

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	November 14, 2003
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(Signature)	(City, State)	(Date)

Report Type (Check only one.):

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

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,640

Form 13F Information Table Value Total: \$18,040,326 (thousands)

List of Other Included Managers:

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

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

VOTING AUTHORITY

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN	INVESTMENT DISCRETION	OTHER MGRS	VOTING AUTHORITY		
								(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	EQUITY	681977104	46	2,278	SH	SOLE	1	2,278		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	60	8,024	SH	SOLE	1	8,024		
1ST SOURCE CORP.	EQUITY	336901103	103	5,411	SH	SOLE	1	5,411		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	736481	53,445,620	SH	SOLE	1	455,620		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	136	9,856	SH	SOLE	1	9,856		
3COM CORP.	EQUITY	885535104	3050	516,029	SH	SOLE	1	516,029		
3M	EQUITY	88579Y101	2,279	33,000	SH	DEFINED	4	33,000		
3M CO	EQUITY	88579Y101	80500	1,165,480	SH	SOLE	1	165,480		
3M COMPANY	EQUITY	88579Y101	34	490	SH	DEFINED	2		490	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	109	5,179	SH	SOLE	1	5,179		
7-ELEVEN INC.	EQUITY	817826209	135	9,823	SH	SOLE	1	9,823		
99 CENTS ONLY STORES	EQUITY	65440K106	3220	99,573	SH	SOLE	1	99,573		
99 CENTS ONLY STORES	EQUITY	65440K106	4793	148,200	SH	DEFINED	2		148,200	
A C MOORE ARTS & CRAFT	EQUITY	00086T103	120	5,380	SH	SOLE	1	5,380		
A.G. EDWARDS, INC.	EQUITY	281760108	4281	111,447	SH	SOLE	1	111,447		
A.S.V. INC	EQUITY	001963107	54	2,821	SH	SOLE	1	2,821		
AAIPHARMA INC	EQUITY	00252W104	102	5,955	SH	SOLE	1	5,955		
AAON INC	EQUITY	000360206	64	3,882	SH	SOLE	1	3,882		
AAR CORP.	EQUITY	000361105	109	13,607	SH	SOLE	1	13,607		
AARON RENTS INC COM	EQUITY	002535201	16234	774910	SH	SOLE	3	753500		21410
AARON RENTS, INC.	EQUITY	002535201	213	10,174	SH	SOLE	1	10,174		
ABBAY NATIONAL PLC	EQUITY	002920809	15243	574,900	SH	SOLE	1	575		
ABBOTT LABORATORIES	EQUITY	002824100	32745	769,555	SH	SOLE	1	769,555		
ABBOTT LABS	EQUITY	002824100	10118	237,783	SH	DEFINED	2		237,783	
Abbott Labs	EQUITY	002824100	1,064	25,000	SH	DEFINED	4	25,000		
ABC BANCORP	EQUITY	000400101	65	4,160	SH	SOLE	1	4,160		
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3798	137,067	SH	SOLE	1	137,067		
ABGENIX, INC.	EQUITY	00339B107	544	37,563	SH	SOLE	1	37,563		
ABLE LABORATORIES INC	EQUITY	00371N407	106	5,630	SH	SOLE	1	5,630		
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	11576	618700	SH	SOLE	3	611500		7200
ABM INDUSTRIES, INC.	EQUITY	000957100	228	16,079	SH	SOLE	1	16,079		
ACADIA REALTY TRUST	EQUITY	004239109	67	6,113	SH	SOLE	1	6,113		
ACCREDITED HOME LENDERS	EQUITY	00437P107	90	4,125	SH	SOLE	1	4,125		
ACCREDO HEALTH INC.	EQUITY	00437V104	571	20,410	SH	SOLE	1	20,410		
ACE LTD	EQUITY	G0070K103	4105	124,100	SH	SOLE	1	124,100		
ACETO CORP	EQUITY	004446100	53	3,795	SH	SOLE	1	3,795		
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	41	10,363	SH	SOLE	1	10,363		
ACME COMMUNICATION INC	EQUITY	004631107	27	3,580	SH	SOLE	1	3,580		
ACTEL CORP COM	EQUITY	004934105	12839	535624	SH	SOLE	3	511700		23924
ACTEL CORP.	EQUITY	004934105	225	9,383	SH	SOLE	1	9,383		
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	160	6,567	SH	SOLE	1	6,567		
ACTIVCARD CORP	EQUITY	00506J107	122	14,983	SH	SOLE	1	14,983		
ACTIVISION, INC.	EQUITY	004930202	1913	159,830	SH	SOLE	1	159,830		
ACTUANT CORP	EQUITY	00508X203	253	4,514	SH	SOLE	1	4,514		

ACUITY BRANDS INC	EQUITY	00508Y102	320	17,738	SH	SOLE	1	17,738	
ACXIOM CORP.	EQUITY	005125109	1882	119,466	SH	SOLE	1	119,466	
ADAPTEC, INC.	EQUITY	00651F108	316	41,768	SH	SOLE	1	41,768	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	993	425,967	SH	SOLE	1	425,967	
ADMINISTAFF, INC.	EQUITY	007094105	74	8,378	SH	SOLE	1	8,378	
ADOBE SYS INC	EQUITY	00724F101	4162	106,000	SH	DEFINED	2		106,000
ADOBE SYSTEMS INC.	EQUITY	00724F101	5177	131,427	SH	SOLE	1	131,427	
ADOLOR CORPORATION	EQUITY	00724X102	247	13,487	SH	SOLE	1	13,487	
ADTRAN INC COM	EQUITY	00738A106	33005	539476	SH	SOLE	3	521300	18176
ADTRAN, INC.	EQUITY	00738A106	3301	53,843	SH	SOLE	1	53,843	
ADVANCE AUTO PARTS	EQUITY	00751Y106	32	448	SH	SOLE	1	448	
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	33964	479046	SH	SOLE	3	462200	16846
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	372	26,461	SH	SOLE	1	26,461	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	135	7,162	SH	SOLE	1	7,162	
ADVANCED FIBRE COMMUNCT COM	EQUITY	00754A105	7428	354230	SH	SOLE	3	329400	24830
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	677	32,300	SH	DEFINED	2		32,300
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	4363	208,249	SH	SOLE	1	208,249	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	64	6,243	SH	SOLE	1	6,243	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	223	12,392	SH	SOLE	1	12,392	
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2095	188,594	SH	SOLE	1	188,594	
ADVANCED NEUROMOD SYS COM	EQUITY	00757T101	7681	192500	SH	SOLE	3	192500	
ADVANCEPCS	EQUITY	00790K109	17310	379,848	SH	SOLE	1	379,848	
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	309	7,753	SH	SOLE	1	7,753	
ADVANTA CORP [B]	EQUITY	007942204	92	8,631	SH	SOLE	1	8,631	
ADVENT SOFTWARE, INC.	EQUITY	007974108	943	58,661	SH	SOLE	1	58,661	
ADVISORY BRD CO	EQUITY	00762W107	188	4,147	SH	SOLE	1	4,147	
ADVO, INC.	EQUITY	007585102	354	8,513	SH	SOLE	1	8,513	
AEROFLEX, INC	EQUITY	007768104	196	22,318	SH	SOLE	1	22,318	
AEROPOSTALE INC	EQUITY	007865108	220	8,142	SH	SOLE	1	8,142	
AES DRAX ENERGY LTD	EQUITY	00130H105	2042	275,166	SH	SOLE	1	275,166	
AETHER SYSTEMS INC.	EQUITY	00808V105	71	15,548	SH	SOLE	1	15,548	
AETNA INC-NEW	EQUITY	00817Y108	15173	248,616	SH	SOLE	1	248,616	
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	9068	186,236	SH	SOLE	1	186,236	
AFFILIATED MANAGERS GROUP	EQUITY	008252108	531	8,462	SH	SOLE	1	8,462	
AFFYMETRIX INC	EQUITY	00826T108	23	1,097	SH	SOLE	1	1,097	
AFLAC, INC.	EQUITY	001055102	10718	331,830	SH	SOLE	1	331,830	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	68	6,000	SH	SOLE	1	6,000	
AGCO CORP.	EQUITY	001084102	1805	105,325	SH	SOLE	1	105,325	
AGERE SYS INC CL A	EQUITY	00845V100	8175	2663000	SH	SOLE	3	2572400	90600
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	85	29,283	SH	SOLE	1	29,283	
AGILE SOFTWARE CORP.	EQUITY	00846X105	176	18,470	SH	SOLE	1	18,470	
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5450	246,474	SH	SOLE	1	246,474	
AGL RESOURCES, INC.	EQUITY	001204106	3331	118,264	SH	SOLE	1	118,264	
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4433	98,290	SH	SOLE	1	98,290	
AIRGAS, INC.	EQUITY	009363102	1827	102,662	SH	SOLE	1	102,662	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	472	28,197	SH	SOLE	1	28,197	
AK STEEL CORP.	EQUITY	001547108	83	41,392	SH	SOLE	1	41,392	

AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	188	43,910	SH	SOLE	1	43,910	
AKSYS LTD	EQUITY	010196103	118	11,758	SH	SOLE	1	11,758	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	197	4,154	SH	SOLE	1	4,154	
ALAMO GROUP INC	EQUITY	011311107	33	2,304	SH	SOLE	1	2,304	
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	109	6,559	SH	SOLE	1	6,559	
ALASKA AIR GROUP, INC.	EQUITY	011659109	1309	47,050	SH	SOLE	1	47,050	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	350	11,348	SH	SOLE	1	11,348	
ALBANY MOLECULAR	EQUITY	012423109	166	11,215	SH	SOLE	1	11,215	
ALBEMARLE CORP.	EQUITY	012653101	1944	70,824	SH	SOLE	1	70,824	
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1529	25,997	SH	SOLE	1	25,997	
ALBERTSON'S INC	EQUITY	013104104	8090	393,274	SH	DEFINED	2		393,274
ALBERTSON'S, INC.	EQUITY	013104104	3365	163,592	SH	SOLE	1	163,592	
ALCOA INC	EQUITY	013817101	15929	608,900	SH	DEFINED	2		608,900
ALCOA, INC.	EQUITY	013817101	10575	404,230	SH	SOLE	1	404,230	
ALDERWOODS GROUP INC	EQUITY	014383103	124	15,857	SH	SOLE	1	15,857	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	2100	74,052	SH	SOLE	1	74,052	
ALEXANDER'S, INC.	EQUITY	014752109	89	840	SH	SOLE	1	840	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	390	8,119	SH	SOLE	1	8,119	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	118	6,994	SH	SOLE	1	6,994	
ALFA CORP.	EQUITY	015385107	182	14,428	SH	SOLE	1	14,428	
ALICO INC	EQUITY	016230104	42	1,484	SH	SOLE	1	1,484	
ALIGN TECHNOLOGY INC	EQUITY	016255101	236	18,884	SH	SOLE	1	18,884	
ALKERMES INC	EQUITY	01642T108	372	27,128	SH	SOLE	1	27,128	
ALLEGHANY CORP	EQUITY	017175100	9	46	SH	SOLE	1	46	
ALLEGHENY ENERGY, INC.	EQUITY	017361106	957	104,667	SH	SOLE	1	104,667	
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	517	78,912	SH	SOLE	1	78,912	
ALLEGIANT BANCORP INC	EQUITY	017476102	111	5,484	SH	SOLE	1	5,484	
ALLERGAN, INC.	EQUITY	018490102	26402	335,355	SH	SOLE	1	335,355	
ALLETE INC.	EQUITY	018522102	3317	121,143	SH	SOLE	1	121,143	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	35430	1342055	SH	SOLE	3	1290879	51176
ALLIANCE DATA SYSTEMS	EQUITY	018581108	7	263	SH	SOLE	1	263	
ALLIANCE GAMING CORP	EQUITY	01859P609	428	21,086	SH	SOLE	1	21,086	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	26485	1305970	SH	SOLE	3	1266700	39270
ALLIANCE IMAGING INC	EQUITY	018606202	18	5,091	SH	SOLE	1	5,091	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	51	9,298	SH	SOLE	1	9,298	
ALLIANT ENERGY CORP.	EQUITY	018802108	3403	154,660	SH	SOLE	1	154,660	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	32	676	SH	SOLE	1	676	
ALLIED CAPITAL CORP	EQUITY	01903Q108	40	1,632	SH	SOLE	1	1,632	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1024	94,846	SH	SOLE	1	94,846	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2259	94,891	SH	SOLE	1	94,891	
ALLOS THERAPEUTICS INC	EQUITY	019777101	26	8,294	SH	SOLE	1	8,294	
ALLOY ONLINE, INC	EQUITY	019855105	82	14,599	SH	SOLE	1	14,599	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	42	10,314	SH	SOLE	1	10,314	
ALLSTATE CORP.	EQUITY	020002101	11115	304,270	SH	SOLE	1	304,270	
ALLSTREAM INC-CL A VOTING SH	EQUITY	02004C105	10	253	SH	SOLE	1	253	
ALLSTREAM INC-CL B LTD VOTIN	EQUITY	02004C204	9	225	SH	SOLE	1	225	
ALLTEL CORP	EQUITY	020039103	8063	173,990	SH	DEFINED	2		173,990

ALLTEL CORP.	EQUITY	020039103	6393	137,960	SH	SOLE	1	137,960	
ALPHARMA INC. CLASS A	EQUITY	020813101	307	16,532	SH	SOLE	1	16,532	
ALTEON INC	EQUITY	02144G107	27	14,389	SH	SOLE	1	14,389	
ALTERA CORP.	EQUITY	021441100	3920	207,057	SH	SOLE	1	207,057	
ALTIRIS INC	EQUITY	02148M100	97	3,691	SH	SOLE	1	3,691	
ALTRIA GROUP INC	EQUITY	02209S103	51590	1,177,855	SH	SOLE	1	177,855	
ALTRIA GROUP INC	EQUITY	02209S103	17429	397,932	SH	DEFINED	2		397,932
AMAZON COM INC	EQUITY	023135106	21599	446,595	SH	DEFINED	2		446,595
AMAZON.COM, INC.	EQUITY	023135106	837	17,290	SH	SOLE	1	17,290	
AMB PPTY CORP	EQUITY	00163T109	15380	499200	SH	SOLE	3	499200	
AMB PROPERTY CORP	EQUITY	00163T109	3524	114,388	SH	SOLE	1	114,388	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3028	47,315	SH	SOLE	1	47,315	
AMBASSADORS GROUP INC	EQUITY	023177108	38	2,211	SH	SOLE	1	2,211	
AMBASSADORS INTERNATIONAL	EQUITY	023178106	31	2,554	SH	SOLE	1	2,554	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	178	13,262	SH	SOLE	1	13,262	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	101	8,157	SH	SOLE	1	8,157	
AMCORE FINANCIAL, INC.	EQUITY	023912108	267	10,616	SH	SOLE	1	10,616	
AMDOCS LIMITED	EQUITY	G02602103	334	17,760	SH	SOLE	1	17,760	
AMERADA HESS CORP	EQUITY	023551104	2049	40,894	SH	SOLE	1	40,894	
Ameren	EQUITY	023608102	4,291	100,000	SH	DEFINED	4	100,000	
AMEREN CORP.	EQUITY	023608102	3104	72,337	SH	SOLE	1	72,337	
AMERICA MOVIL (ADR)	EQUITY	02364W105	26327	1139190	SH	SOLE	3	1059800	79390
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	6663	288,310	SH	SOLE	1	288,310	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	12	395	SH	SOLE	1	395	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	20	792	SH	SOLE	1	792	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1803	120,913	SH	SOLE	1	120,913	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	23229	774,310	SH	SOLE	1	774,310	
AMERICAN EXPRESS CO	EQUITY	025816109	19498	432,705	SH	DEFINED	2		432,705
AMERICAN EXPRESS CO.	EQUITY	025816109	58087	1,289,100	SH	SOLE	1	289,100	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2112	97,088	SH	SOLE	1	97,088	
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	5494	389,650	SH	SOLE	1	389,650	
AMERICAN FINL REALTY	EQUITY	02607P305	8877	629600	SH	SOLE	3	629600	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	3861	405,545	SH	SOLE	1	405,545	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	2456	126,401	SH	SOLE	1	126,401	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	234	5,593	SH	SOLE	1	5,593	
AMERICAN HOME MTG HLDG	EQUITY	02660M108	85	4,866	SH	SOLE	1	4,866	
AMERICAN INTL GROUP INC	EQUITY	026874107	1745	30,250	SH	DEFINED	2		30,250
AMERICAN INTL GRP INC COM	EQUITY	026874107	136175	2,360,051	SH	SOLE	1	360,051	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	246	6,370	SH	SOLE	1	6,370	
AMERICAN LAND LEASE INC	EQUITY	027118108	40	2,188	SH	SOLE	1	2,188	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	231	18,034	SH	SOLE	1	18,034	
AMERICAN MED SEC GROUP	EQUITY	02744P101	99	4,888	SH	SOLE	1	4,888	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	523	24,006	SH	SOLE	1	24,006	
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	57	3,445	SH	SOLE	1	3,445	
AMERICAN NATIONAL IN	EQUITY	028591105	13	149	SH	SOLE	1	149	
AMERICAN NATL BANKSHAR	EQUITY	027745108	49	1,945	SH	SOLE	1	1,945	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	10	319	SH	SOLE	1	319	

AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	103	3,718	SH	SOLE	1	3,718	
AMERICAN POWER CONVERSION	EQUITY	029066107	1741	100,619	SH	SOLE	1	100,619	
AMERICAN PWR CONVERSION CO	EQUITY	029066107	158	9,200	SH	DEFINED	2		9,200
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	9	912	SH	SOLE	1	912	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2723	32,321	SH	SOLE	1	32,321	
AMERICAN STATES WATER CO.	EQUITY	029899101	153	6,492	SH	SOLE	1	6,492	
AMERICAN TOWER	EQUITY	029912201	24626	2426200	SH	SOLE	3	2362600	63600
AMERICAN TOWER CORP	EQUITY	029912201	31	3,033	SH	SOLE	1	3,033	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	124	12,720	SH	SOLE	1	12,720	
AMERICAN WOODMARK CORP.	EQUITY	030506109	105	2,339	SH	SOLE	1	2,339	
AMERICANWEST BANCORPORATION	EQUITY	03058P109	72	3,922	SH	SOLE	1	3,922	
AMERICA'S CAR-MART INC	EQUITY	03062T105	52	1,734	SH	SOLE	1	1,734	
AMERICREDIT CORP.	EQUITY	03060R101	2256	219,036	SH	SOLE	1	219,036	
AMERIGROUP CORP	EQUITY	03073T102	394	8,825	SH	SOLE	1	8,825	
AMERIGROUP CORP COM	EQUITY	03073T102	12273	275000	SH	SOLE	3	270700	4300
AMERISOURCEBERGEN CO	EQUITY	03073E105	22196	410,650	SH	SOLE	1	410,650	
AMERISTAR CASINOS	EQUITY	03070Q101	114	4,574	SH	SOLE	1	4,574	
AMERITRADE HLDG CORP COM	EQUITY	03074K100	20403	1813592	SH	SOLE	3	1683500	130092
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	48	4,181	SH	SOLE	1	4,181	
AMERON, INC.	EQUITY	030710107	94	2,839	SH	SOLE	1	2,839	
AMERUS GROUP CO.	EQUITY	03072M108	2410	70,895	SH	SOLE	1	70,895	
AMETEK INC NEW	EQUITY	031100100	1762	41,100	SH	DEFINED	2		41,100
AMETEK, INC.	EQUITY	031100100	1987	46,361	SH	SOLE	1	46,361	
AMGEN INC	EQUITY	031162100	31964	495,030	SH	DEFINED	2		495,030
AMGEN, INC.	EQUITY	031162100	80277	1,244,221	SH	SOLE	1	244,221	
AMKOR TECHNOLOGY INC COM	EQUITY	031652100	7102	499800	SH	SOLE	3	482800	17000
AMKOR TECHNOLOGY, INC	EQUITY	031652100	24	1,697	SH	SOLE	1	1,697	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	162	6,188	SH	SOLE	1	6,188	
AMN HEALTHCARE SERVICE	EQUITY	001744101	126	7,728	SH	SOLE	1	7,728	
AMPCO-PITTSBURGH CORP	EQUITY	032037103	24	1,999	SH	SOLE	1	1,999	
AMPHENOL CORP. CLASS A	EQUITY	032095101	171	3,288	SH	SOLE	1	3,288	
AMR CORP.	EQUITY	001765106	765	66,824	SH	SOLE	1	66,824	
Amsouth Bancorp	EQUITY	032165102	1,061	50,000	SH	DEFINED	4	50,000	
AMSOUTH BANCORPORATION	EQUITY	032165102	3326	156,727	SH	SOLE	1	156,727	
AMSURG CORP CL A	EQUITY	03232P405	249	7,529	SH	SOLE	1	7,529	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	48	1,680	SH	SOLE	1	1,680	
ANADARKO PETROLEUM CORP.	EQUITY	032511107	13436	321,742	SH	SOLE	1	321,742	
ANALOG DEVICES INC	EQUITY	032654105	1509	39,700	SH	DEFINED	2		39,700
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	509	5,000	SH	SOLE	1	5,000	
ANALOG DEVICES, INC.	EQUITY	032654105	16920	445,030	SH	SOLE	1	445,030	
ANALOGIC CORP.	EQUITY	032657207	162	3,369	SH	SOLE	1	3,369	
ANAREN INC	EQUITY	032744104	121	9,501	SH	SOLE	1	9,501	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	208	8,870	SH	SOLE	1	8,870	
ANDREW CORP COM	EQUITY	034425108	15304	1245200	SH	SOLE	3	1205300	39900
ANDREW CORP.	EQUITY	034425108	16441	1,360,983	SH	SOLE	1	360,983	
ANDRX GROUP	EQUITY	034553107	22	1,204	SH	SOLE	1	1,204	
ANGELICA CORP	EQUITY	034663104	71	3,760	SH	SOLE	1	3,760	

ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	920	50,700	SH	SOLE	1	50,700	
Anheuser Busch	EQUITY	035229103	1,480	30,000	SH	DEFINED	4	30,000	
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	51851	1,050,900	SH	SOLE	1	050,900	
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	303	13,293	SH	SOLE	1	13,293	
ANN TAYLOR STORES CORP.	EQUITY	036115103	610	18,990	SH	SOLE	1	18,990	
ANNALY MTG MGMT INC	EQUITY	035710409	1664	101,356	SH	SOLE	1	101,356	
ANN TAYLOR STORES CORP COM	EQUITY	036115103	20547	639300	SH	Sole	3	629900	9400
ANSOFT CORP	EQUITY	036384105	28	2,772	SH	SOLE	1	2,772	
ANSYS INC	EQUITY	03662Q105	225	6,328	SH	SOLE	1	6,328	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	212	6,937	SH	SOLE	1	6,937	
ANTHEM INC	EQUITY	03674B104	6370	89,300	SH	SOLE	1	89,300	
ANTHEM INC	EQUITY	03674B104	4025	56,425	SH	DEFINED	2		56,425
ANTHEM INC COM	EQUITY	03674B104	11983	168000	SH	Sole	3	162600	5400
ANTHRACITE CAPITAL INC.	EQUITY	037023108	5865	607,729	SH	SOLE	1	607,729	
ANTIGENICS INC.	EQUITY	037032109	102	8,412	SH	SOLE	1	8,412	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	3774	264,303	SH	SOLE	1	264,303	
AO TATNEFT SPON ADR	EQUITY	03737P306	879	40,660	SH	SOLE	1	40,660	
AOL TIME WARNER INC	EQUITY	00184A105	9472	626,747	SH	DEFINED	2		626,747
AOL TIME WARNER INC.	EQUITY	00184A105	33422	2,211,910	SH	SOLE	1	211,910	
AON CORP.	EQUITY	037389103	2896	138,906	SH	SOLE	1	138,906	
APAC TELESERVICES, INC.	EQUITY	00185E106	32	12,822	SH	SOLE	1	12,822	
APACHE CORP	EQUITY	037411105	3161	45,581	SH	DEFINED	2		45,581
APACHE CORP.	EQUITY	037411105	4854	70,010	SH	SOLE	1	70,010	
APARTMENT INVNT & MGMT CO - A	EQUITY	03748R101	1654	42,034	SH	SOLE	1	42,034	
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	69	12,756	SH	SOLE	1	12,756	
APHTON CORP.	EQUITY	03759P101	52	9,182	SH	SOLE	1	9,182	
APOGEE ENTERPRISES, INC.	EQUITY	037598109	98	9,524	SH	SOLE	1	9,524	
APOGENT TECHNOLOGIES	EQUITY	03760A101	2687	128,824	SH	SOLE	1	128,824	
APOLLO GROUP INC	EQUITY	037604105	8234	124,700	SH	DEFINED	2		124,700
APOLLO GROUP INC CL A	EQUITY	037604105	21688	328450	SH	SOLE	3	318100	10350
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	7530	114,040	SH	SOLE	1	114,040	
APPLE COMPUTER, INC.	EQUITY	037833100	4360	210,436	SH	SOLE	1	210,436	
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2453	77,925	SH	SOLE	1	77,925	
APPLEBEES INTL INC	EQUITY	037899101	22348	709,900	SH	DEFINED	2		709,900
APPLEBEES INTL INC COM	EQUITY	037899101	9793	311100	SH	SOLE	3	306300	4800
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2416	108,275	SH	SOLE	1	108,275	
APPLICA INC.	EQUITY	03815A106	49	8,172	SH	SOLE	1	8,172	
APPLIED FILMS CORP	EQUITY	038197109	142	4,753	SH	SOLE	1	4,753	
APPLIED FILMS CORP COM	EQUITY	038197109	803	27000	SH	SOLE	3	27000	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	144	7,266	SH	SOLE	1	7,266	
APPLIED MATERIALS INC	EQUITY	038222105	23936	1,319,500	SH	DEFINED	2		1,319,500
APPLIED MATERIALS, INC.	EQUITY	038222105	21276	1,173,520	SH	SOLE	1	173,520	
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	711	146,199	SH	SOLE	1	146,199	
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	75	3,741	SH	SOLE	1	3,741	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2106	76,929	SH	SOLE	1	76,929	
APTARGROUP, INC.	EQUITY	038336103	18	489	SH	SOLE	1	489	
AQUANTIVE INC	EQUITY	03839G105	154	16,763	SH	SOLE	1	16,763	

AQUILA INC	EQUITY	03840P102	1180	349,170	SH	SOLE	1	349,170	
ARAD PHARMACEUTICALS, INC.	EQUITY	04033A100	90	14,901	SH	SOLE	1	14,901	
ARAMARK CORP	EQUITY	038521100	31	1,230	SH	SOLE	1	1,230	
ARBITRON, INC.	EQUITY	03875Q108	449	12,717	SH	SOLE	1	12,717	
ARCH CHEMICALS, INC.	EQUITY	03937R102	175	8,434	SH	SOLE	1	8,434	
ARCH COAL INC COM	EQUITY	039380100	19112	860512	SH	SOLE	3	830900	29612
ARCH COAL, INC.	EQUITY	039380100	2057	92,594	SH	SOLE	1	92,594	
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3753	286,247	SH	SOLE	1	286,247	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	69	2,629	SH	SOLE	1	2,629	
ARCHSTONE SMITH TR COM	EQUITY	039583109	23506	891067	SH	SOLE	3	891067	
ARCTIC CAT, INC.	EQUITY	039670104	121	6,336	SH	SOLE	1	6,336	
ARDEN GROUP INC	EQUITY	039762109	36	592	SH	SOLE	1	592	
ARDEN REALTY INC.	EQUITY	039793104	23	819	SH	SOLE	1	819	
ARENA PHARMACEUTICALS INC	EQUITY	040047102	57	7,923	SH	SOLE	1	7,923	
ARGONAUT GROUP, INC.	EQUITY	040157109	112	8,627	SH	SOLE	1	8,627	
ARGOSY GAMING CO.	EQUITY	040228108	237	9,733	SH	SOLE	1	9,733	
ARIBA, INC.	EQUITY	04033V104	349	114,684	SH	SOLE	1	114,684	
ARKANSAS BEST CORP.	EQUITY	040790107	255	9,277	SH	SOLE	1	9,277	
ARMOR HOLDINGS, INC.	EQUITY	042260109	146	8,700	SH	SOLE	1	8,700	
ARRIS GROUP INC	EQUITY	04269Q100	131	22,706	SH	SOLE	1	22,706	
ARROW ELECTRONICS INC	EQUITY	042735100	2597	141,241	SH	SOLE	1	141,241	
ARROW FINANCIAL CORP	EQUITY	042744102	93	3,568	SH	SOLE	1	3,568	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	227	9,863	SH	SOLE	1	9,863	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	102	13,495	SH	SOLE	1	13,495	
ARTHROCARE CORP.	EQUITY	043136100	135	7,576	SH	SOLE	1	7,576	
ARTISAN COMPONENTS INC.	EQUITY	042923102	120	7,144	SH	SOLE	1	7,144	
ARVINMERITOR, INC	EQUITY	043353101	1708	95,900	SH	SOLE	1	95,900	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	86	5,177	SH	SOLE	1	5,177	
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	1953	105,423	SH	SOLE	1	105,423	
ASHLAND OIL, INC.	EQUITY	044204105	4019	122,345	SH	SOLE	1	122,345	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	85	12,704	SH	SOLE	1	12,704	
ASK JEEVES INC	EQUITY	045174109	257	14,779	SH	SOLE	1	14,779	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	109	13,115	SH	SOLE	1	13,115	
ASPECT MED SYS INC COM	EQUITY	045235108	1941	189000	SH	SOLE	3	189000	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	41	3,960	SH	SOLE	1	3,960	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	61	15,015	SH	SOLE	1	15,015	
ASSOCIATED BANC-CORP.	EQUITY	045487105	3902	102,993	SH	SOLE	1	102,993	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	46	6,994	SH	SOLE	1	6,994	
ASTEC INDS INC COM	EQUITY	046224101	65	6,338	SH	SOLE	1	6,338	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3483	112,717	SH	SOLE	1	112,717	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	232	16,476	SH	SOLE	1	16,476	
ASYST TECHNOLOGY CP COM	EQUITY	04648X107	10392	738600	SH	SOLE	3	727200	11400
AT & T CORP	EQUITY	001957505	38162	1,770,872	SH	SOLE	1	770,872	
AT + T WIRELESS SVCS INC	EQUITY	00209A106	17994	2,199,765	SH	DEFINED	2		2,199,765
AT RD INC	EQUITY	04648K105	150	11,228	SH	SOLE	1	11,228	
AT&T WIRELESS (USD)	EQUITY	00209A106	11219	1,371,480	SH	SOLE	1	371,480	
AT+T CORP	EQUITY	001957505	7289	338,251	SH	DEFINED	2		338,251

ATARI INC	EQUITY	04651M105	12	2,987	SH	SOLE	1	2,987	
ATHEROGENICS INC	EQUITY	047439104	259	15,566	SH	SOLE	1	15,566	
ATI TECHNOLOGIES (F)	EQUITY	001941103	3658	246300	SH	SOLE	3	236400	9900
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	151	17,762	SH	SOLE	1	17,762	
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106		270	SH	SOLE	1	270	
ATMEL CORP.	EQUITY	049513104	2638	656,676	SH	SOLE	1	656,676	
ATMI INC	EQUITY	00207R101	5332	211,000	SH	DEFINED	2		211,000
ATMI, INC.	EQUITY	00207R101	290	11,447	SH	SOLE	1	11,447	
ATMOS ENERGY CORP.	EQUITY	049560105	510	21,286	SH	SOLE	1	21,286	
ATRIX LABS INC	EQUITY	04962L101	183	8,885	SH	SOLE	1	8,885	
ATWOOD OCEANICS, INC.	EQUITY	050095108	81	3,377	SH	SOLE	1	3,377	
AU OPTRONICS CORP-ADR	EQUITY	002255107	134	10,500	SH	SOLE	1	10,500	
AUDIOVOX COPR.	EQUITY	050757103	89	7,106	SH	SOLE	1	7,106	
AUGUST TECHNOLOGY CORP COM	EQUITY	05106U105	2199	154400	SH	SOLE	3	154400	
AURORA FOODS, INC.	EQUITY	05164B106	2	17,710	SH	SOLE	1	17,710	
Australia & New Zeal Bnkg Grp Ltd 100	EQUITY	052528304	149	2,450	SH	SOLE	1	2,450	
AUTOBYTEL.COM INC	EQUITY	05275N106	116	12,173	SH	SOLE	1	12,173	
AUTODESK, INC.	EQUITY	052769106	851	49,981	SH	SOLE	1	49,981	
AUTOLIV, INC.	EQUITY	052800109	47	1,552	SH	SOLE	1	1,552	
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	9394	262,050	SH	SOLE	1	262,050	
AUTONATION INC	EQUITY	05329W102	2130	121,423	SH	SOLE	1	121,423	
AUTOZONE, INC.	EQUITY	053332102	3570	39,876	SH	SOLE	1	39,876	
AVALONBAY COMM	EQUITY	053484101	19005	406100	SH	SOLE	3	406100	
AVALONBAY COMMUNITIE	EQUITY	053484101	42	888	SH	SOLE	1	888	
AVANEX CORP	EQUITY	05348W109	120	24,678	SH	SOLE	1	24,678	
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	62	25,836	SH	SOLE	1	25,836	
AVATAR HOLDINGS, INC.	EQUITY	053494100	71	2,220	SH	SOLE	1	2,220	
AVAYA INC	EQUITY	053499109	3595	329,824	SH	DEFINED	2		329,824
AVAYA INC.	EQUITY	053499109	2021	185,403	SH	SOLE	1	185,403	
AVERY DENNISON CORP	EQUITY	053611109	7334	145,176	SH	DEFINED	2		145,176
AVERY DENNISON CORP.	EQUITY	053611109	2642	52,306	SH	SOLE	1	52,306	
AVI BIOPHARMA INC	EQUITY	002346104	46	8,846	SH	SOLE	1	8,846	
AVIALL, INC.	EQUITY	05366B102	167	13,469	SH	SOLE	1	13,469	
AVID TECHNOLOGY INC COM	EQUITY	05367P100	10938	207000	SH	SOLE	3	203700	3300
AVID TECHNOLOGY, INC.	EQUITY	05367P100	678	12,798	SH	SOLE	1	12,798	
AVISTA CORP	EQUITY	05379B107	321	20,597	SH	SOLE	1	20,597	
AVNET, INC.	EQUITY	053807103	3451	208,895	SH	SOLE	1	208,895	
AVOCENT CORPORATION	EQUITY	053893103	1969	65,002	SH	SOLE	1	65,002	
AVON PRODUCTS, INC.	EQUITY	054303102	6746	104,490	SH	SOLE	1	104,490	
AVX CORP	EQUITY	002444107	31	2,281	SH	SOLE	1	2,281	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	349	42,041	SH	SOLE	1	42,041	
AZTAR CORP.	EQUITY	054802103	213	12,050	SH	SOLE	1	12,050	
BAKER HUGHES INC	EQUITY	057224107	6457	201,400	SH	DEFINED	2		201,400
BAKER HUGHES, INC.	EQUITY	057224107	4399	148,680	SH	SOLE	1	148,680	
BALDOR ELECTRIC CO.	EQUITY	057741100	264	12,502	SH	SOLE	1	12,502	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	75	3,233	SH	SOLE	1	3,233	
BALL CORP.	EQUITY	058498106	1373	25,417	SH	SOLE	1	25,417	

BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	111	12,813	SH	SOLE	1	12,813	
BANCFIRST CORP.	EQUITY	05945F103	81	1,535	SH	SOLE	1	1,535	
BANCORPSOUTH, INC.	EQUITY	059692103	24	1,117	SH	SOLE	1	1,117	
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	43	2,859	SH	SOLE	1	2,859	
BANDAG, INC.	EQUITY	059815100	1072	31,777	SH	SOLE	1	31,777	
BANK AMER CORP	EQUITY	060505104	32771	419,925	SH	DEFINED	2		419,925
Bank America Corp	EQUITY	060505104	1,561	20,000	SH	DEFINED	4	20,000	
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	256	17,961	SH	SOLE	1	17,961	
BANK MUTUAL CORP	EQUITY	063748107	185	4,369	SH	SOLE	1	4,369	
BANK OF AMERICA CORP	EQUITY	060505104	67861	892,760	SH	SOLE	1	857,795	
BANK OF GRANITE CORP.	EQUITY	062401104	106	5,643	SH	SOLE	1	5,643	
BANK OF HAWAII CORP	EQUITY	062540109	2763	82,271	SH	SOLE	1	82,271	
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9696	333,090	SH	SOLE	1	333,090	
BANK OF THE OZARKS INC	EQUITY	063904106	92	2,070	SH	SOLE	1	2,070	
BANK UNITED CORP-CPR WI	EQUITY	065416117	25	506,802	SH	SOLE	1	506,802	
BANKNORTH GROUP INC.	EQUITY	06646R107	6373	225,847	SH	SOLE	1	225,847	
BANKONE CORP.	EQUITY	06423A103	19016	492,000	SH	SOLE	1	492,000	
BANKRATE INC	EQUITY	06646V108	34	2,404	SH	SOLE	1	2,404	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	258	12,179	SH	SOLE	1	12,179	
BANNER CORPORATION	EQUITY	06652V109	88	4,248	SH	SOLE	1	4,248	
BANTA CORP.	EQUITY	066821109	1633	45,357	SH	SOLE	1	45,357	
BARNES & NOBLE, INC.	EQUITY	067774109	2296	90,339	SH	SOLE	1	90,339	
BARNES GROUP, INC.	EQUITY	067806109	136	5,239	SH	SOLE	1	5,239	
BARR LABORATORIES, INC	EQUITY	068306109	6373	93,429	SH	SOLE	1	93,429	
BARR LABS INC COM	EQUITY	068306109	21783	319358	SH	SOLE	3	296150	23208
BARRA, INC.	EQUITY	068313105	238	6,355	SH	SOLE	1	6,355	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	60	4,296	SH	SOLE	1	4,296	
BAUSCH & LOMB, INC.	EQUITY	071707103	1051	23,805	SH	SOLE	1	23,805	
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	7935	273,060	SH	SOLE	1	273,060	
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	165	27,193	SH	SOLE	1	27,193	
BBT CORP.	EQUITY	054937107	8386	233,520	SH	SOLE	1	233,520	
BBVA BANCO FRANCES SA - ADR	EQUITY	07329M100	321	51,600	SH	SOLE	1	51,600	
BEA SYS INC	EQUITY	073325102	29557	2,213,600	SH	DEFINED	2		2,213,600
BEA SYSTEMS, INC.	EQUITY	073325102	5014	416,410	SH	SOLE	1	416,410	
BEAR STEARNS COS	EQUITY	073902108	3332	44,540	SH	SOLE	1	44,540	
BEARINGPOINT INC	EQUITY	074002106	19	2,331	SH	SOLE	1	2,331	
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	24	1,742	SH	SOLE	1	1,742	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	472	5,589	SH	SOLE	1	5,589	
BEBE STORES, INC.	EQUITY	075571109	54	2,005	SH	SOLE	1	2,005	
BECKMAN COULTER, INC.	EQUITY	075811109	3898	85,604	SH	SOLE	1	85,604	
BECTON, DICKINSON AND CO.	EQUITY	075887109	6827	189,020	SH	SOLE	1	189,020	
BED BATH & BEYOND INC COM	EQUITY	075896100	5838	152900	SH	SOLE	3	147700	5200
BED BATH & BEYOND, INC.	EQUITY	075896100	7941	207,510	SH	SOLE	1	207,510	
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	2008	77,383	SH	SOLE	1	77,383	
BEI TECHNOLOGIES INC	EQUITY	05538P104	73	4,691	SH	SOLE	1	4,691	
BEL FUSE INC. CLASS B	EQUITY	077347300	107	4,180	SH	SOLE	1	4,180	
BELDEN, INC.	EQUITY	077459105	168	9,589	SH	SOLE	1	9,589	

BELL MICROPRODUCTS INC COM	EQUITY	078137106	3073	472000	SH	Sole	3	472000	
Bellsouth Corp	EQUITY	079860102	1,658	70,000	SH	DEFINED	4	70,000	
BELLSOUTH CORP.	EQUITY	079860102	20652	872,130	SH	SOLE	1	872,130	
BELO CORP.	EQUITY	080555105	3854	158,915	SH	SOLE	1	158,915	
BEMIS CO., INC.	EQUITY	081437105	1046	23,617	SH	SOLE	1	23,617	
BEMIS INC	EQUITY	081437105	7879	177,859	SH	DEFINED	2		177,859
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	445	10,525	SH	SOLE	1	10,525	
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	45278	1071156	SH	Sole	3	1043300	27856
BENTLEY PHARMACEUTICAL	EQUITY	082657107	89	5,482	SH	SOLE	1	5,482	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	28534	11,432	SH	DEFINED	2		11,432
BERKSHIRE HILLS BANCOR	EQUITY	084680107	77	2,298	SH	SOLE	1	2,298	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	123	6,748	SH	SOLE	1	6,748	
BEST BUY CO., INC.	EQUITY	086516101	6614	139,190	SH	SOLE	1	139,190	
BEVERLY ENTERPRISE INC COM NEW	EQUITY	087851309	22924	3872300	SH	Sole	3	3759800	112500
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	231	38,969	SH	SOLE	1	38,969	
BHA GROUP HOLDINGS INC	EQUITY	055446108	40	1,669	SH	SOLE	1	1,669	
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	83	5,451	SH	SOLE	1	5,451	
BIG LOTS INC.	EQUITY	089302103	827	52,334	SH	SOLE	1	52,334	
BIOGEN, INC.	EQUITY	090597105	6434	168,780	SH	SOLE	1	168,780	
BIOLASE TECHNOLOGY INC	EQUITY	090911108	92	8,048	SH	SOLE	1	8,048	
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	766	100,000	SH	DEFINED	2		100,000
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	207	27,084	SH	SOLE	1	27,084	
BIOMET, INC.	EQUITY	090613100	4618	137,860	SH	SOLE	1	137,860	
BIOPURE CORP.	EQUITY	09065H105	85	13,158	SH	SOLE	1	13,158	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	15	300	SH	SOLE	1	300	
BIORELIANCE CORP	EQUITY	090951104	55	2,164	SH	SOLE	1	2,164	
BIOSITE INC.	EQUITY	090945106	126	4,456	SH	SOLE	1	4,456	
BIOVAIL CORP	EQUITY	09067J109	4822	129,800	SH	DEFINED	2		129,800
BIOVAIL CORP (F)	EQUITY	09067J109	8023	215960	SH	Sole	3	198400	17560
BISYS GROUP, INC.	EQUITY	055472104	2212	168,233	SH	SOLE	1	168,233	
BJ SERVICES CO.	EQUITY	055482103	2425	70,971	SH	SOLE	1	70,971	
BJ SVCS CO	EQUITY	055482103	19514	571,100	SH	DEFINED	2		571,100
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	2435	125,709	SH	SOLE	1	125,709	
Black & Decker Corp	EQUITY	091797100	81	20,000	SH	DEFINED	4	20,000	
BLACK & DECKER CORP.	EQUITY	091797100	3333	82,205	SH	SOLE	1	82,205	
BLACK BOX CORP.	EQUITY	091826107	258	6,482	SH	SOLE	1	6,482	
BLACK HILLS CORP.	EQUITY	092113109	1796	58,198	SH	SOLE	1	58,198	
BLACKROCK INC	EQUITY	09247X101	16	326	SH	SOLE	1	326	
BLAIR CORP	EQUITY	092828102	59	2,825	SH	SOLE	1	2,825	
BLOCK FINANCIAL CORP	EQUITY	093671105	3486	80,785	SH	SOLE	1	80,785	
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	523	SH	SOLE	1	523	
BLOUNT INTERNATIONAL INC	EQUITY	095180105	8	1,762	SH	SOLE	1	1,762	
Blue Rhino Corp	EQUITY	095811105	52	4,683	SH	SOLE	1	4,683	
BLYTH INC.	EQUITY	09643P108	1731	64,168	SH	SOLE	1	64,168	
BMC SOFTWARE, INC.	EQUITY	055921100	1428	102,531	SH	SOLE	1	102,531	
BOB EVANS FARMS, INC.	EQUITY	096761101	1685	63,073	SH	SOLE	1	63,073	
BOCA RESORTS INC -CL A	EQUITY	09688T106	138	10,640	SH	SOLE	1	10,640	

