUITY	677240103	1348	101,999	SH	SOLE	1	101,999		
OIL STATES INTERNATIONAL INC	EQUITY	678026105	117	9,641	SH	SOLE	1	9,641		
OIL STS INTL INC COM	EQUITY	678026105	3	248,200	SH	SOLE	3	248,200		
OLD DOMINION FGHT LINE COM	EQUITY	679580100	5	212,750	SH	SOLE	3	212,750		
OLD DOMINION FREIGHT LINE	EQUITY	679580100	91	4,239	SH	SOLE	1	4,239		
OLD NATL BANCORP	EQUITY	680033107	20	870	SH	SOLE	1	870		
OLD POINT FINANCIAL CORP	EQUITY	680194107	26	878	SH	SOLE	1	878		
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5557	162,157	SH	SOLE	1	162,157		
OLD SECOND BANCORP INC	EQUITY	680277100	119	2,822	SH	SOLE	1	2,822		
OLIN CORP.	EQUITY	680665205	1671	97,747	SH	SOLE	1	97,747		
OM GROUP INC	EQUITY	670872100	159	10,782	SH	SOLE	1	10,782		
OMEGA FINANCIAL CORP.	EQUITY	682092101	105	3,080	SH	SOLE	1	3,080		
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	32	6,002	SH	SOLE	1	6,002		
OMEGA PROTEIN CORP	EQUITY	68210P107	12	2,298	SH	SOLE	1	2,298		
OMNICARE INC COM	EQUITY	681904108	19	575,346	SH	SOLE	3	486,600		88,746
OMNICARE, INC.	EQUITY	681904108	4551	134,686	SH	SOLE	1	134,686		
OMNICELL INC	EQUITY	68213N109	55	5,502	SH	SOLE	1	5,502		
OMNICOM GROUP, INC.	EQUITY	681919106	7427	103,590	SH	SOLE	1	103,590		
OMNIVISION TECHNOLOGIE	EQUITY	682128103	244	7,824	SH	SOLE	1	7,824		
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	7	230,100	SH	SOLE	3	228,200		1,900
OMNOVA SOLUTIONS	EQUITY	682129101	51	12,511	SH	SOLE	1	12,511		
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	29	10,614	SH	SOLE	1	10,614		
ONEIDA FINANCIAL CORP	EQUITY	682478102	15	640	SH	SOLE	1	640		
ONEIDA LTD.	EQUITY	682505102	37	5,532	SH	SOLE	1	5,532		

ONEOK, INC.	EQUITY	682680103	2262	115,207	SH	SOLE	1	115,207
ONYX PHARMACEUTICALS INC	EQUITY	683399109	109	9,049	SH	SOLE	1	9,049
OPENWAVE SYSTEMS INC.	EQUITY	683718100	137	68,695	SH	SOLE	1	68,695
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	75	41,996	SH	SOLE	1	41,996
OPNET TECHNOLOGIES	EQUITY	683757108	51	4,157	SH	SOLE	1	4,157
OPSWARE INC	EQUITY	68383A101	73	18,184	SH	SOLE	1	18,184
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	11	6,017	SH	SOLE	1	6,017
OPTION CARE INC	EQUITY	683948103	56	4,861	SH	SOLE	1	4,861
ORACLE CORP.	EQUITY	68389X105	52191	4,345,630	SH	SOLE	1	4,345,630
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	99	12,997	SH	SOLE	1	12,997
ORBITAL SCIENCES CORP.	EQUITY	685564106	415	56,785	SH	SOLE	1	56,785
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	21	628	SH	SOLE	1	628
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	127	4,929	SH	SOLE	1	4,929
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	7	632	SH	SOLE	1	632
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	153	19,101	SH	SOLE	1	19,101
ORTHOLOGIC CORP	EQUITY	68750J107	57	12,505	SH	SOLE	1	12,505
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	81	2,991	SH	SOLE	1	2,991
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	341	5,756	SH	SOLE	1	5,756
OSI PHARMACEUTICALS	EQUITY	671040103	474	14,731	SH	SOLE	1	14,731
OSI SYSTEMS INC	EQUITY	671044105	77	4,910	SH	SOLE	1	4,910
OSTEOTECH, INC.	EQUITY	688582105	79	5,813	SH	SOLE	1	5,813
OTTER TAIL POWER CO.	EQUITY	689648103	263	9,766	SH	SOLE	1	9,766
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3957	101,462	SH	SOLE	1	101,462
OVERLAND STORAGE INC	EQUITY	690310107	64	3,145	SH	SOLE	1	3,145
OVERLAND STORAGE INC COM	EQUITY	690310107	4	187,700	SH	SOLE	3	187,700
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1139	51,751	SH	SOLE	1	51,751
OVERSTOCK.COM	EQUITY	690370101	49	3,356	SH	SOLE	1	3,356
OVERTURE SERVICES INC	EQUITY	69039R100	1977	109,027	SH	SOLE	1	109,027
OWENS & MINOR, INC.	EQUITY	690732102	268	11,974	SH	SOLE	1	11,974
OWENS-ILLINOIS, INC.	EQUITY	690768403	20	1,469	SH	SOLE	1	1,469
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4712	112,121	SH	SOLE	1	112,121
OXFORD INDS INC.	EQUITY	691497309	91	2,187	SH	SOLE	1	2,187
P A M TRANSN SVCS INC	EQUITY	693149106	56	2,167	SH	SOLE	1	2,167
P G & E CORP.	EQUITY	69331C108	3860	182,491	SH	SOLE	1	182,491
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	473	9,614	SH	SOLE	1	9,614
PAB BANKSHARES INC	EQUITY	69313P101	35	2,682	SH	SOLE	1	2,682
PACCAR, INC	EQUITY	693718108	4000	59,039	SH	SOLE	1	59,039
PACER INTERNATIONAL INC	EQUITY	69373H106	160	8,481	SH	SOLE	1	8,481
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	457	13,072	SH	SOLE	1	13,072
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	260	7,473	SH	SOLE	1	7,473
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	431	17,913	SH	SOLE	1	17,913
PACIFIC UN BK CALIF	EQUITY	695025106	20	1,517	SH	SOLE	1	1,517

PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	2456	49,781	SH	SOLE	1	49,781		
PACKAGING CORP OF AMERICA	EQUITY	695156109	2580	140,001	SH	SOLE	1	140,001		
PACKETEER INC COM	EQUITY	695210104	1	72,100	SH	SOLE	3	72,100		
PACKETEER, INC	EQUITY	695210104	136	8,798	SH	SOLE	1	8,798		
PACTIV CORPORATION	EQUITY	695257105	1438	72,975	SH	SOLE	1	72,975		
PAIN THERAPEUTICS INC	EQUITY	69562K100	44	6,766	SH	SOLE	1	6,766		
PALATIN TECHNOLOGIES INC	EQUITY	696077304	51	15,900	SH	SOLE	1	15,900		
PALL CORP	EQUITY	696429307	1237	54,962	SH	SOLE	1	54,962		
PALM HARBOR HOMES, INC	EQUITY	696639103	123	6,537	SH	SOLE	1	6,537		
PALM INC	EQUITY	696642206	178	11,059	SH	SOLE	1	11,059		
PAN PACIFIC RETAIL COM	EQUITY	69806L104	8	199,485	SH	SOLE	3	199,485		
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	22	547	SH	SOLE	1	547		
PANAMSAT CORP	EQUITY	697933109	216	11,712	SH	SOLE	1	11,712		
PANERA BREAD COMPANY CL A	EQUITY	69840W108	423	10,573	SH	SOLE	1	10,573		
PANTRY INC	EQUITY	698657103	16	2,017	SH	SOLE	1	2,017		
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	120	4,282	SH	SOLE	1	4,282		
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	591	195,636	SH	SOLE	1	195,636		
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	136	9,752	SH	SOLE	1	9,752		
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	131	6,549	SH	SOLE	1	6,549		
PARK NATIONAL CORP.	EQUITY	700658107	18	157	SH	SOLE	1	157		
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3677	404,505	SH	SOLE	1	404,505		
PARKER DRILLING CO.	EQUITY	701081101	96	32,974	SH	SOLE	1	32,974		
PARKER HANNIFIN CORP.	EQUITY	701094104	25739	612,973	SH	SOLE	1	612,973		
PARKVALE FINL CORP	EQUITY	701492100	39	1,595	SH	SOLE	1	1,595		
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	149	3,554	SH	SOLE	1	3,554		
PARTHUSCEVA INC	EQUITY	70212E106	47	5,774	SH	SOLE	1	5,774		
Partnerre Ltd USD1	EQUITY	G6852T105	72	1,400	SH	SOLE	1	1,400		
PARTNERS TRUST FINCL G	EQUITY	70213A103	48	2,497	SH	SOLE	1	2,497		
PARTY CITY CORP	EQUITY	702145103	39	3,823	SH	SOLE	1	3,823		
PATHMARK STORES INC	EQUITY	70322A101	76	10,279	SH	SOLE	1	10,279		
PATINA OIL & GAS CORP	EQUITY	703224105	365	11,342	SH	SOLE	1	11,342		
PATRIOT BANK CORP	EQUITY	70335P103	46	2,537	SH	SOLE	1	2,537		
PATTERSON DENTAL CO.	EQUITY	703412106	4318	95,111	SH	SOLE	1	95,111		
PATTERSON UTI ENERGY COM	EQUITY	703481101	38	1,182,400	SH	SOLE	3	1,166,600	15,800	
PATTERSON UTI ENERGY INC	EQUITY	703481101	5783	178,500	SH	DEFINED	2		178,500	
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3652	112,813	SH	SOLE	1	112,813		
PAXAR CORP.	EQUITY	704227107	542	49,237	SH	SOLE	1	49,237		
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	67	11,253	SH	SOLE	1	11,253		
PAYCHEX INC	EQUITY	704326107	2250	76,750	SH	DEFINED	2		76,750	
PAYCHEX, INC.	EQUITY	704326107	5361	182,420	SH	SOLE	1	182,420		
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1453	116,246	SH	SOLE	1	116,246		
PC CONNECTION INC	EQUITY	69318J100	18	2,541	SH	SOLE	1	2,541		

PC-TEL INC.	EQUITY	69325Q105	89	7,469	SH	SOLE	1	7,469	
PDF SOLUTIONS INC	EQUITY	693282105	64	5,488	SH	SOLE	1	5,488	
PEABODY ENERGY CORP	EQUITY	704549104	2359	70,228	SH	SOLE	1	70,228	
PEABODY ENERGY CORP COM	EQUITY	704549104	22152	659,496	SH	Sole	3	565,600	93,896
PEAPACK-GLADSTONE FINL	EQUITY	704699107	74	2,323	SH	SOLE	1	2,323	
PEC SOLUTIONS INC	EQUITY	705107100	52	3,250	SH	SOLE	1	3,250	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	320	8,963	SH	SOLE	1	8,963	
PEETS COFFEE & TEA INC	EQUITY	705560100	70	4,002	SH	SOLE	1	4,002	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	35	1,191	SH	SOLE	1	1,191	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	154	9,427	SH	SOLE	1	9,427	
PEGASYSTEMS INC	EQUITY	705573103	27	3,660	SH	SOLE	1	3,660	
PEMSTAR INC	EQUITY	706552106	40	9,449	SH	SOLE	1	9,449	
PENN ENGINEERING & MFG CORP	EQUITY	707389300	53	3,891	SH	SOLE	1	3,891	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	240	11,703	SH	SOLE	1	11,703	
PENN VA CORP COM	EQUITY	707882106	1978	46,000	SH	Sole	3	46,000	
PENN VIRGINIA CORPORATION	EQUITY	707882106	118	2,755	SH	SOLE	1	2,755	
PENN-AMER GROUP INC COM	EQUITY	707247102	1834	163,000	SH	Sole	3	163,000	
PENN-AMERICA GROUP INC	EQUITY	707247102	39	3,502	SH	SOLE	1	3,502	
PENNEY J C INC	EQUITY	708160106	950	56,400	SH	DEFINED	2		56,400
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	40	1,429	SH	SOLE	1	1,429	
PENNRICK FINL SVCS COR	EQUITY	708352109	70	2,628	SH	SOLE	1	2,628	
PENNS WOODS BANCORP INC	EQUITY	708430103	48	1,151	SH	SOLE	1	1,151	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	166	5,555	SH	SOLE	1	5,555	
PENTAIR INC COM	EQUITY	709631105	11881	304,170	SH	Sole	3	298,000	6,170
PENTAIR INC.	EQUITY	709631105	3180	81,410	SH	SOLE	1	81,410	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	128	5,249	SH	SOLE	1	5,249	
PEOPLES BANCORP INC	EQUITY	709789101	93	3,634	SH	SOLE	1	3,634	
PEOPLES BANK	EQUITY	710198102	10	348	SH	SOLE	1	348	
PEOPLES ENERGY CORP.	EQUITY	711030106	689	16,073	SH	SOLE	1	16,073	
PEOPLES HOLDING COMPANY	EQUITY	711148106	94	2,114	SH	SOLE	1	2,114	
PEOPLESOFT, INC.	EQUITY	712713106	2911	165,769	SH	SOLE	1	165,769	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	247	18,262	SH	SOLE	1	18,262	
PEPCO HOLDINGS INC	EQUITY	713291102	4385	228,852	SH	SOLE	1	228,852	
PEPSI BOTTLING	EQUITY	713409100	4265	213,036	SH	SOLE	1	213,036	
PEPSIAMERICAS INC	EQUITY	71343P200	2415	192,303	SH	SOLE	1	192,303	
Pepsico	EQUITY	713448108	1780	40,000	SH	DEFINED	4		40,000
PEPSICO INC	EQUITY	713448108	13105	294,505	SH	DEFINED	2		294,505
PEPSICO, INC.	EQUITY	713448108	47880	1,075,960	SH	SOLE	1	1,075,960	
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	57	39,518	SH	SOLE	1	39,518	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	25	689	SH	SOLE	1	689	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	76	7,928	SH	SOLE	1	7,928	
PERINI CORP	EQUITY	713839108	37461	4,712,113	SH	SOLE	1	4,712,113	

