

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews	New York, New York	August 14, 2002
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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: 3,688

Form 13F Information Table Value Total: \$19,708,398 (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	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

NAME OF ISSUER	TITLE	CUSIP	VALUE	SHRS OR	SH/	PUT/	INVSTMT	OTHR	VOTING AUTHORITY		
	CLASS		(X\$1000)	PRN AMT	PRN	CALL	DSCRETN	MGRS	SOLE	SHARED	NONE
1-800 CONTACTS INC	EQUITY	681977104	26	1,894	SH		DEFINED	1		1,894	
1-800-FLOWERS.COM INC	EQUITY	68243Q106	49	4,414	SH		DEFINED	1		4,414	
1ST SOURCE CORP.	EQUITY	336901103	128	5,167	SH		DEFINED	1		5,167	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	1015467	53,445,620	SH		DEFINED	1		53,445,620	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	9	462	SH		DEFINED	1		462	
3COM CORP.	EQUITY	885535104	2027	460,658	SH		DEFINED	1		460,658	
3D SYSTEMS CORPORATION	EQUITY	88554D205	31	2,571	SH		DEFINED	1		2,571	
3M	EQUITY	88579Y101	2645	21,500	SH		DEFINED	4		21,500	
3M CO	EQUITY	88579Y101	23021	187,160	SH		DEFINED	1		187,160	
3M CO	EQUITY	88579Y101	3690	30,000	SH		SOLE	2	30,000		
3M CO	EQUITY	88579Y101	19039	154,792	SH		SOLE	2	154,792		
3TEC ENERGY CORPORATION	EQUITY	88575R308	97	5,593	SH		DEFINED	1		5,593	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	70	3,392	SH		DEFINED	1		3,392	
7-ELEVEN INC.	EQUITY	817826209	67	8,273	SH		DEFINED	1		8,273	
99 CENTS ONLY STORES	EQUITY	65440K106	2303	89,776	SH		DEFINED	1		89,776	
99 CENTS ONLY STORES COM	EQUITY	65440K106	21	808,530	SH		SOLE	3	781,197		27,333
A C MOORE ARTS & CRAFT	EQUITY	00086T103	102	2,164	SH		DEFINED	1		2,164	
A.G. EDWARDS, INC.	EQUITY	281760108	4049	104,166	SH		DEFINED	1		104,166	
AAIPHARMA INC	EQUITY	00252W104	89	3,973	SH		DEFINED	1		3,973	
AAON INC	EQUITY	000360206	63	3,355	SH		DEFINED	1		3,355	
AAR CORP.	EQUITY	000361105	93	9,135	SH		DEFINED	1		9,135	
AARON RENTS, INC.	EQUITY	002535201	113	4,704	SH		DEFINED	1		4,704	
ABBOTT LABORATORIES	EQUITY	002824100	29868	793,315	SH		DEFINED	1		793,315	
ABBOTT LABS	EQUITY	2824100	2717	75,762	SH		SOLE	2	75,762		
Abbott Labs	EQUITY	002824100	3012	80,000	SH		DEFINED	4		80,000	
ABC BANCORP	EQUITY	000400101	53	3,528	SH		DEFINED	1		3,528	
ABERCROMBIE AND FITCH CO	EQUITY	002896207	2412	100,000	SH		SOLE	2	100,000		
ABERCROMBIE AND FITCH CO	EQUITY	002896207	3377	140,000	SH		SOLE	2	140,000		
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3082	127,786	SH		DEFINED	1		127,786	
ABGENIX, INC.	EQUITY	00339B107	296	30,226	SH		DEFINED	1		30,226	
ABIOMED, INC.	EQUITY	003654100	38	4,450	SH		DEFINED	1		4,450	
ABM INDUSTRIES, INC.	EQUITY	000957100	234	13,454	SH		DEFINED	1		13,454	
ACACIA RESEARCH CORP.	EQUITY	003881109	50	7,009	SH		DEFINED	1		7,009	
ACADIA REALTY TRUST	EQUITY	004239109	39	4,771	SH		DEFINED	1		4,771	
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	88	24,857	SH		DEFINED	1		24,857	
ACCREDO HEALTH INC	EQUITY	00437V104	1384	30,000	SH		SOLE	2	30,000		
ACCREDO HEALTH INC COM	EQUITY	00437V104	44	961,915	SH		SOLE	3	939,857		22,058
ACCREDO HEALTH INC.	EQUITY	00437V104	19	412	SH		DEFINED	1		412	
ACE LIMITED F	EQUITY	G0070K103	62	2,000	SH		SOLE	2	2,000		
ACE LTD	EQUITY	G0070K103	3717	117,640	SH		DEFINED	1		117,640	
ACME COMMUNICATION INC	EQUITY	004631107	24	3,295	SH		DEFINED	1		3,295	
ACTEL CORP.	EQUITY	004934105	158	7,514	SH		DEFINED	1		7,514	
ACTERNA CORP	EQUITY	00503U105	4	9,541	SH		DEFINED	1		9,541	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	176	5,566	SH		DEFINED	1		5,566	
ACTIVE POWER INC	EQUITY	00504W100	43	11,958	SH		DEFINED	1		11,958	
ACTIVISION INC NEW	EQUITY	004930202	5902	203,100	SH		SOLE	2	203,100		
ACTIVISION, INC.	EQUITY	004930202	2311	79,522	SH		DEFINED	1		79,522	
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	25	2,443	SH		DEFINED	1		2,443	
ACTUANT CORP	EQUITY	00508X203	135	3,273	SH		DEFINED	1		3,273	
ACTUATE CORP.	EQUITY	00508B102	71	15,736	SH		DEFINED	1		15,736	
ACUITY BRANDS INC	EQUITY	00508Y102	269	14,763	SH		DEFINED	1		14,763	
ACXIOM CORP.	EQUITY	005125109	1982	113,303	SH		DEFINED	1		113,303	
ADAPTEC, INC.	EQUITY	00651F108	12	1,509	SH		DEFINED	1		1,509	
ADC Telecommunications	EQUITY	000886101	229	100,000	SH		DEFINED	4		100,000	

ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	906	395,836	SH	DEFINED	1		395,836	
ADE CORP.	EQUITY	00089C107	38	3,339	SH	DEFINED	1		3,339	
ADMINISTAFF, INC.	EQUITY	007094105	68	6,829	SH	DEFINED	1		6,829	
ADOBE SYS INC	EQUITY	00724F101	2138	75,000	SH	SOLE	2	75,000		
ADOBE SYS INC	EQUITY	00724F101	4566	160,200	SH	SOLE	2	160,200		
Adobe Systems	EQUITY	00724F101	1283	45,000	SH	DEFINED	4		45,000	
ADOBE SYSTEMS INC.	EQUITY	00724F101	3648	128,004	SH	DEFINED	1		128,004	
ADOLOR CORPORATION	EQUITY	00724X102	125	11,138	SH	DEFINED	1		11,138	
ADTRAN, INC.	EQUITY	00738A106	1074	56,529	SH	DEFINED	1		56,529	
ADVANCE AUTO PARTS	EQUITY	00751Y106	11	196	SH	DEFINED	1		196	
ADVANCED AUTO PARTS COM	EQUITY	00751Y106	4	66,000	SH	SOLE	3	66,000		
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	187	22,233	SH	DEFINED	1		22,233	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	131	5,917	SH	DEFINED	1		5,917	
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1763	106,571	SH	DEFINED	1		106,571	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	92	5,008	SH	DEFINED	1		5,008	
ADVANCED MICRO DEVICES INC	EQUITY	007903107	4374	450,000	SH	SOLE	2	450,000		
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6318	650,000	SH	SOLE	2	650,000		
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2079	213,883	SH	DEFINED	1		213,883	
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	5	178,900	SH	SOLE	3	178,900		
ADVANCED NEUROMODULATION S	EQUITY	00757T101	1525	50,000	SH	SOLE	2	50,000		
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	97	1,960	SH	DEFINED	1		1,960	
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	38	26,122	SH	DEFINED	1		26,122	
ADVANCEPCS	EQUITY	00790K109	12642	528,061	SH	DEFINED	1		528,061	
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	97	3,175	SH	DEFINED	1		3,175	
ADVANTA CORP [B]	EQUITY	007942204	86	7,901	SH	DEFINED	1		7,901	
ADVENT SOFTWARE, INC.	EQUITY	007974108	1417	55,135	SH	DEFINED	1		55,135	
ADVISORY BRD CO	EQUITY	00762W107	60	1,652	SH	DEFINED	1		1,652	
ADVO, INC.	EQUITY	007585102	256	6,736	SH	DEFINED	1		6,736	
AEP INDS INC COM	EQUITY	001031103	51	1,446	SH	DEFINED	1		1,446	
AEROFLEX, INC	EQUITY	007768104	149	21,424	SH	DEFINED	1		21,424	
AEROPOSTALE	EQUITY	007865108	1273	46,500	SH	SOLE	2	46,500		
AEROPOSTALE INC	EQUITY	007865108	122	4,461	SH	DEFINED	1		4,461	
AES Corp	EQUITY	00130H105	1331	245,594	SH	DEFINED	1		245,594	
AETHER SYSTEMS INC.	EQUITY	00808V105	38	12,895	SH	DEFINED	1		12,895	
AETNA INC NEW	EQUITY	00817Y108	72	1,500	SH	SOLE	2	1,500		
AETNA INC-NEW	EQUITY	00817Y108	3244	67,621	SH	DEFINED	1		67,621	
AFC ENTERPRISES	EQUITY	00104Q107	159	5,091	SH	DEFINED	1		5,091	
AFFILIATED COMPUTER CL A	EQUITY	008190100	74	1,548,874	SH	SOLE	3	1,468,960		76,214
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	8064	169,850	SH	DEFINED	1		169,850	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	5342	112,500	SH	SOLE	2	112,500		
AFFILIATED MANAGERS CORP	EQUITY	008252108	49	799,982	SH	SOLE	3	757,410		40,872
AFFILIATED MANAGERS GROUP	EQUITY	008252108	19	310	SH	DEFINED	1		310	
AFFYMETRIX INC	EQUITY	00826T108	17	702	SH	DEFINED	1		702	
AFFYMETRIX INC COM	EQUITY	00826T108	36	1,520,871	SH	SOLE	3	1,494,471		26,400
AFLAC, INC.	EQUITY	001055102	8542	266,940	SH	DEFINED	1		266,940	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	52	2,705	SH	DEFINED	1		2,705	
AFTERMARKET TECHNOLOGY COR	EQUITY	008318107	1354	70,500	SH	SOLE	2	70,500		
Agco Corp	EQUITY	001084102	683	35,000	SH	DEFINED	4		35,000	
AGCO CORP.	EQUITY	001084102	1875	96,156	SH	DEFINED	1		96,156	
AGERE SYSTEMS INC CL A CLASS A	EQUITY	00845V100		17	SH	SOLE	2	17		
AGERE SYSTEMS INC CL B CLASS B	EQUITY	00845V209	1	423	SH	SOLE	2	423		
AGERE SYSTEMS INC-A	EQUITY	00845V100		2	SH	DEFINED	1		2	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	35	23,179	SH	DEFINED	1		23,179	
AGILE SOFTWARE CORP.	EQUITY	00846X105	98	13,467	SH	DEFINED	1		13,468	
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5039	213,050	SH	DEFINED	1		213,050	
AGL RESOURCES, INC.	EQUITY	001204106	2834	122,159	SH	DEFINED	1		122,159	
AIR PRODS & CHEMS INC COM	EQUITY	009158106	5	92,000	SH	SOLE	3	92,000		
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5144	101,920	SH	DEFINED	1		101,920	
AIRBORNE INC.	EQUITY	009269101	2304	120,009	SH	DEFINED	1		120,009	
AIRGAS, INC.	EQUITY	009363102	1897	109,677	SH	DEFINED	1		109,677	

AIRGATE PCS, INC.	EQUITY	009367103	9	8,734	SH	DEFINED	1	8,734	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	120	22,493	SH	DEFINED	1	22,493	
AK STEEL CORP.	EQUITY	001547108	39850	3,110,883	SH	DEFINED	1	3,110,883	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	46	35,126	SH	DEFINED	1	35,126	
AKSYS LTD	EQUITY	010196103	63	9,092	SH	DEFINED	1	9,092	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	151	3,477	SH	DEFINED	1	3,477	
ALAMO GROUP INC	EQUITY	011311107	33	2,212	SH	DEFINED	1	2,212	
ALAMOSA HOLDINGS INC.	EQUITY	011589108	37	26,310	SH	DEFINED	1	26,310	
ALARIS MEDICAL INC	EQUITY	011637105	128	5,058	SH	DEFINED	1	5,058	
ALASKA AIR GROUP, INC.	EQUITY	011659109	1109	42,497	SH	DEFINED	1	42,497	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	11	2,211	SH	DEFINED	1	2,211	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	1328	49,350	SH	DEFINED	1	49,350	
ALBANY MOLECULAR	EQUITY	012423109	156	7,387	SH	DEFINED	1	7,387	
ALBEMARLE CORP.	EQUITY	012653101	1648	53,597	SH	DEFINED	1	53,597	
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1264	26,452	SH	DEFINED	1	26,452	
ALBERTSONS INC	EQUITY	013104104	6462	214,164	SH	SOLE	2	214,164	
ALBERTSON'S, INC.	EQUITY	013104104	5559	182,500	SH	DEFINED	1	182,500	
ALCAN	EQUITY	013716105	5408	144,140	SH	DEFINED	1	144,140	
ALCOA, INC.	EQUITY	013817101	14166	427,320	SH	DEFINED	1	427,320	
ALCON INC	EQUITY	H01301102	3425	100,000	SH	SOLE	2	100,000	
ALDERWOODS GROUP INC	EQUITY	014383103	108	14,247	SH	DEFINED	1	14,247	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1705	66,774	SH	DEFINED	1	66,774	
ALEXANDER'S, INC.	EQUITY	014752109	54	703	SH	DEFINED	1	703	
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	278	5,642	SH	DEFINED	1	5,642	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	98	6,473	SH	DEFINED	1	6,473	
ALFA CORP.	EQUITY	015385107	219	18,741	SH	DEFINED	1	18,741	
ALICO INC	EQUITY	016230104	36	1,222	SH	DEFINED	1	1,222	
ALIGN TECHNOLOGY INC	EQUITY	016255101	48	11,798	SH	DEFINED	1	11,798	
ALKERMES INC	EQUITY	01642T108	312	19,469	SH	DEFINED	1	19,469	
ALLEGHANY CORP	EQUITY	017175100	16	83	SH	DEFINED	1	83	
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2364	91,796	SH	DEFINED	1	91,796	
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	590	37,366	SH	DEFINED	1	37,366	
ALLEGIANCE TELECOM I	EQUITY	01747T102	67	36,835	SH	DEFINED	1	36,835	
ALLEGIANCE BANCORP INC	EQUITY	017476102	77	4,219	SH	DEFINED	1	4,219	
ALLEN TELECOM, INC.	EQUITY	018091108	42	9,812	SH	DEFINED	1	9,812	
ALLERGAN, INC.	EQUITY	018490102	21963	329,040	SH	DEFINED	1	329,040	
ALLETE INC.	EQUITY	018522102	2967	109,501	SH	DEFINED	1	109,501	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	38	1,472,154	SH	SOLE	3	1,423,480	48,674
ALLIANCE DATA SYSTEMS	EQUITY	018581108	21	841	SH	DEFINED	1	841	
ALLIANCE GAMING CORP	EQUITY	01859P609	188	15,103	SH	DEFINED	1	15,103	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	10	809,600	SH	SOLE	3	809,600	
ALLIANCE IMAGING INC	EQUITY	018606202	56	4,162	SH	DEFINED	1	4,162	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	64	8,988	SH	DEFINED	1	8,988	
ALLIANT CORP	EQUITY	018802108	2570	100,000	SH	SOLE	2	100,000	
ALLIANT ENERGY CORP.	EQUITY	018802108	2999	116,706	SH	DEFINED	1	116,706	
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	9	137,700	SH	SOLE	3	121,950	14,250
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	29	451	SH	DEFINED	1	451	
ALLIED CAPITAL CORP	EQUITY	01903Q108	4132	182,431	SH	DEFINED	1	182,431	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1499	156,103	SH	DEFINED	1	156,103	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3163	68,467	SH	DEFINED	1	68,467	
ALLOS THERAPEUTICS INC	EQUITY	019777101	74	8,199	SH	DEFINED	1	8,199	
ALLOY ONLINE, INC	EQUITY	019855105	161	11,134	SH	DEFINED	1	11,134	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	31	8,259	SH	DEFINED	1	8,259	
ALLSTATE CORP	EQUITY	020002101	5917	160,000	SH	SOLE	2	160,000	
ALLSTATE CORP	EQUITY	020002101	18483	499,800	SH	SOLE	2	499,800	
ALLSTATE CORP.	EQUITY	020002101	13859	374,780	SH	DEFINED	1	374,780	
ALLTEL CORP	EQUITY	020039103	5062	107,709	SH	SOLE	2	107,709	
ALLTEL CORP.	EQUITY	020039103	7473	159,010	SH	DEFINED	1	159,010	
ALPHARMA INC. CLASS A	EQUITY	020813101	179	10,532	SH	DEFINED	1	10,532	
ALTERA CORP.	EQUITY	021441100	2622	192,821	SH	DEFINED	1	192,821	

ALTIRIS INC	EQUITY	02148M100	9	1,788	SH	DEFINED	1		1,788	
AMAZON.COM, INC.	EQUITY	023135106	158	9,698	SH	DEFINED	1		9,698	
AMB PPTY CORP	EQUITY	00163T109	5	154,400	SH	SOLE	3	124,894		29,506
AMB PROPERTY CORP	EQUITY	00163T109	38	1,211	SH	DEFINED	1		1,211	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3260	48,509	SH	DEFINED	1		48,509	
AMBASSADORS GROUP INC	EQUITY	023177108	29	1,987	SH	DEFINED	1		1,987	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	133	9,380	SH	DEFINED	1		9,380	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	48	7,077	SH	DEFINED	1		7,077	
AMCORE FINANCIAL, INC.	EQUITY	023912108	204	8,811	SH	DEFINED	1		8,811	
AMERADA HESS CORP	EQUITY	023551104	3380	40,967	SH	DEFINED	1		40,967	
AMERCO, INC.	EQUITY	023586100	53	3,550	SH	DEFINED	1		3,551	
AMEREN CORP.	EQUITY	023608102	8377	194,758	SH	DEFINED	1		194,758	
Ameren Corporation	EQUITY	023608102	9032	210,000	SH	DEFINED	4		210,000	
AMERICA FIRST MORTGAGE INVST	EQUITY	023934102	122	12,407	SH	DEFINED	1		12,407	
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3316	247,490	SH	DEFINED	1		247,490	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	11	382	SH	DEFINED	1		382	
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	2903	97,600	SH	SOLE	2	97,600		
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	8371	304,718	SH	DEFINED	1		304,718	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1963	92,852	SH	DEFINED	1		92,853	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	6678	315,900	SH	SOLE	2	315,900		
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	16070	760,150	SH	SOLE	2	760,150		
American Electric Power	EQUITY	025537101	3002	75,000	SH	DEFINED	4		75,000	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18183	454,360	SH	DEFINED	1		454,360	
American Express	EQUITY	025816109	1634	45,000	SH	DEFINED	4		45,000	
AMERICAN EXPRESS CO	EQUITY	025816109	11164	307,385	SH	SOLE	2	307,385		
AMERICAN EXPRESS CO	EQUITY	025816109	25934	714,045	SH	SOLE	2	714,045		
AMERICAN EXPRESS CO.	EQUITY	025816109	48080	1,323,790	SH	DEFINED	1		1,323,790	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2109	88,236	SH	DEFINED	1		88,236	
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	249	8,325	SH	DEFINED	1		8,325	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	503	30,201	SH	DEFINED	1		30,201	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	68	3,815	SH	DEFINED	1		3,815	
AMERICAN HOME MTG HLDG	EQUITY	02660M108	29	2,336	SH	DEFINED	1		2,336	
AMERICAN INTL GROUP INC	EQUITY	026874107	2064	30,250	SH	SOLE	2	30,250		
AMERICAN INTL GROUP INC	EQUITY	026874107	2895	42,437	SH	SOLE	2	42,437		
AMERICAN INTL GRP INC COM	EQUITY	026874107	158848	2,328,132	SH	DEFINED	1		2,328,132	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	302	5,919	SH	DEFINED	1		5,919	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	267	13,977	SH	DEFINED	1		13,977	
AMERICAN MED SEC GROUP	EQUITY	02744P101	53	2,203	SH	DEFINED	1		2,203	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	140	6,967	SH	DEFINED	1		6,967	
AMERICAN NATIONAL INS	EQUITY	028591105	14	149	SH	DEFINED	1		149	
AMERICAN NATL BANKSHAR	EQUITY	027745108	57	2,079	SH	DEFINED	1		2,079	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	40	3,217	SH	DEFINED	1		3,217	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	65	3,546	SH	DEFINED	1		3,546	
AMERICAN POWER CONVERSION	EQUITY	029066107	1140	90,282	SH	DEFINED	1		90,282	
American Standard Co	EQUITY	029712106	1127	15,000	SH	DEFINED	4		15,000	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3273	43,588	SH	DEFINED	1		43,588	
AMERICAN STATES WATER CO.	EQUITY	029899101	143	5,402	SH	DEFINED	1		5,402	
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	40	7,307	SH	DEFINED	1		7,307	
AMERICAN TOWER CORP	EQUITY	029912201	199	57,667	SH	DEFINED	1		57,667	
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5554	128,538	SH	DEFINED	1		128,538	
AMERICAN WOODMARK CORP.	EQUITY	030506109	92	1,634	SH	DEFINED	1		1,634	
AMERICREDIT CORP COM	EQUITY	03060R101	68	2,438,085	SH	SOLE	3	2,307,271		124,814
AMERICREDIT CORP.	EQUITY	03060R101	3676	131,052	SH	DEFINED	1		131,052	
AMERIGROUP CORP	EQUITY	03073T102	94	3,435	SH	DEFINED	1		3,435	
AMERIPATH, INC.	EQUITY	03071D109	241	10,051	SH	DEFINED	1		10,051	
AMERISOURCEBERGEN CO	EQUITY	03073E105	18664	245,574	SH	DEFINED	1		245,574	
AMERISTAR CASINOS	EQUITY	03070Q101	107	3,699	SH	DEFINED	1		3,699	
AMERITRADE HOLDING CORP	EQUITY	03072H109	150	32,830	SH	DEFINED	1		32,830	
AMERON, INC.	EQUITY	030710107	92	1,279	SH	DEFINED	1		1,279	
AMERUS GROUP CO.	EQUITY	03072M108	1940	52,285	SH	DEFINED	1		52,285	

AMETEK, INC.	EQUITY	031100100	2011	53,992	SH	DEFINED	1		53,992
AMGEN INC	EQUITY	031162100	5568	132,944	SH	SOLE	2	132,944	
AMGEN INC	EQUITY	031162100	13530	323,055	SH	SOLE	2	323,055	
AMGEN, INC.	EQUITY	031162100	23538	416,400	SH	DEFINED	1		416,400
AMKOR TECHNOLOGY, INC	EQUITY	031652100	8	1,235	SH	DEFINED	1		1,235
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	131	5,038	SH	DEFINED	1		5,038
AMN HEALTHCARE SERVICE	EQUITY	001744101	7	195	SH	DEFINED	1		195
AMN HEALTHCARE SVCS INC	EQUITY	001744101	3501	100,000	SH	SOLE	2	100,000	
AMPHENOL CORP. CLASS A	EQUITY	032095101	361	10,019	SH	DEFINED	1		10,019
AMR CORP.	EQUITY	001765106	1211	71,844	SH	DEFINED	1		71,844
AMSOUTH BANCORPORATION	EQUITY	032165102	3748	167,482	SH	DEFINED	1		167,482
AMSURG CORP CL A	EQUITY	03232P405	191	7,288	SH	DEFINED	1		7,288
AMSURG CORP CL A	EQUITY	03232P405	11	400,715	SH	SOLE	3	400,715	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	239	21,869	SH	DEFINED	1		21,869
ANADARKO PETE CORP	EQUITY	032511107	3698	75,000	SH	SOLE	2	75,000	
ANADARKO PETE CORP	EQUITY	032511107	11487	233,000	SH	SOLE	2	233,000	
ANADARKO PETROLEUM CORP.	EQUITY	032511107	22865	463,802	SH	DEFINED	1		463,802
ANADIGICS, INC.	EQUITY	032515108	90	10,917	SH	DEFINED	1		10,917
ANALOG DEVICES, INC.	EQUITY	032654105	5162	173,810	SH	DEFINED	1		173,810
ANALOGIC CORP.	EQUITY	032657207	116	2,361	SH	DEFINED	1		2,361
ANAREN MICROWAVE, INC	EQUITY	032744104	69	8,020	SH	DEFINED	1		8,020
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	181	7,523	SH	DEFINED	1		7,523
ANDREW CORP.	EQUITY	034425108	674	45,143	SH	DEFINED	1		45,143
ANDRX GROUP	EQUITY	034553107	5766	213,807	SH	DEFINED	1		213,807
ANGELICA CORP	EQUITY	034663104	53	3,080	SH	DEFINED	1		3,080
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1908	116,710	SH	DEFINED	1		116,710
Anheuser Busch	EQUITY	035229103	2000	40,000	SH	DEFINED	4		40,000
ANHEUSER BUSCH COS INC	EQUITY	035229103	1500	30,000	SH	SOLE	2	30,000	
ANHEUSER BUSCH COS INC	EQUITY	035229103	4075	81,500	SH	SOLE	2	81,500	
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	42364	847,270	SH	DEFINED	1		847,270
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	262	11,147	SH	DEFINED	1		11,147
ANN TAYLOR STORES CORP.	EQUITY	036115103	399	15,703	SH	DEFINED	1		15,703
ANNALY MTG MGMT INC	EQUITY	035710409	4979	256,649	SH	DEFINED	1		256,649
ANNTAYLOR STORES CORP COM	EQUITY	036115103	49	1,935,500	SH	SOLE	3	1,904,300	31,200
ANSWERTHINK INC	EQUITY	036916104	63	16,728	SH	DEFINED	1		16,728
ANSYS INC	EQUITY	03662Q105	106	5,263	SH	DEFINED	1		5,263
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	135	5,354	SH	DEFINED	1		5,354
ANTEON INTL CORP COM	EQUITY	03674E108	30	1,171,100	SH	SOLE	3	1,151,900	19,200
ANTHEM INC	EQUITY	03674B104	98	1,449	SH	DEFINED	1		1,449
ANTHEM INC COM	EQUITY	03674B104	18	264,764	SH	SOLE	3	212,900	49,164
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2867	216,414	SH	DEFINED	1		216,414
ANTIGENICS INC.	EQUITY	037032109	77	7,828	SH	DEFINED	1		7,828
ANWORTH MORTGAGE ASSET	EQUITY	037347101	61	4,356	SH	DEFINED	1		4,356
AO Tafneft ADR	EQUITY	03737P306	1065	77,000	SH	DEFINED	1		77,000
AOL TIME WARNER	EQUITY	00184A105	176	12,567	SH	SOLE	2	12,567	
AOL Time Warner	EQUITY	00184A105	618	42,000	SH	DEFINED	4		42,000
AOL TIME WARNER INC.	EQUITY	00184A105	33266	2,261,434	SH	DEFINED	1		2,261,434
AON CORP.	EQUITY	037389103	3700	125,508	SH	DEFINED	1		125,508
APAC TELESERVICES, INC.	EQUITY	00185E106	54	9,214	SH	DEFINED	1		9,214
APACHE CORP	EQUITY	037411105	4598	80,000	SH	SOLE	2	80,000	
APACHE CORP	EQUITY	037411105	13963	242,967	SH	SOLE	2	242,967	
APACHE CORP.	EQUITY	037411105	3818	66,418	SH	DEFINED	1		66,418
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	28	572,900	SH	SOLE	3	463,346	109,554
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	52	1,057	SH	DEFINED	1		1,057
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	156	10,426	SH	DEFINED	1		10,426
APHTON CORP.	EQUITY	03759P101	48	6,460	SH	DEFINED	1		6,460
APOGEE ENTERPRISES, INC.	EQUITY	037598109	145	10,120	SH	DEFINED	1		10,120
APOGENT TECHNOLOGIES	EQUITY	03760A101	2835	137,829	SH	DEFINED	1		137,829
APOLLO GROUP INC	EQUITY	037604105	1975	50,100	SH	SOLE	2	50,100	
APOLLO GROUP INC CL A	EQUITY	037604105	34	862,580	SH	SOLE	3	747,700	107,830

APOLLO GROUP INC. (UNIVERSITY OF PHOENIX)	EQUITY	037604204	6	208	SH	DEFINED	1		208
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3310	83,977	SH	DEFINED	1		83,977
APPLE COMPUTER, INC.	EQUITY	037833100	3168	178,756	SH	DEFINED	1		178,756
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	18	777	SH	DEFINED	1		777
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2205	113,139	SH	DEFINED	1		113,139
APPLERA CORP (CELERA GENOMICS GROUP)	EQUITY	038020202	294	24,509	SH	DEFINED	1		24,509
APPLICA INC.	EQUITY	03815A106	72	5,771	SH	DEFINED	1		5,771
APPLIED FILMS CORP	EQUITY	038197109	44	3,935	SH	DEFINED	1		3,935
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	134	6,851	SH	DEFINED	1		6,851
APPLIED MATERIALS INC	EQUITY	038222105	2853	150,000	SH	SOLE	2	150,000	
APPLIED MATERIALS INC	EQUITY	038222105	7656	402,500	SH	SOLE	2	402,500	
APPLIED MATERIALS, INC.	EQUITY	038222105	23337	1,226,980	SH	DEFINED	1		1,226,980
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	702	148,480	SH	DEFINED	1		148,480
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	32	5,483	SH	DEFINED	1		5,483
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1883	84,059	SH	DEFINED	1		84,059
APTARGROUP, INC.	EQUITY	038336103	16	520	SH	DEFINED	1		520
AQUILA INC	EQUITY	03840P102	5731	716,397	SH	DEFINED	1		716,397
ARAD PHARMACEUTICALS, INC.	EQUITY	04033A100	43	10,342	SH	DEFINED	1		10,342
ARAMARK CORP	EQUITY	038521100	10	419	SH	DEFINED	1		419
ARBITRON, INC.	EQUITY	03875Q108	327	10,484	SH	DEFINED	1		10,484
ARCH CAP GROUP LTD ORD	EQUITY	G0450A105	4	128,000	SH	SOLE	3	128,000	
ARCH CHEMICALS, INC.	EQUITY	03937R102	177	7,159	SH	DEFINED	1		7,159
ARCH COAL, INC.	EQUITY	039380100	1887	83,077	SH	DEFINED	1		83,077
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3844	300,548	SH	DEFINED	1		300,548
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	68	2,546	SH	DEFINED	1		2,546
ARCHSTONE SMITH TR COM	EQUITY	039583109	31	1,164,208	SH	SOLE	3	942,779	221,429
ARCTIC CAT, INC.	EQUITY	039670104	99	5,700	SH	DEFINED	1		5,700
ARDEN GROUP INC	EQUITY	039762109	29	488	SH	DEFINED	1		488
ARDEN REALTY INC.	EQUITY	039793104	4533	159,327	SH	DEFINED	1		159,327
ARDEN RLTY GROUP INC COM	EQUITY	039793104	25	886,600	SH	SOLE	3	732,841	153,759
ARENA PHARMACEUTICALS INC	EQUITY	040047102	58	6,950	SH	DEFINED	1		6,950
ARGONAUT GROUP, INC.	EQUITY	040157109	165	7,700	SH	DEFINED	1		7,700
ARGOSY GAMING CO.	EQUITY	040228108	252	8,889	SH	DEFINED	1		8,889
ARIBA, INC.	EQUITY	04033V104	383	119,981	SH	DEFINED	1		119,981
ARKANSAS BEST CORP	EQUITY	040790107	1498	58,800	SH	SOLE	2	58,800	
ARKANSAS BEST CORP.	EQUITY	040790107	195	7,657	SH	DEFINED	1		7,657
ARMOR HOLDINGS, INC.	EQUITY	042260109	229	8,971	SH	DEFINED	1		8,971
ARQULE, INC.	EQUITY	04269E107	51	7,577	SH	DEFINED	1		7,577
ARRAY BIOPHARMA INC	EQUITY	04269X105	66	6,856	SH	DEFINED	1		6,856
ARRAY BIOPHARMA INC	EQUITY	04269X105	2	250,600	SH	SOLE	3	250,600	
ARRIS GROUP INC	EQUITY	04269Q100	105	23,356	SH	DEFINED	1		23,356
ARROW ELECTRONICS INC	EQUITY	042735100	3327	160,338	SH	DEFINED	1		160,338
ARROW FINANCIAL CORP	EQUITY	042744102	77	2,276	SH	DEFINED	1		2,276
ARROW INTERNATIONAL, INC.	EQUITY	042764100	130	3,328	SH	DEFINED	1		3,328
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	69	10,553	SH	DEFINED	1		10,553
ARTHROCARE CORP.	EQUITY	043136100	100	7,798	SH	DEFINED	1		7,798
Arthur J Gallagher	EQUITY	363576109	1733	50,000	SH	DEFINED	4		50,000
ARTISAN COMPONENTS INC.	EQUITY	042923102	48	5,294	SH	DEFINED	1		5,294
ARVINMERITOR, INC	EQUITY	043353101	2104	87,679	SH	DEFINED	1		87,679
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	37	2,744	SH	DEFINED	1		2,744
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1162	416,453	SH	DEFINED	1		416,453
ASHLAND OIL, INC.	EQUITY	044204105	5251	129,644	SH	DEFINED	1		129,644
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	137	10,326	SH	DEFINED	1		10,326
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	60	18,747	SH	DEFINED	1		18,747
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	106	12,672	SH	DEFINED	1		12,672
ASSOCIATED BANC-CORP.	EQUITY	045487105	3703	98,200	SH	DEFINED	1		98,200
ASSOCIATED ESTATES REALTY	EQUITY	045604105	1280	120,740	SH	DEFINED	1		120,740
ASTEC INDS INC COM	EQUITY	046224101	87	5,424	SH	DEFINED	1		5,424
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3722	116,119	SH	DEFINED	1		116,119
ASTROPOWER INC	EQUITY	04644A101	131	6,684	SH	DEFINED	1		6,684

ASTROPOWER INC COM	EQUITY	04644A101	21	1,079,963	SH	SOLE	3	1,044,085		35,878
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	259	12,740	SH	DEFINED	1		12,740	
AT + T WIRELESS SVCS INC	EQUITY	00209A106	878	150,000	SH	SOLE	2	150,000		
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2077	355,000	SH	SOLE	2	355,000		
AT RD INC	EQUITY	04648K105	46	7,484	SH	DEFINED	1		7,484	
AT&T	EQUITY	001957109	25841	2,415,040	SH	DEFINED	1		2,415,040	
AT&T CORP	EQUITY	1957109	35	3,467	SH	SOLE	2	3,467		
AT&T WIRELESS	EQUITY	00209A106	5	1,055	SH	SOLE	2	1,055		
AT&T WIRELESS (USD)	EQUITY	00209A106	7477	1,278,202	SH	DEFINED	1		1,278,202	
ATHEROGENICS INC	EQUITY	047439104	64	8,894	SH	DEFINED	1		8,894	
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	875	40,300	SH	SOLE	2	40,300		
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	315	14,499	SH	DEFINED	1		14,499	
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	203	54,773	SH	DEFINED	1		54,773	
ATMEL CORP	EQUITY	049513104	8150	1,301,900	SH	SOLE	2	1,301,900		
ATMEL CORP.	EQUITY	049513104	3838	613,060	SH	DEFINED	1		613,060	
ATMI INC	EQUITY	00207R101	1707	76,300	SH	SOLE	2	76,300		
ATMI, INC.	EQUITY	00207R101	216	9,667	SH	DEFINED	1		9,668	
ATMOS ENERGY CORP.	EQUITY	049560105	346	14,745	SH	DEFINED	1		14,745	
ATRIX LABS INC	EQUITY	04962L101	165	7,401	SH	DEFINED	1		7,401	
ATWOOD OCEANICS, INC.	EQUITY	050095108	120	3,192	SH	DEFINED	1		3,192	
AUDIOVOX COPR.	EQUITY	050757103	48	5,981	SH	DEFINED	1		5,981	
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	26	2,611	SH	DEFINED	1		2,611	
AURORA FOODS, INC.	EQUITY	05164B106	13	8,437	SH	DEFINED	1		8,437	
AUTODESK, INC.	EQUITY	052769106	704	53,132	SH	DEFINED	1		53,132	
AUTOLIV, INC.	EQUITY	052800109	36	1,418	SH	DEFINED	1		1,419	
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	13959	320,520	SH	DEFINED	1		320,520	
AUTONATION INC	EQUITY	05329W102	42	2,875	SH	DEFINED	1		2,876	
AUTOZONE, INC.	EQUITY	053332102	3730	48,248	SH	DEFINED	1		48,248	
AVALONBAY COMM	EQUITY	053484101	14	293,505	SH	SOLE	3	238,193		55,312
AVALONBAY COMMUNITIE	EQUITY	053484101	40	865	SH	DEFINED	1		865	
AVANEX CORP	EQUITY	05348W109	41	20,893	SH	DEFINED	1		20,893	
AVATAR HOLDINGS, INC.	EQUITY	053494100	43	1,538	SH	DEFINED	1		1,538	
AVAYA INC	EQUITY	53499109	2	548	SH	SOLE	2	548		
AVAYA INC.	EQUITY	053499109	828	167,231	SH	DEFINED	1		167,231	
AVENUE A INC	EQUITY	053566105	44	12,387	SH	DEFINED	1		12,388	
AVERY DENNISON CORP	EQUITY	053611109	1255	20,000	SH	SOLE	2	20,000		
AVERY DENNISON CORP	EQUITY	053611109	10974	174,880	SH	SOLE	2	174,880		
AVERY DENNISON CORP.	EQUITY	053611109	3172	50,548	SH	DEFINED	1		50,548	
AVIALL, INC.	EQUITY	05366B102	93	6,645	SH	DEFINED	1		6,645	
AVID TECHNOLOGY, INC.	EQUITY	05367P100	82	8,884	SH	DEFINED	1		8,884	
AVIGEN, INC.	EQUITY	053690103	67	7,171	SH	DEFINED	1		7,171	
AVISTA CORP	EQUITY	05379B107	235	17,052	SH	DEFINED	1		17,052	
AVNET, INC.	EQUITY	053807103	3973	180,653	SH	DEFINED	1		180,653	
AVOCENT CORPORATION	EQUITY	053893103	1150	72,232	SH	DEFINED	1		72,232	
AVON PRODS INC	EQUITY	054303102	1306	25,000	SH	SOLE	2	25,000		
AVON PRODS INC	EQUITY	054303102	5694	109,000	SH	SOLE	2	109,000		
AVON PRODUCTS, INC.	EQUITY	054303102	6932	132,700	SH	DEFINED	1		132,700	
AVX CORP	EQUITY	002444107	222	13,615	SH	DEFINED	1		13,615	
AXCAN PHARMA INC COM	EQUITY	054923107	6	390,900	SH	SOLE	3	390,900		
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	395	34,947	SH	DEFINED	1		34,947	
AXT INC.	EQUITY	00246W103	53	6,656	SH	DEFINED	1		6,656	
AZTAR CORP.	EQUITY	054802103	254	12,216	SH	DEFINED	1		12,216	
B I S Y S GROUP INC	EQUITY	055472104	86	2,571,286	SH	SOLE	3	2,437,052		128,134
BAKER HUGHES INC.	EQUITY	057224107	4	107,300	SH	SOLE	3	107,300		
BAKER HUGHES, INC.	EQUITY	057224107	8946	268,730	SH	DEFINED	1		268,730	
BALDOR ELECTRIC CO.	EQUITY	057741100	274	10,859	SH	DEFINED	1		10,859	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	46	2,036	SH	DEFINED	1		2,036	
BALL CORP.	EQUITY	058498106	1092	26,315	SH	DEFINED	1		26,315	
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	206	11,020	SH	DEFINED	1		11,020	
BANC CORP	EQUITY	05944B103	41	4,660	SH	DEFINED	1		4,660	

BANCFIRST CORP.	EQUITY	05945F103	64	1,390	SH	DEFINED	1		1,390
BANCO DE CHILE-ADR	EQUITY	059520106	613	37,599	SH	DEFINED	1		37,599
BANCORP CONN INC	EQUITY	059684100	44	1,554	SH	DEFINED	1		1,554
BANCORPSOUTH, INC.	EQUITY	059692103	24	1,175	SH	DEFINED	1		1,175
BANDAG, INC.	EQUITY	059815100	862	30,423	SH	DEFINED	1		30,423
BANK AMER CORP	EQUITY	060505104	11601	164,875	SH	SOLE	2	164,875	
BANK AMER CORP	EQUITY	060505104	41122	646,025	SH	SOLE	2	646,025	
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	184	14,865	SH	DEFINED	1		14,865
BANK MUTUAL CORP	EQUITY	063748107	81	3,964	SH	DEFINED	1		3,964
BANK OF AMERICA CORP	EQUITY	060505104	55132	783,570	SH	DEFINED	1		783,570
BANK OF GRANITE CORP.	EQUITY	062401104	96	4,865	SH	DEFINED	1		4,865
BANK OF HAWAII CORP	EQUITY	062540109	2639	94,256	SH	DEFINED	1		94,256
BANK OF NEW YORK CO., INC.	EQUITY	064057102	38744	1,147,960	SH	DEFINED	1		1,147,960
BANK OF THE OZARKS INC	EQUITY	063904106	35	1,586	SH	DEFINED	1		1,586
BANK ONE CORP	EQUITY	06423A103	1924	50,000	SH	SOLE	2	50,000	
BANK UNITED CORP-CPR WI	EQUITY	065416117	46	506,802	SH	DEFINED	1		506,802
BANKNORTH GROUP INC.	EQUITY	06646R107	4955	190,426	SH	DEFINED	1		190,426
BANKONE CORP.	EQUITY	06423A103	22867	594,250	SH	DEFINED	1		594,250
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	146	7,613	SH	DEFINED	1		7,613
BANNER CORPORATION	EQUITY	06652V109	91	3,681	SH	DEFINED	1		3,681
BANTA CORP.	EQUITY	066821109	1470	40,939	SH	DEFINED	1		40,939
BARNES & NOBLE, INC.	EQUITY	067774109	11355	429,632	SH	DEFINED	1		429,632
BARNES GROUP, INC.	EQUITY	067806109	85	3,696	SH	DEFINED	1		3,697
BARR LABORATORIES, INC	EQUITY	068306109	4665	73,435	SH	DEFINED	1		73,435
BARRA, INC.	EQUITY	068313105	212	5,715	SH	DEFINED	1		5,715
BARRICK GOLD CORP COM	EQUITY	067901108	4	190,000	SH	SOLE	3	190,000	
BARRICK GOLD CORP.	EQUITY	067901108	4609	242,730	SH	DEFINED	1		242,730
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	70	3,594	SH	DEFINED	1		3,594
BAUSCH & LOMB, INC.	EQUITY	071707103	845	24,952	SH	DEFINED	1		24,952
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	14132	317,930	SH	DEFINED	1		317,930
BAXTER INTL INC	EQUITY	071813109	4446	100,021	SH	SOLE	2	100,021	
BAXTER INTL INC	EQUITY	071813109	6204	139,571	SH	SOLE	2	139,571	
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	143	22,379	SH	DEFINED	1		22,379
BBT CORP.	EQUITY	054937107	8300	215,031	SH	DEFINED	1		215,031
BE AEROSPACE, INC.	EQUITY	073302101	168	12,728	SH	DEFINED	1		12,728
BEA SYSTEMS, INC.	EQUITY	073325102	149	15,669	SH	DEFINED	1		15,669
BEAR STEARNS COS	EQUITY	073902108	4613	75,375	SH	DEFINED	1		75,375
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	31	2,089	SH	DEFINED	1		2,089
BEAZER HOMES USA INC COM	EQUITY	07556Q105	17	207,200	SH	SOLE	3	207,200	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	341	4,260	SH	DEFINED	1		4,260
BEBE STORES, INC.	EQUITY	075571109	32	1,560	SH	DEFINED	1		1,560
Beckman Coulter Inc	EQUITY	075811109	250	5,000	SH	DEFINED	4		5,000
BECKMAN COULTER, INC.	EQUITY	075811109	3978	79,712	SH	DEFINED	1		79,712
BECTON, DICKINSON AND CO.	EQUITY	075887109	4229	122,747	SH	DEFINED	1		122,747
BED BATH & BEYOND INC COM	EQUITY	075896100	22	589,200	SH	SOLE	3	526,800	57,600
BED BATH & BEYOND, INC.	EQUITY	075896100	5511	146,026	SH	DEFINED	1		146,026
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	3016	111,284	SH	DEFINED	1		111,284
BEI TECHNOLOGIES INC	EQUITY	05538P104	45	3,894	SH	DEFINED	1		3,894
BEL FUSE INC. CLASS B	EQUITY	077347300	94	3,492	SH	DEFINED	1		3,492
BELDEN, INC.	EQUITY	077459105	169	8,086	SH	DEFINED	1		8,086
BELL MICROPRODUCTS INC	EQUITY	078137106	50	6,208	SH	DEFINED	1		6,208
BELLSOUTH CORP.	EQUITY	079860102	31163	989,290	SH	DEFINED	1		989,290
BELO CORP.	EQUITY	080555105	3260	144,173	SH	DEFINED	1		144,174
BEMIS CO., INC.	EQUITY	081437105	1161	24,447	SH	DEFINED	1		24,447
BEMIS INC	EQUITY	081437105	1188	25,000	SH	SOLE	2	25,000	
BEMIS INC	EQUITY	081437105	12220	257,255	SH	SOLE	2	257,255	
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	236	8,122	SH	DEFINED	1		8,122
BENIHANA INC [A]	EQUITY	082047200	27	1,459	SH	DEFINED	1		1,459
BENTLEY PHARMACEUTICAL	EQUITY	082657107	50	4,325	SH	DEFINED	1		4,325
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	8512	3,810	SH	SOLE	2	3,810	

BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	9991	4,472	SH	SOLE	2	4,472	
BERKSHIRE HILLS BANCOR	EQUITY	084680107	58	2,227	SH	DEFINED	1		2,227
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	99	5,898	SH	DEFINED	1		5,898
BEST BUY CO., INC.	EQUITY	086516101	5835	160,750	SH	DEFINED	1		160,750
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	266	34,977	SH	DEFINED	1		34,978
BIG LOTS INC.	EQUITY	089302103	1056	53,673	SH	DEFINED	1		53,673
BIOGEN, INC.	EQUITY	090597105	4771	115,148	SH	DEFINED	1		115,148
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	68	12,937	SH	DEFINED	1		12,937
BIOMET, INC.	EQUITY	090613100	3635	134,042	SH	DEFINED	1		134,042
BIOPURE CORP.	EQUITY	09065H105	51	6,627	SH	DEFINED	1		6,627
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	274	6,030	SH	DEFINED	1		6,030
BIORELIANCE CORP	EQUITY	090951104	30	1,224	SH	DEFINED	1		1,224
BIOSITE INC.	EQUITY	090945106	115	4,095	SH	DEFINED	1		4,095
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	125	20,867	SH	DEFINED	1		20,867
BIOVAIL CORP	EQUITY	09067J109	30	1,023,654	SH	SOLE	3	978,054	42,900
BISYS GROUP, INC.	EQUITY	055472104	5129	154,032	SH	DEFINED	1		154,032
BJ SERVICES CO.	EQUITY	055482103	5206	153,652	SH	DEFINED	1		153,652
BJ SVCS CO	EQUITY	055482103	1823	53,800	SH	SOLE	2	53,800	
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	4727	122,792	SH	DEFINED	1		122,792
BKF CAPITAL GROUP INC	EQUITY	05548G102	59	2,087	SH	DEFINED	1		2,087
BLACK & DECKER CORP.	EQUITY	091797100	1791	37,162	SH	DEFINED	1		37,162
BLACK BOX CORP.	EQUITY	091826107	295	7,233	SH	DEFINED	1		7,233
BLACK HILLS CORP.	EQUITY	092113109	1518	43,871	SH	DEFINED	1		43,871
BLACKROCK INC	EQUITY	09247X101	10	237	SH	DEFINED	1		237
BLAIR CORP	EQUITY	092828102	73	2,851	SH	DEFINED	1		2,851
BLOCK FINANCIAL CORP	EQUITY	093671105	3944	85,466	SH	DEFINED	1		85,466
BLOCKBUSTER INC -CLA	EQUITY	093679108	12	434	SH	DEFINED	1		434
BLYTH INC.	EQUITY	09643P108	2205	70,636	SH	DEFINED	1		70,636
BMC SOFTWARE, INC.	EQUITY	055921100	1865	112,351	SH	DEFINED	1		112,351
BOB EVANS FARMS, INC.	EQUITY	096761101	1800	57,187	SH	DEFINED	1		57,187
BOCA RESORTS INC -CL A	EQUITY	09688T106	135	10,184	SH	DEFINED	1		10,184
BOEING CO	EQUITY	097023105	1575	35,000	SH	SOLE	2	35,000	
BOEING CO	EQUITY	097023105	8656	192,410	SH	SOLE	2	192,410	
BOEING CO.	EQUITY	097023105	17265	383,670	SH	DEFINED	1		383,670
BOISE CASCADE CORP.	EQUITY	097383103	925	26,802	SH	DEFINED	1		26,802
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	DEFINED	1		205
BOMBAY CO INC	EQUITY	097924104	53	11,814	SH	DEFINED	1		11,814
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	20	3,421	SH	DEFINED	1		3,421
BORDERS GROUP INC COM	EQUITY	099709107	9	498,400	SH	SOLE	3	494,800	3,600
BORDERS GROUP, INC.	EQUITY	099709107	1941	105,476	SH	DEFINED	1		105,476
BORG WARNER INC	EQUITY	099724106	2870	49,684	SH	DEFINED	1		49,684
BORLAND SOFTWARE CORP.	EQUITY	099849101	223	21,644	SH	DEFINED	1		21,644
BOSTON BEER, INC. CLASS A	EQUITY	100557107	52	3,301	SH	DEFINED	1		3,301
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	37	4,579	SH	DEFINED	1		4,579
BOSTON EDISON	EQUITY	67019E107	4188	84,357	SH	DEFINED	1		68,583
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	170	6,860	SH	DEFINED	1		6,860
BOSTON PROPERTIES INC	EQUITY	101121101	38	962	SH	DEFINED	1		962
BOSTON PROPERTIES INC COM	EQUITY	101121101	32	802,600	SH	SOLE	3	650,211	152,389
BOSTON SCIENTIFIC CORP	EQUITY	101137107	3357	114,500	SH	SOLE	2	114,500	
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	5335	181,960	SH	DEFINED	1		181,960
BOSTONFED BANCORP INC	EQUITY	101178101	45	1,405	SH	DEFINED	1		1,405
BOWATER, INC.	EQUITY	102183100	3874	71,256	SH	DEFINED	1		71,256
BOWNE & CO., INC.	EQUITY	103043105	176	11,957	SH	DEFINED	1		11,957
BOYD GAMING CORP.	EQUITY	103304101	160	11,084	SH	DEFINED	1		11,084
BOYDS COLLECTION, LTD.	EQUITY	103354106	40	6,331	SH	DEFINED	1		6,331
BOYKIN LODGING CO.	EQUITY	103430104	67	6,155	SH	DEFINED	1		6,155
BP AMOCO PLC SPON ADR	EQUITY	55622104	204	4,090	SH	SOLE	2	4,090	
BP P.L.C.	EQUITY	055622104	1010	20,000	SH	DEFINED	4		20,000
BPP LIQUIDATING TRUST	EQUITY	12232C108	11	7,544	SH	DEFINED	1		7,544
BRADLEY PHARMACEUTICAL	EQUITY	104576103	39	2,952	SH	DEFINED	1		2,952

BRADY CORP.	EQUITY	104674106	230	6,562	SH	DEFINED	1		6,562	
BRANDYWINE REALTY TRUST	EQUITY	105368203	246	9,516	SH	DEFINED	1		9,516	
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	745	41,900	SH	DEFINED	1		41,900	
BRE PROPERTIES INC CL A	EQUITY	05564E106	7	231,200	SH	SOLE	3	187,438		43,762
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	664	SH	DEFINED	1		664	
BRIDGFORD FOODS CORP	EQUITY	108763103	14	1,033	SH	DEFINED	1		1,033	
BRIGGS & STRATTON CORP.	EQUITY	109043109	296	7,726	SH	DEFINED	1		7,726	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	45	1,345,056	SH	SOLE	3	1,329,256		15,800
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	120	3,613	SH	DEFINED	1		3,613	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4019	126,570	SH	DEFINED	1		126,570	
BRINKER INTL INC	EQUITY	109641100	21	654,820	SH	SOLE	3	564,900		84,420
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37570	1,461,850	SH	DEFINED	1		1,461,850	
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	2352	91,506	SH	SOLE	2	91,506		
BRITESMILE, INC.	EQUITY	110415106	10	4,304	SH	DEFINED	1		4,304	
BROADCOM CORP.	EQUITY	111320107	2270	129,443	SH	DEFINED	1		129,443	
BROADWING INC.	EQUITY	111620100	905	347,969	SH	DEFINED	1		347,969	
BROCADE COMMUNICATION	EQUITY	111621108	5126	293,270	SH	DEFINED	1		293,270	
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	3650	166,006	SH	SOLE	2	166,006		
BROOKLINE BANCORP, INC.	EQUITY	113739106	94	3,704	SH	DEFINED	1		3,704	
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	308	12,068	SH	DEFINED	1		12,068	
BROOKSTONE INC	EQUITY	114537103	54	3,026	SH	DEFINED	1		3,026	
BROWN & BROWN INC	EQUITY	115236101	21	673	SH	DEFINED	1		673	
BROWN FORMAN CORP	EQUITY	115637209	7382	106,988	SH	SOLE	2	106,988		
BROWN SHOE COMANY, INC.	EQUITY	115736100	176	6,265	SH	DEFINED	1		6,265	
BROWN, TOM INC.	EQUITY	115660201	338	11,928	SH	DEFINED	1		11,928	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2149	31,152	SH	DEFINED	1		31,152	
BRUCKER DALTRONICS INC	EQUITY	116795105	16	3,999	SH	DEFINED	1		3,999	
Brunswick Corp	EQUITY	117043109	560	20,000	SH	DEFINED	4		20,000	
BRUNSWICK CORP.	EQUITY	117043109	1168	41,723	SH	DEFINED	1		41,723	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	74	5,940	SH	DEFINED	1		5,940	
BRYN MAWR BK CORP	EQUITY	117665109	54	1,328	SH	DEFINED	1		1,328	
BSB BANCORP, INC.	EQUITY	055652101	82	3,088	SH	DEFINED	1		3,088	
BUCA INC	EQUITY	117769109	4953	260,000	SH	SOLE	2	260,000		
BUCA, INC.	EQUITY	117769109	103	5,426	SH	DEFINED	1		5,426	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	84	8,611	SH	DEFINED	1		8,611	
BUCKLE, INC.	EQUITY	118440106	62	2,513	SH	DEFINED	1		2,513	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	63	4,354	SH	DEFINED	1		4,354	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	136	6,380	SH	DEFINED	1		6,380	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6889	229,740	SH	DEFINED	1		229,740	
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	2100	70,000	SH	SOLE	2	70,000		
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	11085	369,500	SH	SOLE	2	369,500		
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3645	95,918	SH	DEFINED	1		95,918	
BUSH INDUSTRIES, INC.	EQUITY	123164105	36	3,021	SH	DEFINED	1		3,021	
BUTLER MANUFACTURING CO.	EQUITY	123655102	55	1,987	SH	DEFINED	1		1,987	
BWAY CORP	EQUITY	056039100	24	1,502	SH	DEFINED	1		1,502	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	167	9,269	SH	DEFINED	1		9,269	
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	14	425,884	SH	SOLE	3	358,700		63,184
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3653	108,934	SH	DEFINED	1		108,934	
C. R. BARD, INC.	EQUITY	067383109	1463	25,851	SH	DEFINED	1		25,851	
CABLE & WIRELESS PLC ADR	EQUITY	126830207	6	720	SH	SOLE	2	720		
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	162	15,828	SH	DEFINED	1		15,828	
CABLEVISION SYS CORP	EQUITY	12686C109	69	7,270	SH	DEFINED	1		7,270	
CABLEVISION SYS CORP	EQUITY	12686C844	6	704	SH	DEFINED	1		704	
CABOT CORP.	EQUITY	127055101	2303	80,396	SH	DEFINED	1		80,396	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1683	38,985	SH	DEFINED	1		38,985	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	226	9,898	SH	DEFINED	1		9,898	
CACHE INC	EQUITY	127150308	13	927	SH	DEFINED	1		927	
CACI INTERNATIONAL	EQUITY	127190304	387	10,144	SH	DEFINED	1		10,144	
CACI INTL INC	EQUITY	127190304	1925	50,400	SH	SOLE	2	50,400		
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6198	384,495	SH	DEFINED	1		384,495	

CADIZ INC.	EQUITY	127537108	110	12,940	SH	DEFINED	1		12,940	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	289	13,115	SH	DEFINED	1		13,115	
CALGON CARBON CORP.	EQUITY	129603106	100	11,950	SH	DEFINED	1		11,950	
CALIFORNIA FIRST NTNL	EQUITY	130222102	20	1,238	SH	DEFINED	1		1,238	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	130540109	125	5,057	SH	DEFINED	1		5,057	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	127	5,025	SH	DEFINED	1		5,025	
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	72	8,671	SH	DEFINED	1		8,671	
CALLAWAY GOLF CO.	EQUITY	131193104	1603	101,173	SH	DEFINED	1		101,173	
CALPINE CORP.	EQUITY	131347106	1379	196,090	SH	DEFINED	1		196,090	
CAMBREX CORP.	EQUITY	132011107	322	8,020	SH	DEFINED	1		8,020	
CAMDEN NATL CORP	EQUITY	133034108	80	2,878	SH	DEFINED	1		2,878	
CAMDEN POPERTY TRUST	EQUITY	133131102	19	521	SH	DEFINED	1		521	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	23	627,900	SH	SOLE	3	518,752		109,148
CAMINUS CORP.	EQUITY	133766105	21	3,553	SH	DEFINED	1		3,553	
CAMPBELL SOUP CO.	EQUITY	134429109	5084	183,790	SH	DEFINED	1		183,790	
CANTEL MEDICAL CORP	EQUITY	138098108	44	2,377	SH	DEFINED	1		2,377	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	182	7,630	SH	DEFINED	1		7,630	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	86	2,505	SH	DEFINED	1		2,505	
CAPITAL GAMING INTL INC	EQUITY	140180308		103	SH	SOLE	2	103		
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	23016	377,010	SH	DEFINED	1		377,010	
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	30	492,514	SH	SOLE	3	416,200		71,614
CAPITOL BANCORP LTD	EQUITY	14056D105	66	2,749	SH	DEFINED	1		2,749	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	8	324	SH	DEFINED	1		324	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	78	3,455	SH	DEFINED	1		3,455	
CAPSTONE TURBINE COR	EQUITY	14067D102	46	27,645	SH	DEFINED	1		27,645	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	117	9,410	SH	DEFINED	1		9,410	
CARBO CERAMICS INC	EQUITY	140781105	121	3,286	SH	DEFINED	1		3,286	
CARDIAC SCIENCE INC.	EQUITY	141410209	73	19,577	SH	DEFINED	1		19,577	
CARDINAL HEALTH INC	EQUITY	14149Y108	14367	233,950	SH	DEFINED	1		233,950	
CARDINAL HEALTH INC	EQUITY	14149Y108	4299	70,000	SH	SOLE	2	70,000		
CARDINAL HEALTH INC	EQUITY	14149Y108	12270	199,800	SH	SOLE	2	199,800		
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	42	11,408	SH	DEFINED	1		11,408	
CARECENTRIC INC.	EQUITY	14166Y106		647	SH	DEFINED	1		647	
CAREER ED CORP	EQUITY	141665109	2696	59,900	SH	SOLE	2	59,900		
CAREER EDUCATION CORP	EQUITY	141665109	28	626	SH	DEFINED	1		626	
CAREER EDUCATION CORP COM	EQUITY	141665109	21	464,426	SH	SOLE	3	449,100		15,326
CAREMARK RX INC	EQUITY	141705103	116	7,041	SH	DEFINED	1		7,041	
CARLISLE COS INC.	EQUITY	142339100	2233	49,641	SH	DEFINED	1		49,641	
CARMIKE CINEMAS INC	EQUITY	143436400	20	790	SH	DEFINED	1		790	
CARNIVAL CORP	EQUITY	143658102	6230	225,000	SH	SOLE	2	225,000		
CARNIVAL CORP	EQUITY	143658102	13579	490,400	SH	SOLE	2	490,400		
CARNIVAL CORP. CLASS A	EQUITY	143658102	8993	324,790	SH	DEFINED	1		324,790	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	1016	35,250	SH	DEFINED	1		35,250	
CARRAMERICA REALTY C	EQUITY	144418100	24	767	SH	DEFINED	1		767	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	30	963,500	SH	SOLE	3	780,284		183,216
CARREKER CORP	EQUITY	144433109	79	6,894	SH	DEFINED	1		6,894	
CASCADE BANCORP	EQUITY	147154108	80	4,450	SH	DEFINED	1		4,450	
CASCADE CORP	EQUITY	147195101	52	3,346	SH	DEFINED	1		3,346	
CASCADE NAT GAS CORP COM	EQUITY	147339105	82	3,943	SH	DEFINED	1		3,943	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	71	5,926	SH	DEFINED	1		5,926	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	13,890	SH	DEFINED	1		13,890	
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	72	7,831	SH	DEFINED	1		7,831	
CASTLE A. M. & CO.	EQUITY	148411101	31	2,493	SH	DEFINED	1		2,493	
CATALINA MARKETING CORP.	EQUITY	148867104	2013	71,315	SH	DEFINED	1		71,315	
CATAPULT COMM CORP	EQUITY	149016107	42	1,905	SH	DEFINED	1		1,905	
CATELLUS DEVELOPMENT	EQUITY	149111106	23	1,150	SH	DEFINED	1		1,150	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	12	604,700	SH	SOLE	3	481,185		123,515
Caterpillar	EQUITY	149123101	1469	30,000	SH	DEFINED	4		30,000	
CATERPILLAR INC	EQUITY	149123101	4895	100,000	SH	SOLE	2	100,000		
CATERPILLAR INC	EQUITY	149123101	19082	389,821	SH	SOLE	2	389,821		

CATERPILLAR, INC.	EQUITY	149123101	7552	154,280	SH	DEFINED	1		154,280	
CATHAY BANCORP INC.	EQUITY	149150104	228	5,506	SH	DEFINED	1		5,506	
CATO CORP. CLASS A	EQUITY	149205106	116	5,213	SH	DEFINED	1		5,213	
CB BANCSHARES INC HAWAII	EQUITY	124785106	45	1,189	SH	DEFINED	1		1,189	
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	25	614,200	SH	SOLE	3	497,251		116,949
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	293	7,225	SH	DEFINED	1		7,225	
CBRL GROUP, INC.	EQUITY	12489V106	2188	71,901	SH	DEFINED	1		71,901	
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	87	3,078	SH	DEFINED	1		3,078	
CCC INFORMATION SERVICES	EQUITY	12487Q109	61	4,373	SH	DEFINED	1		4,373	
C-COR ELECTRONICS, INC.	EQUITY	125010108	79	11,234	SH	DEFINED	1		11,234	
CDI CORP.	EQUITY	125071100	137	4,224	SH	DEFINED	1		4,224	
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5301	113,250	SH	DEFINED	1		113,250	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	15	361	SH	DEFINED	1		361	
CELGENE CORP	EQUITY	151020104	16	1,054	SH	DEFINED	1		1,054	
CELL GENESYS, INC.	EQUITY	150921104	158	11,734	SH	DEFINED	1		11,734	
CELL THERAPEUTICS INC	EQUITY	150934107	1747	320,000	SH	SOLE	2	320,000		
CELL THERAPEUTICS, INC.	EQUITY	150934107	68	12,534	SH	DEFINED	1		12,534	
CENDANT CORP	EQUITY	151313103	3785	100,000	SH	SOLE	2	100,000		
CENDANT CORP	EQUITY	151313103	7103	447,300	SH	SOLE	2	447,300		
CENDANT CORP.	EQUITY	151313103	8911	561,150	SH	DEFINED	1		561,150	
CENTENE CORP DEL	EQUITY	15135B101	55	1,785	SH	DEFINED	1		1,785	
CENTENE CORP DEL	EQUITY	15135B101	1859	60,000	SH	SOLE	2	60,000		
CENTENNIAL BANCORP	EQUITY	15133T104	60	7,615	SH	DEFINED	1		7,615	
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	9	3,575	SH	DEFINED	1		3,575	
CENTER TR INC	EQUITY	151845104	27	3,760	SH	DEFINED	1		3,760	
CENTERPOINT PPTYS TRUST	EQUITY	151895109	14	235,100	SH	SOLE	3	191,138		43,962
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	DEFINED	1		333	
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,279	SH	DEFINED	1		2,279	
CENTEX CORP COM	EQUITY	152312104	42	725,800	SH	SOLE	3	681,200		41,200
CENTEX CORP.	EQUITY	152312104	1740	30,106	SH	DEFINED	1		30,106	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	86	9,907	SH	DEFINED	1		9,907	
CENTRAL COAST BANCORP	EQUITY	153145107	60	2,653	SH	DEFINED	1		2,653	
CENTRAL GARDEN & PET C	EQUITY	153527106	90	5,107	SH	DEFINED	1		5,107	
CENTRAL PARKING CORP.	EQUITY	154785109	142	6,222	SH	DEFINED	1		6,222	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	75	4,158	SH	DEFINED	1		4,158	
CENTURY ALUMINUM CO.	EQUITY	156431108	63	4,216	SH	DEFINED	1		4,216	
CENTURY BANCORP INC	EQUITY	156432106	31	1,138	SH	DEFINED	1		1,138	
CENTURY BUSINESS SERVICES	EQUITY	156490104	92	28,109	SH	DEFINED	1		28,109	
CENTURYTEL, INC.	EQUITY	156700106	1932	65,495	SH	DEFINED	1		65,495	
CEPHALON INC	EQUITY	156708109	93	2,068	SH	DEFINED	1		2,068	
CERES GROUP INC	EQUITY	156772105	26	6,774	SH	DEFINED	1		6,774	
CERIDIAN CORP	EQUITY	156779100	3764	198,323	SH	DEFINED	1		198,323	
CERNER CORP	EQUITY	156782104	18	381	SH	DEFINED	1		381	
CERTEGY INC	EQUITY	156880106	3328	89,671	SH	DEFINED	1		89,671	
CERTEGY INC COM	EQUITY	156880106	61	1,649,873	SH	SOLE	3	1,570,963		75,610
CERUS CORP.	EQUITY	157085101	163	4,813	SH	DEFINED	1		4,813	
CFS BANCORP, INC.	EQUITY	12525D102	66	4,287	SH	DEFINED	1		4,287	
CH ENERGY GROUP INC.	EQUITY	12541M102	288	5,842	SH	DEFINED	1		5,842	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	98	17,398	SH	DEFINED	1		17,398	
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	38	3,850	SH	DEFINED	1		3,850	
CHAMPS ENTMT INC DEL	EQUITY	158787101	36	2,959	SH	DEFINED	1		2,959	
CHARLES RIV LABORATORIES I	EQUITY	159864107	6551	186,900	SH	SOLE	2	186,900		
CHARLES RIV LABS INTL COM	EQUITY	159864107	33	929,300	SH	SOLE	3	913,000		16,300
CHARLES RIVER ASSOCIAT	EQUITY	159852102	53	2,627	SH	DEFINED	1		2,627	
CHARLES RIVER LABORATORIES	EQUITY	159864107	22	619	SH	DEFINED	1		619	
CHARLES SCHWAB CORP.	EQUITY	808513105	6939	619,570	SH	DEFINED	1		619,570	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	60	2,685	SH	DEFINED	1		2,685	
CHARMING SHOPPES, INC.	EQUITY	161133103	331	38,338	SH	DEFINED	1		38,338	
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	43	10,484	SH	DEFINED	1		10,484	
CHARTER FINL CORP WEST	EQUITY	16122M100	40	1,415	SH	DEFINED	1		1,415	

CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	263	14,694	SH	DEFINED	1		14,694	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3576	104,028	SH	DEFINED	1		104,028	
CHASE INDS INC	EQUITY	161568100	30	2,175	SH	DEFINED	1		2,175	
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	771	25,187	SH	DEFINED	1		25,187	
CHATTEM INC	EQUITY	162456107	58	1,849	SH	DEFINED	1		1,849	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	92	6,790	SH	DEFINED	1		6,790	
CHECKERS DRIVE-IN REST	EQUITY	162809305	31	2,640	SH	DEFINED	1		2,640	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1573	100,584	SH	DEFINED	1		100,584	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	134	11,479	SH	DEFINED	1		11,479	
CHEESECAKE FACTORY	EQUITY	163072101	2310	65,102	SH	DEFINED	1		65,102	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	27	759,075	SH	SOLE	3	745,926		13,149
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10	293,000	SH	SOLE	3	236,730		56,270
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	331	9,910	SH	DEFINED	1		9,910	
CHEMED CORP.	EQUITY	163596109	132	3,496	SH	DEFINED	1		3,496	
CHEMFIRST, INC.	EQUITY	16361A106	112	3,903	SH	DEFINED	1		3,903	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	302	8,047	SH	DEFINED	1		8,047	
CHEROKEE INC DEL NEW	EQUITY	16444H102	35	1,699	SH	DEFINED	1		1,699	
CHESAPEAKE CORP.	EQUITY	165159104	132	4,997	SH	DEFINED	1		4,997	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	364	50,609	SH	DEFINED	1		50,609	
CHEVRONTEXACO CORPORATION	EQUITY	166764100	173	1,987	SH	SOLE	2	1,987		
ChevronTexaco Corp	EQUITY	166764100	1328	15,000	SH	DEFINED	4		15,000	
CHEVRONTEXACO CORP	EQUITY	166764100	50145	566,610	SH	DEFINED	1		566,610	
CHICAGO PIZZA & BREWER	EQUITY	167889104	38	3,763	SH	DEFINED	1		3,763	
CHICOS'S FAS INC.	EQUITY	168615102	18	505	SH	DEFINED	1		505	
CHILDREN'S PLACE, INC.	EQUITY	168905107	108	4,083	SH	DEFINED	1		4,083	
CHILES OFFSHORE INC	EQUITY	16888M104	110	4,535	SH	DEFINED	1		4,535	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2721	186,100	SH	DEFINED	1		186,100	
CHIPPAK INC	EQUITY	169657103	93	15,057	SH	DEFINED	1		15,057	
CHIQUITA BRANDS INTL	EQUITY	170032809	230	12,820	SH	DEFINED	1		12,820	
CHIRON CORP.	EQUITY	170040109	3325	94,047	SH	DEFINED	1		94,047	
CHITTENDEN CORP.	EQUITY	170228100	307	10,600	SH	DEFINED	1		10,600	
CHOICE HOTELS INTL INC.	EQUITY	169905106	160	7,976	SH	DEFINED	1		7,976	
CHOICEPOINT INC	EQUITY	170388102	3759	82,665	SH	SOLE	2	82,665		
CHOICEPOINT INC COM	EQUITY	170388102	53	1,157,568	SH	SOLE	3	1,098,385		56,384
CHOICEPOINT INC.	EQUITY	170388102	5007	110,111	SH	DEFINED	1		110,111	
CHOLESTECH CORP	EQUITY	170393102	44	4,189	SH	DEFINED	1		4,189	
CHOLESTECH CORP COM	EQUITY	170393102	5	468,800	SH	SOLE	3	468,800		
CHORDIANT SOFTWARE INC	EQUITY	170404107	25	12,751	SH	DEFINED	1		12,751	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	354	8,378	SH	DEFINED	1		8,378	
CHUBB CORP	EQUITY	171232101	4000	56,500	SH	SOLE	2	56,500		
CHUBB CORP.	EQUITY	171232101	6901	97,470	SH	DEFINED	1		97,470	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1595	50,910	SH	DEFINED	1		50,910	
CHURCHILL DOWNS, INC.	EQUITY	171484108	87	2,148	SH	DEFINED	1		2,148	
CIBER, INC.	EQUITY	17163B102	135	18,681	SH	DEFINED	1		18,681	
CIENA CORP.	EQUITY	171779101	880	210,073	SH	DEFINED	1		210,073	
CIGNA CORP.	EQUITY	125509109	11162	114,580	SH	DEFINED	1		114,580	
CIMA LABS	EQUITY	171796105	122	5,054	SH	DEFINED	1		5,055	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3481	74,813	SH	DEFINED	1		74,813	
CINERGY CORP.	EQUITY	172474108	2786	77,417	SH	DEFINED	1		77,417	
CINTAS CORP	EQUITY	172908105	12	239,000	SH	SOLE	3	209,900		27,000
CINTAS CORP.	EQUITY	172908105	4128	83,511	SH	DEFINED	1		83,511	
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	61	3,546	SH	DEFINED	1		3,546	
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1822	97,162	SH	DEFINED	1		97,162	
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	11	523	SH	DEFINED	1		523	
CIRRUS LOGIC, INC.	EQUITY	172755100	974	132,209	SH	DEFINED	1		132,209	
CISCO SYS INC	EQUITY	17275R102	6557	470,000	SH	SOLE	2	470,000		
CISCO SYS INC	EQUITY	17275R102	16123	1,156,195	SH	SOLE	2	1,156,195		
Cisco Systems	EQUITY	17275R102	900	64,500	SH	DEFINED	4		64,500	
CISCO SYSTEMS, INC.	EQUITY	17275R102	64254	4,605,990	SH	DEFINED	1		4,605,990	
CITIGROUP INC	EQUITY	172967101	155730	3,982,243	SH	DEFINED	1		3,982,243	

CITIGROUP INC	EQUITY	172967101	23837	615,159	SH	SOLE	2	615,159	
CITIGROUP INC	EQUITY	172967101	55361	1,429,211	SH	SOLE	2	1,429,211	
CITIZENS BANKING CORP.	EQUITY	174420109	19	650	SH	DEFINED	1		651
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1091	130,486	SH	DEFINED	1		130,486
CITIZENS FIRST BANCORP	EQUITY	17461R106	73	3,231	SH	DEFINED	1		3,231
CITIZENS INC	EQUITY	174740100	105	8,087	SH	DEFINED	1		8,087
CITRIX SYSTEMS, INC.	EQUITY	177376100	567	93,877	SH	DEFINED	1		93,877
CITY HOLDING CO.	EQUITY	177835105	141	6,032	SH	DEFINED	1		6,032
CITY NATIONAL CORP.	EQUITY	178566105	3466	64,479	SH	DEFINED	1		64,479
CITYBANK	EQUITY	17770A109	87	2,704	SH	DEFINED	1		2,704
CKE RESTAURANTS INC	EQUITY	12561E105	207	18,146	SH	DEFINED	1		18,146
CLAIRE'S STORES, INC.	EQUITY	179584107	1770	77,301	SH	DEFINED	1		77,301
CLARCOR, INC.	EQUITY	179895107	280	8,862	SH	DEFINED	1		8,862
CLARK DICK PRODTNS INC	EQUITY	181512104	10	720	SH	DEFINED	1		720
CLARK/BARDES INC	EQUITY	180668105	116	5,057	SH	DEFINED	1		5,057
CLAYTON HOMES, INC.	EQUITY	184190106	2802	177,325	SH	DEFINED	1		177,325
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	5776	180,375	SH	SOLE	2	180,375	
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12979	405,325	SH	SOLE	2	405,325	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	29754	929,233	SH	DEFINED	1		929,233
CLEARONE COMMUNICATION	EQUITY	185060100	38	2,603	SH	DEFINED	1		2,603
CLECO CORP	EQUITY	12561W105	1577	71,987	SH	DEFINED	1		71,987
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	87	3,170	SH	DEFINED	1		3,170
CLOROX CO	EQUITY	189054109	1861	45,000	SH	SOLE	2	45,000	
CLOROX CO	EQUITY	189054109	12737	308,024	SH	SOLE	2	308,024	
CLOROX CO.	EQUITY	189054109	4365	105,569	SH	DEFINED	1		105,569
CLOSURE MEDICAL CORP.	EQUITY	189093107	26	1,884	SH	DEFINED	1		1,885
CMS ENERGY CORP.	EQUITY	125896100	9326	849,400	SH	DEFINED	1		849,400
CNA FINANCIAL CORP	EQUITY	126117100	10	362	SH	DEFINED	1		362
CNA SURETY CORP.	EQUITY	12612L108	80	5,512	SH	DEFINED	1		5,512
CNET NETWORKS INC.	EQUITY	12613R104	88	44,298	SH	DEFINED	1		44,298
CNF INC.	EQUITY	12612W104	2357	62,048	SH	DEFINED	1		62,048
COACH INC	EQUITY	189754104	13374	243,613	SH	DEFINED	1		243,613
COACH INC	EQUITY	189754104	4118	75,000	SH	SOLE	2	75,000	
COACH INC	EQUITY	189754104	12199	222,200	SH	SOLE	2	222,200	
COACH INC COM	EQUITY	189754104		5,000	SH	SOLE	3	5,000	
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	74	5,135	SH	DEFINED	1		5,135
COASTAL BANCORP INC	EQUITY	19041P105	48	1,519	SH	DEFINED	1		1,519
COASTAL FINL CORP DEL	EQUITY	19046E105	44	2,969	SH	DEFINED	1		2,969
COBALT CORP	EQUITY	19074W100	77	3,356	SH	DEFINED	1		3,356
COBIZ INC	EQUITY	190897108	46	2,644	SH	DEFINED	1		2,644
COCA COLA CO	EQUITY	191216100	13440	240,000	SH	SOLE	2	240,000	
COCA COLA CO	EQUITY	191216100	33751	602,700	SH	SOLE	2	602,700	
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8407	380,746	SH	DEFINED	1		380,746
COCA-COLA BOTTLING CO.	EQUITY	191098102	13	306	SH	DEFINED	1		306
COCA-COLA CO.	EQUITY	191216100	97242	1,736,470	SH	DEFINED	1		1,736,470
COCA-COLA FEMSA S.A. -SP ADR	EQUITY	191241108	530	22,100	SH	DEFINED	1		22,100
COGNEX CORP.	EQUITY	192422103	240	11,990	SH	DEFINED	1		11,990
COGNIZANT TECH SOLUTION	EQUITY	192446102	156	2,911	SH	DEFINED	1		2,911
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	36	670,700	SH	SOLE	3	657,800	12,900
COHERENT, INC.	EQUITY	192479103	309	10,311	SH	DEFINED	1		10,311
COHU, INC.	EQUITY	192576106	128	7,384	SH	DEFINED	1		7,384
COINSTAR INC COM	EQUITY	19259P300	3	121,200	SH	SOLE	3	121,200	
COINSTAR, INC	EQUITY	19259P300	190	7,769	SH	DEFINED	1		7,769
COLDWATER CREEK, INC.	EQUITY	193068103	41	1,697	SH	DEFINED	1		1,697
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	66	3,481	SH	DEFINED	1		3,481
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	72	2,529	SH	DEFINED	1		2,529
Colgate	EQUITY	194162103	2878	57,500	SH	DEFINED	4		57,500
COLGATE-PALMOLIVE CO.	EQUITY	194162103	36991	739,080	SH	DEFINED	1		739,080
COLLATERAL THERAPEUTIC	EQUITY	193921103	32	2,748	SH	DEFINED	1		2,748
COLLINS & AIKMAN CORP	EQUITY	194830204	64	7,047	SH	DEFINED	1		7,047

COLONIAL BANCGROUP, INC.	EQUITY	195493309	2329	155,239	SH	DEFINED	1		155,239
COLONIAL PROPERTIES TRUST	EQUITY	195872106	197	5,066	SH	DEFINED	1		5,066
COLUMBIA BANCORP	EQUITY	197227101	49	2,066	SH	DEFINED	1		2,066
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	61	4,732	SH	DEFINED	1		4,732
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	56	9,338	SH	DEFINED	1		9,338
COLUMBIA SPORTSWEAR	EQUITY	198516106	6	191	SH	DEFINED	1		191
COLUMBUS MCKINNON CORP	EQUITY	199333105	38	4,372	SH	DEFINED	1		4,372
COMCAST CORP	EQUITY	200300200	3311	138,894	SH	SOLE	2	138,894	
COMCAST CORP	EQUITY	200300200	6990	293,194	SH	SOLE	2	293,194	
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	11829	496,180	SH	DEFINED	1		496,180
COMERICA, INC.	EQUITY	200340107	4935	80,380	SH	DEFINED	1		80,380
COMFORT SYS USA INC	EQUITY	199908104	67	13,514	SH	DEFINED	1		13,514
COMMERCE BANCORP INC	EQUITY	200519106	3793	85,806	SH	DEFINED	1		85,806
COMMERCE BANCORP INC N J	EQUITY	200519106	2829	64,000	SH	SOLE	2	64,000	
COMMERCE BANCSHARES	EQUITY	200525103	38	848	SH	DEFINED	1		848
COMMERCE BANCSHARES INC	EQUITY	200525103	2544	76,250	SH	SOLE	2	76,250	
COMMERCE BANCSHARES INC	EQUITY	200525103	6590	148,950	SH	SOLE	2	148,950	
COMMERCE GROUP, INC.	EQUITY	200641108	346	8,754	SH	DEFINED	1		8,754
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	469	16,178	SH	DEFINED	1		16,178
COMMERCIAL METALS CO.	EQUITY	201723103	202	4,304	SH	DEFINED	1		4,304
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	209	13,068	SH	DEFINED	1		13,068
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	80	2,706	SH	DEFINED	1		2,706
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	156	3,878	SH	DEFINED	1		3,878
COMMSCOPE INC.	EQUITY	203372107	1216	97,314	SH	DEFINED	1		97,314
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	131	4,058	SH	DEFINED	1		4,058
COMMUNITY BANKS INC	EQUITY	203628102	81	2,768	SH	DEFINED	1		2,768
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	371	14,236	SH	DEFINED	1		14,236
COMMUNITY HEALTH SYS	EQUITY	203668108	19	709	SH	DEFINED	1		709
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,084	SH	DEFINED	1		4,084
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	DEFINED	1		13,500
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5542	164,946	SH	DEFINED	1		164,946
COMPUCOM SYS INC	EQUITY	204780100	32	8,140	SH	DEFINED	1		8,140
COMPUCREDIT CORPORATION	EQUITY	20478N109	42	6,118	SH	DEFINED	1		6,118
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5287	332,728	SH	DEFINED	1		332,728
COMPUTER HORIZONS CORP	EQUITY	205908106	55	11,204	SH	DEFINED	1		11,204
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	10,254	SH	DEFINED	1		10,254
COMPUTER PROGRAMS & SY	EQUITY	205306103	23	1,071	SH	DEFINED	1		1,071
Computer Sciences	EQUITY	205363104	956	20,000	SH	DEFINED	4		20,000
COMPUTER SCIENCES CORP.	EQUITY	205363104	4566	95,528	SH	DEFINED	1		95,528
COMPUWARE CORP.	EQUITY	205638109	1085	178,789	SH	DEFINED	1		178,789
COMPX INTERNATIONAL INC.	EQUITY	20563P101	17	1,319	SH	DEFINED	1		1,319
COMSTOCK RESOURCES, INC.	EQUITY	205768203	61	8,080	SH	DEFINED	1		8,080
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	851	91,953	SH	DEFINED	1		91,953
CONAGRA INC	EQUITY	205887102	11393	412,041	SH	SOLE	2	412,041	
CONAGRA, INC.	EQUITY	205887102	8869	320,750	SH	DEFINED	1		320,750
CONCEPTUS INC	EQUITY	206016107	78	4,730	SH	DEFINED	1		4,730
CONCEPTUS INC	EQUITY	206016107	5194	315,000	SH	SOLE	2	315,000	
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,606	SH	DEFINED	1		8,606
CONCORD COMMUNICATIONS	EQUITY	206186108	94	5,680	SH	DEFINED	1		5,680
CONCORD EFS INC	EQUITY	206197105	7493	248,620	SH	DEFINED	1		248,620
CONCORD EFS INC	EQUITY	206197105	2191	72,700	SH	SOLE	2	72,700	
CONCORD EFS INC COM	EQUITY	206197105	29	963,744	SH	SOLE	3	803,200	150,344
CONCURRENT COMPUTER	EQUITY	206710204	103	22,087	SH	DEFINED	1		22,087
CONNECTIV	EQUITY	206829103	2960	114,684	SH	DEFINED	1		114,684
CONEXANT SYS INC	EQUITY	207142100	927	572,200	SH	SOLE	2	572,200	
CONEXANT SYSTEMS INC.	EQUITY	207142100	19	11,750	SH	DEFINED	1		11,750
CONMED CORP.	EQUITY	207410101	215	9,623	SH	DEFINED	1		9,623
CONNECTICUT BANCSHARES INC	EQUITY	207540105	133	4,017	SH	DEFINED	1		4,017
CONNECTICUT WATER SVC INC	EQUITY	207797101	83	2,736	SH	DEFINED	1		2,736
CONNETICS CORP	EQUITY	208192104	141	10,933	SH	DEFINED	1		10,933

CONOCO INC	EQUITY	208251504	39113	1,406,950	SH	DEFINED	1		1,406,950	
CONSECO, INC.	EQUITY	208464107	531	265,310	SH	DEFINED	1		265,310	
CONSOL ENERGY INC	EQUITY	20854P109	6	288	SH	DEFINED	1		289	
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4142	99,206	SH	DEFINED	1		99,206	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	75	3,962	SH	DEFINED	1		3,962	
CONSTELLATION BRANDS	EQUITY	21036P108	3672	114,745	SH	DEFINED	1		114,745	
CONSTELLATION BRANDS INC	EQUITY	21036P108	1056	33,000	SH	SOLE	2	33,000		
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	2228	75,953	SH	DEFINED	1		75,953	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	23	1,487	SH	DEFINED	1		1,487	
CONVERA CORP.	EQUITY	211919105	12	4,977	SH	DEFINED	1		4,977	
CONVERGYS CORP	EQUITY	212485106	1632	83,778	SH	DEFINED	1		83,778	
COOPER CAMERON CORP.	EQUITY	216640102	4048	83,594	SH	DEFINED	1		83,594	
COOPER COMPANIES, INC.	EQUITY	216648402	256	5,436	SH	DEFINED	1		5,436	
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1690	42,990	SH	DEFINED	1		42,990	
COOPER TIRE & RUBBER CO	EQUITY	216831107	694	33,789	SH	DEFINED	1		33,789	
COORS ADOLPH CLASS B	EQUITY	217016104	1107	17,761	SH	DEFINED	1		17,761	
COORSTEK INC	EQUITY	217020106	87	2,817	SH	DEFINED	1		2,817	
COPART INC COM	EQUITY	217204106	29	1,793,756	SH	SOLE	3	1,764,656		29,100
COPART, INC.	EQUITY	217204106	1903	117,233	SH	DEFINED	1		117,233	
CORINTHIAN COLLEGES COM	EQUITY	218868107	51	1,509,210	SH	SOLE	3	1,471,300		37,910
CORINTHIAN COLLEGES INC	EQUITY	218868107	458	13,509	SH	DEFINED	1		13,509	
CORIXA CORP.	EQUITY	21887F100	96	13,964	SH	DEFINED	1		13,964	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	375	12,039	SH	DEFINED	1		12,039	
CORNELL COMPANIES INC	EQUITY	219141108	55	4,675	SH	DEFINED	1		4,675	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	194	17,132	SH	DEFINED	1		17,132	
CORNING, INC.	EQUITY	219350105	1889	532,054	SH	DEFINED	1		532,054	
CORP EXEC BOARD CO.	EQUITY	21988R102	452	13,201	SH	DEFINED	1		13,201	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	46	1,353,301	SH	SOLE	3	1,315,479		37,822
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	88	6,046	SH	DEFINED	1		6,046	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	56	2,561	SH	DEFINED	1		2,561	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	173	10,003	SH	DEFINED	1		10,003	
CORUS BANKSHARES, INC.	EQUITY	220873103	147	3,205	SH	DEFINED	1		3,205	
CORVEL CORP.	EQUITY	221006109	79	2,356	SH	DEFINED	1		2,356	
COST PLUS, INC.	EQUITY	221485105	210	6,889	SH	DEFINED	1		6,889	
COSTAR GROUP, INC.	EQUITY	22160N109	95	4,650	SH	DEFINED	1		4,651	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	12734	329,715	SH	DEFINED	1		329,715	
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2750	56,989	SH	DEFINED	1		56,989	
COURIER CORP	EQUITY	222660102	52	1,313	SH	DEFINED	1		1,313	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1204	106,551	SH	DEFINED	1		106,551	
COUSINS PPTYS INC COM	EQUITY	222795106	6	228,600	SH	SOLE	3	183,800		44,800
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	DEFINED	1		522	
COVANCE INC.	EQUITY	222816100	1907	101,719	SH	DEFINED	1		101,719	
COVANSYS CORP.	EQUITY	22281W103	39	6,860	SH	DEFINED	1		6,860	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	45	2,106	SH	DEFINED	1		2,106	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	15	538	SH	DEFINED	1		538	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	18486	670,990	SH	DEFINED	1		670,990	
COX RADIO INC-CL A	EQUITY	224051102	12	478	SH	DEFINED	1		479	
CPB, INC.	EQUITY	125903104	116	2,515	SH	DEFINED	1		2,515	
CPI CORP.	EQUITY	125902106	49	2,525	SH	DEFINED	1		2,525	
CRANE CO.	EQUITY	224399105	699	27,555	SH	DEFINED	1		27,555	
CRAWFORD & CO. CLASS B	EQUITY	224633107	77	9,482	SH	DEFINED	1		9,482	
CRAY INC	EQUITY	225223106	65	14,619	SH	DEFINED	1		14,619	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1757	98,901	SH	DEFINED	1		98,901	
Credicorp Limited Com Stk USD 5	EQUITY	G2519Y108	337	42,621	SH	DEFINED	1		42,621	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	60	4,767	SH	DEFINED	1		4,767	
CREE INC	EQUITY	225447101	1574	118,993	SH	DEFINED	1		118,993	
CRESCENT REAL ESTATE COM	EQUITY	225756105	2	123,900	SH	SOLE	3	110,000		13,900
CRESCENT REAL ESTATE EQUITIES, INC	EQUITY	225756105	22	1,177	SH	DEFINED	1		1,177	
CROMPTON CORP	EQUITY	227116100	2366	185,531	SH	DEFINED	1		185,531	
CROSS CTRY INC	EQUITY	22748P105	435	11,514	SH	DEFINED	1		11,514	