BOEING CO	EQUITY	097023105	4408	128,360	SH	DEFINED	2		128,360
Boeing Co	EQUITY	097023105	1,717	50,000	SH	DEFINED	4	50,000	
BOEING CO.	EQUITY	097023105	12664	368,890	SH	SOLE	1	368,890	
BOISE CASCADE CORP.	EQUITY	097383103	959	34,749	SH	SOLE	1	34,749	
BOK FINANCIAL CORP.	EQUITY	05561Q201	9	242	SH	SOLE	1	242	
BOMBAY	EQUITY	097924104	2413	245000	SH	Sole	3	245000	
BOMBAY CO INC	EQUITY	097924104	142	14,367	SH	SOLE	1	14,367	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	51	3,996	SH	SOLE	1	3,996	
BORDERS GROUP, INC.	EQUITY	099709107	2052	108,451	SH	SOLE	1	108,451	
BORG WARNER INC	EQUITY	099724106	3220	47,456	SH	SOLE	1	47,456	
BORLAND SOFTWARE CORP.	EQUITY	099849101	278	30,233	SH	SOLE	1	30,233	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	50	3,130	SH	SOLE	1	3,130	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	68	6,829	SH	SOLE	1	6,829	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	202	8,575	SH	SOLE	1	8,575	
BOSTON PROPERTIES INC	EQUITY	101121101	44	1,001	SH	SOLE	1	1,001	
BOSTON PROPERTIES INC COM	EQUITY	101121101	9968	229300	SH	Sole	3	229300	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	3675	57,600	SH	DEFINED	2		57,600
BOSTON SCIENTIFIC CORP COM	EQUITY	101137107	2552	40000	SH	Sole	3	40000	
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	11841	185,600	SH	SOLE	1	185,600	
BOWATER, INC.	EQUITY	102183100	3262	77,544	SH	SOLE	1	77,544	
BOWNE & CO., INC.	EQUITY	103043105	215	14,364	SH	SOLE	1	14,364	
BOYD GAMING CORP.	EQUITY	103304101	209	13,680	SH	SOLE	1	13,680	
BOYDS COLLECTION, LTD.	EQUITY	103354106	36	8,082	SH	SOLE	1	8,082	
BOYKIN LODGING CO.	EQUITY	103430104	61	7,408	SH	SOLE	1	7,408	
BP P.L.C.	EQUITY	055622104	1,608	38,200	SH	DEFINED	4	38,200	
BRADLEY PHARMACEUTICAL	EQUITY	104576103	94	3,463	SH	SOLE	1	3,463	
BRADLEY PHARMACEUTICAL COM	EQUITY	104576103	2935	107700	SH	Sole	3	107700	
BRADY CORP.	EQUITY	104674106	241	7,583	SH	SOLE	1	7,583	
BRANDYWINE REALTY TRUST	EQUITY	105368203	284	11,068	SH	SOLE	1	11,068	
BRE PROPERTIES INC CL A	EQUITY	05564E106	14013	424900	SH	Sole	3	424900	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	22	664	SH	SOLE	1	664	
BRIGGS & STRATTON CORP.	EQUITY	109043109	541	9,203	SH	SOLE	1	9,203	
BRIGHAM EXPLORATION COM	EQUITY	109178103	2720	400000	SH	Sole	3	400000	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	28534	714252	SH	Sole	3	706352	7900
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	202	5,056	SH	SOLE	1	5,056	
BRIGHTPOINT INC COM NEW	EQUITY	109473405	4802	146400	SH	Sole	3	146400	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4552	136,447	SH	SOLE	1	136,447	
BRINK'S CO/THE	EQUITY	109696104	1708	98,380	SH	SOLE	1	98,380	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	26854	1,046,530	SH	DEFINED	2		1,046,530
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	36631	1,427,550	SH	SOLE	1	1,427,550	
BROADCOM CORP.	EQUITY	111320107	4305	161,491	SH	SOLE	1	161,491	
BROADVISION INC	EQUITY	111412607	54	10,961	SH	SOLE	1	10,961	
BROCADE COMMUNICATION	EQUITY	111621108	111	21,264	SH	SOLE	1	21,264	
BROOKFIELD HOMES CORP	EQUITY	112723101	124	6,718	SH	SOLE	1	6,718	
BROOKLINE BANCORP INC	EQUITY	11373M107	364	24,616	SH	SOLE	1	24,616	
BROOKS AUTOMATION INC	EQUITY	114340102	329	15,753	SH	SOLE	1	15,753	
BROOKS AUTOMATION INC COM	EQUITY	114340102	18050	863652	SH	Sole	3	833000	30652

BROOKSTONE INC	EQUITY	114537103	101	5,141	SH	SOLE	1	5,141	
BROWN & BROWN INC	EQUITY	115236101	2946	95,725	SH	SOLE	1	95,725	
BROWN FORMAN CORP	EQUITY	115637209	10651	134,619	SH	DEFINED	2		134,619
BROWN SHOE COMANY, INC.	EQUITY	115736100	241	7,588	SH	SOLE	1	7,588	
BROWN TOM INC COM NEW	EQUITY	115660201	8964	348800	SH	SOLE	3	343300	5500
BROWN, TOM INC.	EQUITY	115660201	347	13,489	SH	SOLE	1	13,489	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2114	26,717	SH	SOLE	1	26,717	
BRT REALTY TRUST	EQUITY	055645303	28	1,486	SH	SOLE	1	1,486	
BRUKER BIOSCIENCES CORP	EQUITY	116794108	22	5,023	SH	SOLE	1	5,023	
BRUNSWICK CORP.	EQUITY	117043109	1037	40,401	SH	SOLE	1	40,401	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	58	5,703	SH	SOLE	1	5,703	
BRYN MAWR BK CORP	EQUITY	117665109	63	1,502	SH	SOLE	1	1,502	
BSB BANCORP, INC.	EQUITY	055652101	96	3,450	SH	SOLE	1	3,450	
BUCKEYE PARTNERS - LP	EQUITY	118230101	536	13,400	SH	SOLE	1	13,400	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	104	11,405	SH	SOLE	1	11,405	
BUCKLE, INC.	EQUITY	118440106	62	3,202	SH	SOLE	1	3,202	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	69	5,237	SH	SOLE	1	5,237	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	115	6,149	SH	SOLE	1	6,149	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	4650	161,050	SH	SOLE	1	161,050	
BURLINGTON RES INC	EQUITY	122014103	2097	43,500	SH	DEFINED	2		43,500
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4182	86,770	SH	SOLE	1	86,770	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	165	8,726	SH	SOLE	1	8,726	
C & F FINANCIAL CORP	EQUITY	12466Q104	64	1,431	SH	SOLE	1	1,431	
C D W CORP COM	EQUITY	12512N105	8938	154800	SH	SOLE	3	149500	5300
C H ROBINSON WORLDWIDE	EQUITY	12541W100	1529	41,100	SH	DEFINED	2		41,100
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	6962	187100	SH	SOLE	3	181300	5800
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	4620	124,032	SH	SOLE	1	124,032	
C. R. BARD, INC.	EQUITY	067383109	1654	23,294	SH	SOLE	1	23,294	
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	145	18,158	SH	SOLE	1	18,158	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	25	1,394	SH	SOLE	1	1,394	
CABOT CORP.	EQUITY	127055101	2466	86,496	SH	SOLE	1	86,496	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2334	41,961	SH	SOLE	1	41,961	
CABOT OIL & GAS CORP COM	EQUITY	127097103	7457	286800	SH	SOLE	3	282400	4400
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	279	10,713	SH	SOLE	1	10,713	
CACI INTERNATIONAL	EQUITY	127190304	524	12,226	SH	SOLE	1	12,226	
CACI INTL INC	EQUITY	127190304	5408	126,200	SH	DEFINED	2		126,200
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	5100	380,560	SH	SOLE	1	380,560	
CAKTRONICS INC	EQUITY	234264109	97	6,056	SH	SOLE	1	6,056	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	292	14,984	SH	SOLE	1	14,984	
CALGON CARBON CORP.	EQUITY	129603106	82	14,562	SH	SOLE	1	14,562	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	123	7,090	SH	SOLE	1	7,090	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	159	6,170	SH	SOLE	1	6,170	
CALLAWAY GOLF CO.	EQUITY	131193104	1897	132,909	SH	SOLE	1	132,909	
CALPINE CORP.	EQUITY	131347106	835	170,789	SH	SOLE	1	170,789	
CAMBREX CORP.	EQUITY	132011107	187	8,251	SH	SOLE	1	8,251	
CAMCO FINANCIAL CORP	EQUITY	132618109	55	3,215	SH	SOLE	1	3,215	
CAMDEN NATL CORP	EQUITY	133034108	101	3,414	SH	SOLE	1	3,414	

CAMDEN PROPERTY TRUST	EQUITY	133131102	19	486	SH	SOLE	1	486		
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	10059	261752	SH	Sole	3	261752		
CAMPBELL SOUP CO	EQUITY	134429109	1813	68,400	SH	DEFINED	2		68,400	
CAMPBELL SOUP CO.	EQUITY	134429109	4697	177,240	SH	SOLE	1	177,240		
CANDELA CORP	EQUITY	136907102	42	3,293	SH	SOLE	1	3,293		
CANTEL MEDICAL CORP	EQUITY	138098108	39	2,887	SH	SOLE	1	2,887		
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	320	10,538	SH	SOLE	1	10,538		
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	143	3,744	SH	SOLE	1	3,744		
CAPITAL CORP OF THE WEST	EQUITY	140065103	68	2,112	SH	SOLE	1	2,112		
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	32314	566,515	SH	SOLE	1	566,515		
CAPITAL ONE FINL CORP	EQUITY	14040H105	29222	512,300	SH	DEFINED	2		512,300	
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	8744	153298	SH	Sole	3	142200		11098
CAPITAL SOURCE INC.	EQUITY	14055X102	5617	321000	SH	Sole	3	310100		10900
CAPITOL BANCORP LTD	EQUITY	14056D105	101	3,778	SH	SOLE	1	3,778		
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	9	302	SH	SOLE	1	302		
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	1310	105,397	SH	SOLE	1	105,397		
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	97	11,197	SH	SOLE	1	11,197		
CARBO CERAMICS INC	EQUITY	140781105	159	4,388	SH	SOLE	1	4,388		
CARDIAC SCIENCE INC.	EQUITY	141410209	91	21,983	SH	SOLE	1	21,983		
CARDINAL HEALTH INC	EQUITY	14149Y108	13565	232,310	SH	SOLE	1	232,310		
Cardinal Health Inc	EQUITY	14149Y108	1,168	20,000	SH	DEFINED	4	20,000		
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	64	14,187	SH	SOLE	1	14,187		
CAREER ED CORP	EQUITY	141665109	2029	44,800	SH	DEFINED	2		44,800	
CAREER EDUCATION CORP	EQUITY	141665109	6308	139,211	SH	SOLE	1	139,211		
CAREER EDUCATION CORP COM	EQUITY	141665109	14482	319698	SH	Sole	3	296600		23098
CAREMARK RX INC	EQUITY	141705103	1575	69,700	SH	DEFINED	2		69,700	
CAREMARK RX INC COM	EQUITY	141705103	4131	182800	SH	Sole	3	175800		7000
CARLISLE COS INC.	EQUITY	142339100	1873	42,942	SH	SOLE	1	42,942		
CARMAX INC	EQUITY	143130102	4747	145,353	SH	SOLE	1	145,353		
CARMIKE CINEMAS INC	EQUITY	143436400	15	577	SH	SOLE	1	577		
CARNIVAL CORP	EQUITY	143658300	8954	272,250	SH	SOLE	1	272,250		
CARNIVAL CORP	EQUITY	143658300	18425	560,200	SH	DEFINED	2		560,200	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	847	39,528	SH	SOLE	1	39,528		
CARRAMERICA REALTY C	EQUITY	144418100	22	749	SH	SOLE	1	749		
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	8826	295684	SH	Sole	3	295684		
CASCADE BANCORP	EQUITY	147154108	91	5,372	SH	SOLE	1	5,372		
CASCADE CORP	EQUITY	147195101	97	4,377	SH	SOLE	1	4,377		
CASCADE NAT GAS CORP COM	EQUITY	147339105	93	4,732	SH	SOLE	1	4,732		
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	68	5,420	SH	SOLE	1	5,420		
CASEYS GENERAL STORES, INC.	EQUITY	147528103	265	18,922	SH	SOLE	1	18,922		
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	170	10,354	SH	SOLE	1	10,354		
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	95	12,905	SH	SOLE	1	12,905		
CATALINA MARKETING CORP.	EQUITY	148867104	1375	90,488	SH	SOLE	1	90,488		
CATAPULT COMM CORP	EQUITY	149016107	29	2,392	SH	SOLE	1	2,392		
CATELLUS DEVELOPMENT	EQUITY	149111106	31	1,261	SH	SOLE	1	1,261		
CATERPILLAR INC	EQUITY	149123101	13345	193,859	SH	DEFINED	2		193,859	
CATERPILLAR, INC.	EQUITY	149123101	10272	149,210	SH	SOLE	1	149,210		

CATHAY BANCORP INC.	EQUITY	149150104	293	6,620	SH	SOLE	1	6,620		
CATO CORP. CLASS A	EQUITY	149205106	144	7,127	SH	SOLE	1	7,127		
CAVALRY BANCORP INC	EQUITY	149547101	37	2,187	SH	SOLE	1	2,187		
CB BANCSHARES INC HAWA	EQUITY	124785106	113	1,841	SH	SOLE	1	1,841		
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	15	302	SH	SOLE	1	302		
CBRL GROUP, INC.	EQUITY	12489V106	2428	68,283	SH	SOLE	1	68,283		
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	91	3,604	SH	SOLE	1	3,604		
CCC INFORMATION SERVICES	EQUITY	12487Q109	89	5,287	SH	SOLE	1	5,287		
C-COR ELECTRONICS, INC.	EQUITY	125010108	89	13,471	SH	SOLE	1	13,471		
CDI CORP.	EQUITY	125071100	141	5,207	SH	SOLE	1	5,207		
CDW CORP	EQUITY	12512N105	6998	121,485	SH	SOLE	1	121,485		
CEC ENTERTAINMENT, INC.	EQUITY	125137109	392	9,989	SH	SOLE	1	9,989		
CELERA GENOMICS GROU	EQUITY	038020202	360	30,774	SH	SOLE	1	30,774		
CELGENE CORP	EQUITY	151020104	63	1,448	SH	SOLE	1	1,448		
CELGENE CORP	EQUITY	151020104	2167	50,000	SH	DEFINED	2		50,000	
CELGENE CORP COM	EQUITY	151020104	22446	518026	SH	SoLe	3	484000		34026
CELL GENESYS, INC.	EQUITY	150921104	185	14,675	SH	SOLE	1	14,675		
CELL THERAPEUTICS, INC.	EQUITY	150934107	151	13,317	SH	SOLE	1	13,317		
CELLSTAR CORP COM NEW	EQUITY	150925204	2638	333500	SH	SoLe	3	333500		
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	1331	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	10741	574,680	SH	SOLE	1	574,680		
CENTENE CORP DEL	EQUITY	15135B101	230	7,580	SH	SOLE	1	7,580		
CENTENE CORP DEL	EQUITY	15135B101	6832	224,800	SH	DEFINED	2		224,800	
CENTENE CORP.	EQUITY	15135B101	13028	428700	SH	SoLe	3	422500		6200
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	23	4,579	SH	SOLE	1	4,579		
CENTER BANCORP INC	EQUITY	151408101	52	3,213	SH	SOLE	1	3,213		
CENTER FINANCIAL CORP	EQUITY	15146E102	40	1,974	SH	SOLE	1	1,974		
CENTERPOINT ENERGY INC	EQUITY	15189T107	1359	148,205	SH	SOLE	1	148,205		
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	23	335	SH	SOLE	1	335		
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	125	2,788	SH	SOLE	1	2,788		
CENTEX CORP.	EQUITY	152312104	2155	27,669	SH	SOLE	1	27,669		
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	88	12,514	SH	SOLE	1	12,514		
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	1908	269900	SH	SoLe	3	269900		
CENTRAL COAST BANCORP	EQUITY	153145107	59	3,480	SH	SOLE	1	3,480		
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	81	2,971	SH	SOLE	1	2,971		
CENTRAL GARDEN & PET C	EQUITY	153527106	176	6,747	SH	SOLE	1	6,747		
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	150	6,130	SH	SOLE	1	6,130		
CENTRAL PARKING CORP.	EQUITY	154785109	95	7,726	SH	SOLE	1	7,726		
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	112	5,056	SH	SOLE	1	5,056		
CENTURY ALUMINUM CO.	EQUITY	156431108	56	5,266	SH	SOLE	1	5,266		
CENTURY BANCORP INC	EQUITY	156432106	46	1,363	SH	SOLE	1	1,363		
CENTURY BUSINESS SERVICES	EQUITY	156490104	147	34,654	SH	SOLE	1	34,654		
CENTURYTEL, INC.	EQUITY	156700106	4963	146,455	SH	SOLE	1	146,455		
CEPHALON INC	EQUITY	156708109	195	4,239	SH	SOLE	1	4,239		
CEPHALON INC	EQUITY	156708109	6883	149,900	SH	DEFINED	2		149,900	
CEPHEID	EQUITY	15670R107	57	12,168	SH	SOLE	1	12,168		

CERADYNE INC	EQUITY	156710105	79	3,069	SH	SOLE	1	3,069	
CERIDIAN CORP	EQUITY	156779100	4002	214,952	SH	SOLE	1	214,952	
CERNER CORP	EQUITY	156782104	373	12,087	SH	SOLE	1	12,087	
CERTEGY INC	EQUITY	156880106	2980	92,802	SH	SOLE	1	92,802	
CERUS CORP.	EQUITY	157085101	29	6,260	SH	SOLE	1	6,260	
CFS BANCORP, INC.	EQUITY	12525D102	57	4,104	SH	SOLE	1	4,104	
CH ENERGY GROUP INC.	EQUITY	12541M102	270	6,143	SH	SOLE	1	6,143	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	142	22,366	SH	SOLE	1	22,366	
CHARLES RIVER ASSOCIAT	EQUITY	159852102	88	3,101	SH	SOLE	1	3,101	
CHARLES RIVER LABORATORIES	EQUITY	159864107	1969	64,149	SH	SOLE	1	64,149	
CHARLES SCHWAB CORP.	EQUITY	808513105	7606	638,600	SH	SOLE	1	638,600	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	50	4,845	SH	SOLE	1	4,845	
CHARMING SHOPPES, INC.	EQUITY	161133103	249	43,542	SH	SOLE	1	43,542	
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	456	110,761	SH	SOLE	1	110,761	
CHARTER FINL CORP WEST	EQUITY	16122M100	52	1,685	SH	SOLE	1	1,685	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	627	34,112	SH	SOLE	1	34,112	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3084	100,797	SH	SOLE	1	100,797	
CHATEAU COMMUNITIES INC.	EQUITY	161726104	31311	1,052,110	SH	SOLE	1	1,052,110	
CHATTEM INC	EQUITY	162456107	84	6,049	SH	SOLE	1	6,049	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	267	15,860	SH	SOLE	1	15,860	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2231	110,928	SH	SOLE	1	110,928	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	221	13,980	SH	SOLE	1	13,980	
CHEESECAKE FACTORY	EQUITY	163072101	2623	72,261	SH	SOLE	1	72,261	
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	26	546	SH	SOLE	1	546	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	313	10,120	SH	SOLE	1	10,120	
CHEROKEE INC DEL NEW	EQUITY	16444H102	56	2,633	SH	SOLE	1	2,633	
CHESAPEAKE CORP.	EQUITY	165159104	138	6,107	SH	SOLE	1	6,107	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	36	3,314	SH	SOLE	1	3,314	
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	55	2,382	SH	SOLE	1	2,382	
CHEVRONTEXACO CORP	EQUITY	166764100	33576	469,930	SH	SOLE	1	469,930	
CHEVRONTEXACO CORPORATION	EQUITY	166764100	97	1,362	SH	DEFINED	2		1,362
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	6	83	SH	SOLE	1	83	
CHICAGO PIZZA & BREWER	EQUITY	167889104	54	4,599	SH	SOLE	1	4,599	
CHICOS FAS INC	EQUITY	168615102	622	20,300	SH	DEFINED	2		20,300
CHICOS'S FAS INC.	EQUITY	168615102	3718	121,353	SH	SOLE	1	121,353	
CHILDREN'S PLACE, INC.	EQUITY	168905107	92	5,353	SH	SOLE	1	5,353	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	846	64,910	SH	SOLE	1	64,910	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	632	23,070	SH	SOLE	1	23,070	
CHINA UNICOM LTD SPONSORED ADR	EQUITY	16945R104	14961	1804700	SH	SOLE	3	1743700	61000
CHIPPAC INC	EQUITY	169657103	181	30,699	SH	SOLE	1	30,699	
CHIQUITA BRANDS INTL	EQUITY	170032809	260	14,698	SH	SOLE	1	14,698	
CHIRON CORP	EQUITY	170040109	15512	300,100	SH	DEFINED	2		300,100
CHIRON CORP COM	EQUITY	170040109	10394	201088	SH	SOLE	3	187000	14088
CHIRON CORP.	EQUITY	170040109	5202	100,393	SH	SOLE	1	100,393	
CHITTENDEN CORP.	EQUITY	170228100	426	14,306	SH	SOLE	1	14,306	
CHOICE HOTELS INTL INC.	EQUITY	169905106	243	8,375	SH	SOLE	1	8,375	
CHOICEPOINT INC.	EQUITY	170388102	4043	120,684	SH	SOLE	1	120,684	

CHOLESTECH CORP	EQUITY	170393102	45	5,816	SH	SOLE	1	5,816	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	358	15,022	SH	SOLE	1	15,022	
CHRONIMED INC	EQUITY	171164106	48	5,343	SH	SOLE	1	5,343	
CHUBB CORP.	EQUITY	171232101	6749	104,020	SH	SOLE	1	104,020	
CHUNGHWA TELECOM CO LTD-ADR	EQUITY	17133Q205	7741	552,500	SH	SOLE	1	552,500	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1976	56,487	SH	SOLE	1	56,487	
CHURCHILL DOWNS, INC.	EQUITY	171484108	96	2,550	SH	SOLE	1	2,550	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	141	10,200	SH	SOLE	1	10,200	
CIBER, INC.	EQUITY	17163B102	164	21,595	SH	SOLE	1	21,595	
CIENA CORP.	EQUITY	171779101	1449	247,264	SH	SOLE	1	247,264	
CIGNA CORP.	EQUITY	125509109	2840	63,603	SH	SOLE	1	63,603	
CIMA LABS	EQUITY	171796105	171	6,116	SH	SOLE	1	6,116	
CIMAREX ENERGY CO	EQUITY	171798101	348	17,736	SH	SOLE	1	17,736	
CINCINNATI BELL INC	EQUITY	171871106	4066	798,778	SH	SOLE	1	798,778	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2854	71,347	SH	SOLE	1	71,347	
CINERGY CORP.	EQUITY	172474108	19564	533,081	SH	SOLE	1	533,081	
CINTAS CORP.	EQUITY	172908105	3300	89,166	SH	SOLE	1	89,166	
CIPHERGEN BIOSYSTEMS COM	EQUITY	17252Y104	2403	194600	SH	SOLE	3	194600	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	114	9,226	SH	SOLE	1	9,226	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	101	5,270	SH	SOLE	1	5,270	
CIRCUIT CITY STORES INC	EQUITY	172737108	981	102,900	SH	DEFINED	2		102,900
CIRCUIT CITY STORES, INC.	EQUITY	172737108	886	92,986	SH	SOLE	1	92,986	
CIRRUS LOGIC, INC.	EQUITY	172755100	163	29,578	SH	SOLE	1	29,578	
CISCO SYS INC	EQUITY	17275R102	34300	1,755,365	SH	DEFINED	2		1,755,365
CISCO SYS INC COM	EQUITY	17275R102	1507	77100	SH	SOLE	3	77100	
CISCO SYSTEMS, INC.	EQUITY	17275R102	106487	5,435,790	SH	SOLE	1	5,435,790	
CIT GROUP INC	EQUITY	125581108	18934	658,358	SH	SOLE	1	658,358	
CIT GROUP INC NEW	EQUITY	125581108	9422	327,600	SH	DEFINED	2		327,600
CITIGROUP INC	EQUITY	172967101	234911	5,161,751	SH	SOLE	1	5,161,751	
CITIGROUP INC	EQUITY	172967101	45611	1,001,945	SH	DEFINED	2		1,001,945
CITIZENS BANKING CORP.	EQUITY	174420109	488	18,485	SH	SOLE	1	18,485	
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1424	127,041	SH	SOLE	1	127,041	
CITIZENS FIRST BANCORP	EQUITY	17461R106	76	3,654	SH	SOLE	1	3,654	
CITIZENS INC	EQUITY	174740100	92	11,421	SH	SOLE	1	11,421	
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	56	3,811	SH	SOLE	1	3,811	
CITRIX SYS INC	EQUITY	177376100	4771	216,100	SH	DEFINED	2		216,100
CITRIX SYSTEMS, INC.	EQUITY	177376100	1921	86,817	SH	SOLE	1	86,817	
CITY HOLDING CO.	EQUITY	177835105	236	7,102	SH	SOLE	1	7,102	
CITY NATIONAL CORP.	EQUITY	178566105	3454	67,786	SH	SOLE	1	67,786	
CITYBANK	EQUITY	17770A109	111	3,430	SH	SOLE	1	3,430	
CK WITCO CORP	EQUITY	227116100	1180	203,064	SH	SOLE	1	203,064	
CKE RESTAURANTS INC	EQUITY	12561E105	130	20,101	SH	SOLE	1	20,101	
CLAIRE'S STORES, INC.	EQUITY	179584107	2291	68,484	SH	SOLE	1	68,484	
CLARCOR INC COM	EQUITY	179895107	1108	28400	SH	SOLE	3	28400	
CLARCOR, INC.	EQUITY	179895107	413	10,602	SH	SOLE	1	10,602	
CLARK INC	EQUITY	181457102	89	6,668	SH	SOLE	1	6,668	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	28	1,468	SH	SOLE	1	1,468	

CLEAN HARBORS INC	EQUITY	184496107	14	3,339	SH	SOLE	1	3,339	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	14378	375,400	SH	DEFINED	2		375,400
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	75010	1,958,492	SH	SOLE	1	1,958,492	
CLECO CORP	EQUITY	12561W105	308	18,879	SH	SOLE	1	18,879	
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	99	3,885	SH	SOLE	1	3,885	
CLOROX CO	EQUITY	189054109	9833	214,365	SH	DEFINED	2		214,365
CLOROX CO.	EQUITY	189054109	4444	96,887	SH	SOLE	1	96,887	
CLOSURE MED CORP COM	EQUITY	189093107	2351	96400	SH	SOLE	3	96400	
CLOSURE MEDICAL CORP.	EQUITY	189093107	70	2,855	SH	SOLE	1	2,855	
CMGI INC.	EQUITY	125750109	244	157,697	SH	SOLE	1	157,697	
CMS ENERGY CORP.	EQUITY	125896100	886	120,254	SH	SOLE	1	120,254	
CNA FINANCIAL CORP	EQUITY	126117100	7	323	SH	SOLE	1	323	
CNA SURETY CORP.	EQUITY	12612L108	67	6,626	SH	SOLE	1	6,626	
CNB FINANCIAL CORP/PA	EQUITY	126128107	66	1,558	SH	SOLE	1	1,558	
CNET NETWORKS INC.	EQUITY	12613R104	304	43,163	SH	SOLE	1	43,163	
CNF INC.	EQUITY	12612W104	2228	69,509	SH	SOLE	1	69,509	
COACH INC	EQUITY	189754104	22915	419,690	SH	SOLE	1	419,690	
COACH INC	EQUITY	189754104	25848	473,400	SH	DEFINED	2		473,400
COACH INC COM	EQUITY	189754104	9588	175600	SH	SOLE	3	169500	6100
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	69	5,922	SH	SOLE	1	5,922	
COASTAL BANCORP INC	EQUITY	19041P105	55	1,735	SH	SOLE	1	1,735	
COASTAL FINL CORP DEL	EQUITY	19046E105	62	4,425	SH	SOLE	1	4,425	
COBIZ INC	EQUITY	190897108	56	3,520	SH	SOLE	1	3,520	
COCA COLA CO	EQUITY	191216100	17459	406,400	SH	DEFINED	2		406,400
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	3793	198,998	SH	SOLE	1	1,198,998	
COCA-COLA BOTTLING CO.	EQUITY	191098102	77	1,542	SH	SOLE	1	1,542	
COCA-COLA CO.	EQUITY	191216100	81721	1,902,250	SH	SOLE	1	902,250	
COCA-COLA FEMSA SA ADS-EACH	EQUITY	191241108	608	28,700	SH	SOLE	1	28,700	
COEUR D'ALENE MINES CORP	EQUITY	192108108	235	75,543	SH	SOLE	1	75,543	
COGNEX CORP.	EQUITY	192422103	380	14,478	SH	SOLE	1	14,478	
COGNIZANT TECH SOLUTION	EQUITY	192446102	41	1,122	SH	SOLE	1	1,122	
COGNOS INC	EQUITY	19244C109	4703	151,600	SH	DEFINED	2		151,600
COHERENT, INC.	EQUITY	192479103	309	12,526	SH	SOLE	1	12,526	
COHU, INC.	EQUITY	192576106	175	8,949	SH	SOLE	1	8,949	
COINSTAR, INC	EQUITY	19259P300	125	9,267	SH	SOLE	1	9,267	
COLDWATER CREEK, INC.	EQUITY	193068103	49	5,036	SH	SOLE	1	5,036	
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	64	5,113	SH	SOLE	1	5,113	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	63	2,415	SH	SOLE	1	2,415	
Colgate	EQUITY	194162103	2,236	40,000	SH	DEFINED	4	40,000	
COLGATE-PALMOLIVE CO.	EQUITY	194162103	46254	827,590	SH	SOLE	1	827,590	
COLLAGENEX	EQUITY	19419B100	35	3,275	SH	SOLE	1	3,275	
COLLINS & AIKMAN CORP	EQUITY	194830204	45	13,397	SH	SOLE	1	13,397	
COLONIAL BANGROUP, INC.	EQUITY	195493309	2515	174,187	SH	SOLE	1	174,187	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	284	7,888	SH	SOLE	1	7,888	
COLUMBIA BANCORP	EQUITY	197227101	63	2,337	SH	SOLE	1	2,337	
COLUMBIA BANCORP/OR	EQUITY	197231103	46	3,223	SH	SOLE	1	3,223	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	101	5,708	SH	SOLE	1	5,708	

COLUMBIA LABORATORIES, INC.	EQUITY	197779101	157	13,007	SH	SOLE	1	13,007	
COLUMBIA SPORTSWEAR	EQUITY	198516106	13	238	SH	SOLE	1	238	
COMCAST CORP NEW	EQUITY	20030N101	436	14,682	SH	DEFINED	2		14,682
COMCAST CORP-CL A	EQUITY	20030N101	36537	1,185,490	SH	SOLE	1	1,185,490	
COMERICA, INC.	EQUITY	200340107	5458	117,118	SH	SOLE	1	117,118	
COMMERCE BANCORP INC	EQUITY	200519106	5029	104,969	SH	SOLE	1	104,969	
COMMERCE BANCSHARES	EQUITY	200525103	37	852	SH	SOLE	1	852	
COMMERCE GROUP, INC.	EQUITY	200641108	375	9,887	SH	SOLE	1	9,887	
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	43	1,444	SH	SOLE	1	1,444	
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	50	3,203	SH	SOLE	1	3,203	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	460	18,896	SH	SOLE	1	18,896	
COMMERCIAL METALS CO.	EQUITY	201723103	197	10,730	SH	SOLE	1	10,730	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	305	17,901	SH	SOLE	1	17,901	
COMMONWEALTH EDISON	EQUITY	30161N101	9406	148,130	SH	SOLE	1	148,130	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	371	9,258	SH	SOLE	1	9,258	
COMMSCOPE INC.	EQUITY	203372107	1256	104,138	SH	SOLE	1	104,138	
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	29	1,757	SH	SOLE	1	1,757	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	213	4,860	SH	SOLE	1	4,860	
COMMUNITY BANKS INC	EQUITY	203628102	114	3,458	SH	SOLE	1	3,458	
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	414	15,556	SH	SOLE	1	15,556	
COMMUNITY HEALTH SYS	EQUITY	203668108	2981	137,391	SH	SOLE	1	137,391	
COMMUNITY TRUST BANCORP	EQUITY	204149108	152	5,241	SH	SOLE	1	5,241	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2358	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	6112	176,131	SH	SOLE	1	176,131	
COMPUCOM SYS INC	EQUITY	204780100	43	10,152	SH	SOLE	1	10,152	
COMPUCREDIT CORPORATION	EQUITY	20478N100	100	5,691	SH	SOLE	1	5,691	
COMPUTER ASSOC INTL INC	EQUITY	204912109	9460	362,300	SH	DEFINED	2		362,300
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6535	250,270	SH	SOLE	1	250,270	
COMPUTER HORIZONS CORP	EQUITY	205908106	48	12,948	SH	SOLE	1	12,948	
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	100	11,530	SH	SOLE	1	11,530	
COMPUTER PROGRAMS & SY	EQUITY	205306103	48	2,652	SH	SOLE	1	2,652	
COMPUTER SCIENCES CORP.	EQUITY	205363104	3688	98,157	SH	SOLE	1	98,157	
COMPUWARE CORP.	EQUITY	205638109	999	186,331	SH	SOLE	1	186,331	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	163	12,169	SH	SOLE	1	12,169	
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	116	4,847	SH	SOLE	1	4,847	
CONVERSE TECHNOLOGY, INC.	EQUITY	205862402	1449	96,783	SH	SOLE	1	96,783	
CONAGRA INC	EQUITY	205887102	7440	350,281	SH	DEFINED	2		350,281
CONAGRA, INC.	EQUITY	205887102	5954	280,330	SH	SOLE	1	280,330	
CONCEPTUS INC	EQUITY	206016107	97	7,395	SH	SOLE	1	7,395	
CONCORD CAMERA CORP COM	EQUITY	206156101	2223	208700	SH	SOLE	3	208700	
CONCORD CAMERA CORP.	EQUITY	206156101	110	10,373	SH	SOLE	1	10,373	
CONCORD COMMUNICATIONS	EQUITY	206186108	91	6,960	SH	SOLE	1	6,960	
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3975	303700	SH	SOLE	3	303700	
CONCORD EFS INC	EQUITY	206197105	9522	696,558	SH	SOLE	1	696,558	
CONCUR TECHNOLOGIES INC	EQUITY	206708109	115	9,786	SH	SOLE	1	9,786	
CONCURRENT COMPUTER	EQUITY	206710204	101	26,525	SH	SOLE	1	26,525	

CONEXANT SYSTEMS INC.	EQUITY	207142100	648	114,428	SH	SOLE	1	114,428	
CONMED CORP.	EQUITY	207410101	255	12,364	SH	SOLE	1	12,364	
CONNECTICUT BANCSHARES INC	EQUITY	207540105	4051	79,037	SH	SOLE	1	79,037	
CONNECTICUT WATER SVC INC	EQUITY	207797101	91	3,395	SH	SOLE	1	3,395	
CONNETICS CORP	EQUITY	208192104	216	11,941	SH	SOLE	1	11,941	
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	34230	625,207	SH	SOLE	1	625,207	
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	70	2,400	SH	SOLE	1	2,400	
CONSOL ENERGY INC	EQUITY	20854P109	7	361	SH	SOLE	1	361	
CONSOL ENERGY INC COM	EQUITY	20854P109	15156	815700	SH	Sole	3	802700	13000
CONSOLIDATED EDISON, INC.	EQUITY	209115104	27775	681,432	SH	SOLE	1	681,432	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	121	4,749	SH	SOLE	1	4,749	
CONSTELLATION BRANDS	EQUITY	21036P108	4457	146,173	SH	SOLE	1	146,173	
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2667	74,536	SH	SOLE	1	74,536	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	475	28,655	SH	SOLE	1	28,655	
CONVERA CORP.	EQUITY	211919105	21	4,739	SH	SOLE	1	4,739	
CONVERGYS CORP	EQUITY	212485106	1172	63,881	SH	SOLE	1	63,881	
COOPER CAMERON CORP.	EQUITY	216640102	4157	89,949	SH	SOLE	1	89,949	
COOPER COMPANIES, INC.	EQUITY	216648402	538	13,207	SH	SOLE	1	13,207	
COOPER COS INC COM NEW	EQUITY	216648402	22828	560200	SH	Sole	3	551400	8800
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1913	39,820	SH	SOLE	1	39,820	
COOPER TIRE & RUBBER CO	EQUITY	216831107	950	59,851	SH	SOLE	1	59,851	
COORS ADOLPH CLASS B	EQUITY	217016104	864	16,072	SH	SOLE	1	16,072	
COPART, INC.	EQUITY	217204106	1667	153,535	SH	SOLE	1	153,535	
CORINTHIAN COLLEGES COM	EQUITY	218868107	41179	720420	SH	Sole	3	696856	23564
CORINTHIAN COLLEGES INC	EQUITY	218868107	3512	61,498	SH	SOLE	1	61,498	
CORINTHIAN COLLEGES INC	EQUITY	218868107	1726	30,200	SH	DEFINED	2		30,200
CORIXA CORP.	EQUITY	21887F100	145	17,903	SH	SOLE	1	17,903	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	490	15,385	SH	SOLE	1	15,385	
CORNELL COMPANIES INC	EQUITY	219141108	87	5,263	SH	SOLE	1	5,263	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	189	23,336	SH	SOLE	1	23,336	
CORNING, INC.	EQUITY	219350105	5625	597,135	SH	SOLE	1	597,135	
CORP EXEC BOARD CO.	EQUITY	21988R102	33	700	SH	SOLE	1	700	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	33920	722467	SH	Sole	3	700467	22000
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	230	12,412	SH	SOLE	1	12,412	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	115	4,614	SH	SOLE	1	4,614	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	369	14,956	SH	SOLE	1	14,956	
CORUS BANKSHARES, INC.	EQUITY	220873103	177	3,301	SH	SOLE	1	3,301	
CORVEL CORP.	EQUITY	221006109	98	2,771	SH	SOLE	1	2,771	
CORVIS CORP	EQUITY	221009103	169	130,662	SH	SOLE	1	130,662	
COST PLUS, INC.	EQUITY	221485105	338	9,137	SH	SOLE	1	9,137	
COSTAR GROUP, INC.	EQUITY	22160N109	148	5,675	SH	SOLE	1	5,675	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8092	259,760	SH	SOLE	1	259,760	
COUNTRYWIDE FINANCIAL	EQUITY	222372104	4743	60,585	SH	SOLE	1	60,585	
COURIER CORP	EQUITY	222660102	82	1,606	SH	SOLE	1	1,606	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	39	3,620	SH	SOLE	1	3,620	
COUSINS PROPERTIES, INC.	EQUITY	222795106	16	582	SH	SOLE	1	582	
COVANCE INC.	EQUITY	222816100	2499	111,657	SH	SOLE	1	111,657	