PERKINELMER INC.	EQUITY	714046109	778	56,320	SH	SOLE	1	56,320	
PEROT SYSTEM CORP.	EQUITY	714265105	316	27,853	SH	SOLE	1	27,853	
PERRIGO CO.	EQUITY	714290103	1808	115,632	SH	SOLE	1	115,632	
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	21	1,087	SH	SOLE	1	1,087	
PER-SE TECHNOLOGIES	EQUITY	713569309	117	10,580	SH	SOLE	1	10,580	
PER-SE TECHNOLOGIES COM NEW	EQUITY	713569309	1046	93,100	SH	Sole	3	93,100	
PETCO ANIMAL SUPPLIES	EQUITY	716016209	297	13,617	SH	SOLE	1	13,617	
PETROCORP INC	EQUITY	71645N101	23	2,040	SH	SOLE	1	2,040	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	2880	145,730	SH	SOLE	1	145,730	
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	54	5,964	SH	SOLE	1	5,964	
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	44	1,387	SH	SOLE	1	1,387	
PETSMART, INC	EQUITY	716768106	3298	197,357	SH	SOLE	1	197,357	
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	31760	645,400	SH	Sole	3	637,800	7,600
PFF BANCORP, INC.	EQUITY	69331W104	132	3,410	SH	SOLE	1	3,410	
PFIZER INC	EQUITY	717081103	62655	1,833,999	SH	DEFINED	2		1,833,999
PFIZER, INC.	EQUITY	717081103	222743	6,522,477	SH	SOLE	1	6,522,477	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	22	764	SH	SOLE	1	764	
PHARMACEUTICAL RES COM	EQUITY	717125108	37872	778,300	SH	Sole	3	768,300	10,000
PHARMACEUTICAL RES INC	EQUITY	717125108	3795	78,000	SH	DEFINED	2		78,000
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2181	44,828	SH	SOLE	1	44,828	
PHARMACOPEIA INC	EQUITY	71713B104	74	9,002	SH	SOLE	1	9,002	
PHELPS DODGE CORP.	EQUITY	717265102	1522	39,707	SH	SOLE	1	39,707	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	237	5,922	SH	SOLE	1	5,922	
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2232	91,535	SH	SOLE	1	91,535	
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	537	49,900	SH	SOLE	1	49,900	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	129	9,479	SH	SOLE	1	9,479	
PHOENIX COMPANIES INC	EQUITY	71902E109	323	35,793	SH	SOLE	1	35,793	
PHOTON DYNAMICS	EQUITY	719364101	169	6,074	SH	SOLE	1	6,074	
PHOTRONICS INC.	EQUITY	719405102	186	10,842	SH	SOLE	1	10,842	
PICO HOLDINGS INC	EQUITY	693366205	30	2,334	SH	SOLE	1	2,334	
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	17	430	SH	SOLE	1	430	
PIER 1 IMPORTS INC COM	EQUITY	720279108	30671	1,503,480	SH	Sole	3	1,420,800	82,680
PIER 1 IMPORTS, INC.	EQUITY	720279108	2464	120,782	SH	SOLE	1	120,782	
PILGRIMS PRIDE CORP.	EQUITY	721467108	55	5,738	SH	SOLE	1	5,738	
PINNACLE SYS INC COM	EQUITY	723481107	15652	1,462,828	SH	Sole	3	1,416,800	46,028
PINNACLE SYSTEMS, INC.	EQUITY	723481107	235	21,919	SH	SOLE	1	21,919	
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1520	40,592	SH	SOLE	1	40,592	
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	4128	158,145	SH	SOLE	1	158,145	
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	90	10,653	SH	SOLE	1	10,653	
PITNEY BOWES INC	EQUITY	724479100	9445	245,892	SH	DEFINED	2		245,892
PITNEY BOWES, INC.	EQUITY	724479100	6391	166,401	SH	SOLE	1	166,401	
PIXAR INC	EQUITY	725811103	204	3,366	SH	SOLE	1	3,366	

PIXELWORKS INC	EQUITY	72581M107	380	-37,497	SH	SOLE	1	-37,497		
Placer Dome Inc Com Stk	EQUITY	725906101	85	6,900	SH	SOLE	1	6,900		
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	117	10,811	SH	SOLE	1	10,811		
PLAINS RESOURCES, INC.	EQUITY	726540503	108	7,633	SH	SOLE	1	7,633		
PLANAR SYSTEMS, INC.	EQUITY	726900103	104	5,327	SH	SOLE	1	5,327		
PLANTRONICS, INC.	EQUITY	727493108	1587	73,246	SH	SOLE	1	73,246		
PLATINUM UNDERWRITERS (F)	EQUITY	G7127P100	18	660,930	SH	SOLE	3	645,800	15,130	
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	1647	60,700	SH	DEFINED	2		60,700	
Platinum Underwriters Holdings USD0.0	EQUITY	G7127P100	155	5,700	SH	SOLE	1	5,700		
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	75	5,529	SH	SOLE	1	5,529		
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	72	11,267	SH	SOLE	1	11,267		
PLEXUS CORP.	EQUITY	729132100	821	71,441	SH	SOLE	1	71,441		
PLUG POWER INC	EQUITY	72919P103	41	8,840	SH	SOLE	1	8,840		
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2118	81,623	SH	SOLE	1	81,623		
PMA CAPITAL CORP.	EQUITY	693419202	102	8,136	SH	SOLE	1	8,136		
PMC-SIERRA, INC.	EQUITY	69344F106	887	75,598	SH	SOLE	1	75,598		
PMI GROUP INC	EQUITY	69344M101	2123	79,100	SH	DEFINED	2		79,100	
PMI GROUP, INC.	EQUITY	69344M101	3626	135,112	SH	SOLE	1	135,112		
PNC FINANCIAL SERVICES	EQUITY	693475105	5969	122,290	SH	SOLE	1	122,290		
PNM RESOURCES INC	EQUITY	69349H107	1789	66,874	SH	SOLE	1	66,874		
POGO PRODUCING CO	EQUITY	730448107	3555	83,149	SH	SOLE	1	83,149		
POGO PRODUCING CO COM	EQUITY	730448107	88	2,057,167	SH	SOLE	3	1,971,705	85,462	
POLARIS INDUSTRIES, INC.	EQUITY	731068102	21	340	SH	SOLE	1	340		
POLO RALPH LAUREN CO	EQUITY	731572103	15	585	SH	SOLE	1	585		
POLYCOM, INC.	EQUITY	73172K104	1928	139,100	SH	SOLE	1	139,100		
POLYMEDICA CORP	EQUITY	731738100	157	3,425	SH	SOLE	1	3,425		
POLYONE CORPORATION	EQUITY	73179P106	155	34,871	SH	SOLE	1	34,871		
POMEROY IT SOLUTIONS INC	EQUITY	731822102	41	3,662	SH	SOLE	1	3,662		
POPE & TALBOT, INC.	EQUITY	732827100	66	5,946	SH	SOLE	1	5,946		
POPULAR INC	EQUITY	733174106	73	1,904	SH	SOLE	1	1,904		
PORT FINANCIAL CORPORATION	EQUITY	734119100	495	9,179	SH	SOLE	1	9,179		
PORTAL SOFTWARE	EQUITY	736126103	89	47,349	SH	SOLE	1	47,349		
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	129	4,183	SH	SOLE	1	4,183		
PORTFOLIO RECOVERY ASSOCS	EQUITY	73640Q105	717	23,000	SH	DEFINED	2		23,000	
POSSIS MEDICAL INC	EQUITY	737407106	81	5,947	SH	SOLE	1	5,947		
POSSIS MEDICAL INC COM	EQUITY	737407106	2	123,800	SH	SOLE	3	123,800		
POST PROPERTIES, INC.	EQUITY	737464107	318	12,002	SH	SOLE	1	12,002		
POTLATCH CORP.	EQUITY	737628107	1238	48,063	SH	SOLE	1	48,063		
POWELL INDUSTRIES INC	EQUITY	739128106	36	2,490	SH	SOLE	1	2,490		
POWER INTEGRATIONS, INC.	EQUITY	739276103	237	9,767	SH	SOLE	1	9,767		
POWER-ONE , INC.	EQUITY	739308104	972	136,576	SH	SOLE	1	136,576		
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	695	112,882	SH	SOLE	1	112,882		

POZEN INC	EQUITY	73941U102	329	30,000	SH	DEFINED	2		30,000
POZEN INC.	EQUITY	73941U102	94	8,591	SH	SOLE	1	8,591	
PPG INDUSTRIES, INC.	EQUITY	693506107	3840	75,681	SH	SOLE	1	75,681	
PPL CORPORATION	EQUITY	69351T106	10720	249,295	SH	SOLE	1	249,295	
PRACTICEWORKS INC	EQUITY	739419109	131	6,765	SH	SOLE	1	6,765	
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	84	17,049	SH	SOLE	1	17,049	
PRAXAIR, INC.	EQUITY	74005P104	4357	72,496	SH	SOLE	1	72,496	
PRECISION CASTPARTS CORP.	EQUITY	740189105	2206	70,925	SH	SOLE	1	70,925	
PREMCO INC	EQUITY	74045Q104	10	459	SH	SOLE	1	459	
PRENTISS PTYS TR SH BEN INT	EQUITY	740706106	15	489,100	SH	SOLE	3	489,100	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	3683	122,824	SH	SOLE	1	122,824	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	147	5,975	SH	SOLE	1	5,975	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	111	7,842	SH	SOLE	1	7,842	
PRESSTEK INC	EQUITY	741113104	72	11,610	SH	SOLE	1	11,610	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	88	14,859	SH	SOLE	1	14,859	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1133	87,758	SH	SOLE	1	87,758	
PRICE ENTERP INC	EQUITY	74144P106	29	7,765	SH	SOLE	1	7,765	
PRIDE INTERNATIONAL	EQUITY	74153Q102	3390	180,109	SH	SOLE	1	180,109	
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	6775	360,000	SH	DEFINED	2		360,000
PRIMA ENERGY CORP	EQUITY	741901201	71	3,387	SH	SOLE	1	3,387	
PRIME HOSPITALITY CORP.	EQUITY	741917108	94	14,016	SH	SOLE	1	14,016	
PRIMEDIA INC	EQUITY	74157K101	171	56,097	SH	SOLE	1	56,097	
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	96	18,674	SH	SOLE	1	18,674	
PRINCETON REVIEW INC	EQUITY	742352107	36	6,078	SH	SOLE	1	6,078	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4877	151,215	SH	SOLE	1	151,215	
PRIORITY HEALTHCARE	EQUITY	74264T102	244	13,138	SH	SOLE	1	13,138	
PRIVATEBANCORP INC	EQUITY	742962103	58	2,109	SH	SOLE	1	2,109	
PROASSURANCE CORP COM	EQUITY	74267C106	11	392,100	SH	SOLE	3	387,100	5,000
PROASSURANCE CORPORATION	EQUITY	74267C106	243	9,017	SH	SOLE	1	9,017	
PROCTER & GAMBLE CO.	EQUITY	742718109	87739	983,838	SH	SOLE	1	983,838	
PROCTER + GAMBLE CO	EQUITY	742718109	26888	301,500	SH	DEFINED	2		301,500
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	27	2,631	SH	SOLE	1	2,631	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	46	3,057	SH	SOLE	1	3,057	
Progress Energy	EQUITY	743263105	4829	110,000	SH	DEFINED	4		110,000
PROGRESS ENERGY INC	EQUITY	743263105	9245	210,600	SH	DEFINED	2		210,600
PROGRESS ENERGY INC.	EQUITY	743263105	30729	699,973	SH	SOLE	1	699,973	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	206	9,938	SH	SOLE	1	9,938	
PROGRESSIVE CORP OHIO COM	EQUITY	743315103	1	13,700	SH	SOLE	3	13,700	
PROGRESSIVE CORP.	EQUITY	743315103	6864	93,900	SH	SOLE	1	93,900	
PROLOGIS	EQUITY	743410102	123	4,497	SH	SOLE	1	4,497	
PROLOGIS TR SH BEN INT	EQUITY	743410102	8	285,394	SH	SOLE	3	285,394	
PROQUEST CO.	EQUITY	74346P102	233	9,037	SH	SOLE	1	9,037	

PROSPERITY BANCSHARES INC	EQUITY	743606105	94	4,877	SH	SOLE	1	4,877	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2474	92,471	SH	SOLE	1	92,471	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1784	125,626	SH	SOLE	1	125,626	
PROVIDENT BANCORP INC	EQUITY	743835100	44	1,357	SH	SOLE	1	1,357	
PROVIDENT BANCSHARES CORP.	EQUITY	743859100	220	8,731	SH	SOLE	1	8,731	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1686	65,472	SH	SOLE	1	65,472	
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	39	1,314	SH	SOLE	1	1,314	
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	343	18,017	SH	SOLE	1	18,017	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1196	129,123	SH	SOLE	1	129,123	
PROVIDIAN FINL CORP COM	EQUITY	74406A102	27	2,949,064	SH	SOLE	3	2,872,700	76,364
PROVINCE HEALTHCARE CO.	EQUITY	743977100	193	17,433	SH	SOLE	1	17,433	
PROXIM CORP CL-A	EQUITY	744283102	67	46,230	SH	SOLE	1	46,230	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	7997	237,640	SH	SOLE	1	237,640	
PS BUSINESS PARKS, INC.	EQUITY	69360J107	173	4,893	SH	SOLE	1	4,893	
PSEG ENERGY HOLDINGS	EQUITY	744573106	4660	110,303	SH	SOLE	1	110,303	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	148	25,807	SH	SOLE	1	25,807	
PTEK HLDGS INC	EQUITY	69366M104	82	16,224	SH	SOLE	1	16,224	
Public Service	EQUITY	744573106	2113	50,000	SH	DEFINED	4		50,000
PUBLIC STORAGE INC	EQUITY	74460D109	46	1,370	SH	SOLE	1	1,370	
PUBLIC STORAGE INC COM	EQUITY	74460D109	16	485,400	SH	SOLE	3	485,400	
PUGET ENEGY INC.	EQUITY	745310102	5810	243,419	SH	SOLE	1	243,419	
PULITZER INC.	EQUITY	745769109	86	1,742	SH	SOLE	1	1,742	
PULTE HOMES INC.	EQUITY	745867101	1672	27,109	SH	SOLE	1	27,109	
PUMA TECHNOLOGY INC	EQUITY	745887109	48	14,097	SH	SOLE	1	14,097	
QAD INC	EQUITY	74727D108	29	3,889	SH	SOLE	1	3,889	
QLOGIC CORP COM	EQUITY	747277101	22	461,038	SH	SOLE	3	395,800	65,238
QLOGIC CORP.	EQUITY	747277101	8309	172,237	SH	SOLE	1	172,237	
QUAKER CHEM CORP COM	EQUITY	747316107	75	2,995	SH	SOLE	1	2,995	
QUAKER CTRY BANCORP INC	EQUITY	74731K106	80	1,932	SH	SOLE	1	1,932	
QUALCOMM, INC.	EQUITY	747525103	14490	403,160	SH	SOLE	1	403,160	
QUALITY SYSTEMS INC	EQUITY	747582104	34	1,252	SH	SOLE	1	1,252	
QUANEX CORP.	EQUITY	747620102	183	6,170	SH	SOLE	1	6,170	
QUANTA SERVICES, INC.	EQUITY	74762E102	1295	182,430	SH	SOLE	1	182,430	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1148	283,415	SH	SOLE	1	283,415	
QUEST DIAGNOSTICS INC	EQUITY	74834L100	15867	248,700	SH	DEFINED	2		248,700
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3911	61,294	SH	SOLE	1	61,294	
QUEST SOFTWARE INC	EQUITY	74834T103	177	14,932	SH	SOLE	1	14,932	
QUESTAR CORP.	EQUITY	748356102	3720	111,135	SH	SOLE	1	111,135	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	7	291,500	SH	SOLE	3	291,500	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	102	4,268	SH	SOLE	1	4,268	
QUICKSILVER, INC.	EQUITY	74838C106	340	20,633	SH	SOLE	1	20,633	
QUIDEL CORPORATION	EQUITY	74838J101	64	10,312	SH	SOLE	1	10,312	