CROSS MEDIA MARKETING	EQUITY	22754R201	28	2,985	SH	DEFINED	1		2,985	
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	71	7,534	SH	DEFINED	1		7,534	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	287	73,028	SH	DEFINED	1		73,028	
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	308	44,932	SH	DEFINED	1		44,932	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	71	8,941	SH	DEFINED	1		8,941	
CRYOLIFE INC.	EQUITY	228903100	94	5,823	SH	DEFINED	1		5,823	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1302	68,034	SH	DEFINED	1		68,034	
CSK AUTO CORP	EQUITY	125965103	105	7,527	SH	DEFINED	1		7,527	
CSS INDUSTRIES, INC.	EQUITY	125906107	48	1,359	SH	DEFINED	1		1,359	
CSX CORP.	EQUITY	126408103	20812	593,773	SH	DEFINED	1		593,773	
CT COMMUNICATION	EQUITY	126426402	97	6,000	SH	DEFINED	1		6,000	
CTB INTL CORP	EQUITY	125960104	19	1,254	SH	DEFINED	1		1,254	
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	1721	75,000	SH	SOLE	2	75,000		
CTS CORP.	EQUITY	126501105	128	10,643	SH	DEFINED	1		10,643	
CUBIC CORP.	EQUITY	229669106	130	5,504	SH	DEFINED	1		5,504	
CUBIST PHARMA INC	EQUITY	229678107	91	9,652	SH	DEFINED	1		9,652	
CULLEN/FROST BANKERS	EQUITY	229899109	27	741	SH	DEFINED	1		741	
CULP INC	EQUITY	230215105	35	2,156	SH	DEFINED	1		2,156	
CUMMINS INC.	EQUITY	231021106	1650	49,840	SH	DEFINED	1		49,840	
CUMULUS MEDIA, INC.	EQUITY	231082108	6	420	SH	DEFINED	1		420	
CUNO, INC.	EQUITY	126583103	201	5,564	SH	DEFINED	1		5,564	
CURAGEN CORP	EQUITY	23126R101	86	15,288	SH	DEFINED	1		15,288	
CURATIVE HEALTH SVCS I	EQUITY	231264102	62	3,671	SH	DEFINED	1		3,671	
CURTISS-WRIGHT CORP.	EQUITY	231561101	297	3,708	SH	DEFINED	1		3,708	
CV THERAPEUTICS, INC.	EQUITY	126667104	171	9,201	SH	DEFINED	1		9,201	
CVB FINANCIAL CORP	EQUITY	126600105	214	9,408	SH	DEFINED	1		9,408	
CVS Corp	EQUITY	126650100	1377	45,000	SH	DEFINED	4		45,000	
CVS CORP.	EQUITY	126650100	6251	204,270	SH	DEFINED	1		204,270	
CYBERONICS	EQUITY	23251P102	102	7,756	SH	DEFINED	1		7,756	
CYMER INC COM	EQUITY	232572107	29	831,200	SH	SOLE	3	817,900		13,300
CYMER, INC.	EQUITY	232572107	17	473	SH	DEFINED	1		473	
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	3947	260,000	SH	SOLE	2	260,000		
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2406	158,525	SH	DEFINED	1		158,525	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	2036	64,753	SH	DEFINED	1		64,753	
CYTYC CORPORATION	EQUITY	232946103	1234	161,966	SH	DEFINED	1		161,966	
D & E COMMUNICATIONSINC	EQUITY	232860106		1	SH	DEFINED	1		1	
D & K HEALTHCARE RES I	EQUITY	232861104	162	4,583	SH	DEFINED	1		4,583	
D R HORTON INC COM	EQUITY	23331A109	26	1,001,507	SH	SOLE	3	884,694		107,813
D.R. HORTON INC	EQUITY	23331A109	4908	188,560	SH	DEFINED	1		188,560	
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	107	6,318	SH	DEFINED	1		6,318	
DAKTRONICS INC	EQUITY	234264109	49	4,999	SH	DEFINED	1		4,999	
DANA CORP	EQUITY	235811106	1302	70,290	SH	DEFINED	1		70,290	
DANAHER CORP DEL COM	EQUITY	235851102	26	391,800	SH	SOLE	3	347,600		40,800
DANAHER CORP.	EQUITY	235851102	4595	69,256	SH	DEFINED	1		69,256	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1976	80,003	SH	DEFINED	1		80,003	
DATASCOPE CORP.	EQUITY	238113104	118	4,253	SH	DEFINED	1		4,253	
DATASTREAM SYSTEMS	EQUITY	238124101	40	5,570	SH	DEFINED	1		5,570	
DAVE & BUSTERS INC	EQUITY	23833N104	48	3,922	SH	DEFINED	1		3,922	
DAVITA INC	EQUITY	23918K108	26	1,079	SH	DEFINED	1		1,079	
DDI CORP	EQUITY	233162106	15	17,140	SH	DEFINED	1		17,140	
DEAN FOODS CO	EQUITY	242370104	5487	147,103	SH	DEFINED	1		147,103	
DEB SHOPS, INC	EQUITY	242728103	51	1,499	SH	DEFINED	1		1,499	
DECODE GENETICS, INC	EQUITY	243586104	61	12,937	SH	DEFINED	1		12,937	
DEERE & CO	EQUITY	244199105	11707	244,475	SH	SOLE	2	244,475		
DEERE & CO.	EQUITY	244199105	5109	106,660	SH	DEFINED	1		106,660	
DEERE + CO	EQUITY	244199105	4551	95,000	SH	SOLE	2	95,000		
DEL LABS INC	EQUITY	245091103	35	1,414	SH	DEFINED	1		1,414	
DEL MONTE	EQUITY	24522P103	115	9,767	SH	DEFINED	1		9,767	
DELIA'S CORP	EQUITY	24688Q101	59	11,559	SH	DEFINED	1		11,559	
DELL COMPUTER CORP	EQUITY	247025109	8446	323,125	SH	SOLE	2	323,125		

DELL COMPUTER CORP	EQUITY	247025109	19478	745,125	SH	SOLE	2	745,125		
DELL COMPUTER CORP.	EQUITY	247025109	37764	1,444,680	SH	DEFINED	1		1,444,680	
DELPHI CORP	EQUITY	247126105	3605	273,120	SH	DEFINED	1		273,120	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	203	4,688	SH	DEFINED	1		4,688	
DELTA & PINE LAND CO.	EQUITY	247357106	263	13,109	SH	DEFINED	1		13,109	
DELTA AIR LINES, INC.	EQUITY	247361108	1141	57,073	SH	DEFINED	1		57,073	
DELTAGEN INC	EQUITY	24783R103	6	2,432	SH	DEFINED	1		2,432	
DELTIC TIMBER CORP.	EQUITY	247850100	122	3,535	SH	DEFINED	1		3,535	
DELUXE CORP.	EQUITY	248019101	1140	29,305	SH	DEFINED	1		29,305	
DENBURY RESOURCES INC	EQUITY	247916208	87	8,439	SH	DEFINED	1		8,439	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	107	11,050	SH	DEFINED	1		11,050	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3723	100,872	SH	DEFINED	1		100,872	
DENTSPLY INTL INC NEW	EQUITY	249030107	3739	101,300	SH	SOLE	2	101,300		
DEPARTMENT 56 INC	EQUITY	249509100	64	3,940	SH	DEFINED	1		3,940	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	29	1,285,600	SH	SOLE	3	1,061,534		224,066
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	4150	184,431	SH	DEFINED	1		184,431	
DEVON ENERGY CORP NEW	EQUITY	25179M103	25	500	SH	SOLE	2	500		
DEVON ENERGY CORP.	EQUITY	25179M103	3518	71,388	SH	DEFINED	1		71,388	
DEVRY, INC.	EQUITY	251893103	2058	90,095	SH	DEFINED	1		90,095	
DHB INDS INC	EQUITY	23321E103	19	4,779	SH	DEFINED	1		4,779	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	304	SH	DEFINED	1		304	
DIAL CORP.	EQUITY	25247D101	2453	122,546	SH	DEFINED	1		122,546	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	22	768	SH	DEFINED	1		768	
DIAMONDCUSTER INT'L INC CL A	EQUITY	25278P106	43	7,177	SH	DEFINED	1		7,177	
DIANON SYSTEMS INC	EQUITY	252826102	162	3,031	SH	DEFINED	1		3,031	
DIEBOLD, INC.	EQUITY	253651103	3465	93,041	SH	DEFINED	1		93,041	
DIGENE CORP	EQUITY	253752109	49	4,193	SH	DEFINED	1		4,193	
DIGIMARC CORP	EQUITY	253807101	33	3,177	SH	DEFINED	1		3,177	
DIGITAL INSIGHT	EQUITY	25385P106	166	10,079	SH	DEFINED	1		10,079	
DIGITAL RIV INC	EQUITY	25388B104	88	9,563	SH	DEFINED	1		9,563	
DIGITAS INC	EQUITY	25388K104	15	3,337	SH	DEFINED	1		3,337	
DILLARDS, INC. CLASS A	EQUITY	254067101	1020	38,809	SH	DEFINED	1		38,809	
DIME CMNTY BANCORP INC	EQUITY	253922108	1429	63,000	SH	SOLE	2	63,000		
DIME COMMUNITY BANCSHARES	EQUITY	253922108	181	7,964	SH	DEFINED	1		7,964	
DIMON, INC.	EQUITY	254394109	102	14,712	SH	DEFINED	1		14,712	
DIONEX CORP.	EQUITY	254546104	167	6,239	SH	DEFINED	1		6,239	
DISCOVERY PARTNERS INT	EQUITY	254675101	40	6,041	SH	DEFINED	1		6,041	
DIVERSA CORP	EQUITY	255064107	86	8,593	SH	DEFINED	1		8,593	
DIVINE INC-A	EQUITY	255402406		1	SH	DEFINED	1		1	
DJ ORTHOPEDICS INC	EQUITY	23325G104	21	2,614	SH	DEFINED	1		2,614	
DMC STRATEX NETWORKS INC	EQUITY	23322L106	59	29,428	SH	DEFINED	1		29,428	
DOBSON COMMUNICATIONS	EQUITY	256069105	7	7,561	SH	DEFINED	1		7,561	
DOCUCORP INTL INC	EQUITY	255911109	29	2,816	SH	DEFINED	1		2,816	
DOCUMENTUM, INC.	EQUITY	256159104	169	14,119	SH	DEFINED	1		14,119	
DOLE FOOD CO., INC.	EQUITY	256605106	2083	72,207	SH	DEFINED	1		72,207	
DOLLAR GENERAL CORP.	EQUITY	256669102	2947	154,870	SH	DEFINED	1		154,870	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	226	8,715	SH	DEFINED	1		8,715	
DOLLAR TREE STORES COM	EQUITY	256747106	28	704,100	SH	SOLE	3	624,500		73,500
DOLLAR TREE STORES INC.	EQUITY	256747106	5938	150,672	SH	DEFINED	1		150,672	
DOMINION HOMES INC	EQUITY	257386102	15	733	SH	DEFINED	1		733	
DOMINION RES INC VA NEW	EQUITY	25746U109	66	1,000	SH	SOLE	2	1,000		
Dominion Resources	EQUITY	25746U109	3641	55,000	SH	DEFINED	4		55,000	
DOMINION RESOURCES, INC.	EQUITY	25746U109	8414	127,100	SH	DEFINED	1		127,100	
DONALDSON CO INC	EQUITY	257651109	960	27,400	SH	SOLE	2	27,400		
DONALDSON CO., INC.	EQUITY	257651109	1999	57,042	SH	DEFINED	1		57,042	
DONNELLY CORP	EQUITY	257870105	28	1,055	SH	DEFINED	1		1,055	
DORAL FINANCIAL CORP.	EQUITY	25811P100	18	539	SH	DEFINED	1		539	
DORCHESTER HUGOTON	EQUITY	258205202	57	4,200	SH	DEFINED	1		4,200	
DOUBLECLICK INC	EQUITY	258609304	307	42,336	SH	DEFINED	1		42,336	
DOVER CORP.	EQUITY	260003108	4529	129,414	SH	DEFINED	1		129,414	

DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	46	3,568	SH	DEFINED	1		3,568	
DOVER MOTORSPORTS INC	EQUITY	260174107	32	5,571	SH	DEFINED	1		5,571	
Dow Chemical	EQUITY	260543103	1375	40,000	SH	DEFINED	4		40,000	
DOW CHEMICAL CO.	EQUITY	260543103	14392	418,630	SH	DEFINED	1		418,630	
DOW JONES & CO., INC.	EQUITY	260561105	3167	65,363	SH	DEFINED	1		65,363	
DOWNEY FINANCIAL CORP.	EQUITY	261018105	15	309	SH	DEFINED	1		309	
DPL, INC.	EQUITY	233293109	4323	163,430	SH	DEFINED	1		163,430	
DQE INC	EQUITY	23329J104	4423	315,903	SH	DEFINED	1		315,903	
DRESS BARN, INC.	EQUITY	261570105	308	19,884	SH	DEFINED	1		19,884	
DREW INDUSTRIES INC	EQUITY	26168L205	31	1,865	SH	DEFINED	1		1,865	
DREXLER TECHNOLOGY COR	EQUITY	261876106	65	3,012	SH	DEFINED	1		3,012	
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3057	44,559	SH	DEFINED	1		44,559	
DRILL QUIP	EQUITY	262037104	57	2,272	SH	DEFINED	1		2,272	
DRS TECHNOLOGIES INC	EQUITY	23330X100	252	5,898	SH	DEFINED	1		5,898	
DRUGSTORE.COM	EQUITY	262241102	25	9,290	SH	DEFINED	1		9,290	
DSP GROUP, INC. COM	EQUITY	23332B106	189	9,650	SH	DEFINED	1		9,650	
DST SYSTEMS INC	EQUITY	233326107	7070	154,667	SH	DEFINED	1		154,667	
DTE ENERGY CO.	EQUITY	233331107	3442	77,102	SH	DEFINED	1		77,102	
DTE Energy Company	EQUITY	233331107	3571	80,000	SH	DEFINED	4		80,000	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	3774	85,000	SH	SOLE	2	85,000		
DU PONT E I DE NEMOURS + C	EQUITY	263534109	16977	382,355	SH	SOLE	2	382,355		
DUANE READE, INC.	EQUITY	263578106	434	12,738	SH	DEFINED	1		12,738	
DUCOMMUN INC DEL	EQUITY	264147109	65	2,462	SH	DEFINED	1		2,462	
DUKE ENERGY CORP.	EQUITY	264399106	11579	372,320	SH	DEFINED	1		372,320	
DUKE REALTY	EQUITY	264411505	56	1,943	SH	DEFINED	1		1,943	
DUKE REALTY CORP COM NEW	EQUITY	264411505	22	758,594	SH	SOLE	3	628,324		130,270
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3184	96,347	SH	DEFINED	1		96,347	
DUPONT PHOTOMASKS	EQUITY	26613X101	138	4,261	SH	DEFINED	1		4,261	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	109	5,266	SH	DEFINED	1		5,266	
DURATEK INC	EQUITY	26658Q102	108	15,200	SH	DEFINED	1		15,200	
DURECT CORPORATION	EQUITY	266605104	70	8,808	SH	DEFINED	1		8,808	
DVI, INC.	EQUITY	233343102	86	4,450	SH	DEFINED	1		4,450	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	914	78,167	SH	DEFINED	1		78,167	
DYNACARE INC	EQUITY	267920205	1801	81,900	SH	DEFINED	1		81,900	
DYNAQ INTERNATIONAL INC	EQUITY	267919306	27	1,918	SH	DEFINED	1		1,918	
DYNAMICS RESH CORP	EQUITY	268057106	58	2,393	SH	DEFINED	1		2,393	
DYNEGY INC.	EQUITY	26816Q101	1195	165,935	SH	DEFINED	1		165,935	
E*TRADE GROUP, INC.	EQUITY	269246104	2501	458,010	SH	DEFINED	1		458,010	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	20070	452,020	SH	DEFINED	1		452,020	
E.PIHPANY, INC.	EQUITY	26881V100	98	22,370	SH	DEFINED	1		22,370	
EAGLE BANGSHARES INC	EQUITY	26942C109	46	1,781	SH	DEFINED	1		1,781	
EARTHLINK INC	EQUITY	270321102	610	92,027	SH	DEFINED	1		92,027	
EARTHSHHELL CORP.	EQUITY	27032B100	27	23,581	SH	DEFINED	1		23,581	
EAST WEST BANCORP	EQUITY	27579R104	291	8,427	SH	DEFINED	1		8,427	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	132	5,172	SH	DEFINED	1		5,172	
EASTMAN CHEMICAL CO.	EQUITY	277432100	2265	48,298	SH	DEFINED	1		48,298	
Eastman Chemical Company	EQUITY	277432100	1173	25,000	SH	DEFINED	4		25,000	
EASTMAN KODAK CO	EQUITY	277461109	6405	219,580	SH	SOLE	2	219,580		
EASTMAN KODAK CO.	EQUITY	277461109	17165	588,451	SH	DEFINED	1		588,451	
EATON CORP.	EQUITY	278058102	2363	32,476	SH	DEFINED	1		32,476	
EATON VANCE CORP.	EQUITY	278265103	3283	105,216	SH	DEFINED	1		105,216	
EBAY, INC.	EQUITY	278642103	365	5,920	SH	DEFINED	1		5,920	
ECHELON	EQUITY	27874N105	115	8,925	SH	DEFINED	1		8,925	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	6829	367,950	SH	SOLE	2	367,950		
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	131	7,060	SH	DEFINED	1		7,060	
ECLIPSYS CORP.	EQUITY	278856109	81	12,336	SH	DEFINED	1		12,336	
ECOLAB, INC.	EQUITY	278865100	2785	60,236	SH	DEFINED	1		60,236	
EDISON INTERNATIONAL INC	EQUITY	281020107	2565	150,904	SH	DEFINED	1		150,904	
EDO CORP	EQUITY	281347104	156	5,461	SH	DEFINED	1		5,461	
EDO CORP	EQUITY	281347104	949	33,300	SH	SOLE	2	33,300		

EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	1835	45,042	SH	DEFINED	1		45,042	
EDUCATION MGMT CORP COM	EQUITY	28139T101	33	810,402	SH	SOLE	3	797,302		13,100
EDWARDS J D + CO	EQUITY	281667105	1002	82,500	SH	SOLE	2	82,500		
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	1785	76,939	SH	DEFINED	1		76,939	
EFUNDS CORP	EQUITY	28224R101	158	16,631	SH	DEFINED	1		16,631	
EGL INC.	EQUITY	268484102	1247	73,513	SH	DEFINED	1		73,514	
EL PASO CORP	EQUITY	28336L109	6363	308,710	SH	DEFINED	1		308,710	
EL PASO CORPORATION	EQUITY	28336L109	18	861	SH	SOLE	2	861		
EL PASO ELECTRIC CO.	EQUITY	283677854	231	16,711	SH	DEFINED	1		16,711	
El Paso Energy Partners	EQUITY	28368B102	797	25,000	SH	DEFINED	4		25,000	
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	27	68,700	SH	DEFINED	1		68,700	
ELCOR CORP.	EQUITY	284443108	189	6,922	SH	DEFINED	1		6,922	
ELECTRO RENT CORP.	EQUITY	285218103	65	4,998	SH	DEFINED	1		4,998	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	239	9,816	SH	DEFINED	1		9,816	
ELECTROGLAS, INC.	EQUITY	285324109	76	7,550	SH	DEFINED	1		7,550	
ELECTRONIC ARTS	EQUITY	285512109	12016	181,919	SH	DEFINED	1		181,919	
ELECTRONIC ARTS INC	EQUITY	285512109	5898	89,300	SH	SOLE	2	89,300		
ELECTRONIC ARTS INC COM	EQUITY	285512109	2	30,000	SH	SOLE	3	30,000		
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	9950	267,840	SH	DEFINED	1		267,840	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	106	3,603	SH	DEFINED	1		3,603	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	308	19,356	SH	DEFINED	1		19,356	
ELI LILLY AND CO.	EQUITY	532457108	30839	546,790	SH	DEFINED	1		546,790	
ELIZABETH ARDEN INC	EQUITY	28660G106	81	4,645	SH	DEFINED	1		4,645	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	18	2,868	SH	DEFINED	1		2,868	
EMBEX INC	EQUITY	290817105	54	2,572	SH	DEFINED	1		2,572	
EMC Corp / Mass	EQUITY	268648102	415	55,000	SH	DEFINED	4		55,000	
EMC CORP MASS	EQUITY	268648102	24794	909,525	SH	SOLE	2	909,525		
EMC CORP.	EQUITY	268648102	8510	1,127,141	SH	DEFINED	1		1,127,141	
EMC INS GROUP INC	EQUITY	268664109	13	836	SH	DEFINED	1		836	
EMCOR GROUP INC	EQUITY	29084Q100	16	269,000	SH	SOLE	3	264,600		4,400
EMCOR GROUP, INC.	EQUITY	29084Q100	312	5,307	SH	DEFINED	1		5,307	
EMCORE CORPORATION	EQUITY	290846104	52	8,603	SH	DEFINED	1		8,603	
Emerson Elec Co	EQUITY	291011104	2676	50,000	SH	DEFINED	4		50,000	
EMERSON ELECTRIC CO.	EQUITY	291011104	12326	230,350	SH	DEFINED	1		230,350	
EMEX CORP	EQUITY	291206100		-	SH	DEFINED	1		0	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1444	68,134	SH	DEFINED	1		68,134	
EMMIS COMMUNICTNS CORP CL A	EQUITY	291525103	45	2,109,122	SH	SOLE	3	2,057,600		51,522
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	2667	130,089	SH	DEFINED	1		130,089	
EMS TECHNOLOGIES INC	EQUITY	26873N108	78	3,750	SH	DEFINED	1		3,750	
EMULEX CORP	EQUITY	292475209	11	509,300	SH	SOLE	3	500,700		8,600
EMULEX CORP	EQUITY	292475209	26	1,146	SH	DEFINED	1		1,146	
ENCORE ACQUISITION CO	EQUITY	29255W100	54	3,142	SH	DEFINED	1		3,142	
ENCORE ACQUISITION CO	EQUITY	29255W100	6	370,800	SH	SOLE	3	370,800		
ENCORE WIRE CORP	EQUITY	292562105	68	4,744	SH	DEFINED	1		4,744	
ENDO PHARMACEUTICALS	EQUITY	29264F205	53	7,508	SH	DEFINED	1		7,508	
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	37	4,917	SH	DEFINED	1		4,917	
ENDOCARE INC	EQUITY	29264P104	85	6,457	SH	DEFINED	1		6,457	
ENDOCARE INC COM	EQUITY	29264P104	18	1,325,739	SH	SOLE	3	1,313,139		12,600
ENERGEN CORP.	EQUITY	29265N108	338	12,278	SH	DEFINED	1		12,278	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3239	118,116	SH	DEFINED	1		118,116	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	84	5,341	SH	DEFINED	1		5,341	
ENERGY EAST CORP	EQUITY	29266M109	4203	185,990	SH	DEFINED	1		185,990	
ENERGY PARTNERS LTD	EQUITY	29270U105	64	6,843	SH	DEFINED	1		6,843	
ENERGYSOUTH INC	EQUITY	292970100	48	1,500	SH	DEFINED	1		1,500	
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	DEFINED	1		13,500	
ENGELHARD CORP	EQUITY	292845104	1416	50,000	SH	SOLE	2	50,000		
ENGELHARD CORP COM	EQUITY	292845104	23	814,692	SH	SOLE	3	711,100		97,992
ENGELHARD CORP.	EQUITY	292845104	1776	62,705	SH	DEFINED	1		62,705	
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	12	231,500	SH	SOLE	3	231,500		
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	159	3,032	SH	DEFINED	1		3,032	

ENNIS BUSINESS FORMS I	EQUITY	293389102	76	5,811	SH	DEFINED	1		5,811	
ENPRO INDUSTRIES INC	EQUITY	29355X107		1	SH	DEFINED	1		1	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	4768	174,894	SH	DEFINED	1		174,894	
ENSCO INTL INC	EQUITY	26874Q100	7360	270,000	SH	SOLE	2	270,000		
ENSCO INTL INC COM	EQUITY	26874Q100	22	798,482	SH	SOLE	3	690,700		100,982
ENTEGRIS INC	EQUITY	29362U104	239	16,377	SH	DEFINED	1		16,377	
ENTERASYS NETWORKS INC	EQUITY	293637104	103	57,660	SH	DEFINED	1		57,660	
ENTERCOM COMM CORP CL A	EQUITY	293639100	28	607,100	SH	SOLE	3	596,400		10,700
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2923	63,689	SH	DEFINED	1		63,689	
ENTERGY ARKANSAS INC	EQUITY	29364G103	4408	103,855	SH	DEFINED	1		103,855	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	151	6,109	SH	DEFINED	1		6,109	
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	629	SH	DEFINED	1		629	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	47	17,103	SH	DEFINED	1		17,103	
ENZO BIOCHEM, INC.	EQUITY	294100102	118	8,235	SH	DEFINED	1		8,235	
ENZON INC	EQUITY	293904108	378	15,342	SH	DEFINED	1		15,342	
EOG RESOURCES INC	EQUITY	26875P101	2133	53,719	SH	DEFINED	1		53,719	
EOG RESOURCES INC	EQUITY	26875P101	596	15,000	SH	SOLE	2	15,000		
EOG RESOURCES INC	EQUITY	26875P101	596	15,000	SH	SOLE	2	15,000		
EON LABS INC	EQUITY	29412E100	62	3,510	SH	DEFINED	1		3,510	
EON LABS INC	EQUITY	29412E100	1067	60,000	SH	SOLE	2	60,000		
EPIQ SYSTEMS INC	EQUITY	26882D109	60	3,528	SH	DEFINED	1		3,528	
EPIX MEDICAL INC	EQUITY	26881Q101	47	4,462	SH	DEFINED	1		4,462	
EQUIFAX, INC.	EQUITY	294429105	1929	71,462	SH	DEFINED	1		71,462	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2806	81,817	SH	DEFINED	1		81,817	
EQUITY INNS, INC.	EQUITY	294703103	116	14,450	SH	DEFINED	1		14,450	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	54	1,807,319	SH	SOLE	3	1,475,758		331,561
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	12703	422,020	SH	DEFINED	1		422,020	
EQUITY ONE COM	EQUITY	294752100	5	338,200	SH	SOLE	3	282,500		55,700
EQUITY ONE INC	EQUITY	294752100	31	2,202	SH	DEFINED	1		2,202	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	30	1,027,100	SH	SOLE	3	831,207		195,893
EQUITY RESIDENTIAL	EQUITY	29476L107	3657	127,213	SH	DEFINED	1		127,213	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	49	1,930	SH	DEFINED	1		1,930	
ERICSSON LMTL CO.-ADR SERIES B	EQUITY	294821400	37	25,870	SH	DEFINED	1		25,870	
ERIE INDEMNITY COMPA	EQUITY	29530P102	13	332	SH	DEFINED	1		332	
ESCALADE INC	EQUITY	296056104	29	1,283	SH	DEFINED	1		1,283	
ESCO ELECTRONICS CORP	EQUITY	296315104	149	4,263	SH	DEFINED	1		4,263	
ESPEED INC	EQUITY	296643109	88	8,029	SH	DEFINED	1		8,029	
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2	404,700	SH	SOLE	3	404,700		
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	57	10,440	SH	DEFINED	1		10,440	
ESS TECHNOLOGY INC COM	EQUITY	269151106	29	1,635,300	SH	SOLE	3	1,611,400		23,900
ESS TECHNOLOGY, INC.	EQUITY	269151106	200	11,417	SH	DEFINED	1		11,417	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	4832	88,332	SH	DEFINED	1		88,332	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	52	1,478	SH	DEFINED	1		1,478	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	168	7,404	SH	DEFINED	1		7,404	
ETHAN ALLEN INTERIOR	EQUITY	297602104	16	448	SH	DEFINED	1		448	
EUNIVERSE INC	EQUITY	298412107	26	4,268	SH	DEFINED	1		4,268	
EURONET WORLDWIDE INC	EQUITY	298736109	81	5,089	SH	DEFINED	1		5,089	
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3665	65,500	SH	DEFINED	1		65,500	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	33	777,298	SH	SOLE	3	756,700		20,598
EVERGREEN RESOURCES, INC.	EQUITY	299900308	288	6,767	SH	DEFINED	1		6,767	
EVOLVE SOFTWARE INC.	EQUITY	30049P104	161	1,239,564	SH	DEFINED	1		1,239,564	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	65	4,073	SH	DEFINED	1		4,073	
EXAR CORP.	EQUITY	300645108	275	13,941	SH	DEFINED	1		13,941	
EXCEL TECHNOLOGY	EQUITY	30067T103	66	3,121	SH	DEFINED	1		3,121	
EXELIXIS, INC.	EQUITY	30161Q104	121	16,100	SH	DEFINED	1		16,100	
EXELON CORP	EQUITY	30161N101	7673	146,720	SH	DEFINED	1		146,720	
EXPEDIA INC -CL A	EQUITY	302125109	8	136	SH	DEFINED	1		136	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	4434	133,710	SH	DEFINED	1		133,710	
EXPLORATION CO	EQUITY	302133202	38	5,555	SH	DEFINED	1		5,555	
EXPRESS SCRIPTS, INC.	EQUITY	302182100	6286	125,450	SH	DEFINED	1		125,450	

EXPRESSJET HOLDINGS IN	EQUITY	30218U108	140	10,718	SH	DEFINED	1		10,718	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1937	119,435	SH	DEFINED	1		119,435	
EXTREME NETWORK INC	EQUITY	30226D106	371	36,759	SH	DEFINED	1		36,759	
EXULT INC	EQUITY	302284104	110	16,879	SH	DEFINED	1		16,879	
EXXON MOBIL CORP	EQUITY	30231G102	7979	195,000	SH	SOLE	2	195,000		
EXXON MOBIL CORP	EQUITY	30231G102	30806	753,112	SH	SOLE	2	753,112		
EXXON MOBIL CORP.	EQUITY	302367107	143376	3,503,812	SH	DEFINED	1		3,503,812	
F A O INC	EQUITY	30240S105	47	5,945	SH	DEFINED	1		5,945	
F N B CORP VA	EQUITY	302930102	63	2,081	SH	DEFINED	1		2,081	
F&M BANCORP/FREDERICK	EQUITY	302367107	136	3,868	SH	DEFINED	1		3,868	
F5 NETWORKS INC	EQUITY	315616102	77	7,909	SH	DEFINED	1		7,909	
FACTORY 2-U STORES, INC.	EQUITY	303072102	64	4,621	SH	DEFINED	1		4,621	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	221	7,431	SH	DEFINED	1		7,431	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4121	169,597	SH	DEFINED	1		169,597	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	51	12,148	SH	DEFINED	1		12,148	
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2813	79,805	SH	DEFINED	1		79,805	
FARMER BROS. CO.	EQUITY	307675108	115	318	SH	DEFINED	1		318	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	77	2,196	SH	DEFINED	1		2,196	
FASTENAL CO COM	EQUITY	311900104	6	145,800	SH	SOLE	3	127,700		16,900
FASTENAL CO.	EQUITY	311900104	3767	97,817	SH	DEFINED	1		97,817	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	90	4,076	SH	DEFINED	1		4,076	
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	185	5,541	SH	DEFINED	1		5,541	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	76	2,836	SH	DEFINED	1		2,836	
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	40397	547,760	SH	DEFINED	1		547,760	
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	4783	172,620	SH	DEFINED	1		172,620	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1775	73,961	SH	DEFINED	1		73,961	
FEDERATED DEPT STORES INC	EQUITY	31410H101	5655	150,000	SH	SOLE	2	150,000		
FEDERATED DEPT STORES INC	EQUITY	31410H101	3216	81,000	SH	SOLE	2	81,000		
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3700	93,190	SH	DEFINED	1		93,190	
FEDERATED INVESTORS	EQUITY	314211103	40	1,147	SH	DEFINED	1		1,147	
FEDEX CORPORATION	EQUITY	31428X106	7151	133,910	SH	DEFINED	1		133,910	
FEI COMPANY	EQUITY	30241L109	1223	49,904	SH	DEFINED	1		49,904	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	291	15,872	SH	DEFINED	1		15,872	
FERRO CORP.	EQUITY	315405100	1871	62,069	SH	DEFINED	1		62,069	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	125	5,638	SH	DEFINED	1		5,638	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	3905	123,583	SH	DEFINED	1		123,583	
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	47	1,951	SH	DEFINED	1		1,951	
FIFTH THIRD BANCORP	EQUITY	316773100	17696	265,499	SH	DEFINED	1		265,499	
FILENET CORP.	EQUITY	316869106	172	11,887	SH	DEFINED	1		11,887	
FINANCIAL FED CORP COM	EQUITY	317492106	13	382,800	SH	SOLE	3	382,800		
FINANCIAL FEDERAL CORP.	EQUITY	317492106	135	4,065	SH	DEFINED	1		4,065	
FINANCIAL INDS CORP	EQUITY	317574101	51	2,795	SH	DEFINED	1		2,795	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	105	2,772	SH	DEFINED	1		2,772	
FINISAR CORPORATION	EQUITY	31787A101	113	47,491	SH	DEFINED	1		47,491	
FINISH LINE, INC.	EQUITY	317923100	120	6,708	SH	DEFINED	1		6,708	
FINLAY ENTERPRISES INC.	EQUITY	317884203	31	1,900	SH	DEFINED	1		1,900	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	24	1,034	SH	DEFINED	1		1,034	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	71	2,586	SH	DEFINED	1		2,586	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	299	7,923	SH	DEFINED	1		7,923	
FIRST BANKS AMERICA INC	EQUITY	31928N103	11	269	SH	DEFINED	1		269	
FIRST BUSEY CORP	EQUITY	319383105	72	3,227	SH	DEFINED	1		3,227	
FIRST CHARTER CORP.	EQUITY	319439105	199	11,000	SH	DEFINED	1		11,000	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	240	2,167	SH	DEFINED	1		2,167	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	40	1,742	SH	DEFINED	1		1,742	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	283	20,962	SH	DEFINED	1		20,962	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	106	3,156	SH	DEFINED	1		3,156	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	56	6,478	SH	DEFINED	1		6,478	
FIRST DATA CORP	EQUITY	319963104	14977	402,600	SH	SOLE	2	402,600		
FIRST DATA CORP COM	EQUITY	319963104	2	62,000	SH	SOLE	3	62,000		
FIRST DATA CORP.	EQUITY	319963104	17163	461,380	SH	DEFINED	1		461,380	

FIRST DEFIANCE FINL CO	EQUITY	32006W106	38	1,898	SH	DEFINED	1		1,898
FIRST ESSEX BANCORP INC	EQUITY	320103104	81	2,381	SH	DEFINED	1		2,381
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	136	6,138	SH	DEFINED	1		6,138
FIRST FINANCIAL BANCORP	EQUITY	320209109	252	12,863	SH	DEFINED	1		12,863
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	184	4,409	SH	DEFINED	1		4,409
FIRST FINANCIAL CORP.	EQUITY	320218100	125	2,440	SH	DEFINED	1		2,440
FIRST HORIZON HOLDINGS, INC.	EQUITY	320239106	157	4,799	SH	DEFINED	1		4,799
FIRST HEALTH GROUP CORP	EQUITY	320960107	2243	80,000	SH	SOLE	2	80,000	
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3665	130,710	SH	DEFINED	1		130,710
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	7	343,100	SH	SOLE	3	343,100	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	165	7,954	SH	DEFINED	1		7,954
FIRST INDIANA CORP.	EQUITY	32054R108	90	4,145	SH	DEFINED	1		4,145
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1037	31,570	SH	DEFINED	1		31,570
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	23	692,600	SH	SOLE	3	574,857	117,743
FIRST MERCHANTS CORP.	EQUITY	320817109	148	4,932	SH	DEFINED	1		4,932
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	19	701	SH	DEFINED	1		701
FIRST NATL CORP ORANGE	EQUITY	320942105	75	2,482	SH	DEFINED	1		2,482
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	92	3,328	SH	DEFINED	1		3,328
FIRST OAK BROOK BANCSH	EQUITY	335847208	49	1,538	SH	DEFINED	1		1,538
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	91	4,561	SH	DEFINED	1		4,561
FIRST REPUBLIC BANK	EQUITY	336158100	101	3,675	SH	DEFINED	1		3,675
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	122	8,843	SH	DEFINED	1		8,843
FIRST SOUTH BANCORP IN	EQUITY	33646W100	37	1,007	SH	DEFINED	1		1,007
FIRST ST BANCORPORATIO	EQUITY	336453105	38	1,475	SH	DEFINED	1		1,475
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2249	58,714	SH	DEFINED	1		58,714
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3319	61,892	SH	DEFINED	1		61,893
FIRSTENERGY CORP.	EQUITY	337932107	8076	241,939	SH	DEFINED	1		241,939
FIRSTFED AMER BANCORP	EQUITY	337929103	47	1,980	SH	DEFINED	1		1,980
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	179	6,163	SH	DEFINED	1		6,163
FIRSTMERIT CORP.	EQUITY	337915102	3029	109,830	SH	DEFINED	1		109,830
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	8	300,100	SH	SOLE	3	300,100	
FISERV INC COM	EQUITY	337738108	16	425,322	SH	SOLE	3	382,935	39,087
FISERV, INC.	EQUITY	337738108	3491	95,103	SH	DEFINED	1		95,103
FISHER COMMUNICATIONS INC	EQUITY	337756209	104	1,764	SH	DEFINED	1		1,764
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	21	760	SH	DEFINED	1		761
FLAGSTAR BANCORP, INC.	EQUITY	337930101	111	4,809	SH	DEFINED	1		4,809
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	17068	527,610	SH	DEFINED	1		527,610
FLEETBOSTON FINL CORP	EQUITY	339030108	3698	114,300	SH	SOLE	2	114,300	
FLEETBOSTON FINL CORP	EQUITY	339030108	9074	280,500	SH	SOLE	2	280,500	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	109	12,486	SH	DEFINED	1		12,486
FLEMING COMPANIES, INC	EQUITY	339130106	249	13,697	SH	DEFINED	1		13,697
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	112	15,760	SH	DEFINED	1		16
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	7	1,000	SH	SOLE	2	1,000	
FLIR SYSTEMS INC (USD)	EQUITY	302445101	224	5,338	SH	DEFINED	1		5,338
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	206	8,126	SH	DEFINED	1		8,126
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	252	7,037	SH	DEFINED	1		7,037
FLOW INTERNATIONAL CORP	EQUITY	343468104	32	4,698	SH	DEFINED	1		4,698
FLOWERS FOODS INC	EQUITY	343498101	204	7,884	SH	DEFINED	1		7,884
FLOWSERVE CORP	EQUITY	34354P105	2152	72,200	SH	SOLE	2	72,200	
FLOWSERVE CORP.	EQUITY	34354P105	2124	71,272	SH	DEFINED	1		71,272
FLUOR CORP	EQUITY	343412102	1539	39,508	SH	DEFINED	1		39,508
FLUSHING FINANCIAL CORP	EQUITY	343873105	73	3,560	SH	DEFINED	1		3,560
FMC CORP.	EQUITY	302491303	1638	54,285	SH	DEFINED	1		54,285
FMC TECHNOLOGIES INC	EQUITY	30249U101	1753	84,436	SH	DEFINED	1		84,436
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	30	1,464,346	SH	SOLE	3	1,427,400	36,946
FNB CORP.	EQUITY	302520101	17	633	SH	DEFINED	1		633
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	85	7,694	SH	DEFINED	1		7,694
FOCAL COMMUNICATION CORP	EQUITY	344155205		1	SH	DEFINED	1		1
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	314	8,000	SH	DEFINED	1		8,000
FOOT LOCKER INC	EQUITY	344849104	29	2,002	SH	DEFINED	1		2,002

GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	84	15,503	SH	DEFINED	1	15,503	
GENCORP, INC.	EQUITY	368682100	159	11,099	SH	DEFINED	1	11,099	
GENE LOGIC, INC.	EQUITY	368689105	135	9,609	SH	DEFINED	1	9,609	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	34	3,451	SH	DEFINED	1	3,451	
GENENTECH INC	EQUITY	368710406	1005	30,000	SH	SOLE	2	30,000	
GENENTECH, INC.	EQUITY	368710406	905	27,010	SH	DEFINED	1	27,010	
GENERAL BINDING CORP	EQUITY	369154109	36	2,127	SH	DEFINED	1	2,127	
GENERAL CABLE CORP.	EQUITY	369300108	74	11,818	SH	DEFINED	1	11,818	
GENERAL COMMUNICATION CL A	EQUITY	369385109	14	2,084,078	SH	SOLE	3	2,020,400	63,678
General Dynamics	EQUITY	369550108	2659	25,000	SH	DEFINED	4	25,000	
GENERAL DYNAMICS CORP COM	EQUITY	369550108	5	48,000	SH	SOLE	3	48,000	
GENERAL DYNAMICS CORP.	EQUITY	369550108	23794	223,730	SH	DEFINED	1	223,730	
General Elec Co	EQUITY	369604103	2469	85,000	SH	DEFINED	4	85,000	
GENERAL ELEC CO	EQUITY	369604103	16268	560,000	SH	SOLE	2	560,000	
GENERAL ELEC CO	EQUITY	369604103	43873	1,510,400	SH	SOLE	2	1,510,400	
GENERAL ELECTRIC CO.	EQUITY	369604103	195478	6,729,030	SH	DEFINED	1	6,729,030	
GENERAL ELECTRONIC COMPANY	EQUITY	369604103	29	1,000	SH	SOLE	2	1,000	
GENERAL GROWTH PPTYS	EQUITY	370021107	2	34,200	SH	SOLE	3	34,200	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	29	571,300	SH	SOLE	3	461,927	109,373
GENERAL GROWTH PROPE	EQUITY	370021107	46	899	SH	DEFINED	1	900	
GENERAL MILLS, INC.	EQUITY	370334104	10115	229,475	SH	DEFINED	1	229,475	
GENERAL MOTORS CORP.	EQUITY	370442105	13451	251,660	SH	DEFINED	1	251,660	
GENERAL MTRS CORP	EQUITY	370442105	20198	481,902	SH	SOLE	2	481,902	
GENERAL MTRS CORP	EQUITY	370442105	3742	70,000	SH	SOLE	2	70,000	
GENESCO, INC.	EQUITY	371532102	175	7,176	SH	DEFINED	1	7,176	
GENESEE & WYO INC	EQUITY	371559105	93	4,144	SH	DEFINED	1	4,144	
GENESIS HEALTH VENTURES	EQUITY	37183F115	96	71,292	SH	DEFINED	1	71292	
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	991	49,319	SH	DEFINED	1	49,319	
GENESIS MICROCHIP INC	EQUITY	37184C103	91	10,904	SH	DEFINED	1	10,904	
GENETECH INC	EQUITY	368710406	25	905	SH	SOLE	2	905	
GENTA INC	EQUITY	37245M207	115	13,816	SH	DEFINED	1	13,816	
GENTA INC	EQUITY	37245M207	1658	200,000	SH	SOLE	2	200,000	
GENTEX CORP.	EQUITY	371901109	2680	97,552	SH	DEFINED	1	97,552	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	132	14,647	SH	DEFINED	1	14,648	
GENUINE PARTS CO	EQUITY	372460105	1220	35,000	SH	SOLE	2	35,000	
GENUINE PARTS CO	EQUITY	372460105	9724	278,862	SH	SOLE	2	278,862	
GENUINE PARTS CO.	EQUITY	372460105	2815	80,731	SH	DEFINED	1	80,731	
GENZYME CORP	EQUITY	372917708	8	1,708	SH	SOLE	2	1,708	
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	6053	314,620	SH	DEFINED	1	314,620	
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	61	13,395	SH	DEFINED	1	13,395	
GEORGIA GULF CORP	EQUITY	373200203	1933	73,100	SH	SOLE	2	73,100	
GEORGIA GULF CORP.	EQUITY	373200203	259	9,811	SH	DEFINED	1	9,811	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2637	107,291	SH	DEFINED	1	107,291	
GERDAU SA-SPON ADR	EQUITY	373737105	451	43,200	SH	DEFINED	1	43,200	
GERMAN AMERICAN BANCORP	EQUITY	373865104	62	3,330	SH	DEFINED	1	3,330	
GERON CORP	EQUITY	374163103	40	8,821	SH	DEFINED	1	8,821	
GETTY IMAGES, INC.	EQUITY	374276103	9	416	SH	DEFINED	1	416	
GETTY REALTY CORP.	EQUITY	374297109	2138	105,560	SH	DEFINED	1	105,560	
GIBRALTAR STEEL CORP.	EQUITY	37476F103	67	3,016	SH	DEFINED	1	3,016	
GILEAD SCIENCES INC	EQUITY	375558103	1315	40,000	SH	SOLE	2	40,000	
GILEAD SCIENCES, INC.	EQUITY	375558103	8445	256,829	SH	DEFINED	1	256,829	
GILLETTE CO	EQUITY	375766102	5019	148,175	SH	SOLE	2	148,175	
GILLETTE CO	EQUITY	375766102	12277	362,475	SH	SOLE	2	362,475	
GILLETTE CO.	EQUITY	375766102	16192	478,060	SH	DEFINED	1	478,060	
GLACIER BANCORP, INC.	EQUITY	37637Q105	139	5,660	SH	DEFINED	1	5,660	
GLADSTONE CAP CORP	EQUITY	376535100	2153	119,300	SH	SOLE	2	119,300	
GLADSTONE CAPITAL CORP	EQUITY	376535100	57	3,165	SH	DEFINED	1	3,165	
GLATFELTER, P.H. CO.	EQUITY	377316104	1106	58,810	SH	DEFINED	1	58,810	
GLAXO PLC	EQUITY	37733W105	64	1,575	SH	SOLE	2	1,575	
GLENBOROUGH REALTY TRUST, INC	EQUITY	37803P105	5826	245,802	SH	DEFINED	1	245,802	