COVANSYS CORP COM	EQUITY	22281W103	1342	220700	SH	Sole	3	220700	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	57	3,125	SH	SOLE	1	3,125	
COVENTRY HEALTH CARE COM	EQUITY	222862104	16970	321758	SH	Sole	3	299100	22658
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	5625	106,651	SH	SOLE	1	106,651	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	13626	430,930	SH	SOLE	1	430,930	
COX RADIO INC-CL A	EQUITY	224051102	12	549	SH	SOLE	1	549	
CPI CORP.	EQUITY	125902106	64	3,460	SH	SOLE	1	3,460	
CRANE CO.	EQUITY	224399105	1540	65,803	SH	SOLE	1	65,803	
CRAWFORD & CO. CLASS B	EQUITY	224633107	32	4,590	SH	SOLE	1	4,590	
CRAY INC	EQUITY	225223106	335	30,603	SH	SOLE	1	30,603	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1316	114,458	SH	SOLE	1	114,458	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	62	5,508	SH	SOLE	1	5,508	
CREE INC	EQUITY	225447101	1907	102,978	SH	SOLE	1	102,978	
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	16	1,129	SH	SOLE	1	1,129	
CRIMI MAE INC	EQUITY	226603504	55	5,281	SH	SOLE	1	5,281	
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	115	8,233	SH	SOLE	1	8,233	
CROSS MEDIA MARKETING	EQUITY	22754R201		3,042	SH	SOLE	1	3,042	
CROSS TIMBERS RLTY TR	EQUITY	22757R109	2	73	SH	DEFINED	2		73
CROSS TIMBERS ROYALTY TRUST	EQUITY	22757R109		20	SH	SOLE	1	20	
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	133	11,169	SH	SOLE	1	11,169	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	12	1,324	SH	SOLE	1	1,324	
CROWN HOLDINGS INC	EQUITY	228368106	476	70,454	SH	SOLE	1	70,454	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	44	5,355	SH	SOLE	1	5,355	
CRYOLIFE INC.	EQUITY	228903100	43	6,971	SH	SOLE	1	6,971	
CSG SYS INTL INC	EQUITY	126349109	1010	68,400	SH	DEFINED	2		68,400
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1406	94,936	SH	SOLE	1	94,936	
CSK AUTO CORP	EQUITY	125965103	219	14,197	SH	SOLE	1	14,197	
CSS INDUSTRIES, INC.	EQUITY	125906107	51	1,993	SH	SOLE	1	1,993	
CSX CORP.	EQUITY	126408103	4050	138,474	SH	SOLE	1	138,474	
CT COMMUNICATION	EQUITY	126426402	84	7,501	SH	SOLE	1	7,501	
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	153	10,332	SH	SOLE	1	10,332	
CTS CORP.	EQUITY	126501105	180	14,590	SH	SOLE	1	14,590	
CUBIC CORP.	EQUITY	229669106	166	6,610	SH	SOLE	1	6,610	
CUBIST PHARMA INC	EQUITY	229678107	137	12,623	SH	SOLE	1	12,623	
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1079	100,000	SH	DEFINED	2		100,000
CULLEN/FROST BANKERS	EQUITY	229899109	2686	72,141	SH	SOLE	1	72,141	
CUMMINS INC	EQUITY	231021106	4350	97,900	SH	DEFINED	2		97,900
CUMMINS INC.	EQUITY	231021106	819	18,429	SH	SOLE	1	18,429	
CUMULUS MEDIA INC CL A	EQUITY	231082108	19239	1128361	SH	Sole	3	1110736	17625
CUMULUS MEDIA, INC.	EQUITY	231082108	315	18,364	SH	SOLE	1	18,364	
CUNO, INC.	EQUITY	126583103	248	6,318	SH	SOLE	1	6,318	
CURAGEN CORP	EQUITY	23126R101	92	18,301	SH	SOLE	1	18,301	
CURATIVE HEALTH SVCS I	EQUITY	23126W100	81	4,534	SH	SOLE	1	4,534	
CURTISS-WRIGHT CORP.	EQUITY	231561101	249	3,525	SH	SOLE	1	3,525	
CV THERAPEUTICS, INC.	EQUITY	126667104	266	12,083	SH	SOLE	1	12,083	
CVB FINANCIAL CORP	EQUITY	126600105	268	14,083	SH	SOLE	1	14,083	
CVS CORP	EQUITY	126650100	621	20,000	SH	DEFINED	2		20,000

CVS CORP.	EQUITY	126650100	5309	170,940	SH	SOLE	1	170,940	
CYBERGUARD CORP	EQUITY	231910100	41	4,356	SH	SOLE	1	4,356	
CYBERONICS	EQUITY	23251P102	262	8,502	SH	SOLE	1	8,502	
CYMER INC	EQUITY	232572107	1693	41,100	SH	DEFINED	2		41,100
CYMER, INC.	EQUITY	232572107	607	14,750	SH	SOLE	1	14,750	
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	4751	268,700	SH	DEFINED	2		268,700
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2937	166,138	SH	SOLE	1	166,138	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1999	54,756	SH	SOLE	1	54,756	
CYTYC CORP	EQUITY	232946103	3092	205,600	SH	DEFINED	2		205,600
CYTYC CORPORATION	EQUITY	232946103	3002	200,004	SH	SOLE	1	200,004	
D & E COMMUNICATIONSINC	EQUITY	232860106	78	5,495	SH	SOLE	1	5,495	
D & K HEALTHCARE RES I	EQUITY	232861104	76	5,372	SH	SOLE	1	5,372	
D.R. HORTON INC	EQUITY	23331A109	7105	217,290	SH	SOLE	1	217,290	
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	483	17,113	SH	SOLE	1	17,113	
DANA CORP	EQUITY	235811106	1092	70,785	SH	SOLE	1	70,785	
DANAHER CORP DEL COM	EQUITY	235851102	11516	155912	SH	SOLE	3	149812	6100
DANAHER CORP.	EQUITY	235851102	54000	731,110	SH	SOLE	1	731,110	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1406	74,007	SH	SOLE	1	74,007	
DARLING INTERNATIONAL INC	EQUITY	237266101	63	23,872	SH	SOLE	1	23,872	
DATASCOPE CORP.	EQUITY	238113104	138	4,485	SH	SOLE	1	4,485	
DATASTREAM SYSTEMS	EQUITY	238124101	57	7,382	SH	SOLE	1	7,382	
DAVE & BUSTERS INC	EQUITY	23833N104	49	4,732	SH	SOLE	1	4,732	
DAVITA INC	EQUITY	23918K108	33	1,047	SH	SOLE	1	1,047	
DEAN FOODS CO	EQUITY	242370104	6723	216,648	SH	SOLE	1	216,648	
DEB SHOPS, INC	EQUITY	242728103	34	1,853	SH	SOLE	1	1,853	
DECODE GENETICS, INC	EQUITY	243586104	92	19,477	SH	SOLE	1	19,477	
DEERE & CO.	EQUITY	244199105	5518	103,510	SH	SOLE	1	103,510	
DEERE + CO	EQUITY	244199105	18807	352,750	SH	DEFINED	2		352,750
DEL LABS INC	EQUITY	245091103	55	1,942	SH	SOLE	1	1,942	
DEL MONTE	EQUITY	24522P103	25	2,919	SH	SOLE	1	2,919	
DELL INC	EQUITY	24702R101	75014	2,244,590	SH	SOLE	1	2,244,590	
DELL INC	EQUITY	24702R101	22359	669,625	SH	DEFINED	2		669,625
DELPHI CORP	EQUITY	247126105	2256	249,247	SH	SOLE	1	249,247	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	325	6,987	SH	SOLE	1	6,987	
DELTA & PINE LAND CO.	EQUITY	247357106	368	16,002	SH	SOLE	1	16,002	
DELTA AIR LINES, INC.	EQUITY	247361108	2583	194,208	SH	SOLE	1	194,208	
DELTIC TIMBER CORP.	EQUITY	247850100	119	4,107	SH	SOLE	1	4,107	
DELUXE CORP.	EQUITY	248019101	1032	25,708	SH	SOLE	1	25,708	
DENBURY RESOURCES INC	EQUITY	247916208	181	14,629	SH	SOLE	1	14,629	
DENDREON CORP	EQUITY	24823Q107	1272	143,738	SH	SOLE	1	143,738	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	193	12,690	SH	SOLE	1	12,690	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	5200	115,963	SH	SOLE	1	115,963	
DEPARTMENT 56 INC	EQUITY	249509100	67	5,281	SH	SOLE	1	5,281	
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	33	1,089	SH	SOLE	1	1,089	
DEVON ENERGY CORP.	EQUITY	25179M103	4830	100,220	SH	SOLE	1	100,220	
DEVRY INC DEL COM	EQUITY	251893103	20582	869900	SH	SOLE	3	851500	18400
DEVRY, INC.	EQUITY	251893103	2321	98,079	SH	SOLE	1	98,079	

DHB INDS INC	EQUITY	23321E103	38	8,633	SH	SOLE	1	8,633	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	316	8,702	SH	SOLE	1	8,702	
DIAL CORP.	EQUITY	25247D101	2898	134,550	SH	SOLE	1	134,550	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	406	21,269	SH	SOLE	1	21,269	
DICK'S SPORTING GOODS INC	EQUITY	253393102	201	5,392	SH	SOLE	1	5,392	
DIEBOLD, INC.	EQUITY	253651103	5148	101,642	SH	SOLE	1	101,642	
DIGENE CORP	EQUITY	253752109	217	5,304	SH	SOLE	1	5,304	
DIGIMARC CORP	EQUITY	253807101	59	3,980	SH	SOLE	1	3,980	
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	27	12,278	SH	SOLE	1	12,278	
DIGITAL INSIGHT	EQUITY	25385P106	247	12,417	SH	SOLE	1	12,417	
DIGITAL RIV INC	EQUITY	25388B104	331	12,086	SH	SOLE	1	12,086	
DIGITAL RIV INC COM	EQUITY	25388B104	3632	132800	SH	SOLE	3	130400	2400
DIGITAL THEATER SYS INC	EQUITY	25389G102	1940	68,100	SH	DEFINED	2		68,100
DIGITAL THINK INC	EQUITY	25388M100	39	15,027	SH	SOLE	1	15,027	
DIGITAS INC	EQUITY	25388K104	48	6,637	SH	SOLE	1	6,637	
DIGITAS INC COM	EQUITY	25388K104	25324	3488100	SH	SOLE	3	3440700	47400
DILLARDS, INC. CLASS A	EQUITY	254067101	898	64,246	SH	SOLE	1	64,246	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	200	8,685	SH	SOLE	1	8,685	
DIMON, INC.	EQUITY	254394109	122	17,717	SH	SOLE	1	17,717	
DIODES INC	EQUITY	254543101	36	1,766	SH	SOLE	1	1,766	
DIONEX CORP.	EQUITY	254546104	280	7,108	SH	SOLE	1	7,108	
DISCOVERY LABORATORIES INC	EQUITY	254668106	120	16,643	SH	SOLE	1	16,643	
DISNEY WALT CO	EQUITY	254687106	12764	632,800	SH	DEFINED	2		632,800
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	97	11,061	SH	SOLE	1	11,061	
DIVERSA CORP	EQUITY	255064107	64	8,293	SH	SOLE	1	8,293	
DJ ORTHOPEDICS INC	EQUITY	23325G104	39	2,783	SH	SOLE	1	2,783	
DOBSON COMMUNICATIONS	EQUITY	256069105	15446	1,902,181	SH	SOLE	1	1,902,181	
DOCUMENTUM, INC.	EQUITY	256159104	401	18,799	SH	SOLE	1	18,799	
DOLLAR GENERAL CORP.	EQUITY	256669102	4643	232,127	SH	SOLE	1	232,127	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	222	9,791	SH	SOLE	1	9,791	
DOLLAR TREE STORES INC.	EQUITY	256747106	5910	176,143	SH	SOLE	1	176,143	
DOMINION HOMES INC	EQUITY	257386102	41	1,591	SH	SOLE	1	1,591	
Dominion Resources	EQUITY	25746U109	1,548	25,000	SH	DEFINED	4	25,000	
DOMINION RESOURCES, INC.	EQUITY	25746U109	22503	363,530	SH	SOLE	1	363,530	
DONALDSON CO., INC.	EQUITY	257651109	3281	60,881	SH	SOLE	1	60,881	
DONEGAL GROUP INC-CL A	EQUITY	257701201	21	1,394	SH	SOLE	1	1,394	
DORAL FINANCIAL CORP.	EQUITY	25811P100	49	1,046	SH	SOLE	1	1,046	
DORCHESTER MINERALS LP	EQUITY	25820R105	71	4,200	SH	SOLE	1	4,200	
DOT HILL SYS CORP COM	EQUITY	25848T109	4688	340700	SH	SOLE	3	335300	5400
DOT HILL SYSTEMS CORP	EQUITY	25848T109	157	11,387	SH	SOLE	1	11,387	
DOUBLECLICK INC	EQUITY	258609304	19	1,772	SH	SOLE	1	1,772	
DOV PHARMACEUTICAL INC	EQUITY	259858108	80	4,506	SH	SOLE	1	4,506	
DOVER CORP.	EQUITY	260003108	3304	93,408	SH	SOLE	1	93,408	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	29	3,582	SH	SOLE	1	3,582	
DOVER MOTORSPORTS INC	EQUITY	260174107	23	6,195	SH	SOLE	1	6,195	
Dow Chemical	EQUITY	260543103	488	15,000	SH	DEFINED	4	15,000	
DOW CHEMICAL CO.	EQUITY	260543103	12904	396,560	SH	SOLE	1	396,560	

DOW JONES & CO., INC.	EQUITY	260561105	2739	57,855	SH	SOLE	1	57,855	
DOWNEY FINANCIAL CORP.	EQUITY	261018105	14	299	SH	SOLE	1	299	
DPL, INC.	EQUITY	233293109	3041	177,326	SH	SOLE	1	177,326	
DRESS BARN, INC.	EQUITY	261570105	111	8,115	SH	SOLE	1	8,115	
DREW INDUSTRIES INC	EQUITY	26168L205	49	2,643	SH	SOLE	1	2,643	
DREXLER TECHNOLOGY COR	EQUITY	261876106	53	3,806	SH	SOLE	1	3,806	
DRILL QUIP	EQUITY	262037104	45	2,652	SH	SOLE	1	2,652	
DRS TECHNOLOGIES INC	EQUITY	23330X100	231	9,579	SH	SOLE	1	9,579	
DRUGSTORE.COM	EQUITY	262241102	103	13,527	SH	SOLE	1	13,527	
DSP GROUP, INC. COM	EQUITY	23332B106	292	11,724	SH	SOLE	1	11,724	
DST SYS INC DEL	EQUITY	233326107	3106	82,600	SH	DEFINED	2		82,600
DST SYSTEMS INC	EQUITY	233326107	6084	161,798	SH	SOLE	1	161,798	
DTE ENERGY CO.	EQUITY	233331107	2775	75,214	SH	SOLE	1	75,214	
DTE Energy Company	EQUITY	233331107	4,504	122,100	SH	DEFINED	4	122,100	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	8379	209,420	SH	DEFINED	2		209,420
DUANE READE, INC.	EQUITY	263578106	227	14,232	SH	SOLE	1	14,232	
DUCOMMUN INC DEL	EQUITY	264147109	46	2,848	SH	SOLE	1	2,848	
DUKE ENERGY CORP.	EQUITY	264399106	7039	395,200	SH	SOLE	1	395,200	
DUKE REALTY	EQUITY	264411505	57	1,953	SH	SOLE	1	1,953	
DUKE REALTY CORP COM NEW	EQUITY	264411505	22674	776504	SH	Sole	3	776504	
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	4309	103,741	SH	SOLE	1	103,741	
DUPONT PHOTOMASKS	EQUITY	26613X101	116	5,093	SH	SOLE	1	5,093	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	62	6,512	SH	SOLE	1	6,512	
DURATEK INC	EQUITY	26658Q102	28	3,257	SH	SOLE	1	3,257	
DURECT CORPORATION	EQUITY	266605104	40	12,522	SH	SOLE	1	12,522	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1771	86,853	SH	SOLE	1	86,853	
DYNACQ INTERNATIONAL INC	EQUITY	267919306	44	2,423	SH	SOLE	1	2,423	
DYNEGY INC.	EQUITY	26816Q101	598	165,974	SH	SOLE	1	165,974	
E TRADE GROUP INC	EQUITY	269246104	1100	118,800	SH	DEFINED	2		118,800
E*TRADE FINANCIAL CORP	EQUITY	269246104	4704	508,036	SH	SOLE	1	508,036	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	20215	505,260	SH	SOLE	1	505,260	
E.PIHPANY, INC.	EQUITY	26881V100	119	23,770	SH	SOLE	1	23,770	
EARTHLINK INC	EQUITY	270321102	416	50,587	SH	SOLE	1	50,587	
EAST WEST BANCORP	EQUITY	27579R104	413	9,657	SH	SOLE	1	9,657	
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	58	2,070	SH	SOLE	1	2,070	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	183	6,596	SH	SOLE	1	6,596	
EASTMAN CHEMICAL CO.	EQUITY	277432100	1649	49,217	SH	SOLE	1	49,217	
EASTMAN KODAK CO	EQUITY	277461109	5219	249,248	SH	DEFINED	2		249,248
EASTMAN KODAK CO.	EQUITY	277461109	2681	128,044	SH	SOLE	1	128,044	
EATON CORP.	EQUITY	278058102	2972	33,534	SH	SOLE	1	33,534	
EATON VANCE CORP.	EQUITY	278265103	3253	97,159	SH	SOLE	1	97,159	
EBAY, INC.	EQUITY	278642103	20077	374,290	SH	SOLE	1	374,290	
ECHOLON	EQUITY	27874N105	144	12,076	SH	SOLE	1	12,076	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	33510	875,625	SH	DEFINED	2		875,625
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	634	16,560	SH	SOLE	1	16,560	
ECLIPSYS CORP.	EQUITY	278856109	239	14,849	SH	SOLE	1	14,849	
ECOLAB, INC.	EQUITY	278865100	2916	115,490	SH	SOLE	1	115,490	

ECOLLEGE COM COM	EQUITY	27887E100	2000	99300	SH	Sole	3	99300	
ECOLLEGE.COM INC	EQUITY	27887E100	100	4,970	SH	SOLE	1	4,970	
EDISON INTERNATIONAL INC	EQUITY	281020107	2769	144,985	SH	SOLE	1	144,985	
EDO CORP	EQUITY	281347104	134	6,611	SH	SOLE	1	6,611	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2896	50,081	SH	SOLE	1	50,081	
EDUCATION MGMT CORP COM	EQUITY	28139T101	19298	334628	SH	Sole	3	324200	10428
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2357	87,028	SH	SOLE	1	87,028	
EFUNDS CORP	EQUITY	28224R101	247	19,974	SH	SOLE	1	19,974	
EGL INC.	EQUITY	268484102	1436	78,956	SH	SOLE	1	78,956	
EL PASO CORP	EQUITY	28336L109	2283	312,706	SH	SOLE	1	312,706	
EL PASO ELECTRIC CO.	EQUITY	283677854	242	20,980	SH	SOLE	1	20,980	
ELECTRO RENT CORP.	EQUITY	285218103	89	7,135	SH	SOLE	1	7,135	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	250	11,891	SH	SOLE	1	11,891	
ELECTRONIC ARTS	EQUITY	285512109	7137	77,422	SH	SOLE	1	77,422	
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	9707	480,521	SH	DEFINED	2		480,521
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4730	234,160	SH	SOLE	1	234,160	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	162	5,685	SH	SOLE	1	5,685	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	463	19,834	SH	SOLE	1	19,834	
ELI LILLY + CO	EQUITY	532457108	79	1,250	SH	DEFINED	2		1,250
ELI LILLY AND CO.	EQUITY	532457108	29601	498,340	SH	SOLE	1	498,340	
ELIZABETH ARDEN INC	EQUITY	28660G106	83	5,056	SH	SOLE	1	5,056	
ELKCORP	EQUITY	287456107	197	8,342	SH	SOLE	1	8,342	
E-LOAN INC	EQUITY	26861P107	69	19,103	SH	SOLE	1	19,103	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	59	5,906	SH	SOLE	1	5,906	
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	591	28,000	SH	SOLE	1	28,000	
EMC CORP	EQUITY	268648102	26090	2,065,660	SH	DEFINED	2		2,065,660
EMC CORP.	EQUITY	268648102	16229	632,330	SH	SOLE	1	632,330	
EMC INS GROUP INC	EQUITY	268664109	17	982	SH	SOLE	1	982	
EMCOR GROUP, INC.	EQUITY	29084Q100	238	5,589	SH	SOLE	1	5,589	
EMERSON ELEC CO	EQUITY	291011104	9243	175,553	SH	DEFINED	2		175,553
EMERSON ELECTRIC CO.	EQUITY	291011104	9573	181,820	SH	SOLE	1	181,820	
EMERSON RADIO CORP	EQUITY	291087203	26	7,046	SH	SOLE	1	7,046	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1910	94,354	SH	SOLE	1	94,354	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	213	9,702	SH	SOLE	1	9,702	
EMS TECHNOLOGIES INC	EQUITY	26873N108	77	4,552	SH	SOLE	1	4,552	
EMULEX CORP	EQUITY	292475209	37	1,440	SH	SOLE	1	1,440	
EMULEX CORP	EQUITY	292475209	10522	413100	SH	Sole	3	406500	6600
ENCORE ACQUISITION CO	EQUITY	29255W100	80	3,733	SH	SOLE	1	3,733	
ENCORE ACQUISITION CO	EQUITY	29255W100	10468	485760	SH	Sole	3	485760	
ENCORE WIRE CORP	EQUITY	292562105	59	4,431	SH	SOLE	1	4,431	
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	115	18,918	SH	SOLE	1	18,918	
ENDO PHARMACEUTICALS	EQUITY	29264F205	12	570	SH	SOLE	1	570	
ENDURANCE SPECIALTY HL SHS (F)	EQUITY	G30397106	5119	175300	SH	Sole	3	170500	4800
ENERGEN CORP.	EQUITY	29265N108	540	14,927	SH	SOLE	1	14,927	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	4353	118,398	SH	SOLE	1	118,398	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	76	7,206	SH	SOLE	1	7,206	
ENERGY EAST CORP	EQUITY	29266M109	4582	204,300	SH	SOLE	1	204,300	

ENERGY PARTNERS LTD	EQUITY	29270U105	100	8,992	SH	SOLE	1	8,992	
ENERGYSOUTH INC	EQUITY	292970100	59	1,875	SH	SOLE	1	1,875	
ENERSIS SA ADR	EQUITY	29274F104	1888	282,710	SH	SOLE	1	282,710	
ENGELHARD CORP.	EQUITY	292845104	2391	86,404	SH	SOLE	1	86,404	
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	299	4,930	SH	SOLE	1	4,930	
ENNIS BUSINESS FORMS I	EQUITY	293389102	94	6,977	SH	SOLE	1	6,977	
ENPRO INDUSTRIES INC	EQUITY	29355X107	84	8,728	SH	SOLE	1	8,728	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5635	210,120	SH	SOLE	1	210,120	
ENSCO INTL INC	EQUITY	26874Q100	385	14,350	SH	DEFINED	2		14,350
ENSCO INTL INC COM	EQUITY	26874Q100	7879	293766	SH	SOLE	3	271100	22666
ENSTAR GROUP INC	EQUITY	29358R107	51	1,292	SH	SOLE	1	1,292	
ENTEGRIS INC	EQUITY	29362U104	255	22,550	SH	SOLE	1	22,550	
ENTEGRIS INC COM	EQUITY	29362U104	16257	1438652	SH	SOLE	3	1389200	49452
ENTERASYS NETWORKS INC	EQUITY	293637104	347	86,791	SH	SOLE	1	86,791	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3222	71,892	SH	SOLE	1	71,892	
ENTERGY ARKANSAS INC	EQUITY	29364G103	5340	98,610	SH	SOLE	1	98,610	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	221	7,367	SH	SOLE	1	7,367	
ENTRAVISION COMMUNIC	EQUITY	29382R107	6	682	SH	SOLE	1	682	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	102	20,697	SH	SOLE	1	20,697	
ENZO BIOCHEM, INC.	EQUITY	294100102	188	9,618	SH	SOLE	1	9,618	
ENZON PHARMACEUTICALS INC	EQUITY	293904108	216	18,567	SH	SOLE	1	18,567	
EOG RES INC COM	EQUITY	26875P101	9327	223448	SH	SOLE	3	206400	17048
EOG RESOURCES INC	EQUITY	26875P101	2157	51,682	SH	SOLE	1	51,682	
EON LABS INC	EQUITY	29412E100	8	200	SH	SOLE	1	200	
EON LABS INC	EQUITY	29412E100	2301	60,000	SH	DEFINED	2		60,000
EON LABS INC COM	EQUITY	29412E100	15302	399000	SH	SOLE	3	393100	5900
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	146	16,159	SH	SOLE	1	16,159	
EPIQ SYSTEMS INC	EQUITY	26882D109	92	5,439	SH	SOLE	1	5,439	
EPIX MEDICAL INC	EQUITY	26881Q101	94	5,458	SH	SOLE	1	5,458	
EPIX MEDICAL INC COM	EQUITY	26881Q101	1702	100000	SH	SOLE	3	100000	
EQUIFAX, INC.	EQUITY	294429105	1403	62,998	SH	SOLE	1	62,998	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3584	87,201	SH	SOLE	1	87,201	
EQUITY INNS, INC.	EQUITY	294703103	130	17,324	SH	SOLE	1	17,324	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	39289	1427125	SH	SOLE	3	1427125	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	18513	672,470	SH	SOLE	1	672,470	
EQUITY ONE INC	EQUITY	294752100	200	11,744	SH	SOLE	1	11,744	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	19963	681807	SH	SOLE	3	681807	
EQUITY RESIDENTIAL	EQUITY	29476L107	3581	122,293	SH	SOLE	1	122,293	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	265	7,642	SH	SOLE	1	7,642	
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	209	14,229	SH	SOLE	1	14,229	
ERIE INDEMNITY COMPA	EQUITY	29530P102	15	379	SH	SOLE	1	379	
ESB FINANCIAL CORP	EQUITY	26884F102	44	3,053	SH	SOLE	1	3,053	
ESCO ELECTRONICS CORP	EQUITY	296315104	232	5,120	SH	SOLE	1	5,120	
ESPEED INC	EQUITY	296643109	227	10,053	SH	SOLE	1	10,053	
ESPEED INC CL A	EQUITY	296643109	9320	412200	SH	SOLE	3	405900	6300
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	288	14,761	SH	SOLE	1	14,761	
ESS TECHNOLOGY, INC.	EQUITY	269151106	141	13,042	SH	SOLE	1	13,042	

ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	445	7,093	SH	SOLE	1	7,093	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	62	1,808	SH	SOLE	1	1,808	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	172	8,898	SH	SOLE	1	8,898	
ETHAN ALLEN INTERIOR	EQUITY	297602104	17	471	SH	SOLE	1	471	
ETHYL CORP	EQUITY	297659609	78	6,238	SH	SOLE	1	6,238	
EUNIVERSE INC	EQUITY	298412107	10	4,538	SH	SOLE	1	4,538	
EURONET WORLDWIDE INC	EQUITY	298736109	83	6,811	SH	SOLE	1	6,811	
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	7884	104900	SH	SOLE	3	101300	3600
EVEREST RE GROUP, LTD	EQUITY	G3223R108	5780	76,900	SH	SOLE	1	76,900	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	21566	798756	SH	SOLE	3	773048	25708
EVERGREEN RESOURCES, INC.	EQUITY	299900308	446	16,526	SH	SOLE	1	16,526	
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	51	1,796	SH	SOLE	1	1,796	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	84	6,245	SH	SOLE	1	6,245	
EXACTECH INC	EQUITY	30064E109	42	2,532	SH	SOLE	1	2,532	
EXAR CORP.	EQUITY	300645108	240	17,088	SH	SOLE	1	17,088	
EXCEL TECHNOLOGY	EQUITY	30067T103	98	3,903	SH	SOLE	1	3,903	
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	62	1,780	SH	SOLE	1	1,780	
EXELIXIS, INC.	EQUITY	30161Q104	150	20,951	SH	SOLE	1	20,951	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5286	153,658	SH	SOLE	1	153,658	
EXPRESS SCRIPTS INC	EQUITY	302182100	9772	159800	SH	SOLE	3	153800	6000
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2465	40,329	SH	SOLE	1	40,329	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	177	12,850	SH	SOLE	1	12,850	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	2386	159,819	SH	SOLE	1	159,819	
EXTREME NETWORK INC	EQUITY	30226D106	261	41,230	SH	SOLE	1	41,230	
EXULT INC	EQUITY	302284104	115	14,250	SH	SOLE	1	14,250	
EXXON MOBIL CORP	EQUITY	30231G102	32057	875,748	SH	DEFINED	2		875,748
EXXON MOBIL CORP.	EQUITY	30231G102	166568	4,551,028	SH	SOLE	1	4,551,028	
F N B CORP VA	EQUITY	302930102	68	2,480	SH	SOLE	1	2,480	
F5 NETWORKS INC	EQUITY	315616102	183	9,496	SH	SOLE	1	9,496	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	15	337	SH	SOLE	1	337	
FAIR ISSAC CORP	EQUITY	303250104	3985	67,593	SH	SOLE	1	67,593	
FAIRCHILD CORP. CLASS A	EQUITY	303698104	24	4,788	SH	SOLE	1	4,788	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	2722	164,165	SH	SOLE	1	164,165	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	90	14,519	SH	SOLE	1	14,519	
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	3070	76,969	SH	SOLE	1	76,969	
FARGO ELECTRONICS	EQUITY	30744P102	61	4,911	SH	SOLE	1	4,911	
FARMER BROS. CO.	EQUITY	307675108	101	317	SH	SOLE	1	317	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	83	2,561	SH	SOLE	1	2,561	
FASTENAL CO	EQUITY	311900104	420	11,100	SH	DEFINED	2		11,100
FASTENAL CO.	EQUITY	311900104	4193	111,027	SH	SOLE	1	111,027	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	123	4,990	SH	SOLE	1	4,990	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	90	3,332	SH	SOLE	1	3,332	
FEDERAL HOME LN MTG CORP	EQUITY	313400301	942	18,000	SH	DEFINED	2		18,000
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	41189	586,732	SH	SOLE	1	586,732	
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	23	631	SH	SOLE	1	631	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1295	86,896	SH	SOLE	1	86,896	
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3472	82,853	SH	SOLE	1	82,853	

FEDERATED INVESTORS	EQUITY	314211103	1337	48,250	SH	SOLE	1	48,250	
FEDEX CORP	EQUITY	31428X106	17461	271,000	SH	DEFINED	2		271,000
FEDEX CORPORATION	EQUITY	31428X106	8314	129,040	SH	SOLE	1	129,040	
FEI COMPANY	EQUITY	30241L109	244	10,438	SH	SOLE	1	10,438	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	216	20,888	SH	SOLE	1	20,888	
FERRO CORP.	EQUITY	315405100	1531	71,666	SH	SOLE	1	71,666	
FFLC BANCORP INC	EQUITY	30242W104	51	1,747	SH	SOLE	1	1,747	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	150	5,654	SH	SOLE	1	5,654	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	5669	188,603	SH	SOLE	1	188,603	
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	135	5,418	SH	SOLE	1	5,418	
FIFTH THIRD BANCORP	EQUITY	316773100	13662	245,980	SH	SOLE	1	245,980	
FILENET CORP.	EQUITY	316869106	292	14,526	SH	SOLE	1	14,526	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	189	6,211	SH	SOLE	1	6,211	
FINANCIAL INDS CORP	EQUITY	317574101	48	3,376	SH	SOLE	1	3,376	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	78	3,564	SH	SOLE	1	3,564	
FINDWHAT.COM	EQUITY	317794105	83	4,786	SH	SOLE	1	4,786	
FINISAR CORPORATION	EQUITY	31787A101	135	58,877	SH	SOLE	1	58,877	
FINISH LINE, INC.	EQUITY	317923100	197	7,507	SH	SOLE	1	7,507	
FINLAY ENTERPRISES INC.	EQUITY	317884203	39	2,652	SH	SOLE	1	2,652	
FIRST ALBANY COMPANIES INC	EQUITY	318465101	38	2,987	SH	SOLE	1	2,987	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2703	108,568	SH	SOLE	1	108,568	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	89	3,177	SH	SOLE	1	3,177	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	18	597	SH	SOLE	1	597	
FIRST BUSEY CORP	EQUITY	319383105	97	3,763	SH	SOLE	1	3,763	
FIRST CHARTER CORP.	EQUITY	319439105	249	12,713	SH	SOLE	1	12,713	
FIRST CITIZENS BANC CORP	EQUITY	319459202	47	1,784	SH	SOLE	1	1,784	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	276	2,607	SH	SOLE	1	2,607	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	177	5,278	SH	SOLE	1	5,278	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	332	25,210	SH	SOLE	1	25,210	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	144	4,089	SH	SOLE	1	4,089	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	41	8,138	SH	SOLE	1	8,138	
FIRST DATA CORP	EQUITY	319963104	1119	28,000	SH	DEFINED	2		28,000
FIRST DATA CORP.	EQUITY	319963104	17664	236,240	SH	SOLE	1	236,240	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	49	2,102	SH	SOLE	1	2,102	
FIRST ESSEX BANCORP INC	EQUITY	320103104	145	2,855	SH	SOLE	1	2,855	
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	41	1,352	SH	SOLE	1	1,352	
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	150	7,283	SH	SOLE	1	7,283	
FIRST FINANCIAL BANCORP	EQUITY	320209109	204	13,837	SH	SOLE	1	13,837	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	216	5,848	SH	SOLE	1	5,848	
FIRST FINANCIAL CORP.	EQUITY	320218100	175	2,898	SH	SOLE	1	2,898	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	163	5,407	SH	SOLE	1	5,407	
FIRST HEALTH GROUP CORP	EQUITY	320960107	2806	107,300	SH	DEFINED	2		107,300
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3667	139,661	SH	SOLE	1	139,661	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	55	8,655	SH	SOLE	1	8,655	
FIRST INDIANA CORP.	EQUITY	32054R108	92	4,955	SH	SOLE	1	4,955	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1364	42,537	SH	SOLE	1	42,537	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	11215	349700	SH	SOLE	3	349700	

FIRST M & F CORP	EQUITY	320744105	52	1,459	SH	SOLE	1	1,459	
FIRST MERCHANTS CORP.	EQUITY	320817109	201	7,857	SH	SOLE	1	7,857	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	20	672	SH	SOLE	1	672	
FIRST NATL CORP ORANGE	EQUITY	320942105	87	3,271	SH	SOLE	1	3,271	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	456	30,228	SH	SOLE	1	30,228	
FIRST OAK BROOK BANCSH	EQUITY	335847208	68	2,732	SH	SOLE	1	2,732	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	54	1,436	SH	SOLE	1	1,436	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	90	5,073	SH	SOLE	1	5,073	
FIRST REPUBLIC BANK	EQUITY	336158100	137	4,451	SH	SOLE	1	4,451	
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	169	9,451	SH	SOLE	1	9,451	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	42	1,317	SH	SOLE	1	1,317	
FIRST ST BANCORPORATIO	EQUITY	336453105	94	3,169	SH	SOLE	1	3,169	
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2389	56,263	SH	SOLE	1	56,263	
FIRST UNITED CORP	EQUITY	33741H107	59	2,600	SH	SOLE	1	2,600	
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	73	2,307	SH	SOLE	1	2,307	
FIRSTENERGY CORP.	EQUITY	337932107	4491	140,780	SH	SOLE	1	140,780	
FIRSTFED AMER BANCORP	EQUITY	337929103	139	6,268	SH	SOLE	1	6,268	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	286	7,252	SH	SOLE	1	7,252	
FIRSTMERIT CORP.	EQUITY	337915102	2927	118,313	SH	SOLE	1	118,313	
FISERV INC	EQUITY	337738108	402	11,100	SH	DEFINED	2		11,100
FISERV INC COM	EQUITY	337738108	10546	291096	SH	SOLE	3	268200	22896
FISERV, INC.	EQUITY	337738108	5128	141,307	SH	SOLE	1	141,307	
FISHER COMMUNICATIONS INC	EQUITY	337756209	99	2,103	SH	SOLE	1	2,103	
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	28	713	SH	SOLE	1	713	
FLAG FINANCIAL CORP	EQUITY	33832H107	38	2,806	SH	SOLE	1	2,806	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	287	12,485	SH	SOLE	1	12,485	
Fleet Boston Financial Corp	EQUITY	339030108	1,508	50,000	SH	DEFINED	4	50,000	
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	47327	1,569,734	SH	SOLE	1	1,569,734	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	142	15,353	SH	SOLE	1	15,353	
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	526	37,010	SH	SOLE	1	37	
FLIR SYS INC	EQUITY	302445101	12023	469282	SH	SOLE	3	455100	14182
FLIR SYSTEMS INC (USD)	EQUITY	302445101	358	14,086	SH	SOLE	1	14,086	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	180	6,245	SH	SOLE	1	6,245	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	15	303	SH	SOLE	1	303	
FLORIDAFIRST BANCORP INC	EQUITY	343258109	60	2,297	SH	SOLE	1	2,297	
FLOWERS FOODS INC	EQUITY	343498101	306	13,423	SH	SOLE	1	13,423	
FLOWERVE CORP.	EQUITY	34354P105	1963	96,681	SH	SOLE	1	96,681	
FLUOR CORP	EQUITY	343412102	1401	37,524	SH	SOLE	1	37,524	
FLUSHING FINANCIAL CORP	EQUITY	343873105	84	4,049	SH	SOLE	1	4,049	
FMC CORP.	EQUITY	302491303	1611	63,936	SH	SOLE	1	63,936	
FMC TECHNOLOGIES INC	EQUITY	30249U101	1983	92,599	SH	SOLE	1	92,599	
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	19264	899364	SH	SOLE	3	886264	13100
FMS FINANCIAL CORP	EQUITY	302509104	27	1,612	SH	SOLE	1	1,612	
FNB CORP.	EQUITY	302520101	23	666	SH	SOLE	1	666	
FNB CORP/NORTH CAROLINA	EQUITY	302519103	53	2,110	SH	SOLE	1	2,110	
FOOT LOCKER INC	EQUITY	344849104	33	2,046	SH	SOLE	1	2,046	
FOOT LOCKER INC	EQUITY	344849104	2216	136,800	SH	DEFINED	2		136,800

FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	42	1,960	SH	SOLE	1	1,960	
FOOTSTAR, INC.	EQUITY	344912100	55	8,180	SH	SOLE	1	8,180	
FORD MOTOR CO.	EQUITY	345370860	8575	796,180	SH	SOLE	1	796,180	
FORD MTR CO DEL	EQUITY	345370860	8720	809,700	SH	DEFINED	2		809,700
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	18	418	SH	SOLE	1	418	
FOREST LABORATORIES, INC.	EQUITY	345838106	8163	158,660	SH	SOLE	1	158,660	
FOREST OIL CORP	EQUITY	346091705	2228	93,028	SH	SOLE	1	93,028	
FOREST OIL CORP COM PAR \$0.01	EQUITY	346091705	16413	685290	SH	SOLE	3	666000	19290
FORRESTER RESEARCH, INC.	EQUITY	346563109	85	5,918	SH	SOLE	1	5,918	
FORTUNE BRANDS, INC.	EQUITY	349631101	3681	64,867	SH	SOLE	1	64,867	
FORWARD AIR CORP	EQUITY	349853101	129	4,654	SH	SOLE	1	4,654	
FOSSIL, INC.	EQUITY	349882100	251	10,309	SH	SOLE	1	10,309	
FOUNDRY NETWORKS INC	EQUITY	35063R100	40	1,856	SH	SOLE	1	1,856	
FOUNDRY NETWORKS INC	EQUITY	35063R100	5272	245,100	SH	DEFINED	2		245,100
FOX ENTMT GROUP INC	EQUITY	35138T107	2441	87,200	SH	DEFINED	2		87,200
FPL Group Inc	EQUITY	302571104	3,160	50,000	SH	DEFINED	4	50,000	
FPL GROUP, INC.	EQUITY	302571104	5018	79,400	SH	SOLE	1	79,400	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	158	2,845	SH	SOLE	1	2,845	
FRANKLIN FINL CORP TEN	EQUITY	353523202	43	1,406	SH	SOLE	1	1,406	
FRANKLIN RESOURCES, INC.	EQUITY	354613101	4903	110,910	SH	SOLE	1	110,910	
FREDDIE MAC	EQUITY	313400301	17937	342,630	SH	SOLE	1	342,630	
FREDS INC CL A	EQUITY	356108100	16421	498200	SH	SOLE	3	479700	18500
FRED'S INC.	EQUITY	356108100	512	15,534	SH	SOLE	1	15,534	
FREEMARKETS INC	EQUITY	356602102	123	15,817	SH	SOLE	1	15,817	
FREEMARKETS INC	EQUITY	35671D857	8550	258,300	SH	DEFINED	2		258,300
FREEMARKETS INC	EQUITY	35671D857	2473	74,704	SH	SOLE	1	74,704	
FREEMARKETS INC	EQUITY	357288109	331	26,015	SH	SOLE	1	26,015	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	6585	381,749	SH	SOLE	1	381,749	
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	101	7,219	SH	SOLE	1	7,219	
FRONTIER AIRLINES, INC.	EQUITY	359065109	208	12,670	SH	SOLE	1	12,670	
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	196	6,564	SH	SOLE	1	6,564	
FRONTIER OIL CORP.	EQUITY	35914P105	164	11,164	SH	SOLE	1	11,164	
FTD INC-CL A	EQUITY	30265Q109	30	1,310	SH	SOLE	1	1,310	
FTI CONSULTING INC	EQUITY	302941109	305	17,600	SH	SOLE	1	17,600	
FUELCELL ENERGY INC	EQUITY	35952H106	170	14,519	SH	SOLE	1	14,519	
FULTON FIN CORP	EQUITY	360271100	31	1,524	SH	SOLE	1	1,524	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1879	77,967	SH	SOLE	1	77,967	
FURNITURE BRANDS INTL INC	EQUITY	360921100	6387	265,000	SH	DEFINED	2		265,000
G & K SERVICES, INC. CLASS A	EQUITY	361268105	254	7,264	SH	SOLE	1	7,264	
G A P INC	EQUITY	364760108	58	3,375	SH	DEFINED	2		3,375
GA FINANCIAL INC	EQUITY	361437106	48	1,787	SH	SOLE	1	1,787	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	99	2,782	SH	SOLE	1	2,782	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	339	10,500	SH	SOLE	1	10,500	
Gallagher Arthur J	EQUITY	363576109	995	35,200	SH	DEFINED	4	35,200	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	19728	697,597	SH	SOLE	1	697,597	
GALYANS TRADING INC	EQUITY	36458R101	29	2,848	SH	SOLE	1	2,848	
GAMESTOP CORP	EQUITY	36466R101	143	9,001	SH	SOLE	1	9,001	