QUIKSILVER INC COM	EQUITY	74838C106	19	1,168,408	SH	Sole	3	1,135,700	32,708
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	4237	299,029	SH	SOLE	1	299,029	
QUIXOTE CORP	EQUITY	749056107	61	2,385	SH	SOLE	1	2,385	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	3602	753,627	SH	SOLE	1	753,627	
R&G FINANCIAL CO.	EQUITY	749136107	207	6,964	SH	SOLE	1	6,964	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1460	55,872	SH	SOLE	1	55,872	
R.H. DONNELLEY CORP.	EQUITY	74955W307	275	7,536	SH	SOLE	1	7,536	
R.O.C. TAIWAN FUND	EQUITY	749651105	757	196,600	SH	SOLE	1	196,600	
RADIAN GROUP INC	EQUITY	750236101	1334	36,400	SH	DEFINED	2		36,400
RADIAN GROUP, INC.	EQUITY	750236101	4600	125,500	SH	SOLE	1	125,500	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	44	6,411	SH	SOLE	1	6,411	
RADIO ONE INC	EQUITY	75040P405	2147	120,800	SH	DEFINED	2		120,800
RADIO ONE INC -CL D	EQUITY	75040P405	21	1,175	SH	SOLE	1	1,175	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	29	1,631,906	SH	Sole	3	1,587,400	44,506
RADIOSHACK CORP.	EQUITY	750438103	2048	77,860	SH	SOLE	1	77,860	
RADISYS CORP.	EQUITY	750459109	90	6,742	SH	SOLE	1	6,742	
RAILAMERICA INC	EQUITY	750753105	95	11,244	SH	SOLE	1	11,244	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	76	9,043	SH	SOLE	1	9,043	
RAINDANCE COMM	EQUITY	75086X106	45	18,166	SH	SOLE	1	18,166	
RAIT INVESTMENT TRUST	EQUITY	749227104	2154	81,284	SH	SOLE	1	81,284	
RALCORP HOLDINGS, INC.	EQUITY	751028101	274	10,987	SH	SOLE	1	10,987	
RAMBUS INC.	EQUITY	750917106	22	1,312	SH	SOLE	1	1,312	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	95	4,067	SH	SOLE	1	4,067	
RANGE RESOURCES CORP	EQUITY	75281A109	125	19,905	SH	SOLE	1	19,905	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	243	7,479	SH	SOLE	1	7,479	
RAVEN INDUSTRIES INC	EQUITY	754212108	50	2,509	SH	SOLE	1	2,509	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	18	537	SH	SOLE	1	537	
RAYMOND JAMES FINL INC COM	EQUITY	754730109	25	767,625	SH	Sole	3	757,938	9,687
RAYONIER, INC.	EQUITY	754907103	1850	56,074	SH	SOLE	1	56,074	
RAYOVAC CORP.	EQUITY	755081106	160	12,344	SH	SOLE	1	12,344	
RAYTECH CORP DEL	EQUITY	755103108	12	2,714	SH	SOLE	1	2,714	
RAYTHEON CO	EQUITY	755111507	9110	277,400	SH	DEFINED	2		277,400
RAYTHEON CO.	EQUITY	755111507	7766	236,480	SH	SOLE	1	236,480	
RC2 CORP	EQUITY	749388104	87	5,091	SH	SOLE	1	5,091	
RCN CORP.	EQUITY	749361101	41	20,587	SH	SOLE	1	20,587	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1774	131,587	SH	SOLE	1	131,587	
READING INTERNATIONAL INC-A	EQUITY	755408101	29	5,253	SH	SOLE	1	5,253	
REALNETWORKS, INC.	EQUITY	75605L104	8	1,251	SH	SOLE	1	1,251	
REALTY INCOME CORP.	EQUITY	756109104	18	481	SH	SOLE	1	481	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	2613	125,280	SH	SOLE	1	125,280	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3	150,300	SH	Sole	3	150,300	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	10	463,311	SH	Sole	3	463,311	

RED HAT, INC.	EQUITY	756577102	15	1,992	SH	SOLE	1	1,992	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	63	3,329	SH	SOLE	1	3,329	
REDBACK NETWORKS INC	EQUITY	757209101	51	58,051	SH	SOLE	1	58,051	
REDWOOD TRUST, INC.	EQUITY	758075402	1802	45,142	SH	SOLE	1	45,142	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	915	27,206	SH	SOLE	1	27,206	
REGAL ENTMT GROUP	EQUITY	758766109	6591	279,509	SH	SOLE	1	279,509	
REGAL-BELOIT CORP.	EQUITY	758750103	171	8,937	SH	SOLE	1	8,937	
REGENCY CENTERS CORPORATION	EQUITY	758849103	13	359	SH	SOLE	1	359	
REGENCY CTRS CORP COM	EQUITY	758849103	14	386,200	SH	SOLE	3	386,200	
REGENERATION TECHNOLOGIES	EQUITY	75886N100	117	8,840	SH	SOLE	1	8,840	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	205	13,019	SH	SOLE	1	13,019	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	81	13,259	SH	SOLE	1	13,259	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3345	99,011	SH	SOLE	1	99,011	
REGIS CORP.	EQUITY	758932107	19	644	SH	SOLE	1	644	
REGISTER.COM	EQUITY	759146101	75	12,424	SH	SOLE	1	12,424	
REHAB CARE GROUP	EQUITY	759148109	89	6,046	SH	SOLE	1	6,046	
REINSURANCE GROUP OF	EQUITY	759351109	9	270	SH	SOLE	1	270	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	189	9,120	SH	SOLE	1	9,120	
RELIANT RESOURCES INC	EQUITY	75952B105	23	3,694	SH	SOLE	1	3,694	
REMEC, INC.	EQUITY	759543101	150	21,727	SH	SOLE	1	21,727	
REMINGTON OIL & GAS CORP	EQUITY	759594302	146	7,969	SH	SOLE	1	7,969	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	63	2,909	SH	SOLE	1	2,909	
RENAL CARE GROUP, INC.	EQUITY	759930100	25	722	SH	SOLE	1	722	
RENT-A-CENTER INC	EQUITY	76009N100	33	436	SH	SOLE	1	436	
RENT-WAY, INC.	EQUITY	76009U104	37	8,029	SH	SOLE	1	8,029	
REPLIGEN CORP	EQUITY	759916109	53	10,395	SH	SOLE	1	10,395	
REPUBLIC BANCORP, INC.	EQUITY	760281204	301	22,265	SH	SOLE	1	22,265	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	72	2,825	SH	SOLE	1	2,825	
REPUBLIC SERVICES IN	EQUITY	760759100	4883	215,388	SH	SOLE	1	215,388	
REPUBLIC SVCS INC	EQUITY	760759100	3908	172,400	SH	DEFINED	2		172,400
RESEARCH FRONTIERS	EQUITY	760911107	53	3,790	SH	SOLE	1	3,790	
RESMED INC	EQUITY	761152107	21	527	SH	SOLE	1	527	
RESMED INC COM	EQUITY	761152107	26	658,302	SH	SOLE	3	643,300	15,002
RESOURCE AMERICA, INC.	EQUITY	761195205	58	5,621	SH	SOLE	1	5,621	
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	39	1,134	SH	SOLE	1	1,134	
RESOURCES CONNECTION INC	EQUITY	76122Q105	179	7,489	SH	SOLE	1	7,489	
RESPIRONICS INC.	EQUITY	761230101	20	535	SH	SOLE	1	535	
RESTORATION HARDWARE I	EQUITY	760981100	32	7,291	SH	SOLE	1	7,291	
RETEK INC.	EQUITY	76128Q109	580	92,073	SH	SOLE	1	92,073	
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	20	2,350	SH	SOLE	1	2,350	
REVLON INC-RTS	EQUITY	761525112		1,058	SH	SOLE	1	1,058	
REVLON, INC.-CL A	EQUITY	761525500	9	2,894	SH	SOLE	1	2,894	

REX STORES CORP	EQUITY	761624105	32	2,612	SH	SOLE	1	2,612	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2572	90,051	SH	SOLE	1	90,051	
RF MICRO DEVICES INC	EQUITY	749941100	2402	407,101	SH	SOLE	1	407,101	
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	24	4,973	SH	SOLE	1	4,973	
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	3774	306,335	SH	SOLE	1	306,335	
RIBAPHARM INC	EQUITY	762537108	73	11,351	SH	SOLE	1	11,351	
RICHARDSON ELEC LTD	EQUITY	763165107	19	2,374	SH	SOLE	1	2,374	
RIGGS NATIONAL CORP.	EQUITY	766570105	90	5,945	SH	SOLE	1	5,945	
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	79	6,233	SH	SOLE	1	6,233	
RITE AID CORP	EQUITY	767754104	30	6,659	SH	SOLE	1	6,659	
RIVERSTONE NETWORKS INC	EQUITY	769320102	58	49,662	SH	SOLE	1	49,662	
RIVIANA FOODS	EQUITY	769536103	61	2,268	SH	SOLE	1	2,268	
RIVIERA HOLDINGS CORP	EQUITY	769627100	1774	345,900	SH	SOLE	1	345,900	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1400	37,628	SH	SOLE	1	37,628	
RLI CORP.	EQUITY	749607107	227	6,886	SH	SOLE	1	6,886	
ROADWAY CORP	EQUITY	769742107	30	1,020	SH	DEFINED	2		1,020
ROADWAY CORP.	EQUITY	769742107	125	4,397	SH	SOLE	1	4,397	
ROBBINS & MYERS, INC.	EQUITY	770196103	76	4,107	SH	SOLE	1	4,107	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1435	75,788	SH	SOLE	1	75,788	
ROCK-TENN CO., CLASS A	EQUITY	772739207	157	9,290	SH	SOLE	1	9,290	
ROCKWELL AUTOMATION COM	EQUITY	773903109	11	450,700	SH	SOLE	3	396,700	54,000
ROCKWELL AUTOMATION INC	EQUITY	773903109	1963	82,343	SH	SOLE	1	82,343	
ROCKWELL AUTOMATION INC	EQUITY	773903109	3102	130,100	SH	DEFINED	2		130,100
ROCKWELL COLLINS INC	EQUITY	774341101	1958	79,507	SH	SOLE	1	79,507	
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	62	4,404	SH	SOLE	1	4,404	
ROGERS CORP.	EQUITY	775133101	202	6,063	SH	SOLE	1	6,063	
ROHM + HAAS CO	EQUITY	775371107	16848	555,237	SH	DEFINED	2		555,237
ROHM AND HAAS CO.	EQUITY	775371107	3045	98,128	SH	SOLE	1	98,128	
ROLLINS, INC.	EQUITY	775711104	1268	67,251	SH	SOLE	1	67,251	
ROPER INDUSTRIES, INC.	EQUITY	776696106	387	10,400	SH	SOLE	1	10,400	
ROSLYN BANCORP, INC.	EQUITY	778162107	2236	103,574	SH	SOLE	1	103,574	
ROSS STORES, INC.	EQUITY	778296103	4643	108,072	SH	SOLE	1	108,072	
Rosteocom ADR	EQUITY	778529107	831	80,000	SH	SOLE	1	80,000	
ROTO-ROOTER INC	EQUITY	778787101	142	3,736	SH	SOLE	1	3,736	
ROUSE CO	EQUITY	779273101	40	1,061	SH	SOLE	1	1,061	
ROWAN COMPANIES, INC.	EQUITY	779382100	937	41,824	SH	SOLE	1	41,824	
ROXIO INC	EQUITY	780008108	48	7,442	SH	SOLE	1	7,442	
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	35	1,629	SH	SOLE	1	1,629	
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	783	33,800	SH	DEFINED	2		33,800
ROYAL GOLD INC	EQUITY	780287108	130	6,078	SH	SOLE	1	6,078	
RPC	EQUITY	749660106	40	3,668	SH	SOLE	1	3,668	
RPM INTERNATIONAL INC.	EQUITY	749685103	2137	155,388	SH	SOLE	1	155,388	

RSA SECURITY INC.	EQUITY	749719100	1027	95,322	SH	SOLE	1	95,322	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	78	7,217	SH	SOLE	1	7,217	
RUBY TUESDAY INC	EQUITY	781182100	5824	235,500	SH	DEFINED	2		235,500
RUBY TUESDAY, INC.	EQUITY	781182100	2128	86,052	SH	SOLE	1	86,052	
RUDDICK CORP.	EQUITY	781258108	1165	74,110	SH	SOLE	1	74,110	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	71	4,438	SH	SOLE	1	4,438	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	125	3,424	SH	SOLE	1	3,424	
RUSSELL CORP.	EQUITY	782352108	190	10,007	SH	SOLE	1	10,007	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	207	4,611	SH	SOLE	1	4,611	
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	219	16,020	SH	SOLE	1	16,020	
RYDER SYSTEM, INC.	EQUITY	783549108	714	27,881	SH	SOLE	1	27,881	
RYERSON TULL, INC.	EQUITY	78375P107	72	8,246	SH	SOLE	1	8,246	
RYLAND GROUP	EQUITY	783764103	24	343	SH	SOLE	1	343	
RYLAND GROUP INC COM	EQUITY	783764103	27	391,400	SH	SOLE	3	386,200	5,200
S & P 500 FUTURE	EQUITY	84749R100	27	2,641	SH	SOLE	1	2,641	
S J W CORP COM	EQUITY	784305104	69	807	SH	SOLE	1	807	
S&T BANCORP, INC.	EQUITY	783859101	275	10,011	SH	SOLE	1	10,011	
S.Y. BANCORP INC	EQUITY	785060104	71	1,997	SH	SOLE	1	1,997	
S1 CORPORATION	EQUITY	78463B101	105	26,373	SH	SOLE	1	26,373	
SABRE HOLDINGS CORP.	EQUITY	785905100	2282	92,582	SH	SOLE	1	92,582	
SAFECO CORP	EQUITY	786429100	2607	73,900	SH	DEFINED	2		73,900
SAFECO CORP.	EQUITY	786429100	2173	61,579	SH	SOLE	1	61,579	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	122	45,366	SH	SOLE	1	45,366	
SAFENET INC	EQUITY	78645R107	90	3,251	SH	SOLE	1	3,251	
SAFENET INC COM	EQUITY	78645R107	4	131,700	SH	SOLE	3	131,700	
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	53	3,603	SH	SOLE	1	3,603	
SAFEWAY INC	EQUITY	786514208	4028	196,893	SH	SOLE	1	196,893	
SAFLINK CORP	EQUITY	786578302	62	9,851	SH	SOLE	1	9,851	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	101	5,168	SH	SOLE	1	5,168	
SAKS INC.	EQUITY	79377W108	1860	191,728	SH	SOLE	1	191,728	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	67	3,295	SH	SOLE	1	3,295	
SALIX PHARMACEUTICALS	EQUITY	795435106	70	6,782	SH	SOLE	1	6,782	
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	27	5,254	SH	SOLE	1	5,254	
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	36	4,025	SH	SOLE	1	4,025	
SANDERSON FARMS, INC.	EQUITY	800013104	56	1,977	SH	SOLE	1	1,977	
SANDISK CORP COM	EQUITY	80004C101	21	520,986	SH	SOLE	3	509,300	11,686
SANDISK CORP.	EQUITY	80004C101	3784	93,265	SH	SOLE	1	93,265	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	176	5,515	SH	SOLE	1	5,515	
SANGSTAT MEDICAL CORP.	EQUITY	801003104	132	10,063	SH	SOLE	1	10,063	
SANMINA - SCI CORP	EQUITY	800907107	1734	274,397	SH	SOLE	1	274,397	
SANTANDER BANCORP	EQUITY	802809103	30	1,837	SH	SOLE	1	1,837	
SAPIENT CORP.	EQUITY	803062108	81	29,400	SH	SOLE	1	29,400	