GLIMCHER REALTY TRUST	EQUITY	379302102	2873	155,317	SH	DEFINED	1		155,317	
Glimcher Realty Trust	EQUITY	379302102	833	45,000	SH	DEFINED	4		45,000	
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6	324,300	SH	SOLE	3	287,800		36,500
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	54	2,862	SH	DEFINED	1		2,862	
GLOBAL INDUSTRIES LT	EQUITY	379336100	166	23,774	SH	DEFINED	1		23,774	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	512	SH	DEFINED	1		512	
GLOBAL POWER EQUIPME	EQUITY	37941P108	79	7,957	SH	DEFINED	1		7,957	
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	2462	90,000	SH	SOLE	2	90,000		
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	12823	468,839	SH	SOLE	2	468,839		
GLOBESPAN VIRATA INC	EQUITY	37957V106	165	42,630	SH	DEFINED	1		42,630	
GOLD BANK CORP., INC.	EQUITY	379907108	116	10,564	SH	DEFINED	1		10,564	
GOLD FIELDS LTD-SPONS ADR	EQUITY	38059T106	733	65,300	SH	DEFINED	1		65,300	
GOLDCORP INC	EQUITY	380956409	3075	309,000	SH	SOLE	2	309,000		
GOLDEN STATE BANCORP, INC.	EQUITY	381197102	8207	226,395	SH	DEFINED	1		226,395	
GOLDEN TELECOM INC	EQUITY	38122G107	118	6,732	SH	DEFINED	1		6,732	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4780	69,500	SH	DEFINED	1		69,500	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	28840	393,190	SH	DEFINED	1		393,190	
GOODRICH CORP.	EQUITY	382388106	1289	47,173	SH	DEFINED	1		47,173	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1409	75,330	SH	DEFINED	1		75,330	
GOODY'S FAMILY CLOTHING	EQUITY	382588101	65	5,648	SH	DEFINED	1		5,648	
GORMAN RUPP CO COM	EQUITY	383082104	83	2,625	SH	DEFINED	1		2,625	
GRACE, W.R. & CO.	EQUITY	38388F108	224	74,731	SH	DEFINED	1		74,731	
GRACO INC COM	EQUITY	384109104	21	833,300	SH	SOLE	3	820,100		13,200
GRACO, INC.	EQUITY	384109104	17	661	SH	DEFINED	1		661	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	1128	91,679	SH	DEFINED	1		91,679	
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1623	64,154	SH	DEFINED	1		64,154	
GRANITE ST BANKSHARES	EQUITY	387472103	61	1,848	SH	DEFINED	1		1,848	
GRANT PRIDE INC	EQUITY	38821G101	1541	113,605	SH	SOLE	2	113,605		
GRANT PRIDE CO INC	EQUITY	38821G101	1949	143,336	SH	DEFINED	1		143,336	
GRANT PRIDECO INC COM	EQUITY	38821G101	15	1,090,600	SH	SOLE	3	1,071,300		19,300
GRAPHIC PACKAGING INTL	EQUITY	388690109	75	8,081	SH	DEFINED	1		8,081	
GRAY COMMUNICATIONS SYSTEMS	EQUITY	389190109	57	3,176	SH	DEFINED	1		3,176	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	50	2,608	SH	DEFINED	1		2,608	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	112	5,966	SH	DEFINED	1		5,966	
GREAT LAKES CHEM CORP.	EQUITY	390568103	1011	38,170	SH	DEFINED	1		38,170	
GREAT LAKES REIT, INC.	EQUITY	390752103	89	4,688	SH	DEFINED	1		4,688	
GREAT PLAINS ENERGY INC	EQUITY	391164100	11434	536,646	SH	DEFINED	1		524,608	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	81	2,025	SH	DEFINED	1		2,025	
GREATER BAY BANCORP	EQUITY	391648102	2004	65,153	SH	DEFINED	1		65,153	
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	24	1,119	SH	DEFINED	1		1,119	
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	7595	154,682	SH	DEFINED	1		154,682	
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	154	4,609	SH	DEFINED	1		4,609	
GREY GLOBAL GROUP INC	EQUITY	39787M108	183	265	SH	DEFINED	1		265	
GREY WOLF, INC.	EQUITY	397888108	244	59,700	SH	DEFINED	1		59,700	
GRIFFON CORP COM	EQUITY	398433102	17	963,500	SH	SOLE	3	949,300		14,200
GRIFFON CORP.	EQUITY	398433102	171	9,445	SH	DEFINED	1		9,445	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	255	6,689	SH	DEFINED	1		6,689	
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	1469	39,300	SH	DEFINED	1		39,300	
GS1 COMMERCE INC	EQUITY	36238G102	50	6,667	SH	DEFINED	1		6,667	
GT GROUP TELECOM INC CL B	EQUITY	362359408	2	35,000	SH	DEFINED	1		35,000	
GTECH HOLDINGS CORP.	EQUITY	400518106	1895	74,208	SH	DEFINED	1		74,208	
GUESS? INC	EQUITY	401617105	19	2,678	SH	DEFINED	1		2,678	
GUIDANT CORP.	EQUITY	401698105	10140	335,430	SH	DEFINED	1		335,430	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	65	8,625	SH	DEFINED	1		8,625	
GUITAR CENTER, INC.	EQUITY	402040109	90	4,867	SH	DEFINED	1		4,867	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	46	2,501	SH	DEFINED	1		2,501	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	99	2,396	SH	DEFINED	1		2,396	
GYMBOREE CORP	EQUITY	403777105	1849	115,400	SH	SOLE	2	115,400		
GYMBOREE CORP.	EQUITY	403777105	137	8,535	SH	DEFINED	1		8,535	
H J HEINZ CO.	EQUITY	423074103	6833	166,250	SH	DEFINED	1		166,250	

H. B. FULLER CO.	EQUITY	359694106	1356	46,310	SH	DEFINED	1		46,310
HAEMONETICS CORP.	EQUITY	405024100	187	6,419	SH	DEFINED	1		6,419
HAIN CELESTIAL GROUP INC	EQUITY	405217100	155	8,385	SH	DEFINED	1		8,385
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	27	3,603	SH	DEFINED	1		3,603
HALLIBURTON CO.	EQUITY	406216101	4648	291,606	SH	DEFINED	1		291,606
HALLIBURTON COMPANY	EQUITY	406216101	62	4,375	SH	SOLE	2	4,375	
Halliburton Company	EQUITY	406216101	1435	90,000	SH	DEFINED	4		90,000
HANCOCK FABRICS, INC.	EQUITY	409900107	112	6,049	SH	DEFINED	1		6,049
HANCOCK HOLDING CO.	EQUITY	410120109	213	3,167	SH	DEFINED	1		3,167
HANDLEMAN CO.	EQUITY	410252100	128	8,857	SH	DEFINED	1		8,857
HANDSPRING INC	EQUITY	410293104	27	15,342	SH	DEFINED	1		15,342
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	105	6,894	SH	DEFINED	1		6,894
HANMI FINL CORP	EQUITY	410495105	53	3,118	SH	DEFINED	1		3,118
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1364	101,032	SH	DEFINED	1		101,032
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	158	7,605	SH	DEFINED	1		7,605
HARLAND, JOHN H. CO.	EQUITY	412693103	294	10,422	SH	DEFINED	1		10,422
HARLEY DAVIDSON INC	EQUITY	412822108	2564	50,000	SH	SOLE	2	50,000	
HARLEY DAVIDSON INC	EQUITY	412822108	3589	70,000	SH	SOLE	2	70,000	
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	8709	169,870	SH	DEFINED	1		169,870
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	293	10,570	SH	DEFINED	1		10,570
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	176	6,511	SH	DEFINED	1		6,511
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	18	361	SH	DEFINED	1		361
HARMONIC INC.	EQUITY	413160102	78	21,262	SH	DEFINED	1		21,262
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2354	53,082	SH	DEFINED	1		53,082
HARRIS CORP.	EQUITY	413875105	3101	85,568	SH	DEFINED	1		85,568
HARRIS INTERACTIVE INC	EQUITY	414549105	45	13,207	SH	DEFINED	1		13,207
HARSCO CORP.	EQUITY	415864107	1946	51,880	SH	DEFINED	1		51,880
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2494	121,358	SH	DEFINED	1		121,358
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	7474	125,680	SH	DEFINED	1		125,680
HARVARD BIOSCIENCE INC	EQUITY	416906105	35	6,249	SH	DEFINED	1		6,249
HARVEST NATURAL RESOUR	EQUITY	41754V103	62	12,380	SH	DEFINED	1		12,380
HASBRO, INC.	EQUITY	418056107	1081	79,704	SH	DEFINED	1		79,704
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	108	5,445	SH	DEFINED	1		5,445
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	6885	161,813	SH	DEFINED	1		161,813
HAWTHORNE FINL CORP	EQUITY	420542102	68	2,097	SH	DEFINED	1		2,097
HCA INC	EQUITY	404119109	6650	140,000	SH	SOLE	2	140,000	
HCA INC	EQUITY	404119109	16815	354,000	SH	SOLE	2	354,000	
HCA INC.	EQUITY	404119109	15376	359,026	SH	DEFINED	1		359,026
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2118	80,395	SH	DEFINED	1		80,395
HEADWATERS INC	EQUITY	42210P102	139	8,837	SH	DEFINED	1		8,837
HEALTH CARE PPTY INVS COM	EQUITY	421915109	4	103,600	SH	SOLE	3	83,068	20,532
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	36	828	SH	DEFINED	1		828
HEALTH CARE REIT INC COM	EQUITY	42217K106	16	535,400	SH	SOLE	3	436,500	98,900
HEALTH CARE REIT, INC.	EQUITY	42217K106	395	13,193	SH	DEFINED	1		13,193
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2247	111,500	SH	DEFINED	1		111,500
HEALTH NET INC. CLASS A	EQUITY	42222G108	4335	161,953	SH	DEFINED	1		161,953
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	479	14,963	SH	DEFINED	1		14,963
HEALTHCARE RLTY TR COM	EQUITY	421946104	9	288,200	SH	SOLE	3	231,501	56,699
HEALTHCARE SVCS GRP IN	EQUITY	421906108	51	3,310	SH	DEFINED	1		3,310
HEALTHEXTRAS INC	EQUITY	422211102	119	23,483	SH	DEFINED	1		23,483
HEALTHSOUTH CORP	EQUITY	421924101	2331	182,248	SH	DEFINED	1		182,248
HEALTHTRONICS SURGICAL	EQUITY	42222L107	50	2,833	SH	DEFINED	1		2,833
HEARST-ARGYLE TELEVI	EQUITY	422317107	6	244	SH	DEFINED	1		244
HEARTLAND EXPRESS INC	EQUITY	422347104	2246	93,861	SH	SOLE	2	93,861	
HEARTLAND EXPRESS, INC.	EQUITY	422347104	255	10,641	SH	DEFINED	1		10,641
HECLA MNG CO	EQUITY	422704106	125	26,695	SH	DEFINED	1		26,695
HEICO CORP.	EQUITY	422806109	71	5,039	SH	DEFINED	1		5,039
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	129	6,460	SH	DEFINED	1		6,460
HELIX TECHNOLOGY CORP.	EQUITY	423319102	192	9,317	SH	DEFINED	1		9,317
HELMERICH & PAYNE, INC.	EQUITY	423452101	4139	115,872	SH	DEFINED	1		115,872

HENRY JACK & ASSOCIATES	EQUITY	426281101	1945	116,547	SH	DEFINED	1		116,547	
HENRY SCHEIN INC	EQUITY	806407102	2481	55,764	SH	DEFINED	1		55,764	
HERBALIFE INTL INC [B]	EQUITY	426908307	122	6,384	SH	DEFINED	1		6,384	
HERCULES, INC.	EQUITY	427056106	623	53,744	SH	DEFINED	1		53,744	
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	10	390,800	SH	SOLE	3	324,200		66,600
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	5514	206,425	SH	DEFINED	1		206,425	
HERLEY INDS INC DEL	EQUITY	427398102	90	4,264	SH	DEFINED	1		4,264	
HERLEY INDS INC DEL COM	EQUITY	427398102	3	162,500	SH	SOLE	3	162,500		
HERMAN MILLER, INC.	EQUITY	600544100	9267	456,499	SH	DEFINED	1		456,499	
HERSHEY FOODS CORP.	EQUITY	427866108	4225	67,606	SH	DEFINED	1		67,606	
HEWITT ASSOCS INC COM	EQUITY	42822Q100	8	360,200	SH	SOLE	3	337,100		22,300
HEWLETT PACKARD CO	EQUITY	428236103	1528	100,000	SH	SOLE	2	100,000		
HEWLETT PACKARD CO	EQUITY	428236103	3757	245,809	SH	SOLE	2	245,809		
HEWLETT PACKARD CO.	EQUITY	428236103	23457	1,535,166	SH	DEFINED	1		1,535,166	
HEXCEL CORP.	EQUITY	428291108	37	8,509	SH	DEFINED	1		8,509	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	63	2,498	SH	DEFINED	1		2,498	
HIBERNIA CORP	EQUITY	428656102	4033	203,800	SH	SOLE	2	203,800		
HIBERNIA CORP. CLASS A	EQUITY	428656102	4095	206,916	SH	DEFINED	1		206,916	
HICKORY TECH CORP	EQUITY	429060106	75	4,992	SH	DEFINED	1		4,992	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	5	180,300	SH	SOLE	3	160,000		20,300
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	20	765	SH	DEFINED	1		765	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	461	10,195	SH	DEFINED	1		10,195	
HILFIGER TOMMY CORP ORD	EQUITY	G8915Z102	53	3,735,798	SH	SOLE	3	3,578,700		150,598
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4551	81,047	SH	DEFINED	1		81,047	
HILTON HOTELS CORP	EQUITY	432848109	6374	560,932	SH	DEFINED	1		560,932	
HILTON HOTELS CORP COM	EQUITY	432848109	9	654,800	SH	SOLE	3	521,754		133,046
HISPANIC BROADCASTING	EQUITY	43357b104	80	3,052,493	SH	SOLE	3	2,904,245		141,148
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	7170	274,728	SH	DEFINED	1		274,728	
HNC SOFTWARE, INC.	EQUITY	40425P107	3741	224,001	SH	DEFINED	1		224,001	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	222	18,503	SH	DEFINED	1		18,503	
HOLLY CORP.	EQUITY	435758305	59	3,511	SH	DEFINED	1		3,511	
HOLLYWOOD CASINO CORP	EQUITY	436132203	40	3,695	SH	DEFINED	1		3,695	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	390	18,838	SH	DEFINED	1		18,838	
HOLLYWOOD PARK, INC.	EQUITY	723456109	91	8,584	SH	DEFINED	1		8,584	
HOLOGIC INC	EQUITY	436440101	100	6,880	SH	DEFINED	1		6,880	
HOME DEPOT INC	EQUITY	437076102	15079	410,547	SH	SOLE	2	410,547		
HOME DEPOT INC	EQUITY	437076102	32803	893,599	SH	SOLE	2	893,599		
HOME DEPOT, INC.	EQUITY	437076102	43043	1,171,880	SH	DEFINED	1		1,171,880	
HOME PPTYS N Y INC COM	EQUITY	437306103	18	467,900	SH	SOLE	3	389,220		78,680
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	352	9,270	SH	DEFINED	1		9,270	
HOMESTORE.COM	EQUITY	437852106	40	27,616	SH	DEFINED	1		27,616	
HON INDUSTRIES INC.	EQUITY	438092108	2073	76,149	SH	DEFINED	1		76,149	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13163	373,620	SH	DEFINED	1		373,620	
HOOPER HOLMES, INC.	EQUITY	439104100	153	19,106	SH	DEFINED	1		19,106	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1211	64,875	SH	DEFINED	1		64,875	
HORIZON OFFSHORE, INC.	EQUITY	44043J105	53	6,303	SH	DEFINED	1		6,303	
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	41	2,329	SH	DEFINED	1		2,329	
HORMEL FOODS CORP.	EQUITY	440452100	4273	178,480	SH	DEFINED	1		178,480	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	5	137,400	SH	SOLE	3	122,000		15,400
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	3497	95,805	SH	DEFINED	1		95,805	
HOST MARRIOTT CORP COM	EQUITY	44107p104	17	1,508,200	SH	SOLE	3	1,232,750		275,450
HOST MARRIOTT CORP NEW	EQUITY	44107P104	1790	158,400	SH	SOLE	2	158,400		
HOT TOPIC INC	EQUITY	441339108	301	11,272	SH	DEFINED	1		11,272	
HOT TOPIC INC COM	EQUITY	441339108	24	892,909	SH	SOLE	3	875,909		17,000
HOTELS.COM-CL A	EQUITY	44147T108	6	133	SH	DEFINED	1		133	
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	12223	245,940	SH	DEFINED	1		245,940	
HOUSEHOLD INTL INC	EQUITY	441815107	3728	75,000	SH	SOLE	2	75,000		
HOUSEHOLD INTL INC	EQUITY	441815107	10268	206,600	SH	SOLE	2	206,600		
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	105	3,616	SH	DEFINED	1		3,616	
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	192	5,353	SH	DEFINED	1		5,353	

HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	6	177,000	SH	SOLE	3	177,000	
HPL TECHNOLOGIES INC	EQUITY	40426C105	49	3,235	SH	DEFINED	1		3,235
HRPT PROPERTIES TRUST	EQUITY	40426W101	407	45,994	SH	DEFINED	1		45,994
HUBBELL INC. CLASS B	EQUITY	443510201	2599	76,107	SH	DEFINED	1		76,107
HUDSON CITY BANCORP	EQUITY	443683107	21	1,077	SH	DEFINED	1		1,077
HUDSON RIVER BANCORP.	EQUITY	444128102	147	5,436	SH	DEFINED	1		5,436
HUGHES SUPPLY, INC.	EQUITY	444482103	382	8,516	SH	DEFINED	1		8,516
HUMAN GENOME SCIENCES INC	EQUITY	444903108	670	50,000	SH	SOLE	2	50,000	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	71	5,330	SH	DEFINED	1		5,330
Humana Inc.	EQUITY	444859102	1250	80,000	SH	DEFINED	4		80,000
HUMANA, INC.	EQUITY	444859102	1225	78,398	SH	DEFINED	1		78,398
HUMBOLDT BANCORP	EQUITY	445069107	54	3,196	SH	DEFINED	1		3,196
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2225	114,847	SH	DEFINED	1		114,847
HUSDON UNITED BANCORP	EQUITY	444165104	18	647	SH	DEFINED	1		647
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	141	9,044	SH	DEFINED	1		9,044
HYDRIL COMPANY	EQUITY	448774109	111	4,129	SH	DEFINED	1		4,129
HYPERCOM CORP	EQUITY	44913M105	93	12,061	SH	DEFINED	1		12,061
HYPERION SOLUTIONS CORP	EQUITY	44914M104	217	11,890	SH	DEFINED	1		11,890
I2 TECHNOLOGIES	EQUITY	465754109	25	17,103	SH	DEFINED	1		17,103
IBERIABANK CORP	EQUITY	450828108	87	2,144	SH	DEFINED	1		2,144
IBM	EQUITY	459200101	336	3,671	SH	SOLE	2	3,671	
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	2602	107,492	SH	DEFINED	1		107,492
Icon Plc - Sponsored ADR	EQUITY	45103T107	1568	55,000	SH	DEFINED	1		55,000
ICOS CORPORATION	EQUITY	449295104	41	2,410	SH	DEFINED	1		2,410
ICT GROUP INC	EQUITY	44929Y101	20	1,095	SH	DEFINED	1		1,095
ICTS INTERNATIONAL NV	EQUITY	N43837108	686	98,000	SH	DEFINED	1		98,000
ICU MEDICAL, INC.	EQUITY	44930G107	116	3,766	SH	DEFINED	1		3,766
IDACORP, INC.	EQUITY	451107106	1345	48,544	SH	DEFINED	1		48,544
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	3545	100,000	SH	SOLE	2	100,000	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	20451	576,900	SH	SOLE	2	576,900	
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7152	201,757	SH	DEFINED	1		201,757
IDENTIX INC	EQUITY	451906101	117	16,030	SH	DEFINED	1		16,030
IDEX CORP.	EQUITY	45167R104	331	9,890	SH	DEFINED	1		9,890
IDEXX LABORATORIES, INC.	EQUITY	45168D104	293	11,367	SH	DEFINED	1		11,367
IDINE REWARDS NETWORK	EQUITY	45168A100	58	5,000	SH	DEFINED	1		5,000
IDT CORP.	EQUITY	448947101	12	719	SH	DEFINED	1		719
IDX SYSTEMS CORP.	EQUITY	449491109	79	6,039	SH	DEFINED	1		6,039
IGATE CORP	EQUITY	45169U105	33	7,187	SH	DEFINED	1		7,187
IGEN INTERNATIONAL, INC.	EQUITY	449536101	170	5,385	SH	DEFINED	1		5,385
IHOP CORP.	EQUITY	449623107	208	7,053	SH	DEFINED	1		7,053
II-VI INC	EQUITY	902104108	58	3,899	SH	DEFINED	1		3,899
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	20	2,083	SH	DEFINED	1		2,083
ILEX ONCOLOGY INC	EQUITY	451923106	163	11,587	SH	DEFINED	1		11,587
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	4	65,000	SH	SOLE	3	65,000	
Illinois Tool Works Inc	EQUITY	452308109	2391	35,000	SH	DEFINED	4		35,000
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	9382	137,360	SH	DEFINED	1		137,360
ILLUMINA INC	EQUITY	452327109	57	8,472	SH	DEFINED	1		8,472
IMAGEX.COM INC	EQUITY	45244D102	356	791,393	SH	DEFINED	1		791,393
IMAGISTICS INTL INC	EQUITY	45247T104	137	6,400	SH	DEFINED	1		6,400
I-MANY INC	EQUITY	44973Q103	40	14,397	SH	DEFINED	1		14,397
IMATION CORP.	EQUITY	45245A107	1706	57,317	SH	DEFINED	1		57,317
IMC GLOBAL INC	EQUITY	449669100	2250	180,000	SH	SOLE	2	180,000	
IMC GLOBAL INC	EQUITY	449669100	15176	760,500	SH	SOLE	2	760,500	
IMC GLOBAL, INC.	EQUITY	449669100	9850	788,036	SH	DEFINED	1		788,036
IMCLONE SYSTEMS	EQUITY	45245W109	177	20,388	SH	DEFINED	1		20,388
IMCO RECYCLING INC	EQUITY	449681105	42	4,247	SH	DEFINED	1		4,247
IMMUCOR INC	EQUITY	452526106	52	2,234	SH	DEFINED	1		2,234
IMMUNEX CORP.	EQUITY	452528102	20659	924,760	SH	DEFINED	1		924,760
IMMUNOGEN INC	EQUITY	45253H101	39	14,337	SH	DEFINED	1		14,337
IMMUNOMEDICS, INC.	EQUITY	452907108	76	14,599	SH	DEFINED	1		14,599

IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	190	14,077	SH	DEFINED	1		14,077	
IMPATH INC.	EQUITY	45255G101	113	6,292	SH	DEFINED	1		6,292	
IMPAX LABORATORIES INC	EQUITY	45256B101	70	9,307	SH	DEFINED	1		9,307	
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	45	3,472	SH	DEFINED	1		3,472	
IMS HEALTH, INC.	EQUITY	449934108	3315	184,701	SH	DEFINED	1		184,701	
INAMED CORP	EQUITY	453235103	114	4,256	SH	DEFINED	1		4,256	
INCO LIMITED	EQUITY	453258402	1851	81,760	SH	DEFINED	1		81,760	
Incyte Genomics	EQUITY	45337C102	145	20,000	SH	DEFINED	4		20,000	
INCYTE GENOMICS, INC.	EQUITY	45337C102	799	109,897	SH	DEFINED	1		109,897	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2142	74,549	SH	DEFINED	1		74,549	
INDEPENDENCE HLDG CO N	EQUITY	453440307	26	1,168	SH	DEFINED	1		1,168	
INDEPENDENT BANK CORP.	EQUITY	453838104	231	8,490	SH	DEFINED	1		8,490	
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	16	13,497	SH	DEFINED	1		13,497	
INDYMAC BANCORP, INC.	EQUITY	456607100	1778	78,377	SH	DEFINED	1		78,377	
INET TECHNOLOGY	EQUITY	45662V105	28	4,185	SH	DEFINED	1		4,185	
INFOCUS CORPORATION	EQUITY	45665B106	745	63,271	SH	DEFINED	1		63,271	
INFOGRAMES INC.	EQUITY	45665T107	5	1,995	SH	DEFINED	1		1,995	
INFONET SERVICES COR	EQUITY	45666T106	56	22,399	SH	DEFINED	1		22,399	
INFORMATICA CORP	EQUITY	45666Q102	145	20,435	SH	DEFINED	1		20,435	
INFORMATION HOLDINGS INC.	EQUITY	456727106	89	3,640	SH	DEFINED	1		3,640	
INFORMATION RESOURCES, INC.	EQUITY	456905108	92	9,792	SH	DEFINED	1		9,792	
INFORTE CORP	EQUITY	45677R107	23	2,288	SH	DEFINED	1		2,288	
INFOUSA INC. CLASS B	EQUITY	456818301	50	9,144	SH	DEFINED	1		9,144	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	1142	25,000	SH	SOLE	2	25,000		
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3867	84,690	SH	DEFINED	1		84,690	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	45	3,551	SH	DEFINED	1		3,551	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	16	1,170	SH	DEFINED	1		1,170	
INHALE THERAPEUTIC S	EQUITY	457191104	187	19,710	SH	DEFINED	1		19,710	
Inhale Therapeutic System	EQUITY	457191104	190	20,000	SH	DEFINED	4		20,000	
INKTOMI CORP.	EQUITY	457277101	46	51,884	SH	DEFINED	1		51,884	
INNKEEPERS USA TRUST	EQUITY	4576J0104	80	8,359	SH	DEFINED	1		8,359	
INPUT/OUTPUT, INC.	EQUITY	457652105	144	15,988	SH	DEFINED	1		15,988	
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	15	3,102	SH	DEFINED	1		3,102	
INSIGHT COMMUNICATIO	EQUITY	45768V108	173	14,743	SH	DEFINED	1		14,743	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	369	14,633	SH	DEFINED	1		14,633	
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	68	6,952	SH	DEFINED	1		6,952	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	171	8,089	SH	DEFINED	1		8,089	
INSTINET GROUP INCORPORATED	EQUITY	457750107	4	601	SH	DEFINED	1		601	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	69	3,547	SH	DEFINED	1		3,547	
INSWEB CORP	EQUITY	45809K202	21	9,194	SH	DEFINED	1		9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	123	5,511	SH	DEFINED	1		5,511	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	10092	483,900	SH	SOLE	2	483,900		
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	144	6,606	SH	DEFINED	1		6,606	
INTEGRAL SYS INC MD COM	EQUITY	45810H107	3	158,200	SH	SOLE	3	158,200		
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	72	3,294	SH	DEFINED	1		3,294	
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	13	660	SH	DEFINED	1		660	
INTEGRATED DEFENSE TEC	EQUITY	45819B101	74	2,504	SH	DEFINED	1		2,504	
INTEGRATED DEFENSE TEC COM	EQUITY	45819B101	18	608,100	SH	SOLE	3	599,700		8,400
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2496	137,591	SH	DEFINED	1		137,591	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	68	10,859	SH	DEFINED	1		10,859	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	85	9,548	SH	DEFINED	1		9,548	
Intel	EQUITY	458140100	438	24,000	SH	DEFINED	4		24,000	
INTEL CORP	EQUITY	458140100	8042	440,198	SH	SOLE	2	440,198		
INTEL CORP	EQUITY	458140100	18630	1,019,762	SH	SOLE	2	1,019,762		
INTEL CORP.	EQUITY	458140100	88679	4,853,780	SH	DEFINED	1		4,853,780	
INTER PARFUMS INC	EQUITY	458334109	8	1,175	SH	DEFINED	1		1,175	
INTERACTIVE DATA CORP	EQUITY	45840J107	7	499	SH	DEFINED	1		499	
INTERCEPT INC	EQUITY	45845L107	107	5,187	SH	DEFINED	1		5,187	
INTERCHANGE FINL SVCS	EQUITY	458447109	57	2,042	SH	DEFINED	1		2,042	
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	176	19,413	SH	DEFINED	1		19,413	

INTERFACE, INC. CLASS A	EQUITY	458665106	125	15,573	SH	DEFINED	1		15,573	
INTERGRAPH CORP.	EQUITY	458683109	312	17,885	SH	DEFINED	1		17,885	
INTERLAND INC	EQUITY	458727104	138	43,704	SH	DEFINED	1		43,704	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	106	5,271	SH	DEFINED	1		5,271	
INTERMET CORP	EQUITY	45881K104	82	7,681	SH	DEFINED	1		7,681	
INTERMUNE INC.	EQUITY	45884X103	188	8,894	SH	DEFINED	1		8,894	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	342	8,101	SH	DEFINED	1		8,101	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2363	41,675	SH	DEFINED	1		41,675	
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	147	5,637	SH	DEFINED	1		5,637	
INTERNATIONAL PAPER CO	EQUITY	460146103	1307	30,000	SH	SOLE	2	30,000		
INTERNATIONAL PAPER CO	EQUITY	460146103	11595	266,059	SH	SOLE	2	266,059		
INTERNATIONAL PAPER CO.	EQUITY	460146103	9442	216,660	SH	DEFINED	1		216,660	
International Rectifier	EQUITY	460254105	583	20,000	SH	DEFINED	4		20,000	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2393	82,089	SH	DEFINED	1		82,089	
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2739	68,293	SH	DEFINED	1		68,293	
INTERNATIONAL WIRELESS COM	EQUITY	460586504	18	181,292	SH	SOLE	2	181,292		
INTERNET SECURITY SY	EQUITY	46060X107	988	75,279	SH	DEFINED	1		75,279	
INTERPOOL, INC.	EQUITY	46062R108	35	2,003	SH	DEFINED	1		2,003	
INTERPORE INTERNATIONAL	EQUITY	46062W107	60	6,154	SH	DEFINED	1		6,154	
INTERPUBLIC GROUP CORP	EQUITY	460690100	4266	172,300	SH	DEFINED	1		172,300	
INTERSIL CORP -CL A	EQUITY	460695109	3750	175,387	SH	DEFINED	1		175,387	
INTERSILL CORP	EQUITY	460695109	38	1,789,326	SH	SOLE	3	1,601,924		174,602
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	2058	71,257	SH	DEFINED	1		71,257	
INTERTAN INC.	EQUITY	461120107	93	8,343	SH	DEFINED	1		8,343	
INTER-TEL, INC.	EQUITY	458372109	111	6,462	SH	DEFINED	1		6,462	
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	79	26,153	SH	DEFINED	1		26,153	
INTERWOVEN INC	EQUITY	46114T102	115	37,851	SH	DEFINED	1		37,851	
INTL BUSINESS MACHINES CORP	EQUITY	459200101	88825	1,233,675	SH	DEFINED	1		1,233,675	
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	29	3,772	SH	DEFINED	1		3,772	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1407	43,309	SH	DEFINED	1		43,309	
INTRADO INC	EQUITY	46117A100	105	5,432	SH	DEFINED	1		5,432	
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	152	75,000	SH	SOLE	2	75,000		
Intuit	EQUITY	461202103	1094	22,000	SH	DEFINED	4		22,000	
INTUIT	EQUITY	461202103	2983	60,000	SH	SOLE	2	60,000		
INTUIT	EQUITY	461202103	5797	116,600	SH	SOLE	2	116,600		
INTUIT, INC.	EQUITY	461202103	6061	121,901	SH	DEFINED	1		121,901	
INTUITIVE SURGICAL INC	EQUITY	46120E107	91	10,742	SH	DEFINED	1		10,742	
INVACARE CORP.	EQUITY	461203101	348	9,395	SH	DEFINED	1		9,395	
INVERESK RESH GROUP COM	EQUITY	461238107	6	450,000	SH	SOLE	3	450,000		
INVERESK RESH GROUP INC	EQUITY	461238107	1301	100,000	SH	SOLE	2	100,000		
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	48	2,375	SH	DEFINED	1		2,375	
INVESTMENT TEC GRP NEW COM	EQUITY	46145F105	25	776,190	SH	SOLE	3	763,540		12,650
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	2079	63,585	SH	DEFINED	1		63,585	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2784	82,995	SH	DEFINED	1		82,995	
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	105	9,866	SH	DEFINED	1		9,866	
INVISION TECHNOLOGIES	EQUITY	461851107	100	4,129	SH	DEFINED	1		4,129	
INVITROGEN CORP	EQUITY	46185R100	69	2,166	SH	DEFINED	1		2,166	
IOMEGA CORP	EQUITY	462030305	235	18,271	SH	DEFINED	1		18,271	
IONICS, INC.	EQUITY	462218108	152	6,261	SH	DEFINED	1		6,261	
IPC HOLDINGS LTD	EQUITY	G4933P101	357990	11,722,000	SH	DEFINED	1		11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	27	871	SH	DEFINED	1		871	
IRON MTN INC DEL COM	EQUITY	462846106	91	2,944,320	SH	SOLE	3	2,784,154		152,666
IRON MTN INC PA	EQUITY	462846106	4011	130,000	SH	SOLE	2	130,000		
IRT PROPERTY CO.	EQUITY	450058102	153	11,983	SH	DEFINED	1		11,983	
IRWIN FINANCIAL CORP.	EQUITY	464119106	110	5,486	SH	DEFINED	1		5,486	
IRWIN FINL CORP COM	EQUITY	464119106	14	706,100	SH	SOLE	3	706,100		
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	114	2,000	SH	DEFINED	1		2,000	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	428	5,425	SH	DEFINED	1		5,425	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	188	3,800	SH	DEFINED	1		3,800	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	873	17,600	SH	DEFINED	1		17,600	

ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	158	16,653	SH	DEFINED	1		16,653	
ISLE OF CAPRI CASINOS	EQUITY	464592104	115	5,663	SH	DEFINED	1		5,663	
ISTAR FINANCIAL INC	EQUITY	45031U101	12831	450,227	SH	DEFINED	1		450,227	
ITLA CAP CORP	EQUITY	450565106	49	1,649	SH	DEFINED	1		1,649	
ITRON, INC.	EQUITY	465741106	179	6,827	SH	DEFINED	1		6,827	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	330	15,155	SH	DEFINED	1		15,155	
ITT INDUSTRIAL INC	EQUITY	450911102	2967	42,029	SH	DEFINED	1		42,029	
ITXC CORP	EQUITY	45069F109	35	6,774	SH	DEFINED	1		6,774	
IVAX CORP.	EQUITY	465823102	3154	292,067	SH	DEFINED	1		292,067	
IVEX PACKAGING CORP.	EQUITY	465855104	118	5,172	SH	DEFINED	1		5,172	
IXIA	EQUITY	45071R109	45	7,674	SH	DEFINED	1		7,674	
IXYS CORP.	EQUITY	46600W106	20	3,735	SH	DEFINED	1		3,735	
J & J SNACK FOODS CORP	EQUITY	466032109	98	2,169	SH	DEFINED	1		2,169	
J JILL GROUP INC	EQUITY	466189107	163	4,286	SH	DEFINED	1		4,286	
J P MORGAN CHASE + CO	EQUITY	46625H100	10029	295,675	SH	SOLE	2	295,675		
J P MORGAN CHASE + CO	EQUITY	46625H100	32933	970,889	SH	SOLE	2	970,889		
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1595	54,031	SH	DEFINED	1		54,031	
J.C. PENNEY CO., INC.	EQUITY	708160106	2741	124,462	SH	DEFINED	1		124,462	
J.D. EDWARDS & CO.	EQUITY	281667105	17	1,399	SH	DEFINED	1		1,399	
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	47118	1,389,080	SH	DEFINED	1		1,389,080	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	29	1,783	SH	DEFINED	1		1,783	
JABIL CIRCUIT, INC.	EQUITY	466313103	1917	90,830	SH	DEFINED	1		90,830	
JACK IN THE BOX INC.	EQUITY	466367109	419	13,170	SH	DEFINED	1		13,170	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2437	70,065	SH	DEFINED	1		70,065	
JACOBS ENGR GROUP INC	EQUITY	469814107	2643	76,000	SH	SOLE	2	76,000		
JAKKS PACIFIC, INC.	EQUITY	47012E106	146	8,220	SH	DEFINED	1		8,220	
JARDEN CORP	EQUITY	471109108	81	4,109	SH	DEFINED	1		4,109	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	282	9,989	SH	DEFINED	1		9,989	
JDN REALITY CORP.	EQUITY	465917102	155	12,431	SH	DEFINED	1		12,431	
JDS UNIPHASE CORP	EQUITY	46612J101	1785	668,671	SH	DEFINED	1		668,671	
JEFFERIES GROUP, INC.	EQUITY	472319102	291	6,902	SH	DEFINED	1		6,902	
JEFFERSON-PILOT CORP.	EQUITY	475070108	361	69,603	SH	DEFINED	1		69,603	
JETBLUE AIRWAYS CORP	EQUITY	477143101	4	84	SH	DEFINED	1		84	
JLG INDUSTRIES, INC.	EQUITY	466210101	211	15,047	SH	DEFINED	1		15,047	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2690	78,819	SH	DEFINED	1		78,819	
JO-ANN STORES INC [A]	EQUITY	47758P109	149	5,112	SH	DEFINED	1		5,112	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	7967	226,340	SH	DEFINED	1		226,340	
JOHN NUVEEN CO-CL A	EQUITY	478035108	8	300	SH	DEFINED	1		300	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	16	649	SH	DEFINED	1		649	
JOHNSON & JOHNSON	EQUITY	478160104	39156	749,265	SH	SOLE	2	749,265		
JOHNSON & JOHNSON	EQUITY	478160104	76404	1,462,000	SH	DEFINED	1			
JOHNSON + JOHNSON	EQUITY	478160104	12813	245,175	SH	SOLE	2	245,175		
Johnson and Johnson	EQUITY	478160104	3920	75,000	SH	DEFINED	4		75,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	5864	71,852	SH	DEFINED	1		71,852	
JOHNSON CTLS INC	EQUITY	478366107	1224	15,000	SH	SOLE	2	15,000		
JOHNSON CTLS INC	EQUITY	478366107	3313	40,600	SH	SOLE	2	40,600		
JOHNSON OUTDOORS INC	EQUITY	479167108	22	1,310	SH	DEFINED	1		1,310	
JONES APPAREL GROUP COM	EQUITY	480074103	14	360,302	SH	SOLE	3	305,200		51,702
JONES APPAREL GROUP, INC.	EQUITY	480074103	15545	414,540	SH	DEFINED	1		414,540	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	267	10,807	SH	DEFINED	1		10,807	
JOURNAL REGISTER CO.	EQUITY	481138105	195	9,722	SH	DEFINED	1		9,722	
JOY GLOBAL INC.	EQUITY	481165108	267	15,405	SH	DEFINED	1		15,405	
JP MORGAN CHASE CO	EQUITY	46622H100	82	2,500	SH	SOLE	2	2,500		
JP REALITY, INC.	EQUITY	46624A106	127	4,769	SH	DEFINED	1		4,769	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	99	17,524	SH	DEFINED	1		17,524	
K V PHARMACEUT [A]	EQUITY	482740206	198	7,330	SH	DEFINED	1		7,330	
K.FORCE INC.	EQUITY	493732101	41	6,920	SH	DEFINED	1		6,920	
K2, INC.	EQUITY	482732104	66	6,406	SH	DEFINED	1		6,406	
KADANT INC	EQUITY	48282T104	72	4,373	SH	DEFINED	1		4,373	
KAMAN CORP., CLASS A	EQUITY	483548103	134	7,998	SH	DEFINED	1		7,998	

KANA SOFTWARE INC.	EQUITY	483600300		43	SH	DEFINED	1		43
KANEB SERVICES LLC	EQUITY	484173109	491	24,540	SH	DEFINED	1		24,540
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	50	1,302	SH	DEFINED	1		1,302
KANSAS CITY SOUTHERN	EQUITY	485170302	365	21,453	SH	DEFINED	1		21,453
KAYDON CORP.	EQUITY	486587108	1138	48,212	SH	DEFINED	1		48,212
KB HOME	EQUITY	48666K109	1220	23,688	SH	DEFINED	1		23,688
KEANE, INC.	EQUITY	486665102	1460	117,767	SH	DEFINED	1		117,767
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	30	2,111	SH	DEFINED	1		2,111
KELLOGG CO.	EQUITY	487836108	6575	183,360	SH	DEFINED	1		183,360
KELLWOOD CO.	EQUITY	488044108	266	8,195	SH	DEFINED	1		8,195
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1406	52,038	SH	DEFINED	1		52,038
KEMET CORP.	EQUITY	488360108	2715	151,992	SH	DEFINED	1		151,992
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	51	3,769	SH	DEFINED	1		3,769
KENNAMETAL INC COM	EQUITY	489170100	29	788,983	SH	SOLE	3	775,483	13,500
KENNAMETAL, INC.	EQUITY	489170100	2007	54,830	SH	DEFINED	1		54,830
KENSEY NASH CORP	EQUITY	490057106	42	2,583	SH	DEFINED	1		2,583
KERR MCGEE CORP	EQUITY	492386107	2724	50,871	SH	DEFINED	1		50,871
KERR-MC GEE CORPORATION	EQUITY	492386107	54	1,000	SH	SOLE	2	1,000	
KEY BANK NA	EQUITY	493267108	5554	203,440	SH	DEFINED	1		203,440
KEY ENERGY SERVICES INC	EQUITY	492914106	363	34,532	SH	DEFINED	1		34,532
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	98	5,027	SH	DEFINED	1		5,027
KEYNOTE SYSTEMS INC	EQUITY	493308100	63	8,585	SH	DEFINED	1		8,586
KEYSPAN CORPORATION	EQUITY	49337W100	10462	277,866	SH	DEFINED	1		277,866
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	70	3,668	SH	DEFINED	1		3,668
KEYSTONE PROPERTY TRUST	EQUITY	493596100	81	5,107	SH	DEFINED	1		5,107
KILROY REALTY CORP.	EQUITY	49427F108	3088	115,433	SH	DEFINED	1		115,433
KIMBALL INTERNATIONAL, INC.									
CLASS B	EQUITY	494274103	198	12,084	SH	DEFINED	1		12,084
KIMBERLY-CLARK CORP.	EQUITY	494368103	23106	372,680	SH	DEFINED	1		372,680
KIMCO REALTY	EQUITY	49446R109	2841	84,826	SH	DEFINED	1		84,826
KIMCO REALTY CORP COM	EQUITY	49446R109	26	780,250	SH	SOLE	3	631,423	148,827
Kinder Morgan Energy Partners	EQUITY	494550106	1885	60,000	SH	DEFINED	4		60,000
KINDER MORGAN INC.	EQUITY	49455P101	2133	56,115	SH	DEFINED	1		55,455
KINDRED HEALTHCARE INC	EQUITY	494580103	179	4,034	SH	DEFINED	1		4,034
KING PHARMACEUTICALS INC	EQUITY	495582108	27	1,460	SH	SOLE	2	1,460	
KING PHARMACEUTICALS, INC.	EQUITY	495582108	2858	128,446	SH	DEFINED	1		128,446
KIRBY CORP.	EQUITY	497266106	163	6,652	SH	DEFINED	1		6,652
KLA-TENCOR CORP.	EQUITY	482480100	4131	93,914	SH	DEFINED	1		93,914
KMART CORP.	EQUITY	482584109	183	177,969	SH	DEFINED	1		177,969
KNIGHT TRADING GROUP	EQUITY	499063105	152	29,067	SH	DEFINED	1		29,067
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	198	8,541	SH	DEFINED	1		8,541
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	20267	1,408,530	SH	DEFINED	1		1,408,530
KNIGHT-RIDDER, INC.	EQUITY	499040103	2447	38,865	SH	DEFINED	1		38,865
KOGER EQUITY, INC.	EQUITY	500228101	4511	233,712	SH	DEFINED	1		233,712
KOHL'S CORP	EQUITY	500255104	8953	127,758	SH	SOLE	2	127,758	
KOHL'S CORP	EQUITY	500255104	22952	327,514	SH	SOLE	2	327,514	
KOHL'S CORP.	EQUITY	500255104	32099	458,040	SH	DEFINED	1		458,040
KONNKLIJKE PHILIPS ELECTRS	EQUITY	500472303	1656	60,000	SH	SOLE	2	60,000	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	4293	87,347	SH	DEFINED	1		87,347
KOPIN CORP.	EQUITY	500600101	163	24,756	SH	DEFINED	1		24,756
Korea Electric Power Corp.									
Kepeco Sp A	EQUITY	500631106	974	59,500	SH	DEFINED	1		59,500
KORN/FERRY INTERNATIONAL	EQUITY	500643200	562	61,785	SH	DEFINED	1		61,785
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	39	1,934	SH	DEFINED	1		1,934
KOSAN BIOSCIENCES INC	EQUITY	50064W107	53	6,125	SH	DEFINED	1		6,125
KPMG CONSULTING INC	EQUITY	48265R109	29	1,984	SH	DEFINED	1		1,984
KRAFT FOODS INC	EQUITY	50075N104	6759	165,060	SH	DEFINED	1		165,060
KRAMONT REALTY TRUST	EQUITY	50075Q107	2419	151,275	SH	DEFINED	1		151,275
KRISPY KREME DOUGHNU	EQUITY	501014104	19	577	SH	DEFINED	1		577
KROGER CO.	EQUITY	501044101	7082	355,860	SH	DEFINED	1		355,860
KROLL INC.	EQUITY	501049100	161	7,691	SH	DEFINED	1		7,691
KROLL INC.	EQUITY	501049100	30300	1,444,212	SH	DEFINED	1		1,444,212