GANNETT CO., INC.	EQUITY	364730101	9047	116,650	SH	SOLE	1	116,650	
GAP, INC.	EQUITY	364760108	6735	393,380	SH	SOLE	1	393,380	
GARDNER DENVER, INC.	EQUITY	365558105	144	6,854	SH	SOLE	1	6,854	
GARTNER INC.	EQUITY	366651206	1174	107,800	SH	SOLE	1	107,800	
GARTNER INC. CLASS A	EQUITY	366651107	368	33,364	SH	SOLE	1	33,364	
GATEWAY, INC.	EQUITY	367626108	1317	232,765	SH	SOLE	1	232,765	
GATX CORP.	EQUITY	361448103	1817	85,921	SH	SOLE	1	85,921	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	129	5,269	SH	SOLE	1	5,269	
GB&T BANCSHARES INC	EQUITY	361462104	42	1,900	SH	SOLE	1	1,900	
GBC BANCORP	EQUITY	361475106	126	3,297	SH	SOLE	1	3,297	
GCI, INC.	EQUITY	369385109	157	18,847	SH	SOLE	1	18,847	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	14	2,966	SH	SOLE	1	2,966	
GENCORP, INC.	EQUITY	368682100	120	13,399	SH	SOLE	1	13,399	
GENE LOGIC, INC.	EQUITY	368689105	62	13,269	SH	SOLE	1	13,269	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	57	3,654	SH	SOLE	1	3,654	
GENENTECH INC	EQUITY	368710406	66	820	SH	DEFINED	2		820
GENENTECH, INC.	EQUITY	368710406	313	3,910	SH	SOLE	1	3,910	
GENERAL BINDING CORP	EQUITY	369154109	27	2,590	SH	SOLE	1	2,590	
GENERAL CABLE CORP.	EQUITY	369300108	113	14,176	SH	SOLE	1	14,176	
General Dynamics	EQUITY	369550108	1,952	25,000	SH	DEFINED	4	25,000	
GENERAL DYNAMICS CORP.	EQUITY	369550108	10087	129,215	SH	SOLE	1	129,215	
GENERAL ELEC CO	EQUITY	369604103	51149	1,715,805	SH	DEFINED	2		1,715,805
General Elec Co	EQUITY	369604103	1,640	55,000	SH	DEFINED	4	55,000	
GENERAL ELECTRIC CO.	EQUITY	369604103	195436	6,556,040	SH	SOLE	1	6,556,040	
GENERAL GROWTH PROPE	EQUITY	370021107	65	907	SH	SOLE	1	907	
GENERAL MILLS, INC.	EQUITY	370334104	10158	215,800	SH	SOLE	1	215,800	
GENERAL MOTORS CORP.	EQUITY	370442105	9925	242,480	SH	SOLE	1	242,480	
GENERAL MTRS CORP	EQUITY	370442105	9819	239,907	SH	DEFINED	2		239,907
GENESCO, INC.	EQUITY	371532102	149	9,290	SH	SOLE	1	9,290	
GENESEE & WYO INC	EQUITY	371559105	123	5,203	SH	SOLE	1	5,203	
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1956	80,785	SH	SOLE	1	80,785	
GENESIS MICROCHIP INC	EQUITY	37184C103	150	13,325	SH	SOLE	1	13,325	
GEN-PROBE INC	EQUITY	36866T103	551	10,170	SH	SOLE	1	10,170	
GEN-PROBE INC NEW COM	EQUITY	36866T103	26105	481900	SH	SOLE	3	474600	7300
GENTA INC	EQUITY	37245M207	254	20,058	SH	SOLE	1	20,058	
GENTA INC	EQUITY	37245M207	1267	100,000	SH	DEFINED	2		100,000
GENTEX CORP.	EQUITY	371901109	3921	112,563	SH	SOLE	1	112,563	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	123	10,679	SH	SOLE	1	10,679	
GENUINE PARTS CO	EQUITY	372460105	9204	287,790	SH	DEFINED	2		287,790
GENUINE PARTS CO.	EQUITY	372460105	2486	77,749	SH	SOLE	1	77,749	
GENZYME CORP	EQUITY	372917104	16307	352,120	SH	SOLE	1	352,120	
GENZYME CORP	EQUITY	372917104	16655	360,100	SH	DEFINED	2		360,100
GEORGIA GULF CORP.	EQUITY	373200203	278	11,901	SH	SOLE	1	11,901	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2825	116,532	SH	SOLE	1	116,532	
GERBER SCIENTIFIC, INC.	EQUITY	373730100	63	8,915	SH	SOLE	1	8,915	
GERMAN AMERICAN BANCORP	EQUITY	373865104	66	3,779	SH	SOLE	1	3,779	
GERON CORP	EQUITY	374163103	175	12,813	SH	SOLE	1	12,813	

GETTY IMAGES INC COM	EQUITY	374276103	17567	499638	SH	Sole	3	483100		16538
GETTY IMAGES, INC.	EQUITY	374276103	20	559	SH	SOLE	1	559		
GETTY REALTY CORP.	EQUITY	374297109	163	6,661	SH	SOLE	1	6,661		
GEVITY HR INC	EQUITY	374393106	86	5,857	SH	SOLE	1	5,857		
GIBRALTAR STEEL CORP.	EQUITY	37476F103	88	4,040	SH	SOLE	1	4,040		
GILEAD SCIENCES INC	EQUITY	375558103	13434	240,200	SH	DEFINED	2		240,200	
GILEAD SCIENCES INC COM	EQUITY	375558103	4295	76800	SH	Sole	3	74200		2600
GILEAD SCIENCES, INC.	EQUITY	375558103	16377	292,240	SH	SOLE	1	292,240		
GILLETTE CO.	EQUITY	375766102	18656	583,380	SH	SOLE	1	583,380		
GLACIER BANCORP, INC.	EQUITY	37637Q105	209	7,624	SH	SOLE	1	7,624		
GLADSTONE CAPITAL CORP	EQUITY	376535100	73	3,741	SH	SOLE	1	3,741		
GLATFELTER, P.H. CO.	EQUITY	377316104	940	79,756	SH	SOLE	1	79,756		
GLAXO PLC	EQUITY	37733W105	118	2,765	SH	DEFINED	2		2,765	
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	466	24,697	SH	SOLE	1	24,697		
GLIMCHER REALITY TRUST	EQUITY	379302102	277	13,149	SH	SOLE	1	13,149		
GLOBAL IMAGING SYSTEMS COM	EQUITY	37934A100	16060	652832	SH	Sole	3	630400		22432
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	156	6,326	SH	SOLE	1	6,326		
GLOBAL INDUSTRIES LT	EQUITY	379336100	139	30,400	SH	SOLE	1	30,400		
GLOBAL PAYMENTS INC.	EQUITY	37940X102	17	470	SH	SOLE	1	470		
GLOBAL POWER EQUIPME	EQUITY	37941P108	55	10,487	SH	SOLE	1	10,487		
GLOBESPAN VIRATA INC	EQUITY	37957V106	326	45,092	SH	SOLE	1	45,092		
GOLD BANK CORP., INC.	EQUITY	379907108	183	15,051	SH	SOLE	1	15,051		
GOLDEN TELECOM INC	EQUITY	38122G107	146	5,351	SH	SOLE	1	5,351		
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	5895	65,860	SH	SOLE	1	65,860		
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	2551	28,500	SH	DEFINED	2		28,500	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	60241	718,015	SH	SOLE	1	718,015		
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	20115	239,750	SH	DEFINED	2		239,750	
GOODRICH CORP.	EQUITY	382388106	1273	52,506	SH	SOLE	1	52,506		
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	921	140,188	SH	SOLE	1	140,188		
GOODYS FAMILY CLOTHING	EQUITY	382588101	77	7,859	SH	SOLE	1	7,859		
GORMAN RUPP CO COM	EQUITY	383082104	71	3,129	SH	SOLE	1	3,129		
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	2955	80,760	SH	SOLE	1	80,760		
GRACE, W.R. & CO.	EQUITY	38388F108	166	53,513	SH	SOLE	1	53,513		
GRACO INC	EQUITY	384109104	1543	41,100	SH	DEFINED	2		41,100	
GRACO, INC.	EQUITY	384109104	2416	64,343	SH	SOLE	1	64,343		
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	184	22,939	SH	SOLE	1	22,939		
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1337	71,585	SH	SOLE	1	71,585		
GRANT PRIDECO INC	EQUITY	38821G101	1733	170,100	SH	SOLE	1	170,100		
GRANT PRIDECO INC	EQUITY	38821G101	115	11,300	SH	DEFINED	2		11,300	
GRAY TELEVISION INC	EQUITY	389375106	199	17,043	SH	SOLE	1	17,043		
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	41	2,876	SH	SOLE	1	2,876		
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	51	6,318	SH	SOLE	1	6,318		
GREAT LAKES CHEM CORP.	EQUITY	390568103	751	37,361	SH	SOLE	1	37,361		
GREAT LAKES REIT, INC.	EQUITY	390752103	97	6,065	SH	SOLE	1	6,065		
GREAT PLAINS ENERGY INC	EQUITY	391164100	2941	96,998	SH	SOLE	1	96,998		
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	94	2,417	SH	SOLE	1	2,417		
GREATER BAY BANCORP	EQUITY	391648102	1935	92,953	SH	SOLE	1	92,953		

GREATER COMMUNITY BANCORP	EQUITY	39167M108	35	2,206	SH	SOLE	1	2,206	
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	30	1,513	SH	SOLE	1	1,513	
GREENBRIER COMPANIES INC	EQUITY	393657101	31	2,292	SH	SOLE	1	2,292	
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	60	2,500	SH	SOLE	1	2,500	
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5739	192,213	SH	SOLE	1	192,213	
GREIF INC CL A	EQUITY	397624107	143	5,505	SH	SOLE	1	5,505	
GREY GLOBAL GROUP INC	EQUITY	39787M108	285	375	SH	SOLE	1	375	
GREY WOLF, INC.	EQUITY	397888108	250	71,930	SH	SOLE	1	71,930	
GRIFFON CORP.	EQUITY	398433102	172	9,595	SH	SOLE	1	9,595	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	241	6,983	SH	SOLE	1	6,983	
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	69	3,844	SH	SOLE	1	3,844	
GSI COMMERCE INC	EQUITY	36238G102	66	6,590	SH	SOLE	1	6,590	
GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	31	9,877	SH	SOLE	1	9,877	
GTECH HLDGS CORP	EQUITY	400518106	1710	39,900	SH	DEFINED	2		39,900
GTECH HOLDINGS CORP.	EQUITY	400518106	3490	81,443	SH	SOLE	1	81,443	
GUESS? INC	EQUITY	401617105	29	3,216	SH	SOLE	1	3,216	
GUIDANT CORP.	EQUITY	401698105	10792	230,360	SH	SOLE	1	230,360	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	60	9,678	SH	SOLE	1	9,678	
GUITAR CENTER INC	EQUITY	402040109	10979	341400	SH	SOLE	3	328700	12700
GUITAR CENTER, INC.	EQUITY	402040109	185	5,762	SH	SOLE	1	5,762	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	3,005	SH	SOLE	1	3,005	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	82	5,800	SH	SOLE	1	5,800	
Gulfterra Energy Partners	EQUITY	40274U108	1,404	35,000	SH	DEFINED	4	35,000	
GUNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	35	2,300	SH	SOLE	1	2,300	
GYMBOREE CORP	EQUITY	403777105	1712	121,500	SH	DEFINED	2		121,500
GYMBOREE CORP.	EQUITY	403777105	177	12,560	SH	SOLE	1	12,560	
H J HEINZ CO.	EQUITY	423074103	5206	151,870	SH	SOLE	1	151,870	
H.B. FULLER CO.	EQUITY	359694106	294	12,127	SH	SOLE	1	12,127	
HAEMONETICS CORP.	EQUITY	405024100	161	6,823	SH	SOLE	1	6,823	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	173	9,515	SH	SOLE	1	9,515	
HALLIBURTON CO.	EQUITY	406216101	4701	193,870	SH	SOLE	1	193,870	
HALLIBURTON COMPANY	EQUITY	406216101	85	3,510	SH	DEFINED	2		3,510
HAMPSHIRE GROUP LTD	EQUITY	408859106	27	851	SH	SOLE	1	851	
HANCOCK FABRICS, INC.	EQUITY	409900107	98	6,193	SH	SOLE	1	6,193	
HANCOCK HOLDING CO.	EQUITY	410120109	282	5,719	SH	SOLE	1	5,719	
HANDLEMAN CO.	EQUITY	410252100	172	10,187	SH	SOLE	1	10,187	
HANDSPRING INC	EQUITY	410293104	28	24,395	SH	SOLE	1	24,395	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	136	8,838	SH	SOLE	1	8,838	
HANMI FINL CORP	EQUITY	410495105	79	3,957	SH	SOLE	1	3,957	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1219	123,142	SH	SOLE	1	123,142	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	239	8,952	SH	SOLE	1	8,952	
HARLAND, JOHN H. CO.	EQUITY	412693103	314	11,873	SH	SOLE	1	11,873	
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	6414	133,070	SH	SOLE	1	133,070	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	300	12,882	SH	SOLE	1	12,882	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	238	10,159	SH	SOLE	1	10,159	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	46	465	SH	SOLE	1	465	
HARMONIC INC.	EQUITY	413160102	162	25,833	SH	SOLE	1	25,833	

HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2082	49,435	SH	SOLE	1	49,435	
HARRIS CORP.	EQUITY	413875105	3331	93,059	SH	SOLE	1	93,059	
HARRIS INTERACTIVE INC	EQUITY	414549105	128	18,143	SH	SOLE	1	18,143	
HARRIS INTERACTIVE INC COM	EQUITY	414549105	8751	1243000	SH	SOLE	3	1229500	13500
HARSCO CORP.	EQUITY	415864107	2196	57,085	SH	SOLE	1	57,085	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2288	124,071	SH	SOLE	1	124,071	
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	63994	1,215,929	SH	SOLE	1	1,215,929	
HARVEST NATURAL RESOUR	EQUITY	41754V103	93	15,045	SH	SOLE	1	15,045	
HASBRO, INC.	EQUITY	418056107	1441	77,142	SH	SOLE	1	77,142	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	123	6,754	SH	SOLE	1	6,754	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2880	66,166	SH	SOLE	1	66,166	
HAWTHORNE FINL CORP	EQUITY	420542102	132	3,282	SH	SOLE	1	3,282	
HCA INC.	EQUITY	404119109	9782	265,390	SH	SOLE	1	265,390	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2596	89,282	SH	SOLE	1	89,282	
HEADWATERS INC	EQUITY	42210P102	179	11,118	SH	SOLE	1	11,118	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9282	198768	SH	SOLE	3	198768	
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	41	880	SH	SOLE	1	880	
Health Care Prop Investors	EQUITY	421915109	2,102	45,000	SH	DEFINED	4	45,000	
HEALTH CARE REIT, INC.	EQUITY	42217K106	532	17,238	SH	SOLE	1	17,238	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2751	126,124	SH	SOLE	1	126,124	
HEALTH NET INC. CLASS A	EQUITY	42222G108	5160	162,932	SH	SOLE	1	162,932	
Healthcare Realty Trust	EQUITY	421946104	2,079	65,000	SH	DEFINED	4	65,000	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	19	606	SH	SOLE	1	606	
HEALTHCARE SVCS GRP IN	EQUITY	421906108	66	3,999	SH	SOLE	1	3,999	
HEALTHEXTRAS INC	EQUITY	422211102	212	24,640	SH	SOLE	1	24,640	
HEARST-ARGYLE TELEVI	EQUITY	422317107	11	438	SH	SOLE	1	438	
HEARTLAND EXPRESS INC	EQUITY	422347104	662	27,544	SH	DEFINED	2		27,544
HEARTLAND EXPRESS, INC.	EQUITY	422347104	310	12,925	SH	SOLE	1	12,925	
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	74	2,652	SH	SOLE	1	2,652	
HECLA MNG CO	EQUITY	422704106	245	46,739	SH	SOLE	1	46,739	
HEICO CORP.	EQUITY	422806109	76	5,605	SH	SOLE	1	5,605	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	118	6,957	SH	SOLE	1	6,957	
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	50672	2092158	SH	SOLE	3	2055200	36958
HELIX TECHNOLOGY CORP.	EQUITY	423319102	182	11,151	SH	SOLE	1	11,151	
HELMERICH & PAYNE, INC.	EQUITY	423452101	3139	120,092	SH	SOLE	1	120,092	
HENRY JACK & ASSOCIATES	EQUITY	426281101	2142	123,164	SH	SOLE	1	123,164	
HENRY SCHEIN INC	EQUITY	806407102	3607	63,604	SH	SOLE	1	63,604	
HERCULES, INC.	EQUITY	427056106	1080	95,311	SH	SOLE	1	95,311	
HERITAGE COMMERCE CORP	EQUITY	426927109	52	4,799	SH	SOLE	1	4,799	
HERITAGE FINANCIAL CORP	EQUITY	42722X106	50	2,303	SH	SOLE	1	2,303	
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	7991	276700	SH	SOLE	3	276700	
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	228	7,908	SH	SOLE	1	7,908	
HERLEY INDS INC DEL	EQUITY	427398102	81	4,643	SH	SOLE	1	4,643	
HERMAN MILLER, INC.	EQUITY	600544100	15107	663,443	SH	SOLE	1	663,443	
HERSHEY FOODS CORP.	EQUITY	427866108	4550	62,601	SH	SOLE	1	62,601	
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	7	304	SH	SOLE	1	304	
HEWLETT PACKARD CO	EQUITY	428236103	13610	702,987	SH	DEFINED	2		702,987

HEWLETT PACKARD CO.	EQUITY	428236103	41902	2,164,381	SH	SOLE	1	2,164,381	
HEXCEL CORP.	EQUITY	428291108	56	9,487	SH	SOLE	1	9,487	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	112	4,666	SH	SOLE	1	4,666	
HIBERNIA CORP	EQUITY	428656102	5582	275,500	SH	DEFINED	2		275,500
HIBERNIA CORP. CLASS A	EQUITY	428656102	4432	218,766	SH	SOLE	1	218,766	
HICKORY TECH CORP	EQUITY	429060106	64	5,524	SH	SOLE	1	5,524	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	13987	586200	SH	SOLE	3	586200	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	545	22,852	SH	SOLE	1	22,852	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	398	12,832	SH	SOLE	1	12,832	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4879	86,481	SH	SOLE	1	86,481	
HILTON HOTELS CORP	EQUITY	432848109	2738	168,791	SH	SOLE	1	168,791	
HILTON HOTELS CORP	EQUITY	432848109	9802	604,300	SH	DEFINED	2		604,300
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	45	1,899	SH	SOLE	1	1,899	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	221	17,923	SH	SOLE	1	17,923	
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	71	2,920	SH	SOLE	1	2,920	
HOLLY CORP.	EQUITY	435758305	104	4,217	SH	SOLE	1	4,217	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	386	22,705	SH	SOLE	1	22,705	
HOLLYWOOD PARK, INC.	EQUITY	723456109	64	9,184	SH	SOLE	1	9,184	
HOLOGIC INC	EQUITY	436440101	114	8,412	SH	SOLE	1	8,412	
HOME DEPOT INC	EQUITY	437076102	13405	420,717	SH	DEFINED	2		420,717
HOME DEPOT, INC.	EQUITY	437076102	33329	1,046,450	SH	SOLE	1	1,046,450	
HOME PROPERTIES INC.	EQUITY	437306103	466	11,899	SH	SOLE	1	11,899	
HOMESTORE.COM	EQUITY	437852106	103	37,144	SH	SOLE	1	37,144	
HON INDS INC	EQUITY	438092108	1519	41,100	SH	DEFINED	2		41,100
HON INDUSTRIES INC.	EQUITY	438092108	3002	81,213	SH	SOLE	1	81,213	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	9839	373,390	SH	SOLE	1	373,390	
HONEYWELL INTL INC	EQUITY	438516106	18837	714,878	SH	DEFINED	2		714,878
HOOKER FURNITURE CORP	EQUITY	439038100	44	1,298	SH	SOLE	1	1,298	
HOOPER HOLMES, INC.	EQUITY	439104100	161	24,242	SH	SOLE	1	24,242	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1103	76,012	SH	SOLE	1	76,012	
HORIZON FINANCIAL CORP	EQUITY	44041F105	73	4,550	SH	SOLE	1	4,550	
HORIZON OFFSHORE, INC.	EQUITY	44043J105	46	11,287	SH	SOLE	1	11,287	
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	1271	53,154	SH	SOLE	1	53,154	
HORMEL FOODS CORP.	EQUITY	440452100	4435	192,973	SH	SOLE	1	192,973	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	8103	231000	SH	SOLE	3	231000	
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	3075	87,645	SH	SOLE	1	87,645	
HOT TOPIC INC	EQUITY	441339108	454	20,137	SH	SOLE	1	20,137	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	204	5,821	SH	SOLE	1	5,821	
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	2687	41,743	SH	SOLE	1	41,743	
HRPT PROPERTIES TRUST	EQUITY	40426W101	19	2,052	SH	SOLE	1	2,052	
HS RESOURCES, INC.	EQUITY	492386107	2188	49,015	SH	SOLE	1	49,015	
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	1227	18,585	SH	SOLE	1	18,585	
HUBBELL INC. CLASS B	EQUITY	443510201	3033	83,121	SH	SOLE	1	83,121	
HUDSON CITY BANCORP	EQUITY	443683107	33	1,082	SH	SOLE	1	1,082	
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	61	3,164	SH	SOLE	1	3,164	
HUDSON RIVER BANKCORP.	EQUITY	444128102	208	6,482	SH	SOLE	1	6,482	
HUGHES SUPPLY, INC.	EQUITY	444482103	325	10,011	SH	SOLE	1	10,011	

HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	143	10,446	SH	SOLE	1	10,446	
HUMANA, INC.	EQUITY	444859102	1391	77,051	SH	SOLE	1	77,051	
HUMBOLDT BANCORP	EQUITY	445069107	82	5,281	SH	SOLE	1	5,281	
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	13	1,432	SH	SOLE	1	1,432	
HUNT J B TRANS SVCS INC	EQUITY	445658107	6448	247,800	SH	DEFINED	2		247,800
HUNT JB TRANS SVC INC COM	EQUITY	445658107	13227	508352	SH	SoLe	3	472300	36052
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2029	102,229	SH	SOLE	1	102,229	
HUSDON UNITED BANCORP	EQUITY	444165104	23	649	SH	SOLE	1	649	
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	321	9,766	SH	SOLE	1	9,766	
HYDRIL	EQUITY	448774109	120	5,890	SH	SOLE	1	5,890	
HYPERCOM CORP	EQUITY	44913M105	60	11,092	SH	SOLE	1	11,092	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	452	15,576	SH	SOLE	1	15,576	
I SHARES MSCI EMU	EQUITY	464286608	188	3,720	SH	SOLE	1	3,720	
IBERIABANK CORP	EQUITY	450828108	151	2,865	SH	SOLE	1	2,865	
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	55	1,110	SH	SOLE	1	1,110	
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1996	116,294	SH	SOLE	1	116,294	
Icon Plc - Sponsored ADR	EQUITY	45103T107	2774	73,600	SH	SOLE	1	73,600	
ICOS CORP COM	EQUITY	449295104	10197	266100	SH	SoLe	3	261700	4400
ICOS CORPORATION	EQUITY	449295104	183	4,783	SH	SOLE	1	4,783	
ICT GROUP INC	EQUITY	44929Y101	25	2,345	SH	SOLE	1	2,345	
ICU MEDICAL, INC.	EQUITY	44930G107	122	4,507	SH	SOLE	1	4,507	
ID BIOMEDICAL CORP	EQUITY	44936D108	2779	158,900	SH	DEFINED	2		158,900
IDACORP, INC.	EQUITY	451107106	1768	69,320	SH	SOLE	1	69,320	
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	11079	126,813	SH	SOLE	1	126,813	
IDENTIX INC	EQUITY	451906101	192	36,524	SH	SOLE	1	36,524	
IDEX CORP.	EQUITY	45167R104	399	10,948	SH	SOLE	1	10,948	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	23	548	SH	SOLE	1	548	
IDINE REWARDS NETWORK	EQUITY	45168A100	156	9,575	SH	SOLE	1	9,575	
IDT CORP.	EQUITY	448947101	15	870	SH	SOLE	1	870	
IDX SYSTEMS CORP.	EQUITY	449491109	170	7,368	SH	SOLE	1	7,368	
IGATE CORP	EQUITY	45169U105	51	8,660	SH	SOLE	1	8,660	
IGEN INTERNATIONAL, INC.	EQUITY	449536101	442	7,670	SH	SOLE	1	7,670	
IHOP CORP.	EQUITY	449623107	278	8,455	SH	SOLE	1	8,455	
II-VI INC	EQUITY	902104108	93	4,673	SH	SOLE	1	4,673	
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	15	2,090	SH	SOLE	1	2,090	
ILEX ONCOLOGY INC	EQUITY	451923106	271	16,189	SH	SOLE	1	16,189	
ILEX ONCOLOGY INC	EQUITY	451923106	1661	100,000	SH	DEFINED	2		100,000
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	10606	160,060	SH	SOLE	1	160,060	
IMAGISTICS INTL INC	EQUITY	45247T104	192	6,609	SH	SOLE	1	6,609	
IMATION CORP.	EQUITY	45245A107	1626	49,814	SH	SOLE	1	49,814	
IMC GLOBAL INC	EQUITY	449669100	10	1,500	SH	DEFINED	2		1,500
IMC GLOBAL, INC.	EQUITY	449669100	1498	233,715	SH	SOLE	1	233,715	
IMCLONE SYSTEMS	EQUITY	45245W109	36	934	SH	SOLE	1	934	
IMMUCOR INC	EQUITY	452526106	147	5,451	SH	SOLE	1	5,451	
IMMUNOGEN INC	EQUITY	45253H101	77	17,339	SH	SOLE	1	17,339	
IMMUNOMEDICS, INC.	EQUITY	452907108	131	17,816	SH	SOLE	1	17,816	
IMPAC MED SYS INC COM	EQUITY	45255A104	2469	138000	SH	SoLe	3	138000	

IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	47	2,628	SH	SOLE	1	2,628	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	3105	191,779	SH	SOLE	1	191,779	
IMPAX LABORATORIES INC	EQUITY	45256B101	148	11,849	SH	SOLE	1	11,849	
IMPERIAL SUGAR CO	EQUITY	453096208	2111	210,272	SH	SOLE	1	210,272	
IMS HEALTH, INC.	EQUITY	449934108	2270	107,589	SH	SOLE	1	107,589	
INAMED CORP	EQUITY	453235103	558	7,596	SH	SOLE	1	7,596	
INAMED CORP	EQUITY	453235103	1866	25,400	SH	DEFINED	2		25,400
INCYTE CORP	EQUITY	45337C102	142	30,623	SH	SOLE	1	30,623	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2686	76,502	SH	SOLE	1	76,502	
INDEPENDENCE HLDG CO N	EQUITY	453440307	30	1,386	SH	SOLE	1	1,386	
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	129	5,027	SH	SOLE	1	5,027	
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	225	7,686	SH	SOLE	1	7,686	
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	86	16,038	SH	SOLE	1	16,038	
INDYMAC BANCORP, INC.	EQUITY	456607100	1803	77,804	SH	SOLE	1	77,804	
INET TECHNOLOGY	EQUITY	45662V105	71	5,556	SH	SOLE	1	5,556	
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	149	5,284	SH	SOLE	1	5,284	
INFOCUS CORPORATION	EQUITY	45665B106	77	15,910	SH	SOLE	1	15,910	
INFONET SERVICES COR	EQUITY	45666T106	61	29,158	SH	SOLE	1	29,158	
INFORMATICA CORP	EQUITY	45666Q102	203	27,342	SH	SOLE	1	27,342	
INFORMATION HOLDINGS INC.	EQUITY	456727106	108	5,402	SH	SOLE	1	5,402	
INFOSPACE INC.	EQUITY	45678T201	221	10,836	SH	SOLE	1	10,836	
INFOUSA INC. CLASS B	EQUITY	456818301	95	12,623	SH	SOLE	1	12,623	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	7850	146,900	SH	DEFINED	2		146,900
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	4084	76,430	SH	SOLE	1	76,430	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	36	3,647	SH	SOLE	1	3,647	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	20	1,530	SH	SOLE	1	1,530	
INNKEEPERS USA TRUST	EQUITY	4576J0104	100	11,468	SH	SOLE	1	11,468	
INNOVEX INC/MN	EQUITY	457647105	66	6,635	SH	SOLE	1	6,635	
INPUT/OUTPUT, INC.	EQUITY	457652105	74	18,874	SH	SOLE	1	18,874	
INSIGHT COMMUNICATIO	EQUITY	45768V108	181	18,978	SH	SOLE	1	18,978	
INSIGHT ENTERPRISES COM	EQUITY	45765U103	9837	646352	SH	SOLE	3	625000	21352
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	300	19,713	SH	SOLE	1	19,713	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	171	9,623	SH	SOLE	1	9,623	
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	207	11,977	SH	SOLE	1	11,977	
INSTINET GROUP INCORPORATED	EQUITY	457750107	8	1,786	SH	SOLE	1	1,786	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	42	3,729	SH	SOLE	1	3,729	
INSWEB CORP	EQUITY	45809K202	46	9,194	SH	SOLE	1	9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	126	6,538	SH	SOLE	1	6,538	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9573	338,400	SH	DEFINED	2		338,400
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	215	7,606	SH	SOLE	1	7,606	
INTEGRAL SYS INC MD COM	EQUITY	45810H107	329	18200	SH	SOLE	3	18200	
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	75	4,149	SH	SOLE	1	4,149	
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	36026	1199272	SH	SOLE	3	1161700	37572
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	3091	102,482	SH	SOLE	1	102,482	
INTEGRATED DEFENSE TEC	EQUITY	45819B101	69	4,090	SH	SOLE	1	4,090	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	7064	568,749	SH	SOLE	1	568,749	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	93	13,522	SH	SOLE	1	13,522	

INTEGRATED SILICON SOLUTION	EQUITY	45812P107	118	11,866	SH	SOLE	1	11,866		
INTEL CORP	EQUITY	458140100	37472	1,362,082	SH	DEFINED	2		1,362,082	
INTEL CORP.	EQUITY	458140100	129251	4,696,620	SH	SOLE	1	4,696,620		
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	49	20,921	SH	SOLE	1	20,921		
INTER PARFUMS INC	EQUITY	458334109	14	1,453	SH	SOLE	1	1,453		
INTERACTIVE DATA CORP	EQUITY	45840J107	9	538	SH	SOLE	1	538		
INTERACTIVECORP	EQUITY	45840Q101	12480	49,282	SH	SOLE	1	376,128		
INTERCEPT INC	EQUITY	45845L107	104	7,644	SH	SOLE	1	7,644		
INTERCHANGE FINL SVCS	EQUITY	458447109	98	4,770	SH	SOLE	1	4,770		
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	15	970	SH	SOLE	1	970		
INTERFACE, INC. CLASS A	EQUITY	458665106	100	18,588	SH	SOLE	1	18,588		
INTERGRAPH CORP.	EQUITY	458683109	430	18,307	SH	SOLE	1	18,307		
INTERLAND INC	EQUITY	458727203	40	5,232	SH	SOLE	1	5,232		
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	157	7,030	SH	SOLE	1	7,030		
INTERMUNE INC.	EQUITY	45884X103	205	10,693	SH	SOLE	1	10,693		
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	16	376	SH	SOLE	1	376		
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	23811	281,190	SH	DEFINED	2		281,190	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	23382	830624	SH	SOLE	3	773400		57224
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	1126	40,000	SH	DEFINED	2		40,000	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	4366	155,092	SH	SOLE	1	155,092		
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	175	7,503	SH	SOLE	1	7,503		
INTERNATIONAL PAPER CO.	EQUITY	460146103	21394	548,280	SH	SOLE	1	548,280		
International Rectifier	EQUITY	460254105	1,498	40,000	SH	DEFINED	4	40,000		
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	3370	90,020	SH	SOLE	1	90,020		
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3262	74,312	SH	SOLE	1	74,312		
INTERNET SECURITY SY	EQUITY	46060X107	1061	84,868	SH	SOLE	1	84,868		
INTERPOOL, INC.	EQUITY	46062R108	46	2,874	SH	SOLE	1	2,874		
INTERPORE INTERNATIONAL	EQUITY	46062W107	114	7,431	SH	SOLE	1	7,431		
INTERPUBLIC GROUP CORP	EQUITY	460690100	2472	175,045	SH	SOLE	1	175,045		
INTERPUBLIC GROUP COS INC	EQUITY	460690100	8807	623,735	SH	DEFINED	2		623,735	
INTERSIL CORP	EQUITY	46069S109	6393	268,600	SH	DEFINED	2		268,600	
INTERSIL CORP -CL A	EQUITY	46069S109	4615	193,906	SH	SOLE	1	193,906		
INTERSILL CORP	EQUITY	46069S109	8918	374712	SH	SOLE	3	348600		26112
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1219	81,244	SH	SOLE	1	81,244		
INTERTAN INC.	EQUITY	461120107	80	8,771	SH	SOLE	1	8,771		
INTER-TEL, INC.	EQUITY	458372109	195	7,944	SH	SOLE	1	7,944		
INTERVIDEO INC COM	EQUITY	46114Y101	2572	119900	SH	SOLE	3	119900		
INTERVOICE-BRITE INC.	EQUITY	46114Z101	130	14,574	SH	SOLE	1	14,574		
INTERWOVEN INC	EQUITY	46114T102	118	43,972	SH	SOLE	1	43,972		
INTL BUSINESS MACHINES CORP	EQUITY	459200101	119757	1,355,795	SH	SOLE	1	1,355,795		
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	3931	118,841	SH	SOLE	1	118,841		
INTRADO INC	EQUITY	46117A100	140	6,161	SH	SOLE	1	6,161		
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	662	75,000	SH	DEFINED	2		75,000	
Intuit	EQUITY	461202103	965	20,000	SH	DEFINED	4	20,000		
INTUIT, INC.	EQUITY	461202103	5255	108,942	SH	SOLE	1	108,942		
INTUITIVE SURGICAL INC	EQUITY	46120E602	159	9,566	SH	SOLE	1	9,566		
INVACARE CORP.	EQUITY	461203101	421	11,207	SH	SOLE	1	11,207		

INVERESK RESEARCH GROUP INC	EQUITY	461238107	251	12,656	SH	SOLE	1	12,656		
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	112	4,401	SH	SOLE	1	4,401		
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	1645	85,776	SH	SOLE	1	85,776		
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2889	91,594	SH	SOLE	1	91,594		
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	150	15,332	SH	SOLE	1	15,332		
INVISION TECHNOLOGIES	EQUITY	461851107	178	7,333	SH	SOLE	1	7,333		
INVITROGEN CORP	EQUITY	46185R100	223	3,841	SH	SOLE	1	3,841		
INVITROGEN CORP	EQUITY	46185R100	1160	20,000	SH	DEFINED	2		20,000	
INVITROGEN CORP COM	EQUITY	46185r100	4984	85944	SH	SOLE	3	79300		6644
IOMEGA CORP	EQUITY	462030305	244	21,929	SH	SOLE	1	21,929		
IONICS, INC.	EQUITY	462218108	183	7,500	SH	SOLE	1	7,500		
IPASS INC COM	EQUITY	46261V108	724	30800	SH	SOLE	3	30800		
IPAYMENT INC	EQUITY	46262E105	52	2,331	SH	SOLE	1	2,331		
IPAYMENT INC COM	EQUITY	46262E105	1366	60000	SH	SOLE	3	60000		
IPC HOLDINGS LTDS	EQUITY	G4933P101	410739	11,722,000	SH	SOLE	1	11,722,000		
IRON MOUNTAIN INC.	EQUITY	462846106	42	1,180	SH	SOLE	1	1,180		
IRON MTN INC DEL COM	EQUITY	462846106	10216	284556	SH	SOLE	3	262550		22006
IRSA - SP GDR	EQUITY	450047204	1221	132,728	SH	SOLE	1	132,728		
IRWIN FINANCIAL CORP.	EQUITY	464119106	162	6,656	SH	SOLE	1	6,656		
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	199	2,300	SH	SOLE	1	2,300		
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	1919	16,400	SH	SOLE	1	16,400		
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	218	24,840	SH	SOLE	1	24,840		
ISHARES RUSSELL 2000	EQUITY	464287655	708	7,300	SH	SOLE	1	7,300		
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	830	12,600	SH	SOLE	1	12,600		
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	984	12,100	SH	SOLE	1	12,100		
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1140	22,400	SH	SOLE	1	22,400		
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1260	25,900	SH	SOLE	1	25,900		
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	124	18,978	SH	SOLE	1	18,978		
ISLE OF CAPRI CASINOS	EQUITY	464592104	128	6,439	SH	SOLE	1	6,439		
ISTAR FINANCIAL INC	EQUITY	45031U101	56	1,432	SH	SOLE	1	1,432		
I-STAT CORP.	EQUITY	450312103	88	6,581	SH	SOLE	1	6,581		
ITLA CAP CORP	EQUITY	450565106	85	1,997	SH	SOLE	1	1,997		
ITRON, INC.	EQUITY	465741106	175	8,701	SH	SOLE	1	8,701		
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	37	779	SH	SOLE	1	779		
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	55790	1164242	SH	SOLE	3	1128700		35542
ITT INDUSTRIAL INC	EQUITY	450911102	2482	41,482	SH	SOLE	1	41,482		
IVAX CORP.	EQUITY	465823102	5368	273,873	SH	SOLE	1	273,873		
IXIA	EQUITY	45071R109	106	9,811	SH	SOLE	1	9,811		
IXYS CORP.	EQUITY	46600W106	69	7,366	SH	SOLE	1	7,366		
J & J SNACK FOODS CORP	EQUITY	466032109	94	2,628	SH	SOLE	1	2,628		
J JILL GROUP INC	EQUITY	466189107	85	7,343	SH	SOLE	1	7,343		
J P MORGAN CHASE + CO	EQUITY	46625H100	22992	669,677	SH	DEFINED	2		669,677	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	2898	110,654	SH	SOLE	1	110,654		
J.C. PENNEY CO., INC.	EQUITY	708160106	33192	1,553,207	SH	SOLE	1	1,553,207		
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	33514	976,230	SH	SOLE	1	976,230		
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	268	7,090	SH	SOLE	1	7,090		
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	1241	32800	SH	SOLE	3	32800		

JABIL CIRCUIT INC COM	EQUITY	466313103	15713	603200	SH	Sole	3	579500	23700
JABIL CIRCUIT, INC.	EQUITY	466313103	22244	853,902	SH	SOLE	1	853,902	
JACK IN THE BOX INC.	EQUITY	466367109	257	14,449	SH	SOLE	1	14,449	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3507	77,757	SH	SOLE	1	77,757	
JACUZZI BRANDS INC	EQUITY	469865109	198	32,014	SH	SOLE	1	32,014	
JAKKS PACIFIC, INC.	EQUITY	47012E106	129	10,505	SH	SOLE	1	10,505	
JANUS CAPITAL GROUP	EQUITY	47102X105	1493	106,863	SH	SOLE	1	106,863	
JARDEN CORP	EQUITY	471109108	231	6,117	SH	SOLE	1	6,117	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	180	12,178	SH	SOLE	1	12,178	
JDS UNIPHASE CORP	EQUITY	46612J101	2690	747,258	SH	SOLE	1	747,258	
JEFFERIES GROUP, INC.	EQUITY	472319102	18	616	SH	SOLE	1	616	
JEFFERIES GRP INC NEW COM	EQUITY	472319102	32233	1121164	SH	Sole	3	1092800	28364
JEFFERSON-PILOT CORP.	EQUITY	475070108	4365	98,361	SH	SOLE	1	98,361	
JETBLUE AIRWAYS CORP	EQUITY	477143101	5504	90,409	SH	SOLE	1	90,409	
JETBLUE AWYS CORP	EQUITY	477143101	14200	232,900	SH	DEFINED	2		232,900
JLG INDUSTRIES, INC.	EQUITY	466210101	212	18,374	SH	SOLE	1	18,374	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2952	70,018	SH	SOLE	1	70,018	
JNI CORP	EQUITY	46622G105	68	9,817	SH	SOLE	1	9,817	
JO-ANN STORES INC [A]	EQUITY	47758P109	181	6,484	SH	SOLE	1	6,484	
JOHN B. SANFILIPPO & SON	EQUITY	800422107	49	2,285	SH	SOLE	1	2,285	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	6666	197,220	SH	SOLE	1	197,220	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	24	906	SH	SOLE	1	906	
JOHNSON & JOHNSON	EQUITY	478160104	84260	1,701,540	SH	SOLE	1	1,701,540	
JOHNSON + JOHNSON	EQUITY	478160104	24435	493,410	SH	DEFINED	2		493,410
Johnson and Johnson	EQUITY	478160104	2,971	60,000	SH	DEFINED	4	60,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	3787	40,027	SH	SOLE	1	40,027	
JONES APPAREL GROUP, INC.	EQUITY	480074103	1724	57,593	SH	SOLE	1	57,593	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	212	11,482	SH	SOLE	1	11,482	
JOS A BANK CLOTHIERS INC	EQUITY	480838101	83	1,898	SH	SOLE	1	1,898	
JOURNAL REGISTER CO.	EQUITY	481138105	248	13,250	SH	SOLE	1	13,250	
JOY GLOBAL INC.	EQUITY	481165108	326	20,450	SH	SOLE	1	20,450	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	336	22,418	SH	SOLE	1	22,418	
K V PHARMACEUT [A]	EQUITY	482740206	292	12,974	SH	SOLE	1	12,974	
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	5677	252300	SH	Sole	3	252300	
K2, INC.	EQUITY	482732104	149	10,036	SH	SOLE	1	10,036	
KADANT INC	EQUITY	48282T104	97	5,078	SH	SOLE	1	5,078	
KAMAN CORP., CLASS A	EQUITY	483548103	121	9,343	SH	SOLE	1	9,343	
KANA SOFTWARE INC.	EQUITY	483600300	39	9,888	SH	SOLE	1	9,888	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	71	1,546	SH	SOLE	1	1,546	
KANSAS CITY SOUTHERN	EQUITY	485170302	292	26,339	SH	SOLE	1	26,339	
KAYDON CORP.	EQUITY	486587108	248	10,443	SH	SOLE	1	10,443	
KB HOME	EQUITY	48666K109	1250	20,957	SH	SOLE	1	20,957	
KCS ENERGY, INC.	EQUITY	482434206	99	14,534	SH	SOLE	1	14,534	
KEANE, INC.	EQUITY	486665102	1412	110,472	SH	SOLE	1	110,472	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	74	5,211	SH	SOLE	1	5,211	
KELLOGG CO.	EQUITY	487836108	5879	176,270	SH	SOLE	1	176,270	
KELLWOOD CO.	EQUITY	488044108	375	11,215	SH	SOLE	1	11,215	

KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1409	56,547	SH	SOLE	1	56,547	
KEMET CORP.	EQUITY	488360108	1996	156,636	SH	SOLE	1	156,636	
KENNAMETAL, INC.	EQUITY	489170100	2337	62,482	SH	SOLE	1	62,482	
KENSEY NASH CORP	EQUITY	490057106	77	3,289	SH	SOLE	1	3,289	
KEY BANK NA	EQUITY	493267108	27851	1,089,190	SH	SOLE	1	1,089,190	
KEY ENERGY SERVICES INC	EQUITY	492914106	21	2,155	SH	SOLE	1	2,155	
KEY ENERGY SVCS INC	EQUITY	492914106	1068	110,700	SH	DEFINED	2		110,700
Keycorp	EQUITY	493267108	1,279	50,000	SH	DEFINED	4	50,000	
KEYNOTE SYSTEMS INC	EQUITY	493308100	92	8,188	SH	SOLE	1	8,188	
Keyspan Corp	EQUITY	49337W100	1,403	40,000	SH	DEFINED	4	40,000	
KEYSPAN CORPORATION	EQUITY	49337W100	16391	467,250	SH	SOLE	1	467,250	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	107	4,908	SH	SOLE	1	4,908	
KEYSTONE PROPERTY TRUST	EQUITY	493596100	157	7,743	SH	SOLE	1	7,743	
KFORCE INC COM	EQUITY	493732101	2787	353200	SH	Sole	3	353200	
KFX INC	EQUITY	48245L107	54	10,726	SH	SOLE	1	10,726	
KILROY REALTY CORP.	EQUITY	49427F108	295	10,321	SH	SOLE	1	10,321	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	138	9,402	SH	SOLE	1	9,402	
KIMBERLY-CLARK CORP.	EQUITY	494368103	25553	497,920	SH	SOLE	1	497,920	
KIMCO REALTY	EQUITY	49446R109	54	1,330	SH	SOLE	1	1,330	
KIMCO REALTY CORP COM	EQUITY	49446R109	7641	186500	SH	Sole	3	186500	
Kinder Morgan Energy Partners	EQUITY	494550106	1,498	35,000	SH	DEFINED	4	35,000	
Kinder Morgan Inc	EQUITY	49455P101	1,080	20,000	SH	DEFINED	4	20,000	
KINDER MORGAN INC.	EQUITY	49455P101	2971	55,004	SH	SOLE	1	55,004	
KINDRED HEALTHCARE INC	EQUITY	494580103	189	5,036	SH	SOLE	1	5,036	
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1635	107,946	SH	SOLE	1	107,946	
KIRBY CORP.	EQUITY	497266106	226	7,875	SH	SOLE	1	7,875	
KIRKLAND'S INC	EQUITY	497498105	74	4,589	SH	SOLE	1	4,589	
KLA TENCOR CORP	EQUITY	482480100	9391	182,700	SH	DEFINED	2		182,700
KLAMATH FIRST BANCORP INC	EQUITY	49842P103	56	2,612	SH	SOLE	1	2,612	
KLA-TENCOR CORP.	EQUITY	482480100	19664	381,090	SH	SOLE	1	381,090	
KMART HOLDING CORP	EQUITY	498780105	142	5,701	SH	SOLE	1	5,701	
KNIGHT TRADING GROUP	EQUITY	499063105	354	30,995	SH	SOLE	1	30,995	
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	261	10,367	SH	SOLE	1	10,367	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	6021	657,985	SH	SOLE	1	657,985	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2399	35,962	SH	SOLE	1	35,962	
KOGER EQUITY, INC.	EQUITY	500228101	152	8,084	SH	SOLE	1	8,084	
KOHL'S CORP	EQUITY	500255104	3	60	SH	DEFINED	2		60
KOHL'S CORP.	EQUITY	500255104	18149	339,230	SH	SOLE	1	339,230	
KOMAG INC	EQUITY	500453204	176	10,050	SH	SOLE	1	10,050	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	2068	62,846	SH	SOLE	1	62,846	
KOPIN CORP.	EQUITY	500600101	204	29,652	SH	SOLE	1	29,652	
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE	1	59,500	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	542	65,753	SH	SOLE	1	65,753	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	154	4,450	SH	SOLE	1	4,450	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	60	7,536	SH	SOLE	1	7,536	
KRAMONT REALTY TRUST	EQUITY	50075Q107	154	9,089	SH	SOLE	1	9,089	
KRISPY KREME DOUGHNU	EQUITY	501014104	3151	81,836	SH	SOLE	1	81,836	

KROGER CO.	EQUITY	501044101	5805	324,870	SH	SOLE	1	324,870	
KROLL INC	EQUITY	501049100	3015	162,100	SH	DEFINED	2		162,100
KROLL INC.	EQUITY	501049100	287	15,411	SH	SOLE	1	15,411	
KROLL INC.	EQUITY	501049100	26862	1,444,212	SH	SOLE	1	1,444,212	
KRONOS, INC.	EQUITY	501052104	448	8,459	SH	SOLE	1	8,459	
K-SWISS, INC.	EQUITY	482686102	185	5,148	SH	SOLE	1	5,148	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	231	21,248	SH	SOLE	1	21,248	
KVH INDUSTRIES INC	EQUITY	482738101	105	4,146	SH	SOLE	1	4,146	
KYPHON INC	EQUITY	501577100	149	7,671	SH	SOLE	1	7,671	
L N B BANCORP INC	EQUITY	502100100	40	1,997	SH	SOLE	1	1,997	
L S B BANCSHARES N C	EQUITY	502158108	67	3,615	SH	SOLE	1	3,615	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5835	134,923	SH	SOLE	1	134,923	
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	74	18,568	SH	SOLE	1	18,568	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	368	59,090	SH	SOLE	1	59,090	
LABONE INC NEW	EQUITY	50540L105	74	3,166	SH	SOLE	1	3,166	
LABOR READY, INC.	EQUITY	505401208	172	17,095	SH	SOLE	1	17,095	
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	168	5,869	SH	SOLE	1	5,869	
LABRANCHE & CO. INC.	EQUITY	505447102	1217	83,360	SH	SOLE	1	83,360	
LACLEDE GAS CO.	EQUITY	505597104	220	8,135	SH	SOLE	1	8,135	
LAFARGE NORTH AMERIC	EQUITY	505862102	118	3,403	SH	SOLE	1	3,403	
LAKELAND BANCORP INC	EQUITY	511637100	82	5,134	SH	SOLE	1	5,134	
LAKELAND FINL CORP	EQUITY	511656100	74	2,195	SH	SOLE	1	2,195	
LAM RESEARCH CORP.	EQUITY	512807108	3961	178,181	SH	SOLE	1	178,181	
LAM RESH CORP	EQUITY	512807108	1792	80,900	SH	DEFINED	2		80,900
LAMAR ADVERTISING CO	EQUITY	512815101	198	6,718	SH	SOLE	1	6,718	
LANCASTER COLONY CORP.	EQUITY	513847103	1999	50,092	SH	SOLE	1	50,092	
LANCE, INC.	EQUITY	514606102	105	10,555	SH	SOLE	1	10,555	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	363	7,920	SH	SOLE	1	7,920	
LANDAUER, INC.	EQUITY	51476K103	121	3,402	SH	SOLE	1	3,402	
LANDRY'S RESTAURANTS INC	EQUITY	51508L103	1360	66,000	SH	DEFINED	2		66,000
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	190	9,233	SH	SOLE	1	9,233	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	386	6,289	SH	SOLE	1	6,289	
LANNETT CO INC	EQUITY	516012101	44	2,505	SH	SOLE	1	2,505	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	126	7,290	SH	SOLE	1	7,290	
LASERSCOPE	EQUITY	518081104	66	5,579	SH	SOLE	1	5,579	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1430	199,208	SH	SOLE	1	199,208	
LAUDER ESTEE COS INC	EQUITY	518439104	9330	273,600	SH	DEFINED	2		273,600
LAWSON PRODUCTS, INC.	EQUITY	520776105	55	2,053	SH	SOLE	1	2,053	
LAWSON SOFTWARE	EQUITY	520780107	128	18,089	SH	SOLE	1	18,089	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	18	816	SH	SOLE	1	816	
LEAPFROG ENTERPRISES	EQUITY	52186N106	12	319	SH	SOLE	1	319	
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	17105	450,130	SH	DEFINED	2		450,130
LEAR CORP	EQUITY	521865105	4954	94,104	SH	SOLE	1	94,104	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	65	3,876	SH	SOLE	1	3,876	
LEE ENTERPRISES, INC.	EQUITY	523768109	2415	62,441	SH	SOLE	1	62,441	
LEGATO SYSTEMS, INC.	EQUITY	524651106	6360	562,831	SH	SOLE	1	562,831	
LEGG MASON, INC.	EQUITY	524901105	6665	92,318	SH	SOLE	1	92,318	

LEGGETT & PLATT, INC.	EQUITY	524660107	1865	86,230	SH	SOLE	1	86,230	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5499	79,600	SH	DEFINED	2		79,600
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7892	114,240	SH	SOLE	1	114,240	
LENNAR CORP. COM CLASS A	EQUITY	526057104	8003	102,877	SH	SOLE	1	102,877	
LENNOX INTERNATIONAL INC	EQUITY	526107107	274	18,728	SH	SOLE	1	18,728	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	3152	83,283	SH	SOLE	1	83,283	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	29	5,333	SH	SOLE	1	5,333	
LEXAR MEDIA INC	EQUITY	52886P104	389	22,785	SH	SOLE	1	22,785	
LEXAR MEDIA INC COM	EQUITY	52886P104	24132	1416200	SH	SOLE	3	1394700	21500
LEXICON GENETICS INC.	EQUITY	528872104	71	13,700	SH	SOLE	1	13,700	
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	256	13,363	SH	SOLE	1	13,363	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5159	81,874	SH	SOLE	1	81,874	
LIBBEY, INC.	EQUITY	529898108	146	5,259	SH	SOLE	1	5,259	
LIBERTY CORP.	EQUITY	530370105	291	6,938	SH	SOLE	1	6,938	
LIBERTY MEDIA CORP A	EQUITY	530718105	142	14,054	SH	DEFINED	2		14,054
LIBERTY PROPERTY TRUST	EQUITY	531172104	7856	212,431	SH	SOLE	1	212,431	
LIFELINE SYS INC	EQUITY	532192101	64	2,024	SH	SOLE	1	2,024	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1775	73,384	SH	SOLE	1	73,384	
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	314	24,357	SH	SOLE	1	24,357	
LIGHTBRIDGE INC	EQUITY	532226107	109	11,591	SH	SOLE	1	11,591	
LIMITED BRANDS, INC.	EQUITY	532716107	3497	231,891	SH	SOLE	1	231,891	
LIN TV CORP	EQUITY	532774106	243	11,411	SH	SOLE	1	11,411	
LIN TV CORP	EQUITY	532774106	2293	107,850	SH	DEFINED	2		107,850
LIN TV CORP CL A	EQUITY	532774106	17760	835380	SH	SOLE	3	805324	30056
LINCARE HOLDINGS, INC.	EQUITY	532791100	5288	144,442	SH	SOLE	1	144,442	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	306	13,749	SH	SOLE	1	13,749	
LINCOLN NATIONAL CORP.	EQUITY	534187109	6626	187,281	SH	SOLE	1	187,281	
LINCOLN NATL CORP IND	EQUITY	534187109	29	830	SH	DEFINED	2		830
LINDSAY MANUFACTURING CO.	EQUITY	535555106	101	5,013	SH	SOLE	1	5,013	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	12516	349500	SH	SOLE	3	337700	11800
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5858	162,450	SH	SOLE	1	162,450	
LINENS 'N THINGS, INC.	EQUITY	535679104	448	18,846	SH	SOLE	1	18,846	
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	105	14,049	SH	SOLE	1	14,049	
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	22	7,320	SH	SOLE	1	7,320	
LITHIA MOTORS, INC.	EQUITY	536797103	111	5,537	SH	SOLE	1	5,537	
LITTELFUSE, INC.	EQUITY	537008104	189	8,209	SH	SOLE	1	8,209	
LIZ CLAIBORNE, INC.	EQUITY	539320101	1758	51,639	SH	SOLE	1	51,639	
LNR PROPERTY CORP.	EQUITY	501940100	12	281	SH	SOLE	1	281	
LOCAL FINANCIAL CORP.	EQUITY	539553107	132	7,387	SH	SOLE	1	7,387	
LOCKHEED MARTIN CORP.	EQUITY	539830109	9207	199,510	SH	SOLE	1	199,510	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	69	4,470	SH	SOLE	1	4,470	
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	21856	950,267	SH	SOLE	1	950,267	
LOEWS CORP.	EQUITY	540424108	3512	86,999	SH	SOLE	1	86,999	
LO-JACK CORPORATION	EQUITY	539451104	482	71,900	SH	SOLE	1	71,900	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	136	6,492	SH	SOLE	1	6,492	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	145	10,761	SH	SOLE	1	10,761	
LONGS DRUG STORES CORP.	EQUITY	543162101	1297	64,411	SH	SOLE	1	64,411	

LONGVIEW FIBRE CO.	EQUITY	543213102	905	92,623	SH	SOLE	1	92,623	
LOOKSMART LTD	EQUITY	543442107	102	32,590	SH	SOLE	1	32,590	
LOOKSMART LTD COM	EQUITY	543442107	2139	681300	SH	SOLE	3	681300	
LOUISIANA PACIFIC CORP.	EQUITY	546347105	2107	152,928	SH	SOLE	1	152,928	
LOWE'S COMPANIES, INC.	EQUITY	548661107	20784	400,460	SH	SOLE	1	400,460	
LSI INDUSTRIES, INC.	EQUITY	50216C108	86	6,101	SH	SOLE	1	6,101	
LSI LOGIC CORP	EQUITY	502161102	1228	136,600	SH	DEFINED	2		136,600
LSI LOGIC CORP.	EQUITY	502161102	1632	181,589	SH	SOLE	1	181,589	
LTC PROP INC	EQUITY	502175102	65	5,652	SH	SOLE	1	5,652	
LTX CORP.	EQUITY	502392103	1014	89,867	SH	SOLE	1	89,867	
LUBRIZOL CORP.	EQUITY	549271104	2341	72,143	SH	SOLE	1	72,143	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5019	2,323,613	SH	SOLE	1	2,323,613	
LUFKIN INDS INC COM	EQUITY	549764108	59	2,445	SH	SOLE	1	2,445	
LUMINEX CORP	EQUITY	55027E102	60	8,968	SH	SOLE	1	8,968	
LYDALL, INC.	EQUITY	550819106	75	6,251	SH	SOLE	1	6,251	
LYON WILLIAM HOMES	EQUITY	552074106	90	1,788	SH	SOLE	1	1,788	
LYONDELL CHEMICAL CO.	EQUITY	552078107	14547	1,138,250	SH	SOLE	1	1,138,250	
M & F WORLDWIDE CORP	EQUITY	552541104	42	4,350	SH	SOLE	1	4,350	
M&T BANK CORP.	EQUITY	55261F104	14483	165,900	SH	SOLE	1	165,900	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	13	246	SH	SOLE	1	246	
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	174	4,398	SH	SOLE	1	4,398	
MACATAWA BK CORP	EQUITY	554225102	83	3,573	SH	SOLE	1	3,573	
MACDERMID, INC.	EQUITY	554273102	306	11,569	SH	SOLE	1	11,569	
MACERICH CO COM	EQUITY	554382101	18705	495500	SH	SOLE	3	495500	
MACERICH CO.	EQUITY	554382101	29	758	SH	SOLE	1	758	
MACK-CALI REALTY CORP	EQUITY	554489104	3192	81,432	SH	SOLE	1	81,432	
MACROMEDIA, INC.	EQUITY	556100105	2152	87,953	SH	SOLE	1	87,953	
MACROVISION CORP	EQUITY	555904101	1575	85,109	SH	SOLE	1	85,109	
MADDEN STEVEN LTD COM	EQUITY	556269108	2806	147900	SH	SOLE	3	147900	
Magellan Midstream Partner	EQUITY	559080106	1,145	25,000	SH	DEFINED	4	25,000	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	175	8,934	SH	SOLE	1	8,934	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	69	16,801	SH	SOLE	1	16,801	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	229	28,717	SH	SOLE	1	28,717	
MAIL-WELL, INC.	EQUITY	560321200	45	12,950	SH	SOLE	1	12,950	
MAIN STREET BANKS INC	EQUITY	56034R102	143	5,704	SH	SOLE	1	5,704	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	66	2,540	SH	SOLE	1	2,540	
MAIR HOLDINGS INC	EQUITY	560635104	28	4,054	SH	SOLE	1	4,054	
MANDALAY RESORT GROUP	EQUITY	562567107	3289	83,023	SH	SOLE	1	83,023	
MANDALAY RESORT GROUP	EQUITY	562567107	9035	228,100	SH	DEFINED	2		228,100
MANDALAY RESORT GROUP COM (G)	EQUITY	562567107	20320	513008	SH	SOLE	3	485400	27608
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	241	9,311	SH	SOLE	1	9,311	
MANHATTAN ASSOCS INC	EQUITY	562750109	1771	68,400	SH	DEFINED	2		68,400
MANITOWOC CO., INC.	EQUITY	563571108	245	11,313	SH	SOLE	1	11,313	
MANOR CARE INC NEW	EQUITY	564055101	1500	50,000	SH	DEFINED	2		50,000
MANOR CARE, INC.	EQUITY	564055101	1205	40,165	SH	SOLE	1	40,165	
MANPOWER, INC.	EQUITY	56418H100	4049	109,129	SH	SOLE	1	109,129	
MANTECH INTL CORP	EQUITY	564563104	141	5,659	SH	SOLE	1	5,659	

MANTECH INTL CORP CL A	EQUITY	564563104	5125	206000	SH	Sole	3	206000	
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	234	5,980	SH	SOLE	1	5,980	
MANUFACTURERS SERVICES LTD	EQUITY	565005105	35	6,929	SH	SOLE	1	6,929	
MANUGISTICS GROUP IN	EQUITY	565011103	142	25,907	SH	SOLE	1	25,907	
MAPICS INC	EQUITY	564910107	74	7,488	SH	SOLE	1	7,488	
MARATHON OIL CORP	EQUITY	565849106	3951	138,632	SH	SOLE	1	138,632	
MARCUS CORP	EQUITY	566330106	125	8,219	SH	SOLE	1	8,219	
MARINEMAX INC	EQUITY	567908108	50	3,462	SH	SOLE	1	3,462	
MARITRANS INC	EQUITY	570363101	44	2,957	SH	SOLE	1	2,957	
MARKEL CORP	EQUITY	570535104	34	128	SH	SOLE	1	128	
MARKETWATCH.COM INC	EQUITY	570619106	21	2,550	SH	SOLE	1	2,550	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4474	103,977	SH	SOLE	1	103,977	
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	56411	1,184,850	SH	SOLE	1	1,184,850	
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3201	101,561	SH	SOLE	1	101,561	
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	510	9,688	SH	SOLE	1	9,688	
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	11050	209800	SH	Sole	3	206500	3300
MARTHA STEWART LIVING-CL A	EQUITY	573083102	48	5,177	SH	SOLE	1	5,177	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2501	68,606	SH	SOLE	1	68,606	
MARVEL ENTERPRISES INC	EQUITY	57383M108	12	517	SH	SOLE	1	517	
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	7493	198500	SH	Sole	3	190700	7800
MASCO CORP	EQUITY	574599106	16306	666,100	SH	DEFINED	2		666,100
MASCO CORP.	EQUITY	574599106	6408	261,760	SH	SOLE	1	261,760	
MASSBANK CORP READ MAS	EQUITY	576152102	58	1,586	SH	SOLE	1	1,586	
MASSEY ENERGY COMPANY	EQUITY	576206106	349	26,260	SH	SOLE	1	26,260	
MASTECH, INC.	EQUITY	576323109	82	8,415	SH	SOLE	1	8,415	
MATERIAL SCIENCES CORP	EQUITY	576674105	34	3,341	SH	SOLE	1	3,341	
MATRIA HEALTHCARE INC	EQUITY	576817209	68	3,962	SH	SOLE	1	3,962	
MATRIX SERVICE CO	EQUITY	576853105	61	3,410	SH	SOLE	1	3,410	
MATRIXONE INC	EQUITY	57685P304	99	20,114	SH	SOLE	1	20,114	
Mattel Inc	EQUITY	577081102	853	45,000	SH	DEFINED	4	45,000	
MATTEL, INC.	EQUITY	577081102	5145	271,343	SH	SOLE	1	271,343	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	319	12,092	SH	SOLE	1	12,092	
MATTSON TECHNOLOGY INC COM	EQUITY	577223100	1422	156900	SH	Sole	3	156900	
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	106	11,904	SH	SOLE	1	11,904	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	34	1,321	SH	SOLE	1	1,321	
MAVERICK TUBE CORP.	EQUITY	577914104	278	17,899	SH	SOLE	1	17,899	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	10183	257,800	SH	DEFINED	2		257,800
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7226	182,860	SH	SOLE	1	182,860	
MAXIMUS INC COM	EQUITY	577933104	4134	120000	SH	Sole	3	120000	
MAXIMUS, INC.	EQUITY	577933104	227	6,583	SH	SOLE	1	6,583	
MAXTOR CORP	EQUITY	577729205	37	3,053	SH	SOLE	1	3,053	
MAXWELL SHOE INC	EQUITY	577766108	85	5,906	SH	SOLE	1	5,906	
MXYGEN	EQUITY	577776107	99	9,687	SH	SOLE	1	9,687	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4244	172,313	SH	SOLE	1	172,313	
MAY DEPT STORES CO	EQUITY	577778103	9504	385,872	SH	DEFINED	2		385,872
MAYTAG CORP.	EQUITY	578592107	1291	51,704	SH	SOLE	1	51,704	
MB FINANCIAL INC	EQUITY	55264U108	218	4,906	SH	SOLE	1	4,906	

MBIA, INC	EQUITY	55262C100	3780	68,756	SH	SOLE	1	68,756	
MBNA CORP.	EQUITY	55262L100	16040	703,500	SH	SOLE	1	703,500	
MBT FINANCIAL CORP	EQUITY	578877102	107	6,833	SH	SOLE	1	6,833	
MCCLATCHY COMPANY-CL	EQUITY	579489105	15	255	SH	SOLE	1	255	
MCCORMICK & CO., INC.	EQUITY	579780206	1716	62,571	SH	SOLE	1	62,571	
MCDATA CORP	EQUITY	580031201	2	137	SH	DEFINED	2		137
MCDATA CORP-CL A	EQUITY	580031201	1916	160,594	SH	SOLE	1	1,160,594	
MCDONALD'S CORP.	EQUITY	580135101	27327	1,160,870	SH	SOLE	1	1,160,870	
MCG CAPITAL CORP	EQUITY	58047P107	23380	1,498,699	SH	SOLE	1	498,699	
MCGRATH RENTCORP	EQUITY	580589109	91	3,244	SH	SOLE	1	3,244	
MCGRAW-HILL, INC.	EQUITY	580645109	5132	82,600	SH	SOLE	1	82,600	
MCKESSON CORP.	EQUITY	58155Q103	6477	194,566	SH	SOLE	1	194,566	
MCLEODUSA INC CL A	EQUITY	582266706	36	26,072	SH	SOLE	1	26,072	
MCMORAN EXPLORATION CO	EQUITY	582411104	53	5,023	SH	SOLE	1	5,023	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	3573	105,771	SH	SOLE	1	105,771	
MEADWESTVACO CORP	EQUITY	583334107	2284	89,552	SH	SOLE	1	89,552	
MEADWESTVACO CORP	EQUITY	583334107	8622	338,100	SH	DEFINED	2		338,100
MEDALLION FINANCIAL CORP.	EQUITY	583928106	38	5,953	SH	SOLE	1	5,953	
MEDAREX INC	EQUITY	583916101	186	31,488	SH	SOLE	1	31,488	
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	3095	119,346	SH	SOLE	1	119,346	
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	81	3,115	SH	DEFINED	2		3,115
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1994	32,633	SH	SOLE	1	32,633	
MEDIACOM COMMUNICATI	EQUITY	58446K105	144	21,395	SH	SOLE	1	21,395	
MEDICAL ACTION IND INC	EQUITY	58449L100	43	3,312	SH	SOLE	1	3,312	
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	35	4,669	SH	SOLE	1	4,669	
MEDICINES CO	EQUITY	584688105	3247	124,900	SH	DEFINED	2		124,900
MEDICINES COMPANY	EQUITY	584688105	462	17,814	SH	SOLE	1	17,814	
MEDICIS PHARMACEUTIC	EQUITY	584690309	28	478	SH	SOLE	1	478	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	56856	970246	SH	Sole	3	935492	34754
MEDIMMUNE INC	EQUITY	584699102	9679	293,200	SH	DEFINED	2		293,200
MEDIMMUNE, INC.	EQUITY	584699102	4287	129,804	SH	SOLE	1	129,804	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	52	5,031	SH	SOLE	1	5,031	
Medo Health Solutions Inc	EQUITY	58405U102	7	3,015	SH	DEFINED	4	3,015	
MEDQUIST, INC.	EQUITY	584949101	84	4,364	SH	SOLE	1	4,364	
Medtronic	EQUITY	585055106	1,492	31,800	SH	DEFINED	4	31,800	
MEDTRONIC, INC.	EQUITY	585055106	24663	525,640	SH	SOLE	1	525,640	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	7568	251,110	SH	SOLE	1	251,110	
MELLON FINL CORP	EQUITY	58551A108	9979	331,100	SH	DEFINED	2		331,100
MEMBERWORKS INCORPORATED	EQUITY	586002107	101	3,187	SH	SOLE	1	3,187	
MEMC ELECTR MATLS INC	EQUITY	552715104	1642	150,500	SH	DEFINED	2		150,500
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	4	346	SH	SOLE	1	346	
MENS WEARHOUSE, INC.	EQUITY	587118100	380	14,832	SH	SOLE	1	14,832	
MENTOR CORP.	EQUITY	587188103	396	17,373	SH	SOLE	1	17,373	
MENTOR GRAPHICS CORP.	EQUITY	587200106	2186	124,300	SH	SOLE	1	124,300	
MERCANTILE BANK CORP	EQUITY	587376104	68	2,054	SH	SOLE	1	2,054	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	4453	111,329	SH	SOLE	1	111,329	
MERCHANTS BANCSHARES	EQUITY	588448100	48	1,705	SH	SOLE	1	1,705	

MERCK & CO., INC.	EQUITY	589331107	49934	986,450	SH	SOLE	1	986,450	
MERCK + CO INC	EQUITY	589331107	18322	361,950	SH	DEFINED	2		361,950
Merck and Co Inc	EQUITY	589331107	2,025	40,000	SH	DEFINED	4	40,000	
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	193	9,032	SH	SOLE	1	9,032	
MERCURY GENERAL CORP	EQUITY	589400100	17	375	SH	SOLE	1	375	
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2037	44,671	SH	SOLE	1	44,671	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	13472	296685	SH	Sole	3	273700	22985
MEREDITH CORP	EQUITY	589433101	1018	22,049	SH	SOLE	1	22,049	
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	42	4,200	SH	SOLE	1	4,200	
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	65	15,045	SH	SOLE	1	15,045	
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	127	17,951	SH	SOLE	1	17,951	
MERIT MED SYS INC	EQUITY	589889104	156	7,058	SH	SOLE	1	7,058	
MERIT MED SYS INC COM	EQUITY	589889104	3540	160199	SH	Sole	3	160199	
MERITAGE CORPORATION	EQUITY	59001A102	183	3,865	SH	SOLE	1	3,865	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	23978	447,930	SH	SOLE	1	447,930	
MERRILL LYNCH + CO INC	EQUITY	590188108	19980	373,250	SH	DEFINED	2		373,250
MESA AIRLINES, INC.	EQUITY	590479101	125	11,262	SH	SOLE	1	11,262	
MESTEK, INC.	EQUITY	590829107	22	1,283	SH	SOLE	1	1,283	
METALS USA INC	EQUITY	591324207	714	113,280	SH	SOLE	1	113,280	
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	168	14,239	SH	SOLE	1	14,239	
METLIFE, INC.	EQUITY	59156R108	9394	334,910	SH	SOLE	1	334,910	
METRIS COMPANIES INC	EQUITY	591598107	50	12,112	SH	SOLE	1	12,112	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	28	7,986	SH	SOLE	1	7,986	
METRO-GOLDWYN-MAYER	EQUITY	591610100	17	1,116	SH	SOLE	1	1,116	
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	29	795	SH	SOLE	1	795	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	363	10,105	SH	SOLE	1	10,105	
MFS Municipal Inc	EQUITY	552738106	130	17,700	SH	DEFINED	4	17,700	
MGE ENERGY INC	EQUITY	55277P104	230	7,587	SH	SOLE	1	7,587	
MGI PHARMA INC	EQUITY	552880106	490	12,696	SH	SOLE	1	12,696	
MGI PHARMA INC	EQUITY	552880106	1904	48,500	SH	DEFINED	2		48,500
MGIC INVESTMENT CORP.	EQUITY	552848103	2555	49,073	SH	SOLE	1	49,073	
MGM GRAND INC	EQUITY	552953101	38	1,049	SH	SOLE	1	1,049	
MICHAELS STORES, INC.	EQUITY	594087108	3814	93,560	SH	SOLE	1	93,560	
MICREL, INC.	EQUITY	594793101	1853	152,026	SH	SOLE	1	152,026	
MICRO THERAPEUTICS INC	EQUITY	59500W100	23	4,256	SH	SOLE	1	4,256	
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	6755	282150	SH	Sole	3	271250	10900
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7233	301,858	SH	SOLE	1	301,858	
MICROMUSE INC	EQUITY	595094103	191	23,372	SH	SOLE	1	23,372	
MICROMUSE INC COM	EQUITY	595094103	8572	1047900	SH	Sole	3	1031000	16900
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3657	272,540	SH	SOLE	1	272,540	
MICROS SYSTEMS, INC.	EQUITY	594901100	238	7,031	SH	SOLE	1	7,031	
MICROSEMI CORP COM	EQUITY	595137100	10055	659794	SH	Sole	3	641000	18794
MICROSEMI CORP.	EQUITY	595137100	187	12,363	SH	SOLE	1	12,363	
MICROSOFT CORP	EQUITY	594918104	56560	2,035,206	SH	DEFINED	2		2,035,206
Microsoft Corp	EQUITY	594918104	2,085	75,000	SH	DEFINED	4	75,000	
MICROSOFT CORP COM	EQUITY	594918104	1645	59200	SH	Sole	3	59200	
MICROSOFT CORP.	EQUITY	594918104	231668	8,333,380	SH	SOLE	1	8,333,380	

MICROSTRATEGY INC	EQUITY	594972408	220	4,782	SH	SOLE	1	4,782	
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	SOLE	1	1	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	44	849	SH	SOLE	1	849	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	162	7,723	SH	SOLE	1	7,723	
MID STATE BANCSHARES	EQUITY	595440108	226	10,025	SH	SOLE	1	10,025	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	216	7,164	SH	SOLE	1	7,164	
MIDAS, INC.	EQUITY	595626102	79	5,989	SH	SOLE	1	5,989	
MIDDLESEX WATER CO	EQUITY	596680108	82	3,336	SH	SOLE	1	3,336	
MIDLAND CO COM	EQUITY	597486109	65	3,048	SH	SOLE	1	3,048	
MIDWAY GAMES INC.	EQUITY	598148104	33	11,079	SH	SOLE	1	11,079	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	102	4,570	SH	SOLE	1	4,570	
MILACRON, INC.	EQUITY	598709103	33	14,452	SH	SOLE	1	14,452	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	11697	1,224,853	SH	SOLE	1	1,224,853	
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	1461	94,900	SH	DEFINED	2		94,900
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	7202	466,144	SH	SOLE	1	466,144	
MILLER HERMAN INC	EQUITY	600544100	936	41,100	SH	DEFINED	2		41,100
MILLIPORE CORP.	EQUITY	601073109	1006	21,834	SH	SOLE	1	21,834	
MILLS CORP.	EQUITY	601148109	20	509	SH	SOLE	1	509	
MIM CORP	EQUITY	553044108	71	9,480	SH	SOLE		9,480	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1103	27,880	SH	SOLE	1	27,880	
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	205	38,079	SH	SOLE	1	38,079	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	147	2,695	SH	SOLE	1	2,695	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1798	35,323	SH	SOLE	1	35,323	
MISSION WEST PROPERTIES	EQUITY	605203108	80	6,490	SH	SOLE	1	6,490	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	242	11,173	SH	SOLE	1	11,173	
MOBILE MINI	EQUITY	60740F105	3677	190600	SH	SOLE	3	190600	
MOBILE MINI INC.	EQUITY	60740F105	110	5,661	SH	SOLE	1	5,661	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5998	81,545	SH	SOLE	1	81,545	
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	25	3,080	SH	SOLE	1	3,080	
MODINE MANUFACTURING CO.	EQUITY	607828100	1371	57,310	SH	SOLE	1	57,310	
MODTECH HLDGS INC	EQUITY	60783C100	26	3,333	SH	SOLE	1	3,333	
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	6616	92,771	SH	SOLE	1	92,771	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	102	5,874	SH	SOLE	1	5,874	
MOLEX, INC.	EQUITY	608554101	2656	92,946	SH	SOLE	1	92,946	
MOLINA HEALTHCARE INC COM	EQUITY	60855R100	1551	55900	SH	SOLE	3	55900	
MONACO COACH CORP	EQUITY	60886R103	180	10,874	SH	SOLE	1	10,874	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	124	4,013	SH	SOLE	1	4,013	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	81	9,622	SH	SOLE	1	9,622	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	79	2,689	SH	SOLE	1	2,689	
MONSANTO CO	EQUITY	61166W101	2801	117,013	SH	SOLE	1	117,013	
MONSANTO CO	EQUITY	61166W101	8	340	SH	DEFINED	2		340
MONSTER WORLDWIDE INC	EQUITY	611742107	1467	58,153	SH	SOLE	1	58,153	
MONSTER WORLDWIDE INC	EQUITY	611742107	4250	168,800	SH	DEFINED	2		168,800
MONSTER WORLDWIDE INC COM	EQUITY	611742107	7403	294000	SH	SOLE	3	283400	10600
MONY GROUP, INC.	EQUITY	615337102	2140	65,730	SH	SOLE	1	65,730	
MOODY'S CORP.	EQUITY	615369105	3660	66,585	SH	SOLE	1	66,585	
MOOG INC.	EQUITY	615394202	255	6,499	SH	SOLE	1	6,499	

MORGAN STANLEY	EQUITY	617446448	23880	473,240	SH	SOLE	1	473,240	
MORGAN STANLEY	EQUITY	617446448	22160	439,015	SH	DEFINED	2		439,015
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	36	2,417	SH	SOLE	1	2,417	
MOTHERS WK INC	EQUITY	619903107	54	1,756	SH	SOLE	1	1,756	
MOTOROLA, INC.	EQUITY	620076109	14326	1,198,800	SH	SOLE	1	1,198,800	
MOVADO GROUP, INC.	EQUITY	624580106	69	3,139	SH	SOLE	1	3,139	
MOVIE GALLERY, INC.	EQUITY	624581104	205	10,340	SH	SOLE	1	10,340	
MPS GROUP INC	EQUITY	553409103	1635	181,684	SH	SOLE	1	181,684	
MPS GROUP INC COM	EQUITY	553409103	20023	2224766	SH	SOLE	3	2170200	54566
MRO SOFTWARE	EQUITY	55347W105	112	8,200	SH	SOLE	1	8,200	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	117	42,674	SH	SOLE	1	42,674	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	8	360	SH	SOLE	1	360	
MSC SOFTWARE CORPORATION	EQUITY	553531104	74	10,236	SH	SOLE	1	10,236	
MTC TECHNOLOGIES INC	EQUITY	55377A106	56	2,452	SH	SOLE	1	2,452	
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	3002	129400	SH	SOLE	3	129400	
MTR GAMING GROUP INC	EQUITY	553769100	84	9,732	SH	SOLE	1	9,732	
MTS SYSTEMS CORP.	EQUITY	553777103	136	8,951	SH	SOLE	1	8,951	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	373	14,639	SH	SOLE	1	14,639	
MULTIMEDIA GAMES INC	EQUITY	625453105	165	4,538	SH	SOLE	1	4,538	
MULTIMEDIA GAMES INC COM	EQUITY	625453105	2769	76100	SH	SOLE	3	76100	
Municipal High Income Fund	EQUITY	626214100	754	98,900	SH	DEFINED	4	98,900	
MURPHY OIL CORP.	EQUITY	626717102	7549	128,501	SH	SOLE	1	128,501	
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	48	1,885	SH	SOLE	1	1,885	
MYERS INDUSTRIES, INC.	EQUITY	628464109	82	8,208	SH	SOLE	1	8,208	
MYKROLIS CORP	EQUITY	62852P103	168	13,837	SH	SOLE	1	13,837	
MYLAN LABORATORIES INC.	EQUITY	628530107	9714	251,329	SH	SOLE	1	251,329	
MYLAN LABS INC COM	EQUITY	628530107	19731	510500	SH	SOLE	3	495700	14800
MYRIAD GENETICS INC	EQUITY	62855J104	131	11,544	SH	SOLE	1	11,544	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	180	21,388	SH	SOLE	1	21,388	
NABORS INDUSTRIES LTD	EQUITY	66359F103	3160	84,800	SH	SOLE	1	84,800	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	139	1,944	SH	SOLE	1	1,944	
NAM TAI ELECTRS(F)	EQUITY	629865205	55280	2037604	SH	SOLE	3	1979500	58104
NARA BANCORP INC	EQUITY	63080P105	65	3,767	SH	SOLE	1	3,767	
NASB FINL INC	EQUITY	628968109	43	1,301	SH	SOLE	1	1,301	
NASHFINCH CO.	EQUITY	631158102	74	4,764	SH	SOLE	1	4,764	
NASSDA CORP	EQUITY	63172M101	45	5,779	SH	SOLE	1	5,779	
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	64	1,500	SH	SOLE	1	1,500	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	23	1,534	SH	SOLE	1	1,534	
NATIONAL CITY CORP.	EQUITY	635405103	8842	300,140	SH	SOLE	1	300,140	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	7132	286,653	SH	SOLE	1	286,653	
NATIONAL DATA CORP.	EQUITY	639480102	312	14,884	SH	SOLE	1	14,884	
NATIONAL FUEL GAS CO.	EQUITY	636180101	5054	221,197	SH	SOLE	1	221,197	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	173	9,474	SH	SOLE	1	9,474	
NATIONAL HEALTH REALTY	EQUITY	635905102	40	2,653	SH	SOLE	1	2,653	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	40	2,784	SH	SOLE	1	2,784	
NATIONAL INSTRS CORP COM	EQUITY	636518102	29751	739144	SH	SOLE	3	712600	26544
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2893	72,181	SH	SOLE	1	72,181	

NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	257	9,296	SH	SOLE	1	9,296	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	69	2,005	SH	SOLE	1	2,005	
NATIONAL PROCESSING INC	EQUITY	637229105	64	3,301	SH	SOLE	1	3,301	
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	4515	139,826	SH	SOLE	1	139,826	
NATIONAL-OILWELL, INC.	EQUITY	637071101	10820	596,481	SH	SOLE	1	596,481	
NATIONWIDE FINANCIAL	EQUITY	638612101	25	810	SH	SOLE	1	810	
NATIONWIDE HEALTH PPTY COM	EQUITY	638620104	6650	380200	SH	Sole	3	380200	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	439	25,121	SH	SOLE	1	25,121	
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	33	3,918	SH	SOLE	1	3,918	
NAUTILUS GROUP INC	EQUITY	63910B102	154	12,186	SH	SOLE	1	12,186	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	220	17,859	SH	SOLE	1	17,859	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	75	5,379	SH	SOLE	1	5,379	
NAVIGATORS GROUP INC	EQUITY	638904102	57	1,761	SH	SOLE	1	1,761	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1133	30,394	SH	SOLE	1	30,394	
NBC CAPITAL CORP	EQUITY	628729105	69	2,851	SH	SOLE	1	2,851	
NBT BANCORP, INC.	EQUITY	628778102	280	13,850	SH	SOLE	1	13,850	
NBTY INC COM	EQUITY	628782104	12973	555606	SH	Sole	3	536500	19106
NBTY, INC.	EQUITY	628782104	514	22,004	SH	SOLE	1	22,004	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	159	8,003	SH	SOLE	1	8,003	
NCO GROUP, INC.	EQUITY	628858102	181	7,760	SH	SOLE	1	7,760	
NCR CORP.	EQUITY	62886E108	1338	42,233	SH	SOLE	1	42,233	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2774	66,514	SH	SOLE	1	66,514	
NEKTAR THERAPEUTICS	EQUITY	640268108	256	20,035	SH	SOLE	1	20,035	
NEOFORMA INC	EQUITY	640475505	47	3,337	SH	SOLE	1	3,337	
NEOPHARM INC	EQUITY	640919106	83	5,566	SH	SOLE	1	5,566	
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	56	5,948	SH	SOLE	1	5,948	
NEOWARE SYSTEMS INC	EQUITY	64065P102	101	5,942	SH	SOLE	1	5,942	
NET2PHONE, INC.	EQUITY	64108N106	67	10,596	SH	SOLE	1	10,596	
NETBANK INC	EQUITY	640933107	256	20,494	SH	SOLE	1	20,494	
NETEGRITY, INC.	EQUITY	64110P107	109	10,915	SH	SOLE	1	10,915	
NETFLIX COM INC COM	EQUITY	64110L106	21429	637592	SH	Sole	3	619600	17992
NETFLIX.COM INC	EQUITY	64110L106	152	4,530	SH	SOLE	1	4,530	
NETGEAR INC	EQUITY	64111Q104	3198	192,200	SH	SOLE	1	192,200	
NETIQ CORP.	EQUITY	64115P102	272	22,808	SH	SOLE	1	22,808	
NETRATINGS INC	EQUITY	64116M108	40	4,308	SH	SOLE	1	4,308	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	39	8,225	SH	SOLE	1	8,225	
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	28726	1292236	SH	Sole	3	1249200	43036
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	23	1,017	SH	SOLE	1	1,017	
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	6300	283,400	SH	DEFINED	2		283,400
NETWORK APPLIANCE INC	EQUITY	64120L104	1267	61,700	SH	DEFINED	2		61,700
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3655	178,014	SH	SOLE	1	178,014	
Network Associates Inc	EQUITY	640938106	688	50,000	SH	DEFINED	4		50,000
NETWORK EQUIPMENT TECH.	EQUITY	641208103	88	9,669	SH	SOLE	1	9,669	
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	3100	225,301	SH	SOLE	1	225,301	
NEUBERGER BERMAN INC	EQUITY	641234109	4105	98,036	SH	SOLE	1	98,036	
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5601	113,100	SH	DEFINED	2		113,100
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	23	468	SH	SOLE	1	468	

NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	343	12,088	SH	SOLE	1	12,088	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	115	4,314	SH	SOLE	1	4,314	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	418	11,589	SH	SOLE	1	11,589	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	5161	221,501	SH	SOLE	1	221,501	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	6122	194,275	SH	SOLE	1	194,275	
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2906	66,864	SH	SOLE	1	66,864	
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	247	10,765	SH	SOLE	1	10,765	
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2671	123,235	SH	SOLE	1	123,235	
NEWFIELD EXPLORATION	EQUITY	651290108	26	663	SH	SOLE	1	663	
NEWFOCUS, INC.	EQUITY	644383101	108	24,004	SH	SOLE	1	24,004	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	7001	179,090	SH	SOLE	1	179,090	
NEWARK RESOURCES, INC.	EQUITY	651718504	133	31,020	SH	SOLE	1	31,020	
NEWPORT CORP	EQUITY	651824104	990	70,221	SH	SOLE	1	70,221	
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	8173	249,190	SH	SOLE	1	249,190	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	4989	1,009,950	SH	SOLE	1	1,009,950	
NEXTEL COMMUNICATIONS CL A	EQUITY	65332V103	2345	119100	SH	SOLE	3	119100	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	38460	1,953,300	SH	DEFINED	2		1,953,300
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	26019	1,320,100	SH	SOLE	1	1,320,100	
NEXTEL PARTNERS INC	EQUITY	65333F107	404	51,512	SH	SOLE	1	51,512	
NIC INC	EQUITY	62914B100	59	12,588	SH	SOLE	1	12,588	
NICOR, INC.	EQUITY	654086107	690	19,635	SH	SOLE	1	19,635	
NII HOLDINGS INC-CL B	EQUITY	62913F201	301	5,080	SH	SOLE	1	5,080	
NIKE INC	EQUITY	654106103	161	2,650	SH	DEFINED	2		2,650
NIKE, INC. CLASS B	EQUITY	654106103	7120	117,060	SH	SOLE	1	117,060	
NISOURCE, INC.	EQUITY	65473P105	2347	117,454	SH	SOLE	1	117,454	
NITCHES INC	EQUITY	65476M109	73	14,501	SH	SOLE	1	14,501	
NL INDUSTRIES, INC.	EQUITY	629156407	51	3,139	SH	SOLE	1	3,139	
NN INC	EQUITY	629337106	59	4,556	SH	SOLE	1	4,556	
NOBLE CORPORATION	EQUITY	665422100	1966	57,850	SH	SOLE	1	57,850	
NOBLE ENERGY INC	EQUITY	655044105	3033	79,197	SH	SOLE	1	79,197	
NOBLE ENRGY INC COM	EQUITY	655044105	3684	96200	SH	SOLE	3	94500	1700
NOKIA CORP (ADR)	EQUITY	654902204	983	63000	SH	SOLE	3	63000	
NOLAND CO	EQUITY	655286102	9	279	SH	SOLE	1	279	
NORDSON CORP.	EQUITY	655663102	1461	56,450	SH	SOLE	1	56,450	
NORDSTROM INC COM	EQUITY	655664100	5887	237300	SH	SOLE	3	228100	9200
NORDSTROM, INC.	EQUITY	655664100	1490	60,074	SH	SOLE	1	60,074	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	4015	217,035	SH	SOLE	1	217,035	
NORTELE NETWORKS CORP	EQUITY	656568102	12	2,925	SH	DEFINED	2		2,925
NORTH COAST ENERGY INC	EQUITY	658649702	12	938	SH	SOLE	1	938	
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2373	68,292	SH	SOLE	1	68,292	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	110	6,411	SH	SOLE	1	6,411	
NORTHEAST UTILITIES	EQUITY	664397106	3353	187,128	SH	SOLE	1	187,128	
NORTHERN STATES FINL CORP	EQUITY	665751103	36	1,239	SH	SOLE	1	1,239	
NORTHERN TRUST CORP.	EQUITY	665859104	4161	98,262	SH	SOLE	1	98,262	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	29280	339,593	SH	SOLE	1	339,593	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	252	25,965	SH	SOLE	1	25,965	
NORTHWEST BANCORP INC.	EQUITY	667328108	86	4,705	SH	SOLE	1	4,705	

NORTHWEST NATURAL GAS CO.	EQUITY	667655104	318	10,964	SH	SOLE	1	10,964	
NOVASTAR FINL INC	EQUITY	669947400	3049	53,046	SH	SOLE	1	53,046	
NOVELL, INC .	EQUITY	670006105	882	166,329	SH	SOLE	1	166,329	
NOVELLUS SYS INC	EQUITY	670008101	5285	156,600	SH	DEFINED	2		156,600
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2623	78,073	SH	SOLE	1	78,073	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	99	8,650	SH	SOLE	1	8,650	
NOVOSTE CORPORATION	EQUITY	67010C100	31	6,977	SH	SOLE	1	6,977	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	350	12,565	SH	SOLE	1	12,565	
NS GROUP, INC.	EQUITY	628916108	40	6,263	SH	SOLE	1	6,263	
NSTAR	EQUITY	67019E107	3532	74,365	SH	SOLE	1	74,365	
NTL INC	EQUITY	62940M104	256	5,529	SH	SOLE	1	5,529	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	173	13,588	SH	SOLE	1	13,588	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	14	2,381	SH	SOLE	1	2,381	
NUCOR CORP.	EQUITY	670346105	1603	34,948	SH	SOLE	1	34,948	
NUEVO ENERGY CO.	EQUITY	670509108	136	7,490	SH	SOLE	1	7,490	
NUI CORPORATION	EQUITY	629431107	102	6,844	SH	SOLE	1	6,844	
NUTRACEUTICAL INTL CP COM	EQUITY	67060Y101	1244	120000	SH	SOLE	3	120000	
NUVEEN INVESTMENTS INC	EQUITY	67090F106	9	333	SH	SOLE	1	333	
NUVELO INC	EQUITY	67072M103	46	17,442	SH	SOLE	1	17,442	
NVIDIA CORP	EQUITY	67066G104	1337	83,736	SH	SOLE	1	83,736	
NVR, INC.	EQUITY	62944T105	47	100	SH	SOLE	1	100	
NWH INC	EQUITY	62946E106	496	25,700	SH	SOLE	1	25,700	
NYFIX INC	EQUITY	670712108	63	11,179	SH	SOLE	1	11,179	
NYMAGIC, INC.	EQUITY	629484106	21	925	SH	SOLE	1	925	
O2MICRO INTL LTD ORD	EQUITY	66797E106	2312	160000	SH	SOLE	3	160000	
OAK HILL FINANCIAL INC	EQUITY	671337103	41	1,406	SH	SOLE	1	1,406	
OAKLEY INC.	EQUITY	673662102	106	10,585	SH	SOLE	1	10,585	
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	5832	165,530	SH	SOLE	1	165,530	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	226	9,609	SH	SOLE	1	9,609	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	67	2,680	SH	SOLE	1	2,680	
O'CHARLEY'S INC.	EQUITY	670823103	126	8,533	SH	SOLE	1	8,533	
OCTEL CORP.	EQUITY	675727101	74	4,269	SH	SOLE	1	4,269	
OCULAR SCIENCES, INC.	EQUITY	675744106	176	7,936	SH	SOLE	1	7,936	
OCWEN FINANCIAL CORP.	EQUITY	675746101	76	16,686	SH	SOLE	1	16,686	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	407	13,660	SH	SOLE	1	13,660	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	13928	467075	SH	SOLE	3	459875	7200
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	3	169	SH	SOLE	1	169	
OFFICE DEPOT, INC.	EQUITY	676220106	1945	138,406	SH	SOLE	1	138,406	
OFFICEMAX, INC.	EQUITY	67622M108	497	53,083	SH	SOLE	1	53,083	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	162	7,962	SH	SOLE	1	7,962	
OGE ENERGY CORP.	EQUITY	670837103	8685	384,483	SH	SOLE	1	384,483	
OHIO CASUALTY CORP.	EQUITY	677240103	1566	108,209	SH	SOLE	1	108,209	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	137	10,833	SH	SOLE	1	10,833	
OIL STS INTL INC COM	EQUITY	678026105	3150	248200	SH	SOLE	3	248200	
OLD DOMINION FGHT LINE COM	EQUITY	679580100	2881	99050	SH	SOLE	3	99050	
OLD DOMINION FREIGHT LINE	EQUITY	679580100	140	4,762	SH	SOLE	1	4,762	
OLD NATL BANCORP	EQUITY	680033107	20	915	SH	SOLE	1	915	

OLD POINT FINANCIAL CORP	EQUITY	680194107	31	985	SH	SOLE	1	985	
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5603	169,341	SH	SOLE	1	169,341	
OLD SECOND BANCORP INC	EQUITY	680277100	101	2,343	SH	SOLE	1	2,343	
OLIN CORP.	EQUITY	680665205	1645	103,976	SH	SOLE	1	103,976	
OM GROUP INC	EQUITY	670872100	177	12,115	SH	SOLE	1	12,115	
OMEGA FINANCIAL CORP.	EQUITY	682092101	114	3,461	SH	SOLE	1	3,461	
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	52	6,744	SH	SOLE	1	6,744	
OMEGA PROTEIN CORP	EQUITY	68210P107	17	2,581	SH	SOLE	1	2,581	
OMNICARE INC COM	EQUITY	681904108	21194	587746	SH	SOLE	3	541200	46546
OMNICARE, INC.	EQUITY	681904108	5116	141,887	SH	SOLE	1	141,887	
OMNICELL INC	EQUITY	68213N109	101	6,182	SH	SOLE	1	6,182	
OMNICOM GROUP, INC.	EQUITY	681919106	5897	82,070	SH	SOLE	1	82,070	
OMNIVISION TECHNOLOGIE	EQUITY	682128103	417	9,885	SH	SOLE	1	9,885	
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	21562	510462	SH	SOLE	3	496400	14062
OMNOVA SOLUTIONS	EQUITY	682129101	49	14,058	SH	SOLE	1	14,058	
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	48	11,926	SH	SOLE	1	11,926	
ONEIDA FINANCIAL CORP	EQUITY	682478102	17	718	SH	SOLE	1	718	
ONEIDA LTD.	EQUITY	682505102	19	6,215	SH	SOLE	1	6,215	
ONEOK, INC.	EQUITY	682680103	2420	119,959	SH	SOLE	1	119,959	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	219	10,168	SH	SOLE	1	10,168	
OPENWAVE SYSTEMS INC.	EQUITY	683718100	325	77,193	SH	SOLE	1	77,193	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	119	47,191	SH	SOLE	1	47,191	
OPNET TECHNOLOGIES	EQUITY	683757108	58	4,670	SH	SOLE	1	4,670	
OPSWARE INC	EQUITY	68383A101	149	20,433	SH	SOLE	1	20,433	
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	16	6,761	SH	SOLE	1	6,761	
OPTION CARE INC	EQUITY	683948103	66	5,461	SH	SOLE	1	5,461	
ORACLE CORP.	EQUITY	68389X105	51457	4,573,920	SH	SOLE	1	4,573,920	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	139	14,603	SH	SOLE	1	14,603	
ORBITAL SCIENCES CORP.	EQUITY	685564106	482	51,948	SH	SOLE	1	51,948	
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	2778	75,487	SH	SOLE	1	75,487	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	134	5,538	SH	SOLE	1	5,538	
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	8	709	SH	SOLE	1	709	
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	169	21,463	SH	SOLE	1	21,463	
ORTHOLOGIC CORP	EQUITY	68750J107	76	14,051	SH	SOLE	1	14,051	
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	86	3,360	SH	SOLE	1	3,360	
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	512	12,935	SH	SOLE	1	12,935	
OSI PHARMACEUTICALS	EQUITY	671040103	540	16,553	SH	SOLE	1	16,553	
OSI SYSTEMS INC	EQUITY	671044105	95	5,517	SH	SOLE	1	5,517	
OSTEOTECH, INC.	EQUITY	688582105	54	6,531	SH	SOLE	1	6,531	
OTTER TAIL POWER CO.	EQUITY	689648103	286	10,973	SH	SOLE	1	10,973	
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3976	104,995	SH	SOLE	1	104,995	
OVERLAND STORAGE INC	EQUITY	690310107	53	3,586	SH	SOLE	1	3,586	
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1416	54,774	SH	SOLE	1	54,774	
OVERSTOCK.COM	EQUITY	690370101	56	3,770	SH	SOLE	1	3,770	
OVERTURE SERVICES INC	EQUITY	69039R100	7270	276,123	SH	SOLE	1	276,123	
OWENS & MINOR, INC.	EQUITY	690732102	324	13,455	SH	SOLE	1	13,455	
OWENS-ILLINOIS, INC.	EQUITY	690768403	18	1,544	SH	SOLE	1	1,544	

OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4817	116,604	SH	SOLE	1	116,604	
OXFORD INDS INC.	EQUITY	691497309	158	2,457	SH	SOLE	1	2,457	
P A M TRANSN SVCS INC	EQUITY	693149106	50	2,434	SH	SOLE	1	2,434	
P G & E CORP.	EQUITY	69331C108	4398	184,035	SH	SOLE	1	184,035	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	490	10,803	SH	SOLE	1	10,803	
PAB BANKSHARES INC	EQUITY	69313P101	41	3,013	SH	SOLE	1	3,013	
PACCAR, INC	EQUITY	693718108	4500	60,495	SH	SOLE	1	60,495	
PACER INTERNATIONAL INC	EQUITY	69373H106	191	9,529	SH	SOLE	1	9,529	
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	448	14,688	SH	SOLE	1	14,688	
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	257	7,217	SH	SOLE	1	7,217	
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	10082	488000	SH	SOLE	3	480350	7650
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	624	30,193	SH	SOLE	1	30,193	
PACIFIC UN BK CALIF	EQUITY	695025106	32	1,704	SH	SOLE	1	1,704	
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	2567	52,605	SH	SOLE	1	52,605	
PACKAGING CORP OF AMERICA	EQUITY	695156109	2824	145,441	SH	SOLE	1	145,441	
PACKETEER INC COM	EQUITY	695210104	3487	289400	SH	SOLE	3	289400	
PACKETEER, INC	EQUITY	695210104	119	9,886	SH	SOLE	1	9,886	
PACTIV CORPORATION	EQUITY	695257105	1435	70,756	SH	SOLE	1	70,756	
PAIN THERAPEUTICS INC	EQUITY	69562K100	47	7,601	SH	SOLE	1	7,601	
PALATIN TECHNOLOGIES INC	EQUITY	696077304	86	17,866	SH	SOLE	1	17,866	
PALL CORP	EQUITY	696429307	1249	55,679	SH	SOLE	1	55,679	
PALM HARBOR HOMES, INC	EQUITY	696639103	126	7,345	SH	SOLE	1	7,345	
PALM INC	EQUITY	696642206	240	12,426	SH	SOLE	1	12,426	
PALM INC COM NEW	EQUITY	696642206	40711	2082400	SH	SOLE	3	2053200	29200
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	25	575	SH	SOLE	1	575	
PANAMSAF CORP	EQUITY	697933109	197	13,622	SH	SOLE	1	13,622	
PANERA BREAD COMPANY CL A	EQUITY	69840W108	487	11,880	SH	SOLE	1	11,880	
PANTRY INC	EQUITY	698657103	27	2,266	SH	SOLE	1	2,266	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	119	4,811	SH	SOLE	1	4,811	
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	651	206,559	SH	SOLE	1	206,559	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	167	10,957	SH	SOLE	1	10,957	
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	167	7,358	SH	SOLE	1	7,358	
PARK NATIONAL CORP.	EQUITY	700658107	18	157	SH	SOLE	1	157	
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3810	422,902	SH	SOLE	1	422,902	
PARKER DRILLING CO.	EQUITY	701081101	87	37,052	SH	SOLE	1	37,052	
PARKER HANNIFIN CORP	EQUITY	701094104	1784	39,900	SH	DEFINED	2		39,900
PARKER HANNIFIN CORP.	EQUITY	701094104	12155	271,934	SH	SOLE	1	271,934	
PARKVALE FINL CORP	EQUITY	701492100	45	1,790	SH	SOLE	1	1,790	
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	174	3,992	SH	SOLE	1	3,992	
PARTHUSCEVA INC	EQUITY	70212E106	56	6,487	SH	SOLE	1	6,487	
PARTNERS TRUST FINCL G	EQUITY	70213A103	62	2,805	SH	SOLE	1	2,805	
PARTY CITY CORP	EQUITY	702145103	53	4,295	SH	SOLE	1	4,295	
PATHMARK STORES INC	EQUITY	70322A101	81	11,550	SH	SOLE	1	11,550	
PATINA OIL & GAS CORP	EQUITY	703224105	462	12,744	SH	SOLE	1	12,744	
PATINA OIL & GAS CORP COM	EQUITY	703224105	20613	568786	SH	SOLE	3	553600	15186
PATRIOT BANK CORP	EQUITY	70335P103	54	2,850	SH	SOLE	1	2,850	
PATTERSON DENTAL CO.	EQUITY	703412106	5750	99,860	SH	SOLE	1	99,860	

PATTERSON UTI ENERGY INC	EQUITY	703481101	1714	63,300	SH	DEFINED	2		63,300
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3224	119,117	SH	SOLE	1	119,117	
PAXAR CORP.	EQUITY	704227107	532	41,564	SH	SOLE	1	41,564	
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	63	12,644	SH	SOLE	1	12,644	
PAYCHEX INC	EQUITY	704326107	20149	593,850	SH	DEFINED	2		593,850
PAYCHEX, INC.	EQUITY	704326107	6342	185,980	SH	SOLE	1	185,980	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1597	123,442	SH	SOLE	1	123,442	
PC CONNECTION INC	EQUITY	69318J100	27	2,855	SH	SOLE	1	2,855	
PC-TEL INC.	EQUITY	69325Q105	90	8,392	SH	SOLE	1	8,392	
PDF SOLUTIONS INC	EQUITY	693282105	69	6,166	SH	SOLE	1	6,166	
PEABODY ENERGY CORP	EQUITY	704549104	2370	75,550	SH	SOLE	1	75,550	
PEABODY ENERGY CORP COM	EQUITY	704549104	18098	576932	SH	Sole	3	539800	37132
PEAPACK-GLADSTONE FINL	EQUITY	704699107	89	2,869	SH	SOLE	1	2,869	
PEC SOLUTIONS INC	EQUITY	705107100	54	3,651	SH	SOLE	1	3,651	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	464	10,071	SH	SOLE	1	10,071	
PEETS COFFEE & TEA INC	EQUITY	705560100	88	4,496	SH	SOLE	1	4,496	
PEETS COFFEE & TEA INC COM	EQUITY	705560100	2152	110100	SH	Sole	3	110100	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	20	1,371	SH	SOLE	1	1,371	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	146	10,593	SH	SOLE	1	10,593	
PEGASYSTEMS INC	EQUITY	705573103	30	4,112	SH	SOLE	1	4,112	
PEMSTAR INC	EQUITY	706552106	38	10,822	SH	SOLE	1	10,822	
PENN ENGINERRING & MFG CORP	EQUITY	707389300	67	4,372	SH	SOLE	1	4,372	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	280	13,150	SH	SOLE	1	13,150	
PENN VA CORP COM	EQUITY	707882106	2033	46000	SH	Sole	3	46000	
PENN VIRGINIA CORPORATION	EQUITY	707882106	137	3,095	SH	SOLE	1	3,095	
PENN-AMER GROUP INC COM	EQUITY	707247102	2442	163000	SH	Sole	3	163000	
PENN-AMERICA GROUP INC	EQUITY	707247102	59	3,934	SH	SOLE	1	3,934	
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	47	1,605	SH	SOLE	1	1,605	
PENNRCK FINL SVCS COR	EQUITY	708352109	92	3,247	SH	SOLE	1	3,247	
PENNS WOODS BANCORP INC	EQUITY	708430103	56	1,292	SH	SOLE	1	1,292	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	287	8,581	SH	SOLE	1	8,581	
PENTAIR INC.	EQUITY	709631105	3359	84,240	SH	SOLE	1	84,240	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	128	5,897	SH	SOLE	1	5,897	
PEOPLES BANCORP INC	EQUITY	709789101	115	4,316	SH	SOLE	1	4,316	
PEOPLES BANK	EQUITY	710198102	11	366	SH	SOLE	1	366	
PEOPLES ENERGY CORP.	EQUITY	711030106	679	16,420	SH	SOLE	1	16,420	
PEOPLES HOLDING COMPANY	EQUITY	711148106	108	2,374	SH	SOLE	1	2,374	
PEOPLESOFT INC	EQUITY	712713106	2789	153,341	SH	DEFINED	2		153,341
PEOPLESOFT INC	EQUITY	712713106	3723	204700	SH	Sole	3	196800	7900
PEOPLESOFT, INC.	EQUITY	712713106	3591	196,532	SH	SOLE	1	196,532	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	314	20,520	SH	SOLE	1	20,520	
PEPCO HOLDINGS INC	EQUITY	713291102	4134	239,260	SH	SOLE	1	239,260	
PEPSI BOTTLING	EQUITY	713409100	2520	122,430	SH	SOLE	1	122,430	
PEPSIAMERICAS INC	EQUITY	71343P200	2907	200,643	SH	SOLE	1	200,643	
Pepsico	EQUITY	713448108	1,375	30,000	SH	DEFINED	4	30,000	
PEPSICO INC	EQUITY	713448108	12665	276,305	SH	DEFINED	2		276,305
PEPSICO, INC.	EQUITY	713448108	39467	861,150	SH	SOLE	1	861,150	

PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	96	44,815	SH	SOLE	1	44,815	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	32	794	SH	SOLE	1	794	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	89	8,908	SH	SOLE	1	8,908	
PERINI CORP	EQUITY	713839108	32330	4,712,882	SH	SOLE	1	4,712,882	
PERKINELMER INC.	EQUITY	714046109	867	56,640	SH	SOLE	1	56,640	
PEROT SYSTEM CORP.	EQUITY	714265105	313	31,297	SH	SOLE	1	31,297	
PERRIGO CO.	EQUITY	714290103	1568	123,206	SH	SOLE	1	123,206	
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	44	1,544	SH	SOLE	1	1,544	
PER-SE TECHNOLOGIES	EQUITY	713569309	189	11,841	SH	SOLE	1	11,841	
PER-SE TECHNOLOGIES COM NEW	EQUITY	713569309	1490	93100	SH	SOLE	3	93100	
PETCO ANIMAL SUPPLIES	EQUITY	716016209	444	14,241	SH	SOLE	1	14,241	
PETROCORP INC	EQUITY	71645N101	31	2,292	SH	SOLE	1	2,292	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	3100	135,210	SH	SOLE	1	135,210	
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	80	6,701	SH	SOLE	1	6,701	
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	45	1,558	SH	SOLE	1	1,558	
PETSMART, INC	EQUITY	716768106	4734	207,991	SH	SOLE	1	207,991	
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	21355	470900	SH	SOLE	3	463300	7600
PFF BANCORP, INC.	EQUITY	69331W104	171	5,363	SH	SOLE	1	5,363	
PFIZER INC	EQUITY	717081103	46555	1,532,157	SH	DEFINED	2		1,532,157
PFIZER, INC.	EQUITY	717081103	199699	6,573,371	SH	SOLE	1	6,573,371	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	20	840	SH	SOLE	1	840	
PHARMACEUTICAL RES COM	EQUITY	717125108	44019	645250	SH	SOLE	3	631800	13450
PHARMACEUTICAL RES INC	EQUITY	717125108	5867	86,000	SH	DEFINED	2		86,000
PHARMACEUTICAL RES INC COM	EQUITY	717125108	3241	47,511	SH	SOLE	1	47,511	
PHARMACOPEIA INC	EQUITY	71713B104	128	10,114	SH	SOLE	1	10,114	
PHELPS DODGE CORP.	EQUITY	717265102	1867	39,886	SH	SOLE	1	39,886	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	304	6,653	SH	SOLE	1	6,653	
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2355	97,783	SH	SOLE	1	97,783	
PHILIPS ELECTRONICS - NY SHR ADR	EQUITY	500472303	94	4,093	SH	SOLE	1	4,093	
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	666	56,420	SH	SOLE	1	56,420	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	160	10,651	SH	SOLE	1	10,651	
PHOENIX COMPANIES INC	EQUITY	71902E109	465	40,220	SH	SOLE	1	40,220	
PHOTON DYNAMICS	EQUITY	719364101	198	6,824	SH	SOLE	1	6,824	
PHOTRONICS INC.	EQUITY	719405102	260	12,182	SH	SOLE	1	12,182	
PICO HOLDINGS INC	EQUITY	693366205	35	2,621	SH	SOLE	1	2,621	
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	18	451	SH	SOLE	1	451	
PIER 1 IMPORTS, INC.	EQUITY	720279108	2421	125,808	SH	SOLE	1	125,808	
PILGRIMS PRIDE CORP.	EQUITY	721467108	81	6,447	SH	SOLE	1	6,447	
PINNACLE SYSTEMS, INC.	EQUITY	723481107	206	24,630	SH	SOLE	1	24,630	
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1444	40,680	SH	SOLE	1	40,680	
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	4204	165,139	SH	SOLE	1	165,139	
PITNEY BOWES INC	EQUITY	724479100	10406	271,559	SH	DEFINED	2		271,559
PITNEY BOWES, INC.	EQUITY	724479100	5630	146,909	SH	SOLE	1	146,909	
PIXAR INC	EQUITY	725811103	266	3,996	SH	SOLE	1	3,996	
Placer Dome Inc Com Stk	EQUITY	725906101	50	3,600	SH	SOLE	1	3,600	
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	204	16,387	SH	SOLE	1	16,387	
PLAINS RESOURCES, INC.	EQUITY	726540503	107	8,576	SH	SOLE	1	8,576	

PLANAR SYSTEMS, INC.	EQUITY	726900103	127	5,985	SH	SOLE	1	5,985	
PLANTRONICS, INC.	EQUITY	727493108	1860	77,931	SH	SOLE	1	77,931	
PLATINUM UNDERWRITERS	EQUITY	G7127P100	15076	536514	SH	Sole	3	523300	13214
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	90	6,212	SH	SOLE	1	6,212	
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	75	12,659	SH	SOLE	1	12,659	
PLEXUS CORP.	EQUITY	729132100	1181	76,025	SH	SOLE	1	76,025	
PLUG POWER INC	EQUITY	72919P103	51	9,933	SH	SOLE	1	9,933	
PLUM CREEK TIMBER CO COM	EQUITY	729251108	19988	785700	SH	Sole	3	785700	
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2079	81,730	SH	SOLE	1	81,730	
PMA CAPITAL CORP.	EQUITY	693419202	115	9,142	SH	SOLE	1	9,142	
PMC-SIERRA INC COM	EQUITY	69344F106	8388	635900	SH	Sole	3	614300	21600
PMC-SIERRA, INC.	EQUITY	69344F106	1096	83,130	SH	SOLE	1	83,130	
PMI GROUP, INC.	EQUITY	69344M101	35506	1,052,024	SH	SOLE	1	1,052,024	
PNC FINANCIAL SERVICES	EQUITY	693475105	5763	121,130	SH	SOLE	1	121,130	
PNM RESOURCES INC	EQUITY	69349H107	2033	72,514	SH	SOLE	1	72,514	
POGO PRODUCING CO	EQUITY	730448107	4030	88,992	SH	SOLE	1	88,992	
POGO PRODUCING CO COM	EQUITY	730448107	10312	227740	SH	Sole	3	211900	15840
POLARIS INDUSTRIES, INC.	EQUITY	731068102	30	404	SH	SOLE	1	404	
POLO RALPH LAUREN CO	EQUITY	731572103	16	613	SH	SOLE	1	613	
POLYCOM INC COM	EQUITY	73172K104	11789	709766	SH	Sole	3	686000	23766
POLYCOM, INC.	EQUITY	73172K104	2303	138,644	SH	SOLE	1	138,644	
POLYMEDICA CORP	EQUITY	731738100	204	7,696	SH	SOLE	1	7,696	
POLYONE CORPORATION	EQUITY	73179P106	154	39,184	SH	SOLE	1	39,184	
POMEROY IT SOLUTIONS INC	EQUITY	731822102	52	4,115	SH	SOLE	1	4,115	
POPE & TALBOT, INC.	EQUITY	732827100	101	6,680	SH	SOLE	1	6,680	
POPULAR INC	EQUITY	733174106	83	2,079	SH	SOLE	1	2,079	
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	121	4,759	SH	SOLE	1	4,759	
POSSIS MEDICAL INC	EQUITY	737407106	104	6,681	SH	SOLE	1	6,681	
POST PPTYS INC	EQUITY	737464107	13226	485700	SH	Sole	3	485700	
POST PROPERTIES, INC.	EQUITY	737464107	367	13,486	SH	SOLE	1	13,486	
POTLATCH CORP.	EQUITY	737628107	1513	50,922	SH	SOLE	1	50,922	
POWELL INDUSTRIES INC	EQUITY	739128106	47	2,797	SH	SOLE	1	2,797	
POWER INTEGRATIONS INC COM	EQUITY	739276103	22050	663346	SH	Sole	3	642100	21246
POWER INTEGRATIONS, INC.	EQUITY	739276103	365	10,974	SH	SOLE	1	10,974	
POWER-ONE , INC.	EQUITY	739308104	656	63,047	SH	SOLE	1	63,047	
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109	14308	2161300	SH	Sole	3	2097600	63700
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	768	115,685	SH	SOLE	1	115,685	
POZEN INC	EQUITY	73941U102	533	30,000	SH	DEFINED	2		30,000
POZEN INC.	EQUITY	73941U102	171	9,653	SH	SOLE	1	9,653	
PPG INDUSTRIES, INC.	EQUITY	693506107	3962	75,879	SH	SOLE	1	75,879	
PPL CORPORATION	EQUITY	69351T106	3419	83,486	SH	SOLE	1	83,486	
PRACTICEWORKS INC	EQUITY	739419109	2749	128,150	SH	SOLE	1	128,150	
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	130	19,157	SH	SOLE	1	19,157	
PRAXAIR, INC.	EQUITY	74005P104	4514	72,862	SH	SOLE	1	72,862	
PRECISION CASTPARTS CORP.	EQUITY	740189105	2603	74,161	SH	SOLE	1	74,161	
PREMCOR INC	EQUITY	74045Q104	11	482	SH	SOLE	1	482	
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	16790	541600	SH	Sole	3	541600	

PRETISS PROPERTIES TRUST	EQUITY	740706106	1860	59,986	SH	SOLE	1	59,986	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	157	6,714	SH	SOLE	1	6,714	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	134	8,812	SH	SOLE	1	8,812	
PRESSTEK INC	EQUITY	741113104	96	13,045	SH	SOLE	1	13,045	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	95	16,696	SH	SOLE	1	16,696	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1146	92,457	SH	SOLE	1	92,457	
PRICE ENTERP INC	EQUITY	74144P106	31	8,725	SH	SOLE	1	8,725	
PRIDE INTERNATIONAL	EQUITY	74153Q102	3206	189,130	SH	SOLE	1	189,130	
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	5934	350,100	SH	DEFINED	2		350,100
PRIMA ENERGY CORP	EQUITY	741901201	97	3,805	SH	SOLE	1	3,805	
PRIME HOSPITALITY CORP.	EQUITY	741917108	137	15,749	SH	SOLE	1	15,749	
PRIMEDIA INC	EQUITY	74157K101	180	63,036	SH	SOLE	1	63,036	
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	142	20,983	SH	SOLE	1	20,983	
PRINCETON REVIEW INC	EQUITY	742352107	44	6,829	SH	SOLE	1	6,829	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4653	150,155	SH	SOLE	1	150,155	
PRIORITY HEALTHCARE	EQUITY	74264T102	304	14,763	SH	SOLE	1	14,763	
PRIVATEBANCORP INC	EQUITY	742962103	82	2,486	SH	SOLE	1	2,486	
PROASSURANCE CORPORATION	EQUITY	74267C106	262	10,131	SH	SOLE	1	10,131	
PROCTER & GAMBLE CO.	EQUITY	742718109	93917	1,011,821	SH	SOLE	1	1,011,821	
PROCTER + GAMBLE CO	EQUITY	742718109	18601	200,400	SH	DEFINED	2		200,400
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	72	2,955	SH	SOLE	1	2,955	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	59	3,435	SH	SOLE	1	3,435	
Progress Energy	EQUITY	743263105	5,558	125,000	SH	DEFINED	4	125,000	
PROGRESS ENERGY INC.	EQUITY	743263105	4679	105,230	SH	SOLE	1	105,230	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	242	11,166	SH	SOLE	1	11,166	
PROGRESSIVE CORP.	EQUITY	743315103	6483	93,800	SH	SOLE	1	93,800	
PROLOGIS	EQUITY	743410102	2486	82,190	SH	SOLE	1	82,190	
PROLOGIS TR SH BEN INT	EQUITY	743410102	6480	214214	SH	SOLE	3	214214	
PROQUEST CO.	EQUITY	74346P102	267	10,154	SH	SOLE	1	10,154	
PROSPERITY BANCSHARES INC	EQUITY	743606105	117	5,479	SH	SOLE	1	5,479	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2881	96,515	SH	SOLE	1	96,515	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1847	131,452	SH	SOLE	1	131,452	
PROVIDENT BANCORP INC	EQUITY	743835100	64	1,524	SH	SOLE	1	1,524	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	278	9,810	SH	SOLE	1	9,810	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1910	68,301	SH	SOLE	1	68,301	
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	44	1,475	SH	SOLE	1	1,475	
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	388	20,245	SH	SOLE	1	20,245	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1528	129,643	SH	SOLE	1	129,643	
PROVINCE HEALTHCARE CO COM	EQUITY	743977100	18565	1433600	SH	SOLE	3	1410600	23000
PROVINCE HEALTHCARE CO.	EQUITY	743977100	254	19,589	SH	SOLE	1	19,589	
PROXIM CORP CL-A	EQUITY	744283102	78	51,948	SH	SOLE	1	51,948	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	8816	235,970	SH	SOLE	1	235,970	
PS BUSINESS PARKS, INC.	EQUITY	69360J107	207	5,497	SH	SOLE	1	5,497	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	255	28,999	SH	SOLE	1	28,999	
PTEK HLDGS INC	EQUITY	69366M104	150	18,230	SH	SOLE	1	18,230	
Public Service	EQUITY	744573106	3,150	75,000	SH	DEFINED	4	75,000	
PUBLIC STORAGE INC	EQUITY	74460D109	56	1,439	SH	SOLE	1	1,439	

PUBLIC STORAGE INC COM	EQUITY	74460D109	5265	134200	SH	Sole	3	134200	
PUGET ENEGY INC.	EQUITY	745310102	5587	249,064	SH	SOLE	1	249,064	
PULITZER INC.	EQUITY	745769109	102	1,957	SH	SOLE	1	1,957	
PULTE HOMES INC.	EQUITY	745867101	1863	27,393	SH	SOLE	1	27,393	
PUMA TECHNOLOGY INC	EQUITY	745887109	75	15,840	SH	SOLE	1	15,840	
QAD INC	EQUITY	74727D108	47	4,369	SH	SOLE	1	4,369	
QLOGIC CORP	EQUITY	747277101	8297	176,500	SH	DEFINED	2		176,500
QLOGIC CORP COM	EQUITY	747277101	18753	398924	SH	Sole	3	374300	24624
QLOGIC CORP.	EQUITY	747277101	2363	50,264	SH	SOLE	1	50,264	
QUAKER CHEM CORP COM	EQUITY	747316107	78	3,364	SH	SOLE	1	3,364	
QUAKER CIRY BANCORP INC	EQUITY	74731K106	87	2,170	SH	SOLE	1	2,170	
QUALCOMM, INC.	EQUITY	747525103	17004	408,060	SH	SOLE	1	408,060	
QUALITY SYSTEMS INC	EQUITY	747582104	57	1,406	SH	SOLE	1	1,406	
QUANEX CORP.	EQUITY	747620102	233	6,932	SH	SOLE	1	6,932	
QUANTA SERVICES, INC.	EQUITY	74762E102	1596	192,972	SH	SOLE	1	192,972	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	942	305,859	SH	SOLE	1	305,859	
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3456	57,000	SH	SOLE	1	57,000	
QUEST SOFTWARE INC	EQUITY	74834T103	204	16,778	SH	SOLE	1	16,778	
QUESTAR CORP.	EQUITY	748356102	3577	116,093	SH	SOLE	1	116,093	
QUICKLOGIC CORP COM	EQUITY	74837p108	6256	940700	SH	Sole	3	940700	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	5577	228300	SH	Sole	3	228300	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	117	4,795	SH	SOLE	1	4,795	
QUICKSILVER, INC.	EQUITY	74838C106	370	23,185	SH	SOLE	1	23,185	
QUIDEL CORPORATION	EQUITY	74838J101	77	11,587	SH	SOLE	1	11,587	
QUIKSILVER INC COM	EQUITY	74838C106	15161	950562	SH	Sole	3	918400	32162
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	140	3,500	SH	SOLE	1	3,500	
QUIXOTE CORP	EQUITY	749056107	67	2,678	SH	SOLE	1	2,678	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2561	753,290	SH	SOLE	1	753,290	
R&G FINANCIAL CO.	EQUITY	749136107	228	7,825	SH	SOLE	1	7,825	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1393	55,996	SH	SOLE	1	55,996	
R.H. DONNELLEY CORP.	EQUITY	74955W307	342	8,467	SH	SOLE	1	8,467	
R.O.C. TAIWAN FUND	EQUITY	749651105	740	164,700	SH	SOLE	1	164,700	
RADIAN GROUP, INC.	EQUITY	750236101	5824	131,172	SH	SOLE	1	131,172	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	44	7,203	SH	SOLE	1	7,203	
RADIO ONE INC -CL D	EQUITY	75040P405	18	1,257	SH	SOLE	1	1,257	
RADIO ONE INC CL D NON VGT	EQUITY	75040P405	9211	641434	SH	Sole	3	619500	21934
RADIO SHACK CORP COM	EQUITY	750438103	7796	274400	SH	Sole	3	263900	10500
RADIO SHACK CORP.	EQUITY	750438103	2205	77,630	SH	SOLE	1	77,630	
RADISYS CORP.	EQUITY	750459109	137	7,575	SH	SOLE	1	7,575	
RAILAMERICA INC	EQUITY	750753105	109	12,634	SH	SOLE	1	12,634	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	93	10,161	SH	SOLE	1	10,161	
RAINDANCE COMM	EQUITY	75086X106	56	20,412	SH	SOLE	1	20,412	
RAIT INVESTMENT TRUST	EQUITY	749227104	1891	82,343	SH	SOLE	1	82,343	
RALCORP HOLDINGS, INC.	EQUITY	751028101	342	12,345	SH	SOLE	1	12,345	
RAMBUS INC.	EQUITY	750917106	24	1,443	SH	SOLE	1	1,443	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	116	4,569	SH	SOLE	1	4,569	
RANGE RESOURCES CORP	EQUITY	75281A109	153	22,367	SH	SOLE	1	22,367	

RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	314	12,606	SH	SOLE	1	12,606	
RARE HOSPITALITY INTL COM	EQUITY	753820109	13159	528257	SH	SOLE	3	511150	17107
RAVEN INDUSTRIES INC	EQUITY	754212108	69	2,818	SH	SOLE	1	2,818	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	21	564	SH	SOLE	1	564	
RAYMOND JAMES FINL INC COM	EQUITY	754730109	29401	808836	SH	SOLE	3	795949	12887
RAYONIER, INC.	EQUITY	754907103	2383	58,702	SH	SOLE	1	58,702	
RAYOVAC CORP.	EQUITY	755081106	203	13,871	SH	SOLE	1	13,871	
RAYTECH CORP DEL	EQUITY	755103108	11	3,049	SH	SOLE	1	3,049	
RAYTHEON CO.	EQUITY	755111507	6665	238,040	SH	SOLE	1	238,040	
RC2 CORP	EQUITY	749388104	110	5,720	SH	SOLE	1	5,720	
RCN CORP.	EQUITY	749361101	43	23,133	SH	SOLE	1	23,133	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1935	138,342	SH	SOLE	1	138,342	
READING INTERNATIONAL INC-A	EQUITY	755408101	34	5,902	SH	SOLE	1	5,902	
REALNETWORKS, INC.	EQUITY	75605L104	9	1,376	SH	SOLE	1	1,376	
REALTY INCOME CORP.	EQUITY	756109104	20	505	SH	SOLE	1	505	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	461	19,928	SH	SOLE	1	19,928	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3297	142400	SH	Sole	3	142400	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	5983	258911	SH	Sole	3	258911	
RED HAT, INC.	EQUITY	756577102	22	2,191	SH	SOLE	1	2,191	
RED ROBIN GOURMET BURG COM	EQUITY	75689M101	1273	50000	SH	Sole	3	50000	
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	95	3,740	SH	SOLE	1	3,740	
REDBACK NETWORKS INC	EQUITY	757209101	40	65,232	SH	SOLE	1	65,232	
REDWOOD TRUST, INC.	EQUITY	758075402	229	5,395	SH	SOLE	1	5,395	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	908	27,165	SH	SOLE	1	27,165	
REGAL ENTMT GROUP	EQUITY	758766109	6	345	SH	SOLE	1	345	
REGAL-BELOIT CORP.	EQUITY	758750103	205	10,042	SH	SOLE	1	10,042	
REGENCY CENTERS CORPORATION	EQUITY	758849103	14	377	SH	SOLE	1	377	
REGENCY CTRS CORP COM	EQUITY	758849103	17888	485438	SH	Sole	3	485438	
REGENERATION TECHNOLOGIES	EQUITY	75886N100	89	9,933	SH	SOLE	1	9,933	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	258	14,629	SH	SOLE	1	14,629	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	91	14,898	SH	SOLE	1	14,898	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3407	99,485	SH	SOLE	1	99,485	
REGIS CORP.	EQUITY	758932107	22	695	SH	SOLE	1	695	
REGISTER.COM	EQUITY	75914G101	35	7,727	SH	SOLE	1	7,727	
REHAB CARE GROUP	EQUITY	759148109	116	6,793	SH	SOLE	1	6,793	
REINSURANCE GROUP OF	EQUITY	759351109	12	283	SH	SOLE	1	283	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	194	8,747	SH	SOLE	1	8,747	
RELIANT RESOURCES INC	EQUITY	75952B105	20	3,881	SH	SOLE	1	3,881	
REMEC, INC.	EQUITY	759543101	249	24,414	SH	SOLE	1	24,414	
REMINGTON OIL & GAS CORP	EQUITY	759594302	163	8,954	SH	SOLE	1	8,954	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	77	3,267	SH	SOLE	1	3,267	
RENAL CARE GROUP, INC.	EQUITY	759930100	27	781	SH	SOLE	1	781	
RENT-A-CENTER INC	EQUITY	76009N100	3797	117,845	SH	SOLE	1	117,845	
RENT-WAY, INC.	EQUITY	76009U104	48	9,021	SH	SOLE	1	9,021	
REPLIGEN CORP	EQUITY	759916109	64	11,798	SH	SOLE	1	11,798	
REPUBLIC BANCORP, INC.	EQUITY	760281204	320	22,678	SH	SOLE	1	22,678	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	92	3,229	SH	SOLE	1	3,229	

REPUBLIC SERVICES IN	EQUITY	760759100	5094	224,993	SH	SOLE	1	24,993	
RESEARCH FRONTIERS	EQUITY	760911107	49	4,258	SH	SOLE	1	4,258	
RESMED INC	EQUITY	761152107	27	622	SH	SOLE	1	622	
RESMED INC COM	EQUITY	761152107	24021	546172	SH	SOLE	3	528100	18072
RESOURCE AMERICA, INC.	EQUITY	761195205	75	6,316	SH	SOLE	1	6,316	
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	56	1,909	SH	SOLE	1	1,909	
RESOURCES CONNECTION INC	EQUITY	76122Q105	203	8,414	SH	SOLE	1	8,414	
RESPIRONICS INC.	EQUITY	761230101	26	632	SH	SOLE	1	632	
RESTORATION HARDWARE I	EQUITY	760981100	48	8,192	SH	SOLE	1	8,192	
RETEK INC.	EQUITY	76128Q109	660	97,805	SH	SOLE	1	97,805	
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	16	2,655	SH	SOLE	1	2,655	
REVLON, INC.-CL A	EQUITY	761525500	11	4,290	SH	SOLE	1	4,290	
REX STORES CORP	EQUITY	761624105	38	2,933	SH	SOLE	1	2,933	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2634	95,620	SH	SOLE	1	95,620	
RF MICRO DEVICES INC	EQUITY	749941100	3167	342,725	SH	SOLE	1	42,725	
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	33	4,973	SH	SOLE	1	4,973	
RICHARDSON ELEC LTD	EQUITY	763165107	28	2,666	SH	SOLE	1	2,666	
RIGGS NATIONAL CORP.	EQUITY	766570105	107	6,679	SH	SOLE	1	6,679	
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	127	7,003	SH	SOLE	1	7,003	
RITE AID CORP	EQUITY	767754104	39	7,627	SH	SOLE	1	7,627	
RIVERSTONE NETWORKS INC	EQUITY	769320102	56	55,805	SH	SOLE	1	55,805	
RIVIANA FOODS	EQUITY	769536103	72	2,548	SH	SOLE	1	2,548	
RIVIERA HOLDINGS CORP	EQUITY	769627100	1868	345,900	SH	SOLE	1	45,900	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1491	37,717	SH	SOLE	1	37,717	
RLI CORP.	EQUITY	749607107	255	7,736	SH	SOLE	1	7,736	
ROADWAY CORP.	EQUITY	769742107	241	4,941	SH	SOLE	1	4,941	
ROBBINS & MYERS, INC.	EQUITY	770196103	103	4,614	SH	SOLE	1	4,614	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1486	76,195	SH	SOLE	1	76,195	
ROBERT HALF INTL INC	EQUITY	770323103	7626	391100	SH	SOLE	3	375800	15300
ROCK-TENN CO., CLASS A	EQUITY	772739207	152	10,439	SH	SOLE	1	10,439	
ROCKWELL AUTOMATION COM	EQUITY	773903109	10135	386100	SH	SOLE	3	372600	13500
ROCKWELL AUTOMATION INC	EQUITY	773903109	2161	82,328	SH	SOLE	1	82,328	
ROCKWELL AUTOMATION INC	EQUITY	773903109	6639	252,900	SH	DEFINED	2	252,900	
ROCKWELL COLLINS INC	EQUITY	774341101	2027	80,279	SH	SOLE	1	80,279	
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	104	4,948	SH	SOLE	1	4,948	
ROGERS CORP.	EQUITY	775133101	211	6,812	SH	SOLE	1	6,812	
ROHM + HAAS CO	EQUITY	775371107	9243	276,332	SH	DEFINED	2	276,332	
ROHM AND HAAS CO.	EQUITY	775371107	3293	98,448	SH	SOLE	1	98,448	
ROLLINS, INC.	EQUITY	775711104	1262	70,747	SH	SOLE	1	70,747	
ROPER INDUSTRIES, INC.	EQUITY	776696106	478	10,971	SH	SOLE	1	10,971	
ROSLYN BANCORP, INC.	EQUITY	778162107	2496	106,219	SH	SOLE	1	106,219	
ROSS STORES, INC.	EQUITY	778296103	5219	112,502	SH	SOLE	1	112,502	
Rosteocom ADR	EQUITY	778529107	826	80,000	SH	SOLE	1	80,000	
ROTO-ROOTER INC	EQUITY	778787101	149	4,198	SH	SOLE	1	4,198	
ROUSE CO	EQUITY	779273101	46	1,115	SH	SOLE	1	1,115	
ROWAN COMPANIES, INC.	EQUITY	779382100	1032	41,979	SH	SOLE	1	41,979	
ROXIO INC	EQUITY	780008108	109	12,518	SH	SOLE	1	12,518	

ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	49	1,830	SH	SOLE	1	1,830	
Royal Bk Scotland 8.5%	EQUITY	780097804	565	20,000	SH	DEFINED	4	20,000	
Royal Bk Scotland 8.8889%	EQUITY	780097861	3,120	120,000	SH	DEFINED	4	120,000	
Royal Bk Scotland 9.125%	EQUITY	780097606	1,231	45,000	SH	DEFINED	4	45,000	
ROYAL GOLD INC	EQUITY	780287108	125	6,829	SH	SOLE	1	6,829	
RPC	EQUITY	749660106	41	4,121	SH	SOLE	1	4,121	
RPM INTERNATIONAL INC.	EQUITY	749685103	2115	161,968	SH	SOLE	1	161,968	
RSA SECURITY INC.	EQUITY	749719100	1463	101,763	SH	SOLE	1	101,763	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	85	8,109	SH	SOLE	1	8,109	
RUBY TUESDAY INC	EQUITY	781182100	12106	502,100	SH	DEFINED	2		502,100
RUBY TUESDAY, INC.	EQUITY	781182100	2168	89,930	SH	SOLE	1	89,930	
RUDDICK CORP.	EQUITY	781258108	1213	78,044	SH	SOLE	1	78,044	
RUDOLPH TECHNOLOGIES COM	EQUITY	781270103	1095	56700	SH	SOLE	3	56700	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	96	4,986	SH	SOLE	1	4,986	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	130	3,845	SH	SOLE	1	3,845	
RUSSELL CORP.	EQUITY	782352108	183	11,244	SH	SOLE	1	11,244	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	187	4,616	SH	SOLE	1	4,616	
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	230	18,001	SH	SOLE	1	18,001	
RYDER SYSTEM, INC.	EQUITY	783549108	829	28,271	SH	SOLE	1	28,271	
RYERSON TULL, INC.	EQUITY	78375P107	72	9,266	SH	SOLE	1	9,266	
RYLAND GROUP	EQUITY	783764103	26	361	SH	SOLE	1	361	
S & P 500 FUTURE	EQUITY	84749R100	39	2,966	SH	SOLE	1	2,966	
S J W CORP COM	EQUITY	784305104	79	932	SH	SOLE	1	932	
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	5122	51,250	SH	SOLE	1	51,250	
S&T BANCORP, INC.	EQUITY	783859101	321	11,249	SH	SOLE	1	11,249	
S.Y. BANCORP INC	EQUITY	785060104	84	4,488	SH	SOLE	1	4,488	
S1 CORPORATION	EQUITY	78463B101	150	29,634	SH	SOLE	1	29,634	
SABRE HOLDINGS CORP.	EQUITY	785905100	1391	64,745	SH	SOLE	1	64,745	
SAFECO CORP	EQUITY	786429100	2976	84,400	SH	DEFINED	2		84,400
SAFECO CORP.	EQUITY	786429100	2426	68,639	SH	SOLE	1	68,639	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	173	50,977	SH	SOLE	1	50,977	
SAFENET INC	EQUITY	78645R107	168	4,638	SH	SOLE	1	4,638	
SAFENET INC COM	EQUITY	78645R107	1384	38300	SH	SOLE	3	38300	
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	63	4,048	SH	SOLE	1	4,048	
SAFEWAY INC	EQUITY	786514208	4524	197,200	SH	SOLE	1	197,200	
SAFLINK CORP	EQUITY	786578302	51	11,069	SH	SOLE	1	11,069	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	112	5,805	SH	SOLE	1	5,805	
SAKS INC.	EQUITY	79377W108	2305	199,916	SH	SOLE	1	199,916	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	72	3,702	SH	SOLE	1	3,702	
SALIX PHARMACEUTICALS	EQUITY	795435106	147	7,620	SH	SOLE	1	7,620	
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	23	5,903	SH	SOLE	1	5,903	
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	40	4,522	SH	SOLE	1	4,522	
SANDERSON FARMS, INC.	EQUITY	800013104	70	2,220	SH	SOLE	1	2,220	
SANDISK CORP COM	EQUITY	80004C101	5267	82636	SH	SOLE	3	75000	7636
SANDISK CORP.	EQUITY	80004C101	7111	111,591	SH	SOLE	1	111,591	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	203	6,196	SH	SOLE	1	6,196	
SANMINA - SCI CORP	EQUITY	800907107	2554	264,384	SH	SOLE	1	264,384	

SANTANDER BANCORP	EQUITY	802809103	39	2,063	SH	SOLE	1	2,063	
SAPIENT CORP.	EQUITY	803062108	119	33,036	SH	SOLE	1	33,036	
SARA LEE CORP.	EQUITY	803111103	6162	335,600	SH	SOLE	1	335,600	
SAUER-DANFOSS INC.	EQUITY	804137107	61	4,294	SH	SOLE	1	4,294	
SAUL CENTERS, INC.	EQUITY	804395101	124	4,672	SH	SOLE	1	4,672	
SAVIENT PHARMACEUTICALS INC	EQUITY	805170100	121	23,965	SH	SOLE	1	23,965	
SAXON CAPITAL INC	EQUITY	80556P302	198	11,571	SH	SOLE	1	11,571	
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	58	18,504	SH	SOLE	1	18,504	
SBC COMMUNICATIONS INC	EQUITY	78387G103	7280	327,198	SH	DEFINED	2		327,198
SBC Communications Inc	EQUITY	78387G103	1,891	85,000	SH	DEFINED	4	85,000	
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	32696	1,469,470	SH	SOLE	1	1,469,470	
SBS TECHNOLOGIES INC	EQUITY	78387P103	68	6,238	SH	SOLE	1	6,238	
SCANA CORP	EQUITY	80589M102	5322	155,400	SH	SOLE	1	155,400	
SCANSOFT INC	EQUITY	80603P107	133	31,660	SH	SOLE	1	31,660	
SCANSOURCE INC	EQUITY	806037107	167	4,565	SH	SOLE	1	4,565	
SCHAWK, INC.	EQUITY	806373106	39	3,230	SH	SOLE	1	3,230	
SCHERING PLOUGH CORP	EQUITY	806605101	6494	426,102	SH	DEFINED	2		426,102
SCHERING-PLOUGH CORP.	EQUITY	806605101	15488	1,016,250	SH	SOLE	1	1,016,250	
SCHLUMBERGER LTD	EQUITY	806857108	136	2,780	SH	DEFINED	2		2,780
SCHLUMBERGER, LTD.	EQUITY	806857108	12174	251,520	SH	SOLE	1	251,520	
SCHNITZER STL INDS	EQUITY	806882106	116	3,851	SH	SOLE	1	3,851	
SCHOLASTIC CORP.	EQUITY	807066105	1581	54,912	SH	SOLE	1	54,912	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	196	6,959	SH	SOLE	1	6,959	
SCHULMAN, A. INC.	EQUITY	808194104	200	12,594	SH	SOLE	1	12,594	
SCHWAB CHARLES CORP	EQUITY	808513105	13002	1,091,650	SH	DEFINED	2		1,091,650
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	160	6,318	SH	SOLE	1	6,318	
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	128	16,043	SH	SOLE	1	16,043	
SCIENTIFIC ATLANTA INC COM	EQUITY	808655104	14955	480106	SH	SOLE	3	444600	35506
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	240	21,052	SH	SOLE	1	21,052	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2071	66,485	SH	SOLE	1	66,485	
SCOTTISH RE GROUP LTD ORD	EQUITY	G7885T104	1505	62300	SH	SOLE	3	62300	
SCOTTS CO.	EQUITY	810186106	17	314	SH	SOLE	1	314	
SCP POOL CORPORATION	EQUITY	784028102	355	12,773	SH	SOLE	1	12,773	
SCRIPPS CO	EQUITY	811054204	48	559	SH	SOLE	1	559	
SCS TRANSPORTATION INC	EQUITY	81111T102	89	5,927	SH	SOLE	1	5,927	
Scudder Strategic Muni Inc	EQUITY	811234103	251	20,000	SH	DEFINED	4	20,000	
SEABOARD CORP.	EQUITY	811543107	34	157	SH	SOLE	1	157	
SEABULK INTERNATIONAL INC	EQUITY	81169P101	36	4,992	SH	SOLE	1	4,992	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	127	10,142	SH	SOLE	1	10,142	
SEACOAST BANKING CORP FL	EQUITY	811707306	85	4,862	SH	SOLE	1	4,862	
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	242	11,606	SH	SOLE	1	11,606	
SEACOR SMIT, INC.	EQUITY	811904101	263	7,283	SH	SOLE	1	7,283	
SEALED AIR CORP	EQUITY	81211K100	1803	38,180	SH	SOLE	1	38,180	
SEARS ROEBUCK & CO	EQUITY	812387108	5523	126,302	SH	SOLE	1	126,302	
SEATTLE GENETICS INC WA	EQUITY	812578102	55	9,012	SH	SOLE	1	9,012	
SECOND BANCORP, INC.	EQUITY	813114105	94	3,463	SH	SOLE	1	3,463	
SECURE COMPUTING CORP	EQUITY	813705100	159	13,652	SH	SOLE	1	13,652	

SECURITY BANK CORP	EQUITY	814047106	47	1,609	SH	SOLE	1	1,609	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	52	20,496	SH	SOLE	1	20,496	
SEI INVESTMENTS CO.	EQUITY	784117103	4779	146,831	SH	SOLE	1	146,831	
SELECT COMFORT CORP	EQUITY	81616X103	222	8,381	SH	SOLE	1	8,381	
SELECT MED CORP	EQUITY	816196109	4084	141,800	SH	DEFINED	2		141,800
SELECT MEDICAL CORP	EQUITY	816196109	284	9,858	SH	SOLE	1	9,858	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	342	11,489	SH	SOLE	1	11,489	
SEMCO ENERGY, INC.	EQUITY	78412D109	37	8,092	SH	SOLE	1	8,092	
SEMITOOL INC COM	EQUITY	816909105	935	117500	SH	Sole	3	117500	
SEMITOOL, INC.	EQUITY	816909105	55	6,925	SH	SOLE	1	6,925	
SEMPRA ENERGY	EQUITY	816851109	2728	92,927	SH	SOLE	1	92,927	
SEMTECH CORP.	EQUITY	816850101	2349	126,891	SH	SOLE	1	126,891	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	280	19,424	SH	SOLE	1	19,424	
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1723	82,031	SH	SOLE	1	82,031	
SEPRACOR INC	EQUITY	817315104	2985	108,400	SH	DEFINED	2		108,400
SEPRACOR, INC.	EQUITY	817315104	3285	118,928	SH	SOLE	1	118,928	
SEQUA CORP CLASS A	EQUITY	817320104	686	16,014	SH	SOLE	1	16,014	
SERENA SOFTWARE, INC.	EQUITY	817492101	179	9,721	SH	SOLE	1	9,721	
SEROLOGICALS CORP.	EQUITY	817523103	127	9,682	SH	SOLE	1	9,682	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	20	4,317	SH	SOLE	1	4,317	
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,314	SH	SOLE	1	4,314	
SFBC INTERNATIONAL INC	EQUITY	784121105	64	2,237	SH	SOLE	1	2,237	
SHARPER IMAGE CORP	EQUITY	820013100	93	3,999	SH	SOLE	1	3,999	
SHAW GROUP INC	EQUITY	820280105	169	16,126	SH	SOLE	1	16,126	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	53	1,387	SH	SOLE	1	1,387	
SHERWIN WILLIAMS CO	EQUITY	824348106	9265	315,038	SH	DEFINED	2		315,038
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1908	64,862	SH	SOLE	1	64,862	
SHOE CARNIVAL INC	EQUITY	824889109	44	3,085	SH	SOLE	1	3,085	
SHOPKO STORES, INC.	EQUITY	824911101	175	11,696	SH	SOLE	1	11,696	
SHORE BANCSHARES INC	EQUITY	825107105	79	2,296	SH	SOLE	1	2,296	
SHUFFLE MASTER, INC.	EQUITY	825549108	193	7,104	SH	SOLE	1	7,104	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	23	638	SH	SOLE	1	638	
SHURGARD STORAGE CTRS COM	EQUITY	82567D104	16354	463300	SH	Sole	3	463300	
SI INTERNATIONAL	EQUITY	78427V102	3043	186700	SH	Sole	3	186700	
SICOR INC	EQUITY	825846108	3216	166,527	SH	SOLE	1	166,527	
SICOR INC COM	EQUITY	825846108	15248	790852	SH	Sole	3	756600	34252
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	14	400	SH	SOLE	1	400	
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2521	258,273	SH	SOLE	1	258,273	
SIERRA BANCORP	EQUITY	82620P102	33	2,162	SH	SOLE	1	2,162	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	204	9,947	SH	SOLE	1	9,947	
SIERRA HEALTH SVCS INC COM	EQUITY	826322109	8910	433562	SH	Sole	3	419000	14562
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1031	212,547	SH	SOLE	1	212,547	
SIGMA ALDRICH CORP.	EQUITY	826552101	1887	36,183	SH	SOLE	1	36,183	
SIGMA DESIGNS INC	EQUITY	826565103	60	6,910	SH	SOLE	1	6,910	
SIGMATEL INC COM	EQUITY	82661W107	10598	514200	SH	Sole	3	495900	18300
SILGAN HOLDINGS, INC.	EQUITY	827048109	148	4,619	SH	SOLE	1	4,619	
SILICON GRAPHICS, INC.	EQUITY	827056102	84	87,306	SH	SOLE	1	87,306	

SILICON IMAGE INC	EQUITY	82705T102	140	29,649	SH	SOLE	1	29,649	
SILICON LABORATORIES COM	EQUITY	826919102	29977	666892	SH	SOLE	3	640848	26044
SILICON LABORATORIES INC	EQUITY	826919102	3093	68,846	SH	SOLE	1	68,846	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	297	33,970	SH	SOLE	1	33,970	
SILICON VALLEY BANCSHARES	EQUITY	827064106	1670	60,503	SH	SOLE	1	60,503	
SILICONIX, INC.	EQUITY	827079203	126	2,498	SH	SOLE	1	2,498	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	139	6,045	SH	SOLE	1	6,045	
SIMON PPTY GROUP	EQUITY	828806109	29775	683219	SH	SOLE	3	683219	
SIMON PROPERTY GROUP INC	EQUITY	828806109	3706	85,036	SH	SOLE	1	85,036	
SIMPLETECH INC	EQUITY	828823104	24	3,273	SH	SOLE	1	3,273	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	259	6,345	SH	SOLE	1	6,345	
SINA CORP (F)	EQUITY	881477104	10060	281400	SH	SOLE	3	277100	4300
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	166	16,238	SH	SOLE	1	16,238	
SIPEX CORP.	EQUITY	829909100	83	10,586	SH	SOLE	1	10,586	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	736	404,530	SH	SOLE	1	404,530	
SIRNA THERAPEUTICS INC	EQUITY	829669100	16	2,750	SH	SOLE	1	2,750	
SIX FLAGS, INC	EQUITY	83001P109	884	168,071	SH	SOLE	1	168,071	
SIZELER PPTY INVS INC	EQUITY	830137105	52	4,931	SH	SOLE	1	4,931	
SKECHERS USA INC. CL-A	EQUITY	830566105	59	7,942	SH	SOLE	1	7,942	
SKILLSOFT CORP COM (ADR)	EQUITY	830928107	11668	1566200	SH	SOLE	3	1544900	21300
SKY FINANCIAL GROUP	EQUITY	83080P103	28	1,257	SH	SOLE	1	1,257	
SKYLINE CORP.	EQUITY	830830105	83	2,590	SH	SOLE	1	2,590	
SKYWEST INC	EQUITY	830879102	32137	1,855,467	SH	SOLE	1	1,855,467	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	539	59,239	SH	SOLE	1	59,239	
SL GREEN REALTY CORP.	EQUITY	78440X101	422	11,695	SH	SOLE	1	11,695	
SL GREEN RLTY CORP COM	EQUITY	78440X101	9542	264241	SH	SOLE	3	264241	
SLM CORP	EQUITY	78442P106	7678	197,080	SH	SOLE	1	197,080	
SLM CORP	EQUITY	78442P106	28433	729,800	SH	DEFINED	2		729,800
SM&A	EQUITY	78465D105	60	5,198	SH	SOLE	1	5,198	
SMART & FINAL, INC.,	EQUITY	831683107	33	5,262	SH	SOLE	1	5,262	
SMITH INTERNATIONAL, INC.	EQUITY	832110100	5047	140,273	SH	SOLE	1	140,273	
SMITH INTL INC	EQUITY	832110100	4059	112,800	SH	DEFINED	2		112,800
SMITH, A.O. CORP.	EQUITY	831865209	199	7,111	SH	SOLE	1	7,111	
SMITHFIELD FOODS INC	EQUITY	832248108	2928	152,496	SH	SOLE	1	152,496	
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	38152	2,553,671	SH	SOLE	1	2,553,671	
SNAP-ON, INC.	EQUITY	833034101	720	26,030	SH	SOLE	1	26,030	
SOHU COM(F)	EQUITY	83408W103	7912	254400	SH	SOLE	3	250400	4000
SOHU.COM INC	EQUITY	83408W103	225	7,221	SH	SOLE	1	7,221	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	157	9,825	SH	SOLE	1	9,825	
SOLELECTRON CORP.	EQUITY	834182107	2173	371,447	SH	SOLE	1	371,447	
SOLUTIA, INC.	EQUITY	834376105	178	44,736	SH	SOLE	1	44,736	
SONIC AUTOMOTIVE INC	EQUITY	83545G102	280	11,632	SH	SOLE	1	11,632	
SONIC CORP.	EQUITY	835451105	417	16,533	SH	SOLE	1	16,533	
SONIC SOLUTIONS	EQUITY	835460106	72	5,198	SH	SOLE	1	5,198	
SONICWALL INC	EQUITY	835470105	127	22,019	SH	SOLE	1	22,019	
SONOCO PRODUCTS CO.	EQUITY	835495102	2977	135,624	SH	SOLE	1	135,624	
SONOSIGHT, INC.	EQUITY	83568G104	122	6,076	SH	SOLE	1	6,076	

SONUS NETWORKS INC	EQUITY	835916107	587	84,672	SH	SOLE	1	84,672	
SONUS NETWORKS INC	EQUITY	835916107	10392	1,499,600	SH	DEFINED	2		1,499,600
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1130	104,444	SH	SOLE	1	104,444	
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	84	5,649	SH	SOLE	1	5,649	
SOURCE INTERLINK COS INC	EQUITY	836151209	46	4,944	SH	SOLE	1	4,944	
SOURCECORP	EQUITY	836167106	152	6,513	SH	SOLE	1	6,513	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	499	19,928	SH	SOLE	1	19,928	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	200	5,294	SH	SOLE	1	5,294	
SOUTHERN CO	EQUITY	842587107	53142	1,810,640	SH	SOLE	1	1,810,640	
SOUTHERN CO	EQUITY	842587107	7738	263,900	SH	DEFINED	2		263,900
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	92	2,337	SH	SOLE	1	2,337	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	5	207	SH	SOLE	1	207	
SOUTHERN UNION CO.	EQUITY	844030106	384	22,581	SH	SOLE	1	22,581	
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	63	3,774	SH	SOLE	1	3,774	
SOUTHTRUST CORP.	EQUITY	844730101	4431	150,915	SH	SOLE	1	150,915	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5992	338,520	SH	SOLE	1	338,520	
SOUTHWEST AIRLS CO	EQUITY	844741108	22537	1,273,300	SH	DEFINED	2		1,273,300
SOUTHWEST BANCORP INC	EQUITY	844767103	76	4,537	SH	SOLE	1	4,537	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	441	12,074	SH	SOLE	1	12,074	
SOUTHWEST GAS CORP	EQUITY	844895102	295	13,017	SH	SOLE	1	13,017	
SOUTHWEST WTR CO	EQUITY	845331107	60	4,236	SH	SOLE	1	4,236	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	275	15,181	SH	SOLE	1	15,181	
SOVEREIGN BANCORP, INC.	EQUITY	845905108	7585	408,869	SH	SOLE	1	408,869	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	184	5,556	SH	SOLE	1	5,556	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	115	13,514	SH	SOLE	1	13,514	
SPARTECH CORP.	EQUITY	847220209	210	9,849	SH	SOLE	1	9,849	
SPECTRALINK CORP	EQUITY	847580107	128	6,825	SH	SOLE	1	6,825	
SPECTRALINK CORP COM	EQUITY	847580107	1272	68100	SH	SOLE	3	68100	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	177	6,009	SH	SOLE	1	6,009	
SPHERION CORPORATION	EQUITY	848420105	176	25,331	SH	SOLE	1	25,331	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	254	10,566	SH	SOLE	1	10,566	
SPORTS AUTHORITY INC	EQUITY	84917U109	271	8,610	SH	SOLE	1	8,610	
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	598	SH	SOLE	1	598	
SPRINT CORP PCS COM SER 1	EQUITY	852061506	15625	2726900	SH	SOLE	3	2619200	107700
SPRINT CORP. FON GROUP	EQUITY	852061100	5897	390,520	SH	SOLE	1	390,520	
SPRINT CORP. PCS GROUP	EQUITY	852061506	2665	465,109	SH	SOLE	1	465,109	
SPS TECHNOLOGIES, INC.	EQUITY	784626103	157	3,495	SH	SOLE	1	3,495	
SPSS INC COM	EQUITY	78462K102	1019	60400	SH	SOLE	3	60400	
SPSS, INC.	EQUITY	78462K102	88	5,244	SH	SOLE	1	5,244	
SPX CORP.	EQUITY	784635104	12910	285,117	SH	SOLE	1	285,117	
SRA INTERNATIONAL CL A	EQUITY	78464R105	135	3,594	SH	SOLE	1	3,594	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	63	3,144	SH	SOLE	1	3,144	
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	582	19,774	SH	SOLE	1	19,774	
ST JUDE MEDICAL, INC.	EQUITY	790849103	3989	74,190	SH	SOLE	1	74,190	
ST PAUL COS INC	EQUITY	792860108	4199	113,400	SH	DEFINED	2		113,400
ST. MARY LAND & EXPLORATION	EQUITY	792228108	304	12,007	SH	SOLE	1	12,007	
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4997	134,951	SH	SOLE	1	134,951	

STAAR SURGICAL CO	EQUITY	852312305	78	7,306	SH	SOLE	1	7,306		
STAGE STORES INC	EQUITY	85254C305	159	6,268	SH	SOLE	1	6,268		
STAMPS.COM INC	EQUITY	852857101	91	15,609	SH	SOLE	1	15,609		
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2345	40,819	SH	SOLE	1	40,819		
STANDARD COML CORP. COM	EQUITY	853258101	78	4,224	SH	SOLE	1	4,224		
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	138	5,130	SH	SOLE	1	5,130		
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	28	2,751	SH	SOLE	1	2,751		
STANDARD PACIFIC CORP.	EQUITY	85375C101	521	13,758	SH	SOLE	1	13,758		
STANDARD REGISTER CO.	EQUITY	853887107	83	5,021	SH	SOLE	1	5,021		
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	114	4,672	SH	SOLE	1	4,672		
STANLEY FURNITURE CO INC	EQUITY	854305208	65	2,093	SH	SOLE	1	2,093		
STANLEY WORKS	EQUITY	854616109	1632	55,293	SH	SOLE	1	55,293		
STAPLES, INC.	EQUITY	855030102	75191	3,154,001	SH	SOLE	1	3,154,001		
STAR SCIENTIFIC INC	EQUITY	85517P101	19	10,461	SH	SOLE	1	10,461		
STARBUCKS CORP.	EQUITY	855244109	6085	211,283	SH	SOLE	1	211,283		
STARTEK INC	EQUITY	85569C107	143	4,479	SH	SOLE	1	4,479		
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3130	89,935	SH	SOLE	1	89,935		
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	138	5,487	SH	SOLE	1	5,487		
STATE BANCORP INC	EQUITY	855716106	57	2,866	SH	SOLE	1	2,866		
STATE FINL SERVICES CORP-A	EQUITY	856855101	54	2,187	SH	SOLE	1	2,187		
STATE STREET CORP.	EQUITY	857477103	6479	143,970	SH	SOLE	1	143,970		
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	410	21,082	SH	SOLE	1	21,082		
STATION CASINOS INC COM	EQUITY	857689103	13342	436000	SH	SOLE	3	429300	6700	
STATION CASINOS, INC.	EQUITY	857689103	19	622	SH	SOLE	1	622		
Statoil ASA - ADR	EQUITY	85771P102	119	13,230	SH	SOLE	1	13,230		
STEEL DYNAMICS, INC.	EQUITY	858119100	244	16,038	SH	SOLE	1	16,038		
STEELCASE INC-CL A	EQUITY	858155203	7	601	SH	SOLE	1	601		
STEIN MART, INC.	EQUITY	858375108	47	8,660	SH	SOLE	1	8,660		
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	31476	1,773,310	SH	SOLE	1	1,773,310		
STELLENT INC	EQUITY	85856W105	58	7,503	SH	SOLE	1	7,503		
STEPAN CO.	EQUITY	858586100	50	2,198	SH	SOLE	1	2,198		
STERICYCLE INC	EQUITY	858912108	4679	99,200	SH	DEFINED	2		99,200	
STERICYCLE INC COM	EQUITY	858912108	20501	434610	SH	SOLE	3	420104		14506
STERICYCLE, INC.	EQUITY	858912108	2778	58,787	SH	SOLE	1	58,787		
STERIS CORP COM	EQUITY	859152100	2242	97,373	SH	SOLE	1	97,373		
STERLING BANCORP	EQUITY	859158107	149	5,539	SH	SOLE	1	5,539		
STERLING BANCSHARES, INC.	EQUITY	858907108	202	16,926	SH	SOLE	1	16,926		
STERLING FINANCIAL CORP	EQUITY	859317109	184	7,232	SH	SOLE	1	7,232		
STERLING FINL CORP WAS	EQUITY	859319105	178	6,314	SH	SOLE	1	6,314		
STEVEN MADDEN, LTD.	EQUITY	556269108	81	4,267	SH	SOLE	1	4,267		
STEWART & STEVENSON SERVICES	EQUITY	860342104	183	12,173	SH	SOLE	1	12,173		
STEWART ENTERPRISES, INC.	EQUITY	860370105	157	41,248	SH	SOLE	1	41,248		
STEWART INFORMATION SERVICES COM	EQUITY	860372101	202	7,142	SH	SOLE	1	7,142		
STILLWATER MINING CO.	EQUITY	86074Q102	105	16,629	SH	SOLE	1	16,629		
STMICROELECTRONICS NV-NY	EQUITY	861012102	97	4,023	SH	SOLE	1	4,023		
STONE ENERGY CORP.	EQUITY	861642106	341	9,659	SH	SOLE	1	9,659		
STONERIDGE, INC.	EQUITY	86183P102	80	5,426	SH	SOLE	1	5,426		

STORAGE TECHNOLOGY CORP.	EQUITY	862111200	3708	153,602	SH	SOLE	1	153,602	
STRATASYS INC	EQUITY	862685104	86	2,012	SH	SOLE	1	2,012	
STRATEX NETWORKS INC	EQUITY	86279T109	136	35,407	SH	SOLE	1	35,407	
STRATTEC SEC CORP	EQUITY	863111100	65	1,360	SH	SOLE	1	1,360	
STRAYER ED INC COM	EQUITY	863236105	13150	135978	SH	SOLE	3	133000	2978
STRAYER EDUCATION, INC	EQUITY	863236105	440	4,550	SH	SOLE	1	4,550	
STRIDE RITE CORP.	EQUITY	863314100	170	15,728	SH	SOLE	1	15,728	
STRYKER CORP	EQUITY	863667101	6281	83,400	SH	DEFINED	2		83,400
STRYKER CORP COM	EQUITY	863667101	2071	27500	SH	SOLE	3	27500	
STRYKER CORP.	EQUITY	863667101	6477	86,010	SH	SOLE	1	86,010	
STUDENT LOAN CORP.	EQUITY	863902102	7	58	SH	SOLE	1	58	
STURM, RUGER & CO., INC.	EQUITY	864159108	94	9,083	SH	SOLE	1	9,083	
SUFFOLK BANCORP	EQUITY	864739107	153	4,717	SH	SOLE	1	4,717	
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	44	15,232	SH	SOLE	1	15,232	
SUMMIT BANCSHARES INC	EQUITY	866011109	60	2,227	SH	SOLE	1	2,227	
SUMMIT PROPERTIES, INC.	EQUITY	866239106	228	10,050	SH	SOLE	1	10,050	
SUN BANCORP INC	EQUITY	86663B102	102	5,052	SH	SOLE	1	5,052	
SUN COMMUNITIES, INC.	EQUITY	866674104	231	5,868	SH	SOLE	1	5,868	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	5471	1,652,771	SH	SOLE	1	1,652,771	
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	7683	414200	SH	SOLE	3	390900	23300
SUNGARD DATA SYS INC	EQUITY	867363103	7993	303800	SH	SOLE	3	293400	10400
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4484	170,443	SH	SOLE	1	170,443	
SUNOCO, INC.	EQUITY	86764P109	1384	34,406	SH	SOLE	1	34,406	
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	187	7,115	SH	SOLE	1	7,115	
SUNTRUST BANKS, INC.	EQUITY	867914103	7345	121,670	SH	SOLE	1	121,670	
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	82	21,311	SH	SOLE	1	21,311	
SUPERGEN, INC.	EQUITY	868059106	95	12,658	SH	SOLE	1	12,658	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	201	20,531	SH	SOLE	1	20,531	
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1887	46,539	SH	SOLE	1	46,539	
SUPERTEX INC	EQUITY	868532102	68	3,776	SH	SOLE	1	3,776	
SUPERVALU, INC.	EQUITY	868536103	1426	59,779	SH	SOLE	1	59,779	
SUPPORTSOFT INC	EQUITY	868587106	118	10,572	SH	SOLE	1	10,572	
SUREBEAM CORP CL A	EQUITY	86866R102	46	32,210	SH	SOLE	1	32,210	
SUREWEST COMMUNICATION	EQUITY	868733106	207	6,211	SH	SOLE	1	6,211	
SURMODICS INC	EQUITY	868873100	160	5,967	SH	SOLE	1	5,967	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	436	16,951	SH	SOLE	1	16,951	
SWIFT ENERGY CO.	EQUITY	870738101	155	10,959	SH	SOLE	1	10,959	
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2644	116,521	SH	SOLE	1	116,521	
SWS GROUP INC	EQUITY	78503N107	118	5,979	SH	SOLE	1	5,979	
SYBASE, INC.	EQUITY	871130100	2836	166,730	SH	SOLE	1	166,730	
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	409	16,303	SH	SOLE	1	16,303	
SYCAMORE NETWORKS, INC	EQUITY	871206108	346	70,522	SH	SOLE	1	70,522	
SYKES ENTERPRISES, INC.	EQUITY	871237103	67	10,194	SH	SOLE	1	10,194	
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	2060	75,158	SH	SOLE	1	75,158	
SYMANTEC CORP	EQUITY	871503108	3428	54,400	SH	DEFINED	2		54,400
SYMANTEC CORP COM	EQUITY	871503108	9396	149100	SH	SOLE	3	144100	5000
SYMANTEC CORP.	EQUITY	871503108	15703	248,499	SH	SOLE	1	248,499	

SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1240	103,767	SH	SOLE	1	103,767	
SYMMETRICOM, INC.	EQUITY	871543104	102	16,067	SH	SOLE	1	16,067	
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	213	9,895	SH	SOLE	1	9,895	
SYNAPTICS INC	EQUITY	87157D109	75	6,970	SH	SOLE	1	6,970	
SYNOPSIS INC.	EQUITY	871607107	7021	227,134	SH	SOLE	1	227,134	
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	88	3,608	SH	SOLE	1	3,608	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3760	150,456	SH	SOLE	1	150,456	
SYNPPLICITY INC	EQUITY	87160Y108	30	5,134	SH	SOLE	1	5,134	
SYNTEL, INC.	EQUITY	87162H103	155	6,814	SH	SOLE	1	6,814	
SYPRIS SOLUTIONS INC	EQUITY	871655106	32	2,300	SH	SOLE	1	2,300	
SYSCO CORP.	EQUITY	871829107	9176	280,520	SH	SOLE	1	280,520	
SYSTEMAX INC	EQUITY	871851101	26	3,919	SH	SOLE	1	3,919	
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	150	14,374	SH	SOLE	1	14,374	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2271	55,021	SH	SOLE	1	55,021	
TAIWAN FUND	EQUITY	874036106	271	25,050	SH	SOLE	1	25,050	
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	190	17,568	SH	SOLE	1	17,568	
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	534	15,623	SH	SOLE	1	15,623	
TALBOTS INC	EQUITY	874161102	14	402	SH	SOLE	1	402	
TALBOTS INC COM	EQUITY	874161102	8768	251,600	SH	Sole	3	243,000	8600
TALK AMERICA HLDGS INC COM NEW	EQUITY	87426R202	39179	3433711	SH	Sole	3	3388811	44900
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	128	11,185	SH	SOLE	1	11,185	
TALX CORP	EQUITY	874918105	144	5,794	SH	SOLE	1	5,794	
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	103	2,800	SH	SOLE	1	2,800	
TANOX INC	EQUITY	87588Q109	203	10,191	SH	SOLE	1	10,191	
TANOX INC	EQUITY	87588Q109	1001	50,000	SH	DEFINED	2		50,000
TARGET CORP	EQUITY	87612E106	13833	367,600	SH	DEFINED	2		367,600
TARGET CORPORATION	EQUITY	87612E106	17504	465,170	SH	SOLE	1	465,170	
TARO PHARMACEUT INDS	EQUITY	M8737E108	18210	323100	SH	SOLE	3	312900	10200
TARRAGON REALTY INVESTORS	EQUITY	876287103	35	2,327	SH	SOLE	1	2,327	
TAUBMAN CENTERS, INC.	EQUITY	876664103	368	18,789	SH	SOLE	1	18,789	
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	37	1,620	SH	SOLE	1	1,620	
TBC CORP.	EQUITY	872180104	180	7,178	SH	SOLE	1	7,178	
TCF FINANCIAL CORP.	EQUITY	872275102	4815	100,413	SH	SOLE	1	100,413	
TECH DATA CORP.	EQUITY	878237106	2449	79,371	SH	SOLE	1	79,371	
TECHE CORP.	EQUITY	878377100	554	17,414	SH	SOLE	1	17,414	
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	27	984	SH	SOLE	1	984	
TECHNITROL, INC.	EQUITY	878555101	316	17,166	SH	SOLE	1	17,166	
TECO ENERGY, INC.	EQUITY	872375100	1179	85,307	SH	SOLE	1	85,307	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1213	32,500	SH	SOLE	1	32,500	
TEJON RANCH CO.	EQUITY	879080109	98	2,951	SH	SOLE	1	2,951	
TEKELEC	EQUITY	879101103	341	21,747	SH	SOLE	1	21,747	
TEKTRONIX, INC.	EQUITY	879131100	937	37,876	SH	SOLE	1	37,876	
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	1061	76,110	SH	SOLE	1	76,110	
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE	1	5,500	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	200	13,747	SH	SOLE	1	13,747	
TELEFLEX INC.	EQUITY	879369106	2406	55,403	SH	SOLE	1	55,403	
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	6399	180,400	SH	SOLE	1	180,400	

TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	5466	401,030	SH	SOLE	1	401,030	
Telenor ASA ADR	EQUITY	87944W105	125	9,546	SH	SOLE	1	9,546	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	4546	80,405	SH	SOLE	1	80,405	
TELETECH HOLDINGS	EQUITY	879939106	93	14,809	SH	SOLE	1	14,809	
TELIK INC	EQUITY	87959M109	275	13,716	SH	SOLE	1	13,716	
TELLABS, INC.	EQUITY	879664100	1366	200,599	SH	SOLE	1	200,599	
TELLIUM INC	EQUITY	87967E107	57	41,539	SH	SOLE	1	41,539	
TEMPLE-INLAND INC.	EQUITY	879868107	1168	24,052	SH	SOLE	1	24,052	
TENARIS SA-ADR	EQUITY	88031M109	1678	63,752	SH	SOLE	1	63,752	
TENET HEALTHCARE CORP.	EQUITY	88033G100	3005	207,513	SH	SOLE	1	207,513	
TENNANT CO.	EQUITY	880345103	134	3,627	SH	SOLE	1	3,627	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	113	17,895	SH	SOLE	1	17,895	
TERADYNE INC	EQUITY	880770102	3817	205,200	SH	DEFINED	2		205,200
TERADYNE, INC.	EQUITY	880770102	1578	84,863	SH	SOLE	1	84,863	
TERAYON COMMUNICATION	EQUITY	880775101	161	27,938	SH	SOLE	1	27,938	
TEREX CORP NEW	EQUITY	880779103	762	41,100	SH	DEFINED	2		41,100
TEREX CORP.	EQUITY	880779103	346	18,678	SH	SOLE	1	18,678	
TESORO PETROLEUM CORP.	EQUITY	881609101	209	24,680	SH	SOLE	1	24,680	
TETRA TECH INC NEW COM	EQUITY	88162G103	16352	821300	SH	Sole	3	807900	13400
TETRA TECH, INC.	EQUITY	88162G103	428	21,419	SH	SOLE	1	21,419	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	176	8,523	SH	SOLE	1	8,523	
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	11464	200600	SH	Sole	3	193500	7100
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	8335	145,720	SH	SOLE	1	145,720	
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	5	219	SH	SOLE	1	219	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	221	8,998	SH	SOLE	1	8,998	
TEXAS INSTRUMENTS INC	EQUITY	882508104	48	2,125	SH	DEFINED	2		2,125
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	32634	1,431,300	SH	SOLE	1	1,431,300	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	338	10,016	SH	SOLE	1	10,016	
TEXTRON FINANCIAL CORP	EQUITY	883203101	2377	60,257	SH	SOLE	1	60,257	
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	15917	350200	SH	Sole	3	346700	3500
THE GENLYTE GROUP, INC.	EQUITY	372302109	229	5,141	SH	SOLE	1	5,141	
THE ST JOE COMPANY	EQUITY	790148100	18	565	SH	SOLE	1	565	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	141	9,457	SH	SOLE	1	9,457	
THE TITAN CORPORATION	EQUITY	888266103	3029	145,327	SH	SOLE	1	145,327	
THE YANKEE CANDLE CO.	EQUITY	984757104	339	13,311	SH	SOLE	1	13,311	
THERAGENICS CORP.	EQUITY	883375107	73	12,783	SH	SOLE	1	12,783	
THERASENSE INC	EQUITY	883381105	129	10,283	SH	SOLE	1	10,283	
THERMO ELECTRON CORP.	EQUITY	883556102	3411	157,166	SH	SOLE	1	157,166	
THESTREET.COM INC.	EQUITY	88368Q103	24	5,426	SH	SOLE	1	5,426	
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	33	10,248	SH	SOLE	1	10,248	
THOMAS & BETTS CORP.	EQUITY	884315102	690	43,526	SH	SOLE	1	43,526	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	116	4,056	SH	SOLE	1	4,056	
THOMAS NELSON	EQUITY	640376109	47	3,393	SH	SOLE	1	3,393	
THOR INDUSTRIES, INC.	EQUITY	885160101	412	7,633	SH	SOLE	1	7,633	
THORATEC CORP COM NEW	EQUITY	885175307	10750	632700	SH	Sole	3	622700	10000
THORATEC LABORATORIES CORP.	EQUITY	885175307	346	20,375	SH	SOLE	1	20,375	
THORNBURG MORTGAGE INC.	EQUITY	885218107	5425	214,160	SH	SOLE	1	214,160	

THQ INC	EQUITY	872443403	266	16,239	SH	SOLE	1	16,239	
THREE-FIVE SYS INC COM	EQUITY	88554L108	50	9,095	SH	SOLE	1	9,095	
TIBCO SOFTWARE INC	EQUITY	88632Q103	192	35,849	SH	SOLE	1	35,849	
TIDEWATER, INC.	EQUITY	886423102	3654	129,118	SH	SOLE	1	129,118	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	53	5,976	SH	SOLE	1	5,976	
TIERONE CORP	EQUITY	88650R108	204	9,645	SH	SOLE	1	9,645	
TIFFANY & CO.	EQUITY	886547108	2414	64,655	SH	SOLE	1	64,655	
TIFFANY + CO NEW	EQUITY	886547108	17059	456,975	SH	DEFINED	2		456,975
TIMBERLAND COMPANY	EQUITY	887100105	2121	49,717	SH	SOLE	1	49,717	
TIME WARNER TELECOM	EQUITY	887319101	158	17,084	SH	SOLE	1	17,084	
TIMKEN CO.	EQUITY	887389104	12	810	SH	SOLE	1	810	
TIVO INC	EQUITY	888706108	100	13,475	SH	SOLE	1	13,475	
TJX COMPANIES, INC.	EQUITY	872540109	4459	229,610	SH	SOLE	1	229,610	
TOLL BROTHERS, INC.	EQUITY	889478103	3101	101,933	SH	SOLE	1	101,933	
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	93	5,790	SH	SOLE	1	5,790	
TOMPKINS TRUSTCO INC	EQUITY	890110109	159	3,468	SH	SOLE	1	3,468	
TOO INC	EQUITY	890333107	215	14,588	SH	SOLE	1	14,588	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2240	72,265	SH	SOLE	1	72,265	
TOPPS CO. INC.	EQUITY	890786106	130	13,321	SH	SOLE	1	13,321	
TORCHMARK CORP.	EQUITY	891027104	2077	51,095	SH	SOLE	1	51,095	
TORO CO	EQUITY	891092108	1850	41,100	SH	DEFINED	2		41,100
TORO CO.	EQUITY	891092108	438	9,744	SH	SOLE	1	9,744	
TOTAL SYSTEM SERVICE	EQUITY	891906109	17	651	SH	SOLE	1	651	
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	108	24,022	SH	SOLE	1	24,022	
TOWN & COUNTRY TRUST	EQUITY	892081100	144	6,136	SH	SOLE	1	6,136	
TOYS R US INC.	EQUITY	892335100	1146	95,295	SH	SOLE	1	95,295	
TRACTOR SUPPLY CO	EQUITY	892356106	408	12,432	SH	SOLE	1	12,432	
TRADESTATION GROUP INC	EQUITY	89267P105	55	7,413	SH	SOLE	1	7,413	
TRAMMELL CROW CO.	EQUITY	89288R106	164	13,174	SH	SOLE	1	13,174	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	33	5,828	SH	SOLE	1	5,828	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1056	63,786	SH	SOLE	1	63,786	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2224216	31,274,130	SH	SOLE	1	31,274,130	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	22	307	SH	SOLE	1	307	
TRANSCONTINENTAL RLTY	EQUITY	893617209	8	713	SH	SOLE	1	713	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	132	12,571	SH	SOLE	1	12,571	
TRANSMETA CORP	EQUITY	89376R109	140	48,713	SH	SOLE	1	48,713	
TRANSMONTAIGNE, INC.	EQUITY	893934109	44	7,382	SH	SOLE	1	7,382	
TRANSOCEAN INC	EQUITY	690078109	4588	229,400	SH	SOLE	1	229,400	
TRANSOCEAN SEDCO FOREX INC.	EQUITY	690078109	7	340	SH	DEFINED	2		340
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G109	7361	463,511	SH	DEFINED	2		463,511
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G406	10	640	SH	DEFINED	2		640
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6915	435,440	SH	SOLE	1	435,440	
TRC COS INC	EQUITY	872625108	83	5,018	SH	SOLE	1	5,018	
TREDEGAR CORP.	EQUITY	894650100	197	13,083	SH	SOLE	1	13,083	
TREX COMPANY, INC.	EQUITY	89531P105	99	3,189	SH	SOLE	1	3,189	
TRIAD GUARANTY, INC.	EQUITY	895925105	160	3,253	SH	SOLE	1	3,253	
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3197	105,583	SH	SOLE	1	105,583	

TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	1	74	SH	SOLE	1	74	
TRIARC COS-B	EQUITY	895927309	147	14,135	SH	SOLE	1	14,135	
Tribune Co	EQUITY	896047107	689	15,000	SH	DEFINED	4	15,000	
TRIBUNE CO.	EQUITY	896047107	11365	247,595	SH	SOLE	1	247,595	
TRICO BANCSHARES	EQUITY	896095106	64	2,243	SH	SOLE	1	2,243	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	312	13,526	SH	SOLE	1	13,526	
TRIMERIS INC	EQUITY	896263100	145	5,803	SH	SOLE	1	5,803	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	2045	79,126	SH	SOLE	1	79,126	
TRIPATH IMAGIN INC	EQUITY	896942109	81	9,431	SH	SOLE	1	9,431	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1373	243,012	SH	SOLE	1	243,012	
TRITON PCS HOLDINGS	EQUITY	89677M106	42	9,406	SH	SOLE	1	9,406	
TRIUMPH GROUP, INC.	EQUITY	896818101	182	6,102	SH	SOLE	1	6,102	
TRIZEC PROPERTIES INC	EQUITY	89687P107	14	1,176	SH	SOLE	1	1,176	
TRIZETTO GROUP INC	EQUITY	896882107	89	13,227	SH	SOLE	1	13,227	
TROY FINANCIAL CORP	EQUITY	897329108	98	2,802	SH	SOLE	1	2,802	
TRUST CO. OF NEW JERSEY	EQUITY	898304100	253	7,915	SH	SOLE	1	7,915	
TRUSTCO BANK CORP. NY	EQUITY	898349105	393	31,824	SH	SOLE	1	31,824	
TRUSTMARK CORP.	EQUITY	898402102	19	702	SH	SOLE	1	702	
TTM TECHONOLOGIES	EQUITY	87305R109	118	8,227	SH	SOLE	1	8,227	
TUESDAY MORNING CORPORATION	EQUITY	899035505	163	5,843	SH	SOLE	1	5,843	
TULARIK INC	EQUITY	899165104	188	18,763	SH	SOLE	1	18,763	
TUPPERWARE CORP.	EQUITY	899896104	635	47,469	SH	SOLE	1	47,469	
TURNSTONE SYSTEMS INC	EQUITY	900423104	41	14,430	SH	SOLE	1	14,430	
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	66	8,534	SH	SOLE	1	8,534	
TXU CORP	EQUITY	873168108	3391	143,911	SH	SOLE	1	143,911	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	36763	1,799,464	SH	SOLE	1	1,799,464	
TYCO INTL LTD	EQUITY	902124106	11437	559,830	SH	DEFINED	2		559,830
TYLER TECHNOLOGIES INC	EQUITY	902252105	122	17,204	SH	SOLE	1	17,204	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	6910	489,012	SH	SOLE	1	489,012	
U S XPRESS ENTERPRISES	EQUITY	90338N103	29	2,405	SH	SOLE	1	2,405	
U.S. BANCORP, INC.	EQUITY	902973304	46805	1,951,021	SH	SOLE	1	1,951,021	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	138	8,485	SH	SOLE	1	8,485	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	93	5,304	SH	SOLE	1	5,304	
UCBH HOLDINGS INC	EQUITY	90262T308	544	18,002	SH	SOLE	1	18,002	
UGC EUROPE INC	EQUITY	90268P102	12536	239,092	SH	SOLE	1	239,092	
UGI CORP.	EQUITY	902681105	18	607	SH	SOLE	1	607	
UICI	EQUITY	902737105	200	15,957	SH	SOLE	1	15,957	
UIL HOLDINGS CORP.	EQUITY	902748102	175	5,004	SH	SOLE	1	5,004	
ULTICOM INC	EQUITY	903844108	49	4,641	SH	SOLE	1	4,641	
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	44	4,685	SH	SOLE	1	4,685	
ULTRA PETROLEUM CORP COM	EQUITY	903914109	9575	686400	SH	SOLE	3	675700	10700
ULTRATECH, INC.	EQUITY	904034105	243	8,607	SH	SOLE	1	8,607	
UMB FINANCIAL CORP.	EQUITY	902788108	330	6,998	SH	SOLE	1	6,998	
UMPQUA HOLDINGS CORP	EQUITY	904214103	229	12,066	SH	SOLE	1	12,066	
UNIFI, INC.	EQUITY	904677101	442	92,134	SH	SOLE	1	92,134	
UNIFIRST CORP.	EQUITY	904708104	91	3,840	SH	SOLE	1	3,840	
UNION BANKSHARES CORP	EQUITY	905399101	98	3,237	SH	SOLE	1	3,237	

Union Pac Corp	EQUITY	907818108	1,227	21,100	SH	DEFINED	4	21,100		
UNION PACIFIC CORP.	EQUITY	907818108	6407	110,140	SH	SOLE	1	110,140		
UNION PLANTERS CORP	EQUITY	908068109	2772	87,605	SH	SOLE	1	87,605		
UNIONBANCAL CORP	EQUITY	908906100	37	752	SH	SOLE	1	752		
UNISOURCE ENERGY CORP.	EQUITY	909205106	231	12,154	SH	SOLE	1	12,154		
UNISYS CORP.	EQUITY	909214108	2492	184,210	SH	SOLE	1	184,210		
UNIT CORP.	EQUITY	909218109	293	15,575	SH	SOLE	1	15,575		
UNITED AUTO GROUP, INC.	EQUITY	909440109	157	6,813	SH	SOLE	1	6,813		
UNITED BANKSHARES INC. WV	EQUITY	909907107	15	514	SH	SOLE	1	514		
UNITED CAPITAL CORPORATION	EQUITY	909912107	21	1,183	SH	SOLE	1	1,183		
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	216	7,794	SH	SOLE	1	7,794		
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	128	12,912	SH	SOLE	1	12,912		
UNITED DEFENSE INDS IN	EQUITY	91018B104	12	420	SH	SOLE	1	420		
UNITED DOMINION REALTY TRUST	EQUITY	910197102	3078	168,121	SH	SOLE	1	168,121		
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	111	3,065	SH	SOLE	1	3,065		
UNITED HEALTHCARE CORP	EQUITY	91324P102	16092	319,790	SH	SOLE	1	319,790		
UNITED INDUSTRIAL CORP	EQUITY	910671106	70	4,389	SH	SOLE	1	4,389		
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	365	80,913	SH	SOLE	1	80,913		
UNITED MOBILE HOMES INC	EQUITY	911024107	36	2,372	SH	SOLE	1	2,372		
UNITED NATIONAL BANCORP	EQUITY	910909100	269	8,092	SH	SOLE	1	8,092		
UNITED NATURAL FOODS, INC.	EQUITY	911163103	272	8,182	SH	SOLE	1	8,182		
UNITED ONLINE INC	EQUITY	911268100	423	12,163	SH	SOLE	1	12,163		
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	29	1,681	SH	SOLE	1	1,681		
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	31391	492,020	SH	SOLE	1	492,020		
UNITED PARCEL SVC INC	EQUITY	911312106	14293	224,030	SH	DEFINED	2		224,030	
UNITED RENTALS, INC.	EQUITY	911363109	2082	129,416	SH	SOLE	1	129,416		
UNITED SECURITY BANCSHARES	EQUITY	911460103	105	4,206	SH	SOLE	1	4,206		
UNITED STATES STEEL CORP	EQUITY	912909108	880	47,879	SH	SOLE	1	47,879		
UNITED STATIONERS, INC.	EQUITY	913004107	492	13,048	SH	SOLE	1	13,048		
UNITED SURGICAL PARTNERS	EQUITY	913016309	208	7,350	SH	SOLE	1	7,350		
UNITED SURGICAL PARTNERS	EQUITY	913016309	1313	46,400	SH	DEFINED	2		46,400	
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	24828	877300	SH	Sole	3	855500		21800
UNITED TECHNOLOGIES CORP	EQUITY	913017109	14915	193,000	SH	DEFINED	2		193,000	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	15641	202,400	SH	SOLE	1	202,400		
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	168	7,446	SH	SOLE	1	7,446		
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	8	1,238	SH	SOLE	1	1,238		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	275	5,460	SH	DEFINED	2		5,460	
UNITRIN, INC.	EQUITY	913275103	4644	152,454	SH	SOLE	1	152,454		
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	89	10,053	SH	SOLE	1	10,053		
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	125	5,789	SH	SOLE	1	5,789		
UNIVERSAL CORP.	EQUITY	913456109	1896	45,013	SH	SOLE	1	45,013		
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	65	6,212	SH	SOLE	1	6,212		
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	67	5,813	SH	SOLE	1	5,813		
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	163	6,637	SH	SOLE	1	6,637		
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	127	4,672	SH	SOLE	1	4,672		
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4014	81,177	SH	SOLE	1	81,177		
UNIVERSITY OF PHOENI	EQUITY	037604204	18	267	SH	SOLE	1	267		

UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4530	141,741	SH	SOLE	1	141,741	
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	22212	695642	SH	SOLE	3	647400	48242
UNIZAN FINANCIAL CORP	EQUITY	91528W101	184	9,235	SH	SOLE	1	9,235	
UNOCAL CORP.	EQUITY	915289102	3640	115,474	SH	SOLE	1	115,474	
UNOVA, INC.	EQUITY	91529B106	288	19,659	SH	SOLE	1	19,659	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1968	133,272	SH	SOLE	1	133,272	
URBAN OUTFITTERS INC COM	EQUITY	917047102	6539	250932	SH	SOLE	3	243700	7232
URBAN OUTFITTERS, INC.	EQUITY	917047102	273	10,490	SH	SOLE	1	10,490	
URS CORP.	EQUITY	903236107	132	6,827	SH	SOLE	1	6,827	
URSTADT BIDDLE [A]	EQUITY	917286205	121	8,932	SH	SOLE	1	8,932	
US CELLULAR	EQUITY	911684108	2403	84,023	SH	SOLE	1	307	
US ONCOLOGY, INC.	EQUITY	90338W103	214	29,343	SH	SOLE	1	29,343	
US PHYSICAL THERAPY INC	EQUITY	90337L108	62	5,075	SH	SOLE	1	5,075	
USANA HEALTH SCIENCES INC	EQUITY	90328M107	92	1,884	SH	SOLE	1	1,884	
USEC, INC	EQUITY	90333E108	229	35,084	SH	SOLE	1	35,084	
USF CORP	EQUITY	91729Q101	363	11,480	SH	SOLE	1	11,480	
USG CORP.	EQUITY	903293405	269	15,628	SH	SOLE	1	15,628	
USI HOLDINGS CORP	EQUITY	90333H101	124	9,550	SH	SOLE	1	9,550	
UST INC	EQUITY	902911106	5427	154,268	SH	DEFINED	2		154,268
UST INC.	EQUITY	902911106	2612	74,253	SH	SOLE	1	74,253	
UTI WORLDWIDE INC	EQUITY	G87210103	1218	39900	SH	SOLE	3	39900	
UTSTARCOM INC	EQUITY	918076100	40	1,260	SH	SOLE	1	1,260	
V. F. CORP.	EQUITY	918204108	1853	47,616	SH	SOLE	1	47,616	
VAIL RESORTS, INC.	EQUITY	91879Q109	114	7,999	SH	SOLE	1	7,999	
VALANCE TECHNOLOGY, INC	EQUITY	918914102	72	21,148	SH	SOLE	1	21,148	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1922	72,787	SH	SOLE	1	72,787	
VALERO ENERGY CORP.	EQUITY	91913Y100	7234	189,019	SH	SOLE	1	189,019	
VALHI INC	EQUITY	918905100	129	11,430	SH	SOLE	1	11,430	
VALLEY NATIONAL BANC	EQUITY	919794107	40	1,419	SH	SOLE	1	1,419	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	124	6,257	SH	SOLE	1	6,257	
VALSPAR CORP.	EQUITY	920355104	3300	70,731	SH	SOLE	1	70,731	
VALUE LINE, INC.	EQUITY	920437100	28	574	SH	SOLE	1	574	
VALUECLICK INC.	EQUITY	92046N102	237	28,211	SH	SOLE	1	28,211	
VALUEVISION MEDIA INC	EQUITY	92047K107	114	7,216	SH	SOLE	1	7,216	
VANS, INC.	EQUITY	921930103	84	7,689	SH	SOLE	1	7,689	
VARCO INTERNATIONAL	EQUITY	922122106	2313	136,799	SH	SOLE	1	136,799	
VARIAN MED SYS INC COM	EQUITY	92220P105	4739	82452	SH	SOLE	3	76300	6152
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	5514	95,923	SH	SOLE	1	95,923	
VARIAN SEMICONDUCTOR COM	EQUITY	922207105	20764	554450	SH	SOLE	3	536800	17650
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	455	12,141	SH	SOLE	1	12,141	
VARIAN, INC.	EQUITY	922206107	1873	59,706	SH	SOLE	1	59,706	
VASTERA INC	EQUITY	92239N109	59	11,443	SH	SOLE	1	11,443	
VCA ANTECH INC	EQUITY	918194101	304	12,922	SH	SOLE	1	12,922	
VECTOR GROUP LTD.	EQUITY	92240M108	143	9,946	SH	SOLE	1	9,946	
VECTREN CORP	EQUITY	92240G101	2468	104,482	SH	SOLE	1	104,482	
VEECO INSTRUMENTS, INC.	EQUITY	922417100	194	9,734	SH	SOLE	1	9,734	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	212	5,254	SH	SOLE	1	5,254	

VENTAS, INC.	EQUITY	92276F100	542	31,683	SH	SOLE	1	31,683	
VERINT SYS INC COM	EQUITY	92343X100	9495	443700	SH	SOLE	3	437500	6200
VERINT SYSTEMS	EQUITY	92343X100	56	2,618	SH	SOLE	1	2,618	
VERISIGN, INC.	EQUITY	92343E102	246	18,283	SH	SOLE	1	18,283	
VERITAS DGC, INC.	EQUITY	92343P107	105	13,140	SH	SOLE	1	13,140	
VERITAS SOFTWARE CO COM	EQUITY	923436109	9557	304358	SH	SOLE	3	283100	21258
VERITAS SOFTWARE CORP	EQUITY	923436109	37033	1,179,400	SH	DEFINED	2		1,179,400
VERITAS SOFTWARE CORP.	EQUITY	923436109	6745	213,980	SH	SOLE	1	213,980	
VERITY INC COM	EQUITY	92343C106	117	8,949	SH	SOLE	1	8,949	
VERIZON COMMUNICATIONS	EQUITY	92343V104	92502	2,851,470	SH	SOLE	1	2,851,470	
Verizon Communications	EQUITY	92343V104	1,622	50,000	SH	DEFINED	4	50,000	
VERIZON COMMUNICATIONS	EQUITY	92343V104	29	900	SH	DEFINED	2		900
VERSO TECHNOLOGIES INC	EQUITY	925317109	142	38,259	SH	SOLE	1	38,259	
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1717	139,573	SH	SOLE	1	139,573	
VIACOM INC	EQUITY	925524100	34	890	SH	DEFINED	2		890
VIACOM INC CLASS B	EQUITY	925524308	15034	392,488	SH	DEFINED	2		392,488
VIACOM, INC. CLASS B	EQUITY	925524308	55717	1,454,752	SH	SOLE	1	1,454,752	
VIAD CORP.	EQUITY	92552R109	2961	124,003	SH	SOLE	1	124,003	
VIASAT, INC.	EQUITY	92552V100	158	8,883	SH	SOLE	1	8,883	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	257	12,729	SH	SOLE	1	12,729	
VICOR CORP.	EQUITY	925815102	78	8,208	SH	SOLE	1	8,208	
VICURON PHARMACEUTICALS	EQUITY	926471103	350	19,787	SH	SOLE	1	19,787	
VIGNETTE CORPORATION	EQUITY	926734104	203	88,186	SH	SOLE	1	88,186	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	1704	28,000	SH	SOLE	1	28,000	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	230	21,131	SH	SOLE	1	21,131	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	41	5,375	SH	SOLE	1	5,375	
VIRBAC CORP	EQUITY	927649103	27	3,748	SH	SOLE	1	3,748	
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	45	2,041	SH	SOLE	1	2,041	
VIRGINIA FINL CORP	EQUITY	927810101	92	3,055	SH	SOLE	1	3,055	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3919	223,705	SH	SOLE	1	223,705	
VISTACARE INC	EQUITY	92839Y109	2419	77300	SH	SOLE	3	77300	
VISTACARE INC-CL A	EQUITY	92839Y109	155	4,913	SH	SOLE	1	4,913	
VISTEON CORP.	EQUITY	92839U107	1160	175,758	SH	SOLE	1	175,758	
VISTEON CORPORATION	EQUITY	92839U107	1	192	SH	DEFINED	2		192
VISX, INC.	EQUITY	92844S105	1564	82,123	SH	SOLE	1	82,123	
VITAL IMAGES INC	EQUITY	92846N104	71	3,819	SH	SOLE	1	3,819	
VITAL SIGNS, INC.	EQUITY	928469105	72	2,469	SH	SOLE	1	2,469	
VITALWORKS INC	EQUITY	928483106	84	15,976	SH	SOLE	1	15,976	
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	563	87,831	SH	SOLE	1	87,831	
VITRAN INC COM	EQUITY	92850E107	3019	290000	SH	SOLE	3	290000	
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q401	40	7,846	SH	SOLE	1	7,846	
VIVUS INC.	EQUITY	928551100	50	14,412	SH	SOLE	1	14,412	
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	8176	403,773	SH	SOLE	1	403,773	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	56	3,380	SH	SOLE	1	3,380	
VORNADO	EQUITY	929042109	56	1,158	SH	SOLE	1	1,158	
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	625	23,700	SH	SOLE	1	23,700	
VULCAN MATERIALS CO.	EQUITY	929160109	5005	125,401	SH	SOLE	1	125,401	

VULCAN MATLS CO	EQUITY	929160109	5602	140,363	SH	DEFINED	2		140,363
W HOLDING COMPANY INC.	EQUITY	929251106	347	19,395	SH	SOLE	1	19,395	
W. R. BERKLEY CORP.	EQUITY	084423102	3982	116,240	SH	SOLE	1	116,240	
W. W. GRAINGER, INC.	EQUITY	384802104	29832	627,378	SH	SOLE	1	627,378	
WABASH NATIONAL CORP.	EQUITY	929566107	175	10,964	SH	SOLE	1	10,964	
WABASH NATL CORP COM	EQUITY	929566107	11734	735700	SH	SOLE	3	726700	9000
WABTEC	EQUITY	929740108	214	13,508	SH	SOLE	1	13,508	
WACHOVIA CORP	EQUITY	929903102	77442	1,880,110	SH	SOLE	1	1,880,110	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	7093	172,200	SH	DEFINED	2		172,200
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	67	3,954	SH	SOLE	1	3,954	
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2738	116,169	SH	SOLE	1	116,169	
WAL MART STORES INC	EQUITY	931142103	42184	755,290	SH	DEFINED	2		755,290
WALGREEN CO.	EQUITY	931422109	13626	444,700	SH	SOLE	1	444,700	
WAL-MART STORES, INC.	EQUITY	931142103	190933	3,418,675	SH	SOLE	1	3,418,675	
WALT DISNEY	EQUITY	254687106	19593	971,410	SH	SOLE	1	971,410	
WALTER INDUSTRIES, INC.	EQUITY	933170105	108	10,073	SH	SOLE	1	10,073	
WARNACO GROUP INC	EQUITY	934390402	230	14,785	SH	SOLE	1	14,785	
WARWICK CMNTY BANCORP	EQUITY	936559103	35	1,254	SH	SOLE	1	1,254	
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	60	769	SH	SOLE	1	769	
WASHINGTON FEDERAL I	EQUITY	938824109	2462	97,704	SH	SOLE	1	97,704	
WASHINGTON GROUP INTL INC	EQUITY	938862208	288	10,681	SH	SOLE	1	10,681	
WASHINGTON MUTUAL INC	EQUITY	939322103	17273	438,730	SH	SOLE	1	438,730	
WASHINGTON MUTUAL INC	EQUITY	939322103	207	5,250	SH	DEFINED	2		5,250
Washington Mutual Savings	EQUITY	939322103	1,638	41,600	SH	DEFINED	4	41,600	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8830	13,278	SH	SOLE	1	13,278	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	451	15,553	SH	SOLE	1	15,553	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	134	5,588	SH	SOLE	1	5,588	
WASTE CONNECTIONS INC	EQUITY	941053100	3597	102,520	SH	DEFINED	2		102,520
WASTE CONNECTIONS, INC.	EQUITY	941053100	423	12,062	SH	SOLE	1	12,062	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6700	256,030	SH	SOLE	1	256,030	
WATCHGUARD TECH. INC.	EQUITY	941105108	75	14,032	SH	SOLE	1	14,032	
WATERS CORP.	EQUITY	941848103	1991	72,568	SH	SOLE	1	72,568	
WATSCO, INC.	EQUITY	942622200	153	8,019	SH	SOLE	1	8,019	
WATSON PHARMACEUTICALS INC	EQUITY	942683103	3214	77,100	SH	DEFINED	2		77,100
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	3140	75,325	SH	SOLE	1	75,325	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	317	14,075	SH	SOLE	1	14,075	
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	84	4,770	SH	SOLE	1	4,770	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	1065	87,249	SH	SOLE	1	87,249	
WAYNE BANCORP	EQUITY	944293109	62	2,160	SH	SOLE	1	2,160	
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	261	13,040	SH	SOLE	1	13,040	
WCI COMMUNITIES INC	EQUITY	92923C104	119	7,197	SH	SOLE	1	7,197	
WD-40 CO.	EQUITY	929236107	225	7,080	SH	SOLE	1	7,080	
WEATHERFORDNINTL LTD	EQUITY	G95089101	11925	315,640	SH	SOLE	1	315,640	
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	194	10,282	SH	SOLE	1	10,282	
WEBMD CORPORATION	EQUITY	94769M105	48	5,358	SH	SOLE	1	5,358	
WEBMETHODS INC	EQUITY	94768C108	157	19,532	SH	SOLE	1	19,532	
WEBSense INC	EQUITY	947684106	180	8,403	SH	SOLE	1	8,403	

WEBSense INC	EQUITY	947684106	10284	483475	SH	SOLE	3	477275	6200
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2551	63,958	SH	SOLE	1	63,958	
WEIGHT WATCHERS INTL INC	EQUITY	948626106	32	775	SH	SOLE	1	775	
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	8498	204,275	SH	DEFINED	2		204,275
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	30	663	SH	SOLE	1	663	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	7555	167900	SH	SOLE	3	167900	
WEIS MARKETS INC	EQUITY	948849104	162	4,775	SH	SOLE	1	4,775	
WELLCHOICE INC	EQUITY	949475107	10	327	SH	SOLE	1	327	
WELLMAN, INC.	EQUITY	949702104	102	13,621	SH	SOLE	1	13,621	
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	4964	64,398	SH	SOLE	1	64,398	
WELLS FARGO + CO NEW	EQUITY	949746101	7040	136,700	SH	DEFINED	2		136,700
WELLS FARGO CO.	EQUITY	949746101	44191	858,080	SH	SOLE	1	858,080	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1640	50,776	SH	SOLE	1	50,776	
WERNER ENTERPRISES, INC.	EQUITY	950755108	2050	89,303	SH	SOLE	1	89,303	
WESBANCO, INC.	EQUITY	950810101	181	7,683	SH	SOLE	1	7,683	
WESCO FINANCIAL CORP	EQUITY	950817106	7	21	SH	SOLE	1	21	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	36	6,802	SH	SOLE	1	6,802	
WEST BANCORPORATION	EQUITY	95123P106	118	6,862	SH	SOLE	1	6,862	
WEST COAST BANCORP	EQUITY	952145100	127	6,497	SH	SOLE	1	6,497	
WEST CORPORATION	EQUITY	952355105	8	320	SH	SOLE	1	320	
WEST MARINE INC	EQUITY	954235107	97	5,089	SH	SOLE	1	5,089	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	144	4,614	SH	SOLE	1	4,614	
WESTAMERICA BANCORPORATION	EQUITY	957090103	2271	51,063	SH	SOLE	1	51,063	
WESTAR ENERGY	EQUITY	95709T100	2376	128,787	SH	SOLE	1	128,787	
WESTCORP	EQUITY	957907108	209	5,993	SH	SOLE	1	5,993	
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	13520	1805034	SH	SOLE	3	1756100	48934
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	142	18,916	SH	SOLE	1	18,916	
WESTERN DIGITAL CORP.	EQUITY	958102105	47	3,611	SH	SOLE	1	3,611	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1758	46,255	SH	SOLE	1	46,255	
WESTERN SIERRA BANCORP	EQUITY	959522103	54	1,513	SH	SOLE	1	1,513	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	420	22,477	SH	SOLE	1	22,477	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	46	2,044	SH	SOLE	1	2,044	
WESTMORELAND COAL CO	EQUITY	960878106	37	2,670	SH	SOLE	1	2,670	
WESTPORT RES CORP NEW COM	EQUITY	961418100	8067	342700	SH	SOLE	3	337600	5100
WESTPORT RESOURCES	EQUITY	961418100	11	459	SH	SOLE	1	459	
WESTWOOD ONE INC	EQUITY	961815107	6418	212,600	SH	DEFINED	2		212,600
WESTWOOD ONE, INC.	EQUITY	961815107	4282	141,843	SH	SOLE	1	141,843	
WET SEAL, INC.	EQUITY	961840105	96	9,529	SH	SOLE	1	9,529	
WEYCO GROUP INC	EQUITY	962149100	40	799	SH	SOLE	1	799	
WEYERHAEUSER CO.	EQUITY	962166104	5540	94,780	SH	SOLE	1	94,780	
WFS FINANCIAL, INC.	EQUITY	92923B106	192	5,187	SH	SOLE	1	5,187	
WGL HOLDINGS INC.	EQUITY	92924F106	1878	68,101	SH	SOLE	1	68,101	
W-H ENERGY SERVICES INC	EQUITY	92925E108	169	9,508	SH	SOLE	1	9,508	
WHIRLPOOL CORP.	EQUITY	963320106	2084	30,751	SH	SOLE	1	30,751	
WHITE ELECTR DESIGNS C	EQUITY	963801105	86	7,974	SH	SOLE	1	7,974	
WHITEHALL JEWELLERS IN	EQUITY	965063100	51	4,560	SH	SOLE	1	4,560	
WHITNEY HOLDING CORP.	EQUITY	966612103	20	579	SH	SOLE	1	579	

WHOLE FOODS MARKET I	EQUITY	966837106	4811	87,150	SH	SOLE	1	87,150	
WILD OATS MARKETS INC COM	EQUITY	96808B107	1749	160000	SH	SOLE	3	160000	
WILD OATS MARKETS, INC.	EQUITY	96808B107	116	10,585	SH	SOLE	1	10,585	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2180	231,391	SH	SOLE	1	231,391	
WILLIAMS SONOMA INC	EQUITY	969904101	5952	220,600	SH	DEFINED	2		220,600
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4393	162,819	SH	SOLE	1	162,819	
WILLOW GROVE BANCORP I	EQUITY	97111W101	76	4,742	SH	SOLE	1	4,742	
WILMINGTON TRUST CORP	EQUITY	971807102	2841	92,348	SH	SOLE	1	92,348	
WILSON GREATBATCH TECH INC	EQUITY	972232102	3468	96200	SH	SOLE	3	96200	
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	306	8,498	SH	SOLE	1	8,498	
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	59	7,380	SH	SOLE	1	7,380	
WILTEL COMMUNICATIONS INC	EQUITY	972487102	180	11,237	SH	SOLE	1	11,237	
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	2335	121,500	SH	SOLE	1	121,500	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	797	140,107	SH	SOLE	1	140,107	
WINN-DIXIE STORES, INC.	EQUITY	974280109	643	66,639	SH	SOLE	1	66,639	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	237	5,313	SH	SOLE	1	5,313	
WINSTON HOTELS INC	EQUITY	97563A102	67	7,343	SH	SOLE	1	7,343	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	281	7,434	SH	SOLE	1	7,434	
WIRELESS FACILITIES COM	EQUITY	97653A103	17639	1482282	SH	SOLE	3	1437200	45082
WIRELESS FACILITIES INC.	EQUITY	97653A103	137	11,481	SH	SOLE	1	11,481	
WISCONSIN ENERGY CORP.	EQUITY	976657106	5019	164,178	SH	SOLE	1	164,178	
WM. WRIGLEY JR. CO.	EQUITY	982526105	5375	97,200	SH	SOLE	1	97,200	
WMS INDUSTRIES INC.	EQUITY	929297109	213	9,404	SH	SOLE	1	9,404	
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	331	17,044	SH	SOLE	1	17,044	
WOODHEAD INDS INC COM	EQUITY	979438108	63	4,182	SH	SOLE	1	4,182	
WOODWARD GOVERNOR CO.	EQUITY	980745103	164	3,782	SH	SOLE	1	3,782	
WORLD ACCEPTANCE CORP.	EQUITY	981419104	86	6,379	SH	SOLE	1	6,379	
WORLD FUEL SVCS CORP	EQUITY	981475106	113	4,021	SH	SOLE	1	4,021	
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	52	5,175	SH	SOLE	1	5,175	
WORTHINGTON INDS IN	EQUITY	981811102	883	70,300	SH	DEFINED	2		70,300
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	480	38,203	SH	SOLE	1	38,203	
WPS RESOURCES CORP.	EQUITY	92931B106	1877	45,565	SH	SOLE	1	45,565	
WRIGHT MED GROUP INC	EQUITY	98235T107	938	37,147	SH	SOLE	1	37,147	
WSFS FINANCIAL CORP	EQUITY	929328102	105	2,504	SH	SOLE	1	2,504	
WYETH	EQUITY	983024100	66883	1,450,815	SH	SOLE	1	1,450,815	
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	112	200,000	SH	SOLE	1	200,000	
WYNN RESORTS LTD	EQUITY	983134107	8	415	SH	SOLE	1	415	
XCEL STATES POWER-MINES	EQUITY	98389B100	2802	181,094	SH	SOLE	1	181,094	
XEROX CORP.	EQUITY	984121103	3611	351,979	SH	SOLE	1	351,979	
XICOR INC	EQUITY	984903104	99	10,699	SH	SOLE	1	10,699	
XILINX, INC.	EQUITY	983919101	5024	176,710	SH	SOLE	1	176,710	
XL CAPITAL LTD	EQUITY	G98255105	4570	59,010	SH	SOLE	1	59,010	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	22	1,415	SH	SOLE	1	1,415	
XOMA LTD ORD	EQUITY	G9825R107	9946	1344000	SH	SOLE	3	1323900	20100
X-RITE, INC.	EQUITY	983857103	98	8,654	SH	SOLE	1	8,654	
XTO ENERGY CORP COM	EQUITY	98385X106	8817	420066	SH	SOLE	3	404666	15400
XTO ENERGY INC	EQUITY	98385X106	5408	257,636	SH	SOLE	1	257,636	

XTO ENERGY INC	EQUITY	98385X106	1436	68,400	SH	DEFINED	2		68,400
YADKIN VY BK & TR ELKIN N C	EQUITY	984308106	59	3,343	SH	SOLE	1	3,343	
YAHOO INC	EQUITY	984332106	36752	1,038,775	SH	DEFINED	2		1,038,775
YAHOO!, INC.	EQUITY	984332106	13497	185,842	SH	SOLE	1	185,842	
YANKEE CANDLE INC	EQUITY	984757104	4148	162,800	SH	DEFINED	2		162,800
YARDVILLE NATL BANCORP	EQUITY	985021104	74	3,538	SH	SOLE	1	3,538	
YELLOW CORP.	EQUITY	985509108	378	12,689	SH	SOLE	1	12,689	
YORK INTERNATIONAL CORP.	EQUITY	986670107	2455	70,981	SH	SOLE	1	70,981	
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	105	5,354	SH	SOLE	1	5,354	
YOUNG INNOVATIONS INC	EQUITY	987520103	55	1,724	SH	SOLE	1	1,724	
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SOLE	1	9,000	
Yum Brands Inc	EQUITY	988498101	1,333	45,000	SH	DEFINED	4		45,000
YUM! BRANDS INC	EQUITY	988498101	3908	131,953	SH	SOLE	1	131,953	
ZALE CORP.	EQUITY	988858106	607	13,666	SH	SOLE	1	13,666	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	35	679	SH	SOLE	1	679	
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	40788	790917	SH	SOLE	3	764100	26817
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	105	3,770	SH	SOLE	1	3,770	
ZIMMER HLDGS INC COM	EQUITY	98956P102	10342	187704	SH	SOLE	3	174500	13204
ZIMMER HOLDINGS INC	EQUITY	98956P102	5590	101,445	SH	SOLE	1	101,445	
ZIONS BANCORPORATION	EQUITY	989701107	3801	67,891	SH	SOLE	1	67,891	
ZOLL MEDICAL CORP.	EQUITY	989922109	116	3,624	SH	SOLE	1	3,624	
ZORAN CORP.	EQUITY	98975F101	339	17,320	SH	SOLE	1	17,320	
ZYGO CORP.	EQUITY	989855101	110	6,745	SH	SOLE	1	6,745	
ZYMOGENETICS INC	EQUITY	98985T109	79	5,422	SH	SOLE	1	5,422	