SARA LEE CORP.	EQUITY	803111103	6310	335,440	SH	SOLE	1	335,440	
SAUER-DANFOSS INC.	EQUITY	804137107	41	3,822	SH	SOLE	1	3,822	
SAUL CENTERS, INC.	EQUITY	804395101	106	4,158	SH	SOLE	1	4,158	
SAXON CAPITAL INC	EQUITY	80556P302	178	10,298	SH	SOLE	1	10,298	
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	50	16,467	SH	SOLE	1	16,467	
SBC COMMUNICATIONS INC	EQUITY	78387G103	11376	445,252	SH	DEFINED	2		445,252
SBC Communications Inc	EQUITY	78387G103	1789	70,000	SH	DEFINED	4		70,000
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	41412	1,620,820	SH	SOLE	1	1,620,820	
SBS TECHNOLOGIES INC	EQUITY	78387P103	54	5,552	SH	SOLE	1	5,552	
SCANA CORP	EQUITY	80589M102	5105	148,922	SH	SOLE	1	148,922	
SCANSOFT INC	EQUITY	80603P107	105	19,294	SH	SOLE	1	19,294	
SCANSOURCE INC	EQUITY	806037107	109	4,064	SH	SOLE	1	4,064	
SCHAWK, INC.	EQUITY	806373106	30	2,875	SH	SOLE	1	2,875	
SCHERING PLOUGH CORP	EQUITY	806605101	7221	388,229	SH	DEFINED	2		388,229
SCHERING-PLOUGH CORP.	EQUITY	806605101	18831	1,012,440	SH	SOLE	1	1,012,440	
SCHLUMBERGER	EQUITY	806857108	142	2,980	SH	DEFINED	2		2,980
SCHLUMBERGER, LTD.	EQUITY	806857108	12194	256,330	SH	SOLE	1	256,330	
SCHNITZER STL INDS	EQUITY	806882106	75	1,714	SH	SOLE	1	1,714	
SCHOLASTIC CORP.	EQUITY	807066105	1566	52,593	SH	SOLE	1	52,593	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	175	6,194	SH	SOLE	1	6,194	
SCHULMAN, A. INC.	EQUITY	808194104	180	11,208	SH	SOLE	1	11,208	
SCHWAB CHARLES CORP	EQUITY	808513105	5760	570,900	SH	DEFINED	2		570,900
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	136	5,623	SH	SOLE	1	5,623	
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	122	14,278	SH	SOLE	1	14,278	
SCIENTIFIC ATLANTA INC COM	EQUITY	808655104	10	421,434	SH	SOLE	3	362,000	59,434
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	175	18,735	SH	SOLE	1	18,735	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1581	66,318	SH	SOLE	1	66,318	
SCOTTS CO.	EQUITY	810186106	15	301	SH	SOLE	1	301	
SCP POOL CORPORATION	EQUITY	784028102	261	7,578	SH	SOLE	1	7,578	
SCRIPPS CO	EQUITY	811054204	43	489	SH	SOLE	1	489	
SCS TRANSPORTATION INC	EQUITY	81111T102	67	5,276	SH	SOLE	1	5,276	
SEABOARD CORP.	EQUITY	811543107	29	140	SH	SOLE	1	140	
SEABULK INTERNATIONAL INC	EQUITY	81169P101	39	4,443	SH	SOLE	1	4,443	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	86	9,026	SH	SOLE	1	9,026	
SEACOAST BANKING CORP FL	EQUITY	811707306	68	3,935	SH	SOLE	1	3,935	
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	174	8,774	SH	SOLE	1	8,774	
SEACOR SMIT, INC.	EQUITY	811904101	237	6,482	SH	SOLE	1	6,482	
SEALED AIR CORP	EQUITY	81211K100	1799	37,748	SH	SOLE	1	37,748	
SEARS ROEBUCK & CO	EQUITY	812387108	5034	149,639	SH	SOLE	1	149,639	
SEATTLE GENETICS INC WA	EQUITY	812578102	41	8,021	SH	SOLE	1	8,021	
SECOND BANCORP, INC.	EQUITY	813114105	79	3,082	SH	SOLE	1	3,082	
SECURE COMPUTING CORP	EQUITY	813705100	106	12,150	SH	SOLE	1	12,150	

SECURITY BANK CORP	EQUITY	814047106	50	1,433	SH	SOLE	1	1,433	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	41	18,240	SH	SOLE	1	18,240	
SEI INVESTMENTS CO.	EQUITY	784117103	4497	140,561	SH	SOLE	1	140,561	
SELECT COMFORT CORP	EQUITY	81616X103	123	7,459	SH	SOLE	1	7,459	
SELECT MED CORP	EQUITY	816196109	497	20,000	SH	DEFINED	2		20,000
SELECT MEDICAL CORP	EQUITY	816196109	218	8,773	SH	SOLE	1	8,773	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	256	10,225	SH	SOLE	1	10,225	
SEMCO ENERGY, INC.	EQUITY	78412D109	42	7,202	SH	SOLE	1	7,202	
SEMINIS INC	EQUITY	816658108	21	5,583	SH	SOLE	1	5,583	
SEMITOOL, INC.	EQUITY	816909105	30	6,163	SH	SOLE	1	6,163	
SEMPRA ENERGY	EQUITY	816851109	4228	112,410	SH	SOLE	1	92,200	
SEMTECH CORP.	EQUITY	816850101	1709	119,929	SH	SOLE	1	119,929	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	234	17,286	SH	SOLE	1	17,286	
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1788	77,768	SH	SOLE	1	77,768	
SEPRACOR, INC.	EQUITY	817315104	2034	113,442	SH	SOLE	1	113,442	
SEQUA CORP CLASS A	EQUITY	817320104	523	15,248	SH	SOLE	1	15,248	
SERENA SOFTWARE, INC.	EQUITY	817492101	179	8,651	SH	SOLE	1	8,651	
SEROLOGICALS CORP.	EQUITY	817523103	117	8,617	SH	SOLE	1	8,617	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	16	4,109	SH	SOLE	1	4,109	
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,106	SH	SOLE	1	4,106	
SFBC INTERNATIONAL INC	EQUITY	784121105	36	1,975	SH	SOLE	1	1,975	
SHARPER IMAGE CORP	EQUITY	820013100	97	3,560	SH	SOLE	1	3,560	
SHAW GROUP INC	EQUITY	820280105	173	14,351	SH	SOLE	1	14,351	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	59	1,234	SH	SOLE	1	1,234	
SHERWIN WILLIAMS CO	EQUITY	824348106	7667	285,242	SH	DEFINED	2		285,242
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1751	65,126	SH	SOLE	1	65,126	
SHOE CARNIVAL INC	EQUITY	824889109	41	2,746	SH	SOLE	1	2,746	
SHOPKO STORES, INC.	EQUITY	824911101	135	10,409	SH	SOLE	1	10,409	
SHORE BANCSHARES INC	EQUITY	825107105	63	2,044	SH	SOLE	1	2,044	
SHUFFLE MASTER, INC.	EQUITY	825549108	185	6,323	SH	SOLE	1	6,323	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	16	495	SH	SOLE	1	495	
SI INTERNATIONAL	EQUITY	78427V102	2	186,700	SH	SOLE	3	186,700	
SICOR INC	EQUITY	825846108	3214	158,009	SH	SOLE	1	158,009	
SICOR INC COM	EQUITY	825846108	13	645,934	SH	SOLE	3	628,400	17,534
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2369	249,855	SH	SOLE	1	249,855	
SIERRA BANCORP	EQUITY	82620P102	27	1,925	SH	SOLE	1	1,925	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	177	8,853	SH	SOLE	1	8,853	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1190	200,338	SH	SOLE	1	200,338	
SIGMA ALDRICH CORP.	EQUITY	826552101	2014	37,082	SH	SOLE	1	37,082	
SIGMA DESIGNS INC	EQUITY	826565103	66	6,082	SH	SOLE	1	6,082	
SILGAN HOLDINGS, INC.	EQUITY	827048109	129	4,112	SH	SOLE	1	4,112	
SILICON GRAPHICS, INC.	EQUITY	827056102	89	77,695	SH	SOLE	1	77,695	

SILICON IMAGE INC	EQUITY	82705T102	145	26,386	SH	SOLE	1	26,386	
SILICON LABORATORIES COM	EQUITY	826919102	22	823,110	SH	Sole	3	763,148	59,962
SILICON LABORATORIES INC	EQUITY	826919102	1748	65,662	SH	SOLE	1	65,662	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	127	30,231	SH	SOLE	1	30,231	
SILICON VALLEY BANCSHARES	EQUITY	827064106	1529	64,213	SH	SOLE	1	64,213	
SILICONIX, INC.	EQUITY	827079203	80	2,224	SH	SOLE	1	2,224	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	108	5,380	SH	SOLE	1	5,380	
SIMON PPTY GROUP	EQUITY	828806109	21	526,919	SH	Sole	3	526,919	
SIMON PROPERTY GROUP INC	EQUITY	828806109	3258	83,484	SH	SOLE	1	83,484	
SIMPLETECH INC	EQUITY	828823104	12	2,914	SH	SOLE	1	2,914	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	207	5,647	SH	SOLE	1	5,647	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	168	14,451	SH	SOLE	1	14,451	
SIPEX CORP.	EQUITY	829909100	45	9,421	SH	SOLE	1	9,421	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	683	403,914	SH	SOLE	1	403,914	
SIRNA THERAPEUTICS INC	EQUITY	829669100	21	2,448	SH	SOLE	1	2,448	
SIX FLAGS, INC	EQUITY	83001P109	1074	158,415	SH	SOLE	1	158,415	
SIZELER PPTY INVS INC	EQUITY	830137105	45	4,389	SH	SOLE	1	4,389	
SKECHERS USA INC. CL-A	EQUITY	830566105	52	7,068	SH	SOLE	1	7,068	
SKY FINANCIAL GROUP	EQUITY	83080P103	26	1,196	SH	SOLE	1	1,196	
SKYLINE CORP.	EQUITY	830830105	69	2,305	SH	SOLE	1	2,305	
SKYWEST INC	EQUITY	830879102	18137	950,571	SH	SOLE	1	950,571	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	357	52,718	SH	SOLE	1	52,718	
SL GREEN REALTY CORP.	EQUITY	78440X101	363	10,408	SH	SOLE	1	10,408	
SL GREEN RLTY CORP COM	EQUITY	78440X101	7	198,641	SH	Sole	3	198,641	
SLM CORP	EQUITY	78442P106	7693	196,410	SH	SOLE	1	196,410	
SLM CORP	EQUITY	78442P106	20494	523,200	SH	DEFINED	2		523,200
SM&A	EQUITY	78465D105	52	4,627	SH	SOLE	1	4,627	
SMART & FINAL, INC.,	EQUITY	831683107	22	4,683	SH	SOLE	1	4,683	
SMITH A O CORP	EQUITY	831865209	3938	139,900	SH	DEFINED	2		139,900
SMITH INTERNATIONAL, INC.	EQUITY	832110100	5034	137,006	SH	SOLE	1	137,006	
SMITH INTL INC	EQUITY	832110100	17150	466,800	SH	DEFINED	2		466,800
SMITH, A.O. CORP.	EQUITY	831865209	178	6,329	SH	SOLE	1	6,329	
SMITHFIELD FOODS INC	EQUITY	832248108	3363	146,738	SH	SOLE	1	146,738	
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	21088	1,620,931	SH	SOLE	1	1,620,931	
SNAP-ON, INC.	EQUITY	833034101	754	25,959	SH	SOLE	1	25,959	
SOHU.COM INC	EQUITY	83408W103	219	6,427	SH	SOLE	1	6,427	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	152	8,745	SH	SOLE	1	8,745	
SOLETRON CORP.	EQUITY	834182107	1384	370,141	SH	SOLE	1	370,141	
SOLUTIA, INC.	EQUITY	834376105	87	39,811	SH	SOLE	1	39,811	
SONIC AUTOMOTIVE INC	EQUITY	835456102	227	10,352	SH	SOLE	1	10,352	
SONIC CORP.	EQUITY	835451105	373	14,714	SH	SOLE	1	14,714	
SONIC SOLUTIONS	EQUITY	835460106	39	4,546	SH	SOLE	1	4,546	