KRONOS, INC.	EQUITY	501052104	214	7,027	SH	DEFINED	1		7,027	
K-SWISS, INC.	EQUITY	482686102	109	4,200	SH	DEFINED	1		4,200	
KT CORP ADR	EQUITY	48268K101	318	14,700	SH	DEFINED	1		14,700	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	218	17,592	SH	DEFINED	1		17,592	
KULICKE + SOFFA INDS INC	EQUITY	501242101	1487	120,000	SH	SOLE	2	120,000		
KYPHON INC	EQUITY	501577100	31	2,151	SH	DEFINED	1		2,151	
KYPHON INC	EQUITY	501577100	109	7,500	SH	SOLE	2	7,500		
L S B BANCSHARES N C	EQUITY	502158108	60	3,017	SH	DEFINED	1		3,017	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	6491	120,211	SH	DEFINED	1		120,211	
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	13	242,100	SH	SOLE	3	210,400		29,200
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	94	15,116	SH	DEFINED	1		15,116	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	356	49,093	SH	DEFINED	1		49,093	
Lab Corp of America Holdings	EQUITY	50540R409	1095	23,996	SH	DEFINED	4		23,996	
LABONE INC NEW	EQUITY	50540L105	49	1,894	SH	DEFINED	1		1,894	
LABOR READY, INC.	EQUITY	50540I208	85	14,606	SH	DEFINED	1		14,606	
LABORATORY CORP OF AMERICA	EQUITY	50540R409	15	323,600	SH	SOLE	3	280,800		39,400
LABRANCHE & CO. INC.	EQUITY	505447102	1740	75,973	SH	DEFINED	1		75,973	
LACLEDE GAS CO.	EQUITY	505597104	1861	79,250	SH	DEFINED	1		79,250	
LADISH CO., INC.	EQUITY	505754200	40	3,257	SH	DEFINED	1		3,257	
LAFARGE NORTH AMERIC	EQUITY	505862102	557	15,857	SH	DEFINED	1		15,857	
LAKELAND BANCORP INC	EQUITY	511637100	88	3,978	SH	DEFINED	1		3,978	
LAKELAND FINL CORP	EQUITY	511656100	53	1,821	SH	DEFINED	1		1,821	
LAM RESEARCH CORP.	EQUITY	512807108	2959	164,574	SH	DEFINED	1		164,574	
LAM RESH CORP	EQUITY	512807108	4074	226,600	SH	SOLE	2	226,600		
LAMAR ADVERTISING CO	EQUITY	512815101	39	1,042	SH	DEFINED	1		1,042	
LAMAR CORP CV	EQUITY	512815AF8	13	13,228,000	PRN	SOLE	3	11,016,000		2,050,000
LANCASTER COLONY CORP.	EQUITY	513847103	1683	47,208	SH	DEFINED	1		47,208	
LANCE, INC.	EQUITY	514606102	126	8,658	SH	DEFINED	1		8,658	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	209	6,629	SH	DEFINED	1		6,629	
LANDAUER, INC.	EQUITY	51476K103	113	2,908	SH	DEFINED	1		2,908	
LANDRY'S RESTAURANTS INC.	EQUITY	515081103	200	7,823	SH	DEFINED	1		7,823	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	291	2,720	SH	DEFINED	1		2,720	
LANNETT CO INC	EQUITY	516012101	48	1,326	SH	DEFINED	1		1,326	
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	7	424,000	SH	SOLE	3	345,337		78,663
LASALLE HOTEL PROPERTIES	EQUITY	517942108	95	6,010	SH	DEFINED	1		6,010	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1491	170,557	SH	DEFINED	1		170,557	
LAWSON PRODUCTS, INC.	EQUITY	520776105	54	1,748	SH	DEFINED	1		1,748	
LAWSON SOFTWARE	EQUITY	520780107	29	5,014	SH	DEFINED	1		5,014	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	19	736	SH	DEFINED	1		736	
LEAR CORP	EQUITY	521865105	3901	84,344	SH	DEFINED	1		84,344	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	69	3,730	SH	DEFINED	1		3,730	
LECROY CORP	EQUITY	52324W109	35	2,949	SH	DEFINED	1		2,949	
LEE ENTERPRISES, INC.	EQUITY	523768109	2000	57,140	SH	DEFINED	1		57,140	
LEEDS FED BANKSHARES I	EQUITY	524226107	14	442	SH	DEFINED	1		442	
LEGATO SYSTEMS, INC.	EQUITY	524651106	635	176,384	SH	DEFINED	1		176,384	
LEGG MASON, INC.	EQUITY	524901105	4096	83,010	SH	DEFINED	1		83,011	
LEGGETT & PLATT, INC.	EQUITY	524660107	2123	90,713	SH	DEFINED	1		90,713	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5627	90,000	SH	SOLE	2	90,000		
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	15311	244,900	SH	SOLE	2	244,900		
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7703	123,210	SH	DEFINED	1		123,210	
LENDING TREE INC	EQUITY	52602Q105	30	2,347	SH	DEFINED	1		2,347	
LENNAR CORP COM	EQUITY	526057104	53	863,296	SH	SOLE	3	826,151		37,145
LENNAR CORP.	EQUITY	526057104	6335	103,516	SH	DEFINED	1		103,516	
LENNOX INTERNATIONAL INC	EQUITY	526107107	274	15,241	SH	DEFINED	1		15,241	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2255	71,221	SH	DEFINED	1		71,221	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	13	4,479	SH	DEFINED	1		4,479	
LEXAR MEDIA INC	EQUITY	52886P104	1057	247,626	SH	DEFINED	1		247,626	
LEXICON GENETICS INC.	EQUITY	528872104	58	11,948	SH	DEFINED	1		11,948	
LEXINGTON CORP. PROPERRIES	EQUITY	529043101	138	8,340	SH	DEFINED	1		8,340	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	3956	72,717	SH	DEFINED	1		72,017	

LIBBEY, INC.	EQUITY	529898108	187	5,485	SH	DEFINED	1		5,485	
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	101	38,146	SH	DEFINED	1		38,146	
LIBERTY CORP.	EQUITY	530370105	240	6,015	SH	DEFINED	1		6,015	
LIBERTY LIVEWIRE CORP	EQUITY	530709104	5	1,725	SH	DEFINED	1		1,725	
LIBERTY MEDIA CORP A	EQUITY	530718105	137	15,700	SH	SOLE	2	15,700		
LIBERTY PROPERTY TRUST	EQUITY	531172104	5435	155,282	SH	DEFINED	1		155,282	
LIFECORE BIOMEDICAL IN	EQUITY	532187101	40	3,563	SH	DEFINED	1		3,563	
LIFELINE SYS INC	EQUITY	532192101	38	1,428	SH	DEFINED	1		1,428	
LIFEPOINT HOSPITALS HLDG	EQUITY	532191109	1850	50,949	SH	DEFINED	1		50,949	
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	267	18,429	SH	DEFINED	1		18,429	
LIGHTBRIDGE INC	EQUITY	532226107	85	10,089	SH	DEFINED	1		10,089	
Lilly (Eli) & Co Com Stk	EQUITY	532457108	342	6,070	SH	DEFINED	1		6,070	
LILLY ELI COMPANY	EQUITY	532457108	68	1,250	SH	SOLE	2	1,250		
LIMITED BRANDS INC	EQUITY	532716107	8393	340,000	SH	SOLE	2	340,000		
LIMITED BRANDS INC	EQUITY	532716107	12725	597,400	SH	SOLE	2	597,400		
LIMITED BRANDS, INC.	EQUITY	532716107	4966	233,140	SH	DEFINED	1		233,140	
LIN TV CORP	EQUITY	532774106	7	241	SH	DEFINED	1		241	
LIN TV CORP	EQUITY	532774106	2231	82,500	SH	SOLE	2	82,500		
LIN TV CORP CL A	EQUITY	532774106	14	516,778	SH	SOLE	3	496,200		20,578
LINCARE HOLDINGS, INC.	EQUITY	532791100	4486	138,898	SH	DEFINED	1		138,898	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	305	11,341	SH	DEFINED	1		11,341	
LINCOLN NATIONAL CORP.	EQUITY	534187109	5074	120,816	SH	DEFINED	1		120,816	
LINCOLN NATL CORP IND	EQUITY	534187109	32	830	SH	SOLE	2	830		
LINDSAY MANUFACTURING CO.	EQUITY	535555106	82	3,557	SH	DEFINED	1		3,557	
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	4848	154,260	SH	DEFINED	1		154,260	
LINENS N THINGS INC	EQUITY	535679104	9010	274,600	SH	SOLE	2	274,600		
LINENS 'N THINGS, INC.	EQUITY	535679104	392	11,939	SH	DEFINED	1		11,939	
LITHIA MOTORS, INC.	EQUITY	536797103	104	3,879	SH	DEFINED	1		3,879	
LITTELFUSE, INC.	EQUITY	537008104	162	6,988	SH	DEFINED	1		6,988	
LIZ CLAIBORNE, INC.	EQUITY	539320101	1570	49,383	SH	DEFINED	1		49,383	
LNR PROPERTY CORP.	EQUITY	501940100	276	8,006	SH	DEFINED	1		8,006	
LOCAL FINANCIAL CORP.	EQUITY	539553107	112	6,840	SH	DEFINED	1		6,840	
LOCKHEED MARTIN CORP	EQUITY	539830109	17424	250,700	SH	SOLE	2	250,700		
LOCKHEED MARTIN CORP	EQUITY	539830109	38531	554,400	SH	SOLE	2	554,400		
LOCKHEED MARTIN CORP.	EQUITY	539830109	14054	202,220	SH	DEFINED	1		202,220	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	57	3,933	SH	DEFINED	1		3,933	
LOEWS CORP.	EQUITY	540424108	4874	91,979	SH	DEFINED	1		91,979	
LO-JACK CORPORATION	EQUITY	539451104	665	190,100	SH	DEFINED	1		190,100	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	161	6,815	SH	DEFINED	1		6,815	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	233	10,186	SH	DEFINED	1		10,186	
LONGS DRUG STORES CORP.	EQUITY	543162101	1692	59,803	SH	DEFINED	1		59,803	
LONGVIEW FIBRE CO.	EQUITY	543213102	787	83,538	SH	DEFINED	1		83,538	
LOOKSMART LTD	EQUITY	543442107	48	24,408	SH	DEFINED	1		24,408	
LOUDCLOUD INC	EQUITY	545735102	8	5,732	SH	DEFINED	1		5,732	
LOUISIANA PACIFIC CORP.	EQUITY	546347105	962	90,808	SH	DEFINED	1		90,808	
LOWE'S COMPANIES, INC.	EQUITY	548661107	30270	666,750	SH	DEFINED	1		666,750	
LOWES COS INC COM	EQUITY	548661107	5	104,000	SH	SOLE	3	104,000		
LSI INDUSTRIES, INC.	EQUITY	50216C108	94	5,105	SH	DEFINED	1		5,105	
LSI LOGIC CORP	EQUITY	502161102	2188	250,000	SH	SOLE	2	250,000		
LSI LOGIC CORP.	EQUITY	502161102	2192	250,562	SH	DEFINED	1		250,562	
LTC PROP INC	EQUITY	502175102	43	5,031	SH	DEFINED	1		5,031	
LTX CORP.	EQUITY	502392103	1122	78,562	SH	DEFINED	1		78,562	
LUBRIZOL CORP COM	EQUITY	549271104	53	1,578,534	SH	SOLE	3	1,550,634		27,900
LUBRIZOL CORP.	EQUITY	549271104	2222	66,343	SH	DEFINED	1		66,343	
LUBY'S, INC.	EQUITY	549282101	53	8,010	SH	DEFINED	1		8,010	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	3	1,600	SH	SOLE	2	1,600		
LUCENT TECHNOLOGIES INC	EQUITY	549463107	2912	1,754,282	SH	DEFINED	1		1,754,282	
LUFKIN INDS INC COM	EQUITY	549764108	58	2,009	SH	DEFINED	1		2,009	
LUMINEX CORP	EQUITY	55027E102	52	6,871	SH	DEFINED	1		6,871	
LYDALL, INC.	EQUITY	550819106	80	5,247	SH	DEFINED	1		5,247	

LYON WILLIAM HOMES	EQUITY	552074106	46	1,769	SH	DEFINED	1		1,769
LYONDELL CHEMICAL CO	EQUITY	552078107	1208	80,000	SH	SOLE	2	80,000	
LYONDELL CHEMICAL CO	EQUITY	552078107	3700	245,000	SH	SOLE	2	245,000	
LYONDELL CHEMICAL CO.	EQUITY	552078107	5477	362,701	SH	DEFINED	1		362,701
M&T BANK CORP.	EQUITY	55261F104	10261	119,643	SH	DEFINED	1		119,643
M.D.C. HOLDINGS, INC.	EQUITY	552676108	359	6,911	SH	DEFINED	1		6,911
M/I SCHOTTENSTEIN HOMES INC	EQUITY	553058101	162	4,308	SH	DEFINED	1		4,308
MACATAWA BK CORP	EQUITY	554225102	52	2,385	SH	DEFINED	1		2,385
MACDERMID, INC.	EQUITY	554273102	199	9,247	SH	DEFINED	1		9,247
MACERICH CO.	EQUITY	554382101	361	11,642	SH	DEFINED	1		11,642
MACK-CALI REALTY CORP	EQUITY	554489104	5484	156,020	SH	DEFINED	1		156,020
MACROMEDIA, INC.	EQUITY	556100105	853	96,212	SH	DEFINED	1		96,212
MACROVISION CORP	EQUITY	555904101	1056	80,563	SH	DEFINED	1		80,563
MADDEN STEVEN LTD COM	EQUITY	556269108	6	278,400	SH	SOLE	3	278,400	
MADISON GAS & ELECTRIC CO.	EQUITY	557497104	161	5,790	SH	DEFINED	1		5,790
MAF BANCORP, INC.	EQUITY	55261R108	255	6,780	SH	DEFINED	1		6,780
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	9	8,670	SH	DEFINED	1		8,670
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	111	6,608	SH	DEFINED	1		6,608
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	110	15,794	SH	DEFINED	1		15,794
MAGNATEK, INC.	EQUITY	559424106	69	7,014	SH	DEFINED	1		7,014
MAGNUM HUNTER RES INC COM PAR	EQUITY	55972F203	5	601,500	SH	SOLE	3	601,500	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	136	17,275	SH	DEFINED	1		17,275
MAIL-WELL, INC.	EQUITY	560321200	53	10,148	SH	DEFINED	1		10,148
MAIN STREET BANKS INC	EQUITY	56034R102	77	3,718	SH	DEFINED	1		3,718
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	48	1,995	SH	DEFINED	1		1,995
MANDALAY RESORT GROUP	EQUITY	562567107	2423	87,884	SH	DEFINED	1		87,884
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	223	6,922	SH	DEFINED	1		6,922
MANITOWOC CO., INC.	EQUITY	563571108	305	8,596	SH	DEFINED	1		8,596
MANOR CARE, INC.	EQUITY	564055101	1121	48,759	SH	DEFINED	1		48,759
MANPOWER, INC.	EQUITY	56418H100	3586	97,566	SH	DEFINED	1		97,566
MANTECH INTL CORP	EQUITY	564563104	62	2,576	SH	DEFINED	1		2,576
MANUFACTURED HOME CMNT COM	EQUITY	564682102	8	227,100	SH	SOLE	3	183,727	43,373
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	161	4,586	SH	DEFINED	1		4,586
MANUFACTURERS SERVICES LTD	EQUITY	565005105	25	5,133	SH	DEFINED	1		5,133
MANUGISTICS GROUP IN	EQUITY	565011103	129	21,193	SH	DEFINED	1		21,193
MAPICS INC	EQUITY	564910107	29	5,124	SH	DEFINED	1		5,124
MAPINFO CORP COM	EQUITY	565105103	49	5,398	SH	DEFINED	1		5,398
MARATHON OIL CORP	EQUITY	565849106	4161	153,411	SH	DEFINED	1		153,411
MARCUS CORP	EQUITY	566330106	117	7,033	SH	DEFINED	1		7,033
MARINEMAX INC	EQUITY	567908108	34	2,608	SH	DEFINED	1		2,608
MARKEL CORP	EQUITY	570535104	22	112	SH	DEFINED	1		112
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4248	111,640	SH	DEFINED	1		111,640
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	34486	357,000	SH	DEFINED	1		357,000
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2993	96,775	SH	DEFINED	1		96,775
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	149	7,117	SH	DEFINED	1		7,117
MARTHA STEWART LIVING INC	EQUITY	573083102	750	65,400	SH	SOLE	2	65,400	
MARTHA STEWART LIVING-CL A	EQUITY	573083102	41	3,563	SH	DEFINED	1		3,563
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2457	63,003	SH	DEFINED	1		63,003
MARVEL ENTERPRISES INC	EQUITY	57383M108	33	6,075	SH	DEFINED	1		6,075
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	3656	183,800	SH	SOLE	2	183,800	
MASCO CORP	EQUITY	574599106	4216	155,500	SH	SOLE	2	155,500	
MASCO CORP	EQUITY	574599106	15304	564,500	SH	SOLE	2	564,500	
MASCO CORP.	EQUITY	574599106	6176	227,830	SH	DEFINED	1		227,830
MASSBANK CORP READ MAS	EQUITY	576152102	48	1,359	SH	DEFINED	1		1,359
MASSEY ENERGY COMPANY	EQUITY	576206106	284	22,399	SH	DEFINED	1		22,399
MASTEC, INC.	EQUITY	576323109	53	7,170	SH	DEFINED	1		7,170
MATERIAL SCIENCES CORP	EQUITY	576674105	51	3,645	SH	DEFINED	1		3,645
MATRIA HEALTHCARE INC	EQUITY	576817209	18	2,207	SH	DEFINED	1		2,207
MATRIXONE INC	EQUITY	57685P304	113	18,515	SH	DEFINED	1		18,515
MATTEL INC	EQUITY	577081102	2108	100,000	SH	SOLE	2	100,000	

MATTEL INC	EQUITY	577081102	3120	148,000	SH	SOLE	2	148,000	
MATTEL, INC.	EQUITY	577081102	6632	314,617	SH	DEFINED	1		314,617
MATTHEWS INTERNATIONAL CORP.									
CLASS A	EQUITY	577128101	228	9,777	SH	DEFINED	1		9,777
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	35	7,476	SH	DEFINED	1		7,476
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	21	1,051	SH	DEFINED	1		1,051
MAVERICK TUBE CORP.	EQUITY	577914104	201	13,429	SH	DEFINED	1		13,429
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	6038	157,530	SH	DEFINED	1		157,530
MAXIMUS, INC.	EQUITY	577933104	194	6,127	SH	DEFINED	1		6,127
MAXTOR CORP	EQUITY	577729205	321	71,120	SH	DEFINED	1		71,120
MAXWELL SHOE INC	EQUITY	577766108	78	4,892	SH	DEFINED	1		4,892
MXYGEN	EQUITY	577776107	122	10,211	SH	DEFINED	1		10,211
MAY DEPARTMENT STORES CO.	EQUITY	577778103	8314	252,464	SH	DEFINED	1		252,464
MAY DEPT STORES CO	EQUITY	577778103	5900	179,182	SH	SOLE	2	179,182	
MAYTAG CORP COM	EQUITY	578592107	16	380,000	SH	SOLE	3	336,100	40,500
MAYTAG CORP.	EQUITY	578592107	1528	35,830	SH	DEFINED	1		35,830
MB FINANCIAL INC	EQUITY	55264U108	135	4,032	SH	DEFINED	1		4,032
MBIA, INC	EQUITY	55262C100	3866	68,397	SH	DEFINED	1		68,397
MBNA CORP	EQUITY	55262L100	5448	164,750	SH	SOLE	2	164,750	
MBNA CORP	EQUITY	55262L100	5448	164,750	SH	SOLE	2	164,750	
MBNA CORP.	EQUITY	55262L100	14611	441,820	SH	DEFINED	1		441,820
MCAFFEE.COM CORP.	EQUITY	579062100	62	4,217	SH	DEFINED	1		4,217
MCCLATCHY COMPANY-CL	EQUITY	579489105	17	266	SH	DEFINED	1		266
MCCORMICK & CO., INC.	EQUITY	579780206	4632	179,875	SH	DEFINED	1		179,875
MCDATA CORP CL A	EQUITY	580031201	34	258	SH	SOLE	2	258	
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	286	35,280	SH	DEFINED	1		35,280
MCDONALDS CORP	EQUITY	580135101	2276	80,000	SH	SOLE	2	80,000	
MCDONALDS CORP	EQUITY	580135101	9056	318,300	SH	SOLE	2	318,300	
MCDONALDS CORP COM	EQUITY	580135101	3	110,000	SH	SOLE	3	110,000	
MCDONALD'S CORP.	EQUITY	580135101	16322	573,700	SH	DEFINED	1		573,700
MCG CAPITAL CORP	EQUITY	58047P107	39498	2,363,740	SH	DEFINED	1		2,363,740
MCGRATH RENTCORP	EQUITY	580589109	85	3,267	SH	DEFINED	1		3,267
MCGRAW-HILL, INC.	EQUITY	580645109	6448	108,010	SH	DEFINED	1		108,010
MCKESSON CORP.	EQUITY	58155Q103	5215	159,474	SH	DEFINED	1		159,474
MCSI INC	EQUITY	55270M108	89	7,850	SH	DEFINED	1		7,850
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2406	91,525	SH	DEFINED	1		91,525
MEADWESTVACO CORP	EQUITY	583334107	3106	92,541	SH	DEFINED	1		92,541
MEDAREX INC	EQUITY	583916101	184	24,858	SH	DEFINED	1		24,858
MEDAREX INC	EQUITY	583916101	1484	200,000	SH	SOLE	2	200,000	
MEDCATH CORP	EQUITY	58404W109	39	2,270	SH	DEFINED	1		2,270
MED-DESIGN CORP	EQUITY	583926100	39	3,038	SH	DEFINED	1		3,038
MEDFORD BANCORP INC	EQUITY	584131106	83	2,388	SH	DEFINED	1		2,388
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1787	29,783	SH	DEFINED	1		29,783
MEDIACOM COMMUNICATI	EQUITY	58446K105	149	19,143	SH	DEFINED	1		19,143
MEDICAL STAFFING NETWORK H	EQUITY	58463F104	184	7,500	SH	SOLE	2	7,500	
MEDICAL STAFFING NETWORK									
HOLDINGS	EQUITY	58463F104	68	2,787	SH	DEFINED	1		2,787
MEDICINES CO	EQUITY	584688105	2775	225,100	SH	SOLE	2	225,100	
MEDICINES COMPANY	EQUITY	584688105	93	7,549	SH	DEFINED	1		7,549
MEDICIS PHARMACEUTIC	EQUITY	584690309	19	433	SH	DEFINED	1		433
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	35	827,428	SH	SOLE	3	786,422	39,306
MEDICIS PHARMACEUTICAL SR NT C	EQUITY	584690AA9		150,000	PRN	SOLE	3	150,000	
MEDIMMUNE INC	EQUITY	584699102	5990	226,900	SH	SOLE	2	226,900	
MEDIMMUNE, INC.	EQUITY	584699102	3252	123,194	SH	DEFINED	1		123,194
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	31	3,857	SH	DEFINED	1		3,857
MEDQUIST, INC.	EQUITY	584949101	96	3,604	SH	DEFINED	1		3,604
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	36	2,974	SH	DEFINED	1		2,974
Medtronic	EQUITY	585055106	857	20,000	SH	DEFINED	4		20,000
MEDTRONIC, INC.	EQUITY	585055106	23396	546,000	SH	DEFINED	1		546,000
MEEMIC HOLDINGS INC	EQUITY	585135106	11	381	SH	DEFINED	1		381
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	7731	245,970	SH	DEFINED	1		245,970
MELLON FINL CORP	EQUITY	58551A108	943	30,000	SH	SOLE	2	30,000	

MELLON FINL CORP	EQUITY	58551A108	4834	153,800	SH	SOLE	2	153,800	
MEMBERWORKS INCORPORATED	EQUITY	586002107	61	3,306	SH	DEFINED	1		3,306
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	36	7,248	SH	DEFINED	1		7,248
MENS WEARHOUSE, INC.	EQUITY	587118100	280	10,981	SH	DEFINED	1		10,981
MENTOR CORP.	EQUITY	587188103	258	7,035	SH	DEFINED	1		7,035
MENTOR GRAPHICS CORP.	EQUITY	587200106	1521	106,953	SH	DEFINED	1		106,953
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3723	90,731	SH	DEFINED	1		90,731
MERCHANTS BANCSHARES	EQUITY	588448100	40	1,424	SH	DEFINED	1		1,424
MERCK & CO INC	EQUITY	589331107	18361	363,297	SH	SOLE	2	363,297	
MERCK & CO., INC.	EQUITY	589331107	57154	1,128,640	SH	DEFINED	1		1,128,640
MERCK + CO INC	EQUITY	589331107	4558	90,000	SH	SOLE	2	90,000	
Merck and Co Inc	EQUITY	589331107	2375	46,900	SH	DEFINED	4		46,900
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	160	7,725	SH	DEFINED	1		7,725
MERCURY GENERAL CORP	EQUITY	589400100	18	374	SH	DEFINED	1		374
MERCURY INTERACTIVE CORP.	EQUITY	589405109	944	41,132	SH	DEFINED	1		41,132
MERCURY INTERACTIVE CP COM	EQUITY	589405109	38	1,657,383	SH	SOLE	3	1,559,680	92,803
MEREDITH CORP	EQUITY	589433101	877	22,860	SH	DEFINED	1		22,860
MERIDIAN GOLD INC	EQUITY	589975101	3130	195,000	SH	SOLE	2	195,000	
MERIDIAN MED TECHNOLOG	EQUITY	589658103	44	1,205	SH	DEFINED	1		1,205
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	42	11,286	SH	DEFINED	1		11,286
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	222	14,561	SH	DEFINED	1		14,561
MERIT MED SYS INC	EQUITY	589889104	85	4,102	SH	DEFINED	1		4,102
MERITAGE CORPORATION	EQUITY	59001A102	124	2,726	SH	DEFINED	1		2,726
MERIX CORPORATION	EQUITY	590049102	42	4,854	SH	DEFINED	1		4,854
MERRILL LYNCH & CO., INC.	EQUITY	590188108	15677	387,080	SH	DEFINED	1		387,080
MERRILL LYNCH + CO INC	EQUITY	590188108	6278	155,000	SH	SOLE	2	155,000	
MERRILL LYNCH + CO INC	EQUITY	590188108	14461	357,050	SH	SOLE	2	357,050	
MESA AIR GROUP INC	EQUITY	590479101	990	107,600	SH	SOLE	2	107,600	
MESA AIRLINES, INC.	EQUITY	590479101	101	11,007	SH	DEFINED	1		11,007
MESABA HOLDINGS, INC.	EQUITY	590668102	20	3,420	SH	DEFINED	1		3,420
MESTEK, INC.	EQUITY	590829107	21	1,084	SH	DEFINED	1		1,084
METAL MGMT INC	EQUITY	591097209	596	183,347	SH	SOLE	2	183,347	
METASOLV INC.	EQUITY	59139P104	41	10,338	SH	DEFINED	1		10,338
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	156	12,191	SH	DEFINED	1		12,191
METLIFE INC	EQUITY	59156R108	9461	400,000	SH	SOLE	2	400,000	
METLIFE INC	EQUITY	59156R108	10526	365,500	SH	SOLE	2	365,500	
METLIFE, INC.	EQUITY	59156R108	9116	316,520	SH	DEFINED	1		316,520
METRIS COMPANIES INC	EQUITY	591598107	757	91,126	SH	DEFINED	1		91,126
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	92	6,611	SH	DEFINED	1		6,611
METRO-GOLDWYN-MAYER	EQUITY	591610100	293	25,036	SH	DEFINED	1		25,036
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	18	495	SH	DEFINED	1		495
MGI PHARMA INC	EQUITY	552880106	63	8,947	SH	DEFINED	1		8,947
MGIC INVESTMENT CORP.	EQUITY	552848103	3486	51,418	SH	DEFINED	1		51,418
MGM GRAND INC	EQUITY	552953101	33	980	SH	DEFINED	1		980
MICHAELS STORES INC COM	EQUITY	594087108	18	449,076	SH	SOLE	3	388,500	56,976
MICHAELS STORES, INC.	EQUITY	594087108	3328	85,323	SH	DEFINED	1		85,323
MICREL, INC.	EQUITY	594793101	1719	119,571	SH	DEFINED	1		119,571
MICRO GENERAL CORP	EQUITY	594838302	57	3,433	SH	DEFINED	1		3,433
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	20	717,467	SH	SOLE	3	608,450	102,317
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7198	262,398	SH	DEFINED	1		262,398
MICROMUSE INC	EQUITY	595094103	124	26,673	SH	DEFINED	1		26,673
MICRON TECHNOLOGY INC	EQUITY	595112103	9681	478,800	SH	SOLE	2	478,800	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	7138	353,020	SH	DEFINED	1		353,020
MICROS SYSTEMS, INC.	EQUITY	594901100	164	5,920	SH	DEFINED	1		5,920
MICROSEMI CORP.	EQUITY	595137100	68	10,310	SH	DEFINED	1		10,310
Microsoft Corp	EQUITY	594918104	1094	20,000	SH	DEFINED	4		20,000
MICROSOFT CORP	EQUITY	594918104	22154	405,000	SH	SOLE	2	405,000	
MICROSOFT CORP	EQUITY	594918104	56271	1,028,798	SH	SOLE	2	1,028,798	
MICROSOFT CORP.	EQUITY	594918104	196004	3,564,980	SH	DEFINED	1		3,564,980
MICROTUNE INC	EQUITY	59514P109	139	15,561	SH	DEFINED	1		15,561

MICROTUNE INC DEL COM	EQUITY	59514P109	5	527,300	SH	SOLE	3	527,300	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	21	657	SH	DEFINED	1		657
MID ATLANTIC REALTY TRUST	EQUITY	595232109	110	6,222	SH	DEFINED	1		6,222
MID STATE BANCSHARES	EQUITY	595440108	166	8,598	SH	DEFINED	1		8,598
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	134	5,026	SH	DEFINED	1		5,026
MIDAS, INC.	EQUITY	595626102	25	1,978	SH	DEFINED	1		1,978
MIDDLESEX WATER CO	EQUITY	596680108	72	2,735	SH	DEFINED	1		2,735
MIDLAND CO COM	EQUITY	597486109	70	1,394	SH	DEFINED	1		1,394
MIDWAY GAMES INC.	EQUITY	598148104	83	9,816	SH	DEFINED	1		9,816
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	66	2,202	SH	DEFINED	1		2,202
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	55	4,170	SH	DEFINED	1		4,170
MILACRON, INC.	EQUITY	598709103	62	6,103	SH	DEFINED	1		6,103
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	316	22,465	SH	DEFINED	1		22,465
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	4531	372,942	SH	DEFINED	1		372,942
MILLIPORE CORP.	EQUITY	601073109	769	24,053	SH	DEFINED	1		24,053
MILLS CORP COM	EQUITY	601148109	4	136,400	SH	SOLE	3	110,300	26,100
MILLS CORP.	EQUITY	601148109	242	7,803	SH	DEFINED	1		7,803
MIM CORP	EQUITY	553044108	99	8,183	SH	DEFINED	1		8,183
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	947	37,000	SH	DEFINED	1		37,000
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	112	2,803	SH	DEFINED	1		2,803
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1647	33,395	SH	DEFINED	1		33,395
MIPS TECHNOLOGIES INC	EQUITY	604567107	78	12,713	SH	DEFINED	1		12,713
MIPS TECHNOLOGIES INC CL B	EQUITY	604567206	279	50,100	SH	DEFINED	1		50,100
MIRANT CORP.	EQUITY	604675108	2114	289,536	SH	DEFINED	1		289,536
MISSION WEST PROPERTIES	EQUITY	605203108	63	5,155	SH	DEFINED	1		5,155
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	108	2,093	SH	DEFINED	1		2,093
MKS INSTRUMENTS, INC.	EQUITY	55306N104	6	321	SH	DEFINED	1		321
MOBILE MINI INC.	EQUITY	60740F105	76	4,421	SH	DEFINED	1		4,421
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	1609	53,105	SH	DEFINED	1		53,105
MODINE MANUFACTURING CO.	EQUITY	607828100	1296	52,712	SH	DEFINED	1		52,712
MODTECH HLDGS INC	EQUITY	60783C100	40	3,174	SH	DEFINED	1		3,174
MOHAWK INDS INC COM	EQUITY	608190104	58	941,846	SH	SOLE	3	894,898	44,848
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	5348	86,916	SH	DEFINED	1		86,916
MOLECULAR DEVICES CORP.	EQUITY	60851C107	97	5,458	SH	DEFINED	1		5,458
MOLEX, INC.	EQUITY	608554101	3062	91,333	SH	DEFINED	1		91,333
MONACO COACH CORP	EQUITY	60886R103	182	8,527	SH	DEFINED	1		8,527
MONARCH CASINO & RESOR	EQUITY	609027107	17	1,146	SH	DEFINED	1		1,146
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	114	3,316	SH	DEFINED	1		3,316
MONOLITHIC SYS TECHNOL	EQUITY	609842109	72	6,395	SH	DEFINED	1		6,395
MONRO MUFFLER BRAKE IN	EQUITY	610236101	44	1,928	SH	DEFINED	1		1,928
MONSANTO CO	EQUITY	61166W101	10	559	SH	DEFINED	1		559
MONTEREY PASTA CO	EQUITY	612570101	47	5,015	SH	DEFINED	1		5,015
MONY GROUP, INC.	EQUITY	615337102	2134	62,751	SH	DEFINED	1		62,751
MOODY'S CORP.	EQUITY	615369105	3533	71,006	SH	DEFINED	1		71,006
MOOG INC.	EQUITY	615394202	231	5,385	SH	DEFINED	1		5,385
MORGAN STANLEY	EQUITY	617446448	12372	287,200	SH	SOLE	2	287,200	
MORGAN STANLEY	EQUITY	617446448	21550	500,240	SH	DEFINED	1		500,240
MORGAN STANLEY DEAN WITTER	EQUITY	617446448	5385	125,000	SH	SOLE	2	125,000	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	27	2,353	SH	DEFINED	1		2,353
MORGAN STANLY DN WTRR DISCVR	EQUITY	651229106	577	13,840	SH	SOLE	2	13,840	
MOSSIMO INC	EQUITY	619696107	16	1,746	SH	DEFINED	1		1,746
MOTHERS WK INC	EQUITY	619903107	28	719	SH	DEFINED	1		719
MOTOROLA, INC.	EQUITY	620076109	17215	1,179,895	SH	DEFINED	1		1,179,895
MOVADO GROUP, INC.	EQUITY	624580106	73	2,918	SH	DEFINED	1		2,918
MOVIE GALLERY, INC.	EQUITY	624581104	130	6,171	SH	DEFINED	1		6,171
MPS GROUP INC	EQUITY	553409103	1361	160,103	SH	DEFINED	1		160,103
MRO SOFTWARE	EQUITY	55347W105	71	6,280	SH	DEFINED	1		6,280
MRV COMMUNICATIONS, INC.	EQUITY	553477100	49	32,347	SH	DEFINED	1		32,347
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	194	9,950	SH	DEFINED	1		9,950
MSC SOFTWARE CORPORATION	EQUITY	553531104	81	9,087	SH	DEFINED	1		9,087

MTR GAMING GROUP INC	EQUITY	553769100	125	7,500	SH	DEFINED	1		7,500
MTS SYSTEMS CORP.	EQUITY	553777103	94	7,517	SH	DEFINED	1		7,517
MUELLER INDUSTRIES, INC.	EQUITY	624756102	319	10,037	SH	DEFINED	1		10,037
MULTIMEDIA GAMES INC	EQUITY	625453105	80	3,654	SH	DEFINED	1		3,654
MURPHY OIL CORP.	EQUITY	626717102	4860	58,915	SH	DEFINED	1		58,915
MYERS INDUSTRIES, INC.	EQUITY	628464109	90	5,280	SH	DEFINED	1		5,280
MYKROLIS CORP	EQUITY	62852P103	167	14,159	SH	DEFINED	1		14,159
MYLAN LABORATORIES INC.	EQUITY	628530107	5096	162,557	SH	DEFINED	1		162,557
MYRIAD GENETICS INC	EQUITY	62855J104	173	8,493	SH	DEFINED	1		8,493
MYRIAD GENETICS INC	EQUITY	62855J104	1015	49,900	SH	SOLE	2	49,900	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	74	13,790	SH	DEFINED	1		13,790
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6001	170,000	SH	SOLE	2	170,000	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	33895	960,200	SH	SOLE	2	960,200	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	40	1,115	SH	SOLE	2	1,115	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	111	1,917	SH	DEFINED	1		1,917
NANOMETRICS INC.	EQUITY	630077105	41	2,572	SH	DEFINED	1		2,572
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	60	9,108	SH	DEFINED	1		9,108
NARA BANCORP INC	EQUITY	63080P105	33	1,423	SH	DEFINED	1		1,423
NASB FINL INC	EQUITY	628968109	24	1,088	SH	DEFINED	1		1,088
NASHFINCH CO.	EQUITY	631158102	125	3,922	SH	DEFINED	1		3,922
NASSDA CORP	EQUITY	63172M101	22	1,786	SH	DEFINED	1		1,786
NASTECH PHARMACEUTICAL	EQUITY	631728409	46	2,820	SH	DEFINED	1		2,820
NATCO GROUP INC	EQUITY	63227W203	28	3,273	SH	DEFINED	1		3,273
NATIONAL BEVERAGE CORP.	EQUITY	635017106	18	1,285	SH	DEFINED	1		1,285
NATIONAL CITY CORP	EQUITY	635405103	2394	72,000	SH	SOLE	2	72,000	
NATIONAL CITY CORP.	EQUITY	635405103	9255	278,360	SH	DEFINED	1		278,360
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	7011	266,585	SH	DEFINED	1		266,585
NATIONAL DATA CORP.	EQUITY	639480102	321	11,497	SH	DEFINED	1		11,497
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	116	75,000	SH	DEFINED	1		75,000
NATIONAL FUEL GAS CO.	EQUITY	636180101	4892	217,336	SH	DEFINED	1		217,336
NATIONAL HEALTH INVESTORS, INC	EQUITY	636330104	1245	77,803	SH	DEFINED	1		77,803
NATIONAL HEALTH REALTY	EQUITY	635905102	40	2,116	SH	DEFINED	1		2,116
NATIONAL HEALTHCARE CORP	EQUITY	635906100	64	2,999	SH	DEFINED	1		2,999
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2152	66,106	SH	DEFINED	1		66,106
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	166	6,351	SH	DEFINED	1		6,351
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	54	1,683	SH	DEFINED	1		1,683
NATIONAL PROCESSING INC	EQUITY	637229105	3	104	SH	DEFINED	1		104
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	2418	82,902	SH	DEFINED	1		82,902
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	89	770	SH	DEFINED	1		770
NATIONAL-OILWELL INC COM	EQUITY	637071101	23	1,070,032	SH	SOLE	3	1,054,232	15,800
NATIONAL-OILWELL, INC.	EQUITY	637071101	24580	1,167,694	SH	DEFINED	1		1,167,694
NATIONWIDE FINANCIAL	EQUITY	638612101	12	299	SH	DEFINED	1		299
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	2365	126,109	SH	DEFINED	1		126,109
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	46	4,105	SH	DEFINED	1		4,105
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	116	8,967	SH	DEFINED	1		8,967
NAUTILUS GROUP INC	EQUITY	639108102	327	10,677	SH	DEFINED	1		10,677
NAVIGANT CONSULTING CO.	EQUITY	63935N107	97	13,926	SH	DEFINED	1		13,926
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	67	4,321	SH	DEFINED	1		4,321
NAVIGATORS GROUP INC	EQUITY	638904102	39	1,442	SH	DEFINED	1		1,442
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	894	27,947	SH	DEFINED	1		27,947
NBC CAPITAL CORP	EQUITY	628729105	71	1,871	SH	DEFINED	1		1,871
NBT BANCORP, INC.	EQUITY	628778102	193	10,674	SH	DEFINED	1		10,674
NBTY, INC.	EQUITY	628782104	226	14,607	SH	DEFINED	1		14,607
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	117	6,553	SH	DEFINED	1		6,553
NCO GROUP, INC.	EQUITY	628858102	866	39,771	SH	DEFINED	1		39,771
NCR CORP.	EQUITY	62886E108	1570	45,377	SH	DEFINED	1		45,377
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2145	61,823	SH	DEFINED	1		61,823
NEOFORMA INC	EQUITY	640475505	35	2,669	SH	DEFINED	1		2,669
NEOPHARM INC	EQUITY	640919106	51	4,031	SH	DEFINED	1		4,031
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	43	3,904	SH	DEFINED	1		3,904

NET.B@NK INC	EQUITY	640933107	203	17,455	SH	DEFINED	1		17,455	
NET2PHONE, INC.	EQUITY	64108N106	27	6,328	SH	DEFINED	1		6,328	
NETEGRITY, INC.	EQUITY	64110P107	59	9,580	SH	DEFINED	1		9,580	
NETFLIX.COM INC	EQUITY	64110L106	28	1,972	SH	DEFINED	1		1,972	
NETIQ CORP.	EQUITY	64115P102	319	14,108	SH	DEFINED	1		14,108	
NETRATINGS INC	EQUITY	64116M108	25	2,728	SH	DEFINED	1		2,728	
NETRO CORP	EQUITY	64114R109	31	13,732	SH	DEFINED	1		13,732	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	44	6,430	SH	DEFINED	1		6,430	
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	33	3,582	SH	DEFINED	1		3,582	
NETWORK APPLIANCE INC	EQUITY	64120L104	2116	170,100	SH	SOLE	2	170,100		
NETWORK APPLIANCE, INC.	EQUITY	64120L104	2035	163,579	SH	DEFINED	1		163,579	
Network Associates	EQUITY	640938106	771	40,000	SH	DEFINED	4		40,000	
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	3654	189,645	SH	DEFINED	1		189,645	
NETWORKS ASSOCS INC	EQUITY	640938106	2443	126,800	SH	SOLE	2	126,800		
NEUBERGER BERMAN INC	EQUITY	641234109	3323	90,781	SH	DEFINED	1		90,781	
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	288	10,047	SH	DEFINED	1		10,047	
NEUROGEN CORP.	EQUITY	64124E106	54	4,619	SH	DEFINED	1		4,619	
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	196	5,616	SH	DEFINED	1		5,616	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	104	4,128	SH	DEFINED	1		4,128	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	287	9,623	SH	DEFINED	1		9,623	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	23	1,122,100	SH	SOLE	3	929,264		192,836
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	2551	122,471	SH	DEFINED	1		122,471	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	3757	138,633	SH	DEFINED	1		138,633	
NEW YORK TIMES CO	EQUITY	650111107	2575	50,000	SH	SOLE	2	50,000		
NEW YORK TIMES CO	EQUITY	650111107	7071	137,300	SH	SOLE	2	137,300		
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3594	69,796	SH	DEFINED	1		69,796	
NEWELL RUBBERMAID INC	EQUITY	651229106	6837	195,000	SH	SOLE	2	195,000		
NEWELL RUBBERMAID INC	EQUITY	651229106	28002	798,680	SH	SOLE	2	798,680		
NEWELL RUBBERMAID, INC.	EQUITY	651229106	4330	123,505	SH	DEFINED	1		123,505	
NEWFIELD EXPLORATION	EQUITY	651290108	23	628	SH	DEFINED	1		628	
NEWFOCUS, INC.	EQUITY	644383101	71	23,764	SH	DEFINED	1		23,764	
NEWMONT MINING CORP COM	EQUITY	651639106	4	135,000	SH	SOLE	3	135,000		
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4800	182,293	SH	DEFINED	1		182,293	
NEWPARK RESOURCES, INC.	EQUITY	651718504	189	25,649	SH	DEFINED	1		25,649	
NEWPORT CORP	EQUITY	651824104	970	61,932	SH	DEFINED	1		61,932	
NEWTEK CAPITAL INC	EQUITY	652526104	3376	803,805	SH	DEFINED	1		803,805	
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	6	5,905	SH	DEFINED	1		5,905	
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	1374	428,009	SH	DEFINED	1		427,969	
NEXTEL PARTNERS INC	EQUITY	65333F107	223	74,140	SH	DEFINED	1		74,140	
NIC INC	EQUITY	62914B100	13	8,592	SH	DEFINED	1		8,592	
NICOR, INC.	EQUITY	654086107	936	20,460	SH	DEFINED	1		20,460	
Nike Inc	EQUITY	654106103	1341	25,000	SH	DEFINED	4		25,000	
NIKE INC	EQUITY	654106103	5460	101,775	SH	SOLE	2	101,775		
NIKE INC	EQUITY	654106103	7815	145,500	SH	SOLE	2	145,500		
NIKE, INC. CLASS B	EQUITY	654106103	6462	120,450	SH	DEFINED	1		120,450	
NISOURCE, INC.	EQUITY	65473P105	2123	97,233	SH	DEFINED	1		97,233	
NITCHES INC	EQUITY	65476M109	562	93,050	SH	DEFINED	1		93,050	
NL INDUSTRIES, INC.	EQUITY	629156407	46	3,034	SH	DEFINED	1		3,034	
NN INC	EQUITY	629337106	52	4,058	SH	DEFINED	1		4,058	
NOBLE CORPORATION	EQUITY	665422100	2329	60,340	SH	DEFINED	1		60,340	
NOBLE ENERGY INC	EQUITY	655044105	2657	73,707	SH	DEFINED	1		73,707	
NOBLE ENRGY INC COM	EQUITY	655044105	40	1,117,378	SH	SOLE	3	1,097,978		19,400
NOKIA CORP A ADR	EQUITY	654902204	27	1,890	SH	SOLE	2	1,890		
NOKIA CORP SPON-ADR	EQUITY	654902204	2690	185,780	SH	DEFINED	1		185,780	
NORDSON CORP.	EQUITY	655663102	1251	50,748	SH	DEFINED	1		50,748	
NORDSTROM, INC.	EQUITY	655664100	1400	61,809	SH	DEFINED	1		61,809	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	4201	179,695	SH	DEFINED	1		179,695	
NORTEK, INC.	EQUITY	656559101	137	3,033	SH	DEFINED	1		3,033	
NORTEL NETWORKS CORP	EQUITY	656568102	6	3,550	SH	SOLE	2	3,550		
NORTEL NETWORKS CORP.	EQUITY	656568102	2725	1,879,540	SH	DEFINED	1		1,879,540	

NORTH FORK BANCORPORATION	EQUITY	659424105	1194	30,000	SH	SOLE	2	30,000	
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	8430	211,748	SH	DEFINED	1		211,748
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	86	5,358	SH	DEFINED	1		5,358
NORTHEAST UTILITIES	EQUITY	664397106	3344	177,775	SH	DEFINED	1		177,775
NORTHERN TRUST CORP.	EQUITY	665859104	4565	103,610	SH	DEFINED	1		103,610
NORTHROP GRUMMAN CORP	EQUITY	666807102	3125	25,000	SH	SOLE	2	25,000	
NORTHROP GRUMMAN CORP	EQUITY	666807102	6125	49,000	SH	SOLE	2	49,000	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	6361	50,890	SH	DEFINED	1		50,890
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	9	778	SH	DEFINED	1		778
NORTHWEST BANCORP INC.	EQUITY	667328108	51	3,869	SH	DEFINED	1		3,869
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	280	9,727	SH	DEFINED	1		9,727
NORTHWEST PIPE COMPANY	EQUITY	667746101	48	2,055	SH	DEFINED	1		2,055
NORTHWESTERN CORP.	EQUITY	668074107	9997	589,783	SH	DEFINED	1		589,783
NOVADIGM INC	EQUITY	669937104	35	4,829	SH	DEFINED	1		4,829
NOVASTAR FINL INC	EQUITY	669947400	133	3,718	SH	DEFINED	1		3,718
NOVELL, INC .	EQUITY	670006105	975	303,801	SH	DEFINED	1		303,801
NOVELLUS SYS INC	EQUITY	670008101	4080	120,000	SH	SOLE	2	120,000	
NOVELLUS SYS INC	EQUITY	670008101	7749	227,900	SH	SOLE	2	227,900	
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2524	74,237	SH	DEFINED	1		74,237
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	189	7,412	SH	DEFINED	1		7,412
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	141	9,212	SH	DEFINED	1		9,212
NS GROUP, INC.	EQUITY	628916108	58	6,105	SH	DEFINED	1		6,105
NU HORIZONS ELEC CORP	EQUITY	669908105	42	5,119	SH	DEFINED	1		5,119
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	230	15,784	SH	DEFINED	1		15,784
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	43	10,316	SH	DEFINED	1		10,316
NUCOR CORP.	EQUITY	670346105	2350	36,139	SH	DEFINED	1		36,139
NUEVO ENERGY CO.	EQUITY	670509108	89	5,612	SH	DEFINED	1		5,612
NUI CORPORATION	EQUITY	629431107	155	5,626	SH	DEFINED	1		5,626
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	35	8,673	SH	DEFINED	1		8,673
NVIDIA CORP	EQUITY	670666104	1731	100,783	SH	DEFINED	1		100,783
NVR, INC.	EQUITY	62944T105	24	75	SH	DEFINED	1		75
NYFIX INC	EQUITY	670712108	76	8,922	SH	DEFINED	1		8,922
NYMAGIC, INC.	EQUITY	629484106	8	513	SH	DEFINED	1		513
O CHARLEYS INC COM	EQUITY	670823103	8	305,000	SH	SOLE	3	305,000	
OAK TECHNOLOGY, INC.	EQUITY	671802106	90	19,946	SH	DEFINED	1		19,946
OAKLEY INC.	EQUITY	673662102	159	9,154	SH	DEFINED	1		9,154
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4986	166,260	SH	DEFINED	1		166,260
Occidental Petroleum Corporation USD.	EQUITY	674599105	61	2,020	SH	DEFINED	1		2,020
OCEAN ENERGY INC NEW	EQUITY	67481E106	2167	100,000	SH	SOLE	2	100,000	
OCEAN ENERGY INC NEW	EQUITY	67481E106	5498	253,700	SH	SOLE	2	253,700	
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	28	1,287,300	SH	SOLE	3	1,142,500	133,100
OCEAN ENERGY, INC.	EQUITY	67481E106	4905	226,367	SH	DEFINED	1		226,367
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	222	8,220	SH	DEFINED	1		8,220
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	90	3,729	SH	DEFINED	1		3,729
O'CHARLEY'S INC.	EQUITY	670823103	143	5,650	SH	DEFINED	1		5,650
OCTEL CORP.	EQUITY	675727101	89	3,516	SH	DEFINED	1		3,516
OCULAR SCIENCES, INC.	EQUITY	675744106	160	6,054	SH	DEFINED	1		6,054
OCWEN FINANCIAL CORP.	EQUITY	675746101	73	13,317	SH	DEFINED	1		13,317
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	154	4,237	SH	DEFINED	1		4,237
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	4	105,200	SH	SOLE	3	105,200	
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	104	5,978	SH	DEFINED	1		5,978
OFFICE DEPOT INC	EQUITY	676220106	4536	270,000	SH	SOLE	2	270,000	
OFFICE DEPOT INC	EQUITY	676220106	15555	925,900	SH	SOLE	2	925,900	
OFFICE DEPOT, INC.	EQUITY	676220106	2399	142,791	SH	DEFINED	1		142,791
OFFICEMAX, INC.	EQUITY	67622M108	242	41,110	SH	DEFINED	1		41,110
OFFSHORE LOGISTICS INC	EQUITY	676255102	1555	65,100	SH	SOLE	2	65,100	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	167	7,007	SH	DEFINED	1		7,007
OGE ENERGY CORP.	EQUITY	670837103	6256	273,679	SH	DEFINED	1		273,679
OHIO CASUALTY CORP.	EQUITY	677240103	1991	95,251	SH	DEFINED	1		95,251
OIL STATES INTERNATIONAL INC	EQUITY	678026105	72	6,077	SH	DEFINED	1		6,077

OLD NATL BANCORP	EQUITY	680033107	23	885	SH	DEFINED	1	885
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4896	155,427	SH	DEFINED	1	155,427
OLD SECOND BANCORP INC	EQUITY	680277100	69	1,880	SH	DEFINED	1	1,880
OLIN CORP.	EQUITY	680665205	1698	76,641	SH	DEFINED	1	76,641
OM GROUP INC	EQUITY	670872100	25	406	SH	DEFINED	1	406
OMEGA FINANCIAL CORP.	EQUITY	682092101	107	2,941	SH	DEFINED	1	2,941
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	44	5,740	SH	DEFINED	1	5,740
OMNICARE, INC.	EQUITY	681904108	3190	121,466	SH	DEFINED	1	121,466
OMNICELL INC	EQUITY	68213N109	36	5,184	SH	DEFINED	1	5,184
OMNICOM GROUP, INC.	EQUITY	681919106	4626	101,010	SH	DEFINED	1	101,010
OMNIVISION TECHNOLOGIE	EQUITY	682128103	101	7,077	SH	DEFINED	1	7,077
OMNOVA SOLUTIONS	EQUITY	682129101	119	14,138	SH	DEFINED	1	14,138
ON ASSIGNMENT, INC.	EQUITY	682159108	134	7,538	SH	DEFINED	1	7,538
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	21	9,955	SH	DEFINED	1	9,955
ONEIDA LTD.	EQUITY	682505102	99	5,152	SH	DEFINED	1	5,152
ONEOK, INC.	EQUITY	682680103	2450	111,634	SH	DEFINED	1	111,634
ONYX PHARMACEUTICALS INC	EQUITY	683399109	24	4,236	SH	DEFINED	1	4,236
ONYX SOFTWARE CORP.	EQUITY	683402101	53	15,671	SH	DEFINED	1	15,671
OPENWAVE SYSTEMS INC.	EQUITY	683718100	518	92,394	SH	DEFINED	1	92,394
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	27	36,661	SH	DEFINED	1	36,661
OPNET TECHNOLOGIES	EQUITY	683757108	32	3,607	SH	DEFINED	1	3,607
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	7	5,331	SH	DEFINED	1	5,331
OPTION CARE INC	EQUITY	683948103	62	4,544	SH	DEFINED	1	4,544
OPTION CARE INC COM	EQUITY	683948103	6	439,700	SH	SOLE	3	439,700
Oracle	EQUITY	68389X105	1222	129,000	SH	DEFINED	4	129,000
ORACLE CORP.	EQUITY	68389X105	37791	3,990,650	SH	DEFINED	1	3,990,650
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	61	9,353	SH	DEFINED	1	9,353
ORBITAL SCIENCES CORP.	EQUITY	685564106	339	42,484	SH	DEFINED	1	42,484
OREGON STEEL MILLS, INC.	EQUITY	686079104	55	9,209	SH	DEFINED	1	9,209
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	558	SH	DEFINED	1	558
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	110	4,344	SH	DEFINED	1	4,344
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	393	17,038	SH	DEFINED	1	17,038
ORTHOLOGIC CORP	EQUITY	68750J107	63	11,397	SH	DEFINED	1	11,397
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	159	3,662	SH	DEFINED	1	3,662
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	317	5,368	SH	DEFINED	1	5,368
OSI PHARMACEUTICALS	EQUITY	671040103	311	12,955	SH	DEFINED	1	12,955
OSI PHARMACEUTICALS INC	EQUITY	671040103	2402	100,000	SH	SOLE	2	100,000
OSI SYSTEMS INC	EQUITY	671044105	47	2,392	SH	DEFINED	1	2,392
OSMONICS INC	EQUITY	688350107	60	3,788	SH	DEFINED	1	3,788
OTTER TAIL POWER CO.	EQUITY	689648103	279	8,855	SH	DEFINED	1	8,855
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3494	99,550	SH	DEFINED	1	99,550
OVERLAND DATA INC	EQUITY	690213103	45	2,715	SH	DEFINED	1	2,715
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1132	53,716	SH	DEFINED	1	53,716
OVERTURE SERVICES INC	EQUITY	69039R100	455	18,213	SH	DEFINED	1	18,213
OWENS & MINOR, INC.	EQUITY	690732102	240	12,164	SH	DEFINED	1	12,164
OWENS-ILLINOIS, INC.	EQUITY	690768403	22	1,608	SH	DEFINED	1	1,608
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	6949	149,575	SH	DEFINED	1	149,575
OXFORD INDS INC.	EQUITY	691497309	61	2,168	SH	DEFINED	1	2,168
P A M TRANSN SVCS INC	EQUITY	693149106	26	1,100	SH	DEFINED	1	1,100
P G & E CORP.	EQUITY	69331C108	3413	190,764	SH	DEFINED	1	190,764
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	181	5,761	SH	DEFINED	1	5,761
PACCAR INC	EQUITY	693718108	1332	30,000	SH	SOLE	2	30,000
PACCAR INC	EQUITY	693718108	4175	94,050	SH	SOLE	2	94,050
PACCAR, INC	EQUITY	693718108	2538	57,186	SH	DEFINED	1	57,186
PACER INTL INC TN	EQUITY	69373H106	2469	143,200	SH	SOLE	2	143,200
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	298	12,487	SH	DEFINED	1	12,487
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	172	5,500	SH	DEFINED	1	5,500
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	238	10,756	SH	DEFINED	1	10,756
PACIFIC UN BK CALIF	EQUITY	695025106	66	3,785	SH	DEFINED	1	3,785
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1549	56,940	SH	DEFINED	1	56,940

PACKAGING CORP OF AMERICA	EQUITY	695156109	2700	135,755	SH	DEFINED	1		135,755	
PACKETEER, INC	EQUITY	695210104	35	8,030	SH	DEFINED	1		8,030	
PACTIV CORPORATION	EQUITY	695257105	1744	73,278	SH	DEFINED	1		73,278	
PAIN THERAPEUTICS INC	EQUITY	69562K100	48	5,696	SH	DEFINED	1		5,696	
PALL CORP	EQUITY	696429307	1176	56,698	SH	DEFINED	1		56,698	
PALM HARBOR HOMES, INC	EQUITY	696639103	122	6,154	SH	DEFINED	1		6,154	
PALM, INC	EQUITY	696642107	1011	574,710	SH	DEFINED	1		574,710	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	12	342,400	SH	SOLE	3	277,385		65,015
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	406	11,891	SH	DEFINED	1		11,891	
PANAMSAT CORP	EQUITY	697933109	139	6,133	SH	DEFINED	1		6,133	
PANERA BREAD COMPANY CL A	EQUITY	69840W108	282	8,190	SH	DEFINED	1		8,190	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	1043	31,232	SH	DEFINED	1		31,232	
PARADYNE NETWORKS INC	EQUITY	699116107	39	9,795	SH	DEFINED	1		9,795	
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	737	214,974	SH	DEFINED	1		214,974	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	117	8,444	SH	DEFINED	1		8,444	
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	161	6,093	SH	DEFINED	1		6,093	
PARK NATIONAL CORP.	EQUITY	700658107	15	175	SH	DEFINED	1		175	
PARKER DRILLING CO.	EQUITY	701081101	91	27,720	SH	DEFINED	1		27,720	
PARKER HANNIFIN CORP.	EQUITY	701094104	3192	66,793	SH	DEFINED	1		66,793	
PARKERVISION, INC	EQUITY	701354102	58	3,039	SH	DEFINED	1		3,039	
PARKVALE FINL CORP	EQUITY	701492100	49	1,710	SH	DEFINED	1		1,710	
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	964	26,495	SH	DEFINED	1		26,495	
PARTNERS TRUST FINCL G	EQUITY	70213A103	38	2,356	SH	DEFINED	1		2,356	
PARTY CITY CORP	EQUITY	702145103	34	2,109	SH	DEFINED	1		2,109	
PATHMARK STORES INC	EQUITY	70322A101	202	10,736	SH	DEFINED	1		10,736	
PATINA OIL & GAS CORP	EQUITY	703224105	234	8,548	SH	DEFINED	1		8,548	
PATTERSON DENTAL CO.	EQUITY	703412106	4393	87,291	SH	DEFINED	1		87,291	
PATTERSON UTI ENERGY INC	EQUITY	703481101	6259	221,700	SH	SOLE	2	221,700		
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2873	101,782	SH	DEFINED	1		101,782	
PAXAR CORP.	EQUITY	704227107	878	52,396	SH	DEFINED	1		52,396	
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	60	10,980	SH	DEFINED	1		10,980	
PAYCHEX INC	EQUITY	704326107	1787	57,100	SH	SOLE	2	57,100		
PAYCHEX, INC.	EQUITY	704326107	6725	214,910	SH	DEFINED	1		214,910	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2117	36,729	SH	DEFINED	1		36,729	
PAYPAL INC	EQUITY	704508100	2	76	SH	DEFINED	1		76	
PAYPAL INC COM	EQUITY	704508100	28	1,398,628	SH	SOLE	3	1,357,800		40,828
PC CONNECTION INC	EQUITY	69318J100	10	2,351	SH	DEFINED	1		2,351	
PC-TEL INC.	EQUITY	69325Q105	48	7,152	SH	DEFINED	1		7,152	
PDF SOLUTIONS INC	EQUITY	693282105	31	4,269	SH	DEFINED	1		4,269	
PEABODY ENERGY CORP	EQUITY	704549104	9	328	SH	DEFINED	1		328	
PEAPACK-GLADSTONE FINL	EQUITY	704699107	66	1,071	SH	DEFINED	1		1,071	
PEC SOLUTIONS INC	EQUITY	705107100	72	2,991	SH	DEFINED	1		2,991	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	211	8,458	SH	DEFINED	1		8,458	
PEETS COFFEE & TEA INC	EQUITY	705560100	57	3,098	SH	DEFINED	1		3,098	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	155	8,854	SH	DEFINED	1		8,854	
PEGASYSTEMS INC	EQUITY	705573103	20	2,175	SH	DEFINED	1		2,175	
PENFORD CORP	EQUITY	707051108	49	2,723	SH	DEFINED	1		2,723	
PENN ENGINEERING & MFG CORP	EQUITY	707389300	73	4,166	SH	DEFINED	1		4,166	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	197	10,836	SH	DEFINED	1		10,836	
PENN TRAFFIC CO NEW	EQUITY	707832200	38	3,811	SH	DEFINED	1		3,811	
PENN VIRGINIA CORPORATION	EQUITY	707882106	111	2,850	SH	DEFINED	1		2,850	
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	50	1,780	SH	DEFINED	1		1,780	
PENNRock FINL SVCS COR	EQUITY	708352109	74	2,257	SH	DEFINED	1		2,257	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	136	5,029	SH	DEFINED	1		5,029	
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	6458	299,963	SH	DEFINED	1		299,963	
PENTAIR INC COM	EQUITY	709631105	31	647,776	SH	SOLE	3	629,700		18,076
PENTAIR INC.	EQUITY	709631105	3058	63,612	SH	DEFINED	1		63,612	
PENTON MEDIA INC	EQUITY	709668107	11	5,314	SH	DEFINED	1		5,314	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	96	4,942	SH	DEFINED	1		4,942	
PEOPLES BANCORP INC	EQUITY	709789101	84	2,812	SH	DEFINED	1		2,812	

PEOPLES BANK	EQUITY	710198102	9	358	SH	DEFINED	1		358
PEOPLES ENERGY CORP.	EQUITY	711030106	1048	28,743	SH	DEFINED	1		28,743
PEOPLES HOLDING COMPANY	EQUITY	711148106	82	2,007	SH	DEFINED	1		2,007
PEOPLESFT, INC.	EQUITY	712713106	5453	366,492	SH	DEFINED	1		366,492
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	289	17,144	SH	DEFINED	1		17,144
PEPSI BOTTLING	EQUITY	713409100	4056	131,694	SH	DEFINED	1		131,694
PEPSIAMERICAS INC	EQUITY	71343P200	2970	198,826	SH	DEFINED	1		198,826
Pepsico	EQUITY	713448108	1928	40,000	SH	DEFINED	4		40,000
PEPSICO INC	EQUITY	713448108	8239	170,930	SH	SOLE	2	170,930	
PEPSICO INC	EQUITY	713448108	20592	427,205	SH	SOLE	2	427,205	
PEPSICO, INC.	EQUITY	713448108	45295	939,730	SH	DEFINED	1		939,730
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	40	34,084	SH	DEFINED	1		34,084
PEREGRINE SYSTEMS, INC.	EQUITY	71366Q101	21	68,667	SH	DEFINED	1		68,667
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	67	44,400	SH	DEFINED	1		44,400
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	21	620	SH	DEFINED	1		620
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	81	7,025	SH	DEFINED	1		7,025
PERINI CORP	EQUITY	713839108	18824	4,705,882	SH	DEFINED	1		4,705,882
PERKINELMER INC.	EQUITY	714046109	642	58,055	SH	DEFINED	1		58,055
PEROT SYSTEM CORP.	EQUITY	714265105	11	965	SH	DEFINED	1		965
PERRIGO CO.	EQUITY	714290103	1488	114,466	SH	DEFINED	1		114,466
PER-SE TECHNOLOGIES	EQUITY	713569309	102	11,104	SH	DEFINED	1		11,104
PETCO ANIMAL SUPPLIES	EQUITY	716016209	5	202	SH	DEFINED	1		202
PETROCHINA CO LTD ADR	EQUITY	71646E100	752	34,240	SH	DEFINED	1		34,240
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1147	65,900	SH	DEFINED	1		65,900
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	538	28,520	SH	DEFINED	1		28,520
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	30	899	SH	DEFINED	1		899
PETROQUEST ENERGY INC	EQUITY	716748108	54	9,656	SH	DEFINED	1		9,656
PETSMART, INC	EQUITY	716768106	30	1,857	SH	DEFINED	1		1,857
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	7	226,900	SH	SOLE	3	226,900	
PFF BANCORP, INC.	EQUITY	69333W104	155	4,041	SH	DEFINED	1		4,041
PFIZER INC	EQUITY	717081103	14551	415,751	SH	SOLE	2	415,751	
PFIZER INC	EQUITY	717081103	34958	1,000,459	SH	SOLE	2	1,000,459	
PFIZER, INC.	EQUITY	717081103	159089	4,545,403	SH	DEFINED	1		4,545,403
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	17	654	SH	DEFINED	1		654
PHARMACEUTICAL RES INC COM	EQUITY	717125108	179	6,436	SH	DEFINED	1		6,436
PHARMACIA CORP	EQUITY	71713U102	12426	331,802	SH	SOLE	2	331,802	
PHARMACIA CORP	EQUITY	71713U102	4777	127,552	SH	SOLE	2	127,552	
PHARMACIA CORPORATION	EQUITY	71713U102	46996	1,254,910	SH	DEFINED	1		1,254,910
PHARMACOPEIA INC	EQUITY	71713B104	71	8,364	SH	DEFINED	1		8,364
PHASE METRICS INC COM CL A	EQUITY	717217103	3422	989,395	SH	DEFINED	1		989,395
Phelps Dodge Corp USD6.25	EQUITY	717265102	20	480	SH	DEFINED	1		480
PHELPS DODGE CORP.	EQUITY	717265102	1714	41,609	SH	DEFINED	1		41,609
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	273	6,012	SH	DEFINED	1		6,012
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	17	826	SH	DEFINED	1		826
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	69021	1,580,150	SH	DEFINED	1		1,580,150
PHILIP MORRIS COS INC	EQUITY	718154107	7291	166,925	SH	SOLE	2	166,925	
PHILIP MORRIS COS INC	EQUITY	718154107	29437	673,931	SH	SOLE	2	673,931	
PHILLIPS PETROLEUM CO.	EQUITY	718507106	10726	182,170	SH	DEFINED	1		182,170
Phillips Petroleum Company Com USD1.2	EQUITY	718507106	122	2,070	SH	DEFINED	1		2,070
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	128	8,223	SH	DEFINED	1		8,223
PHOENIX COMPANIES INC	EQUITY	71902E109	27	1,450	SH	DEFINED	1		1,450
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	92	9,249	SH	DEFINED	1		9,249
PHOTON DYNAMICS	EQUITY	719364101	182	6,069	SH	DEFINED	1		6,069
PHOTRONICS INC.	EQUITY	719405102	178	9,420	SH	DEFINED	1		9,420
PICO HOLDINGS INC	EQUITY	693366205	39	2,331	SH	DEFINED	1		2,331
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	406	10,988	SH	DEFINED	1		10,988
PIER 1 IMPORTS INC	EQUITY	720279108	1260	60,000	SH	SOLE	2	60,000	
PIER 1 IMPORTS, INC.	EQUITY	720279108	28	1,347	SH	DEFINED	1		1,347
PILGRIMS PRIDE CORP.	EQUITY	721467108	76	5,446	SH	DEFINED	1		5,446
PINNACLE SYSTEMS, INC.	EQUITY	723481107	230	20,966	SH	DEFINED	1		20,966

PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1547	39,154	SH	DEFINED	1		39,154
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3901	149,754	SH	DEFINED	1		149,754
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	111	10,715	SH	DEFINED	1		10,715
PITNEY BOWES INC	EQUITY	724479100	9809	423,525	SH	SOLE	2	423,525	
PITNEY BOWES, INC.	EQUITY	724479100	4630	116,572	SH	DEFINED	1		116,572
PITTSTON BRINK'S GROUP	EQUITY	725701106	1682	70,085	SH	DEFINED	1		70,085
PIXAR INC	EQUITY	725811103	11	246	SH	DEFINED	1		246
PIXELWORKS INC	EQUITY	72581M107	99	11,824	SH	DEFINED	1		11,824
PLACER DOME INC.	EQUITY	725906101	1659	148,020	SH	DEFINED	1		148,020
PLAINS RESOURCES, INC.	EQUITY	726540503	228	8,516	SH	DEFINED	1		8,516
PLANAR SYSTEMS, INC.	EQUITY	726900103	88	4,595	SH	DEFINED	1		4,595
PLANTRONICS, INC.	EQUITY	727493108	1384	72,779	SH	DEFINED	1		72,779
PLATO LEARNING INC	EQUITY	72764Y100	58	5,891	SH	DEFINED	1		5,891
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	63	4,973	SH	DEFINED	1		4,973
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	129	9,950	SH	DEFINED	1		9,950
PLEXUS CORP.	EQUITY	729132100	1239	68,463	SH	DEFINED	1		68,463
PLUG POWER INC	EQUITY	72919P103	47	5,927	SH	DEFINED	1		5,927
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2625	85,512	SH	DEFINED	1		85,512
Plum Creek Timber Co.	EQUITY	729251108	1075	35,000	SH	DEFINED	4		35,000
PLX TECHNOLOGY, INC.	EQUITY	693417107	26	6,060	SH	DEFINED	1		6,060
PMA CAPITAL CORP.	EQUITY	693419202	199	9,420	SH	DEFINED	1		9,420
PMC-SIERRA, INC.	EQUITY	69344F106	761	82,076	SH	DEFINED	1		82,076
PMI GROUP INC COM	EQUITY	69344M101	85	2,231,838	SH	SOLE	3	2,127,340	99,798
PMI GROUP, INC.	EQUITY	69344M101	5530	144,752	SH	DEFINED	1		144,752
PNC FINANCIAL SERVICES	EQUITY	693475105	7468	142,850	SH	DEFINED	1		142,850
PNM RESOURCES INC	EQUITY	69349H107	1523	62,946	SH	DEFINED	1		62,946
POGO PRODUCING CO	EQUITY	730448107	24	741	SH	DEFINED	1		741
POGO PRODUCING CO COM	EQUITY	730448107	61	1,865,832	SH	SOLE	3	1,816,126	49,706
POHANG IRON AND STEEL COMPANY ADR	EQUITY	730450103	545	20,000	SH	DEFINED	1		20,000
POLARIS INDUSTRIES, INC.	EQUITY	731068102	21	324	SH	DEFINED	1		324
POLO RALPH LAUREN CO	EQUITY	731572103	10	444	SH	DEFINED	1		444
POLYCOM, INC.	EQUITY	73172K104	1550	129,307	SH	DEFINED	1		129,307
POLYMEDICA CORP	EQUITY	731738100	85	3,316	SH	DEFINED	1		3,316
POLYONE CORPORATION	EQUITY	73179P106	316	28,096	SH	DEFINED	1		28,096
POMEROY COMPUTER RESOURCES	EQUITY	731822102	52	3,539	SH	DEFINED	1		3,539
POPE & TALBOT, INC.	EQUITY	732827100	104	5,578	SH	DEFINED	1		5,578
POPULAR INC	EQUITY	733174106	67	1,976	SH	DEFINED	1		1,976
PORT FINANCIAL CORPORATION	EQUITY	734119100	71	1,762	SH	DEFINED	1		1,762
PORTAL SOFTWARE	EQUITY	736126103	32	42,612	SH	DEFINED	1		42,612
POSSIS MEDICAL INC	EQUITY	737407106	75	6,111	SH	DEFINED	1		6,111
POST PROPERTIES, INC.	EQUITY	737464107	11598	384,539	SH	DEFINED	1		384,539
POTLATCH CORP.	EQUITY	737628107	1580	46,432	SH	DEFINED	1		46,432
POTOMAC ELECTRIC POWER CO.	EQUITY	737679100	2971	138,303	SH	DEFINED	1		138,303
POWELL INDUSTRIES INC	EQUITY	739128106	57	2,340	SH	DEFINED	1		2,340
POWER INTEGRATIONS, INC.	EQUITY	739276103	161	8,990	SH	DEFINED	1		8,990
POWER-ONE , INC.	EQUITY	739308104	340	54,700	SH	DEFINED	1		54,700
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	980	106,956	SH	DEFINED	1		106,956
POZEN INC.	EQUITY	73941U102	42	8,051	SH	DEFINED	1		8,051
PPG INDS INC	EQUITY	693506107	8102	130,893	SH	SOLE	2	130,893	
PPG INDUSTRIES, INC.	EQUITY	693506107	6486	104,782	SH	DEFINED	1		104,782
PPL CORPORATION	EQUITY	69351T106	2409	72,809	SH	DEFINED	1		72,809
PRACTICEWORKS INC	EQUITY	739419109	69	3,731	SH	DEFINED	1		3,731
PRACTICEWORKS INC COM	EQUITY	739419109	3	171,500	SH	SOLE	3	171,500	
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	64	18,468	SH	DEFINED	1		18,468
PRAXAIR INC	EQUITY	74005P104	1994	35,000	SH	SOLE	2	35,000	
PRAXAIR INC	EQUITY	74005P104	5691	99,900	SH	SOLE	2	99,900	
PRAXAIR, INC.	EQUITY	74005P104	6647	116,684	SH	DEFINED	1		116,684
PRECISE SOFTWARE SOLUTIONS	EQUITY	M41450103	166	17,400	SH	DEFINED	1		17,400
PRECISION CASTPARTS CORP.	EQUITY	740189105	2213	67,051	SH	DEFINED	1		67,051
PREMCO INC	EQUITY	74045Q104	7	260	SH	DEFINED	1		260

PRENTISS PROPERTIES TRUST	EQUITY	740706106	349	10,979	SH	DEFINED	1		10,979
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	98	4,949	SH	DEFINED	1		4,949
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	149	7,364	SH	DEFINED	1		7,364
PRESSTEK INC	EQUITY	741113104	44	10,929	SH	DEFINED	1		10,929
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	157	12,724	SH	DEFINED	1		12,724
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1392	87,002	SH	DEFINED	1		87,002
PRICE ENTERP INC	EQUITY	74144P106	25	6,587	SH	DEFINED	1		6,587
PRICELINE.COM INC.	EQUITY	741503106	126	45,173	SH	DEFINED	1		45,173
PRICESMART, INC.	EQUITY	741511109	52	1,352	SH	DEFINED	1		1,352
PRIDE INTERNATIONAL	EQUITY	74153Q102	2688	171,672	SH	DEFINED	1		171,672
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	4072	260,000	SH	SOLE	2	260,000	
PRIMA ENERGY CORP	EQUITY	741901201	82	3,597	SH	DEFINED	1		3,597
PRIME HOSPITALITY CORP.	EQUITY	741917108	209	16,096	SH	DEFINED	1		16,096
PRIME MED SVCS INC NEW	EQUITY	74156D108	52	4,492	SH	DEFINED	1		4,492
PRIMEDIA INC	EQUITY	74157K101	61	46,770	SH	DEFINED	1		46,770
PRINCETON REVIEW INC	EQUITY	742352107	52	5,742	SH	DEFINED	1		5,742
PRIORITY HEALTHCARE	EQUITY	74264T102	202	8,587	SH	DEFINED	1		8,587
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	15	5,138	SH	DEFINED	1		5,138
PRIVATEBANCORP INC	EQUITY	742962103	39	1,305	SH	DEFINED	1		1,305
PROASSURANCE CORPORATION	EQUITY	74267C106	134	7,642	SH	DEFINED	1		7,642
PROBUSINESS SERVICES INC.	EQUITY	742674104	109	7,502	SH	DEFINED	1		7,502
PROCTER & GAMBLE CO.	EQUITY	742718109	95973	1,074,725	SH	DEFINED	1		1,074,725
PROCTER + GAMBLE CO	EQUITY	742718109	3751	42,000	SH	SOLE	2	42,000	
PROCTER + GAMBLE CO	EQUITY	742718109	17187	192,462	SH	SOLE	2	192,462	
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	45	2,922	SH	DEFINED	1		2,922
PROGENICS PHARMACEUTICALS	EQUITY	743187106	35	2,817	SH	DEFINED	1		2,817
Progress Energy	EQUITY	743263105	8062	155,000	SH	DEFINED	4		155,000
PROGRESS ENERGY INC.	EQUITY	743263105	15262	293,440	SH	DEFINED	1		293,440
PROGRESS SOFTWARE CORP.	EQUITY	743312100	165	11,193	SH	DEFINED	1		11,193
PROGRESSIVE CORP.	EQUITY	743315103	5709	98,680	SH	DEFINED	1		98,680
PROLOGIS	EQUITY	743410102	119	4,579	SH	DEFINED	1		4,579
PROLOGIS TR SH BEN INT	EQUITY	743410102	21	823,690	SH	SOLE	3	666,874	156,816
PROQUEST CO.	EQUITY	74346P102	175	4,938	SH	DEFINED	1		4,938
PROSPERITY BANCSHARES INC	EQUITY	743606105	88	4,808	SH	DEFINED	1		4,808
PROTECTION ONE INC	EQUITY	743663304	12	4,231	SH	DEFINED	1		4,231
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2936	88,693	SH	DEFINED	1		88,693
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1602	147,513	SH	DEFINED	1		147,513
PROTON ENERGY SYSTEMS	EQUITY	74371K101	28	8,635	SH	DEFINED	1		8,635
PROVIDENT BANCORP INC	EQUITY	743835100	30	1,066	SH	DEFINED	1		1,066
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	202	8,522	SH	DEFINED	1		8,522
PROVIDIAN FINANCIAL GROUP	EQUITY	743866105	1845	63,598	SH	DEFINED	1		63,598
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	783	133,236	SH	DEFINED	1		133,236
PROVIDIAN FINL CP	EQUITY	74406A102	8	1,300	SH	SOLE	2	1,300	
PROVINCE HEALTHCARE CO.	EQUITY	743977100	382	17,067	SH	DEFINED	1		17,067
PROXIM CORP CL-A	EQUITY	744283102	128	42,544	SH	DEFINED	1		42,544
PROXYMED PHARMACY INC	EQUITY	744290305	34	1,634	SH	DEFINED	1		1,634
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	94210	2,824,040	SH	DEFINED	1		2,824,040
PS BUSINESS PARKS, INC.	EQUITY	69360J107	125	3,580	SH	DEFINED	1		3,580
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	15	439,500	SH	SOLE	3	356,020	83,480
PSEG ENERGY HOLDINGS	EQUITY	744573106	4272	98,664	SH	DEFINED	1		98,664
PSS WORLD MEDICAL, INC	EQUITY	69366A100	206	25,429	SH	DEFINED	1		25,429
PTEK HLDGS INC	EQUITY	69366M104	97	16,852	SH	DEFINED	1		16,852
PUBLIC STORAGE INC	EQUITY	74460D109	53	1,436	SH	DEFINED	1		1,436
Public Svc Enterprise Group	EQUITY	744573106	8444	195,000	SH	DEFINED	4		195,000
PUGET ENEGY INC.	EQUITY	745310102	4905	237,513	SH	DEFINED	1		237,513
PULITZER INC.	EQUITY	745769109	165	3,188	SH	DEFINED	1		3,188
PULTE HOMES INC	EQUITY	745867101	977	17,000	SH	SOLE	2	17,000	
PULTE HOMES INC	EQUITY	745867101	6294	109,500	SH	SOLE	2	109,500	
PULTE HOMES INC.	EQUITY	745867101	2568	44,671	SH	DEFINED	1		44,671
PURE RESOURCES INC	EQUITY	74622E102	130	6,245	SH	DEFINED	1		6,245

Q MED	EQUITY	747914109	23	2,745	SH	DEFINED	1		2,745	
QLOGIC CORP COM	EQUITY	747277101	16	413,500	SH	SOLE	3	364,000		45,700
QLOGIC CORP.	EQUITY	747277101	1735	45,547	SH	DEFINED	1		45,547	
QRS CORP.	EQUITY	74726X105	38	4,864	SH	DEFINED	1		4,864	
QUADRAMED CORP	EQUITY	74730W101	68	9,690	SH	DEFINED	1		9,690	
QUAKER CHEM CORP COM	EQUITY	747316107	68	2,756	SH	DEFINED	1		2,756	
QUAKER CIRY BANCORP INC	EQUITY	74731K106	60	1,450	SH	DEFINED	1		1,450	
QUAKER FABRIC CORP.	EQUITY	747399103	65	4,175	SH	DEFINED	1		4,175	
QUALCOMM INC	EQUITY	747525103	2199	80,000	SH	SOLE	2	80,000		
QUALCOMM INC	EQUITY	747525103	7095	258,100	SH	SOLE	2	258,100		
QUALCOMM, INC.	EQUITY	747525103	16553	602,130	SH	DEFINED	1		602,130	
QUANEX CORP.	EQUITY	747620102	211	4,823	SH	DEFINED	1		4,823	
QUANTA SERVICES, INC.	EQUITY	74762E102	1257	127,308	SH	DEFINED	1		127,308	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1030	245,206	SH	DEFINED	1		245,206	
Quest Diagnostics	EQUITY	74834L100	2659	30,900	SH	DEFINED	4		30,900	
QUEST DIAGNOSTICS INC	EQUITY	74834L100	4819	56,000	SH	SOLE	2	56,000		
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	10826	125,812	SH	DEFINED	1		125,812	
QUEST SOFTWARE INC	EQUITY	74834T103	192	13,248	SH	DEFINED	1		13,248	
QUESTAR CORP.	EQUITY	748356102	3648	147,710	SH	DEFINED	1		147,710	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	6	240,500	SH	SOLE	3	240,500		
QUICKSILVER RESOURCES INC	EQUITY	74837R104	88	3,419	SH	DEFINED	1		3,419	
QUICKSILVER, INC.	EQUITY	74838C106	172	6,944	SH	DEFINED	1		6,944	
QUIDEL CORPORATION	EQUITY	74838J101	63	9,160	SH	DEFINED	1		9,160	
QUIKSILVER INC	EQUITY	74838C106	1396	56,300	SH	SOLE	2	56,300		
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	686	54,896	SH	DEFINED	1		54,896	
QUINTON CARDIOLOGY	EQUITY	748773108	3	335,500	SH	SOLE	3	335,500		
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	1812	200,000	SH	SOLE	2	200,000		
QUIXOTE CORP	EQUITY	749056107	40	2,338	SH	DEFINED	1		2,338	
QUOVADX INC	EQUITY	74913K106	47	7,466	SH	DEFINED	1		7,466	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2161	771,674	SH	DEFINED	1		771,674	
R&G FINANCIAL CO.	EQUITY	749136107	119	5,040	SH	DEFINED	1		5,040	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1518	55,117	SH	DEFINED	1		55,117	
R.H. DONNELLEY CORP.	EQUITY	74955W307	273	9,774	SH	DEFINED	1		9,774	
R.O.C. TAIWAN FUND	EQUITY	749651105	1412	320,800	SH	DEFINED	1		320,800	
RACING CHAMPIONS ERTL	EQUITY	750069106	54	3,030	SH	DEFINED	1		3,030	
RADIAN GROUP INC COM	EQUITY	750236101	114	2,324,502	SH	SOLE	3	2,192,450		125,952
RADIAN GROUP, INC.	EQUITY	750236101	5974	122,300	SH	DEFINED	1		122,300	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	80	6,144	SH	DEFINED	1		6,144	
RADIO ONE INC	EQUITY	75040P405	5245	352,700	SH	SOLE	2	352,700		
RADIO ONE INC -CL D	EQUITY	75040P405	15	1,041	SH	DEFINED	1		1,041	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	43	2,869,762	SH	SOLE	3	2,790,864		78,898
RADIOLOGIX INC	EQUITY	75040K109	104	6,813	SH	DEFINED	1		6,813	
RADIOSHACK CORP.	EQUITY	750438103	2415	80,331	SH	DEFINED	1		80,331	
RADISYS CORP.	EQUITY	750459109	68	5,841	SH	DEFINED	1		5,841	
RAILAMERICA INC	EQUITY	750753105	110	10,184	SH	DEFINED	1		10,184	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	42	8,449	SH	DEFINED	1		8,449	
RAINDANCE COMM	EQUITY	75086X106	89	15,443	SH	DEFINED	1		15,443	
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	531	92,300	SH	SOLE	2	92,300		
RAIT INVESTMENT TRUST	EQUITY	749227104	133	5,589	SH	DEFINED	1		5,589	
RALCORP HOLDINGS, INC.	EQUITY	751028101	334	10,695	SH	DEFINED	1		10,695	
RAMBUS INC.	EQUITY	750917106	122	29,802	SH	DEFINED	1		29,802	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	1170	58,042	SH	DEFINED	1		58,042	
RANGE RESOURCES CORP	EQUITY	75281A109	102	18,292	SH	DEFINED	1		18,292	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	190	7,042	SH	DEFINED	1		7,042	
RATIONALE SOFTWARE CORP	EQUITY	75409P202	784	95,454	SH	DEFINED	1		95,454	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	16	563	SH	DEFINED	1		563	
RAYONIER, INC.	EQUITY	754907103	3272	66,601	SH	DEFINED	1		66,601	
RAYOVAC CORP.	EQUITY	755081106	212	11,437	SH	DEFINED	1		11,437	
RAYTECH CORP DEL	EQUITY	755103108	134	14,840	SH	DEFINED	1		14,840	
RAYTHEON CO	EQUITY	755111507	4890	120,000	SH	SOLE	2	120,000		