SONICWALL INC	EQUITY	835470105	95	19,596	SH	SOLE	1	19,596	
SONOCO PRODUCTS CO.	EQUITY	835495102	3,119	129,860	SH	SOLE	1	129,860	
SONOSIGHT, INC.	EQUITY	835686104	108	5,408	SH	SOLE	1	5,408	
SONUS NETWORKS INC	EQUITY	835916107	365	75,351	SH	SOLE	1	75,351	
SONUS NETWORKS INC	EQUITY	835916107	8,779	1,745,300	SH	DEFINED	2		1,745,300
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	735	98,848	SH	SOLE	1	98,848	
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	69	5,028	SH	SOLE	1	5,028	
SOUNDVIEW TECHNOLOGY GRUOP INC	EQUITY	83611Q109	64	6,232	SH	SOLE	1	6,232	
SOURCE INTERLINK COS INC	EQUITY	836151209	33	4,400	SH	SOLE	1	4,400	
SOURCECORP	EQUITY	836167106	125	5,797	SH	SOLE	1	5,797	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	410	17,735	SH	SOLE	1	17,735	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	174	4,712	SH	SOLE	1	4,712	
SOUTHERN CO	EQUITY	842587107	9,720	311,950	SH	SOLE	1	311,950	
SOUTHERN CO	EQUITY	842587107	9,177	294,500	SH	DEFINED	2		294,500
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	64	2,081	SH	SOLE	1	2,081	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	3	207	SH	SOLE	1	207	
SOUTHERN UNION CO.	EQUITY	844030106	340	20,097	SH	SOLE	1	20,097	
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	57	3,200	SH	SOLE	1	3,200	
SOUTHTRUST CORP.	EQUITY	844730101	4,097	151,757	SH	SOLE	1	151,757	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5,791	336,680	SH	SOLE	1	336,680	
SOUTHWEST BANCORP INC	EQUITY	844767103	55	2,019	SH	SOLE	1	2,019	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	349	10,746	SH	SOLE	1	10,746	
SOUTHWEST GAS CORP	EQUITY	844895102	245	11,585	SH	SOLE	1	11,585	
SOUTHWEST WTR CO	EQUITY	845331107	52	3,721	SH	SOLE	1	3,721	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	203	13,511	SH	SOLE	1	13,511	
SOVEREIGN BANCORP, INC.	EQUITY	845905108	5,493	350,987	SH	SOLE	1	350,987	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	156	4,945	SH	SOLE	1	4,945	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	97	12,027	SH	SOLE	1	12,027	
SPARTECH CORP.	EQUITY	847220209	186	8,765	SH	SOLE	1	8,765	
SPECTRALINK CORP	EQUITY	847580107	59	6,074	SH	SOLE	1	6,074	
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	49	10,329	SH	SOLE	1	10,329	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	143	5,348	SH	SOLE	1	5,348	
SPHERION CORPORATION	EQUITY	848420105	157	22,543	SH	SOLE	1	22,543	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	246	9,404	SH	SOLE	1	9,404	
SPORTS AUTH INC	EQUITY	849176102	584	54,594	SH	SOLE	1	54,594	
SPORTS RESORTS INTL INC	EQUITY	84918U108	2	533	SH	SOLE	1	533	
SPRINT CORP PCS COM SER 1	EQUITY	852061506	10	1,733,900	SH	SOLE	3	1,495,100	238,800
SPRINT CORP. FON GROUP	EQUITY	852061100	5,596	388,600	SH	SOLE	1	388,600	
SPRINT CORP. PCS GROUP	EQUITY	852061506	2,653	461,324	SH	SOLE	1	461,324	
SPS TECHNOLOGIES, INC.	EQUITY	784626103	84	3,111	SH	SOLE	1	3,111	
SPSS INC COM	EQUITY	78462K102	1	60,400	SH	SOLE	3	60,400	
SPSS, INC.	EQUITY	78462K102	77	4,667	SH	SOLE	1	4,667	

SPX CORP.	EQUITY	784635104	19,962	453,072	SH	SOLE	1	453,072	
SRA INTERNATIONAL CL A	EQUITY	78464R105	91	2,850	SH	SOLE	1	2,850	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	44	2,799	SH	SOLE	1	2,799	
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	80	2,736	SH	SOLE	1	2,736	
ST JUDE MEDICAL, INC.	EQUITY	790849103	4,463	77,610	SH	SOLE	1	77,610	
ST PAUL COS INC	EQUITY	792860108	2,698	73,900	SH	DEFINED	2		73,900
ST. MARY LAND & EXPLORATION	EQUITY	792228108	292	10,686	SH	SOLE	1	10,686	
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4,918	134,705	SH	SOLE	1	134,705	
STAAR SURGICAL CO	EQUITY	852312305	75	6,502	SH	SOLE	1	6,502	
STAGE STORES INC	EQUITY	85254C305	131	5,578	SH	SOLE	1	5,578	
STAMPS.COM INC	EQUITY	852857101	67	13,892	SH	SOLE	1	13,892	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2,042	39,099	SH	SOLE	1	39,099	
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	5,289	54,170	SH	SOLE	1	54,170	
STANDARD COML CORP. COM	EQUITY	853258101	64	3,760	SH	SOLE	1	3,760	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	69	4,566	SH	SOLE	1	4,566	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	18	1,633	SH	SOLE	1	1,633	
STANDARD PACIFIC CORP.	EQUITY	85375C101	406	12,244	SH	SOLE	1	12,244	
STANDARD REGISTER CO.	EQUITY	853887107	74	4,469	SH	SOLE	1	4,469	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	87	4,158	SH	SOLE	1	4,158	
STANLEY FURNITURE CO INC	EQUITY	854305208	51	1,863	SH	SOLE	1	1,863	
STANLEY WORKS	EQUITY	854616109	1,043	37,797	SH	SOLE	1	37,797	
STAPLES, INC.	EQUITY	855030102	54,739	2,983,077	SH	SOLE	1	2,983,077	
STAR SCIENTIFIC INC	EQUITY	85517P101	31	9,310	SH	SOLE	1	9,310	
STARBUCKS CORP.	EQUITY	855244109	5,035	205,081	SH	SOLE	1	205,081	
STARTEK INC	EQUITY	85569C107	105	3,986	SH	SOLE	1	3,986	
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2,556	89,395	SH	SOLE	1	89,395	
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	110	4,884	SH	SOLE	1	4,884	
STATE BANCORP INC	EQUITY	855716106	50	2,551	SH	SOLE	1	2,551	
STATE FINL SERVICES CORP-A	EQUITY	856855101	43	1,947	SH	SOLE	1	1,947	
STATE STREET CORP.	EQUITY	857477103	7,085	179,810	SH	SOLE	1	179,810	
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	393	20,165	SH	SOLE	1	20,165	
STATION CASINOS INC COM	EQUITY	857689103	14	535,100	SH	SOLE	3	528,400	6,700
STATION CASINOS, INC.	EQUITY	857689103	14	565	SH	SOLE	1	565	
STEEL DYNAMICS, INC.	EQUITY	858119100	197	14,273	SH	SOLE	1	14,273	
STEELCASE INC-CL A	EQUITY	858155203	7	572	SH	SOLE	1	572	
STEIN MART, INC.	EQUITY	858375108	45	7,708	SH	SOLE	1	7,708	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	27,306	1,773,104	SH	SOLE	1	1,773,104	
STELLENT INC	EQUITY	85856W105	36	6,678	SH	SOLE	1	6,678	
STEPAN CO.	EQUITY	858586100	44	1,957	SH	SOLE	1	1,957	
STERICYCLE INC	EQUITY	858912108	3,913	101,700	SH	DEFINED	2		101,700
STERICYCLE INC COM	EQUITY	858912108	48	1,241,326	SH	SOLE	3	1,210,104	31,222
STERICYCLE, INC.	EQUITY	858912108	2,100	54,734	SH	SOLE	1	54,734	

STERIS CORP COM	EQUITY	859152100	2161	93,591	SH	SOLE	1	93,591	
STERLING BANCORP	EQUITY	859158107	110	3,944	SH	SOLE	1	3,944	
STERLING BANCSHARES, INC.	EQUITY	858907108	196	15,064	SH	SOLE	1	15,064	
STERLING FINANCIAL CORP	EQUITY	859317109	150	6,437	SH	SOLE	1	6,437	
STERLING FINL CORP WAS	EQUITY	859319105	137	5,620	SH	SOLE	1	5,620	
STEVEN MADDEN, LTD.	EQUITY	556269108	82	3,798	SH	SOLE	1	3,798	
STEWART & STEVENSON SERVICES	EQUITY	860342104	171	10,834	SH	SOLE	1	10,834	
STEWART ENTERPRISES, INC.	EQUITY	860370105	158	36,708	SH	SOLE	1	36,708	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	177	6,357	SH	SOLE	1	6,357	
STILLWATER MINING CO.	EQUITY	860740102	86	16,708	SH	SOLE	1	16,708	
STONE ENERGY CORP.	EQUITY	861642106	360	8,597	SH	SOLE	1	8,597	
STONERIDGE, INC.	EQUITY	86183P102	66	4,829	SH	SOLE	1	4,829	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	3765	146,288	SH	SOLE	1	146,288	
STORAGENETWORKS INC	EQUITY	86211E103	52	37,796	SH	SOLE	1	37,796	
STRATASYS INC	EQUITY	862685104	61	1,754	SH	SOLE	1	1,754	
STRATEX NETWORKS INC	EQUITY	86279T109	98	31,510	SH	SOLE	1	31,510	
STRATTEC SEC CORP	EQUITY	863111100	64	1,210	SH	SOLE	1	1,210	
STRAYER ED INC COM	EQUITY	863236105	6	75,400	SH	Sole	3	75,400	
STRAYER EDUCATION, INC	EQUITY	863236105	322	4,050	SH	SOLE	1	4,050	
STRIDE RITE CORP.	EQUITY	863314100	139	13,997	SH	SOLE	1	13,997	
STRYKER CORP COM	EQUITY	863667101	2	25,000	SH	Sole	3	25,000	
STRYKER CORP.	EQUITY	863667101	5945	85,700	SH	SOLE	1	85,700	
STUDENT LOAN CORP.	EQUITY	863902102	1091	8,658	SH	SOLE	1	8,658	
STURM, RUGER & CO., INC.	EQUITY	864159108	81	8,084	SH	SOLE	1	8,084	
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	5581	190,550	SH	SOLE	1	190,550	
SUFFOLK BANCORP	EQUITY	864739107	135	4,199	SH	SOLE	1	4,199	
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	39	13,556	SH	SOLE	1	13,556	
SUMMIT BANCSHARES INC	EQUITY	866011109	47	1,983	SH	SOLE	1	1,983	
SUMMIT PROPERTIES, INC.	EQUITY	866239106	185	8,944	SH	SOLE	1	8,944	
SUN BANCORP INC	EQUITY	86663B102	90	4,496	SH	SOLE	1	4,496	
SUN COMMUNITIES, INC.	EQUITY	866674104	205	5,223	SH	SOLE	1	5,223	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	7802	1,677,811	SH	SOLE	1	1,677,811	
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	15	813,644	SH	Sole	3	674,400	139,244
SUNGARD DATA SYS INC	EQUITY	867363103	9	353,200	SH	Sole	3	309,800	43,400
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4391	169,454	SH	SOLE	1	169,454	
SUNOCO, INC.	EQUITY	86764P109	1291	34,203	SH	SOLE	1	34,203	
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	142	6,333	SH	SOLE	1	6,333	
SUNTRUST BANKS, INC.	EQUITY	867914103	8364	140,950	SH	SOLE	1	140,950	
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	42	18,789	SH	SOLE	1	18,789	
SUPERGEN, INC.	EQUITY	868059106	60	11,173	SH	SOLE	1	11,173	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	173	18,272	SH	SOLE	1	18,272	
SUPERIOR FINANCIAL CORP	EQUITY	868161100	162	6,789	SH	SOLE	1	6,789	

SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1834	43,990	SH	SOLE	1	43,990	
SUPERTEX INC	EQUITY	868532102	62	3,361	SH	SOLE	1	3,361	
SUPERVALU, INC.	EQUITY	868536103	1271	59,626	SH	SOLE	1	59,626	
SUPPORTSOFT INC	EQUITY	868587106	61	9,409	SH	SOLE	1	9,409	
SUREBEAM CORP CL A	EQUITY	86866R102	77	28,664	SH	SOLE	1	28,664	
SUREWEST COMMUNICATION	EQUITY	868733106	168	5,528	SH	SOLE	1	5,528	
SURMODICS INC	EQUITY	868873100	162	5,310	SH	SOLE	1	5,310	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	352	15,086	SH	SOLE	1	15,086	
SWIFT ENERGY CO.	EQUITY	870738101	107	9,753	SH	SOLE	1	9,753	
SWIFT TRANSN CO COM	EQUITY	870756103	30	1,584,550	SH	Sole	3	1,513,150	71,400
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2069	111,256	SH	SOLE	1	111,256	
SWS GROUP INC	EQUITY	78503N107	107	5,321	SH	SOLE	1	5,321	
SYBASE, INC.	EQUITY	871130100	2644	190,087	SH	SOLE	1	190,087	
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	342	14,509	SH	SOLE	1	14,509	
SYCAMORE NETWORKS, INC	EQUITY	871206108	240	62,758	SH	SOLE	1	62,758	
SYKES ENTERPRISES, INC.	EQUITY	871237103	44	9,072	SH	SOLE	1	9,072	
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1530	67,120	SH	SOLE	1	67,120	
SYMANTEC CORP COM	EQUITY	871503108	12	282,030	SH	Sole	3	242,800	39,230
SYMANTEC CORP.	EQUITY	871503108	10691	243,471	SH	SOLE	1	243,471	
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1344	103,283	SH	SOLE	1	103,283	
SYMMETRICOM, INC.	EQUITY	871543104	63	14,299	SH	SOLE	1	14,299	
SYMX TECHNOLOGIES INC.	EQUITY	871555108	145	8,806	SH	SOLE	1	8,806	
SYNAPTICS INC	EQUITY	87157D109	83	6,204	SH	SOLE	1	6,204	
SYNOPSYS INC.	EQUITY	871607107	7834	126,500	SH	SOLE	1	126,500	
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	64	3,211	SH	SOLE	1	3,211	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3358	156,165	SH	SOLE	1	156,165	
SYNPLICITY INC	EQUITY	87160Y108	24	4,570	SH	SOLE	1	4,570	
SYNTEL, INC.	EQUITY	87162H103	38	2,416	SH	SOLE	1	2,416	
SYPRIS SOLUTIONS INC	EQUITY	871655106	21	2,048	SH	SOLE	1	2,048	
SYSCO CORP.	EQUITY	871829107	8423	280,390	SH	SOLE	1	280,390	
SYSTEMAX INC	EQUITY	871851101	12	3,488	SH	SOLE	1	3,488	
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	113	12,792	SH	SOLE	1	12,792	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2397	63,453	SH	SOLE	1	63,453	
TAIWAN FUND	EQUITY	874036106	526	57,450	SH	SOLE	1	57,450	
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	97	9,600	SH	SOLE	1	9,600	
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	416	14,681	SH	SOLE	1	14,681	
TALBOTS INC	EQUITY	874161102	11	370	SH	SOLE	1	370	
TALK AMERICA HLDGS INC COM NEW	EQUITY	87426R202	2	150,900	SH	Sole	3	150,900	
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	111	9,954	SH	SOLE	1	9,954	
TALX CORP	EQUITY	874918105	115	5,157	SH	SOLE	1	5,157	
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	82	2,464	SH	SOLE	1	2,464	
TANOX INC	EQUITY	87588Q109	145	9,070	SH	SOLE	1	9,070	