RAYTHEON CO	EQUITY	755111507	21357	524,100	SH	SOLE	2	524,100		
RAYTHEON CO COM NEW	EQUITY	755111507	4	110,000	SH	SOLE	3	110,000		
RAYTHEON CO.	EQUITY	755111507	9251	227,010	SH	DEFINED	1		227,010	
RCN CORP.	EQUITY	749361101	29	21,091	SH	DEFINED	1		21,091	
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2411	128,727	SH	DEFINED	1		128,727	
READ-RITE CORP.	EQUITY	755246105	21	43,215	SH	DEFINED	1		43,215	
REALNETWORKS, INC.	EQUITY	75605L104	5	1,246	SH	DEFINED	1		1,246	
REALTY INCOME CORP COM	EQUITY	756109104	5	134,400	SH	SOLE	3	119,300		15,100
REALTY INCOME CORP.	EQUITY	756109104	439	11,896	SH	DEFINED	1		11,896	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	19	773	SH	DEFINED	1		773	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	5	187,200	SH	SOLE	3	166,200		21,000
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	1	50,500	SH	SOLE	3	50,500		
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	16	656,600	SH	SOLE	3	531,311		125,289
RED HAT, INC.	EQUITY	756577102	237	40,411	SH	DEFINED	1		40,411	
REDBACK NETWORKS INC	EQUITY	757209101	86	48,027	SH	DEFINED	1		48,027	
REDWOOD TRUST, INC.	EQUITY	758075402	3130	99,365	SH	DEFINED	1		99,365	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	809	27,435	SH	DEFINED	1		27,435	
REGAL ENTMT GROUP	EQUITY	758766109	6	256	SH	DEFINED	1		256	
REGAL-BELOIT CORP.	EQUITY	758750103	201	8,248	SH	DEFINED	1		8,248	
REGENCY CENTERS CORPORATION	EQUITY	758849103	10	345	SH	DEFINED	1		345	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	173	11,927	SH	DEFINED	1		11,927	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	67	9,519	SH	DEFINED	1		9,519	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3733	106,208	SH	DEFINED	1		106,208	
REGIS CORP.	EQUITY	758932107	417	15,452	SH	DEFINED	1		15,452	
REGISTER.COM	EQUITY	759146101	80	10,540	SH	DEFINED	1		10,540	
REHAB CARE GROUP	EQUITY	759148109	149	6,204	SH	DEFINED	1		6,204	
REINSURANCE GROUP OF	EQUITY	759351109	8	248	SH	DEFINED	1		248	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	258	8,462	SH	DEFINED	1		8,462	
RELIANT ENERGY, INC.	EQUITY	75952J108	11696	692,077	SH	DEFINED	1		692,077	
RELIANT RESOURCES INC	EQUITY	75952B105	541	61,817	SH	DEFINED	1		61,817	
REMEC, INC.	EQUITY	759543101	90	16,066	SH	DEFINED	1		16,066	
REMEDYTEMP INC	EQUITY	759549108	36	1,958	SH	DEFINED	1		1,958	
REMINGTON OIL & GAS CORP	EQUITY	759594302	144	7,249	SH	DEFINED	1		7,249	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	78	3,875	SH	DEFINED	1		3,875	
RENAL CARE GROUP, INC.	EQUITY	759930100	22	702	SH	DEFINED	1		702	
RENT-A-CENTER INC	EQUITY	76009N100	22	386	SH	DEFINED	1		386	
RENT-WAY, INC.	EQUITY	76009U104	118	9,120	SH	DEFINED	1		9,120	
REPUBLIC BANCORP, INC.	EQUITY	760281204	283	19,498	SH	DEFINED	1		19,498	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	36	1,791	SH	DEFINED	1		1,791	
REPUBLIC SERVICES IN	EQUITY	760759100	4093	214,629	SH	DEFINED	1		214,629	
REPUBLIC SVCS INC	EQUITY	760759100	1421	74,500	SH	SOLE	2	74,500		
RES-CARE INC	EQUITY	760943100	36	5,510	SH	DEFINED	1		5,510	
RESEARCH FRONTIERS	EQUITY	760911107	51	3,428	SH	DEFINED	1		3,428	
RESMED INC	EQUITY	761152107	319	10,856	SH	DEFINED	1		10,856	
RESOURCE AMERICA, INC.	EQUITY	761195205	56	5,351	SH	DEFINED	1		5,351	
RESOURCES CONNECTION INC	EQUITY	76122Q105	183	6,797	SH	DEFINED	1		6,797	
RESPIRONICS INC.	EQUITY	761230101	372	10,936	SH	DEFINED	1		10,936	
RESTORATION HARDWARE I	EQUITY	760981100	56	6,376	SH	DEFINED	1		6,376	
RETEK INC	EQUITY	76128Q109	7446	306,400	SH	SOLE	2	306,400		
RETEK INC COM	EQUITY	76128Q109	30	1,234,223	SH	SOLE	3	1,211,323		22,900
RETEK INC.	EQUITY	76128Q109	2082	85,695	SH	DEFINED	1		85,695	
REVLON, INC.-CL A	EQUITY	761525500	15	3,050	SH	DEFINED	1		3,050	
REX STORES CORP	EQUITY	761624105	41	3,003	SH	DEFINED	1		3,003	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2528	90,460	SH	DEFINED	1		90,460	
RF MICRO DEVICES INC	EQUITY	749941100	1686	221,200	SH	DEFINED	1		221,200	
RF MONOLITHICS INC COM (OXFORD PTNRS L	EQUITY	74955F106	21	4,973	SH	DEFINED	1		4,973	
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	128	9,449	SH	DEFINED	1		9,449	
RGS ENERGY GROUP, INC.	EQUITY	74956K104	20	502	SH	DEFINED	1		502	
RIBAPHARM INC	EQUITY	762537108	3	364	SH	DEFINED	1		364	
RICHARDSON ELEC LTD	EQUITY	763165107	25	2,289	SH	DEFINED	1		2,289	

RIGEL PHARMACEUTICALS INC	EQUITY	766559108	34	9,367	SH	DEFINED	1		9,367	
RIGGS NATIONAL CORP.	EQUITY	766570105	74	4,977	SH	DEFINED	1		4,977	
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	103	3,913	SH	DEFINED	1		3,913	
RITA MED SYS INC DEL	EQUITY	76774E103	36	3,566	SH	DEFINED	1		3,566	
RITE AID CORP	EQUITY	767754104	14	5,749	SH	DEFINED	1		5,749	
Riverdeep Group PLC USD0.01 Spons ADR	EQUITY	76870Q109	1128	72,500	SH	DEFINED	1		72,500	
RIVERSTONE NETWORKS INC	EQUITY	769320102	135	43,280	SH	DEFINED	1		43,280	
RIVIANA FOODS	EQUITY	769536103	54	2,133	SH	DEFINED	1		2,133	
RIVIERA HOLDINGS CORP	EQUITY	769627100	2165	352,000	SH	DEFINED	1		352,000	
RJ Reynolds	EQUITY	76182K105	5429	101,000	SH	DEFINED	4		101,000	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	6382	118,729	SH	DEFINED	1		118,729	
RLI CORP.	EQUITY	749607107	114	2,240	SH	DEFINED	1		2,240	
RMH TELESERVICES INC	EQUITY	749938106	29	4,168	SH	DEFINED	1		4,168	
ROADWAY CORP.	EQUITY	769742107	151	4,205	SH	DEFINED	1		4,205	
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	54	3,498	SH	DEFINED	1		3,498	
ROBBINS & MYERS, INC.	EQUITY	770196103	78	2,989	SH	DEFINED	1		2,989	
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1890	81,129	SH	DEFINED	1		81,129	
ROCK-TENN CO., CLASS A	EQUITY	772739207	74	4,017	SH	DEFINED	1		4,017	
ROCKWELL AUTOMATION INC	EQUITY	773903109	3051	152,683	SH	DEFINED	1		152,683	
Rockwell Collins	EQUITY	774341101	27	990	SH	DEFINED	1		990	
ROCKWELL COLLINS INC	EQUITY	774341101	4936	180,000	SH	SOLE	2	180,000		
ROCKWELL COLLINS INC	EQUITY	774341101	12446	453,900	SH	SOLE	2	453,900		
ROGERS CORP.	EQUITY	775133101	154	5,645	SH	DEFINED	1		5,645	
ROHM + HAAS CO	EQUITY	775371107	1417	35,000	SH	SOLE	2	35,000		
ROHM + HAAS CO	EQUITY	775371107	11708	289,164	SH	SOLE	2	289,164		
ROHM AND HAAS CO.	EQUITY	775371107	4105	101,386	SH	DEFINED	1		101,386	
ROLLINS, INC.	EQUITY	775711104	886	43,540	SH	DEFINED	1		43,540	
ROPER INDS INC NEW COM	EQUITY	776696106	15	410,282	SH	SOLE	3	401,582		8,700
ROPER INDUSTRIES, INC.	EQUITY	776696106	388	10,394	SH	DEFINED	1		10,394	
ROSLYN BANCORP, INC.	EQUITY	778162107	2381	109,064	SH	DEFINED	1		109,064	
ROSS STORES INC	EQUITY	778296103	5738	140,800	SH	SOLE	2	140,800		
ROSS STORES, INC.	EQUITY	778296103	4165	102,202	SH	DEFINED	1		102,202	
Rosteocom ADR	EQUITY	778529107	582	97,000	SH	DEFINED	1		97,000	
ROUSE CO	EQUITY	779273101	36	1,078	SH	DEFINED	1		1,078	
ROUSE CO COM	EQUITY	779273101	25	754,600	SH	SOLE	3	610,879		143,721
ROWAN COMPANIES, INC.	EQUITY	779382100	1262	58,849	SH	DEFINED	1		58,849	
ROXIO INC	EQUITY	780008108	49	6,850	SH	DEFINED	1		6,850	
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	39	1,813	SH	DEFINED	1		1,813	
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	14	685	SH	SOLE	2	685		
ROYAL DUTCH PETROLEUM CO. NY REG SH P	EQUITY	780257804	53180	962,180	SH	DEFINED	1		962,180	
ROYAL GOLD INC	EQUITY	780287108	61	4,464	SH	DEFINED	1		4,464	
RPC	EQUITY	749660106	47	3,957	SH	DEFINED	1		3,957	
RPM, INC.	EQUITY	749685103	2258	148,057	SH	DEFINED	1		148,057	
RSA SECURITY INC.	EQUITY	749719100	425	88,412	SH	DEFINED	1		88,412	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	90	7,423	SH	DEFINED	1		7,423	
RUBY TUESDAY, INC.	EQUITY	781182100	18	907	SH	DEFINED	1		907	
RUDDICK CORP.	EQUITY	781258108	1195	70,489	SH	DEFINED	1		70,489	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	82	3,282	SH	DEFINED	1		3,282	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	125	3,518	SH	DEFINED	1		3,518	
RUSSELL CORP.	EQUITY	782352108	166	8,640	SH	DEFINED	1		8,640	
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	209	15,817	SH	DEFINED	1		15,817	
RYDER SYSTEM, INC.	EQUITY	783549108	775	28,625	SH	DEFINED	1		28,625	
RYERSON TULL, INC.	EQUITY	78375P107	93	7,963	SH	DEFINED	1		7,963	
RYLAND GROUP	EQUITY	783764103	20	394	SH	DEFINED	1		394	
RYLAND GROUP INC COM	EQUITY	783764103	4	75,400	SH	SOLE	3	75,400		
S J W CORP COM	EQUITY	784305104	59	734	SH	DEFINED	1		734	
S&T BANCORP, INC.	EQUITY	783859101	256	9,481	SH	DEFINED	1		9,481	
S.Y. BANCORP INC	EQUITY	785060104	83	2,030	SH	DEFINED	1		2,030	
S1 CORPORATION	EQUITY	78463B101	187	25,289	SH	DEFINED	1		25,289	
SABRE HOLDINGS CORP.	EQUITY	785905100	2392	66,802	SH	DEFINED	1		66,802	

SAFECO CORP.	EQUITY	786429100	1828	59,169	SH	DEFINED	1		59,169	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	85	42,652	SH	DEFINED	1		42,653	
SAFeway INC	EQUITY	786514208	8143	278,960	SH	DEFINED	1		278,960	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	120	5,322	SH	DEFINED	1		5,322	
SAKS INC	EQUITY	79377WAC2	224	250,000	SH	SOLE	2	250,000		
SAKS INC.	EQUITY	79377W108	2359	183,747	SH	DEFINED	1		183,747	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	77	3,116	SH	DEFINED	1		3,116	
SALIX PHARMACEUTICALS	EQUITY	795435106	97	6,360	SH	DEFINED	1		6,360	
SALIX PHARMACEUTICALS LTD	EQUITY	795435106	3739	245,000	SH	SOLE	2	245,000		
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	7	470,900	SH	SOLE	3	470,900		
SALTON, INC.	EQUITY	795757103	33	2,311	SH	DEFINED	1		2,311	
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	22	4,867	SH	DEFINED	1		4,867	
SANDERSON FARMS, INC.	EQUITY	800013104	45	1,791	SH	DEFINED	1		1,791	
SANDISK CORP.	EQUITY	80004C101	1355	109,304	SH	DEFINED	1		109,304	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	166	5,177	SH	DEFINED	1		5,177	
SANGAMO BIOSCIENCES INC	EQUITY	800677106	36	6,085	SH	DEFINED	1		6,085	
SANGSTAT MEDICAL CORP.	EQUITY	801003104	216	9,415	SH	DEFINED	1		9,415	
SANMINA - SCI CORP	EQUITY	800907107	1743	276,191	SH	DEFINED	1		276,191	
SANTANDER BANCORP	EQUITY	802809103	47	2,753	SH	DEFINED	1		2,753	
SAPIENT CORP.	EQUITY	803062108	31	29,014	SH	DEFINED	1		29,014	
SARA LEE CORP.	EQUITY	803111103	9014	436,740	SH	DEFINED	1		436,740	
SATYAM COMPUTER SERVICES-ADR	EQUITY	804098101	397	37,900	SH	DEFINED	1		37,900	
SAUER-DANFOSS INC.	EQUITY	804137107	39	3,471	SH	DEFINED	1		3,471	
SAUL CENTERS, INC.	EQUITY	804395101	98	3,765	SH	DEFINED	1		3,765	
SAXON CAPITAL INC	EQUITY	80556P302	163	10,029	SH	DEFINED	1		10,029	
SBC COMMUNICATIONS INC	EQUITY	78387G103	1525	50,000	SH	SOLE	2	50,000		
SBC COMMUNICATIONS INC	EQUITY	78387G103	9226	302,478	SH	SOLE	2	302,478		
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	63364	2,077,510	SH	DEFINED	1		2,077,510	
SBS TECHNOLOGIES INC	EQUITY	78387P103	64	5,207	SH	DEFINED	1		5,207	
SCANA CORP	EQUITY	80589M102	4177	135,315	SH	DEFINED	1		135,315	
SCANSOFT INC	EQUITY	80603P107	137	18,581	SH	DEFINED	1		18,581	
SCANSOURCE INC	EQUITY	806037107	106	1,727	SH	DEFINED	1		1,727	
SCHAWK, INC.	EQUITY	806373106	29	2,753	SH	DEFINED	1		2,753	
SCHERING PLOUGH CORP	EQUITY	806605101	17	750	SH	SOLE	2	750		
SCHERING-PLOUGH CORP.	EQUITY	806605101	25911	1,053,300	SH	DEFINED	1		1,053,300	
SCHLUMBERGER	EQUITY	806857108	143	3,150	SH	SOLE	2	3,150		
SCHLUMBERGER, LTD.	EQUITY	806857108	14631	314,650	SH	DEFINED	1		314,650	
SCHNITZER STL INDS	EQUITY	806882106	32	1,456	SH	DEFINED	1		1,456	
SCHOLASTIC CORP COM	EQUITY	807066105	57	1,500,276	SH	SOLE	3	1,423,400		73,276
SCHOLASTIC CORP.	EQUITY	807066105	1900	50,129	SH	DEFINED	1		50,129	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	140	5,275	SH	DEFINED	1		5,275	
SCHULMAN, A. INC.	EQUITY	808194104	1097	51,129	SH	DEFINED	1		51,129	
SCHWAB CHARLES CORP	EQUITY	80851305	4582	409,335	SH	SOLE	2	409,335		
SCHWAB CHARLES CORP	EQUITY	808513105	1120	100,000	SH	SOLE	2	100,000		
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	131	5,314	SH	DEFINED	1		5,314	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	8	500	SH	SOLE	2	500		
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	96	12,038	SH	DEFINED	1		12,038	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1531	93,066	SH	DEFINED	1		93,066	
SCIOS INC	EQUITY	808905103	4592	150,000	SH	SOLE	2	150,000		
SCIOS NOVA INC.	EQUITY	808905103	506	16,518	SH	DEFINED	1		16,518	
SCM MICROSYSTEMS, INC.	EQUITY	784018103	75	5,571	SH	DEFINED	1		5,571	
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	16	833,936	SH	SOLE	3	818,100		15,836
SCOTTS CO.	EQUITY	810186106	13	279	SH	DEFINED	1		279	
SCP POOL CORPORATION	EQUITY	784028102	203	7,296	SH	DEFINED	1		7,296	
SCRIPPS CO	EQUITY	811054204	31	407	SH	DEFINED	1		407	
SEABOARD CORP.	EQUITY	811543107	33	134	SH	DEFINED	1		134	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	70	7,916	SH	DEFINED	1		7,916	
SEACOAST BANKING CORP FL	EQUITY	811707306	72	1,241	SH	DEFINED	1		1,241	
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	217	8,653	SH	DEFINED	1		8,653	
SEACOR SMIT, INC.	EQUITY	811904101	293	6,196	SH	DEFINED	1		6,196	

SEALED AIR CORP	EQUITY	81211K100	1564	38,833	SH	DEFINED	1		38,833	
SEARS ROEBUCK & CO	EQUITY	812387108	9923	182,738	SH	DEFINED	1		182,738	
SEARS ROEBUCK & CO COM	EQUITY	812387108	5	90,000	SH	SOLE	3	90,000		
SEARS ROEBUCK + CO	EQUITY	812387108	2444	45,000	SH	SOLE	2	45,000		
SEARS ROEBUCK + CO	EQUITY	812387108	10453	192,500	SH	SOLE	2	192,500		
SEATTLE GENETICS INC WA	EQUITY	812578102	33	6,419	SH	DEFINED	1		6,419	
SECOND BANCORP, INC.	EQUITY	813114105	83	3,022	SH	DEFINED	1		3,022	
SECURE COMPUTING CORP	EQUITY	813705100	79	10,467	SH	DEFINED	1		10,467	
SECURE COMPUTING CORP COM	EQUITY	813705100	5	619,800	SH	SOLE	3	619,800		
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	58	18,638	SH	DEFINED	1		18,638	
SEI INVESTMENTS CO.	EQUITY	784117103	3979	141,253	SH	DEFINED	1		141,253	
SELECT MEDICAL CORP	EQUITY	816196109	98	6,264	SH	DEFINED	1		6,264	
SELECT MEDICAL CORP COM	EQUITY	816196109	14	909,000	SH	SOLE	3	909,000		
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	261	9,227	SH	DEFINED	1		9,227	
SEMCO ENERGY, INC.	EQUITY	78412D109	59	6,572	SH	DEFINED	1		6,572	
SEMINIS INC	EQUITY	816658108	18	4,929	SH	DEFINED	1		4,929	
SEMITOOL, INC.	EQUITY	816909105	47	5,734	SH	DEFINED	1		5,734	
SEMPRA ENERGY	EQUITY	816851109	3316	113,860	SH	DEFINED	1		93,650	
SEMTECH CORP COM	EQUITY	816850101	25	934,776	SH	SOLE	3	914,000		20,776
SEMTECH CORP.	EQUITY	816850101	2514	94,152	SH	DEFINED	1		94,152	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	255	16,230	SH	DEFINED	1		16,230	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	19	1,197,300	SH	SOLE	3	989,004		208,296
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1742	76,543	SH	DEFINED	1		76,543	
SEPRACOR, INC.	EQUITY	817315104	1283	134,294	SH	DEFINED	1		134,294	
SEQUA CORP CLASS A	EQUITY	817320104	1010	15,449	SH	DEFINED	1		15,449	
SEQUENOM, INC.	EQUITY	817337108	47	13,391	SH	DEFINED	1		13,391	
SERENA SOFTWARE, INC.	EQUITY	817492101	85	6,209	SH	DEFINED	1		6,209	
SEROLOGICALS CORP.	EQUITY	817523103	141	7,709	SH	DEFINED	1		7,709	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	507	104,905	SH	DEFINED	1		104,905	
SERVICEMASTER COMPAN	EQUITY	81760N109	60	4,367	SH	DEFINED	1		4,367	
SFBC INTL INC COM	EQUITY	784121105	3	178,100	SH	SOLE	3	178,100		
SHARPER IMAGE CORP	EQUITY	820013100	51	2,524	SH	DEFINED	1		2,524	
SHAW GROUP INC	EQUITY	820280105	17	568	SH	DEFINED	1		568	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	62	1,161	SH	DEFINED	1		1,161	
SHERWIN WILLIAMS CO	EQUITY	824348106	1497	50,000	SH	SOLE	2	50,000		
SHERWIN WILLIAMS CO	EQUITY	824348106	10957	366,072	SH	SOLE	2	366,072		
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2145	71,677	SH	DEFINED	1		71,677	
SHOE CARNIVAL INC	EQUITY	824889109	55	2,566	SH	DEFINED	1		2,566	
SHOPKO STORES, INC.	EQUITY	824911101	207	10,263	SH	DEFINED	1		10,263	
SHUFFLE MASTER, INC.	EQUITY	825549108	117	6,349	SH	DEFINED	1		6,349	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	386	11,138	SH	DEFINED	1		11,138	
SICOR INC	EQUITY	825846108	20	1,069	SH	DEFINED	1		1,069	
SIDERCA S.A.I.C ADR	EQUITY	825863103	330	20,900	SH	DEFINED	1		20,900	
SIEBEL SYS INC	EQUITY	826170102	5698	400,700	SH	SOLE	2	400,700		
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3318	233,358	SH	DEFINED	1		233,358	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	194	8,670	SH	DEFINED	1		8,670	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1302	166,960	SH	DEFINED	1		166,960	
SIGMA ALDRICH CORP.	EQUITY	826552101	3244	64,676	SH	DEFINED	1		64,676	
SILGAN HOLDINGS, INC.	EQUITY	827048109	148	3,659	SH	DEFINED	1		3,659	
SILICON GRAPHICS, INC.	EQUITY	827056102	199	67,652	SH	DEFINED	1		67,652	
SILICON IMAGE INC	EQUITY	82705T102	127	20,703	SH	DEFINED	1		20,703	
SILICON LABORATORIES COM	EQUITY	826919102	17	599,200	SH	SOLE	3	586,400		12,800
SILICON LABORATORIES INC	EQUITY	826919102	254	9,382	SH	DEFINED	1		9,382	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	215	27,623	SH	DEFINED	1		27,623	
SILICON VALLEY BANCSHARES	EQUITY	827064106	1554	58,958	SH	DEFINED	1		58,958	
SILICONIX, INC.	EQUITY	827079203	58	2,091	SH	DEFINED	1		2,091	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	108	2,532	SH	DEFINED	1		2,532	
SIMON PPTY GROUP	EQUITY	828806109	42	1,140,400	SH	SOLE	3	934,019		206,381
SIMON PROPERTY GROUP INC	EQUITY	828806109	3129	84,946	SH	DEFINED	1		84,946	
SIMPLETECH INC	EQUITY	828823104	9	2,564	SH	DEFINED	1		2,564	

SIMPSON MANUFACTURING CO.	EQUITY	829073105	149	2,609	SH	DEFINED	1		2,609	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	159	10,981	SH	DEFINED	1		10,981	
SIPEX CORP.	EQUITY	829909100	44	9,080	SH	DEFINED	1		9,080	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	93	24,627	SH	DEFINED	1		24,627	
SITEL CORP.	EQUITY	82980K107	64	20,205	SH	DEFINED	1		20,205	
SIX FLAGS, INC	EQUITY	83001P109	1725	119,348	SH	DEFINED	1		119,348	
SIZELER PPTY INVS INC	EQUITY	830137105	45	4,113	SH	DEFINED	1		4,113	
SKECHERS USA INC. CL-A	EQUITY	830566105	119	5,521	SH	DEFINED	1		5,521	
SKILLSOFT CORPORATION	EQUITY	83066P101	27	3,465	SH	DEFINED	1		3,465	
SKY FINANCIAL GROUP	EQUITY	83080P103	21	1,008	SH	DEFINED	1		1,008	
SKYLINE CORP.	EQUITY	830830105	72	2,196	SH	DEFINED	1		2,196	
SKYWEST INC	EQUITY	830879102	18	755	SH	DEFINED	1		755	
SKYWEST INC	EQUITY	830879102	917	39,200	SH	SOLE	2	39,200		
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	1115	200,842	SH	SOLE	2	200,842		
SL GREEN REALTY CORP.	EQUITY	78440X101	335	9,409	SH	DEFINED	1		9,409	
SL GREEN RLTY CORP COM	EQUITY	78440X101	10	275,400	SH	SOLE	3	223,241		52,159
SLM CORP	EQUITY	78442P106	6746	69,620	SH	DEFINED	1		69,620	
SLM CORP	EQUITY	78442P106	5330	55,000	SH	SOLE	2	55,000		
SLM CORP	EQUITY	78442P106	28110	276,000	SH	SOLE	2	276,000		
SMART & FINAL, INC.,	EQUITY	831683107	33	4,220	SH	DEFINED	1		4,220	
SMITH A O CORP	EQUITY	831865209	2615	83,800	SH	SOLE	2	83,800		
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4460	65,406	SH	DEFINED	1		65,406	
SMITH INTL INC	EQUITY	832110100	6819	100,000	SH	SOLE	2	100,000		
SMITH INTL INC	EQUITY	832110100	18936	277,700	SH	SOLE	2	277,700		
SMITH, A.O. CORP.	EQUITY	831865209	185	5,941	SH	DEFINED	1		5,941	
SMITHFIELD FOODS INC	EQUITY	832248108	2653	143,002	SH	DEFINED	1		143,002	
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	17323	1,123,426	SH	DEFINED	1		1,123,426	
SNAP-ON, INC.	EQUITY	833034101	799	26,912	SH	DEFINED	1		26,912	
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	1280	57,730	SH	DEFINED	1		57,730	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	89	7,767	SH	DEFINED	1		7,767	
SOLELECTRON CORP DEL	EQUITY	834182107	10	1,667	SH	SOLE	2	1,667		
SOLELECTRON CORP.	EQUITY	834182107	2592	421,423	SH	DEFINED	1		421,423	
SOLUTIA, INC.	EQUITY	834376105	1203	171,313	SH	DEFINED	1		171,313	
SOMERA COMMUNICATIONS INC	EQUITY	834458101	80	11,203	SH	DEFINED	1		11,203	
SONG NETWORKS HLDG ADR	EQUITY	83544Q101	25	140,901	SH	DEFINED	1		140,901	
SONIC AUTOMOTIVE INC	EQUITY	835456102	10	370	SH	DEFINED	1		370	
SONIC CORP COM	EQUITY	835451105	20	625,603	SH	SOLE	3	615,403		10,200
SONIC CORP.	EQUITY	835451105	408	12,978	SH	DEFINED	1		12,978	
SONIC INNOVATIONS INC	EQUITY	83545M109	27	3,875	SH	DEFINED	1		3,875	
SONICBLUE INC	EQUITY	83546Q109	32	30,608	SH	DEFINED	1		30,608	
SONICWALL INC	EQUITY	835470105	92	18,239	SH	DEFINED	1		18,239	
SONOCO PRODUCTS CO.	EQUITY	835495102	3529	124,595	SH	DEFINED	1		124,595	
SONOSIGHT, INC.	EQUITY	835686104	73	5,026	SH	DEFINED	1		5,026	
SONUS NETWORKS INC	EQUITY	835916107	130	64,555	SH	DEFINED	1		64,555	
SOTHEY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1347	94,524	SH	DEFINED	1		94,524	
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	45	26,487	SH	DEFINED	1		26,487	
SOURCECORP	EQUITY	836167106	144	5,438	SH	DEFINED	1		5,438	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	322	14,381	SH	DEFINED	1		14,381	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	144	4,279	SH	DEFINED	1		4,279	
SOUTHERN CO	EQUITY	842587107	22551	823,020	SH	DEFINED	1		823,020	
SOUTHERN CO	EQUITY	842587107	2192	80,000	SH	SOLE	2	80,000		
SOUTHERN CO	EQUITY	842587107	5014	183,000	SH	SOLE	2	183,000		
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	75	5,028	SH	DEFINED	1		5,028	
SOUTHERN UNION CO.	EQUITY	844030106	246	14,472	SH	DEFINED	1		14,472	
SOUTHTRUST CORP.	EQUITY	844730101	4194	160,576	SH	DEFINED	1		160,576	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	7190	444,950	SH	DEFINED	1		444,950	
SOUTHWEST AIRLS CO	EQUITY	844741108	1414	87,500	SH	SOLE	2	87,500		
SOUTHWEST AIRLS CO	EQUITY	844741108	1947	120,500	SH	SOLE	2	120,500		
SOUTHWEST BANCORP INC	EQUITY	844767103	50	1,837	SH	DEFINED	1		1,837	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	365	10,090	SH	DEFINED	1		10,090	

SOUTHWEST GAS CORP	EQUITY	844895102	290	11,734	SH	DEFINED	1	11,734
SOUTHWEST WTR CO	EQUITY	845331107	63	3,305	SH	DEFINED	1	3,305
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	139	9,141	SH	DEFINED	1	9,141
SOVEREIGN BANCORP, INC.	EQUITY	845905108	5032	336,568	SH	DEFINED	1	336,568
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	2570	75,219	SH	DEFINED	1	75,219
SPACELABS MED INC	EQUITY	846247104	42	2,968	SH	DEFINED	1	2,968
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	129	12,886	SH	DEFINED	1	12,886
SPARTAN MTRS INC	EQUITY	846819100	49	3,220	SH	DEFINED	1	3,220
SPARTECH CORP.	EQUITY	847220209	143	5,256	SH	DEFINED	1	5,256
Specialty Lab Inc	EQUITY	84749R100	19	2,318	SH	DEFINED	1	2,318
SPECTRALINK CORP	EQUITY	847580107	64	5,992	SH	DEFINED	1	5,992
SPECTRIAN CORP.	EQUITY	847608106	42	4,095	SH	DEFINED	1	4,095
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	34	9,216	SH	DEFINED	1	9,216
SPEEDFAM-IPEC INC	EQUITY	847705100	50	9,605	SH	DEFINED	1	9,605
SPEEDWAY MOTORSPORTS	EQUITY	847788106	124	4,867	SH	DEFINED	1	4,867
SPHERION CORPORATION	EQUITY	848420105	250	21,006	SH	DEFINED	1	21,006
SPIEGEL, INC. CLASS A	EQUITY	848457107	4	4,793	SH	DEFINED	1	4,793
SPINNAKER EXPL CO COM	EQUITY	84855W109	1	23,500	SH	SOLE	3	23,500
SPINNAKER EXPLORATION CO	EQUITY	84855W109	300	8,323	SH	DEFINED	1	8,323
SPORTS AUTH INC	EQUITY	849176102	133	11,683	SH	DEFINED	1	11,683
SPORTS RESORTS INTL INC	EQUITY	84918U108	47	8,704	SH	DEFINED	1	8,704
SPRINT CORP. FON GROUP	EQUITY	852061100	4242	399,790	SH	DEFINED	1	399,790
SPRINT CORP. PCS GROUP	EQUITY	852061506	2196	491,374	SH	DEFINED	1	491,374
SPS TECHNOLOGIES, INC.	EQUITY	784626103	167	4,388	SH	DEFINED	1	4,388
SPSS, INC.	EQUITY	78462K102	66	4,248	SH	DEFINED	1	4,248
SPX CORP	EQUITY	784635104	4230	36,000	SH	SOLE	2	36,000
SPX CORP.	EQUITY	784635104	43423	369,560	SH	DEFINED	1	369,560
SRA INTERNATIONAL CL A	EQUITY	78464R105	49	1,798	SH	DEFINED	1	1,798
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	39	2,808	SH	DEFINED	1	2,808
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	64	2,582	SH	DEFINED	1	2,582
ST JUDE MED INC	EQUITY	790849103	3168	42,900	SH	SOLE	2	42,900
ST JUDE MEDICAL, INC.	EQUITY	790849103	4979	67,427	SH	DEFINED	1	67,427
ST. MARY LAND & EXPLORATION	EQUITY	792228108	238	9,934	SH	DEFINED	1	9,934
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4556	117,064	SH	DEFINED	1	117,064
STAGE STORES INC	EQUITY	85254C305	248	7,127	SH	DEFINED	1	7,127
STAGE STORES INC	EQUITY	85254C305	3158	90,900	SH	SOLE	2	90,900
STAMPS.COM INC	EQUITY	852857101	55	12,513	SH	DEFINED	1	12,513
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2127	38,329	SH	DEFINED	1	38,329
STANDARD COML CORP. COM	EQUITY	853258101	87	4,009	SH	DEFINED	1	4,009
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	122	5,168	SH	DEFINED	1	5,168
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	42	2,466	SH	DEFINED	1	2,466
STANDARD PACIFIC CORP.	EQUITY	85375C101	402	11,472	SH	DEFINED	1	11,472
STANDARD REGISTER CO.	EQUITY	853887107	212	6,197	SH	DEFINED	1	6,197
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	97	3,867	SH	DEFINED	1	3,867
STANLEY FURNITURE CO INC	EQUITY	854305208	49	1,838	SH	DEFINED	1	1,838
STANLEY WORKS	EQUITY	854616109	1606	39,165	SH	DEFINED	1	39,165
STAPLES, INC.	EQUITY	855030102	4438	225,304	SH	DEFINED	1	225,304
STARBUCKS CORP.	EQUITY	855244109	5294	213,047	SH	DEFINED	1	213,047
STARRETT L S CO	EQUITY	855668109	59	2,327	SH	DEFINED	1	2,327
STARTEK INC	EQUITY	85569C107	99	3,702	SH	DEFINED	1	3,702
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3034	92,258	SH	DEFINED	1	92,258
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	74	4,525	SH	DEFINED	1	4,525
STATE BANCORP INC	EQUITY	855716106	61	2,618	SH	DEFINED	1	2,618
STATE STREET CORP.	EQUITY	857477103	6713	150,180	SH	DEFINED	1	150,180
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	378	19,685	SH	DEFINED	1	19,685
STATION CASINOS, INC.	EQUITY	857689103	220	12,302	SH	DEFINED	1	12,302
STEEL DYNAMICS, INC.	EQUITY	858119100	188	11,386	SH	DEFINED	1	11,386
STEELCASE INC-CL A	EQUITY	858155203	6	435	SH	DEFINED	1	435
STEIN MART, INC.	EQUITY	858375108	93	7,799	SH	DEFINED	1	7,799
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	37940	1,772,910	SH	DEFINED	1	1,772,910

STEPAN CO.	EQUITY	858586100	64	2,258	SH	DEFINED	1		2,258	
STERICYCLE INC	EQUITY	858912108	1933	54,600	SH	SOLE	2	54,600		
STERICYCLE INC COM	EQUITY	858912108	65	1,825,328	SH	SOLE	3	1,785,512		39,816
STERICYCLE, INC.	EQUITY	858912108	424	11,980	SH	DEFINED	1		11,980	
STERIS CORP COM	EQUITY	859152100	1714	89,669	SH	DEFINED	1		89,669	
STERLING BANCORP	EQUITY	859158107	111	3,108	SH	DEFINED	1		3,108	
STERLING BANCSHARES, INC.	EQUITY	858907108	201	13,606	SH	DEFINED	1		13,606	
STERLING FINANCIAL CORP	EQUITY	859317109	150	6,026	SH	DEFINED	1		6,026	
STERLING FINL CORP WASH	EQUITY	859319105	81	4,153	SH	DEFINED	1		4,153	
STEVEN MADDEN, LTD.	EQUITY	556269108	65	3,292	SH	DEFINED	1		3,292	
STEWART & STEVENSON SERVICES	EQUITY	860342104	826	46,564	SH	DEFINED	1		46,564	
STEWART ENTERPRISES, INC.	EQUITY	860370105	219	34,410	SH	DEFINED	1		34,410	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	124	6,044	SH	DEFINED	1		6,044	
STILLWATER MINING CO.	EQUITY	86074Q102	251	15,392	SH	DEFINED	1		15,392	
STILLWELL FINANCIAL INC	EQUITY	860831106	1971	108,313	SH	DEFINED	1		108,313	
STMICROELECTRONICS NV-NY	EQUITY	861012102	2099	86,290	SH	DEFINED	1		86,290	
STONE ENERGY CORP.	EQUITY	861642106	306	7,614	SH	DEFINED	1		7,614	
STONERIDGE, INC.	EQUITY	86183P102	86	4,583	SH	DEFINED	1		4,583	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2185	136,822	SH	DEFINED	1		136,822	
STORAGENETWORKS INC	EQUITY	86211E103	46	23,570	SH	DEFINED	1		23,570	
STRATOS LIGHTWAVE INC.	EQUITY	863100103	42	25,988	SH	DEFINED	1		25,988	
STRATTEC SEC CORP	EQUITY	863111100	70	1,267	SH	DEFINED	1		1,267	
STRAYER EDUCATION, INC	EQUITY	863236105	167	2,625	SH	DEFINED	1		2,625	
STRIDE RITE CORP.	EQUITY	863314100	113	14,185	SH	DEFINED	1		14,185	
Stryker	EQUITY	863667101	1070	20,000	SH	DEFINED	4		20,000	
STRYKER CORP.	EQUITY	863667101	4924	92,024	SH	DEFINED	1		92,024	
STUDENT LOAN CORP.	EQUITY	863902102	5	58	SH	DEFINED	1		58	
STURM, RUGER & CO., INC.	EQUITY	864159108	2890	204,268	SH	DEFINED	1		204,268	
SUFFOLK BANCORP	EQUITY	864739107	153	4,187	SH	DEFINED	1		4,187	
SUMMIT BANCSHARES INC	EQUITY	866011109	46	1,879	SH	DEFINED	1		1,879	
SUMMIT PROPERTIES, INC.	EQUITY	866239106	2884	123,521	SH	DEFINED	1		123,521	
SUN BANCORP INC	EQUITY	86663B102	75	4,045	SH	DEFINED	1		4,045	
SUN COMMUNITIES, INC.	EQUITY	866674104	221	5,302	SH	DEFINED	1		5,302	
Sun Microsystems	EQUITY	866810104	125	25,000	SH	DEFINED	4		25,000	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	18483	3,689,182	SH	DEFINED	1		3,689,182	
SUNCOR ENERGY INC COM	EQUITY	867229106	16	870,678	SH	SOLE	3	751,000		112,578
SUNGARD DATA SYS INC	EQUITY	867363103	56	2,133,202	SH	SOLE	3	2,014,116		113,686
SUNGARD DATA SYS INC	EQUITY	867363103	3178	120,000	SH	SOLE	2	120,000		
SUNGARD DATA SYS INC	EQUITY	867363103	4488	169,500	SH	SOLE	2	169,500		
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9647	364,328	SH	DEFINED	1		364,329	
SUNOCO, INC.	EQUITY	86764P109	1256	35,240	SH	DEFINED	1		35,240	
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	170	6,360	SH	DEFINED	1		6,360	
SUNTRON CORP	EQUITY	86789P100	8	890	SH	DEFINED	1		890	
SUNTRUST BANKS, INC.	EQUITY	867914103	11699	172,751	SH	DEFINED	1		172,751	
SUPERGEN, INC.	EQUITY	868059106	76	10,480	SH	DEFINED	1		10,480	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	176	17,352	SH	DEFINED	1		17,352	
SUPERIOR FINANCIAL CORP	EQUITY	868161100	48	2,491	SH	DEFINED	1		2,491	
SUPERIOR INDS INTL INC COM	EQUITY	868168105	33	723,762	SH	SOLE	3	706,200		17,562
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1892	40,898	SH	DEFINED	1		40,898	
SUPERTEX INC	EQUITY	868532102	65	3,699	SH	DEFINED	1		3,699	
SUPERVALU, INC.	EQUITY	868536103	1514	61,723	SH	DEFINED	1		61,723	
SUREBEAM CORP CL A	EQUITY	86866R102	24	4,417	SH	DEFINED	1		4,417	
SUREWEST COMMUNICATION	EQUITY	868733106	252	4,741	SH	DEFINED	1		4,741	
SURMODICS INC	EQUITY	868873100	124	4,760	SH	DEFINED	1		4,760	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	319	14,058	SH	DEFINED	1		14,058	
SWIFT ENERGY CO.	EQUITY	870738101	130	8,224	SH	DEFINED	1		8,224	
SWIFT TRANSN CO COM	EQUITY	870756103	42	1,787,500	SH	SOLE	3	1,756,000		31,500
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2593	111,274	SH	DEFINED	1		111,274	
SWS GROUP INC	EQUITY	78503N107	95	4,822	SH	DEFINED	1		4,822	
SYBASE, INC.	EQUITY	871130100	1730	163,958	SH	DEFINED	1		163,958	

SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	251	13,548	SH	DEFINED	1		13,548
SYCAMORE NETWORKS, INC	EQUITY	871206108	219	56,777	SH	DEFINED	1		56,777
SYKES ENTERPRISES, INC.	EQUITY	871237103	464	60,348	SH	DEFINED	1		60,348
SYLVAN LEARNING SYS COM	EQUITY	871399101	41	2,065,998	SH	SOLE	3	1,978,200	84,198
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1240	62,201	SH	DEFINED	1		62,201
SYMANTEC CORP.	EQUITY	871503108	12746	388,001	SH	DEFINED	1		388,001
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	942	110,800	SH	SOLE	2	110,800	
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	936	110,136	SH	DEFINED	1		110,136
SYMX TECHNOLOGIES INC.	EQUITY	871555108	114	8,179	SH	DEFINED	1		8,179
SYNAPTICS INC	EQUITY	87157D109	13	1,787	SH	DEFINED	1		1,787
SYNCOR INTERNATIONAL	EQUITY	87157J106	193	6,122	SH	DEFINED	1		6,122
SYNOPSIS INC.	EQUITY	871607107	5631	102,740	SH	DEFINED	1		102,740
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3755	136,463	SH	DEFINED	1		136,463
SYNPPLICITY INC	EQUITY	87160Y108	16	3,414	SH	DEFINED	1		3,414
SYNTEL, INC.	EQUITY	87162H103	25	1,996	SH	DEFINED	1		1,996
SYNTROLEUM CORPORATION	EQUITY	871630109	20	7,000	SH	DEFINED	1		7,000
SYPRIS SOLUTIONS INC	EQUITY	871655106	32	1,777	SH	DEFINED	1		1,777
SYSCO CORP.	EQUITY	871829107	10379	381,305	SH	DEFINED	1		381,305
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	149	11,059	SH	DEFINED	1		11,059
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1872	56,924	SH	DEFINED	1		56,924
TAIWAN FUND	EQUITY	874036106	774	69,750	SH	DEFINED	1		69,750
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	400	30,800	SH	DEFINED	1		30,800
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	278	13,479	SH	DEFINED	1		13,479
TALBOTS INC	EQUITY	874161102	12	349	SH	DEFINED	1		349
TALK AMERICA HLDGS INC	EQUITY	87426R103	102	24,583	SH	DEFINED	1		24,583
TALX CORP	EQUITY	874918105	83	4,391	SH	DEFINED	1		4,391
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	55	1,857	SH	DEFINED	1		1,857
TANOX INC	EQUITY	87588Q109	93	8,566	SH	DEFINED	1		8,566
TARGET CORP	EQUITY	87612E106	5906	155,000	SH	SOLE	2	155,000	
TARGET CORP	EQUITY	87612E106	14806	388,600	SH	SOLE	2	388,600	
TARGET CORPORATION	EQUITY	87612E106	17769	466,370	SH	DEFINED	1		466,370
TAUBMAN CENTERS, INC.	EQUITY	876664103	2665	174,749	SH	DEFINED	1		174,749
TBC CORP.	EQUITY	872180104	96	6,044	SH	DEFINED	1		6,044
TCF FINANCIAL CORP.	EQUITY	872275102	4801	97,782	SH	DEFINED	1		97,782
TECH DATA CORP.	EQUITY	878237106	2756	72,825	SH	DEFINED	1		72,825
TECHE CORP.	EQUITY	878377100	419	14,844	SH	DEFINED	1		14,844
TECHNITROL, INC.	EQUITY	878555101	333	14,304	SH	DEFINED	1		14,304
TECO ENERGY, INC.	EQUITY	872375100	21839	882,392	SH	DEFINED	1		882,392
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1539	28,998	SH	DEFINED	1		28,998
TEJON RANCH CO.	EQUITY	879080109	81	2,498	SH	DEFINED	1		2,498
TEKELEC	EQUITY	879101103	133	16,570	SH	DEFINED	1		16,570
TEKELEC INC	EQUITY	879101103	2008	250,000	SH	SOLE	2	250,000	
TEKTRONIX, INC.	EQUITY	879131100	788	42,139	SH	DEFINED	1		42,139
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	307	69,330	SH	DEFINED	1		69,330
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED	1		5,500
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	225	10,823	SH	DEFINED	1		10,823
TELEFLEX INC.	EQUITY	879369106	2886	50,496	SH	DEFINED	1		50,496
TELEFONICA S.A. SPON ADR	EQUITY	879382208	3	102	SH	DEFINED	1		102
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	6678	182,190	SH	DEFINED	1		182,190
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	2923	332,170	SH	DEFINED	1		332,170
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	4581	75,655	SH	DEFINED	1		75,655
TELETECH HOLDINGS	EQUITY	879939106	133	13,906	SH	DEFINED	1		13,906
TELIK INC	EQUITY	87959M109	115	9,205	SH	DEFINED	1		9,205
TELLABS, INC.	EQUITY	879664100	1331	214,745	SH	DEFINED	1		214,745
TELLIUM INC	EQUITY	87967E107	26	27,847	SH	DEFINED	1		27,848
TEMPLE-INLAND INC.	EQUITY	879868107	1415	24,449	SH	DEFINED	1		24,449
Tenet Healthcare Corp	EQUITY	88033G100	2147	30,000	SH	DEFINED	4		30,000
TENET HEALTHCARE CORP.	EQUITY	88033G100	12752	178,220	SH	DEFINED	1		178,220
TENNANT CO.	EQUITY	880345103	127	3,210	SH	DEFINED	1		3,210
TENNECO AUTOMOTIVE INC	EQUITY	880349105	89	13,484	SH	DEFINED	1		13,484