TANOX INC	EQUITY	87588Q109	803	50,000	SH	DEFINED	2		50,000
TARGET CORPORATION	EQUITY	87612E106	17729	468,530	SH	SOLE	1	468,530	
TARO PHARMACEUT INDS	EQUITY	M8737E108	14	258,846	SH	SOLE	3	253,000	5,846
TARRAGON REALTY INVESTORS	EQUITY	876287103	30	2,072	SH	SOLE	1	2,072	
TAUBMAN CENTERS, INC.	EQUITY	876664103	320	16,721	SH	SOLE	1	16,721	
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	30	1,443	SH	SOLE	1	1,443	
TBC CORP.	EQUITY	872180104	122	6,388	SH	SOLE	1	6,388	
TCF FINANCIAL CORP.	EQUITY	872275102	3888	97,582	SH	SOLE	1	97,582	
TECH DATA CORP.	EQUITY	878237106	2037	76,134	SH	SOLE	1	76,134	
TECHE CORP.	EQUITY	878377100	470	15,498	SH	SOLE	1	15,498	
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	21	876	SH	SOLE	1	876	
TECHNITROL, INC.	EQUITY	878555101	230	15,277	SH	SOLE	1	15,277	
Technology Select Sector (SPDR)	EQUITY	81369Y803	683	40,000	SH	DEFINED	4		40,000
TECO ENERGY, INC.	EQUITY	872375100	964	80,404	SH	SOLE	1	80,404	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1179	30,741	SH	SOLE	1	30,741	
TEJON RANCH CO.	EQUITY	879080109	79	2,627	SH	SOLE	1	2,627	
TEKELEC	EQUITY	879101103	218	19,354	SH	SOLE	1	19,354	
TEKTRONIX, INC.	EQUITY	879131100	837	38,729	SH	SOLE	1	38,729	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	160	12,234	SH	SOLE	1	12,234	
TELEFLEX INC.	EQUITY	879369106	2254	52,979	SH	SOLE	1	52,979	
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7082	198,120	SH	SOLE	1	198,120	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3838	77,224	SH	SOLE	1	77,224	
TELETECH HOLDINGS	EQUITY	879939106	51	13,179	SH	SOLE	1	13,179	
TELIK INC	EQUITY	87959M109	196	12,206	SH	SOLE	1	12,206	
TELLABS, INC.	EQUITY	879664100	1294	197,303	SH	SOLE	1	197,303	
TELLIUM INC	EQUITY	87967E107	33	36,967	SH	SOLE	1	36,967	
TEMPLE-INLAND INC.	EQUITY	879868107	1029	23,989	SH	SOLE	1	23,989	
TENARIS SA-ADR	EQUITY	88031M109	1674	65,632	SH	SOLE	1	65,632	
TENET HEALTHCARE CORP.	EQUITY	88033G100	2427	208,296	SH	SOLE	1	208,296	
TENNANT CO.	EQUITY	880345103	119	3,229	SH	SOLE	1	3,229	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	57	15,925	SH	SOLE	1	15,925	
TERADYNE, INC.	EQUITY	880770102	1555	89,832	SH	SOLE	1	89,832	
TERAYON COMMUNICATION	EQUITY	880775101	67	24,863	SH	SOLE	1	24,863	
TEREX CORP.	EQUITY	880779103	324	16,622	SH	SOLE	1	16,622	
TESORO PETROLEUM CORP.	EQUITY	881609101	151	21,964	SH	SOLE	1	21,964	
TETRA TECH INC NEW COM	EQUITY	88162G103	19	1,088,900	SH	SOLE	3	1,075,500	13,400
TETRA TECH, INC.	EQUITY	88162G103	332	19,062	SH	SOLE	1	19,062	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	150	5,057	SH	SOLE	1	5,057	
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	13	224,300	SH	SOLE	3	196,500	27,800
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	7204	126,600	SH	SOLE	1	126,600	
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	25700	451,350	SH	DEFINED	2		451,350
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	463	19,909	SH	SOLE	1	19,909	

TEXAS INDUSTRIES, INC.	EQUITY	882491103	191	8,008	SH	SOLE	1	8,008	
TEXAS INSTRS INC	EQUITY	882508104	27253	1,548,475	SH	DEFINED	2		1,548,475
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	32960	1,872,730	SH	SOLE	1	1,872,730	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	304	8,914	SH	SOLE	1	8,914	
TEXTRON FINANACIAL CORP	EQUITY	883203101	2341	60,007	SH	SOLE	1	60,007	
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	16	405,100	SH	SOLE	3	401,600	3,500
THE ST JOE COMPANY	EQUITY	790148100	16	514	SH	SOLE	1	514	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	128	8,417	SH	SOLE	1	8,417	
THE TITAN CORPORATION	EQUITY	888266103	1397	135,793	SH	SOLE	1	135,793	
THE YANKEE CANDLE CO.	EQUITY	984757104	275	11,846	SH	SOLE	1	11,846	
THERAGENICS CORP.	EQUITY	883375107	49	11,377	SH	SOLE	1	11,377	
THERASENSE INC	EQUITY	883381105	92	9,152	SH	SOLE	1	9,152	
THERMO ELECTRON CORP.	EQUITY	883556102	1747	83,133	SH	SOLE	1	83,133	
THESTREET.COM INC.	EQUITY	88368Q103	23	4,829	SH	SOLE	1	4,829	
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	41	9,121	SH	SOLE	1	9,121	
THOMAS & BETTS CORP.	EQUITY	884315102	600	41,489	SH	SOLE	1	41,489	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	98	3,610	SH	SOLE	1	3,610	
THOMAS NELSON	EQUITY	640376109	38	3,020	SH	SOLE	1	3,020	
THOR INDUSTRIES, INC.	EQUITY	885160101	277	6,793	SH	SOLE	1	6,793	
THORATEC LABORATORIES CORP.	EQUITY	885175307	266	18,133	SH	SOLE	1	18,133	
THORNBURG MORTGAGE INC.	EQUITY	885218107	3683	149,118	SH	SOLE	1	149,118	
THQ INC	EQUITY	872443403	260	14,452	SH	SOLE	1	14,452	
THQ INC COM NEW	EQUITY	872443403	8	423,900	SH	SOLE	3	418,700	5,200
THREE-FIVE SYS INC COM	EQUITY	88554L108	56	8,094	SH	SOLE	1	8,094	
TIBCO SOFTWARE INC	EQUITY	88632Q103	163	31,903	SH	SOLE	1	31,903	
TIDEWATER INC	EQUITY	886423102	1789	60,900	SH	DEFINED	2		60,900
TIDEWATER, INC.	EQUITY	886423102	3689	125,603	SH	SOLE	1	125,603	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	41	5,319	SH	SOLE	1	5,319	
TIERONE CORP	EQUITY	88650R108	168	8,584	SH	SOLE	1	8,584	
TIFFANY & CO.	EQUITY	886547108	2106	64,452	SH	SOLE	1	64,452	
TIFFANY + CO NEW	EQUITY	886547108	15958	488,290	SH	DEFINED	2		488,290
TIMBERLAND COMPANY	EQUITY	887100105	2537	47,988	SH	SOLE	1	47,988	
TIME WARNER TELECOM	EQUITY	887319101	93	15,204	SH	SOLE	1	15,204	
TIMKEN CO.	EQUITY	887389104	12	687	SH	SOLE	1	687	
TIVO INC	EQUITY	888706108	182	15,049	SH	SOLE	1	15,049	
TJX COMPANIES, INC.	EQUITY	872540109	4305	228,501	SH	SOLE	1	228,501	
TOLL BROTHERS, INC.	EQUITY	889478103	2647	93,503	SH	SOLE	1	93,503	
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	96	5,154	SH	SOLE	1	5,154	
TOMPKINS TRUSTCO INC	EQUITY	890110109	125	2,806	SH	SOLE	1	2,806	
TOO INC	EQUITY	890333107	263	12,983	SH	SOLE	1	12,983	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2121	69,550	SH	SOLE	1	69,550	
TOPPS CO. INC.	EQUITY	890786106	100	11,855	SH	SOLE	1	11,855	

TORCHMARK CORP.	EQUITY	891027104	1930	51,805	SH	SOLE	1	51,805	
TORO CO.	EQUITY	891092108	370	9,305	SH	SOLE	1	9,305	
TOTAL SYSTEM SERVICE	EQUITY	891906109	13	592	SH	SOLE	1	592	
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	78	21,378	SH	SOLE	1	21,378	
TOWN & COUNTRY TRUST	EQUITY	892081100	127	5,461	SH	SOLE	1	5,461	
TOYS R US INC.	EQUITY	892335100	1152	95,047	SH	SOLE	1	95,047	
TRACTOR SUPPLY CO	EQUITY	892356106	262	5,532	SH	SOLE	1	5,532	
TRADESTATION GROUP INC	EQUITY	89267P105	68	6,598	SH	SOLE	1	6,598	
TRAMMELL CROW CO.	EQUITY	89288R106	124	11,724	SH	SOLE	1	11,724	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	27	5,187	SH	SOLE	1	5,187	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	544	60,103	SH	SOLE	1	60,103	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2162606	31,274,130	SH	SOLE	1	31,274,130	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	294	SH	SOLE	1	294	
TRANSCONTINENTAL RLTY	EQUITY	893617209	9	636	SH	SOLE	1	636	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	129	11,188	SH	SOLE	1	11,188	
TRANSMETA CORP	EQUITY	89376R109	113	70,931	SH	SOLE	1	70,931	
TRANSMONTAIGNE, INC.	EQUITY	893934109	43	6,570	SH	SOLE	1	6,570	
TRANSOCEAN INC	EQUITY	G90078109	5037	229,280	SH	SOLE	1	229,280	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	8	378	SH	DEFINED	2		378
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G109	8304	522,311	SH	DEFINED	2		522,311
TRAVELERS PPTY CAS CORP NEW	EQUITY	89420G406	10	640	SH	DEFINED	2		640
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6860	434,981	SH	SOLE	1	434,981	
TRC COS INC	EQUITY	872625108	66	4,467	SH	SOLE	1	4,467	
TREDEGAR CORP.	EQUITY	894650100	175	11,644	SH	SOLE	1	11,644	
TREX COMPANY, INC.	EQUITY	89531P105	111	2,839	SH	SOLE	1	2,839	
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2504	100,901	SH	SOLE	1	100,901	
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	140	4,671	SH	SOLE	1	4,671	
Tribune Co	EQUITY	896047107	725	15,000	SH	DEFINED	4		15,000
TRIBUNE CO.	EQUITY	896047107	6502	134,610	SH	SOLE	1	134,610	
TRICO BANCSHARES	EQUITY	896095106	51	1,997	SH	SOLE	1	1,997	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	277	12,038	SH	SOLE	1	12,038	
TRIMERIS INC	EQUITY	896263100	236	5,165	SH	SOLE	1	5,165	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1380	74,573	SH	SOLE	1	74,573	
TRIPATH IMAGIN INC	EQUITY	896942109	57	8,393	SH	SOLE	1	8,393	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	934	227,847	SH	SOLE	1	227,847	
TRITON PCS HOLDINGS	EQUITY	89677M106	42	8,371	SH	SOLE	1	8,371	
TRIUMPH GROUP, INC.	EQUITY	896818101	153	5,431	SH	SOLE	1	5,431	
TRIZEC HAHN CORP SUB VTG	EQUITY	89687P107	9	748,000	SH	SOLE	3	748,000	
TRIZEC PROPERTIES INC	EQUITY	89687P107	13	1,119	SH	SOLE	1	1,119	
TRIZETTO GROUP INC	EQUITY	896882107	71	11,772	SH	SOLE	1	11,772	
TROY FINANCIAL CORP	EQUITY	897329108	68	2,495	SH	SOLE	1	2,495	
TRUST CO. OF NEW JERSEY	EQUITY	898304100	213	7,044	SH	SOLE	1	7,044	

TRUSTCO BANK CORP. NY	EQUITY	898349105	313	28,321	SH	SOLE	1	28,321	
TRUSTMARK CORP.	EQUITY	898402102	17	668	SH	SOLE	1	668	
TTM TECHNOLOGIES	EQUITY	87305R109	34	7,322	SH	SOLE	1	7,322	
TUESDAY MORNING CORPORATION	EQUITY	899035505	137	5,200	SH	SOLE	1	5,200	
TULARIK INC	EQUITY	899165104	165	16,699	SH	SOLE	1	16,699	
TUPPERWARE CORP.	EQUITY	899896104	646	44,993	SH	SOLE	1	44,993	
TURNSTONE SYSTEMS INC	EQUITY	900423104	32	12,842	SH	SOLE	1	12,842	
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	66	7,595	SH	SOLE	1	7,595	
TXU CORP	EQUITY	873168108	3228	143,767	SH	SOLE	1	143,767	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	33911	1,786,684	SH	SOLE	1	1,786,684	
TYCO INTL LTD	EQUITY	902124106	11477	604,720	SH	DEFINED	2		604,720
TYLER TECHNOLOGIES INC	EQUITY	902252105	65	15,311	SH	SOLE	1	15,311	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	4986	469,467	SH	SOLE	1	469,467	
U S XPRESS ENTERPRISES	EQUITY	90338N103	23	2,141	SH	SOLE	1	2,141	
U.S. BANCORP, INC.	EQUITY	902973304	45151	1,842,911	SH	SOLE	1	1,842,911	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	119	7,552	SH	SOLE	1	7,552	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	80	4,497	SH	SOLE	1	4,497	
UCBH HOLDINGS INC	EQUITY	90262T308	429	14,958	SH	SOLE	1	14,958	
UGI CORP.	EQUITY	902681105	18	578	SH	SOLE	1	578	
UICI	EQUITY	902737105	214	14,201	SH	SOLE	1	14,201	
UIL HOLDINGS CORP.	EQUITY	902748102	181	4,454	SH	SOLE	1	4,454	
ULTICOM INC	EQUITY	903844108	39	4,131	SH	SOLE	1	4,131	
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	53	4,170	SH	SOLE	1	4,170	
ULTRATECH, INC.	EQUITY	904034105	142	7,661	SH	SOLE	1	7,661	
UMB FINANCIAL CORP.	EQUITY	902788108	264	6,229	SH	SOLE	1	6,229	
UMPQUA HOLDINGS CORP	EQUITY	904214103	200	10,739	SH	SOLE	1	10,739	
UNIFI, INC.	EQUITY	904677101	540	87,116	SH	SOLE	1	87,116	
UNIFIRST CORP.	EQUITY	904708104	75	3,418	SH	SOLE	1	3,418	
UNION BANKSHARES CORP	EQUITY	905399101	81	2,881	SH	SOLE	1	2,881	
Union Pac Corp	EQUITY	907818108	1224	21,100	SH	DEFINED	4		21,100
UNION PACIFIC CORP.	EQUITY	907818108	6372	109,820	SH	SOLE	1	109,820	
UNION PLANTERS CORP	EQUITY	908068109	2748	88,557	SH	SOLE	1	88,557	
UNIONBANCAL CORP	EQUITY	908906100	30	715	SH	SOLE	1	715	
UNISOURCE ENERGY CORP.	EQUITY	909205106	203	10,817	SH	SOLE	1	10,817	
UNISYS CORP.	EQUITY	909214108	2226	181,252	SH	SOLE	1	181,252	
UNIT CORP.	EQUITY	909218109	292	13,949	SH	SOLE	1	13,949	
UNITED AUTO GROUP, INC.	EQUITY	909440109	132	6,063	SH	SOLE	1	6,063	
UNITED BANKSHARES INC. WV	EQUITY	909907107	14	490	SH	SOLE	1	490	
UNITED CAPITAL CORPORATION	EQUITY	909912107	18	527	SH	SOLE	1	527	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	173	6,937	SH	SOLE	1	6,937	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	106	11,491	SH	SOLE	1	11,491	
UNITED DEFENSE INDS IN	EQUITY	91018B104	10	382	SH	SOLE	1	382	

UNITED DOMINION REALTY TRUST	EQUITY	910197102	2599	150,943	SH	SOLE	1	150,943		
UNITED DOMINION RLTYTR COM	EQUITY	910197102	5	289,668	SH	Sole	3	289,668		
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	88	2,728	SH	SOLE	1	2,728		
UNITED HEALTHCARE CORP	EQUITY	91324P102	12919	257,100	SH	SOLE	1	257,100		
UNITED INDUSTRIAL CORP	EQUITY	910671106	64	3,907	SH	SOLE	1	3,907		
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	292	77,795	SH	SOLE	1	77,795		
UNITED MOBILE HOMES INC	EQUITY	911024107	32	2,112	SH	SOLE	1	2,112		
UNITED NATIONAL BANCORP	EQUITY	910909100	199	7,202	SH	SOLE	1	7,202		
UNITED NATURAL FOODS, INC.	EQUITY	911163103	207	7,282	SH	SOLE	1	7,282		
UNITED ONLINE INC	EQUITY	911268100	274	10,825	SH	SOLE	1	10,825		
UNITED ONLINE INC COM	EQUITY	911268100	3	124,600	SH	Sole	3	124,600		
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	18	1,497	SH	SOLE	1	1,497		
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	31057	487,550	SH	SOLE	1	487,550		
UNITED PARCEL SVC INC	EQUITY	911312106	135	2,100	SH	DEFINED	2		2,100	
UNITED RENTALS, INC.	EQUITY	911363109	1707	122,916	SH	SOLE	1	122,916		
UNITED SECURITY BANCSHARES	EQUITY	911460103	84	2,522	SH	SOLE	1	2,522		
UNITED STATES STEEL CORP	EQUITY	912909108	782	47,754	SH	SOLE	1	47,754		
UNITED STATIONERS, INC.	EQUITY	913004107	416	11,612	SH	SOLE	1	11,612		
UNITED SURGICAL PARTNE	EQUITY	913016309	148	6,541	SH	SOLE	1	6,541		
UNITED SURGICAL PARTNERS	EQUITY	913016309	976	43,200	SH	DEFINED	2		43,200	
UNITED SURGICAL PRNRS COM	EQUITY	913016309	15	654,700	SH	Sole	3	648,200		6,500
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14303	201,940	SH	SOLE	1	201,940		
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	143	6,627	SH	SOLE	1	6,627		
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	6	1,185	SH	SOLE	1	1,185		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	5104	101,560	SH	DEFINED	2		101,560	
UNITRIN, INC.	EQUITY	913275103	4676	172,422	SH	SOLE	1	172,422		
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	55	8,947	SH	SOLE	1	8,947		
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	134	6,434	SH	SOLE	1	6,434		
UNIVERSAL CORP.	EQUITY	913456109	1795	42,445	SH	SOLE	1	42,445		
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	49	5,529	SH	SOLE	1	5,529		
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	65	5,174	SH	SOLE	1	5,174		
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	124	5,907	SH	SOLE	1	5,907		
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	112	4,158	SH	SOLE	1	4,158		
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3113	78,577	SH	SOLE	1	78,577		
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	6996	-27,010	SH	SOLE	1	-27,010		
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	13	415,368	SH	Sole	3	355,300		60,068
UNIZAN FINANCIAL CORP	EQUITY	91528W101	144	8,220	SH	SOLE	1	8,220		
UNOCAL CORP.	EQUITY	915289102	3301	115,064	SH	SOLE	1	115,064		
UNOVA, INC.	EQUITY	91529B106	194	17,496	SH	SOLE	1	17,496		
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2124	158,372	SH	SOLE	1	158,372		
URBAN OUTFITTERS, INC.	EQUITY	917047102	168	4,668	SH	SOLE	1	4,668		
URS CORP.	EQUITY	903236107	118	6,077	SH	SOLE	1	6,077		

URSTADT BIDDLE [A]	EQUITY	917286205	102	7,950	SH	SOLE	1	7,950	
US Bancorp Com St USD 0.01	EQUITY	9029733048	569	23,240	SH	SOLE	1	23,240	
US CELLULAR	EQUITY	911684108	1485	51,323	SH	SOLE	1	274	
US ONCOLOGY, INC.	EQUITY	90338W103	193	26,114	SH	SOLE	1	26,114	
US PHYSICAL THERAPY INC	EQUITY	90337L108	59	4,517	SH	SOLE	1	4,517	
USANA HEALTH SCIENCES INC	EQUITY	90328M107	74	1,678	SH	SOLE	1	1,678	
USEC, INC	EQUITY	90333E108	219	31,222	SH	SOLE	1	31,222	
USF CORP	EQUITY	91729Q101	277	10,273	SH	SOLE	1	10,273	
USG CORP.	EQUITY	903293405	264	13,909	SH	SOLE	1	13,909	
USI HOLDINGS CORP	EQUITY	90333H101	99	8,499	SH	SOLE	1	8,499	
UST INC	EQUITY	902911106	5640	161,000	SH	DEFINED	2		161,000
UST INC.	EQUITY	902911106	2609	74,467	SH	SOLE	1	74,467	
UTI WORLDWIDE INC	EQUITY	G87210103	3	94,900	SH	SOLE	3	94,900	
UTSTARCOM INC	EQUITY	918076100	39	1,102	SH	SOLE	1	1,102	
V. F. CORP.	EQUITY	918204108	1625	47,829	SH	SOLE	1	47,829	
VAIL RESORTS, INC.	EQUITY	91879Q109	96	7,119	SH	SOLE	1	7,119	
VALANCE TECHNOLOGY, INC	EQUITY	918914102	56	18,821	SH	SOLE	1	18,821	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1794	69,759	SH	SOLE	1	69,759	
VALERO ENERGY CORP.	EQUITY	91913Y100	6625	182,349	SH	SOLE	1	182,349	
VALHI INC	EQUITY	918905100	98	10,173	SH	SOLE	1	10,173	
VALLEY NATIONAL BANC	EQUITY	919794107	35	1,334	SH	SOLE	1	1,334	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	108	5,569	SH	SOLE	1	5,569	
VALSPAR CORP.	EQUITY	920355104	2862	67,798	SH	SOLE	1	67,798	
VALUE LINE, INC.	EQUITY	920437100	25	511	SH	SOLE	1	511	
VALUECLICK INC.	EQUITY	92046N102	152	25,106	SH	SOLE	1	25,106	
VALUEVISION MEDIA INC	EQUITY	92047K107	88	6,422	SH	SOLE	1	6,422	
VANS, INC.	EQUITY	921930103	61	6,843	SH	SOLE	1	6,843	
VARIAN MED SYS INC COM	EQUITY	92220P105	9	156,620	SH	SOLE	3	134,500	22,120
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	5290	91,882	SH	SOLE	1	91,882	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	322	10,805	SH	SOLE	1	10,805	
VARIAN, INC.	EQUITY	922206107	1931	56,230	SH	SOLE	1	56,230	
VASTERA INC	EQUITY	92239N109	61	10,184	SH	SOLE	1	10,184	
VCA ANTECH INC	EQUITY	918194101	227	11,500	SH	SOLE	1	11,500	
VECTOR GROUP LTD.	EQUITY	92240M108	148	8,432	SH	SOLE	1	8,432	
VECTREN CORP	EQUITY	92240G101	2293	91,535	SH	SOLE	1	91,535	
VEECO INSTRUMENTS, INC.	EQUITY	922417100	148	8,663	SH	SOLE	1	8,663	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	127	4,676	SH	SOLE	1	4,676	
VENTAS, INC.	EQUITY	92276F100	427	28,196	SH	SOLE	1	28,196	
VERIDIAN CORP	EQUITY	92342R203	294	8,437	SH	SOLE	1	8,437	
VERINT SYS INC COM	EQUITY	92343X100	14	532,000	SH	SOLE	3	525,800	6,200
VERINT SYSTEMS	EQUITY	92343X100	50	1,962	SH	SOLE	1	1,962	
VERISIGN, INC.	EQUITY	92343E102	216	15,686	SH	SOLE	1	15,686	

VERITAS DGC, INC.	EQUITY	92343P107	134	11,694	SH	SOLE	1	11,694	
VERITAS SOFTWARE CO COM	EQUITY	923436109	10	352,096	SH	Sole	3	303,400	48,696
VERITAS SOFTWARE CORP	EQUITY	923436109	16786	585,500	SH	DEFINED	2		585,500
VERITAS SOFTWARE CORP.	EQUITY	923436109	5895	204,560	SH	SOLE	1	204,560	
VERITY INC COM	EQUITY	92343C106	101	7,964	SH	SOLE	1	7,964	
VERIZON COMMUNICATIONS	EQUITY	92343V104	111645	2,830,027	SH	SOLE	1	2,890,027	
VERIZON COMMUNICATIONS	EQUITY	92343V104	10009	253,718	SH	DEFINED	2		253,718
Verizon Communications	EQUITY	92343V104	1578	40,000	SH	DEFINED	4		40,000
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1919	131,166	SH	SOLE	1	131,166	
VIACOM INC	EQUITY	925524100	39	890	SH	DEFINED	2		890
VIACOM INC	EQUITY	925524308	18103	414,666	SH	DEFINED	2		414,666
VIACOM, INC. CLASS B	EQUITY	925524308	96523	2,210,790	SH	SOLE	1	2,210,790	
VIAD CORP.	EQUITY	92552R109	2662	118,904	SH	SOLE	1	118,904	
VIASAT, INC.	EQUITY	92552V100	113	7,906	SH	SOLE	1	7,906	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	207	10,018	SH	SOLE	1	10,018	
VIATEL INC	EQUITY	G93447103	22	43,173	SH	SOLE	1	43,173	
VICOR CORP.	EQUITY	925815102	71	7,305	SH	SOLE	1	7,305	
VICURON PHARMACEUTICALS	EQUITY	926471103	221	15,555	SH	SOLE	1	15,555	
VIGNETTE CORPORATION	EQUITY	926734104	155	78,478	SH	SOLE	1	78,478	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2614	56,290	SH	SOLE	1	56,290	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	212	18,806	SH	SOLE	1	18,806	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	35	4,784	SH	SOLE	1	4,784	
VIRBAC CORP	EQUITY	927649103	20	3,336	SH	SOLE	1	3,336	
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	35	1,817	SH	SOLE	1	1,817	
VIRGINIA FINL CORP	EQUITY	927810101	75	2,719	SH	SOLE	1	2,719	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2833	214,594	SH	SOLE	1	214,594	
VISTACARE INC	EQUITY	92839Y109	4	160,000	SH	Sole	3	160,000	
VISTACARE INC-CL A	EQUITY	92839Y109	107	4,373	SH	SOLE	1	4,373	
VISTEON CORP	EQUITY	92839U107	1	192	SH	DEFINED	2		192
VISTEON CORP.	EQUITY	92839U107	730	106,210	SH	SOLE	1	106,210	
VISX, INC.	EQUITY	92844S105	1453	83,746	SH	SOLE	1	83,746	
VITAL IMAGES INC	EQUITY	92846N104	63	3,400	SH	SOLE	1	3,400	
VITAL SIGNS, INC.	EQUITY	928469105	57	2,198	SH	SOLE	1	2,198	
VITALWORKS INC	EQUITY	928483106	55	14,218	SH	SOLE	1	14,218	
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	382	78,162	SH	SOLE	1	78,162	
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q401	40	6,983	SH	SOLE	1	6,983	
VIVUS INC.	EQUITY	928551100	64	12,642	SH	SOLE	1	12,642	
VODAFONE GROUP PLC NEW	EQUITY	92857W100	13775	701,000	SH	DEFINED	2		701,000
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	11778	599,371	SH	SOLE	1	599,371	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	41	3,008	SH	SOLE	1	3,008	
VORNADO	EQUITY	929042109	48	1,102	SH	SOLE	1	1,102	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	11	248,552	SH	Sole	3	248,552	

VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	458	23,700	SH	SOLE	1	23,700	
VULCAN MATERIALS CO.	EQUITY	929160109	3989	107,608	SH	SOLE	1	107,608	
W HOLDING COMPANY INC.	EQUITY	929251106	292	17,260	SH	SOLE	1	17,260	
W. R. BERKLEY CORP.	EQUITY	084423102	3910	74,198	SH	SOLE	1	74,198	
W. W. GRAINGER, INC.	EQUITY	384802104	1899	40,605	SH	SOLE	1	40,605	
WABASH NATIONAL CORP.	EQUITY	929566107	137	9,758	SH	SOLE	1	9,758	
WABASH NATL CORP COM	EQUITY	929566107	4	309,500	SH	SOLE	3	309,500	
WABTEC	EQUITY	929740108	167	12,022	SH	SOLE	1	12,022	
WACHOVIA CORP	EQUITY	929903102	60370	1,510,760	SH	SOLE	1	1,510,760	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	7101	177,700	SH	DEFINED	2		177,700
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	48	3,520	SH	SOLE	1	3,520	
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2836	110,480	SH	SOLE	1	110,480	
WAL MART STORES INC	EQUITY	931142103	44790	834,540	SH	DEFINED	2		834,540
WALGREEN CO.	EQUITY	931422109	14705	488,540	SH	SOLE	1	488,540	
WAL-MART STORES, INC.	EQUITY	931142103	177102	3,299,835	SH	SOLE	1	3,299,835	
WALT DISNEY	EQUITY	254687106	20453	1,035,580	SH	SOLE	1	1,035,580	
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	142	12,115	SH	SOLE	1	12,115	
WARNACO GROUP INC	EQUITY	934390402	177	13,158	SH	SOLE	1	13,158	
WARWICK CMNTY BANCORP	EQUITY	936559103	33	1,118	SH	SOLE	1	1,118	
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	56	685	SH	SOLE	1	685	
WASHINGTON FEDERAL I	EQUITY	938824109	22	956	SH	SOLE	1	956	
WASHINGTON GROUP INTL INC	EQUITY	938862208	208	9,506	SH	SOLE	1	9,506	
WASHINGTON MUTUAL INC	EQUITY	939322103	18979	459,540	SH	SOLE	1	459,540	
WASHINGTON MUTUAL INC.	EQUITY	939322103	217	5,250	SH	DEFINED	2		5,250
Washington Mutual Savings	EQUITY	939322103	1718	41,600	SH	DEFINED	4		41,600
WASHINGTON POST CO. CLASS B	EQUITY	939640108	9364	12,776	SH	SOLE	1	12,776	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	376	13,841	SH	SOLE	1	13,841	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	115	4,974	SH	SOLE	1	4,974	
WASTE CONNECTIONS INC	EQUITY	941053100	3670	104,720	SH	DEFINED	2		104,720
WASTE CONNECTIONS, INC.	EQUITY	941053100	376	10,735	SH	SOLE	1	10,735	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6159	255,660	SH	SOLE	1	255,660	
WATCHGUARD TECH. INC.	EQUITY	941105108	57	12,488	SH	SOLE	1	12,488	
WATERS CORP.	EQUITY	941848103	2123	72,870	SH	SOLE	1	72,870	
WATSCO, INC.	EQUITY	942622200	118	7,137	SH	SOLE	1	7,137	
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1928	47,769	SH	SOLE	1	47,769	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	290	12,526	SH	SOLE	1	12,526	
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	76	4,246	SH	SOLE	1	4,246	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	925	82,616	SH	SOLE	1	82,616	
WAYNE BANCORP	EQUITY	944293109	55	1,806	SH	SOLE	1	1,806	
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	200	11,054	SH	SOLE	1	11,054	
WCI COMMUNITIES INC	EQUITY	92923C104	123	6,405	SH	SOLE	1	6,405	
WD-40 CO.	EQUITY	929236107	179	6,301	SH	SOLE	1	6,301	

WEATHERFORD INTL LTD	EQUITY	G95089101	18	419,500	SH	Sole	3	358,500	61,000
WEATHERFORDNINTL LTD	EQUITY	G95089101	12276	292,990	SH	SOLE	1	292,990	
WEB MD CORP	EQUITY	94769M105	4568	421,800	SH	DEFINED	2		421,800
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	127	9,151	SH	SOLE	1	9,151	
WEBMD CORPORATION	EQUITY	94769M105	51	4,712	SH	SOLE	1	4,712	
WEBMETHODS INC	EQUITY	94768C108	141	17,382	SH	SOLE	1	17,382	
WEBSense INC	EQUITY	947684106	9	569,675	SH	Sole	3	563,475	6,200
WEBSense INC	EQUITY	947684106	117	7,479	SH	SOLE	1	7,479	
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2318	61,326	SH	SOLE	1	61,326	
WEIGHT WATCHERS INTL INC	EQUITY	948626106	30	668	SH	SOLE	1	668	
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	3634	79,875	SH	DEFINED	2		79,875
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	26	631	SH	SOLE	1	631	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	6	144,500	SH	Sole	3	144,500	
WEIS MARKETS INC	EQUITY	948849104	132	4,250	SH	SOLE	1	4,250	
WELLCHOICE INC	EQUITY	949475107	9	314	SH	SOLE	1	314	
WELLMAN, INC.	EQUITY	949702104	136	12,122	SH	SOLE	1	12,122	
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5302	62,900	SH	SOLE	1	62,900	
Wells Fargo & Co USD5	EQUITY	9497461015	600	11,900	SH	SOLE	1	11,900	
WELLS FARGO + CO NEW	EQUITY	949746101	7691	152,600	SH	DEFINED	2		152,600
WELLS FARGO CO.	EQUITY	949746101	43288	858,890	SH	SOLE	1	858,890	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1467	50,632	SH	SOLE	1	50,632	
WERNER ENTERPRISES INC COM	EQUITY	950755108	6	298,400	SH	Sole	3	294,400	4,000
WERNER ENTERPRISES, INC.	EQUITY	950755108	1811	85,461	SH	SOLE	1	85,461	
WESBANCO, INC.	EQUITY	950810101	164	6,838	SH	SOLE	1	6,838	
WESCO FINANCIAL CORP	EQUITY	950817106	7	21	SH	SOLE	1	21	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	36	6,054	SH	SOLE	1	6,054	
WEST BANCORPORATION	EQUITY	95123P106	109	6,107	SH	SOLE	1	6,107	
WEST COAST BANCORP	EQUITY	952145100	105	5,783	SH	SOLE	1	5,783	
WEST CORPORATION	EQUITY	952355105	8	292	SH	SOLE	1	292	
WEST ESSEX BANCORP INC	EQUITY	952698108	26	742	SH	SOLE	1	742	
WEST MARINE INC	EQUITY	954235107	79	4,529	SH	SOLE	1	4,529	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	101	4,107	SH	SOLE	1	4,107	
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2133	49,522	SH	SOLE	1	49,522	
WESTAR ENERGY	EQUITY	95709T100	1966	121,141	SH	SOLE	1	121,141	
WESTCORP	EQUITY	957907108	124	4,412	SH	SOLE	1	4,412	
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	2	258,000	SH	Sole	3	258,000	
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	139	16,835	SH	SOLE	1	16,835	
WESTERN DIGITAL CORP.	EQUITY	958102105	32	3,140	SH	SOLE	1	3,140	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1756	44,343	SH	SOLE	1	44,343	
WESTERN SIERRA BANCORP	EQUITY	959522103	42	1,271	SH	SOLE	1	1,271	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	231	20,003	SH	SOLE	1	20,003	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	34	1,819	SH	SOLE	1	1,819	

WESTMORELAND COAL CO	EQUITY	960878106	43	2,377	SH	SOLE	1	2,377		
WESTPORT RESOURCES	EQUITY	961418100	10	443	SH	SOLE	1	443		
WESTWOOD ONE INC	EQUITY	961815107	6915	203,800	SH	DEFINED	2		203,800	
WESTWOOD ONE INC COM	EQUITY	961815107	9	279,753	SH	SOLE	3	237,400		42,353
WESTWOOD ONE, INC.	EQUITY	961815107	4674	137,753	SH	SOLE	1	137,753		
WET SEAL, INC.	EQUITY	961840105	89	8,481	SH	SOLE	1	8,481		
WEYCO GROUP INC	EQUITY	962149100	33	712	SH	SOLE	1	712		
WEYERHAEUSER CO.	EQUITY	962166104	5113	94,680	SH	SOLE	1	94,680		
WFS FINANCIAL, INC.	EQUITY	929238106	154	4,617	SH	SOLE	1	4,617		
WGL HOLDINGS INC.	EQUITY	92924F106	1743	65,267	SH	SOLE	1	65,267		
W-H ENERGY SERVICES INC	EQUITY	92925E108	166	8,462	SH	SOLE	1	8,462		
WHIRLPOOL CORP.	EQUITY	963320106	1948	30,579	SH	SOLE	1	30,579		
WHITE ELECTR DESIGNS C	EQUITY	963801105	74	7,013	SH	SOLE	1	7,013		
WHITEHALL JEWELLERS IN	EQUITY	965063100	37	4,059	SH	SOLE	1	4,059		
WHITMAN EDUCATION GROUP INC	EQUITY	966524100	53	3,427	SH	SOLE	1	3,427		
WHITNEY HOLDING CORP.	EQUITY	966612103	18	552	SH	SOLE	1	552		
WHOLE FOODS MARKET I	EQUITY	966837106	3953	83,166	SH	SOLE	1	83,166		
WILD OATS MARKETS, INC.	EQUITY	96808B107	104	9,420	SH	SOLE	1	9,420		
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1824	230,891	SH	SOLE	1	230,891		
Williams Energy Partners	EQUITY	969491109	1184	25,000	SH	DEFINED	4		25,000	
WILLIAMS SONOMA INC	EQUITY	969904101	2298	78,700	SH	DEFINED	2		78,700	
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4509	154,425	SH	SOLE	1	154,425		
WILLOW GROVE BANCORP I	EQUITY	97111W101	72	4,221	SH	SOLE	1	4,221		
WILMINGTON TRUST CORP	EQUITY	971807102	2592	88,303	SH	SOLE	1	88,303		
WILSON GREATBATCH TECH INC	EQUITY	972232102	3	96,200	SH	SOLE	3	96,200		
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	273	7,563	SH	SOLE	1	7,563		
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	47	6,568	SH	SOLE	1	6,568		
WILTEL COMMUNICATIONS INC	EQUITY	972487102	149	10,001	SH	SOLE	1	10,001		
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	3271	161,109	SH	SOLE	1	161,109		
WIND RIVER SYSTEMS INC.	EQUITY	973149107	504	132,170	SH	SOLE	1	132,170		
WINN-DIXIE STORES, INC.	EQUITY	974280109	1470	119,391	SH	SOLE	1	119,391		
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	179	4,729	SH	SOLE	1	4,729		
WINSTON HOTELS INC	EQUITY	97563A102	53	6,535	SH	SOLE	1	6,535		
WINTRUST FINANCIAL CORP	EQUITY	97650W108	197	6,617	SH	SOLE	1	6,617		
WIRELESS FACILITIES COM	EQUITY	97653A103	9	730,100	SH	SOLE	3	730,100		
WIRELESS FACILITIES INC.	EQUITY	97653A103	121	10,147	SH	SOLE	1	10,147		
WISCONSIN ENERGY CORP.	EQUITY	976657106	4533	156,297	SH	SOLE	1	156,297		
WM. WRIGLEY JR. CO.	EQUITY	982526105	5459	97,090	SH	SOLE	1	97,090		
WMS INDUSTRIES INC.	EQUITY	929297109	130	8,369	SH	SOLE	1	8,369		
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	292	15,168	SH	SOLE	1	15,168		
WOODHEAD INDS INC COM	EQUITY	979438108	44	3,722	SH	SOLE	1	3,722		
WOODWARD GOVERNOR CO.	EQUITY	980745103	145	3,366	SH	SOLE	1	3,366		

WORLD ACCEPTANCE CORP.	EQUITY	981419104	92	5,678	SH	SOLE	1	5,678	
WORLD FUEL SVCS CORP	EQUITY	981475106	88	3,580	SH	SOLE	1	3,580	
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	47	4,606	SH	SOLE	1	4,606	
WORTHINGTON INDS IN	EQUITY	981811102	825	61,600	SH	DEFINED	2		61,600
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	511	38,099	SH	SOLE	1	38,099	
WPS RESOURCES CORP.	EQUITY	92931B106	5455	135,703	SH	SOLE	1	135,703	
WRIGHT MED GROUP INC	EQUITY	98235T107	403	21,197	SH	SOLE	1	21,197	
WSFS FINANCIAL CORP	EQUITY	929328102	85	2,229	SH	SOLE	1	2,229	
WYETH	EQUITY	983024100	58891	1,292,880	SH	SOLE	1	1,292,880	
WYETH	EQUITY	983024100	14111	309,800	SH	DEFINED	2		309,800
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	88	200,000	SH	SOLE	1	200,000	
WYNN RESORTS LTD	EQUITY	983134107	7	405	SH	SOLE	1	405	
XCEL STATES POWER-MINES	EQUITY	98389B100	2717	180,637	SH	SOLE	1	180,637	
XEROX CORP.	EQUITY	984121103	3675	347,026	SH	SOLE	1	347,026	
XILINX INC	EQUITY	983919101	3355	132,550	SH	DEFINED	2		132,550
XILINX INC COM	EQUITY	983919101	1	35,000	SH	SOLE	3	35,000	
XILINX, INC.	EQUITY	983919101	4317	170,650	SH	SOLE	1	170,650	
XL CAPITAL LTD	EQUITY	G98255105	4902	59,060	SH	SOLE	1	59,060	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	15	1,347	SH	SOLE	1	1,347	
XOMA LTD ORD	EQUITY	G9825R107	1	162,800	SH	SOLE	3	162,800	
X-RITE, INC.	EQUITY	983857103	77	7,702	SH	SOLE	1	7,702	
XTO ENERGY CORP COM	EQUITY	98385X106	10	482,166	SH	SOLE	3	421,066	61,100
XTO ENERGY INC	EQUITY	98385X106	4960	246,642	SH	SOLE	1	246,642	
YADKIN VY BK & TR ELKIN N C	EQUITY	984308106	48	2,976	SH	SOLE	1	2,976	
YAHOO INC	EQUITY	984332106	24008	732,775	SH	DEFINED	2		732,775
YAHOO!, INC.	EQUITY	984332106	9075	277,530	SH	SOLE	1	277,530	
YANKEE CANDLE INC	EQUITY	984757104	3903	168,100	SH	DEFINED	2		168,100
YARDVILLE NATL BANCORP	EQUITY	985021104	61	3,150	SH	SOLE	1	3,150	
YELLOW CORP.	EQUITY	985509108	263	11,293	SH	SOLE	1	11,293	
YORK INTERNATIONAL CORP.	EQUITY	986670107	1588	67,879	SH	SOLE	1	67,879	
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	100	4,766	SH	SOLE	1	4,766	
YOUNG INNOVATIONS INC	EQUITY	987520103	44	1,535	SH	SOLE	1	1,535	
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	SOLE	1	9,000	
YUKOS-ADR	EQUITY	98849W108	10580	189,262	SH	SOLE	1	189,262	
Yum Brands Inc	EQUITY	988498101	887	30,000	SH	DEFINED	4		30,000
YUM! BRANDS INC	EQUITY	988498101	3869	130,876	SH	SOLE	1	130,876	
ZALE CORP.	EQUITY	988858106	488	12,201	SH	SOLE	1	12,201	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	29	390	SH	SOLE	1	390	
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	64	853,554	SH	SOLE	3	807,700	45,854
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	96	3,356	SH	SOLE	1	3,356	
ZIMMER HLDGS INC COM	EQUITY	98956P102	9	199,310	SH	SOLE	3	169,000	30,310
ZIMMER HOLDINGS INC	EQUITY	98956P102	3958	87,864	SH	SOLE	1	87,864	

ZIONS BANCORPORATION	EQUITY	989701107	3417	67,528	SH	SOLE	1	67,528
ZOLL MEDICAL CORP.	EQUITY	989922109	107	3,226	SH	SOLE	1	3,226
ZORAN CORP.	EQUITY	98975F101	200	10,442	SH	SOLE	1	10,442
ZYGO CORP.	EQUITY	989855101	48	6,003	SH	SOLE	1	6,003
ZYMOGENETICS INC	EQUITY	98985T109	56	4,826	SH	SOLE	1	4,826