TERADYNE, INC.	EQUITY	880770102	2054	87,409	SH	DEFINED	1		87,409
TERAYON COMMUNICATION	EQUITY	880775101	31	23,218	SH	DEFINED	1		23,218
TEREX CORP.	EQUITY	880779103	319	14,187	SH	DEFINED	1		14,187
TERRA INDUSTRIES, INC.	EQUITY	880915103	29	13,899	SH	DEFINED	1		13,899
TESORO PETROLEUM CORP.	EQUITY	881609101	179	23,065	SH	DEFINED	1		23,065
TETRA TECH, INC.	EQUITY	881626103	263	17,868	SH	DEFINED	1		17,868
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	125	4,698	SH	DEFINED	1		4,698
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	528	7,900	SH	DEFINED	1		7,900
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	106	1,640	SH	SOLE	2	1,640	
TEXAS BIOTECH CORP	EQUITY	88221T104	61	15,621	SH	DEFINED	1		15,621
TEXAS INDUSTRIES, INC.	EQUITY	882491103	236	7,492	SH	DEFINED	1		7,492
TEXAS INSTRS INC	EQUITY	882508104	9877	416,750	SH	SOLE	2	416,750	
TEXAS INSTRS INC	EQUITY	882508104	25292	1,067,210	SH	SOLE	2	1,067,210	
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	27704	1,168,950	SH	DEFINED	1		1,168,950
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	256	5,259	SH	DEFINED	1		5,259
TEXTRON FINANACIAL CORP	EQUITY	883203101	3188	67,970	SH	DEFINED	1		67,970
TEXTRON INC	EQUITY	883203101	938	20,000	SH	SOLE	2	20,000	
TEXTRON INC	EQUITY	883203101	14566	310,599	SH	SOLE	2	310,599	
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	4	117,400	SH	SOLE	3	117,400	
THE GENLYTE GROUP, INC.	EQUITY	372302109	175	4,314	SH	DEFINED	1		4,314
THE SOUTHERN COMPANY	EQUITY	842587107	142	5,200	SH	SOLE	2	5,200	
THE ST JOE COMPANY	EQUITY	790148100	13	417	SH	DEFINED	1		417
THE STEAK N SHAKE COMPANY	EQUITY	857873103	127	8,095	SH	DEFINED	1		8,095
THE TITAN CORPORATION	EQUITY	888266103	1820	99,523	SH	DEFINED	1		99,523
THE YANKEE CANDLE CO.	EQUITY	984757104	262	9,664	SH	DEFINED	1		9,664
THERAGENICS CORP.	EQUITY	883375107	90	10,624	SH	DEFINED	1		10,624
THERASENSE INC	EQUITY	883381105	146	7,913	SH	DEFINED	1		7,913
THERMA-WAVE INC.	EQUITY	88343A108	100	8,815	SH	DEFINED	1		8,815
THERMO ELECTRON CORP.	EQUITY	883556102	1486	90,077	SH	DEFINED	1		90,077
THOMAS & BETTS CORP.	EQUITY	884315102	775	41,646	SH	DEFINED	1		41,646
THOMAS INDUSTRIES, INC.	EQUITY	884425109	149	5,157	SH	DEFINED	1		5,157
THOMAS NELSON	EQUITY	640376109	30	2,857	SH	DEFINED	1		2,857
THOR INDUSTRIES, INC.	EQUITY	885160101	195	2,732	SH	DEFINED	1		2,732
THORATEC LABORATORIES CORP.	EQUITY	885175307	158	17,542	SH	DEFINED	1		17,542
THORNBURG MORTGAGE INC.	EQUITY	885218107	292	14,828	SH	DEFINED	1		14,828
THQ INC	EQUITY	872443403	419	14,053	SH	DEFINED	1		14,054
THREE RIVS BANCORP INC	EQUITY	88562Q107	54	3,050	SH	DEFINED	1		3,050
THREE-FIVE SYS INC COM	EQUITY	88554L108	88	7,682	SH	DEFINED	1		7,682
TIBCO SOFTWARE INC	EQUITY	88632Q103	159	28,629	SH	DEFINED	1		28,629
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	9	459	SH	DEFINED	1		459
TIDEWATER INC	EQUITY	886423102	1646	50,000	SH	SOLE	2	50,000	
TIDEWATER INC	EQUITY	886423102	4342	131,900	SH	SOLE	2	131,900	
TIDEWATER, INC.	EQUITY	886423102	5952	180,802	SH	DEFINED	1		180,802
TIER TECHNOLOGIES INC	EQUITY	88650Q100	92	5,154	SH	DEFINED	1		5,154
TIFFANY & CO.	EQUITY	886547108	2354	66,880	SH	DEFINED	1		66,880
TIMBERLAND COMPANY	EQUITY	887100105	1739	48,560	SH	DEFINED	1		48,560
TIME WARNER TELECOM	EQUITY	887319101	26	15,202	SH	DEFINED	1		15,202
TIMKEN CO.	EQUITY	887389104	16	711	SH	DEFINED	1		711
TIVO INC	EQUITY	888706108	24	6,588	SH	DEFINED	1		6,588
TJX COMPANIES, INC.	EQUITY	872540109	4983	254,090	SH	DEFINED	1		254,090
TMP WORLDWIDE INC.	EQUITY	872941109	1181	54,940	SH	DEFINED	1		54,940
TOLL BROTHERS INC COM	EQUITY	889478103	46	1,553,694	SH	SOLE	3	1,527,094	26,600
TOLL BROTHERS, INC.	EQUITY	889478103	19	652	SH	DEFINED	1		652
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	67	4,537	SH	DEFINED	1		4,537
TOMPKINS TRUSTCO INC	EQUITY	890110109	129	2,649	SH	DEFINED	1		2,649
TOO INC	EQUITY	890333107	373	12,097	SH	DEFINED	1		12,097
TOO INC	EQUITY	890333107	1916	62,200	SH	SOLE	2	62,200	
TOO INC COM	EQUITY	890333107	26	854,290	SH	SOLE	3	807,130	47,160
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2559	66,353	SH	DEFINED	1		66,353
TOPPS CO. INC.	EQUITY	890786106	133	13,245	SH	DEFINED	1		13,245

TORCHMARK CORP.	EQUITY	891027104	3327	87,087	SH	DEFINED	1		87,087
TORO CO.	EQUITY	891092108	251	4,408	SH	DEFINED	1		4,408
TOTAL SYSTEM SERVICE	EQUITY	891906109	145	7,719	SH	DEFINED	1		7,719
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	102	37,041	SH	DEFINED	1		37,041
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	307	21,972	SH	DEFINED	1		21,972
TOWN & COUNTRY TRUST	EQUITY	892081100	695	31,018	SH	DEFINED	1		31,018
TOYS R US INC.	EQUITY	892335100	1756	100,516	SH	DEFINED	1		100,516
TRACTOR SUPPLY CO	EQUITY	892356106	173	2,435	SH	DEFINED	1		2,435
TRAMMELL CROW CO.	EQUITY	89288R106	152	10,508	SH	DEFINED	1		10,508
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	35	5,937	SH	DEFINED	1		5,937
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	665	56,538	SH	DEFINED	1		56,538
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2501930	31,274,130	SH	DEFINED	1		31,274,130
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	24	304	SH	DEFINED	1		304
TRANSCONTINENTAL RLTY	EQUITY	893617209	20	1,019	SH	DEFINED	1		1,019
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	30	827,472	SH	SOLE	3	805,000	22,472
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	359	9,969	SH	DEFINED	1		9,969
TRANSMETA CORP	EQUITY	89376R109	200	84,987	SH	DEFINED	1		84,987
TRANSMONTAIGNE, INC.	EQUITY	893934109	31	5,089	SH	DEFINED	1		5,089
TRANSOCEAN INC	EQUITY	G90078109	4460	143,178	SH	DEFINED	1		143,178
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	12	410	SH	SOLE	2	410	
TRC COS INC	EQUITY	872625108	64	3,107	SH	DEFINED	1		3,108
TREDEGAR CORP.	EQUITY	894650100	223	9,248	SH	DEFINED	1		9,248
TREMONT CORP.	EQUITY	894745207	14	457	SH	DEFINED	1		457
TREX COMPANY, INC.	EQUITY	89531P105	72	2,301	SH	DEFINED	1		2,301
TRIAD GTY INC COM	EQUITY	895925105	13	296,900	SH	SOLE	3	296,900	
TRIAD GUARANTY, INC.	EQUITY	895925105	122	2,813	SH	DEFINED	1		2,813
TRIAD HOSPITALS INC COM	EQUITY	89579K109	50	1,176,352	SH	SOLE	3	1,112,688	60,764
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3985	94,033	SH	DEFINED	1		94,033
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	30	11,196	SH	DEFINED	1		11,196
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	131	4,739	SH	DEFINED	1		4,739
TRIBUNE CO.	EQUITY	896047107	5949	136,750	SH	DEFINED	1		136,750
TRICO BANCSHARES	EQUITY	896095106	48	1,802	SH	DEFINED	1		1,802
TRICO MARINE SERVICES, INC.	EQUITY	896106101	53	7,847	SH	DEFINED	1		7,847
TRIGON HEALTHCARE INC	EQUITY	89618L100	1700	16,900	SH	SOLE	2	16,900	
TRIGON HEALTHCARE, INC.	EQUITY	89618L100	4688	46,606	SH	DEFINED	1		46,606
TRIKON TECHNOLOGIES INC	EQUITY	896187408	33	3,676	SH	DEFINED	1		3,676
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	139	8,992	SH	DEFINED	1		8,992
TRIMERIS INC	EQUITY	896263100	210	4,724	SH	DEFINED	1		4,724
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1479	71,367	SH	DEFINED	1		71,367
TRIPATH IMAGIN INC	EQUITY	896942109	34	7,851	SH	DEFINED	1		7,851
TRIPOS INC	EQUITY	896928108	57	2,611	SH	DEFINED	1		2,611
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1165	181,700	SH	SOLE	2	181,700	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1377	214,819	SH	DEFINED	1		214,819
TRITON PCS HOLDINGS	EQUITY	89677M106	27	6,942	SH	DEFINED	1		6,942
TRIUMPH GROUP, INC.	EQUITY	896818101	223	4,992	SH	DEFINED	1		4,992
TRIZEC PROPERTIES INC	EQUITY	89687P107	22	1,301	SH	DEFINED	1		1,301
TRIZETTO GROUP INC	EQUITY	896882107	92	10,788	SH	DEFINED	1		10,788
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	30	1,334	SH	DEFINED	1		1,334
TROY FINANCIAL CORP	EQUITY	897329108	90	2,999	SH	DEFINED	1		2,999
TRUST CO. OF NEW JERSEY	EQUITY	898304100	171	6,638	SH	DEFINED	1		6,638
TRUSTCO BANK CORP. NY	EQUITY	898349105	340	25,801	SH	DEFINED	1		25,801
TRUSTMARK CORP.	EQUITY	898402102	541	21,180	SH	DEFINED	1		21,180
TRW INC.	EQUITY	872649108	3347	58,738	SH	DEFINED	1		58,738
TTM TECHNOLOGIES	EQUITY	87305R109	29	5,490	SH	DEFINED	1		5,491
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	557	60,500	SH	DEFINED	1		60,500
TUESDAY MORNING CORPORATION	EQUITY	899035505	55	2,957	SH	DEFINED	1		2,957
TULARIK INC	EQUITY	899165104	125	13,655	SH	DEFINED	1		13,655
TUPPERWARE CORP.	EQUITY	899896104	1011	48,623	SH	DEFINED	1		48,623
TURNSTONE SYSTEMS INC	EQUITY	900423104	54	12,541	SH	DEFINED	1		12,541
TV AZTECA S.A. -SPONS ADR	EQUITY	901145102	1241	182,300	SH	DEFINED	1		182,300

TWEETER HOME ENTERTAINMENT	EQUITY	901167106	113	6,890	SH	DEFINED	1		6,890	
TXU Corp	EQUITY	873168108	13892	269,490	SH	DEFINED	1		269,490	
TXU Corporation	EQUITY	873168108	4124	80,000	SH	DEFINED	4		80,000	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	30430	2,252,434	SH	DEFINED	1		2,252,434	
TYLER TECHNOLOGIES INC	EQUITY	902252105	61	11,495	SH	DEFINED	1		11,495	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	7055	454,853	SH	DEFINED	1		454,853	
U S XPRESS ENTERPRISES	EQUITY	90338N103	26	1,988	SH	DEFINED	1		1,988	
U.S. BANCORP, INC.	EQUITY	902973304	53117	2,274,811	SH	DEFINED	1		2,274,811	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	116	6,982	SH	DEFINED	1		6,982	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	88	4,278	SH	DEFINED	1		4,278	
UAL CORP	EQUITY	902549500	390	34,073	SH	DEFINED	1		34,073	
UBIQUITEL INC	EQUITY	903474302	14	20,941	SH	DEFINED	1		20,941	
UCBH HOLDINGS INC	EQUITY	90262T308	246	6,473	SH	DEFINED	1		6,473	
UGI CORP.	EQUITY	902681105	314	9,828	SH	DEFINED	1		9,828	
UICI	EQUITY	902737105	278	13,774	SH	DEFINED	1		13,774	
UIL HOLDINGS CORP.	EQUITY	902748102	233	4,278	SH	DEFINED	1		4,278	
ULTICOM INC	EQUITY	903844108	26	3,777	SH	DEFINED	1		3,777	
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	102	3,923	SH	DEFINED	1		3,923	
ULTRATECH STEPPER, INC.	EQUITY	904034105	130	8,060	SH	DEFINED	1		8,060	
UMB FINANCIAL CORP.	EQUITY	902788108	275	5,877	SH	DEFINED	1		5,877	
UMPQUA HOLDINGS CORP	EQUITY	904214103	132	7,132	SH	DEFINED	1		7,132	
UNIFI, INC.	EQUITY	904677101	945	86,675	SH	DEFINED	1		86,675	
UNIFIRST CORP.	EQUITY	904708104	70	2,786	SH	DEFINED	1		2,786	
UNILAB CORP	EQUITY	904763208	39	6,653	SH	DEFINED	1		6,653	
UNILEVER NV NY SHARES	EQUITY	904784709	16790	259,100	SH	DEFINED	1		259,100	
UNION ACCEP CORP	EQUITY	904832102	15	3,512	SH	DEFINED	1		3,512	
UNION BANKSHARES CORP	EQUITY	905399101	71	2,694	SH	DEFINED	1		2,694	
UNION PACIFIC CORP.	EQUITY	907818108	9508	150,260	SH	DEFINED	1		150,260	
UNION PLANTERS CORP	EQUITY	908068109	4386	135,485	SH	DEFINED	1		135,485	
UNIONBANCAL CORP	EQUITY	908906100	34	735	SH	DEFINED	1		735	
UNISOURCE ENERGY CORP.	EQUITY	909205106	189	10,179	SH	DEFINED	1		10,179	
UNISYS CORP.	EQUITY	909214108	1341	148,987	SH	DEFINED	1		148,987	
UNIT CORP.	EQUITY	909218109	223	12,880	SH	DEFINED	1		12,880	
UNITED AUTO GROUP INC	EQUITY	909440109	1714	82,000	SH	SOLE	2	82,000		
UNITED AUTO GROUP, INC.	EQUITY	909440109	126	6,023	SH	DEFINED	1		6,023	
UNITED BANKSHARES INC. WV	EQUITY	909907107	384	13,062	SH	DEFINED	1		13,062	
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	175	5,922	SH	DEFINED	1		5,922	
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	104	11,163	SH	DEFINED	1		11,163	
UNITED DEFENSE INDS IN	EQUITY	91018B104	173	7,532	SH	DEFINED	1		7,532	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	2103	133,553	SH	DEFINED	1		133,553	
UNITED DOMINION RLTYTR COM	EQUITY	910197102	21	1,353,000	SH	SOLE	3	1,119,868		233,132
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	97	2,574	SH	DEFINED	1		2,574	
UNITED HEALTHCARE CORP	EQUITY	91324P102	12628	137,940	SH	DEFINED	1		137,940	
UNITED INDUSTRIAL CORP	EQUITY	910671106	74	3,407	SH	DEFINED	1		3,407	
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	304	41,300	SH	DEFINED	1		41,300	
UNITED MOBILE HOMES INC	EQUITY	911024107	184	14,200	SH	DEFINED	1		14,200	
UNITED NATIONAL BANCORP	EQUITY	910909100	112	4,854	SH	DEFINED	1		4,854	
UNITED NATURAL FOODS, INC.	EQUITY	911163103	133	6,795	SH	DEFINED	1		6,795	
UNITED ONLINE INC	EQUITY	911268100	89	7,420	SH	DEFINED	1		7,420	
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	10849	175,700	SH	DEFINED	1		175,700	
UNITED PARCEL SVC INC	EQUITY	911312106	10806	175,000	SH	SOLE	2	175,000		
UNITED PARCEL SVC INC	EQUITY	911312106	23825	385,850	SH	SOLE	2	385,850		
UNITED RENTALS, INC.	EQUITY	911363109	2151	98,655	SH	DEFINED	1		98,655	
UNITED STATES STEEL CORP	EQUITY	912909108	933	46,914	SH	DEFINED	1		46,914	
UNITED STATIONERS INC COM	EQUITY	913004107	9	285,428	SH	SOLE	3	242,300		40,628
UNITED STATIONERS, INC.	EQUITY	913004107	326	10,715	SH	DEFINED	1		10,715	
UNITED SURGICAL PARTNE	EQUITY	913016309	167	5,401	SH	DEFINED	1		5,401	
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	8	257,200	SH	SOLE	3	257,200		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	6790	100,000	SH	SOLE	2	100,000		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	16961	249,800	SH	SOLE	2	249,800		

UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14403	212,120	SH	DEFINED	1		212,120	
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	69	5,576	SH	DEFINED	1		5,576	
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	3	1,060	SH	DEFINED	1		1,060	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	328	3,570	SH	SOLE	2	3,570		
UNITIL CORP	EQUITY	913259107	51	1,694	SH	DEFINED	1		1,694	
UNITRIN, INC.	EQUITY	913275103	3118	87,170	SH	DEFINED	1		87,170	
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	55	8,325	SH	DEFINED	1		8,325	
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	141	5,887	SH	DEFINED	1		5,887	
UNIVERSAL CORP.	EQUITY	913456109	1569	42,755	SH	DEFINED	1		42,755	
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	47	5,688	SH	DEFINED	1		5,688	
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	74	4,933	SH	DEFINED	1		4,933	
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	114	4,859	SH	DEFINED	1		4,859	
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	103	3,896	SH	DEFINED	1		3,896	
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3787	77,286	SH	DEFINED	1		77,286	
Univision Communications-A	EQUITY	914906102	39	1,240	SH	DEFINED	1		1,240	
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	18	578,854	SH	SOLE	3	497,400		76,454
UNIZAN FINANCIAL CORP	EQUITY	91528W101	169	7,871	SH	DEFINED	1		7,871	
UNOCAL CORP.	EQUITY	915289102	4186	113,329	SH	DEFINED	1		113,329	
UNOVA, INC.	EQUITY	91529B106	96	14,752	SH	DEFINED	1		14,752	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	3648	143,325	SH	DEFINED	1		143,325	
URBAN OUTFITTERS, INC.	EQUITY	917047102	92	2,647	SH	DEFINED	1		2,647	
UROLOGIX INC	EQUITY	917273104	63	4,955	SH	DEFINED	1		4,955	
URS CORP.	EQUITY	903236107	142	5,088	SH	DEFINED	1		5,088	
URSTADT BIDDLE [A]	EQUITY	917286205	50	4,421	SH	DEFINED	1		4,421	
US AIRWAYS GROUP, INC.	EQUITY	911905107	90	24,301	SH	DEFINED	1		24,301	
US CELLULAR	EQUITY	911684108	6	244	SH	DEFINED	1		244	
US CONCRETE INC	EQUITY	90333L102	47	7,207	SH	DEFINED	1		7,207	
US ONCOLOGY, INC.	EQUITY	90338W103	218	26,149	SH	DEFINED	1		26,149	
US PHYSICAL THERAPY INC	EQUITY	90337L108	68	3,339	SH	DEFINED	1		3,339	
US UNWIRED INC	EQUITY	90338R104	89	31,772	SH	DEFINED	1		31,772	
USA INTERACTIVE	EQUITY	902984103	265	11,320	SH	DEFINED	1		11,320	
USEC, INC	EQUITY	90333E108	255	28,999	SH	DEFINED	1		28,999	
USFREIGHTWAYS CORP.	EQUITY	916906100	363	9,597	SH	DEFINED	1		9,597	
USG CORP.	EQUITY	903293405	94	13,127	SH	DEFINED	1		13,127	
USINOR SA	EQUITY	912080108	82	23,625	SH	DEFINED	1		23,625	
USLIFE INCOME FUND	EQUITY	917324105	57	8,400	SH	DEFINED	1		8,400	
UST INC	EQUITY	902911106	1190	35,000	SH	SOLE	2	35,000		
UST INC	EQUITY	902911106	12213	359,215	SH	SOLE	2	359,215		
UST INC.	EQUITY	902911106	11664	343,048	SH	DEFINED	1		343,048	
UTSTARCOM INC	EQUITY	918076100	18	872	SH	DEFINED	1		872	
V. F. CORP.	EQUITY	918204108	1987	50,667	SH	DEFINED	1		50,667	
VAIL RESORTS, INC.	EQUITY	91879Q109	51	3,000	SH	DEFINED	1		3,000	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2531	69,332	SH	DEFINED	1		69,332	
VALERO ENERGY CORP.	EQUITY	91913Y100	5694	152,162	SH	DEFINED	1		152,162	
VALHI INC	EQUITY	918905100	117	7,500	SH	DEFINED	1		7,500	
VALLEY NATIONAL BANC	EQUITY	919794107	38	1,373	SH	DEFINED	1		1,373	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	98	4,815	SH	DEFINED	1		4,815	
VALSPAR CORP.	EQUITY	920355104	2921	64,714	SH	DEFINED	1		64,714	
VALUE LINE, INC.	EQUITY	920437100	20	490	SH	DEFINED	1		490	
VALUECLICK INC.	EQUITY	92046N102	79	24,530	SH	DEFINED	1		24,530	
VALUEVISION MEDIA INC	EQUITY	92047K107	131	7,194	SH	DEFINED	1		7,194	
VANS, INC.	EQUITY	921930103	53	6,568	SH	DEFINED	1		6,568	
VARCO INTERNATIONAL	EQUITY	922122106	2182	124,405	SH	DEFINED	1		124,405	
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	3562	87,847	SH	DEFINED	1		87,847	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	371	10,943	SH	DEFINED	1		10,943	
VARIAN, INC.	EQUITY	922206107	347	10,521	SH	DEFINED	1		10,521	
VASTERA INC	EQUITY	92239N109	50	11,427	SH	DEFINED	1		11,427	
VCA ANTECH INC	EQUITY	918194101	99	6,375	SH	DEFINED	1		6,375	
VECTOR GROUP LTD.	EQUITY	92240M108	5088	289,107	SH	DEFINED	1		289,107	
VECTREN CORP	EQUITY	92240G101	2196	87,480	SH	DEFINED	1		87,480	

VEECO INSTRUMENTS, INC.	EQUITY	922417100	209	9,023	SH	DEFINED	1		9,023
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	99	4,517	SH	DEFINED	1		4,517
VENTAS, INC.	EQUITY	92276F100	276	21,677	SH	DEFINED	1		21,677
VERDIAN CORP	EQUITY	92342R203	1117	49,200	SH	SOLE	2	49,200	
VERIDIAN CORP DEL COM	EQUITY	92342R203	5	240,000	SH	SOLE	3	240,000	
VERINT SYSTEMS	EQUITY	92343X100	105	9,282	SH	DEFINED	1		9,282
VERISIGN, INC.	EQUITY	92343E102	216	30,004	SH	DEFINED	1		30,004
VERITAS DGC, INC.	EQUITY	92343P107	140	11,082	SH	DEFINED	1		11,082
VERITAS SOFTWARE CORP	EQUITY	923436109	4799	242,500	SH	SOLE	2	242,500	
VERITAS SOFTWARE CORP.	EQUITY	923436109	3981	201,151	SH	DEFINED	1		201,151
VERITY INC COM	EQUITY	92343C106	87	7,884	SH	DEFINED	1		7,884
VERIZON COMMUNICATIONS	EQUITY	92343V104	78122	1,945,756	SH	DEFINED	1		1,945,756
VERIZON COMMUNICATIONS	EQUITY	92343V104	1807	45,000	SH	SOLE	2	45,000	
VERIZON COMMUNICATIONS	EQUITY	92343V104	5928	147,650	SH	SOLE	2	147,650	
VERISICOR INC	EQUITY	925314106	102	7,619	SH	DEFINED	1		7,619
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1593	97,841	SH	DEFINED	1		97,841
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	52	12,229	SH	DEFINED	1		12,229
VIACOM INC	EQUITY	925524100	40	975	SH	SOLE	2	975	
VIACOM INC	EQUITY	925524308	25400	572,785	SH	SOLE	2	572,785	
VIACOM INC	EQUITY	925524308	9664	217,804	SH	SOLE	2	217,804	
VIACOM, INC. CLASS B	EQUITY	925524308	37828	852,555	SH	DEFINED	1		852,555
VIAD CORP.	EQUITY	92552R109	2983	114,746	SH	DEFINED	1		114,746
VIASAT INC	EQUITY	92552V100	506	60,000	SH	SOLE	2	60,000	
VIASAT, INC.	EQUITY	92552V100	56	6,586	SH	DEFINED	1		6,586
VIASYS HEALTHCARE INC	EQUITY	92553Q209	162	9,303	SH	DEFINED	1		9,303
VIB CORP	EQUITY	91823H106	54	4,117	SH	DEFINED	1		4,117
VICAL INC.	EQUITY	925602104	36	6,782	SH	DEFINED	1		6,782
VICOR CORP.	EQUITY	925815102	50	7,087	SH	DEFINED	1		7,087
VIEWPOINT CORP.	EQUITY	92672P108	64	13,232	SH	DEFINED	1		13,232
VIGNETTE CORPORATION	EQUITY	926734104	165	83,891	SH	DEFINED	1		83,891
VINTAGE PETROLEUM, INC.	EQUITY	927460105	206	17,336	SH	DEFINED	1		17,336
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	50	3,840	SH	DEFINED	1		3,840
VIRBAC CORP	EQUITY	927649103	20	3,098	SH	DEFINED	1		3,098
VIRCO MFG CO	EQUITY	927651109	23	1,730	SH	DEFINED	1		1,730
VIRGINIA FINL CORP	EQUITY	927810101	83	2,601	SH	DEFINED	1		2,601
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	5027	228,488	SH	DEFINED	1		228,488
VISTA BANCORP INC	EQUITY	92830R103	45	1,664	SH	DEFINED	1		1,664
VISTEON CORP	EQUITY	92839U107	3	192	SH	SOLE	2	192	
VISTEON CORP.	EQUITY	92839U107	993	69,962	SH	DEFINED	1		69,962
VISX, INC.	EQUITY	92844S105	939	86,151	SH	DEFINED	1		86,151
VITAL SIGNS, INC.	EQUITY	928469105	76	2,110	SH	DEFINED	1		2,110
VITALWORKS INC	EQUITY	928483106	104	12,743	SH	DEFINED	1		12,743
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	522	167,936	SH	DEFINED	1		167,936
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	25	26,484	SH	DEFINED	1		26,484
VIVUS INC.	EQUITY	928551100	79	11,734	SH	DEFINED	1		11,734
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	7674	562,230	SH	DEFINED	1		562,230
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	70	2,842	SH	DEFINED	1		2,842
VORNADO	EQUITY	929042109	48	1,040	SH	DEFINED	1		1,040
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	36	768,900	SH	SOLE	3	622,952	145,948
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	1195	63,230	SH	DEFINED	1		63,230
VULCAN MATERIALS CO.	EQUITY	929160109	2052	46,841	SH	DEFINED	1		46,841
VULCAN MATLS CO	EQUITY	929160109	1183	27,000	SH	SOLE	2	27,000	
VULCAN MATLS CO	EQUITY	929160109	6180	141,100	SH	SOLE	2	141,100	
W HOLDING COMPANY INC.	EQUITY	929251106	230	9,514	SH	DEFINED	1		9,514
W. R. BERKLEY CORP.	EQUITY	084423102	20	364	SH	DEFINED	1		364
W. W. GRAINGER, INC.	EQUITY	384802104	2162	43,147	SH	DEFINED	1		43,147
WABASH NATIONAL CORP.	EQUITY	929566107	82	8,246	SH	DEFINED	1		8,246
WABTEC	EQUITY	929740108	174	12,233	SH	DEFINED	1		12,233
WACHOVIA CORP	EQUITY	929903102	23806	623,530	SH	DEFINED	1		623,530
WACHOVIA CORP 2ND NEW	EQUITY	929903102	1527	40,000	SH	SOLE	2	40,000	

WACHOVIA CORP 2ND NEW	EQUITY	929903102	7426	194,500	SH	SOLE	2	194,500	
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	45	3,106	SH	DEFINED	1		3,106
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2382	103,915	SH	DEFINED	1		103,916
WAL MART STORES INC	EQUITY	931142103	23379	425,000	SH	SOLE	2	425,000	
WAL MART STORES INC	EQUITY	931142103	106540	1,936,740	SH	SOLE	2	1,936,740	
Walgreen Co	EQUITY	931422109	3090	80,000	SH	DEFINED	4		80,000
WALGREEN CO.	EQUITY	931422109	19603	507,450	SH	DEFINED	1		507,450
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1423	66,197	SH	DEFINED	1		66,197
WAL-MART STORES, INC.	EQUITY	931142103	158494	2,881,185	SH	DEFINED	1		2,881,185
WALT DISNEY	EQUITY	254687106	19211	1,016,450	SH	DEFINED	1		1,016,450
WALTER INDUSTRIES, INC.	EQUITY	933170105	139	10,390	SH	DEFINED	1		10,390
WARWICK CMNTY BANCORP	EQUITY	936559103	39	1,308	SH	DEFINED	1		1,308
WASHINGTON FEDERAL I	EQUITY	938824109	23	919	SH	DEFINED	1		919
WASHINGTON MUT INC	EQUITY	939322103	2227	60,000	SH	SOLE	2	60,000	
WASHINGTON MUT INC	EQUITY	939322103	12227	413,483	SH	SOLE	2	413,483	
WASHINGTON MUTUAL INC	EQUITY	939322103	22138	596,556	SH	DEFINED	1		596,556
Washington Mutual Savings	EQUITY	939322103	1173	31,600	SH	DEFINED	4		31,600
WASHINGTON POST CO. CLASS B	EQUITY	939640108	6624	12,155	SH	DEFINED	1		12,155
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	380	13,142	SH	DEFINED	1		13,142
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	110	4,653	SH	DEFINED	1		4,653
WASTE CONNECTIONS	EQUITY	941053100	8166	261,475	SH	SOLE	2	261,475	
WASTE CONNECTIONS, INC.	EQUITY	941053100	309	9,879	SH	DEFINED	1		9,879
WASTE MANAGEMENT INC	EQUITY	941061109	1784	68,560	SH	SOLE	2	68,560	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7224	277,300	SH	DEFINED	1		277,300
WATCHGUARD TECH. INC.	EQUITY	941105108	48	9,385	SH	DEFINED	1		9,385
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	48	3,797	SH	DEFINED	1		3,797
WATERS CORP.	EQUITY	941848103	1620	60,680	SH	DEFINED	1		60,680
WATSCO, INC.	EQUITY	942622200	111	6,095	SH	DEFINED	1		6,096
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1246	49,301	SH	DEFINED	1		49,301
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	174	7,166	SH	DEFINED	1		7,166
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	111	5,584	SH	DEFINED	1		5,584
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	950	78,837	SH	DEFINED	1		78,837
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	265	13,536	SH	DEFINED	1		13,536
WCI CMNTYS INC	EQUITY	92923C104	663	22,900	SH	SOLE	2	22,900	
WCI COMMUNITIES INC	EQUITY	92923C104	154	2,469	SH	DEFINED	1		2,469
WD-40 CO.	EQUITY	929236107	158	5,698	SH	DEFINED	1		5,698
WEATHERFORD BERMUDA	EQUITY	G95089101	2078	48,100	SH	SOLE	2	48,100	
WEATHERFORD INTL LTD COM	EQUITY	G95089101	19	432,500	SH	SOLE	3	375,200	52,900
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	131	8,263	SH	DEFINED	1		8,263
WEBMD CORPORATION	EQUITY	94769M105	24	4,280	SH	DEFINED	1		4,280
WEBMETHODS INC	EQUITY	94768C108	159	16,088	SH	DEFINED	1		16,088
WEBSense INC	EQUITY	947684106	24	919,461	SH	SOLE	3	908,261	11,200
WEBSense INC	EQUITY	947684106	192	7,521	SH	DEFINED	1		7,521
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2417	63,207	SH	DEFINED	1		63,207
WEIGHT WATCHERS INTL INC	EQUITY	948626106	15	349	SH	DEFINED	1		349
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	23	661	SH	DEFINED	1		661
WEIS MARKETS INC	EQUITY	948849104	145	3,934	SH	DEFINED	1		3,934
WELLMAN, INC.	EQUITY	949702104	191	11,376	SH	DEFINED	1		11,376
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5221	67,095	SH	DEFINED	1		67,095
WELLS FARGO + CO NEW	EQUITY	949746101	6007	120,000	SH	SOLE	2	120,000	
WELLS FARGO + CO NEW	EQUITY	949746101	24880	497,000	SH	SOLE	2	497,000	
WELLS FARGO CO.	EQUITY	949746101	41339	825,780	SH	DEFINED	1		825,780
WELLSFORD REAL PROPERTIES	EQUITY	950240200	62	1,902	SH	DEFINED	1		1,903
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	3539	88,854	SH	DEFINED	1		88,854
WENDYS INTL INC	EQUITY	950590109	1982	50,000	SH	SOLE	2	50,000	
WENDYS INTL INC	EQUITY	950590109	7149	179,500	SH	SOLE	2	179,500	
WERNER ENTERPRISES, INC.	EQUITY	950755108	293	13,734	SH	DEFINED	1		13,734
WESBANCO, INC.	EQUITY	950810101	180	7,605	SH	DEFINED	1		7,605
WESCO FINANCIAL CORP	EQUITY	950817106	5	16	SH	DEFINED	1		16
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	32	5,044	SH	DEFINED	1		5,044

WEST COAST BANCORP	EQUITY	952145100	96	5,617	SH	DEFINED	1		5,617	
WEST CORPORATION	EQUITY	952355105	6	263	SH	DEFINED	1		263	
WEST MARINE INC	EQUITY	954235107	47	3,694	SH	DEFINED	1		3,694	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	150	4,677	SH	DEFINED	1		4,677	
WESTAMERICA BANCORPORATION	EQUITY	957090103	588	15,000	SH	SOLE	2	15,000		
WESTAMERICA BANCORPORATION	EQUITY	957090103	2360	60,230	SH	DEFINED	1		60,230	
WESTCORP	EQUITY	957907108	134	4,192	SH	DEFINED	1		4,192	
WESTERN DIGITAL CORP.	EQUITY	958102105	223	68,589	SH	DEFINED	1		68,589	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1830	48,928	SH	DEFINED	1		48,928	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	61	19,033	SH	DEFINED	1		19,033	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	28	1,776	SH	DEFINED	1		1,776	
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	48	12,446	SH	DEFINED	1		12,446	
WESTPORT RESOURCES	EQUITY	961418100	94	5,714	SH	DEFINED	1		5,714	
WESTWOOD ONE INC	EQUITY	961815107	802	24,000	SH	SOLE	2	24,000		
WESTWOOD ONE, INC.	EQUITY	961815107	4611	137,964	SH	DEFINED	1		137,964	
WET SEAL INC CL A	EQUITY	961840105	21	844,050	SH	SOLE	3	831,750		12,300
WET SEAL, INC.	EQUITY	961840105	243	9,983	SH	DEFINED	1		9,983	
WEYERHAEUSER CO.	EQUITY	962166104	6259	98,030	SH	DEFINED	1		98,030	
WFS FINANCIAL, INC.	EQUITY	92923B106	67	2,460	SH	DEFINED	1		2,460	
WGL HOLDINGS INC.	EQUITY	92924F106	2058	79,441	SH	DEFINED	1		79,441	
W-H ENERGY SERVICES INC	EQUITY	92925E108	183	8,264	SH	DEFINED	1		8,264	
WHIRLPOOL CORP.	EQUITY	963320106	2054	31,429	SH	DEFINED	1		31,429	
WHITE ELECTR DESIGNS C	EQUITY	963801105	47	6,250	SH	DEFINED	1		6,250	
WHITEHALL JEWELLERS IN	EQUITY	965063100	83	3,993	SH	DEFINED	1		3,993	
WHITNEY HOLDING CORP.	EQUITY	966612103	18	576	SH	DEFINED	1		576	
WHOLE FOODS MARKET I	EQUITY	966837106	3522	73,031	SH	DEFINED	1		73,031	
WILD OATS MARKETS INC COM	EQUITY	96808B107	7	414,500	SH	SOLE	3	414,500		
WILD OATS MARKETS, INC.	EQUITY	96808B107	111	6,872	SH	DEFINED	1		6,872	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1442	240,667	SH	DEFINED	1		240,667	
WILLIAMS SONOMA INC	EQUITY	969904101	7297	238,000	SH	SOLE	2	238,000		
WILLIAMS SONOMA INC COM	EQUITY	969904101	99	3,225,606	SH	SOLE	3	3,046,176		171,030
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4545	148,244	SH	DEFINED	1		148,244	
WILLOW GROVE BANCORP I	EQUITY	97111W101	20	1,732	SH	DEFINED	1		1,732	
WILMINGTON TRUST CORP	EQUITY	971807102	2573	84,375	SH	DEFINED	1		84,375	
Wilson Greatbatch Tech	EQUITY	972232102	622	24,400	SH	DEFINED	4		24,400	
WILSON GREATBATCH TECH INC	EQUITY	972232102	5	177,900	SH	SOLE	3	177,900		
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	272	10,659	SH	DEFINED	1		10,659	
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	67	4,769	SH	DEFINED	1		4,769	
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	916	43,430	SH	DEFINED	1		43,430	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	628	125,251	SH	DEFINED	1		125,252	
WINN-DIXIE STORES, INC.	EQUITY	974280109	997	63,966	SH	DEFINED	1		63,966	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	189	4,295	SH	DEFINED	1		4,295	
WINSTON HOTELS INC	EQUITY	97563A102	59	6,027	SH	DEFINED	1		6,027	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	168	4,861	SH	DEFINED	1		4,861	
WIRELESS FACILITIES INC.	EQUITY	97653A103	40	8,261	SH	DEFINED	1		8,261	
WISCONSIN ENERGY CORP.	EQUITY	976657106	3764	148,968	SH	DEFINED	1		148,968	
WITNESS SYS INC COM	EQUITY	977424100	8	1,028,000	SH	SOLE	3	1,028,000		
WITNESS SYSTEMS INC	EQUITY	977424100	36	4,888	SH	DEFINED	1		4,888	
WM. WRIGLEY JR. CO.	EQUITY	982526105	5588	100,950	SH	DEFINED	1		100,950	
WMS INDUSTRIES INC.	EQUITY	929297109	96	7,815	SH	DEFINED	1		7,815	
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	259	14,840	SH	DEFINED	1		14,840	
WOMEN FIRST HEALTHCARE	EQUITY	978150100	43	5,546	SH	DEFINED	1		5,546	
WOODHEAD INDS INC COM	EQUITY	979438108	64	3,732	SH	DEFINED	1		3,732	
WOODWARD GOVERNOR CO.	EQUITY	980745103	187	3,162	SH	DEFINED	1		3,162	
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D106	1303	6,935,546	SH	DEFINED	1		6,935,546	
WORLD ACCEPTANCE CORP.	EQUITY	981419104	35	4,130	SH	DEFINED	1		4,130	
WORLD FUEL SVCS CORP	EQUITY	981475106	77	3,160	SH	DEFINED	1		3,160	
WORLD WRESTLING ENTMT	EQUITY	98156Q108	52	3,558	SH	DEFINED	1		3,558	
WORTHINGTON INDS IN	EQUITY	981811102	2172	120,000	SH	SOLE	2	120,000		
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	1129	62,369	SH	DEFINED	1		62,369	

WPS RESOURCES CORP.	EQUITY	92931B106	2868	70,252	SH	DEFINED	1		70,252	
WRIGHT MED GROUP INC	EQUITY	98235T107	113	5,581	SH	DEFINED	1		5,582	
WSFS FINANCIAL CORP	EQUITY	929328102	73	2,805	SH	DEFINED	1		2,805	
WYETH	EQUITY	983024100	46786	913,790	SH	DEFINED	1		913,790	
WYETH	EQUITY	983024100	7448	145,468	SH	SOLE	2	145,468		
WYETH	EQUITY	983024100	9808	191,568	SH	SOLE	2	191,568		
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	294	253,472	SH	DEFINED	1		253,472	
XCEL STATES POWER-MINES	EQUITY	98389B100	3332	198,686	SH	DEFINED	1		198,686	
XEROX CORP.	EQUITY	984121103	2325	333,517	SH	DEFINED	1		333,517	
XICOR INC	EQUITY	984903104	29	7,086	SH	DEFINED	1		7,086	
XILINX INC	EQUITY	983919101	5595	249,450	SH	SOLE	2	249,450		
XILINX, INC.	EQUITY	983919101	3654	162,920	SH	DEFINED	1		162,920	
XL CAPITAL LTD	EQUITY	698255105	5147	60,770	SH	DEFINED	1		60,770	
XM SATELLITE RADIO HLDGS I	EQUITY	983759101	3197	441,000	SH	SOLE	2	441,000		
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	140	19,353	SH	DEFINED	1		19,353	
X-RITE, INC.	EQUITY	983857103	55	6,412	SH	DEFINED	1		6,412	
XTO ENERGY INC	EQUITY	98385X106	34	1,670	SH	DEFINED	1		1,670	
YAHOO INC	EQUITY	984332106	12582	852,970	SH	SOLE	2	852,970		
YAHOO!, INC.	EQUITY	984332106	4155	281,517	SH	DEFINED	1		281,517	
YANKEE CANDLE INC	EQUITY	984757104	2582	95,300	SH	SOLE	2	95,300		
YARDVILLE NATL BANCORP	EQUITY	985021104	42	2,108	SH	DEFINED	1		2,108	
YELLOW CORP.	EQUITY	985509108	335	10,353	SH	DEFINED	1		10,353	
YORK INTERNATIONAL CORP.	EQUITY	986670107	1719	50,870	SH	DEFINED	1		50,870	
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	88	4,953	SH	DEFINED	1		4,953	
YOUNG INNOVATIONS INC	EQUITY	987520103	34	1,547	SH	DEFINED	1		1,547	
YPF S.A. -Sponsored ADR	EQUITY	984245100	265	9,000	SH	DEFINED	1		9,001	
YUM BRANDS INC	EQUITY	988498101	3510	120,000	SH	SOLE	2	120,000		
Yum Brands Inc	EQUITY	988498101	2048	70,000	SH	DEFINED	4		70,000	
YUM! BRANDS INC	EQUITY	988498101	4746	162,260	SH	DEFINED	1		162,260	
ZALE CORP.	EQUITY	988858106	17	476	SH	DEFINED	1		476	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	16	331	SH	DEFINED	1		331	
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	94	2,942	SH	DEFINED	1		2,942	
ZIMMER HOLDINGS INC	EQUITY	98956P102	3510	98,425	SH	DEFINED	1		98,425	
ZIMMER HOLDINGS INC	EQUITY	98956P102	2	50	SH	SOLE	2	50		
ZIONS BANCORPORATION	EQUITY	989701107	2214	42,488	SH	DEFINED	1		42,488	
ZOLL MEDICAL CORP.	EQUITY	989922109	97	2,980	SH	DEFINED	1		2,980	
ZOMAX INCORPORATED	EQUITY	989929104	41	10,491	SH	DEFINED	1		10,491	
ZORAN CORP COM	EQUITY	98975F101	20	863,600	SH	SOLE	3	852,200		11,400
ZORAN CORP.	EQUITY	98975F101	221	9,636	SH	DEFINED	1		9,636	
ZYGO CORP.	EQUITY	989855101	45	5,557	SH	DEFINED	1		5,557	
ZYMOGENETICS INC	EQUITY	98985T109	31	3,563	SH	DEFINED	1		3,563	